

Tradition Market Summary

22-Jun-23

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2023-06-21 | 3.7925 | 3.8025 | 3.7800 | 3.7150 | 3.6400 | 3.5300 | 3.4700 | 3.4250 | 3.3975 | 3.3750 | 3.3650 | 3.3550 | 3.3500 | 3.3600 | 3.3550 | 3.3025 |
| 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 |
| change | -0.0025 | -0.0075 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0075 | -0.0150 | -0.0200 | -0.0225 | -0.0225 | -0.0250 | -0.0275 | -0.0275 | -0.0275 | -0.0275 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 1m fx | 3s6s (1y) | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|-------|-----------|--------|--------|--------|---------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2023-06-21 | -215 | 11.6250 | 2.9100 | 2.8350 | 2.8200 | 2.8300 | 2.8450 | 2.8550 | 2.8650 | 2.8350 | 2.7800 | 2.7750 | 2.8050 | 2.8500 | 2.8400 | 2.8400 |
| 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 |
| change | 20 | -0.5000 | 0.0300 | 0.0300 | 0.0050 | -0.0100 | 0.0150 | 0.0200 | 0.0150 | 0.0150 | 0.0150 | 0.0150 | 0.0150 | 0.0150 | 0.0150 | 0.0150 |
| 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 | |
|------------|--------|---------|-------|---------|--------|--------|--------|--------|---------|---------|------|---------|--------|----------|---------|-------|----|
| 2023-06-21 | 104.02 | 111.26 | 3.541 | 3.619 | 3.646 | 3.570 | 3.605 | 3.576 | 3.622 | 3.678 | 3.75 | 2582.63 | 875.70 | 1,292.00 | 910.91 | -2940 | |
| 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 | |
| change | 0.02 | 0.21 | 0.000 | 0.000 | -0.004 | -0.010 | -0.015 | -0.014 | -0.023 | -0.022 | 0.00 | -22.28 | - | 10.71 | 11.70 | 1.31 | 90 |

◎ 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 | | |
|------------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|------------|--------|--------|--------|---------|---------|---------|---------|--------|--------|
| 2023-06-21 | 4.719 | 4.297 | 3.962 | 3.727 | 3.810 | 7.1770 | 33,951.52 | 13,502.20 | 2023-06-21 | 23.900 | -0.600 | -4.000 | -13.500 | -15.100 | -27.200 | -37.550 | | |
| 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 | | |
| change | 0.034 | 0.023 | 0.018 | 0.008 | -0.002 | -0.0056 | - | 102.35 | - | 165.09 | change | -1.000 | -0.600 | 0.000 | 0.750 | -0.100 | -0.450 | -0.550 |

◎ 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 |
|------------|-------|--------|--------|--------|-------|--------|--------|--------|-------|--------|--------|-------|-------|-------|-------|-------|
| 2023-06-21 | -6.50 | -14.00 | -25.00 | -35.50 | -7.50 | -11.00 | -17.00 | -21.50 | -6.00 | -10.50 | -15.50 | -4.50 | -9.50 | -5.00 | -7.50 | -2.50 |
| 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 |
| change | 0.00 | 0.00 | 0.00 | -0.50 | 0.00 | 0.00 | 0.25 | -0.50 | 0.25 | -0.50 | -1.25 | -0.75 | -1.50 | -0.75 | -1.25 | -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 |
|------------|-------|-------|-------|-------|------|------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|
| 2023-06-21 | -7.50 | -9.00 | -8.00 | 1.00 | 2.50 | 3.50 | 1.50 | 2.50 | 0.50 | 1.00 | -1.00 | -2.00 | -5.00 | -3.00 | 4.50 | 3.50 |
| 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 |
| change | 0.00 | -2.50 | -4.00 | -1.50 | 1.00 | 1.50 | 2.50 | 3.00 | 2.50 | 0.50 | 0.00 | -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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2023-06-21 | -87.00 | -82.00 | -70.00 | -62.50 | -57.00 | -54.00 | -54.50 | 2023-06-21 | 1.00 | -1.25 | -2.25 | 1.00 | 0.50 | -0.50 | -4.75 | -5.25 |
| 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 |
| change | 4.00 | 1.50 | 0.00 | 2.25 | 3.50 | 3.75 | 4.25 | change | -0.50 | -0.75 | -0.25 | 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 | 103.98 | 111.26 | 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 | 0.00 | 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 | 16.1 | 21.9 | 12.3 | 16.7 | 13.6 | 18.5 | 13.6 | 11.62 | 13.87 | 17.24 | | | | |

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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