

# Tradition Market Summary

14-Aug-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-11	3.7600	3.7900	3.7900	3.7600	3.7175	3.6450	3.6100	3.5900	3.5825	3.5800	3.5800	3.5825	3.5850	3.5925	3.5975	3.5525
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
change	-0.0200	-0.0150	-0.0125	-0.0025	0.0050	0.0125	0.0200	0.0300	0.0300	0.0325	0.0325	0.0325	0.0350	0.0350	0.0375	0.0375
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-11	-230	13.3750	2.9600	2.9000	2.8700	2.8800	2.9100	2.9500	2.9800	2.9800	2.9500	2.9450	2.9750	3.0200	2.9750	2.9750
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
change	-5	0.0000	-0.0500	-0.0500	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-08-11	103.60	109.59	3.589	3.732	3.735	3.695	3.739	3.730	3.820	3.761	3.69	2591.26	912.20	1,324.90	918.91	-3000
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
change	-0.05	-0.30	0.005	0.010	0.012	0.018	0.024	0.025	0.040	0.044	0.01	-10.30	0.91	8.90	7.84	-50

## ◎ 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
2023-08-11	4.893	4.575	4.303	4.158	4.264	7.2603	35,281.40	13,644.85	2023-08-11	20.100	-1.750	-5.000	-12.900	-14.000	-23.500	-20.850
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
change	0.043	0.062	0.069	0.051	0.009	0.0179	105.25	-93.14	change	-1.750	-0.700	-0.550	-0.400	0.500	-0.500	-0.650

## ◎ 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
2023-08-11	-3.00	-7.25	-14.50	-20.00	-4.25	-7.25	-10.75	-12.75	-3.50	-5.50	-6.50	-2.00	-3.00	-1.00	-0.50	0.50
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
change	1.00	1.75	2.50	4.25	0.75	0.75	1.50	2.50	0.75	1.75	2.00	1.00	1.25	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
2023-08-11	-6.00	-9.00	-8.00	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
2023-08-10	-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
change	0.00	2.00	2.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-08-11	-83.00	-84.75	-76.50	-70.00	-64.00	-60.00	-61.00	2023-08-11	3.00	3.00	0.00	0.75	1.25	0.50	-3.25	-4.50
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
change	-3.75	-3.50	-4.25	-5.00	-6.00	-6.25	-6.50	change	0.50	0.75	0.25	0.00	0.25	0.25	0.25	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	103.59	109.57	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.1	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	11.60	13.80	17.05				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	17/02/25	18/08/25	18/08/26	17/08/27	16/08/28	16/08/30	16/08/33
CCS	value	17/08/23	17/08/23	17/08/23	17/08/23	17/08/23	17/08/23	17/08/23	17/08/23
	maturity	19/08/24	18/02/25	18/08/25	18/08/26	17/08/27	17/08/28	19/08/30	17/08/33

## ◎ 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