

Tradition Market Summary

19-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-18	3.4975	3.5125	3.4900	3.4250	3.3325	3.2200	3.1775	3.1500	3.1400	3.1300	3.1275	3.1200	3.1200	3.1300	3.1100	2.9850
2023-04-17	3.5000	3.5150	3.4900	3.4150	3.3150	3.2125	3.1750	3.1500	3.1400	3.1300	3.1275	3.1200	3.1175	3.1275	3.1075	2.9825
change	-0.0025	-0.0025	0.0000	0.0100	0.0175	0.0075	0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	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
2023-04-18	-255	13.0500	2.5850	2.5850	2.5200	2.4900	2.4600	2.4800	2.4700	2.4300	2.3600	2.3500	2.4000	2.4450	2.4350	2.4350
2023-04-17	-260	12.6000	2.5500	2.5200	2.4500	2.4150	2.3800	2.4000	2.3900	2.3500	2.2800	2.2700	2.3200	2.3650	2.3550	2.3550
change	5	0.4500	0.0350	0.0650	0.0700	0.0750	0.0800	0.0800	0.0800	0.0800	0.0800	0.0800	0.0800	0.0800	0.0800	0.0800
on/off			4.5	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0

◎ 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
2023-04-18	104.88	113.88	3.248	3.326	3.315	3.296	3.305	3.295	3.352	3.320	3.44	2571.09	909.02	1,318.60	982.74	-2940
2023-04-17	104.87	113.83	3.248	3.325	3.312	3.300	3.307	3.293	3.357	3.317	3.43	2575.91	909.50	1,311.10	982.62	-2970
change	0.01	0.05	0.000	0.001	0.003	-0.004	-0.002	0.002	-0.005	0.003	0.01	-4.82	-0.48	7.50	0.12	30

◎ 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
2023-04-18	4.203	3.918	3.680	3.577	3.787	6.8811	33,976.63	12,153.41	2023-04-18	24.200	1.750	-7.600	-12.750	-14.500	-23.200	-33.500
2023-04-17	4.205	3.929	3.707	3.606	3.817	6.8837	33,987.18	12,157.72	2023-04-17	24.200	0.300	-8.750	-13.200	-14.300	-23.950	-33.450
change	-0.002	-0.011	-0.027	-0.029	-0.030	-0.0026	-10.55	-4.31	change	0.000	1.450	1.150	0.450	-0.200	0.750	-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
2023-04-18	-6.50	-15.75	-27.00	-34.00	-9.25	-11.25	-15.50	-18.25	-4.25	-7.00	-9.00	-2.75	-4.75	-2.00	-3.00	-1.00
2023-04-17	-7.50	-17.50	-27.75	-34.00	-10.00	-10.25	-14.00	-16.50	-3.75	-6.25	-8.25	-2.50	-4.50	-2.00	-3.25	-1.25
change	1.00	1.75	0.75	0.00	0.75	-1.00	-1.50	-1.75	-0.50	-0.75	-0.75	-0.25	-0.25	0.00	0.25	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
2023-04-18	0.00	-6.50	-9.50	-3.00	-6.00	-4.00	-3.00	-1.00	-6.00	2.00	-3.00	-5.00	-8.00	-3.00	4.50	3.50
2023-04-17	-3.00	-10.00	-13.50	-3.50	-7.00	-5.00	-3.50	-1.50	-6.50	2.00	-3.00	-5.00	-8.00	-3.00	4.50	3.50
change	3.00	3.50	4.00	0.50	1.00	1.00	0.50	0.50	0.50	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
2023-04-18	-90.50	-81.25	-73.00	-71.75	-67.00	-70.00	-72.00	2023-04-18	1.50	-0.75	-2.25	1.00	-1.00	-2.00	-13.50	-12.50
2023-04-17	-94.00	-86.50	-79.75	-79.50	-75.00	-78.00	-79.75	2023-04-17	1.50	-1.00	-2.50	1.00	-1.00	-2.00	-13.50	-12.50
change	3.50	5.25	6.75	7.75	8.00	8.00	7.75	change	0.00	0.25	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	104.85	113.83	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.03	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	22.0	12.3	16.7	13.6	18.6	13.7	11.65	13.96	17.54				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/04/23	20/04/23	20/04/23	20/04/23	20/04/23	20/04/23	20/04/23	20/04/23
	maturity	22/04/24	21/10/24	21/04/25	20/04/26	20/04/27	20/04/28	22/04/30	20/04/33
CCS	value	21/04/23	21/04/23	21/04/23	21/04/23	21/04/23	21/04/23	21/04/23	21/04/23
	maturity	22/04/24	21/10/24	21/04/25	21/04/26	21/04/27	21/04/28	22/04/30	21/04/33

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.H Lee 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

S.S Uhm