

Tradition Market Summary

24-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-23	3.7850	3.8275	3.8450	3.8100	3.7800	3.7175	3.6900	3.6800	3.6750	3.6800	3.6850	3.6900	3.6950	3.7025	3.7075	3.6625
2023-08-22	3.8050	3.8425	3.8625	3.8250	3.8000	3.7475	3.7250	3.7300	3.7275	3.7300	3.7350	3.7450	3.7500	3.7575	3.7625	3.7175
change	-0.0200	-0.0150	-0.0175	-0.0150	-0.0200	-0.0300	-0.0350	-0.0500	-0.0525	-0.0500	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-23	-210	13.3750	3.0100	2.9600	2.9600	2.9800	3.0100	3.0500	3.0800	3.0800	3.0500	3.0450	3.0750	3.1200	3.0750	3.0750
2023-08-22	-215	13.3750	3.0500	3.0100	3.0100	3.0300	3.0550	3.0950	3.1250	3.1250	3.0950	3.0900	3.1200	3.1650	3.1200	3.1200
change	5	0.0000	-0.0400	-0.0500	-0.0500	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2023-08-23	103.39	108.74	3.598	3.755	3.780	3.770	3.825	3.821	3.920	3.875	3.69	2505.50	882.87	1,339.70	922.76	-3030
2023-08-22	103.29	108.14	3.609	3.775	3.802	3.798	3.859	3.865	3.984	3.917	3.70	2515.74	893.33	1,335.50	917.47	-3030
change	0.10	0.60	-0.011	-0.020	-0.022	-0.028	-0.034	-0.044	-0.064	-0.042	-0.01	-10.24	-	10.46	4.20	5.29

◎ 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
2023-08-23	4.971	4.659	4.371	4.196	4.269	7.2860	34,472.98	13,721.03	2023-08-23	24.700	0.000	-5.250	-13.500	-14.100	-22.500	-21.250
2023-08-22	5.048	4.761	4.493	4.332	4.406	7.3053	34,288.83	13,505.87	2023-08-22	25.350	-0.200	-5.050	-13.400	-13.500	-23.400	-19.950
change	-0.077	-0.102	-0.122	-0.136	-0.137	-0.0193	184.15	215.16	change	-0.650	0.200	-0.200	-0.100	-0.600	0.900	-1.300

◎ 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
2023-08-23	-3.50	-6.50	-12.75	-16.50	-3.00	-6.25	-9.00	-10.00	-2.75	-3.75	-3.75	-1.00	-1.00	0.00	1.50	1.50
2023-08-22	-3.75	-6.25	-11.50	-13.25	-2.50	-5.25	-7.50	-7.00	-2.25	-1.75	-1.75	0.50	0.50	0.00	2.00	2.00
change	0.25	-0.25	-1.25	-3.25	-0.50	-1.00	-1.50	-3.00	-0.50	-2.00	-2.00	-1.50	-1.50	0.00	-0.50	-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
2023-08-23	-5.00	-5.00	-3.00	2.00	5.00	9.00	3.00	7.00	10.00	4.00	7.00	3.00	2.50	-0.50	4.50	0.00
2023-08-22	-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
change	-1.00	-1.00	-1.00	0.00	0.50	0.50	0.50	0.50	0.50	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
2023-08-23	-83.50	-82.00	-73.75	-68.00	-63.00	-60.00	-62.00	2023-08-23	4.25	6.00	1.75	0.75	1.25	0.50	-3.25	-4.50
2023-08-22	-81.25	-79.00	-71.75	-67.00	-63.50	-60.50	-63.00	2023-08-22	3.75	5.75	2.00	0.75	1.25	0.50	-3.25	-4.50
change	-2.25	-3.00	-2.00	-1.00	0.50	0.50	1.00	change	0.50	0.25	-0.25	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	28.9	14.7	19.3	23.7	32.1	고/저평	103.39	108.75	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	16.97				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	25/08/23	25/08/23	25/08/23	25/08/23	25/08/23	25/08/23	25/08/23	25/08/23
	maturity	26/08/24	25/02/25	25/08/25	25/08/26	25/08/27	25/08/28	26/08/30	25/08/33
CCS	value	28/08/23	28/08/23	28/08/23	28/08/23	28/08/23	28/08/23	28/08/23	28/08/23
	maturity	28/08/24	28/02/25	28/08/25	28/08/26	30/08/27	28/08/28	28/08/30	29/08/33

◎ 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)

◎ Bloomberg : TRKW

Night Duty

S.S Uhm