

Tradition Market Summary

31-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-30	3.7700	3.8150	3.8200	3.7900	3.7500	3.6800	3.6500	3.6250	3.6125	3.6100	3.6100	3.6100	3.6150	3.6200	3.6225	3.5550
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
change	-0.0150	-0.0200	-0.0150	-0.0150	-0.0050	-0.0050	-0.0050	-0.0050	0.0025	0.0050	0.0050	0.0050	0.0100	0.0100	0.0100	0.0000
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-30	-215	13.3750	3.1100	3.0200	2.9950	3.0200	3.0450	3.1100	3.1400	3.1400	3.1100	3.1050	3.1350	3.1800	3.1350	3.1350
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
change	20	0.0000	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2023-08-30	103.51	109.31	3.593	3.747	3.760	3.740	3.789	3.785	3.857	3.815	3.69	2561.22	923.81	1,323.40	907.56	-2940
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
change	0.01	-0.12	-0.001	-0.007	-0.007	0.000	0.003	0.005	0.012	0.000	0.00	9.06	7.57	1.50	2.29	100

◎ 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
2023-08-30	4.882	4.566	4.266	4.112	4.223	7.3008	34,890.24	14,019.31	2023-08-30	22.700	-1.000	-6.000	-13.900	-16.000	-24.200	-26.000
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
change	-0.012	-0.017	-0.009	-0.008	-0.003	0.0178	37.57	75.55	change	-1.400	0.200	-0.500	-0.800	-1.000	-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
2023-08-30	-3.00	-7.00	-14.00	-19.50	-4.00	-7.00	-10.00	-12.50	-3.00	-5.50	-7.00	-2.50	-4.00	-1.50	-1.00	0.50
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
change	0.00	1.00	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	1.00	0.00	1.00	1.00	1.50	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
2023-08-30	-9.00	-11.50	-9.00	2.50	5.00	11.50	2.50	9.00	12.00	6.50	9.50	3.00	2.50	-0.50	4.50	0.00
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
change	0.00	0.00	0.50	0.50	0.50	1.00	0.00	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
2023-08-30	-71.00	-75.50	-66.00	-60.50	-51.50	-47.00	-48.00	2023-08-30	4.50	5.00	0.50	0.50	0.75	0.25	-6.00	-6.75
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
change	0.50	-0.50	0.00	0.00	0.50	-0.50	-1.00	change	-0.50	0.00	0.50	0.00	0.00	0.00	-1.00	-1.00

◎ 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	103.48	109.28	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	13.79	17.07				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	02/09/24	04/03/25	01/09/25	01/09/26	01/09/27	01/09/28	02/09/30	01/09/33
CCS	value	05/09/23	05/09/23	05/09/23	05/09/23	05/09/23	05/09/23	05/09/23	05/09/23
	maturity	05/09/24	05/03/25	05/09/25	08/09/26	07/09/27	05/09/28	05/09/30	06/09/33

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Night Duty

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