

Tradition Market Summary

24-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-21	3.8150	3.8450	3.8450	3.7675	3.6825	3.5600	3.5000	3.4500	3.4275	3.4075	3.3975	3.3950	3.3875	3.3925	3.3775	3.3350
2023-07-20	3.8175	3.8475	3.8325	3.7450	3.6600	3.5450	3.4800	3.4250	3.4025	3.3800	3.3700	3.3650	3.3550	3.3600	3.3400	3.2925
change	-0.0025	-0.0025	0.0125	0.0225	0.0225	0.0150	0.0200	0.0250	0.0250	0.0275	0.0275	0.0300	0.0325	0.0325	0.0375	0.0425
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-21	-225	13.3750	3.0850	3.0100	2.9350	2.9500	2.9950	3.0450	3.0450	3.0150	2.9650	2.9600	2.9900	3.0350	2.9900	2.9900
2023-07-20	-205	13.3750	3.0400	2.9700	2.8950	2.9100	2.9500	3.0050	3.0050	2.9750	2.9250	2.9200	2.9500	2.9950	2.9500	2.9500
change	-20	0.0000	0.0450	0.0400	0.0400	0.0400	0.0450	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400
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
2023-07-21	103.92	111.25	3.580	3.675	3.647	3.602	3.625	3.600	3.635	3.600	3.75	2609.76	934.58	1,283.40	909.06	-2780
2023-07-20	103.96	111.45	3.576	3.660	3.635	3.582	3.605	3.580	3.610	3.595	3.75	2600.23	931.60	1,269.90	910.87	-2780
change	-0.04	-0.20	0.004	0.015	0.012	0.020	0.020	0.020	0.025	0.005	0.00	9.53	2.98	13.50	-1.81	0

◎ 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
2023-07-21	4.846	4.446	4.095	3.837	3.900	7.1887	35,227.69	14,032.81	2023-07-21	26.500	3.550	-4.200	-12.500	-15.000	-24.750	-26.500
2023-07-20	4.845	4.455	4.105	3.856	3.913	7.1750	35,225.18	14,063.31	2023-07-20	25.650	2.500	-3.700	-12.500	-15.500	-25.500	-30.250
change	0.001	-0.009	-0.010	-0.019	-0.013	0.0137	2.51	-30.50	change	0.850	1.050	-0.500	0.000	0.500	0.750	3.750

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-07-21	26.500	3.550	-4.200	-12.500	-15.000	-24.750	-26.500
2023-07-20	25.650	2.500	-3.700	-12.500	-15.500	-25.500	-30.250
change	0.850	1.050	-0.500	0.000	0.500	0.750	3.750

◎ 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
2023-07-21	-7.75	-16.25	-28.50	-39.50	-8.50	-12.25	-18.25	-23.25	-6.00	-11.00	-15.25	-5.00	-9.25	-4.25	-6.25	-2.00
2023-07-20	-8.75	-17.25	-28.75	-40.75	-8.50	-11.50	-18.00	-23.50	-6.50	-12.00	-16.50	-5.50	-10.00	-4.50	-7.00	-2.50
change	1.00	1.00	0.25	1.25	0.00	-0.75	-0.25	0.25	0.50	1.00	1.25	0.50	0.75	0.25	0.75	0.50

◎ 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
2023-07-21	-7.50	-15.00	-13.50	1.50	6.00	11.00	4.50	9.50	6.50	5.00	2.00	-3.00	-5.50	-2.50	4.50	0.00
2023-07-20	-7.00	-14.50	-13.00	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
change	-0.50	-0.50	-0.50	0.00	0.50	0.00	0.50	0.00	0.00	-0.50	-0.50	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
2023-07-21	-76.00	-74.75	-61.00	-50.50	-40.50	-39.25	-39.75	2023-07-21	3.00	3.00	0.00	0.50	-1.00	-1.50	-5.25	-4.25
2023-07-20	-79.25	-76.50	-63.50	-53.00	-42.00	-40.50	-40.50	2023-07-20	3.00	1.50	-1.50	0.50	-1.50	-2.00	-6.25	-4.75
change	3.25	1.75	2.50	2.50	1.50	1.25	0.75	change	0.00	1.50	1.50	0.00	0.50	0.50	1.00	0.50

◎ Short-End, Long-End IRS spread

	3yr	10yr
2023-07-21	103.89	111.25
2023-07-20	0.03	0.00
change	103.86	111.25

◎ 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	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	0.03	0.00	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	17.22				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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