

Tradition Market Summary

18-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-18	3.8000	3.8125	3.7925	3.7300	3.6675	3.5650	3.5075	3.4600	3.4350	3.4150	3.4100	3.4050	3.3950	3.4000	3.3800	3.3325
2023-07-14	3.8000	3.8150	3.7950	3.7375	3.6775	3.5775	3.5275	3.4800	3.4600	3.4450	3.4400	3.4400	3.4350	3.4400	3.4200	3.3725
change	0.0000	-0.0025	-0.0025	-0.0075	-0.0100	-0.0125	-0.0200	-0.0200	-0.0250	-0.0300	-0.0300	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-18	-225	13.3750	2.9500	2.9150	2.8900	2.8900	2.9400	2.9950	2.9950	2.9650	2.9150	2.9100	2.9400	2.9850	2.9400	2.9400
2023-07-14	-230	13.3750	2.9500	2.9050	2.9050	2.9050	2.9550	3.0100	3.0100	2.9800	2.9300	2.9250	2.9550	3.0000	2.9550	2.9550
change	5	0.0000	0.0000	0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2023-07-18	103.87	111.08	3.598	3.687	3.660	3.607	3.652	3.617	3.660	3.637	3.75	2619.00	898.29	1,266.60	912.46	-2920
2023-07-14	103.84	110.81	3.600	3.697	3.670	3.615	3.671	3.637	3.690	3.652	3.75	2628.30	896.28	1,265.80	916.98	-2850
change	0.03	0.27	-0.002	-0.010	-0.010	-0.008	-0.019	-0.020	-0.030	-0.015	0.00	-9.30	2.01	0.80	-4.52	-70

◎ 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
2023-07-18	4.742	4.340	4.017	3.809	3.931	7.1799	34,585.35	14,244.95	2023-07-18	19.450	0.750	-4.200	-14.450	-15.700	-26.500	-30.450
2023-07-14	4.768	4.376	4.045	3.830	3.926	7.1584	34,509.03	14,113.70	2023-07-14	19.500	0.750	-3.750	-14.350	-15.700	-25.500	-27.950
change	-0.026	-0.036	-0.028	-0.021	0.005	0.0215	76.32	131.25	change	-0.050	0.000	-0.450	-0.100	0.000	-1.000	-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
2023-07-18	-6.25	-12.50	-22.75	-33.25	-6.25	-10.25	-16.00	-20.75	-5.75	-10.50	-15.00	-4.75	-9.25	-4.50	-6.50	-2.00
2023-07-14	-5.75	-11.75	-21.75	-31.50	-6.00	-10.00	-15.00	-19.75	-5.00	-9.75	-13.25	-4.75	-8.25	-3.50	-4.50	-1.00
change	-0.50	-0.75	-1.00	-1.75	-0.25	-0.25	-1.00	-1.00	-0.75	-0.75	-1.75	0.00	-1.00	-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
2023-07-18	-3.50	-6.00	-6.00	0.00	5.00	10.50	5.00	10.50	7.50	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
2023-07-14	-4.50	-4.50	-4.50	0.00	5.00	10.50	5.00	10.50	7.50	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
change	1.00	-1.50	-1.50	0.00	0.00	0.00	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
2023-07-18	-84.25	-77.75	-67.50	-56.75	-46.50	-45.00	-45.50	2023-07-18	1.25	-0.75	-2.00	0.50	-1.50	-2.00	-6.25	-4.75
2023-07-14	-84.50	-77.25	-67.25	-57.25	-47.00	-46.50	-48.00	2023-07-14	1.50	-0.50	-2.00	0.50	-1.50	-2.00	-6.25	-4.75
change	0.25	-0.50	-0.25	0.50	0.50	1.50	2.50	change	-0.25	-0.25	0.00	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	103.84	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	0.03	0.07	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	17.23				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/07/23	19/07/23	19/07/23	19/07/23	19/07/23	19/07/23	19/07/23	19/07/23
	maturity	19/07/24	20/01/25	21/07/25	20/07/26	19/07/27	19/07/28	19/07/30	19/07/33
CCS	value	20/07/23	20/07/23	20/07/23	20/07/23	20/07/23	20/07/23	20/07/23	20/07/23
	maturity	22/07/24	21/01/25	21/07/25	20/07/26	20/07/27	20/07/28	22/07/30	20/07/33

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Night Duty

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