

Tradition Market Summary

30-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-29	3.7850	3.8350	3.8350	3.8050	3.7550	3.6850	3.6550	3.6300	3.6100	3.6050	3.6050	3.6050	3.6050	3.6100	3.6125	3.5550
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
change	-0.0100	-0.0025	-0.0075	0.0000	-0.0075	-0.0075	-0.0125	-0.0125	-0.0150	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-29	-235	13.3750	3.1200	3.0300	3.0050	3.0250	3.0500	3.1100	3.1400	3.1400	3.1100	3.1050	3.1350	3.1800	3.1350	3.1350
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
change	-30	0.0000	0.0050	0.0050	0.0050	0.0050	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2023-08-29	103.50	109.43	3.594	3.754	3.767	3.740	3.786	3.780	3.845	3.815	3.69	2552.16	916.24	1,321.90	905.27	-3040
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
change	0.05	0.23	-0.002	-0.003	-0.013	-0.020	-0.021	-0.015	-0.027	-0.020	0.00	8.75	6.86	-1.50	0.06	-20

◎ 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
2023-08-29	4.894	4.583	4.275	4.120	4.226	7.2830	34,852.67	13,943.76	2023-08-29	24.100	-1.200	-5.500	-13.100	-15.000	-24.000	-26.000
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
change	-0.147	-0.123	-0.140	-0.086	-0.053	-0.0093	292.69	238.63	change	-0.550	0.550	1.250	0.850	0.250	1.450	0.750

◎ 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
2023-08-29	-3.00	-8.00	-15.00	-20.50	-5.00	-7.00	-10.00	-12.50	-3.00	-5.50	-8.00	-2.50	-5.00	-2.50	-2.50	0.00
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
change	0.75	0.00	0.00	-0.50	-0.75	0.00	-0.50	-0.50	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	0.00	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
2023-08-29	-9.00	-11.50	-9.50	2.00	4.50	10.50	2.50	8.50	11.50	6.00	9.00	3.00	2.50	-0.50	4.50	0.00
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
change	0.00	0.00	0.00	0.00	-0.50	0.00	-0.50	0.00	0.00	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
2023-08-29	-71.50	-75.00	-66.00	-60.50	-52.00	-46.50	-47.00	2023-08-29	5.00	5.00	0.00	0.50	0.75	0.25	-5.00	-5.75
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
change	1.25	1.25	1.25	1.25	1.75	2.00	1.75	change	0.75	0.25	-0.50	0.00	0.00	0.00	0.00	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	103.47	109.40	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	0.03	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	18.4	13.6	11.60	13.80	17.06				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/09/23	01/09/23	01/09/23	01/09/23	01/09/23	01/09/23	01/09/23	01/09/23
	maturity	03/09/24	04/03/25	02/09/25	01/09/26	01/09/27	01/09/28	03/09/30	01/09/33

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Night Duty

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