

Tradition Market Summary

21-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-20	3.7950	3.8100	3.7900	3.7250	3.6500	3.5400	3.4775	3.4400	3.4175	3.3975	3.3875	3.3800	3.3775	3.3875	3.3825	3.3300
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
change	0.0000	0.0000	0.0000	0.0050	0.0000	0.0000	-0.0050	0.0000	-0.0025	-0.0025	-0.0050	-0.0050	-0.0025	-0.0025	-0.0025	-0.0025
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-20	-235	12.1250	2.8800	2.8050	2.8150	2.8400	2.8300	2.8350	2.8500	2.8200	2.7650	2.7600	2.7900	2.8350	2.8250	2.8250
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
change	10	0.7500	-0.0100	-0.0100	-0.0050	0.0100	0.0200	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
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
2023-06-20	104.00	111.05	3.541	3.619	3.650	3.580	3.620	3.590	3.645	3.700	3.75	2604.91	886.41	1,280.30	909.60	-3030
2023-06-19	104.02	111.20	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
change	-0.02	-0.15	-0.002	0.000	0.002	0.000	0.000	0.003	0.010	0.020	0.00	-4.59	-	2.20	-	1.70

◎ 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
2023-06-20	4.685	4.274	3.944	3.719	3.812	7.1826	34,053.87	13,667.29	2023-06-20	24.900	0.000	-4.000	-14.250	-15.000	-26.750	-37.000
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
change	-0.035	-0.042	-0.042	-0.048	-0.041	0.0189	-245.25	-22.28	change	0.200	-0.200	0.000	-0.500	-0.300	-1.250	-2.250

◎ 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
2023-06-20	-6.50	-14.00	-25.00	-35.00	-7.50	-11.00	-17.25	-21.00	-6.25	-10.00	-14.25	-3.75	-8.00	-4.25	-6.25	-2.00
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
change	0.50	0.00	0.00	0.00	-0.50	0.00	-0.50	0.00	-0.50	0.00	-0.25	0.50	0.25	-0.25	-0.25	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
2023-06-20	-7.50	-6.50	-4.00	2.50	1.50	2.00	-1.00	-0.50	-2.00	0.50	-1.00	-1.50	-4.50	-3.00	4.50	3.50
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
change	0.00	0.50	2.00	1.50	2.50	1.50	1.00	0.00	0.00	-1.00	-1.00	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
2023-06-20	-91.00	-83.50	-70.00	-64.75	-60.50	-57.75	-58.75	2023-06-20	1.50	-0.50	-2.00	1.00	0.50	-0.50	-4.75	-5.25
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
change	-1.00	-0.50	1.00	2.50	1.00	1.25	1.25	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	103.96	111.06	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	0.04	-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	16.1	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	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
CCS	value	23/06/23	23/06/23	23/06/23	23/06/23	23/06/23	23/06/23	23/06/23	23/06/23
	maturity	24/06/24	23/12/24	23/06/25	23/06/26	23/06/27	23/06/28	24/06/30	23/06/33

◎ 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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◎ Bloomberg : TRKW

Night Duty

Y.C Yoon