

Tradition Market Summary

11-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-10	3.7800	3.8050	3.8025	3.7625	3.7125	3.6325	3.5900	3.5600	3.5525	3.5475	3.5475	3.5500	3.5500	3.5575	3.5600	3.5150
2023-08-09	3.7850	3.8000	3.7950	3.7500	3.6975	3.6150	3.5725	3.5500	3.5450	3.5400	3.5400	3.5425	3.5450	3.5500	3.5500	3.5075
change	-0.0050	0.0050	0.0075	0.0125	0.0150	0.0175	0.0175	0.0100	0.0075	0.0075	0.0075	0.0075	0.0050	0.0075	0.0100	0.0075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-10	-225	13.3750	3.0100	2.9500	2.9000	2.9100	2.9400	2.9800	3.0100	3.0100	2.9800	2.9750	3.0050	3.0500	3.0050	3.0050
2023-08-09	-200	13.3750	3.0000	2.9450	2.9100	2.9200	2.9500	2.9900	3.0000	2.9900	2.9400	2.9350	2.9650	3.0100	2.9650	2.9650
change	-25	0.0000	0.0100	0.0050	-0.0100	-0.0100	-0.0100	-0.0100	0.0100	0.0200	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400
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
2023-08-10	103.65	109.89	3.584	3.722	3.723	3.677	3.715	3.705	3.780	3.717	3.68	2601.56	911.29	1,316.00	911.07	-2950
2023-08-09	103.68	109.95	3.578	3.711	3.717	3.670	3.695	3.690	3.776	3.712	3.70	2605.12	908.98	1,315.70	916.72	-2920
change	-0.03	-0.06	0.006	0.011	0.006	0.007	0.020	0.015	0.004	0.005	-0.02	-3.56	2.31	0.30	-5.65	-30

◎ 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
2023-08-10	4.850	4.513	4.234	4.107	4.255	7.2424	35,176.15	13,737.99	2023-08-10	21.850	-1.050	-4.450	-12.500	-14.500	-23.000	-20.200
2023-08-09	4.810	4.440	4.139	4.016	4.175	7.2274	35,123.36	13,722.02	2023-08-09	21.700	-1.950	-5.500	-12.250	-14.000	-23.100	-20.450
change	0.040	0.073	0.095	0.091	0.080	0.0150	52.79	15.97	change	0.150	0.900	1.050	-0.250	-0.500	0.100	0.250

◎ 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
2023-08-10	-4.00	-9.00	-17.00	-24.25	-5.00	-8.00	-12.25	-15.25	-4.25	-7.25	-8.50	-3.00	-4.25	-1.25	-1.00	0.25
2023-08-09	-4.50	-9.75	-18.00	-24.50	-5.25	-8.25	-12.50	-14.75	-4.25	-6.50	-7.50	-2.25	-3.25	-1.00	-0.50	0.50
change	0.50	0.75	1.00	0.25	0.25	0.25	0.25	-0.50	0.00	-0.75	-1.00	-0.75	-1.00	-0.25	-0.50	-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
2023-08-10	-6.00	-11.00	-10.00	1.00	4.00	8.00	3.00	7.00	10.00	4.00	7.00	3.00	2.50	-0.50	4.50	0.00
2023-08-09	-5.50	-9.00	-8.00	1.00	4.00	8.00	3.00	7.00	7.00	4.00	4.00	0.00	-2.50	-2.50	4.50	0.00
change	-0.50	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	3.00	0.00	3.00	3.00	5.00	2.00	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
2023-08-10	-79.25	-81.25	-72.25	-65.00	-58.00	-53.75	-54.50	2023-08-10	2.50	2.25	-0.25	0.75	1.00	0.25	-3.50	-4.50
2023-08-09	-79.50	-78.75	-69.50	-62.25	-56.00	-55.00	-58.00	2023-08-09	1.50	1.00	-0.50	0.50	0.50	0.00	-3.75	-4.25
change	0.25	-2.50	-2.75	-2.75	-2.00	1.25	3.50	change	1.00	1.25	0.25	0.25	0.50	0.25	0.25	-0.25

◎ 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	103.63	109.91	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.2	고/저평	0.02	-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	11.60	13.81	17.08				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/08/23	14/08/23	14/08/23	14/08/23	14/08/23	14/08/23	14/08/23	14/08/23
	maturity	14/08/24	14/02/25	14/08/25	14/08/26	17/08/27	14/08/28	14/08/30	16/08/30
CCS	value	16/08/23	16/08/23	16/08/23	16/08/23	16/08/23	16/08/23	16/08/23	16/08/23
	maturity	16/08/24	18/02/25	18/08/25	18/08/26	17/08/27	16/08/28	16/08/30	16/08/33

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

Night Duty

S.S Uhm