

# Tradition Market Summary

27-Jun-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-26	3.7900	3.8000	3.7825	3.7100	3.6400	3.5350	3.4675	3.4200	3.3875	3.3600	3.3450	3.3350	3.3300	3.3350	3.3325	3.2725
2023-06-23	3.8025	3.8150	3.8050	3.7450	3.6800	3.5750	3.5075	3.4600	3.4300	3.4075	3.3975	3.3850	3.3825	3.3875	3.3850	3.3275
change	-0.0125	-0.0150	-0.0225	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0425	-0.0475	-0.0525	-0.0500	-0.0525	-0.0525	-0.0525	-0.0550
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-26	-190	11.6250	2.9650	2.8550	2.8200	2.8000	2.8350	2.8500	2.8600	2.8300	2.7750	2.7700	2.8000	2.8450	2.8350	2.8350
2023-06-23	-185	12.6875	2.9900	2.8800	2.8500	2.8250	2.8600	2.8750	2.8850	2.8550	2.8000	2.7950	2.8250	2.8700	2.8600	2.8600
change	-5	-1.0625	-0.0250	-0.0250	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2023-06-26	104.02	111.48	3.543	3.607	3.650	3.570	3.605	3.575	3.607	3.647	3.75	2582.20	879.50	1,306.30	910.93	-2870
2023-06-23	103.88	110.85	3.556	3.646	3.686	3.612	3.647	3.620	3.670	3.727	3.75	2570.10	874.84	1,304.20	912.73	-2890
change	0.14	0.63	-0.013	-0.039	-0.036	-0.042	-0.042	-0.045	-0.063	-0.080	0.00	12.10	4.66	2.10	-1.80	20

## ◎ 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
2023-06-26	4.744	4.314	3.970	3.723	3.816	7.2430	33,714.71	13,335.78	2023-06-26	23.950	-1.000	-3.500	-13.750	-15.500	-27.700	-37.450
2023-06-23	4.750	4.328	3.995	3.737	3.814	7.2124	33,727.43	13,492.52	2023-06-23	24.900	-0.600	-3.700	-13.950	-16.000	-28.750	-39.950
change	-0.006	-0.014	-0.025	-0.014	0.002	0.0306	-12.72	-156.74	change	-0.950	-0.400	0.200	0.200	0.500	1.050	2.500

## ◎ 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
2023-06-26	-7.25	-14.25	-24.75	-36.25	-7.00	-10.50	-17.25	-22.00	-6.75	-11.50	-17.50	-4.75	-10.75	-6.00	-9.00	-3.00
2023-06-23	-6.00	-12.50	-23.00	-34.50	-6.50	-10.50	-17.25	-22.00	-6.75	-11.50	-16.75	-4.75	-10.00	-5.25	-7.75	-2.50
change	-1.25	-1.75	-1.75	-1.75	-0.50	0.00	0.00	0.00	0.00	0.00	-0.75	0.00	-0.75	-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
2023-06-26	-11.00	-14.50	-16.50	-2.00	1.50	3.00	3.50	5.00	3.00	1.50	-0.50	-2.00	-5.00	-3.00	4.50	3.50
2023-06-23	-11.00	-14.00	-16.50	-2.50	1.00	2.50	3.50	5.00	3.00	1.50	-0.50	-2.00	-5.00	-3.00	4.50	3.50
change	0.00	-0.50	0.00	0.50	0.50	0.50	0.00	0.00	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
2023-06-26	-81.75	-82.00	-73.50	-63.25	-57.00	-53.00	-53.00	2023-06-26	1.00	-0.75	-1.75	0.50	0.25	-0.25	-5.75	-6.00
2023-06-23	-81.50	-83.00	-75.00	-64.75	-58.50	-55.25	-55.75	2023-06-23	1.25	0.25	-1.00	0.50	0.25	-0.25	-5.50	-5.75
change	-0.25	1.00	1.50	1.50	1.50	2.25	2.75	change	-0.25	-1.00	-0.75	0.00	0.00	0.00	-0.25	-0.25

## ◎ 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	103.97	111.43	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.4	고/저평	0.05	0.05	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	11.63	13.88	17.27				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	28/06/23	28/06/23	28/06/23	28/06/23	28/06/23	28/06/23	28/06/23	28/06/23
	maturity	28/06/24	30/12/24	30/06/25	29/06/26	28/06/27	28/06/28	28/06/30	28/06/33
CCS	value	29/06/23	29/06/23	29/06/23	29/06/23	29/06/23	29/06/23	29/06/23	29/06/23
	maturity	28/06/24	30/12/24	30/06/25	29/06/26	29/06/27	29/06/28	28/06/30	29/06/33

## ◎ 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

J.W Shim