

Tradition Market Summary

13-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-12	3.7950	3.7950	3.7550	3.6625	3.5700	3.4550	3.3925	3.3500	3.3325	3.3175	3.3150	3.3125	3.3125	3.3275	3.3225	3.2825
2023-06-09	3.7900	3.7850	3.7400	3.6500	3.5600	3.4450	3.3850	3.3475	3.3350	3.3250	3.3250	3.3250	3.3275	3.3425	3.3375	3.2975
change	0.0050	0.0100	0.0150	0.0125	0.0100	0.0100	0.0075	0.0025	-0.0025	-0.0075	-0.0100	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-12	-230	11.0625	2.7700	2.6800	2.6450	2.6350	2.6350	2.6750	2.6900	2.6600	2.6050	2.6000	2.6300	2.6750	2.6650	2.6650
2023-06-09	-210	12.5000	2.8000	2.7150	2.6700	2.6650	2.6700	2.7100	2.7250	2.6950	2.6400	2.6350	2.6650	2.7100	2.7000	2.7000
change	-20	-1.4375	-0.0300	-0.0350	-0.0250	-0.0300	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2023-06-12	104.80	111.66	3.509	3.554	3.570	3.492	3.535	3.505	3.574	3.656	3.75	2629.35	885.76	1,288.30	923.64	-3020
2023-06-09	104.20	111.47	3.516	3.560	3.572	3.510	3.530	3.505	3.618	3.680	3.75	2641.16	883.71	1,291.50	928.01	-2950
change	0.60	0.19	-0.007	-0.006	-0.002	-0.018	0.005	0.000	-0.044	-0.024	0.00	-11.81	2.05	- 3.20	-4.37	-70

◎ 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
2023-06-12	4.585	4.230	3.902	3.743	3.888	7.1558	34,066.33	13,461.92	2023-06-12	24.600	0.000	-3.700	-14.250	-15.500	-26.150	-37.350
2023-06-09	4.596	4.241	3.915	3.743	3.883	7.1413	33,876.78	13,259.14	2023-06-09	22.400	-1.200	-6.500	-14.500	-15.750	-29.050	-38.250
change	-0.011	-0.011	-0.013	0.000	0.005	0.0145	189.55	202.78	change	2.200	1.200	2.800	0.250	0.250	2.900	0.900

◎ 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
2023-06-12	-9.25	-18.50	-30.00	-40.50	-9.25	-11.50	-17.75	-22.00	-6.25	-10.50	-13.75	-4.25	-7.50	-3.25	-3.75	-0.50
2023-06-09	-9.00	-18.00	-29.50	-39.25	-9.00	-11.50	-17.50	-21.25	-6.00	-9.75	-12.00	-3.75	-6.00	-2.25	-2.00	0.25
change	-0.25	-0.50	-0.50	-1.25	-0.25	0.00	-0.25	-0.75	-0.25	-0.75	-1.75	-0.50	-1.50	-1.00	-1.75	-0.75

◎ 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
2023-06-12	-9.00	-12.50	-13.50	-1.00	-1.00	3.00	0.00	4.00	2.50	4.00	2.50	-1.50	-4.50	-3.00	4.50	3.50
2023-06-09	-8.50	-13.00	-13.50	-0.50	0.00	4.00	0.50	4.50	3.00	4.00	2.50	-1.50	-4.50	-3.00	4.50	3.50
change	-0.50	0.50	0.00	-0.50	-1.00	-1.00	-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
2023-06-12	-98.50	-92.50	-82.00	-75.75	-67.50	-65.75	-68.25	2023-06-12	0.00	-4.00	-4.00	1.50	1.00	-0.50	-3.00	-4.00
2023-06-09	-94.00	-89.00	-78.00	-71.50	-63.75	-63.00	-66.25	2023-06-09	-0.50	-5.00	-4.50	1.50	1.00	-0.50	-3.00	-4.00
change	-4.50	-3.50	-4.00	-4.25	-3.75	-2.75	-2.00	change	0.50	1.00	0.50	0.00	0.00	0.00	0.00	0.00

◎ 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	104.15	111.63	01월 13일	02월 23일	04월 11일	05월 25일		
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평가	0.65	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	16.2	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.88	17.24						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/06/23	14/06/23	14/06/23	14/06/23	14/06/23	14/06/23	14/06/23	14/06/23
	maturity	14/06/24	16/12/24	16/06/25	15/06/26	14/06/27	14/06/28	14/06/30	14/06/33
CCS	value	15/06/23	15/06/23	15/06/23	15/06/23	15/06/23	15/06/23	15/06/23	15/06/23
	maturity	17/06/24	16/12/24	16/06/25	15/06/26	20276-15	15/06/28	17/06/30	15/06/33

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◎ Bloomberg : TRKW

Night Duty

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