

# Tradition Market Summary

02-Aug-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-01	3.8075	3.8275	3.8200	3.7675	3.7100	3.6075	3.5700	3.5350	3.5200	3.5000	3.4950	3.4900	3.4875	3.4900	3.4850	3.4525
2023-07-29	3.8150	3.8400	3.8350	3.7900	3.7375	3.6375	3.6025	3.5700	3.5525	3.5325	3.5300	3.5250	3.5200	3.5225	3.5175	3.4850
change	-0.0075	-0.0125	-0.0150	-0.0225	-0.0275	-0.0300	-0.0325	-0.0350	-0.0325	-0.0325	-0.0350	-0.0350	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-01	-220	13.3750	3.0750	3.0500	2.9850	3.0100	3.0450	3.0700	3.0700	3.0400	2.9900	2.9850	3.0150	3.0600	3.0150	3.0150
2023-07-29	-235	13.3750	3.0850	3.0600	2.9950	2.9850	3.0150	3.0300	3.0300	3.0000	2.9500	2.9450	2.9750	3.0200	2.9750	2.9750
change	15	0.0000	-0.0100	-0.0100	-0.0100	0.0250	0.0300	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
2023-08-01	103.75	110.35	3.582	3.708	3.702	3.650	3.690	3.672	3.733	3.675	3.74	2667.07	939.67	1,283.80	900.40	-2890
2023-07-29	103.64	110.07	3.591	3.735	3.730	3.682	3.725	3.700	3.765	3.690	3.74	2632.58	935.97	1,274.60	896.95	-2930
change	0.11	0.28	-0.009	-0.027	-0.028	-0.032	-0.035	-0.028	-0.032	-0.015	0.00	34.49	3.70	9.20	3.45	40

## ◎ 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
2023-08-01	4.906	4.568	4.227	4.037	4.103	7.1788	35,630.68	14,283.91	2023-08-01	23.800	0.800	-4.250	-12.000	-13.700	-24.550	-22.250
2023-07-29	4.885	4.528	4.184	3.967	4.014	7.1465	35,559.53	14,346.02	2023-07-29	24.400	0.750	-4.450	-12.250	-13.000	-24.500	-20.500
change	0.021	0.040	0.043	0.070	0.089	0.0323	71.15	-62.11	change	-0.600	0.050	0.200	0.250	-0.700	-0.050	-1.750

## ◎ 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
2023-08-01	-5.25	-11.00	-21.25	-28.50	-5.75	-10.25	-14.00	-17.50	-3.75	-7.25	-10.75	-3.50	-7.00	-3.50	-4.75	-1.25
2023-07-29	-4.50	-9.75	-19.75	-26.50	-5.25	-10.00	-13.50	-16.75	-3.50	-6.75	-10.50	-3.25	-7.00	-3.75	-5.00	-1.25
change	-0.75	-1.25	-1.50	-2.00	-0.50	-0.25	-0.50	-0.75	-0.25	-0.50	-0.25	-0.25	0.00	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
2023-08-01	-2.50	-9.00	-6.50	2.50	6.00	8.50	3.50	6.00	3.00	2.50	-0.50	-3.00	-5.50	-2.50	4.50	0.00
2023-07-29	-2.50	-9.00	-10.00	-1.00	2.00	3.50	3.00	4.50	1.50	1.50	-1.50	-3.00	-5.50	-2.50	4.50	0.00
change	0.00	0.00	3.50	3.50	4.00	5.00	0.50	1.50	1.50	1.00	1.00	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
2023-08-01	-74.50	-72.50	-59.75	-52.50	-46.50	-46.00	-47.25	2023-08-01	2.00	1.25	-0.75	0.25	-0.25	-0.50	-3.50	-3.25
2023-07-29	-75.00	-74.25	-65.25	-58.75	-54.00	-53.25	-54.50	2023-07-29	2.50	2.00	-0.50	0.25	-0.25	-0.50	-3.50	-3.25
change	0.50	1.75	5.50	6.25	7.50	7.25	7.25	change	-0.50	-0.75	-0.25	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	103.72	110.35	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.3	23.8	32.2	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	21.8	12.3	16.7	13.5	18.4	13.6	11.61	13.84	17.12				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/08/23	03/08/23	03/08/23	03/08/23	03/08/23	03/08/23	03/08/23	03/08/23
	maturity	05/08/24	03/02/25	04/08/25	03/08/26	03/08/27	03/08/28	05/08/30	03/08/33
CCS	value	04/08/23	04/08/23	04/08/23	04/08/23	04/08/23	04/08/23	04/08/23	04/08/23
	maturity	05/08/24	04/02/25	04/08/25	04/08/26	04/08/27	04/08/28	05/08/30	04/08/33

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## Night Duty

S.S Uhm