

# Tradition Market Summary

04-Sep-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-01	3.7650	3.7950	3.8000	3.7500	3.7000	3.6275	3.5875	3.5525	3.5425	3.5425	3.5450	3.5450	3.5475	3.5525	3.5550	3.4875
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
change	0.0025	-0.0025	-0.0050	-0.0175	-0.0250	-0.0275	-0.0350	-0.0425	-0.0400	-0.0400	-0.0375	-0.0375	-0.0400	-0.0425	0.0275	0.0750
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-01	-210	13.3750	3.0650	2.9700	2.9250	2.9550	2.9850	3.0500	3.0800	3.0800	3.0500	3.0450	3.0500	3.0950	3.0500	3.0500
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
change	5	0.0000	-0.0050	-0.0150	-0.0200	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0550	-0.0550	-0.0550	-0.0550
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
2023-09-01	103.64	109.96	3.583	3.724	3.724	3.687	3.721	3.715	3.780	3.720	3.68	2563.71	919.74	1,318.80	903.59	-2910
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
change	0.08	0.38	-0.002	-0.011	-0.016	-0.030	-0.041	-0.040	-0.045	-0.050	-0.01	7.44	-	8.66	-	3.00

## ◎ 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
2023-09-01	4.876	4.581	4.296	4.181	4.297	7.2688	34,837.71	14,031.82	2023-09-01	21.700	-2.400	-5.950	-13.350	-16.250	-23.250	-23.250
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
change	0.013	0.027	0.047	0.075	0.088	-0.0088	115.80	-	change	-0.300	-0.900	0.250	0.600	-0.250	0.500	12.500

## ◎ 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
2023-09-01	-5.00	-10.00	-17.25	-24.75	-5.00	-7.25	-11.25	-14.75	-4.00	-7.50	-8.50	-3.50	-4.50	-1.00	-0.50	0.50
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
change	-1.25	-2.00	-2.25	-3.75	-0.75	-0.25	-1.00	-1.75	-0.75	-1.50	-1.25	-0.75	-0.50	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
2023-09-01	-9.50	-14.00	-11.00	3.00	6.00	12.50	3.00	9.50	12.50	6.50	9.50	3.00	0.00	-3.00	4.50	0.00
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
change	-1.00	-1.50	-2.00	-0.50	-1.00	-1.00	-0.50	-0.50	-0.50	0.00	0.00	0.00	-2.50	-2.50	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
2023-09-01	-73.50	-77.50	-67.25	-60.25	-50.25	-46.25	-49.75	2023-09-01	3.00	3.50	0.50	0.50	0.75	0.25	-6.00	-6.75
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
change	0.00	0.50	0.25	0.50	1.25	1.00	-1.50	change	-0.50	-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	103.63	103.96	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.7	19.3	23.8	32.2	고/저평	0.01	6.00	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	11.61	13.81	17.12				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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