

Tradition Market Summary

25-Sep-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-22	3.8950	3.9150	3.9150	3.8925	3.8600	3.8150	3.8025	3.7925	3.7875	3.7775	3.7775	3.7775	3.7800	3.7850	3.7825	3.6525
2023-09-21	3.9100	3.9450	3.9600	3.9425	3.9200	3.8700	3.8550	3.8375	3.8300	3.8175	3.8125	3.8125	3.8100	3.8150	3.8100	3.6950
change	-0.0150	-0.0300	-0.0450	-0.0500	-0.0600	-0.0550	-0.0525	-0.0450	-0.0425	-0.0400	-0.0350	-0.0350	-0.0300	-0.0300	-0.0275	-0.0425
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-22	3.2800	3.2400	3.2000	3.1500	3.1400	3.1700	3.1750	3.2100	3.2100	3.2100	3.1800	3.1750	3.1750	3.2200	3.1750	3.1750
2023-09-21	3.3100	3.2700	3.2300	3.1850	3.2000	3.2400	3.2450	3.2800	3.2800	3.2800	3.2500	3.2450	3.2450	3.2900	3.2450	3.2450
change	-0.0300	-0.0300	-0.0300	-0.0350	-0.0600	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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
2023-09-22	103.08	108.12	3.673	3.819	3.884	3.865	3.929	3.912	3.995	3.880	3.83	2508.13	857.35	1,336.80	900.67	-2930
2023-09-21	102.90	107.78	3.685	3.857	3.935	3.925	3.985	3.960	4.030	3.900	3.82	2514.97	860.68	1,339.70	908.75	-2940
change	0.18	0.34	-0.012	-0.038	-0.051	-0.060	-0.056	-0.048	-0.035	-0.020	0.01	-6.84	-	3.33	-	2.90

◎ 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
2023-09-22	5.112	4.804	4.566	4.438	4.529	7.2989	33,963.84	13,211.81	2023-09-22	24.200	-2.400	-5.000	-12.650	-11.950	-21.500	-22.750
2023-09-21	5.144	4.855	4.619	4.494	4.578	7.3152	34,070.42	13,223.99	2023-09-21	27.500	-1.500	-5.500	-13.000	-12.250	-22.000	-20.500
change	-0.032	-0.051	-0.053	-0.056	-0.049	-0.0163	-106.58	-12.18	change	-3.300	-0.900	0.500	0.350	0.300	0.500	-2.250

◎ 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
2023-09-22	-2.25	-5.50	-10.00	-12.25	-3.25	-4.50	-5.75	-6.75	-1.25	-2.25	-3.75	-1.00	-2.50	-1.50	-1.25	0.25
2023-09-21	-1.75	-4.00	-9.00	-12.25	-2.25	-5.00	-6.50	-8.25	-1.50	-3.25	-5.25	-1.75	-3.75	-2.00	-2.75	-0.75
change	-0.50	-1.50	-1.00	0.00	-1.00	0.50	0.75	1.50	0.25	1.00	1.50	0.75	1.25	0.50	1.50	1.00

◎ 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
2023-09-22	-5.00	-6.00	-3.00	3.00	3.50	7.00	0.50	4.00	4.00	3.50	3.50	0.00	-3.50	-3.50	4.50	0.00
2023-09-21	-4.50	-3.00	1.00	4.00	4.50	8.00	0.50	4.00	4.00	3.50	3.50	0.00	-3.50	-3.50	4.50	0.00
change	-0.50	-3.00	-4.00	-1.00	-1.00	-1.00	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
2023-09-22	-71.50	-72.00	-64.50	-62.75	-58.25	-56.75	-60.50	2023-09-22	2.00	2.00	0.00	0.50	0.25	-0.25	-12.75	-13.00
2023-09-21	-73.00	-72.00	-63.00	-61.00	-55.75	-53.75	-56.50	2023-09-21	3.50	5.00	1.50	0.50	0.00	-0.50	-11.50	-11.50
change	1.50	0.00	-1.50	-1.75	-2.50	-3.00	-4.00	change	-1.50	-3.00	-1.50	0.00	0.25	0.25	-1.25	-1.50

◎ 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	103.10	108.13	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	-0.02	-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	13.5	11.58	13.75	17.06				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	26/09/23	26/09/23	26/09/23	26/09/23	26/09/23	26/09/23	26/09/23	26/09/23
	maturity	26/09/24	26/03/25	26/09/25	28/09/26	27/09/27	26/09/28	26/09/30	26/09/33
CCS	value	27/09/23	27/09/23	27/09/23	27/09/23	27/09/23	27/09/23	27/09/23	27/09/23
	maturity	30/09/24	31/03/25	30/03/25	30/09/26	30/09/27	29/09/28	30/09/30	30/09/33

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Night Duty

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