

# Tradition Market Summary

11-Sep-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-07	3.8450	3.8800	3.8850	3.8500	3.8150	3.7525	3.7150	3.6850	3.6725	3.6700	3.6700	3.6700	3.6700	3.6750	3.6700	3.5950
2023-09-06	3.8425	3.8850	3.8925	3.8675	3.8475	3.7850	3.7600	3.7425	3.7325	3.7325	3.7350	3.7350	3.7375	3.7425	3.7375	3.6625
change	0.0025	-0.0050	-0.0075	-0.0175	-0.0325	-0.0325	-0.0450	-0.0575	-0.0600	-0.0625	-0.0650	-0.0650	-0.0675	-0.0675	-0.0675	-0.0675
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-07	3.2800	3.2400	3.1900	3.0600	3.0200	3.0500	3.0650	3.1200	3.1350	3.1300	3.1000	3.0950	3.0950	3.1400	3.0950	3.0950
2023-09-06	3.2800	3.2400	3.1900	3.0700	3.0400	3.0700	3.0850	3.1400	3.1550	3.1500	3.1200	3.1150	3.1150	3.1600	3.1150	3.1150
change	0.0000	0.0000	0.0000	-0.0100	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off	4.5	4.5	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
2023-09-07	103.29	109.03	3.620	3.798	3.830	3.790	3.833	3.830	3.886	3.816	3.72	2547.68	914.18	1,333.40	904.69	-2820
2023-09-06	103.16	108.35	3.632	3.844	3.867	3.840	3.883	3.885	3.965	3.860	3.72	2548.26	906.36	1,335.40	907.79	-2860
change	0.13	0.68	-0.012	-0.046	-0.037	-0.050	-0.050	-0.055	-0.079	-0.044	0.00	-0.58	7.82	-	2.00	40

## ◎ 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
2023-09-07	4.989	4.697	4.399	4.260	4.334	7.3610	34,576.59	13,761.53	2023-09-07	26.500	-1.500	-3.750	-11.800	-14.500	-21.600	-22.100
2023-09-06	4.953	4.671	4.375	4.250	4.342	7.3407	34,500.73	13,748.83	2023-09-06	26.050	-1.950	-5.500	-12.300	-14.250	-22.750	-19.750
change	0.036	0.026	0.024	0.010	-0.008	0.0203	75.86	12.70	change	0.450	0.450	1.750	0.500	-0.250	1.150	-2.350

## ◎ 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
2023-09-07	-3.50	-7.00	-13.25	-20.00	-3.50	-6.25	-10.00	-13.00	-3.75	-6.75	-8.25	-3.00	-4.50	-1.50	-1.50	0.00
2023-09-06	-2.50	-4.50	-10.75	-15.00	-2.00	-6.25	-8.75	-10.50	-2.50	-4.25	-5.25	-1.75	-2.75	-1.00	-0.50	0.50
change	-1.00	-2.50	-2.50	-5.00	-1.50	0.00	-1.25	-2.50	-1.25	-2.50	-3.00	-1.25	-1.75	-0.50	-1.00	-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
2023-09-07	-13.00	-17.00	-14.00	3.00	4.50	10.00	1.50	7.00	8.00	5.50	6.50	1.00	-2.50	-3.50	4.50	0.00
2023-09-06	-12.00	-15.00	-12.00	3.00	4.50	10.00	1.50	7.00	8.00	5.50	6.50	1.00	-2.50	-3.50	4.50	0.00
change	-1.00	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-09-07	-69.50	-79.50	-70.25	-65.00	-56.50	-54.00	-57.50	2023-09-07	3.50	4.00	0.50	0.50	0.00	-0.50	-7.50	-7.50
2023-09-06	-70.25	-80.75	-71.50	-67.50	-60.25	-58.25	-62.25	2023-09-06	4.25	5.00	0.75	0.50	0.00	-0.50	-7.50	-7.50
change	0.75	1.25	1.25	2.50	3.75	4.25	4.75	change	-0.75	-1.00	-0.25	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	103.30	109.04	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	32.1	고/저평	-0.01	-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	18.3	13.6	11.59	13.79	17.05				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/09/23	12/09/23	12/09/23	12/09/23	12/09/23	12/09/23	12/09/23	12/09/23
	maturity	12/09/24	12/03/25	12/09/25	14/09/26	13/09/27	12/09/28	16/09/30	12/09/33
CCS	value	13/09/23	13/09/23	13/09/23	13/09/23	13/09/23	13/09/23	13/09/23	13/09/23
	maturity	13/09/24	13/03/25	15/09/25	14/09/26	13/09/27	13/09/28	16/09/30	13/09/33

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## Night Duty

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