

Tradition Market Summary

28-Jun-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-27	3.7775	3.7875	3.7650	3.7000	3.6175	3.5125	3.4525	3.4100	3.3800	3.3525	3.3400	3.3300	3.3250	3.3300	3.3250	3.2650
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
change	-0.0125	-0.0125	-0.0175	-0.0100	-0.0225	-0.0225	-0.0150	-0.0100	-0.0075	-0.0075	-0.0050	-0.0050	-0.0050	-0.0050	-0.0075	-0.0075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-27	-190	13.5000	2.9850	2.8750	2.8400	2.8050	2.8150	2.8450	2.8550	2.8250	2.7700	2.7650	2.7950	2.8400	2.8300	2.8300
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
change	0	1.8750	0.0200	0.0200	0.0200	0.0050	-0.0200	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2023-06-27	104.06	111.51	3.536	3.598	3.641	3.550	3.592	3.562	3.602	3.639	3.75	2581.39	874.14	1,300.30	903.43	-2870
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
change	0.04	0.03	-0.007	-0.009	-0.009	-0.020	-0.013	-0.013	-0.005	-0.008	0.00	-0.81	-	5.36	-	6.00

◎ 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
2023-06-27	4.764	4.394	4.038	3.772	3.846	7.2252	33,926.74	13,555.67	2023-06-27	22.900	-2.350	-3.750	-13.950	-15.200	-27.700	-37.400
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
change	0.020	0.080	0.068	0.049	0.030	-0.0178	212.03	219.89	change	-1.050	-1.350	-0.250	-0.200	0.300	0.000	0.050

◎ 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
2023-06-27	-6.50	-14.75	-25.25	-35.50	-8.25	-10.50	-16.50	-20.75	-6.00	-10.25	-16.00	-4.25	-10.00	-5.75	-8.50	-2.75
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
change	0.75	-0.50	-0.50	0.75	-1.25	0.00	0.75	1.25	0.75	1.25	1.50	0.50	0.75	0.25	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
2023-06-27	-11.00	-14.50	-18.00	-3.50	-2.50	0.50	1.00	4.00	2.00	3.00	1.00	-2.00	-5.00	-3.00	4.50	3.50
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
change	0.00	0.00	-1.50	-1.50	-4.00	-2.50	-2.50	-1.00	-1.00	1.50	1.50	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
2023-06-27	-78.00	-77.75	-70.75	-63.75	-56.50	-52.75	-53.00	2023-06-27	1.00	-1.25	-2.25	0.50	0.00	-0.50	-6.00	-6.00
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
change	3.75	4.25	2.75	-0.50	0.50	0.25	0.00	change	0.00	-0.50	-0.50	0.00	-0.25	-0.25	-0.25	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	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	104.02	111.47	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	11.63	13.89	17.27				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	30/06/23	30/06/23	30/06/23	30/06/23	30/06/23	30/06/23	30/06/23	30/06/23
	maturity	28/06/24	31/12/24	30/06/25	30/06/26	30/06/27	30/06/28	28/06/30	30/06/33

◎ 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

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

Night Duty

Y.C Yoon