

# Tradition Market Summary

04-Jul-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-03	3.7950	3.8100	3.8025	3.7450	3.6625	3.5600	3.4925	3.4400	3.4125	3.3825	3.3700	3.3625	3.3550	3.3575	3.3550	3.2900
2023-06-30	3.8150	3.8350	3.8350	3.7875	3.7225	3.6200	3.5575	3.5050	3.4775	3.4500	3.4375	3.4300	3.4250	3.4300	3.4300	3.3700
change	-0.0200	-0.0250	-0.0325	-0.0425	-0.0600	-0.0600	-0.0650	-0.0650	-0.0650	-0.0675	-0.0675	-0.0675	-0.0700	-0.0725	-0.0750	-0.0800
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-03	-185	13.3750	3.0300	2.9200	2.8800	2.8600	2.8900	2.9200	2.9300	2.9000	2.8450	2.8400	2.8700	2.9150	2.9050	2.9050
2023-06-30	-200	13.3750	2.9800	2.9200	2.8950	2.8750	2.9000	2.9300	2.9400	2.9100	2.8550	2.8500	2.8800	2.9250	2.9150	2.9150
change	15	0.0000	0.0500	0.0000	-0.0150	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2023-07-03	103.92	111.59	3.577	3.645	3.667	3.607	3.628	3.580	3.590	3.580	3.75	2602.47	889.29	1,308.00	906.09	-2990
2023-06-30	103.73	110.96	3.592	3.679	3.717	3.656	3.688	3.650	3.660	3.670	3.75	2564.28	868.24	1,317.70	913.85	-3030
change	0.19	0.63	-0.015	-0.034	-0.050	-0.049	-0.060	-0.070	-0.070	-0.090	0.00	38.19	21.05	-	9.70	-7.76

## ◎ 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
2023-07-03	4.940	4.577	4.191	3.858	3.870	7.2548	34,418.47	13,816.77	2023-07-03	22.550	-0.450	-4.700	-13.550	-14.000	-23.500	-29.000
2023-06-30	4.904	4.533	4.157	3.841	3.864	7.2707	34,407.60	13,787.92	2023-06-30	24.300	0.550	-3.600	-13.050	-14.500	-23.500	-30.000
change	0.036	0.044	0.034	0.017	0.006	-0.0159	10.87	28.85	change	-1.750	-1.000	-1.100	-0.500	0.500	0.000	1.000

## ◎ 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
2023-07-03	-5.75	-14.00	-24.25	-36.25	-8.25	-10.25	-17.00	-22.25	-6.75	-12.00	-17.75	-5.25	-11.00	-5.75	-8.50	-2.75
2023-06-30	-4.75	-11.25	-21.50	-33.00	-6.50	-10.25	-16.50	-21.75	-6.25	-11.50	-17.00	-5.25	-10.75	-5.50	-8.00	-2.50
change	-1.00	-2.75	-2.75	-3.25	-1.75	0.00	-0.50	-0.50	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-0.50	-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
2023-07-03	-11.00	-15.00	-17.00	-2.00	1.00	4.00	3.00	6.00	4.00	3.00	1.00	-2.00	-5.00	-3.00	4.50	3.50
2023-06-30	-6.00	-8.50	-10.50	-2.00	0.50	3.50	2.50	5.50	3.50	3.00	1.00	-2.00	-5.00	-3.00	4.50	3.50
change	-5.00	-6.50	-6.50	0.00	0.50	0.50	0.50	0.50	0.50	0.00	0.00	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
2023-07-03	-77.25	-78.25	-70.00	-60.25	-52.00	-48.25	-48.50	2023-07-03	1.50	0.75	-0.75	0.25	0.00	-0.25	-6.50	-6.50
2023-06-30	-85.50	-82.75	-74.50	-65.75	-57.50	-54.00	-54.50	2023-06-30	2.00	2.00	0.00	0.50	0.50	0.00	-5.50	-6.00
change	8.25	4.50	4.50	5.50	5.50	5.75	6.00	change	-0.50	-1.25	-0.75	-0.25	-0.50	-0.25	-1.00	-0.50

## ◎ Short-End, Long-End IRS spread

								(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	103.90	111.61	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	11.63	13.88	17.26				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/07/23	05/07/23	05/07/23	05/07/23	05/07/23	05/07/23	05/07/23	05/07/23
	maturity	05/07/24	06/01/25	07/07/25	06/07/26	05/07/27	05/07/28	05/07/30	05/07/33
CCS	value	06/07/23	06/07/23	06/07/23	06/07/23	06/07/23	06/07/23	06/07/23	06/07/23
	maturity	08/07/24	06/01/25	07/07/25	06/07/26	06/07/27	06/07/28	08/07/30	06/07/33

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

## Night Duty

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