

# Tradition Market Summary

20-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-19	3.8100	3.8250	3.8050	3.7200	3.6300	3.5050	3.4400	3.3850	3.3575	3.3400	3.3325	3.3275	3.3175	3.3225	3.3025	3.2550
2023-07-18	3.8100	3.8300	3.8100	3.7400	3.6700	3.5550	3.4950	3.4475	3.4225	3.4025	3.3975	3.3925	3.3825	3.3875	3.3675	3.3200
change	0.0000	-0.0050	-0.0050	-0.0200	-0.0400	-0.0500	-0.0550	-0.0625	-0.0650	-0.0625	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-19	-205	13.3750	2.9700	2.9150	2.8550	2.8700	2.9100	2.9650	2.9650	2.9350	2.8850	2.8800	2.9100	2.9550	2.9100	2.9100
2023-07-18	-220	13.3750	2.9400	2.9000	2.8750	2.8900	2.9400	2.9950	2.9950	2.9650	2.9150	2.9100	2.9400	2.9850	2.9400	2.9400
change	15	0.0000	0.0300	0.0150	-0.0200	-0.0200	-0.0300	-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
2023-07-19	104.10	111.80	3.572	3.620	3.595	3.540	3.565	3.540	3.575	3.600	3.75	2608.24	923.72	1,265.60	905.49	-2810
2023-07-18	103.90	111.08	3.587	3.666	3.645	3.600	3.636	3.605	3.645	3.637	3.75	2607.62	914.14	1,260.40	911.94	-2870
change	0.20	0.72	-0.015	-0.046	-0.050	-0.060	-0.071	-0.065	-0.070	-0.037	0.00	0.62	9.58	5.20	-6.45	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
2023-07-19	4.768	4.342	3.982	3.748	3.841	7.2319	35,061.21	14,358.02	2023-07-19	23.300	3.500	-3.500	-12.500	-15.500	-25.750	-34.500
2023-07-18	4.764	4.348	4.005	3.789	3.899	7.1923	34,951.93	14,353.64	2023-07-18	22.300	2.500	-4.500	-14.100	-15.750	-26.250	-31.700
change	0.004	-0.006	-0.023	-0.041	-0.058	0.0396	109.28	4.38	change	1.000	1.000	1.000	1.600	0.250	0.500	-2.800

◎ 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
2023-07-19	-8.50	-17.50	-30.00	-42.00	-9.00	-12.50	-19.00	-24.50	-6.50	-12.00	-16.50	-5.50	-10.00	-4.50	-6.75	-2.25
2023-07-18	-7.00	-14.00	-25.50	-36.25	-7.00	-11.50	-17.50	-22.25	-6.00	-10.75	-15.25	-4.75	-9.25	-4.50	-6.50	-2.00
change	-1.50	-3.50	-4.50	-5.75	-2.00	-1.00	-1.50	-2.25	-0.50	-1.25	-1.25	-0.75	-0.75	0.00	-0.25	-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
2023-07-19	-5.50	-11.50	-10.00	1.50	5.50	11.00	4.00	9.50	6.50	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
2023-07-18	-4.00	-6.50	-5.00	1.50	6.50	12.00	5.00	10.50	7.50	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
change	-1.50	-5.00	-5.00	0.00	-1.00	-1.00	-1.00	-1.00	-1.00	0.00	0.00	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
2023-07-19	-83.50	-77.50	-63.50	-53.00	-42.00	-40.50	-40.75	2023-07-19	1.50	-0.50	-2.00	0.50	-1.50	-2.00	-6.25	-4.75
2023-07-18	-87.00	-79.50	-66.50	-55.50	-45.25	-43.75	-44.25	2023-07-18	2.00	0.00	-2.00	0.50	-1.50	-2.00	-6.25	-4.75
change	3.50	2.00	3.00	2.50	3.25	3.25	3.50	change	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00

◎ 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				
14.9	13.3	19.7	29.0	14.8	19.4	23.9	32.4	고/저평	104.08	111.78	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	0.02	0.02	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.2	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.90	17.28				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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