

# Tradition Market Summary

20-Jun-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-19	3.7950	3.8100	3.7900	3.7200	3.6500	3.5400	3.4825	3.4400	3.4200	3.4000	3.3925	3.3850	3.3800	3.3900	3.3850	3.3325
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
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0200	-0.0250	-0.0225	-0.0200	-0.0225	-0.0250	-0.0250	-0.0275	-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
2023-06-19	-245	11.3750	2.8900	2.8150	2.8200	2.8300	2.8100	2.8250	2.8400	2.8100	2.7550	2.7500	2.7800	2.8250	2.8150	2.8150
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
change	-20	-0.8750	-0.0100	-0.0100	0.0100	0.0050	0.0050	-0.0150	-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
2023-06-19	103.90	111.06	3.543	3.619	3.648	3.580	3.620	3.587	3.635	3.680	3.75	2609.50	888.61	1,282.00	906.62	-3020
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
change	0.02	0.20	0.003	0.002	0.002	-0.008	-0.009	-0.013	-0.023	-0.004	0.00	-16.29	0.66	10.10	1.03	-60

## ◎ 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
2023-06-19	4.720	4.316	3.986	3.767	3.853	7.1637	34,299.12	13,689.57	2023-06-19	24.700	0.200	-4.000	-13.750	-14.700	-25.500	-34.750
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
change	0.000	0.000	0.000	0.000	0.000	0.0333	-	-	change	-1.300	-2.200	-1.700	-1.350	-0.700	-0.700	-2.600

## ◎ 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
2023-06-19	-7.00	-14.00	-25.00	-35.00	-7.00	-11.00	-16.75	-21.00	-5.75	-10.00	-14.00	-4.25	-8.25	-4.00	-6.00	-2.00
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
change	0.00	-1.00	-1.50	-1.00	-1.00	-0.50	-0.25	0.00	0.25	0.50	0.00	0.25	-0.25	-0.50	-1.00	-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
2023-06-19	-7.50	-7.00	-6.00	1.00	-1.00	0.50	-2.00	-0.50	-2.00	1.50	0.00	-1.50	-4.50	-3.00	4.50	3.50
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
change	0.00	2.00	1.50	-0.50	-0.50	-2.50	0.00	-2.00	-2.50	-2.00	-2.50	-0.50	-0.50	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
2023-06-19	-90.00	-83.00	-71.00	-67.25	-61.50	-59.00	-60.00	2023-06-19	1.50	-0.50	-2.00	1.00	0.50	-0.50	-4.75	-5.25
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
change	0.00	3.00	3.00	2.75	0.50	0.50	1.00	change	0.00	0.00	0.00	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	103.88	111.09	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	0.02	-0.03	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.87	17.22				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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