

# Tradition Market Summary

19-Jun-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-16	3.8050	3.8200	3.8000	3.7300	3.6700	3.5650	3.5050	3.4600	3.4425	3.4250	3.4175	3.4125	3.4100	3.4200	3.4150	3.3625
2023-06-15	3.8250	3.8450	3.8300	3.7600	3.6950	3.5900	3.5300	3.4950	3.4700	3.4525	3.4475	3.4425	3.4400	3.4500	3.4450	3.3925
change	-0.0200	-0.0250	-0.0300	-0.0300	-0.0250	-0.0250	-0.0250	-0.0350	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-16	-225	12.2500	2.9000	2.8250	2.8100	2.8250	2.8050	2.8400	2.8600	2.8300	2.7750	2.7700	2.8000	2.8450	2.8350	2.8350
2023-06-15	-220	10.8750	2.9500	2.8750	2.8500	2.8650	2.8650	2.9000	2.9200	2.8900	2.8350	2.8300	2.8600	2.9050	2.8950	2.8950
change	-5	1.3750	-0.0500	-0.0500	-0.0400	-0.0400	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
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
2023-06-16	103.88	110.86	3.540	3.617	3.646	3.588	3.629	3.600	3.658	3.684	3.75	2625.79	887.95	1,271.90	905.59	-2960
2023-06-15	103.78	110.54	3.550	3.637	3.670	3.620	3.655	3.630	3.685	3.685	3.75	2608.54	878.04	1,280.50	908.54	-2950
change	0.10	0.32	-0.010	-0.020	-0.024	-0.032	-0.026	-0.030	-0.027	-0.001	0.00	17.25	9.91	-	8.60	-2.95

## ◎ 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
2023-06-16	4.720	4.316	3.986	3.767	3.853	7.1304	34,299.12	13,689.57	2023-06-16	26.000	2.400	-2.300	-12.400	-14.000	-24.800	-32.150
2023-06-15	4.650	4.246	3.913	3.720	3.840	7.1210	34,408.06	13,782.82	2023-06-15	28.000	2.500	-3.000	-12.500	-13.500	-24.500	-29.250
change	0.070	0.070	0.073	0.047	0.013	0.0094	-108.94	-93.25	change	-2.000	-0.100	0.700	0.100	-0.500	-0.300	-2.900

## ◎ 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
2023-06-16	-7.00	-13.00	-23.50	-34.00	-6.00	-10.50	-16.50	-21.00	-6.00	-10.50	-14.00	-4.50	-8.00	-3.50	-5.00	-1.50
2023-06-15	-7.00	-13.50	-24.00	-33.50	-6.50	-10.50	-16.50	-20.00	-6.00	-9.50	-13.75	-3.50	-7.75	-4.25	-5.50	-1.25
change	0.00	0.50	0.50	-0.50	0.50	0.00	0.00	-1.00	0.00	-1.00	-0.25	-1.00	-0.25	0.75	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
2023-06-16	-7.50	-9.00	-7.50	1.50	-0.50	3.00	-2.00	1.50	0.50	3.50	2.50	-1.00	-4.00	-3.00	4.50	3.50
2023-06-15	-7.50	-10.00	-8.50	1.50	1.50	5.00	0.00	3.50	2.50	3.50	2.50	-1.00	-4.00	-3.00	4.50	3.50
change	0.00	1.00	1.00	0.00	-2.00	-2.00	-2.00	-2.00	0.00	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
2023-06-16	-90.00	-86.00	-74.00	-70.00	-62.00	-59.50	-61.00	2023-06-16	1.50	-0.50	-2.00	1.00	0.50	-0.50	-4.75	-5.25
2023-06-15	-88.00	-84.50	-72.50	-66.50	-59.50	-56.25	-58.00	2023-06-15	2.00	0.50	-1.50	1.00	0.50	-0.50	-4.75	-5.25
change	-2.00	-1.50	-1.50	-3.50	-2.50	-3.25	-3.00	change	-0.50	-1.00	-0.50	0.00	0.00	0.00	0.00	0.00

## ◎ Short-End, Long-End IRS spread

								(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				
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	103.86	110.89	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.86	17.19				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/06/23	20/06/23	20/06/23	20/06/23	20/06/23	20/06/23	20/06/23	20/06/23
	maturity	20/06/24	20/12/24	20/06/25	22/06/26	21/06/27	20/06/28	20/06/30	20/06/33
CCS	value	21/06/23	21/06/23	21/06/23	21/06/23	21/06/23	21/06/23	21/06/23	21/06/23
	maturity	21/06/24	23/12/24	23/06/25	22/06/26	21/06/27	21/06/28	21/06/30	21/06/33

## ◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm  
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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## Night Duty

K.J Yoo