

Tradition Market Summary

01-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-31	3.7850	3.7650	3.7250	3.6075	3.5050	3.3825	3.3250	3.2950	3.2750	3.2600	3.2575	3.2550	3.2550	3.2750	3.2700	3.2150
2023-05-30	3.8175	3.8200	3.7850	3.6950	3.6200	3.5000	3.4575	3.4350	3.4175	3.4025	3.4025	3.4025	3.4025	3.4225	3.4325	3.3725
change	-0.0325	-0.0550	-0.0600	-0.0875	-0.1150	-0.1175	-0.1325	-0.1400	-0.1425	-0.1425	-0.1450	-0.1475	-0.1475	-0.1475	-0.1625	-0.1575
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-31	-215	13.2500	2.8500	2.7900	2.7550	2.7900	2.7700	2.7800	2.7800	2.7300	2.6750	2.6700	2.7200	2.7650	2.7550	2.7550
2023-05-30	-215	11.3500	2.9600	2.9000	2.8650	2.9000	2.8800	2.8900	2.8900	2.8400	2.7850	2.7800	2.8300	2.8750	2.8650	2.8650
change	0	1.9000	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100
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
2023-05-31	104.40	112.37	3.543	3.560	3.532	3.440	3.438	3.425	3.520	3.590	3.76	2577.12	856.94	1,327.20	949.83	-2910
2023-05-30	104.05	111.20	3.593	3.641	3.630	3.555	3.590	3.577	3.652	3.695	3.76	2585.52	851.50	1,324.90	944.70	-2910
change	0.35	1.17	-0.050	-0.081	-0.098	-0.115	-0.152	-0.152	-0.132	-0.105	0.00	-8.40	5.44	2.30	5.13	0

◎ 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
2023-05-31	4.409	4.052	3.758	3.646	3.859	7.1175	32,908.27	12,935.29	2023-05-31	18.200	-2.700	-5.750	-11.300	-13.040	-26.500	-37.500
2023-05-30	4.460	4.118	3.814	3.694	3.897	7.0911	33,042.78	13,017.43	2023-05-30	19.200	-1.000	-5.500	-13.250	-14.200	-24.950	-32.250
change	-0.051	-0.066	-0.056	-0.048	-0.038	0.0264	-134.51	-82.14	change	-1.000	-1.700	-0.250	1.950	1.160	-1.550	-5.250

◎ 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
2023-05-31	-11.75	-22.00	-34.25	-43.00	-10.25	-12.25	-18.00	-21.00	-5.75	-8.75	-12.25	-3.00	-6.50	-3.50	-4.00	-0.50
2023-05-30	-9.00	-16.50	-28.50	-35.00	-7.50	-12.00	-16.25	-18.50	-4.25	-6.50	-9.75	-2.25	-5.50	-3.25	-3.25	0.00
change	-2.75	-5.50	-5.75	-8.00	-2.75	-0.25	-1.75	-2.50	-1.50	-2.25	-2.50	-0.75	-1.00	-0.25	-0.75	-0.50

◎ 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
2023-05-31	-6.00	-9.50	-6.00	3.50	1.50	2.50	-2.00	-1.00	-6.00	1.00	-4.00	-5.00	-6.00	-1.00	4.50	3.50
2023-05-30	-6.00	-9.50	-6.00	3.50	1.50	2.50	-2.00	-1.00	-6.00	1.00	-4.00	-5.00	-6.00	-1.00	4.50	3.50
change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-05-31	-87.50	-75.00	-59.25	-55.50	-51.50	-53.00	-53.50	2023-05-31	-2.00	-6.00	-4.00	2.00	1.50	-0.50	-4.00	-5.50
2023-05-30	-82.50	-75.50	-60.00	-57.75	-54.50	-56.25	-57.25	2023-05-30	0.25	-3.25	-3.50	2.00	3.00	1.00	-3.00	-6.00
change	-5.00	0.50	0.75	2.25	3.00	3.25	3.75	change	-2.25	-2.75	-0.50	0.00	-1.50	-1.50	-1.00	0.50

◎ Duration

								(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	29.1	14.8	19.4	23.9	32.4	고/저평	104.38	112.34	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	11.63	13.89	17.29				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/06/23	02/06/23	02/06/23	02/06/23	02/06/23	02/06/23	02/06/23	02/06/23
	maturity	03/06/24	02/12/24	02/06/25	02/06/26	02/06/27	02/06/28	03/06/30	02/06/33
CCS	value	05/06/23	05/06/23	05/06/23	05/06/23	05/06/23	05/06/23	05/06/23	05/06/23
	maturity	05/06/24	05/12/24	05/06/25	05/06/26	07/06/27	05/06/28	05/06/30	07/06/33

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◎ Bloomberg : TRKW

Night Duty

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