

# Tradition Market Summary

15-Sep-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-14	3.8475	3.8875	3.8975	3.8650	3.8350	3.7750	3.7475	3.7225	3.7100	3.7000	3.6975	3.6975	3.6950	3.7000	3.6950	3.6200
2023-09-13	3.8475	3.8975	3.9125	3.8825	3.8550	3.8025	3.7750	3.7500	3.7375	3.7300	3.7275	3.7275	3.7250	3.7300	3.7250	3.6500
change	0.0000	-0.0100	-0.0150	-0.0175	-0.0200	-0.0275	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-14	3.2850	3.2450	3.2050	3.1200	3.1250	3.1900	3.1950	3.2600	3.2750	3.2700	3.2400	3.2350	3.2350	3.2800	3.2350	3.2350
2023-09-13	3.3400	3.3000	3.2600	3.1450	3.1350	3.1850	3.1900	3.2550	3.2700	3.2650	3.2350	3.2300	3.2300	3.2750	3.2300	3.2300
change	-0.0550	-0.0550	-0.0550	-0.0250	-0.0100	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2023-09-14	103.18	108.81	3.645	3.827	3.864	3.835	3.884	3.858	3.917	3.793	3.76	2572.89	899.47	1,325.70	901.48	-2840
2023-09-13	103.13	108.58	3.647	3.840	3.880	3.850	3.902	3.875	3.947	3.811	3.75	2534.70	882.72	1,330.00	901.71	-2800
change	0.05	0.23	-0.002	-0.013	-0.016	-0.015	-0.018	-0.017	-0.030	-0.018	0.01	38.19	16.75	-	4.30	-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
2023-09-14	5.014	4.687	4.419	4.286	4.380	7.2891	34,907.11	13,926.05	2023-09-14	25.250	-2.900	-6.000	-13.650	-13.550	-22.200	-17.300
2023-09-13	4.971	4.648	4.385	4.254	4.345	7.2718	34,575.53	13,813.59	2023-09-13	26.550	-2.500	-4.750	-12.700	-12.500	-22.200	-16.100
change	0.043	0.039	0.034	0.032	0.035	0.0173	331.58	112.46	change	-1.300	-0.400	-1.250	-0.950	-1.050	0.000	-1.200

## ◎ 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
2023-09-14	-3.25	-6.25	-12.25	-17.50	-3.00	-6.00	-8.75	-11.25	-2.75	-5.25	-7.50	-2.50	-4.75	-2.25	-2.75	-0.50
2023-09-13	-3.00	-5.75	-11.00	-16.25	-2.75	-5.25	-8.00	-10.50	-2.75	-5.25	-7.25	-2.50	-4.50	-2.00	-2.50	-0.50
change	-0.25	-0.50	-1.25	-1.25	-0.25	-0.75	-0.75	-0.75	0.00	0.00	-0.25	0.00	-0.25	-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
2023-09-14	-8.50	-8.00	-1.50	6.50	7.00	13.50	0.50	7.00	8.00	6.50	7.50	1.00	-2.50	-3.50	4.50	0.00
2023-09-13	-11.50	-12.50	-7.50	5.00	5.50	12.00	0.50	7.00	8.00	6.50	7.50	1.00	-2.50	-3.50	4.50	0.00
change	3.00	4.50	6.00	1.50	1.50	1.50	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
2023-09-14	-69.25	-71.00	-58.50	-55.25	-46.25	-43.00	-46.00	2023-09-14	4.00	5.00	1.00	0.50	0.00	-0.50	-7.50	-7.50
2023-09-13	-65.25	-72.00	-61.75	-58.50	-49.50	-46.50	-49.50	2023-09-13	5.00	6.50	1.50	0.50	0.00	-0.50	-7.50	-7.50
change	-4.00	1.00	3.25	3.25	3.25	3.50	3.50	change	-1.00	-1.50	-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	103.16	108.75	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	0.02	0.06	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	13.78	17.04				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/09/23	18/09/23	18/09/23	18/09/23	18/09/23	18/09/23	18/09/23	18/09/23
	maturity	19/09/24	18/03/25	18/09/25	18/09/26	20/09/27	18/09/28	18/09/30	19/09/33
CCS	value	19/09/23	19/09/23	19/09/23	19/09/23	19/09/23	19/09/23	19/09/23	19/09/23
	maturity	19/09/24	19/06/25	19/09/25	21/09/26	20/09/27	19/09/28	19/09/30	19/09/33

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## Night Duty

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