

Tradition Market Summary

05-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-02	3.7725	3.7600	3.7100	3.5950	3.4900	3.3650	3.3000	3.2625	3.2475	3.2375	3.2325	3.2325	3.2350	3.2475	3.2425	3.1875
2023-06-01	3.7975	3.7875	3.7400	3.6475	3.5450	3.4175	3.3625	3.3250	3.3025	3.2875	3.2850	3.2850	3.2850	3.3000	3.2950	3.2400
change	-0.0250	-0.0275	-0.0300	-0.0525	-0.0550	-0.0525	-0.0625	-0.0625	-0.0550	-0.0500	-0.0525	-0.0525	-0.0500	-0.0525	-0.0525	-0.0525
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-02	-215	12.0000	2.7350	2.6450	2.6200	2.6200	2.6150	2.6050	2.6050	2.5550	2.5000	2.4950	2.5450	2.5900	2.5800	2.5800
2023-06-01	-205	14.9375	2.8250	2.7600	2.7550	2.7350	2.7300	2.7250	2.7250	2.6750	2.6200	2.6150	2.6650	2.7100	2.7000	2.7000
change	-10	-2.9375	-0.0900	-0.1150	-0.1350	-0.1150	-0.1150	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200
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
2023-06-02	104.45	112.63	3.519	3.536	3.520	3.437	3.424	3.410	3.492	3.546	3.76	2601.36	868.06	1,305.70	935.88	-2880
2023-06-01	104.30	112.12	3.550	3.575	3.560	3.480	3.483	3.464	3.550	3.615	3.76	2569.17	863.78	1,321.60	950.02	-2890
change	0.15	0.51	-0.031	-0.039	-0.040	-0.043	-0.059	-0.054	-0.058	-0.069	0.00	32.19	4.28	-15.90	-14.14	10

◎ US Market Close

◎ IRS/KTB Spread

	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
2023-06-02	4.512	4.151	3.851	3.698	3.889	7.1084	33,762.76	13,240.77	2023-06-02	19.100	-3.000	-7.200	-12.400	-14.750	-25.700	-35.850
2023-06-01	4.343	3.987	3.699	3.601	3.819	7.1056	33,061.57	13,100.98	2023-06-01	19.000	-1.500	-6.250	-12.050	-13.900	-26.500	-37.500
change	0.169	0.164	0.152	0.097	0.070	0.0028	701.19	139.79	change	0.100	-1.500	-0.950	-0.350	-0.850	0.800	1.650

◎ 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
2023-06-02	-11.50	-22.00	-34.50	-44.75	-10.50	-12.50	-19.00	-22.75	-6.50	-10.25	-12.75	-3.75	-6.25	-2.50	-2.75	-0.25
2023-06-01	-9.25	-19.50	-32.25	-41.50	-10.25	-12.75	-18.25	-22.00	-5.50	-9.25	-13.00	-3.75	-7.50	-3.75	-4.00	-0.25
change	-2.25	-2.50	-2.25	-3.25	-0.25	0.25	-0.75	-0.75	-1.00	-1.00	0.25	0.00	1.25	1.25	1.25	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
2023-06-02	-9.00	-11.50	-11.50	0.00	-0.50	-1.50	-0.50	-1.50	-6.50	-1.00	-6.00	-5.00	-6.00	-1.00	4.50	3.50
2023-06-01	-6.50	-7.00	-9.00	-2.00	-2.50	-3.00	-0.50	-1.00	-6.00	-0.50	-5.50	-5.00	-6.00	-1.00	4.50	3.50
change	-2.50	-4.50	-2.50	2.00	2.00	1.50	0.00	-0.50	-0.50	-0.50	-0.50	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
2023-06-02	-97.50	-87.00	-74.50	-68.50	-65.75	-68.25	-69.00	2023-06-02	-1.25	-6.25	-5.00	1.25	0.75	-0.50	-4.75	-5.50
2023-06-01	-91.50	-79.00	-68.25	-63.25	-60.00	-61.25	-62.00	2023-06-01	-1.00	-5.75	-4.75	1.50	1.00	-0.50	-4.50	-5.50
change	-6.00	-8.00	-6.25	-5.25	-5.75	-7.00	-7.00	change	-0.25	-0.50	-0.25	-0.25	-0.25	0.00	-0.25	0.00

◎ Duration

(vard)

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr
	14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평	104.50	112.60
	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	22.0	12.3	16.7	13.6	18.5	13.6	11.63	13.91	17.32

2023 BoK Monetary Committee Schedule

01월 13일	02월 23일	04월 11일	05월 25일
07월 13일	08월 24일	10월 19일	11월 30일

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◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/06/23	07/06/23	07/06/23	07/06/23	07/06/23	07/06/23	07/06/23	07/06/23
	maturity	07/06/24	09/12/24	09/06/25	08/06/26	07/06/27	07/09/28	07/06/30	07/06/33
CCS	value	08/06/23	08/06/23	08/06/23	08/06/23	08/06/23	08/06/23	08/06/23	08/06/23
	maturity	10/06/24	09/12/24	09/06/25	08/06/26	08/06/27	08/09/28	10/06/30	08/06/33

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