

Tradition Market Summary

21-Sep-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-20	3.8800	3.9200	3.9350	3.9100	3.8800	3.8200	3.8025	3.7750	3.7675	3.7525	3.7475	3.7475	3.7450	3.7500	3.7450	3.6300
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
change	-0.0025	0.0000	0.0025	0.0025	0.0000	0.0000	0.0050	0.0025	0.0050	0.0050	0.0025	0.0050	0.0050	0.0050	0.0050	0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-20	3.2650	3.2250	3.1850	3.1400	3.1500	3.2100	3.2200	3.2800	3.2800	3.2800	3.2500	3.2450	3.2450	3.2900	3.2450	3.2450
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
change	0.0150	0.0150	0.0150	0.0150	0.0100	0.0000	-0.0050	-0.0100	-0.0250	-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
2023-09-20	103.06	108.50	3.664	3.837	3.900	3.880	3.930	3.904	3.952	3.850	3.81	2559.74	882.72	1,330.10	898.72	-2870
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
change	0.03	0.00	0.000	-0.008	-0.005	-0.005	-0.005	-0.006	0.000	0.000	0.01	0.53	-1.17	1.60	-1.48	30

◎ 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
2023-09-20	5.172	4.852	4.572	4.399	4.440	7.3107	34,440.88	13,469.13	2023-09-20	27.100	-2.000	-6.000	-12.750	-12.900	-20.700	-22.000
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
change	0.080	0.068	0.059	0.034	0.011	0.0071	-76.85	-209.06	change	0.250	0.500	0.500	1.000	0.850	0.500	0.500

◎ 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
2023-09-20	-2.50	-5.50	-11.50	-16.00	-3.00	-6.00	-7.75	-10.50	-1.75	-4.50	-6.75	-2.75	-5.00	-2.25	-3.00	-0.75
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
change	0.00	-0.25	-0.25	0.00	-0.25	0.00	0.50	0.25	0.50	0.25	0.50	-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
2023-09-20	-4.50	-3.50	2.50	6.00	7.00	13.00	1.00	7.00	7.00	6.00	6.00	0.00	-3.50	-3.50	4.50	0.00
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
change	0.00	-0.50	-1.50	-1.00	-1.50	-2.00	-0.50	-1.00	-2.00	-0.50	-1.50	-1.00	-1.00	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
2023-09-20	-75.00	-73.00	-61.00	-58.25	-49.50	-47.25	-50.00	2023-09-20	4.00	5.50	1.50	0.50	0.00	-0.50	-11.50	-11.50
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
change	1.25	1.00	0.00	-1.00	-1.25	-2.50	-2.50	change	0.25	0.50	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	103.06	108.51	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	-0.01	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	21.7	12.3	16.6	13.5	18.3	13.6	11.59	13.76	17.06				

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo
◎ Tel : (822) 2088-2809
◎ Fax : (822) 2088-5836
◎ Reuters : TRDS
◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS)
◎ Bloomberg : TRKW

Night Duty

K.J Yoo