

Tradition Market Summary

24-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-21	3.5450	3.5275	3.5150	3.4225	3.3075	3.1800	3.1400	3.1175	3.1050	3.1000	3.0975	3.0975	3.0975	3.1075	3.0925	2.9675
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
change	0.0050	-0.0050	-0.0100	-0.0375	-0.0525	-0.0700	-0.0700	-0.0675	-0.0675	-0.0700	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-21	-230	14.1000	2.5250	2.5250	2.4600	2.4300	2.4150	2.4300	2.4200	2.3800	2.3100	2.3000	2.3500	2.3950	2.3850	2.3850
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
change	5	-1.6500	-0.1600	-0.1600	-0.1600	-0.1600	-0.1450	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550
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
2023-04-21	105.02	114.18	3.242	3.301	3.280	3.250	3.290	3.260	3.318	3.305	3.49	2544.40	868.82	1,328.20	993.10	-2920
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
change	0.26	0.79	-0.020	-0.047	-0.053	-0.077	-0.053	-0.072	-0.084	-0.079	0.02	-18.71	-16.89	5.40	7.30	-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
2023-04-21	4.179	3.884	3.661	3.568	3.771	6.8976	33,808.96	12,072.46	2023-04-21	27.300	2.750	-7.000	-15.000	-14.250	-22.050	-33.750
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
change	0.028	0.022	0.031	0.032	0.027	0.0135	22.34	12.90	change	1.000	0.050	0.700	-1.700	0.450	1.150	0.650

◎ 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
2023-04-21	-9.25	-20.75	-33.50	-39.75	-11.50	-12.75	-16.75	-19.00	-4.00	-6.25	-8.00	-2.25	-4.00	-1.75	-2.00	-0.25
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
change	-2.75	-4.25	-6.00	-5.75	-1.50	-1.75	-1.75	-1.50	0.00	0.25	0.00	0.25	0.00	-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
2023-04-21	0.00	-6.50	-9.50	-3.00	-4.50	-3.00	-1.50	0.00	-5.00	1.50	-3.50	-5.00	-8.00	-3.00	4.50	3.50
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
change	0.00	0.00	0.00	0.00	1.50	0.50	1.50	0.50	0.50	-1.00	-1.00	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
2023-04-21	-99.00	-84.75	-75.00	-72.50	-68.75	-72.00	-74.75	2023-04-21	-1.75	-3.00	-1.25	1.00	-0.50	-1.50	-13.00	-12.50
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
change	-15.00	-10.75	-9.00	-7.50	-8.75	-8.50	-8.25	change	-1.00	-1.50	-0.50	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	104.99	114.15	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	0.03	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	18.6	13.7	11.65	13.96	17.55				

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

Night Duty

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