

Tradition Market Summary

29-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-28	3.7950	3.8375	3.8425	3.8050	3.7625	3.6925	3.6675	3.6425	3.6250	3.6200	3.6175	3.6175	3.6175	3.6225	3.6250	3.5675
2023-08-25	3.8050	3.8475	3.8525	3.8225	3.7925	3.7300	3.7050	3.6825	3.6750	3.6775	3.6800	3.6825	3.6875	3.6925	3.6975	3.6375
change	-0.0100	-0.0100	-0.0100	-0.0175	-0.0300	-0.0375	-0.0375	-0.0400	-0.0500	-0.0575	-0.0625	-0.0650	-0.0700	-0.0700	-0.0725	-0.0700
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-28	-205	13.3750	3.1150	3.0250	3.0000	3.0200	3.0500	3.1050	3.1350	3.1350	3.1050	3.1000	3.1300	3.1750	3.1300	3.1300
2023-08-25	-205	13.3750	3.1000	3.0100	2.9850	3.0100	3.0350	3.0850	3.1150	3.1150	3.0850	3.0800	3.1100	3.1550	3.1100	3.1100
change	0	0.0000	0.0150	0.0150	0.0150	0.0100	0.0150	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
2023-08-28	103.45	109.20	3.596	3.757	3.780	3.760	3.807	3.795	3.872	3.835	3.69	2543.41	909.38	1,323.40	905.21	-3020
2023-08-25	103.32	108.55	3.598	3.772	3.798	3.790	3.852	3.842	3.933	3.880	3.69	2519.14	899.38	1,325.20	906.14	-2950
change	0.13	0.65	-0.002	-0.015	-0.018	-0.030	-0.045	-0.047	-0.061	-0.045	0.00	24.27	10.00	-1.80	-0.93	-70

◎ 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
2023-08-28	5.041	4.706	4.415	4.206	4.279	7.2923	34,559.98	13,705.13	2023-08-28	24.650	-1.750	-6.750	-13.950	-15.250	-25.450	-26.750
2023-08-25	5.078	4.737	4.436	4.231	4.279	7.2838	34,346.90	13,590.65	2023-08-25	25.450	-0.550	-6.000	-14.700	-15.950	-24.550	-24.250
change	-0.037	-0.031	-0.021	-0.025	0.000	0.0085	213.08	114.48	change	-0.800	-1.200	-0.750	0.750	0.700	-0.900	-2.500

◎ 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
2023-08-28	-3.75	-8.00	-15.00	-20.00	-4.25	-7.00	-9.50	-12.00	-2.50	-5.00	-7.25	-2.50	-4.75	-2.25	-2.50	-0.25
2023-08-25	-3.00	-6.00	-12.25	-17.00	-3.00	-6.25	-8.75	-11.00	-2.50	-4.75	-5.25	-2.25	-2.75	-0.50	0.50	1.00
change	-0.75	-2.00	-2.75	-3.00	-1.25	-0.75	-0.75	-1.00	0.00	-0.25	-2.00	-0.25	-2.00	-1.75	-3.00	-1.25

◎ 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
2023-08-28	-9.00	-11.50	-9.50	2.00	5.00	10.50	3.00	8.50	11.50	5.50	8.50	3.00	2.50	-0.50	4.50	0.00
2023-08-25	-9.00	-11.50	-9.00	2.50	5.00	10.00	2.50	7.50	10.50	5.00	8.00	3.00	2.50	-0.50	4.50	0.00
change	0.00	0.00	-0.50	-0.50	0.00	0.50	0.50	1.00	1.00	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
2023-08-28	-72.75	-76.25	-67.25	-61.75	-53.75	-48.50	-48.75	2023-08-28	4.25	4.75	0.50	0.50	0.75	0.25	-5.00	-5.75
2023-08-25	-75.25	-80.75	-72.00	-67.00	-59.75	-56.25	-57.75	2023-08-25	4.25	4.75	0.50	0.50	1.00	0.50	-5.00	-6.00
change	2.50	4.50	4.75	5.25	6.00	7.75	9.00	change	0.00	0.00	0.00	0.00	-0.25	-0.25	0.00	0.25

◎ Short-End, Long-End IRS spread

								(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				
14.9	13.3	19.6	29.0	14.7	19.3	23.7	32.1	고/저평	103.43	109.16	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	0.02	0.04	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	11.60	13.79	17.05				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

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

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Night Duty

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