

Tradition Market Summary

21-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-18	3.7900	3.8200	3.8200	3.7800	3.7325	3.6775	3.6650	3.6625	3.6600	3.6625	3.6675	3.6775	3.6800	3.6875	3.6925	3.6475
2023-08-17	3.8150	3.8450	3.8500	3.8225	3.7900	3.7425	3.7300	3.7300	3.7250	3.7275	3.7300	3.7375	3.7400	3.7475	3.7525	3.7075
change	-0.0250	-0.0250	-0.0300	-0.0425	-0.0575	-0.0650	-0.0650	-0.0675	-0.0650	-0.0650	-0.0625	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-18	-240	13.3750	2.9900	2.9500	2.9500	2.9700	2.9950	3.0350	3.0650	3.0650	3.0350	3.0300	3.0600	3.1050	3.0600	3.0600
2023-08-17	-225	13.3750	3.0200	2.9750	2.9750	2.9850	3.0100	3.0500	3.0800	3.0800	3.0500	3.0450	3.0750	3.1200	3.0750	3.0750
change	-15	0.0000	-0.0300	-0.0250	-0.0250	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off			4.5	6.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0

◎ 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
2023-08-18	103.50	108.80	3.576	3.725	3.740	3.725	3.790	3.796	3.905	3.825	3.70	2504.50	877.32	1,338.30	924.14	-3070
2023-08-17	103.30	108.25	3.596	3.764	3.783	3.782	3.850	3.861	3.963	3.885	3.70	2519.85	886.04	1,342.00	917.94	-3080
change	0.20	0.55	-0.020	-0.039	-0.043	-0.057	-0.060	-0.065	-0.058	-0.060	0.00	-15.35	-8.72	-3.70	6.20	10

◎ 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
2023-08-18	4.943	4.647	4.384	4.251	4.375	7.3060	34,500.66	13,290.78	2023-08-18	24.400	-0.750	-4.750	-12.500	-13.350	-22.500	-17.750
2023-08-17	4.936	4.658	4.414	4.284	4.393	7.3016	34,474.83	13,316.93	2023-08-17	25.400	0.700	-3.950	-12.000	-13.100	-22.300	-17.750
change	0.007	-0.011	-0.030	-0.033	-0.018	0.0044	25.83	-26.15	change	-1.000	-1.450	-0.800	-0.500	-0.250	-0.200	0.000

◎ 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
2023-08-18	-4.00	-8.75	-14.25	-15.75	-4.75	-5.50	-6.75	-7.00	-1.25	-1.50	-1.50	-0.25	-0.25	0.00	1.75	1.75
2023-08-17	-2.75	-6.00	-10.75	-12.00	-3.25	-4.75	-6.00	-6.00	-1.25	-1.25	-1.50	0.00	-0.25	-0.25	1.00	1.25
change	-1.25	-2.75	-3.50	-3.75	-1.50	-0.75	-0.75	-1.00	0.00	-0.25	0.00	-0.25	0.00	0.25	0.75	0.50

◎ 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
2023-08-18	-4.00	-4.00	-2.00	2.00	4.50	8.50	2.50	6.50	9.50	4.00	7.00	3.00	2.50	-0.50	4.50	0.00
2023-08-17	-4.50	-4.50	-3.50	1.00	3.50	7.50	2.50	6.50	9.50	4.00	7.00	3.00	2.50	-0.50	4.50	0.00
change	0.50	0.50	1.50	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-08-18	-83.00	-78.25	-70.75	-67.00	-62.75	-59.75	-62.00	2023-08-18	3.00	3.00	0.00	0.75	1.25	0.50	-3.25	-4.50
2023-08-17	-83.00	-81.50	-75.75	-72.00	-68.00	-64.75	-66.50	2023-08-17	3.00	3.50	0.50	0.75	1.25	0.50	-3.25	-4.50
change	0.00	3.25	5.00	5.00	5.25	5.00	4.50	change	0.00	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.7	32.1	고/저평	103.49	108.88	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	21.7	12.3	16.6	13.5	18.3	13.6	11.59	13.77	16.98				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/08/23	22/08/23	22/08/23	22/08/23	22/08/23	22/08/23	22/08/23	22/08/23
	maturity	22/08/24	24/02/25	22/08/25	24/08/26	23/08/27	22/08/28	22/08/30	22/08/33
CCS	value	23/08/23	23/08/23	23/08/23	23/08/23	23/08/23	23/08/23	23/08/23	23/08/23
	maturity	23/08/24	24/02/25	25/08/25	24/08/26	23/08/27	02/08/28	23/08/30	23/08/33

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Night Duty
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