

# Tradition Market Summary

21-Apr-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-20	3.5400	3.5325	3.5250	3.4600	3.3600	3.2500	3.2100	3.1850	3.1725	3.1700	3.1700	3.1700	3.1700	3.1800	3.1650	3.0400
2023-04-19	3.5450	3.5400	3.5300	3.4800	3.3900	3.2800	3.2300	3.1950	3.1750	3.1675	3.1650	3.1575	3.1575	3.1675	3.1475	3.0225
change	-0.0050	-0.0075	-0.0050	-0.0200	-0.0300	-0.0300	-0.0200	-0.0100	-0.0025	0.0025	0.0050	0.0125	0.0125	0.0125	0.0175	0.0175
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-20	-235	15.7500	2.6850	2.6850	2.6200	2.5900	2.5600	2.5850	2.5750	2.5350	2.4650	2.4550	2.5050	2.5500	2.5400	2.5400
2023-04-19	-230	14.1000	2.6450	2.6450	2.5800	2.5500	2.5200	2.5400	2.5300	2.4900	2.4200	2.4100	2.4600	2.5050	2.4950	2.4950
change	-5	1.6500	0.0400	0.0400	0.0400	0.0400	0.0400	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450
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
2023-04-20	104.76	113.39	3.262	3.348	3.333	3.327	3.343	3.332	3.402	3.384	3.47	2563.11	885.71	1,322.80	985.80	-2900
2023-04-19	104.70	113.65	3.261	3.365	3.362	3.352	3.353	3.337	3.372	3.330	3.45	2575.08	909.20	1,325.70	989.10	-2850
change	0.06	-0.26	0.001	-0.017	-0.029	-0.025	-0.010	-0.005	0.030	0.054	0.02	-11.97	-23.49	-2.90	-3.30	-50

## ◎ 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
2023-04-20	4.151	3.862	3.630	3.536	3.744	6.8841	33,786.62	12,059.56	2023-04-20	26.300	2.700	-7.700	-13.300	-14.700	-23.200	-34.400
2023-04-19	4.248	3.954	3.703	3.591	3.782	6.8954	33,897.01	12,157.23	2023-04-19	26.900	2.800	-7.200	-12.300	-14.200	-21.450	-30.750
change	-0.097	-0.092	-0.073	-0.055	-0.038	-0.0113	-110.39	-97.67	change	-0.600	-0.100	-0.500	-1.000	-0.500	-1.750	-3.650

## ◎ 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
2023-04-20	-6.50	-16.50	-27.50	-34.00	-10.00	-11.00	-15.00	-17.50	-4.00	-6.50	-8.00	-2.50	-4.00	-1.50	-1.50	0.00
2023-04-19	-5.00	-14.00	-25.00	-33.50	-9.00	-11.00	-16.00	-19.50	-5.00	-8.50	-11.25	-3.50	-6.25	-2.75	-3.75	-1.00
change	-1.50	-2.50	-2.50	-0.50	-1.00	0.00	1.00	2.00	1.00	2.00	3.25	1.00	2.25	1.25	2.25	1.00

## ◎ 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
2023-04-20	0.00	-6.50	-9.50	-3.00	-6.00	-3.50	-3.00	-0.50	-5.50	2.50	-2.50	-5.00	-8.00	-3.00	4.50	3.50
2023-04-19	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
change	0.00	0.00	0.00	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	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
2023-04-20	-84.00	-74.00	-66.00	-65.00	-60.00	-63.50	-66.50	2023-04-20	-0.75	-1.50	-0.75	1.00	-0.50	-1.50	-13.00	-12.50
2023-04-19	-88.50	-81.00	-73.00	-71.00	-65.50	-67.75	-69.75	2023-04-19	-0.50	-1.50	-1.00	1.00	-1.00	-2.00	-13.50	-12.50
change	4.50	7.00	7.00	6.00	5.50	4.25	3.25	change	-0.25	0.00	0.25	0.00	0.50	0.50	0.50	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	104.75	113.36	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	0.01	0.03	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	18.5	13.7	11.64	13.94	17.50				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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