

# Tradition Market Summary

12-Jun-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
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
2023-06-08	3.8000	3.8000	3.7600	3.6700	3.5800	3.4650	3.4050	3.3650	3.3525	3.3400	3.3375	3.3375	3.3400	3.3550	3.3500	3.3100
change	-0.0100	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0175	-0.0175	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-09	-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
2023-06-08	-205	13.1875	2.8100	2.7200	2.6900	2.6900	2.6950	2.7300	2.7450	2.7150	2.6600	2.6550	2.6850	2.7300	2.7200	2.7200
change	-5	-0.6875	-0.0100	-0.0050	-0.0200	-0.0250	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2023-06-09	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
2023-06-08	104.10	111.35	3.526	3.590	3.610	3.547	3.551	3.530	3.632	3.682	3.75	2610.85	876.13	1,303.70	934.88	-2960
change	0.10	0.12	-0.010	-0.030	-0.038	-0.037	-0.021	-0.025	-0.014	-0.002	0.00	30.31	7.58	-12.20	-6.87	10

## ◎ 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
2023-06-09	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
2023-06-08	4.517	4.170	3.858	3.718	3.886	7.1199	33,833.61	13,238.52	2023-06-08	23.400	-3.000	-8.200	-14.600	-16.500	-29.200	-37.200
change	0.079	0.071	0.057	0.025	-0.003	0.0214	43.17	20.62	change	-1.000	1.800	1.700	0.100	0.750	0.150	-1.050

## ◎ 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
2023-06-09	-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
2023-06-08	-9.00	-18.00	-29.50	-39.50	-9.00	-11.50	-17.50	-21.50	-6.00	-10.00	-12.50	-4.00	-6.50	-2.50	-2.50	0.00
change	0.00	0.00	0.00	0.25	0.00	0.00	0.00	0.25	0.00	0.25	0.50	0.25	0.50	0.25	0.50	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
2023-06-09	-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
2023-06-08	-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
change	0.50	-1.00	-1.50	-0.50	-0.50	0.00	0.00	0.50	0.50	0.50	0.50	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
2023-06-09	-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
2023-06-08	-95.00	-89.00	-77.50	-71.00	-63.50	-62.50	-65.50	2023-06-08	0.00	-4.00	-4.00	1.50	1.00	-0.50	-3.00	-4.00
change	1.00	0.00	-0.50	-0.50	-0.25	-0.50	-0.75	change	-0.50	-1.00	-0.50	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	104.17	111.48	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	0.03	-0.01	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	17.23				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/06/23	13/06/23	13/06/23	13/06/23	13/06/23	13/06/23	13/06/23	13/06/23
	maturity	13/06/24	13/12/24	13/06/25	15/06/26	14/06/27	13/06/28	13/06/30	13/06/33
CCS	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	16/06/28	14/06/30	14/06/33

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## Night Duty

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