

Tradition Market Summary

28-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-27	3.7975	3.8100	3.8000	3.7350	3.6600	3.5425	3.4950	3.4550	3.4325	3.4125	3.4050	3.4025	3.3950	3.4000	3.3950	3.3625
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
change	-0.0225	-0.0325	-0.0425	-0.0400	-0.0400	-0.0375	-0.0325	-0.0300	-0.0275	-0.0250	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-27	-210	13.3750	3.0600	2.9650	2.8500	2.8400	2.8550	2.8750	2.8750	2.8450	2.7950	2.7900	2.8200	2.8650	2.8200	2.8200
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
change	0	0.0000	-0.0300	-0.0350	-0.0400	-0.0500	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2023-07-27	103.95	111.22	3.564	3.654	3.640	3.583	3.613	3.582	3.637	3.635	3.74	2603.81	883.79	1,277.70	908.70	-2830
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
change	0.13	0.18	-0.009	-0.031	-0.035	-0.039	-0.039	-0.035	-0.018	0.000	-0.01	11.45	-16.84	3.20	-0.10	-30

◎ 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
2023-07-27	4.926	4.579	4.235	4.002	4.040	7.1677	35,282.72	14,050.11	2023-07-27	23.600	2.000	-4.050	-11.800	-12.700	-24.200	-27.250
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
change	0.076	0.091	0.119	0.129	0.096	0.0167	-237.40	-77.17	change	-3.350	-0.500	0.150	0.650	0.500	-0.450	-2.250

◎ 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
2023-07-27	-6.50	-14.00	-25.75	-34.50	-7.50	-11.75	-16.50	-20.50	-4.75	-8.75	-13.00	-4.00	-8.25	-4.25	-6.00	-1.75
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
change	0.25	0.25	0.50	1.25	0.00	0.25	0.75	1.00	0.50	0.75	1.25	0.25	0.75	0.50	0.75	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
2023-07-27	-9.50	-21.00	-22.00	-1.00	0.50	2.50	1.50	3.50	0.50	2.00	-1.00	-3.00	-5.50	-2.50	4.50	0.00
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
change	-0.50	-1.00	-2.00	-1.00	-1.00	-1.50	0.00	-0.50	-0.50	-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
2023-07-27	-74.00	-81.00	-70.25	-64.00	-58.00	-56.75	-57.50	2023-07-27	1.25	0.25	-1.00	0.50	0.00	-0.50	-3.25	-3.25
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
change	1.25	0.00	-1.25	-1.75	-2.50	-3.00	-3.25	change	-1.00	-2.00	-1.00	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	103.93	111.23	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	-0.01	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	13.87	17.18				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/08/23	01/08/23	01/08/23	01/08/23	01/08/23	01/08/23	01/08/23	01/08/23
	maturity	01/08/24	03/02/25	01/08/25	03/08/26	02/08/27	01/08/28	01/08/30	01/08/33

◎ 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