

Tradition Market Summary

14-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-13	3.7900	3.8000	3.7750	3.7175	3.6550	3.5550	3.5050	3.4600	3.4400	3.4175	3.4075	3.4050	3.4000	3.4050	3.3850	3.3300
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
change	-0.0400	-0.0700	-0.0850	-0.1000	-0.1150	-0.1175	-0.1175	-0.1225	-0.1150	-0.1125	-0.1075	-0.1025	-0.1025	-0.1025	-0.1075	-0.1125
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-13	-205	13.3750	2.9800	2.9350	2.9350	2.9850	3.0400	3.0400	3.0400	3.0100	2.9600	2.9550	2.9850	3.0300	2.9850	2.9850
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
change	-5	0.0000	-0.0400	-0.0750	-0.0750	-0.0350	-0.0300	-0.0850	-0.0850	-0.0850	-0.0850	-0.0850	-0.0850	-0.0850	-0.0850	-0.0850
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	
2023-07-13	103.87	110.98	3.596	3.682	3.657	3.602	3.649	3.607	3.660	3.630	3.75	2591.23	893.07	1,274.00	918.33	-2870	
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	
change	0.34	0.88	-0.046	-0.098	-0.103	-0.103	-0.113	-0.115	-0.097	-0.058	0.00	16.51	13.19	-	14.70	-6.81	60

◎ 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
2023-07-13	4.632	4.248	3.947	3.767	3.906	7.1502	34,395.14	14,138.57	2023-07-13	17.900	-0.200	-4.700	-14.400	-14.700	-26.000	-30.000
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
change	-0.116	-0.137	-0.128	-0.094	-0.047	-0.0153	47.71	219.61	change	-3.900	-1.200	-1.450	-0.450	-0.750	-0.550	-5.450

◎ 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
2023-07-13	-5.75	-12.00	-22.00	-31.50	-6.25	-10.00	-15.00	-19.50	-5.00	-9.50	-13.75	-4.50	-8.75	-4.25	-6.00	-1.75
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
change	-1.50	-3.00	-3.25	-3.75	-1.50	-0.25	-0.25	-0.75	0.00	-0.50	0.50	-0.50	0.50	1.00	2.00	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
2023-07-13	-4.50	-4.50	0.50	5.00	10.50	10.50	5.50	5.50	2.50	0.00	-3.00	-3.00	-5.50	-2.50	4.50	0.00
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
change	-3.50	-3.50	0.50	4.00	4.50	-1.00	0.50	-5.00	-5.00	-5.50	-5.50	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
2023-07-13	-79.50	-72.00	-57.00	-46.50	-42.00	-40.75	-41.50	2023-07-13	1.00	-1.50	-2.50	0.50	-1.50	-2.00	-7.00	-5.50
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
change	4.50	4.00	8.25	8.75	3.75	2.75	1.75	change	-3.00	-4.50	-1.50	0.00	-0.50	-0.50	-1.00	-0.50

◎ 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	103.85	111.01	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	0.02	-0.03	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	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.88	17.24				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	17/07/29	18/07/33
CCS	value	18/07/23	18/07/23	18/07/23	18/07/23	18/07/23	18/07/23	18/07/23	18/07/23
	maturity	18/07/24	21/01/25	18/07/25	20/07/26	19/07/27	18/07/28	18/07/30	18/07/33

◎ 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

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◎ Bloomberg : TRKW

Night Duty

J.W Shim