

Tradition Market Summary

09-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-08	3.7750	3.7875	3.7775	3.7275	3.6700	3.5875	3.5425	3.5200	3.5150	3.5100	3.5100	3.5125	3.5125	3.5175	3.5175	3.4750
2023-08-07	3.7850	3.8000	3.7900	3.7500	3.7050	3.6300	3.6000	3.5800	3.5775	3.5750	3.5750	3.5800	3.5800	3.5825	3.5850	3.5425
change	-0.0100	-0.0125	-0.0125	-0.0225	-0.0350	-0.0425	-0.0575	-0.0600	-0.0625	-0.0650	-0.0650	-0.0675	-0.0675	-0.0650	-0.0675	-0.0675
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-08	-200	13.3750	2.9900	2.9300	2.9000	2.9100	2.9350	2.9750	2.9850	2.9750	2.9250	2.9200	2.9500	2.9950	2.9500	2.9500
2023-08-07	-205	13.3750	3.0250	2.9900	2.9600	2.9800	3.0150	3.0650	3.0750	3.0650	3.0150	3.0100	3.0400	3.0850	3.0400	3.0400
change	5	0.0000	-0.0350	-0.0600	-0.0600	-0.0700	-0.0800	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900
on/off			4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTB 3y	KTB 4y	KTB 5y	KTB 10y	KTB 20y	CD	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2023-08-08	103.75	110.27	3.566	3.685	3.690	3.645	3.670	3.655	3.737	3.695	3.70	2573.98	892.34	1,315.70	922.43	-2950
2023-08-07	103.60	109.50	3.581	3.714	3.725	3.689	3.725	3.717	3.818	3.762	3.72	2580.71	898.22	1,306.20	920.48	-2930
change	0.15	0.77	-0.015	-0.029	-0.035	-0.044	-0.055	-0.062	-0.081	-0.067	-0.02	-6.73	-	5.88	9.50	1.95

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-08-08	4.760	4.419	4.114	4.028	4.212	7.2389	35,314.49	13,884.32	2023-08-08	21.150	-2.000	-5.750	-12.750	-13.500	-22.450	-22.000
2023-08-07	4.777	4.465	4.170	4.097	4.272	7.2025	35,473.13	13,994.40	2023-08-07	20.900	-2.000	-5.900	-12.500	-13.700	-23.800	-21.950
change	-0.017	-0.046	-0.056	-0.069	-0.060	0.0364	-158.64	-110.08	change	0.250	0.000	0.150	-0.250	0.200	1.350	-0.050

◎ IRS/KTB Spread

◎ IRS SPREAD

SPREAD	1*1.5	1*2	1*3	1*5	1.5*2	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
2023-08-08	-5.00	-10.75	-19.00	-25.75	-5.75	-8.25	-12.75	-15.00	-4.50	-6.75	-7.75	-2.25	-3.25	-1.00	-0.75	0.25
2023-08-07	-4.00	-8.50	-16.00	-21.00	-4.50	-7.50	-10.50	-12.50	-3.00	-5.00	-5.50	-2.00	-2.50	-0.50	0.00	0.50
change	-1.00	-2.25	-3.00	-4.75	-1.25	-0.75	-2.25	-2.50	-1.50	-1.75	-2.25	-0.25	-0.75	-0.50	-0.75	-0.25

◎ CRS SPREAD

SPREAD	1*1.5	1*2	1*3	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15
2023-08-08	-6.00	-9.00	-8.00	1.00	3.50	7.50	2.50	6.50	6.50	4.00	4.00	0.00	-2.50	-2.50	4.50	0.00
2023-08-07	-3.50	-6.50	-4.50	2.00	5.50	10.50	3.50	8.50	8.50	5.00	5.00	0.00	-2.50	-2.50	4.50	0.00
change	-2.50	-2.50	-3.50	-1.00	-2.00	-3.00	-1.00	-2.00	-2.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2023-08-08	-78.75	-77.00	-67.75	-60.75	-54.50	-53.50	-56.25	2023-08-08	1.25	0.25	-1.00	0.50	0.50	0.00	-3.75	-4.25
2023-08-07	-76.50	-74.50	-65.00	-58.50	-51.50	-51.00	-54.00	2023-08-07	1.50	0.50	-1.00	0.25	0.50	0.25	-3.75	-4.25
change	-2.25	-2.50	-2.75	-2.25	-3.00	-2.50	-2.25	change	-0.25	-0.25	0.00	0.25	0.00	-0.25	0.00	0.00

◎ Short-End, Long-End IRS spread

Duration	(vard)								3yr	10yr	2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	103.74	110.25	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.3	23.8	32.2	고/저평	0.01	0.02	07월 13일	08월 24일	10월 19일	11월 30일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20				
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	11.61	13.83	17.11				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23
	maturity	12/08/24	10/02/25	11/08/25	10/08/26	10/08/27	10/08/28	12/08/30	10/08/33
CCS	value	11/08/23	11/08/23	11/08/23	11/08/23	11/08/23	11/08/23	11/08/23	11/08/23
	maturity	12/08/24	11/02/25	11/08/25	11/08/26	11/08/27	11/08/28	12/08/30	11/08/33

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◎ Bloomberg : TRKW

Night Duty

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