

Tradition Market Summary

27-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-26	3.8200	3.8425	3.8425	3.7750	3.7000	3.5800	3.5275	3.4850	3.4600	3.4375	3.4275	3.4250	3.4175	3.4225	3.4175	3.3850
2023-07-25	3.8350	3.8700	3.8675	3.7975	3.7200	3.5975	3.5425	3.5000	3.4750	3.4550	3.4450	3.4425	3.4350	3.4400	3.4350	3.3925
change	-0.0150	-0.0275	-0.0250	-0.0225	-0.0200	-0.0175	-0.0150	-0.0150	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-26	-210	13.3750	3.0900	3.0000	2.8900	2.8900	2.9050	2.9300	2.9300	2.9000	2.8500	2.8450	2.8750	2.9200	2.8750	2.8750
2023-07-25	-205	13.3750	3.1100	3.0200	2.9200	2.9350	2.9700	3.0200	3.0200	2.9900	2.9400	2.9350	2.9650	3.0100	2.9650	2.9650
change	-5	0.0000	-0.0200	-0.0200	-0.0300	-0.0450	-0.0650	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900
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
2023-07-26	103.82	111.04	3.573	3.685	3.675	3.622	3.652	3.617	3.655	3.635	3.75	2592.36	900.63	1,274.50	908.80	-2800
2023-07-25	103.76	110.80	3.586	3.710	3.692	3.639	3.666	3.635	3.680	3.636	3.75	2636.46	939.96	1,275.40	906.03	-2800
change	0.06	0.24	-0.013	-0.025	-0.017	-0.017	-0.014	-0.018	-0.025	-0.001	0.00	-44.10	-39.33	-0.90	2.77	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
2023-07-26	4.850	4.488	4.116	3.873	3.944	7.1510	35,520.12	14,127.28	2023-07-26	26.950	2.500	-4.200	-12.450	-13.200	-23.750	-25.000
2023-07-25	4.879	4.531	4.168	3.890	3.936	7.1371	35,438.07	14,144.56	2023-07-25	28.150	2.800	-4.150	-12.350	-13.500	-24.500	-24.350
change	-0.029	-0.043	-0.052	-0.017	0.008	0.0139	82.05	-17.28	change	-1.200	-0.300	-0.050	-0.100	0.300	0.750	-0.650

◎ 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
2023-07-26	-6.75	-14.25	-26.25	-35.75	-7.50	-12.00	-17.25	-21.50	-5.25	-9.50	-14.25	-4.25	-9.00	-4.75	-6.75	-2.00
2023-07-25	-7.00	-14.75	-27.00	-36.75	-7.75	-12.25	-17.75	-22.00	-5.50	-9.75	-14.25	-4.25	-8.75	-4.50	-6.50	-2.00
change	0.25	0.50	0.75	1.00	0.25	0.25	0.50	0.50	0.25	0.25	0.00	0.00	-0.25	-0.25	-0.25	0.00

◎ 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
2023-07-26	-9.00	-20.00	-20.00	0.00	1.50	4.00	1.50	4.00	1.00	2.50	-0.50	-3.00	-5.50	-2.50	4.50	0.00
2023-07-25	-9.00	-19.00	-17.50	1.50	5.00	10.00	3.50	8.50	5.50	5.00	2.00	-3.00	-5.50	-2.50	4.50	0.00
change	0.00	-1.00	-2.50	-1.50	-3.50	-6.00	-2.00	-4.50	-4.50	-2.50	-2.50	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
2023-07-26	-75.25	-81.00	-69.00	-62.25	-55.50	-53.75	-54.25	2023-07-26	2.25	2.25	0.00	0.50	0.00	-0.50	-3.25	-3.25
2023-07-25	-75.75	-80.00	-66.25	-57.25	-48.00	-46.50	-47.00	2023-07-25	3.50	3.25	-0.25	0.50	0.00	-0.50	-4.25	-4.25
change	0.50	-1.00	-2.75	-5.00	-7.50	-7.25	-7.25	change	-1.25	-1.00	0.25	0.00	0.00	0.00	1.00	1.00

◎ 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	111.07	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	13.86	17.17				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	28/07/23	28/07/23	28/07/23	28/07/23	28/07/23	28/07/23	28/07/23	28/07/23
	maturity	29/07/24	31/01/25	28/07/25	28/07/26	28/07/27	28/07/28	29/07/30	28/07/33
CCS	value	31/07/23	31/07/23	31/07/23	31/07/23	31/07/23	31/07/23	31/07/23	31/07/23
	maturity	31/07/24	31/01/25	31/07/25	31/07/26	30/07/27	31/07/28	31/07/30	29/07/33

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◎ Bloomberg : TRKW

Night Duty

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