

# Tradition Market Summary

30-Jun-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-30																
2023-06-29	3.8025	3.8125	3.8025	3.7400	3.6650	3.5600	3.4950	3.4500	3.4250	3.4025	3.3925	3.3875	3.3825	3.3850	3.3775	3.3175
change	-3.8025	-3.8125	-3.8025	-3.7400	-3.6650	-3.5600	-3.4950	-3.4500	-3.4250	-3.4025	-3.3925	-3.3875	-3.3825	-3.3850	-3.3775	-3.3175
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-06-30																
2023-06-29	-200	14.1250	2.9700	2.8700	2.8350	2.8100	2.8200	2.8500	2.8600	2.8300	2.7750	2.7700	2.8000	2.8450	2.8350	2.8350
change	200	-14.1250	-2.9700	-2.8700	-2.8350	-2.8100	-2.8200	-2.8500	-2.8600	-2.8300	-2.7750	-2.7700	-2.8000	-2.8450	-2.8350	-2.8350
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
2023-06-30	103.73	110.96												1,317.70		
2023-06-29	103.92	111.20	3.562	3.632	3.672	3.595	3.632	3.595	3.633	3.657	3.75	2550.02	861.79	1,317.60	911.80	-3000
change	-0.19	-0.24	-3.562	-3.632	-3.672	-3.595	-3.632	-3.595	-3.633	-3.657	-3.75	-2550.02	-861.79	0.10	-911.80	3000

## ◎ 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
2023-06-30									2023-06-30	0.000	0.000	0.000	0.000	0.000	0.000	0.000
2023-06-29	4.863	4.489	4.131	3.842	3.899	7.2677	34,122.42	13,591.33	2023-06-29	24.050	-0.700	-3.500	-13.700	-14.500	-25.050	-33.950
change	-4.863	-4.489	-4.131	-3.842	-3.899	-7.2677	#####	#####	change	-24.050	0.700	3.500	13.700	14.500	25.050	33.950

## ◎ 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
2023-06-30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2023-06-29	-6.25	-13.75	-24.25	-35.25	-7.50	-10.50	-17.00	-21.50	-6.50	-11.00	-15.75	-4.50	-9.25	-4.75	-6.75	-2.00
change	6.25	13.75	24.25	35.25	7.50	10.50	17.00	21.50	6.50	11.00	15.75	4.50	9.25	4.75	6.75	2.00

## ◎ 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
2023-06-30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2023-06-29	-10.00	-13.50	-16.00	-2.50	-1.50	1.50	1.00	4.00	2.00	3.00	1.00	-2.00	-5.00	-3.00	4.50	3.50
change	10.00	13.50	16.00	2.50	1.50	-1.50	-1.00	-4.00	-2.00	-3.00	-1.00	2.00	5.00	3.00	-4.50	-3.50

## ◎ 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
2023-06-30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2023-06-30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2023-06-29	-83.25	-83.00	-75.00	-67.50	-60.00	-57.25	-58.25	2023-06-29	1.00	0.00	-1.00	0.25	-0.50	-0.75	-6.50	-6.00
change	83.25	83.00	75.00	67.50	60.00	57.25	58.25	change	-1.00	0.00	1.00	-0.25	0.50	0.75	6.50	6.00

## ◎ 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			01월 13일	02월 23일	04월 11일	05월 25일
15.0	13.3	20.0	30.0	15.0	20.0	25.0	35.0	고/저평	103.73	110.96	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				
13.3	16.7	23.3	12.5	17.5	14.0	20.0	14.3	12.00	15.00	20.00				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value								
	maturity								
CCS	value								
	maturity								

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## Night Duty