

# Tradition Market Summary

20-Sep-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-19	3.8825	3.9200	3.9325	3.9075	3.8800	3.8200	3.7975	3.7725	3.7625	3.7475	3.7450	3.7425	3.7400	3.7450	3.7400	3.6250
2023-09-18	3.8800	3.9175	3.9300	3.9075	3.8850	3.8275	3.8075	3.7825	3.7725	3.7650	3.7625	3.7625	3.7600	3.7650	3.7600	3.6850
change	0.0025	0.0025	0.0025	0.0000	-0.0050	-0.0075	-0.0100	-0.0100	-0.0100	-0.0175	-0.0175	-0.0200	-0.0200	-0.0200	-0.0200	-0.0600
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-19	3.2500	3.2100	3.1700	3.1250	3.1400	3.2100	3.2250	3.2900	3.3050	3.3000	3.2700	3.2650	3.2650	3.3100	3.2650	3.2650
2023-09-18	3.2900	3.2500	3.2100	3.1300	3.1500	3.2300	3.2350	3.3100	3.3250	3.3200	3.2900	3.2850	3.2850	3.3300	3.2850	3.2850
change	-0.0400	-0.0400	-0.0400	-0.0050	-0.0100	-0.0200	-0.0100	-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
2023-09-19	103.03	108.50	3.664	3.845	3.905	3.885	3.935	3.910	3.952	3.850	3.80	2559.21	883.89	1,328.50	900.20	-2900
2023-09-18	103.00	108.23	3.670	3.859	3.914	3.893	3.948	3.930	3.975	3.855	3.79	2574.72	891.29	1,324.40	898.32	-2930
change	0.03	0.27	-0.006	-0.014	-0.009	-0.008	-0.013	-0.020	-0.023	-0.005	0.01	-15.51	-	7.40	4.10	1.88

## ◎ 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
2023-09-19	5.092	4.784	4.513	4.365	4.429	7.3036	34,517.73	13,678.19	2023-09-19	26.850	-2.500	-6.500	-13.750	-13.750	-21.200	-22.500
2023-09-18	5.056	4.730	4.449	4.303	4.383	7.2920	34,624.30	13,710.24	2023-09-18	26.000	-2.900	-6.550	-14.050	-14.750	-21.500	-17.000
change	0.036	0.054	0.064	0.062	0.046	0.0116	-106.57	-32.05	change	0.850	0.400	0.050	0.300	1.000	0.300	-5.500

## ◎ 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
2023-09-19	-2.50	-5.25	-11.25	-16.00	-2.75	-6.00	-8.25	-10.75	-2.25	-4.75	-7.25	-2.50	-5.00	-2.50	-3.25	-0.75
2023-09-18	-2.25	-4.50	-10.25	-14.75	-2.25	-5.75	-7.75	-10.25	-2.00	-4.50	-6.25	-2.50	-4.25	-1.75	-2.25	-0.50
change	-0.25	-0.75	-1.00	-1.25	-0.50	-0.25	-0.50	-0.50	-0.25	-0.25	-1.00	0.00	-0.75	-0.75	-1.00	-0.25

## ◎ 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
2023-09-19	-4.50	-3.00	4.00	7.00	8.50	15.00	1.50	8.00	9.00	6.50	7.50	1.00	-2.50	-3.50	4.50	0.00
2023-09-18	-8.00	-6.00	2.00	8.00	8.50	16.00	0.50	8.00	9.00	7.50	8.50	1.00	-2.50	-3.50	4.50	0.00
change	3.50	3.00	2.00	-1.00	0.00	-1.00	1.00	0.00	0.00	-1.00	-1.00	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
2023-09-19	-76.25	-74.00	-61.00	-57.25	-48.25	-44.75	-47.50	2023-09-19	3.75	5.00	1.25	0.50	0.00	-0.50	-11.50	-11.50
2023-09-18	-72.00	-73.50	-59.75	-57.25	-47.25	-44.50	-47.50	2023-09-18	3.75	5.00	1.25	0.50	0.00	-0.50	-7.50	-7.50
change	-4.25	-0.50	-1.25	0.00	-1.00	-0.25	0.00	change	0.00	0.00	0.00	0.00	0.00	0.00	-4.00	-4.00

## ◎ 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	103.03	108.50	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	32.0	고/저평	0.00	0.00	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	21.7	12.3	16.6	13.5	18.3	13.6	11.59	13.77	17.06				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	21/09/23	21/09/23	21/09/23	21/09/23	21/09/23	21/09/23	21/09/23	21/09/23
	maturity	23/09/24	21/03/25	22/09/25	21/09/26	21/09/27	21/09/28	23/09/30	21/09/33
CCS	value	22/09/23	22/09/23	22/09/23	22/09/23	22/09/23	22/09/23	22/09/23	22/09/23
	maturity	23/09/24	24/03/25	22/09/25	22/09/26	22/09/27	22/09/28	23/09/30	22/09/33

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## Night Duty

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