

Tradition Market Summary

13-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-12	3.8300	3.8700	3.8600	3.8175	3.7700	3.6725	3.6225	3.5825	3.5550	3.5300	3.5150	3.5075	3.5025	3.5075	3.4925	3.4425
2023-07-11	3.8275	3.8700	3.8650	3.8150	3.7600	3.6600	3.6150	3.5825	3.5550	3.5275	3.5125	3.5075	3.5025	3.5050	3.4825	3.4225
change	0.0025	0.0000	-0.0050	0.0025	0.0100	0.0125	0.0075	0.0000	0.0000	0.0025	0.0025	0.0000	0.0000	0.0025	0.0100	0.0200
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-12	-200	13.3750	3.0200	3.0100	3.0100	3.0200	3.0700	3.1250	3.1250	3.0950	3.0450	3.0400	3.0700	3.1150	3.0700	3.0700
2023-07-11	-190	13.3750	3.0400	3.0000	3.0150	3.0250	3.0750	3.1550	3.1550	3.1250	3.0750	3.0700	3.1000	3.1450	3.1000	3.1000
change	-10	0.0000	-0.0200	0.0100	-0.0050	-0.0050	-0.0050	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off			4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ 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
2023-07-12	103.53	110.10	3.642	3.780	3.760	3.705	3.762	3.722	3.757	3.688	3.75	2574.72	879.88	1,288.70	925.14	-2930
2023-07-11	103.56	110.10	3.636	3.776	3.755	3.700	3.756	3.716	3.760	3.693	3.75	2562.49	878.73	1,293.70	920.41	-2950
change	-0.03	0.00	0.006	0.004	0.005	0.005	0.006	0.006	-0.003	-0.005	0.00	12.23	1.15	- 5.00	4.73	20

◎ 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
2023-07-12	4.748	4.385	4.075	3.861	3.953	7.1655	34,347.43	13,918.96	2023-07-12	21.800	1.000	-3.250	-13.950	-13.950	-25.450	-24.550
2023-07-11	4.887	4.559	4.239	3.978	4.014	7.2142	34,261.42	13,760.70	2023-07-11	22.900	0.500	-4.000	-14.100	-13.350	-25.750	-27.050
change	-0.139	-0.174	-0.164	-0.117	-0.061	-0.0487	86.01	158.26	change	-1.100	0.500	0.750	0.150	-0.600	0.300	2.500

◎ 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
2023-07-12	-4.25	-9.00	-18.75	-27.75	-4.75	-9.75	-14.75	-18.75	-5.00	-9.00	-14.25	-4.00	-9.25	-5.25	-8.00	-2.75
2023-07-11	-5.00	-10.50	-20.50	-28.25	-5.50	-10.00	-14.50	-17.75	-4.50	-7.75	-13.25	-3.25	-8.75	-5.50	-8.00	-2.50
change	0.75	1.50	1.75	0.50	0.75	0.25	-0.25	-1.00	-0.50	-1.25	-1.00	-0.75	-0.50	0.25	0.00	-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
2023-07-12	-1.00	-1.00	0.00	1.00	6.00	11.50	5.00	10.50	7.50	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
2023-07-11	-4.00	-2.50	-1.50	1.00	6.00	14.00	5.00	13.00	10.00	8.00	5.00	-3.00	-5.50	-2.50	4.50	0.00
change	3.00	1.50	1.50	0.00	0.00	-2.50	0.00	-2.50	-2.50	-2.50	-2.50	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-07-12	-84.00	-76.00	-65.25	-55.25	-45.75	-43.50	-43.25	2023-07-12	4.00	3.00	-1.00	0.50	-1.00	-1.50	-6.00	-5.00
2023-07-11	-82.50	-74.50	-63.50	-54.00	-42.75	-40.25	-40.25	2023-07-11	4.25	3.75	-0.50	0.25	-2.00	-2.25	-8.00	-6.00
change	-1.50	-1.50	-1.75	-1.25	-3.00	-3.25	-3.00	change	-0.25	-0.75	-0.50	0.25	1.00	0.75	2.00	1.00

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.2	고/저평	103.53	110.14	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	16.7	13.6	18.4	13.6	11.61	13.84	17.15				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/07/23	14/07/23	14/07/23	14/07/23	14/07/23	14/07/23	14/07/23	14/07/23
	maturity	15/07/24	14/01/25	14/07/25	14/07/26	14/07/27	14/07/28	15/07/30	14/07/33
CCS	value	17/07/23	17/07/23	17/07/23	17/07/23	17/07/23	17/07/23	17/07/23	17/07/23
	maturity	17/07/24	17/01/25	17/07/25	17/07/26	19/07/27	17/07/28	20330-7-17	18/07/33

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◎ Bloomberg : TRKW

Night Duty

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