

Tradition Market Summary

08-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-07	3.7750	3.7650	3.7200	3.6150	3.5200	3.3900	3.3275	3.2900	3.2725	3.2600	3.2550	3.2550	3.2550	3.2675	3.2625	3.2075
2023-06-05	3.7850	3.7800	3.7425	3.6350	3.5475	3.4250	3.3650	3.3250	3.3025	3.2850	3.2800	3.2800	3.2800	3.2925	3.2875	3.2325
change	-0.0100	-0.0150	-0.0225	-0.0200	-0.0275	-0.0350	-0.0375	-0.0350	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-07	-205	12.8750	2.7900	2.7000	2.6700	2.6700	2.6750	2.7100	2.7250	2.6950	2.6400	2.6350	2.6650	2.7100	2.7000	2.7000
2023-06-05	-210	13.7500	2.8400	2.7500	2.7200	2.7150	2.7100	2.7000	2.7150	2.6800	2.6250	2.6200	2.6700	2.7150	2.7050	2.7050
change	5	-0.8750	-0.0500	-0.0500	-0.0500	-0.0450	-0.0350	0.0100	0.0100	0.0150	0.0150	0.0150	-0.0050	-0.0050	-0.0050	-0.0050
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
2023-06-07	104.33	112.33	3.518	3.549	3.555	3.477	3.486	3.450	3.522	3.587	3.75	2615.60	880.72	1,303.80	935.16	-2910
2023-06-05	104.27	112.10	3.537	3.569	3.583	3.500	3.505	3.475	3.581	3.600	3.76	2615.41	870.28	1,308.10	935.81	-2920
change	0.06	0.23	-0.019	-0.020	-0.028	-0.023	-0.019	-0.025	-0.059	-0.013	-0.01	0.19	10.44	-	4.30	-0.65

◎ 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
2023-06-07	4.552	4.219	3.935	3.793	3.948	7.1471	33,665.02	13,104.90	2023-06-07	20.200	-3.500	-8.700	-15.850	-16.000	-26.700	-37.950
2023-06-06	4.497	4.138	3.830	3.677	3.853	7.1284	33,573.28	13,276.42	2023-06-05	20.550	-3.550	-7.500	-14.000	-15.000	-30.100	-36.750
change	0.055	0.081	0.105	0.116	0.095	0.0187	91.74	-171.52	change	-0.350	0.050	-1.200	-1.850	-1.000	3.400	-1.200

◎ 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
2023-06-07	-10.50	-20.00	-33.00	-43.00	-9.50	-13.00	-19.25	-23.00	-6.25	-10.00	-13.00	-3.75	-6.75	-3.00	-3.50	-0.50
2023-06-05	-10.75	-19.50	-31.75	-41.75	-8.75	-12.25	-18.25	-22.25	-6.00	-10.00	-14.00	-4.00	-8.00	-4.00	-4.50	-0.50
change	0.25	-0.50	-1.25	-1.25	-0.75	-0.75	-1.00	-0.75	-0.25	0.00	1.00	0.25	1.25	1.00	1.00	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
2023-06-07	-9.00	-12.00	-12.00	0.00	0.50	4.00	0.50	4.00	2.50	3.50	2.00	-1.50	-4.50	-3.00	4.50	3.50
2023-06-05	-9.00	-12.00	-12.50	-0.50	-1.00	-2.00	-0.50	-1.50	-3.50	-1.00	-3.00	-2.00	-3.00	-1.00	4.50	3.50
change	0.00	0.00	0.50	0.50	1.50	6.00	1.00	5.50	6.00	4.50	5.00	0.50	-1.50	-2.00	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
2023-06-07	-93.00	-85.00	-72.00	-65.25	-58.00	-56.50	-59.00	2023-06-07	-1.00	-5.50	-4.50	1.25	0.75	-0.50	-4.75	-5.50
2023-06-05	-90.25	-82.75	-71.00	-65.50	-62.50	-60.50	-61.00	2023-06-05	-0.50	-4.25	-3.75	1.25	0.75	-0.50	-4.75	-5.50
change	-2.75	-2.25	-1.00	0.25	4.50	4.00	2.00	change	-0.50	-1.25	-0.75	0.00	0.00	0.00	0.00	0.00

◎ 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	104.29	112.33	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	0.04	0.00	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	13.90	17.30				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/06/23	09/06/23	09/06/23	09/06/23	09/06/23	09/06/23	09/06/23	09/06/23
	maturity	10/06/24	09/12/24	09/06/25	09/06/26	09/06/27	09/06/28	10/06/30	09/06/33
CCS	value	12/06/23	12/06/23	12/06/23	12/06/23	12/06/23	12/06/23	12/06/23	12/06/23
	maturity	12/06/24	12/12/24	12/06/25	12/06/26	14/06/27	12/06/28	13/06/30	13/06/33

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◎ Bloomberg : TRKW

Night Duty

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