

Tradition Market Summary

11-Jul-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-10	3.8600	3.9300	3.9400	3.9050	3.8575	3.7675	3.7250	3.6950	3.6700	3.6450	3.6325	3.6275	3.6225	3.6250	3.6025	3.4525
2023-07-07	3.8675	3.9200	3.9150	3.8625	3.7950	3.7050	3.6525	3.6100	3.5825	3.5600	3.5475	3.5400	3.5350	3.5375	3.5150	3.4500
change	-0.0075	0.0100	0.0250	0.0425	0.0625	0.0625	0.0725	0.0850	0.0875	0.0850	0.0850	0.0875	0.0875	0.0875	0.0875	0.0025
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-07-10	-185	13.3750	3.0800	3.0400	3.0700	3.0550	3.0850	3.1350	3.1350	3.1050	3.0550	3.0500	3.0800	3.1250	3.0800	3.0800
2023-07-07	-190	13.3750	3.0700	2.9900	2.9750	2.9700	3.0000	3.0500	3.0500	3.0200	2.9700	2.9650	2.9950	3.0400	2.9950	2.9950
change	5	0.0000	0.0100	0.0500	0.0950	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850	0.0850
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
2023-07-10	103.26	109.10	3.682	3.846	3.820	3.795	3.852	3.815	3.867	3.790	3.75	2520.70	860.35	1,306.50	922.70	-2970
2023-07-07	103.47	110.07	3.657	3.805	3.780	3.735	3.770	3.730	3.757	3.697	3.75	2526.71	867.27	1,305.00	917.02	-3000
change	-0.21	-0.97	0.025	0.041	0.040	0.060	0.082	0.085	0.110	0.093	0.00	-6.01	-	6.92	1.50	5.68

◎ 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
2023-07-10	4.864	4.547	3.239	4.000	4.038	7.2296	33,944.40	13,685.48	2023-07-10	25.800	3.750	-2.750	-12.700	-12.000	-24.450	-33.750
2023-07-07	4.950	4.666	4.358	4.066	4.047	7.2329	33,734.88	13,660.71	2023-07-07	25.800	1.500	-3.000	-11.750	-12.000	-22.200	-24.700
change	-0.086	-0.119	-1.119	-0.066	-0.009	-0.0033	209.52	24.77	change	0.000	2.250	0.250	-0.950	0.000	-2.250	-9.050

◎ 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
2023-07-10	-3.50	-8.25	-17.25	-24.50	-4.75	-9.00	-13.25	-16.25	-4.25	-7.25	-12.25	-3.00	-8.00	-5.00	-7.25	-2.25
2023-07-07	-5.25	-12.00	-21.00	-30.50	-6.75	-9.00	-14.25	-18.50	-5.25	-9.50	-14.50	-4.25	-9.25	-5.00	-7.50	-2.50
change	1.75	3.75	3.75	6.00	2.00	0.00	1.00	2.25	1.00	2.25	2.25	1.25	1.25	0.00	0.25	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
2023-07-10	-4.00	-1.00	-2.50	-1.50	1.50	6.50	3.00	8.00	5.00	5.00	2.00	-3.00	-5.50	-2.50	4.50	0.00
2023-07-07	-8.00	-9.50	-10.00	-0.50	2.50	7.50	3.00	8.00	5.00	5.00	2.00	-3.00	-5.50	-2.50	4.50	0.00
change	4.00	8.50	7.50	-1.00	-1.00	-1.00	0.00	0.00	0.00	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
2023-07-10	-86.00	-78.75	-71.25	-64.00	-56.00	-54.00	-54.25	2023-07-10	7.00	8.00	1.00	0.25	-2.00	-2.25	-17.00	-15.00
2023-07-07	-84.50	-82.00	-73.50	-65.25	-56.00	-54.00	-54.00	2023-07-07	5.25	4.75	-0.50	0.25	-2.00	-2.25	-8.50	-6.50
change	-1.50	3.25	2.25	1.25	0.00	0.00	-0.25	change	1.75	3.25	1.50	0.00	0.00	0.00	-8.50	-8.50

◎ 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	103.25	109.14	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	32.1	고/저평	0.01	-0.04	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	16.6	13.5	18.4	13.6	11.60	13.82	17.23				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/07/23	12/07/23	12/07/23	12/07/23	12/07/23	12/07/23	12/07/23	12/07/23
	maturity	12/07/24	13/01/25	14/07/25	13/07/26	12/07/27	12/07/28	12/07/30	12/07/33
CCS	value	13/07/23	13/07/23	13/07/23	13/07/23	13/07/23	13/07/23	13/07/23	13/07/23
	maturity	15/07/24	13/01/25	14/07/25	13/07/26	13/07/27	13/07/28	15/07/30	13/07/33

◎ 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

K.J Yoo