

Tradition Market Summary

01-Sep-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-31	3.7625	3.7975	3.8050	3.7675	3.7250	3.6550	3.6225	3.5950	3.5825	3.5825	3.5825	3.5825	3.5875	3.5950	3.5275	3.4125
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
change	-0.0075	-0.0175	-0.0150	-0.0225	-0.0250	-0.0250	-0.0275	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0250	-0.0950	-0.1425
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-31	-215	13.3750	3.0700	2.9850	2.9450	2.9800	3.0150	3.0800	3.1100	3.1100	3.0800	3.0750	3.1050	3.1500	3.1050	3.1050
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
change	0	0.0000	-0.0400	-0.0350	-0.0500	-0.0400	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-08-31	103.56	109.58	3.585	3.735	3.740	3.717	3.762	3.755	3.825	3.770	3.69	2556.27	928.40	1,321.80	906.70	-2930
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
change	0.05	0.27	-0.008	-0.012	-0.020	-0.023	-0.027	-0.030	-0.032	-0.045	0.00	-4.95	4.59	-1.60	-0.86	10

◎ 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
2023-08-31	4.863	4.554	4.249	4.106	4.209	7.2776	34,721.91	14,034.97	2023-08-31	22.000	-1.500	-6.200	-13.950	-16.000	-23.750	-35.750
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
change	-0.019	-0.012	-0.017	-0.006	-0.014	-0.0232	-168.33	15.66	change	-0.700	-0.500	-0.200	-0.050	0.000	0.450	-9.750

◎ 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
2023-08-31	-3.75	-8.00	-15.00	-21.00	-4.25	-7.00	-10.25	-13.00	-3.25	-6.00	-7.25	-2.75	-4.00	-1.25	-0.75	0.50
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
change	-0.75	-1.00	-1.00	-1.50	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	-0.25	-0.25	0.00	0.25	0.25	0.00

◎ 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
2023-08-31	-8.50	-12.50	-9.00	3.50	7.00	13.50	3.50	10.00	13.00	6.50	9.50	3.00	2.50	-0.50	4.50	0.00
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
change	0.50	-1.00	0.00	1.00	2.00	2.00	1.00	1.00	1.00	0.00	0.00	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
2023-08-31	-73.50	-78.00	-67.50	-60.75	-51.50	-47.25	-48.25	2023-08-31	3.50	4.25	0.75	0.75	-6.00	-6.75	-17.50	-11.50
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
change	-2.50	-2.50	-1.50	-0.25	0.00	-0.25	-0.25	change	-1.00	-0.75	0.25	0.25	-6.75	-7.00	-11.50	-4.75

◎ 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	103.56	109.57	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.1	고/저평	0.00	0.01	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	13.87	17.26				

◎ Deal-slip DATE (not for ND IRS)

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