

Tradition Market Summary

25-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-24	3.7900	3.8300	3.8375	3.8000	3.7650	3.6975	3.6650	3.6450	3.6375	3.6400	3.6425	3.6450	3.6500	3.6575	3.6625	3.6100
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
change	0.0050	0.0025	-0.0075	-0.0100	-0.0150	-0.0200	-0.0250	-0.0350	-0.0375	-0.0400	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450	-0.0525
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-24	-210	13.3750	3.0400	2.9700	2.9400	2.9650	2.9850	3.0300	3.0600	3.0600	3.0300	3.0250	3.0550	3.1000	3.0550	3.0550
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
change	0	0.0000	0.0300	0.0100	-0.0200	-0.0150	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2023-08-24	103.44	109.09	3.589	3.746	3.770	3.754	3.812	3.800	3.877	3.840	3.69	2537.68	901.74	1,322.60	909.93	-3010
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
change	0.05	0.35	-0.009	-0.009	-0.010	-0.016	-0.013	-0.021	-0.043	-0.035	0.00	32.18	18.87	-	17.10	-12.83

◎ 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
2023-08-24	5.023	4.705	4.415	4.241	4.303	7.2821	34,099.42	13,463.97	2023-08-24	24.850	-0.500	-5.650	-14.700	-15.500	-22.700	-23.000
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
change	0.052	0.046	0.044	0.045	0.034	-0.0039	- 373.56	- 257.06	change	0.150	-0.500	-0.400	-1.200	-1.400	-0.200	-1.750

◎ 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
2023-08-24	-3.75	-7.25	-14.00	-19.25	-3.50	-6.75	-10.00	-12.00	-3.25	-5.25	-5.75	-2.00	-2.50	-0.50	0.50	1.00
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
change	-0.25	-0.75	-1.25	-2.75	-0.50	-0.50	-1.00	-2.00	-0.50	-1.50	-2.00	-1.00	-1.50	-0.50	-1.00	-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
2023-08-24	-7.00	-10.00	-7.50	2.50	4.50	9.00	2.00	6.50	9.50	4.50	7.50	3.00	2.50	-0.50	4.50	0.00
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
change	-2.00	-5.00	-4.50	0.50	-0.50	0.00	-1.00	-0.50	-0.50	0.50	0.50	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
2023-08-24	-79.75	-82.50	-73.25	-68.00	-61.50	-58.00	-59.50	2023-08-24	4.00	4.75	0.75	0.75	1.25	0.50	-4.00	-5.25
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
change	3.75	-0.50	0.50	0.00	1.50	2.00	2.50	change	-0.25	-1.25	-1.00	0.00	0.00	0.00	-0.75	-0.75

◎ 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	103.44	109.12	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	0.00	-0.03	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	18.3	13.6	11.59	13.78	17.01						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	202-2-28	28/08/25	28/08/26	30/08/27	28/08/28	28/08/30	29/08/33
CCS	value	29/08/23	29/08/23	29/08/23	29/08/23	29/08/23	29/08/23	29/08/23	29/08/23
	maturity	29/08/24	28/02/25	29/08/25	31/08/26	30/08/27	29/08/28	29/08/30	29/08/33

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Night Duty

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