

Tradition Market Summary

25-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-22	3.5425	3.5225	3.5075	3.4200	3.2950	3.1625	3.1250	3.1000	3.0900	3.0850	3.0850	3.0775	3.0800	3.0900	3.0750	2.9500
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
change	-0.0025	-0.0050	-0.0075	-0.0025	-0.0125	-0.0175	-0.0150	-0.0175	-0.0150	-0.0150	-0.0125	-0.0200	-0.0175	-0.0175	-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
2023-04-22	-235	14.8000	2.5750	2.5300	2.4600	2.4300	2.4100	2.4300	2.4200	2.3800	2.3100	2.3000	2.3500	2.3950	2.3850	2.3850
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
change	-5	0.7000	0.0500	0.0050	0.0000	0.0000	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2023-04-22	105.07	114.30	3.240	3.300	3.276	3.230	3.277	3.250	3.307	3.322	3.49	2523.50	855.23	1,334.80	993.64	-2990
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
change	0.05	0.12	-0.002	-0.001	-0.004	-0.020	-0.013	-0.010	-0.011	0.017	0.00	-20.90	-	13.59	6.60	0.54

◎ 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
2023-04-22	4.105	3.803	3.576	3.496	3.713	6.9002	33,875.40	12,037.20	2023-04-22	26.750	1.900	-6.750	-15.200	-15.000	-22.700	-37.200
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
change	-0.074	-0.081	-0.085	-0.072	-0.058	0.0026	66.44	-	change	-0.550	-0.850	0.250	-0.200	-0.750	-0.650	-3.450

◎ 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
2023-04-22	-8.75	-21.25	-34.50	-40.75	-12.50	-13.25	-17.00	-19.50	-3.75	-6.25	-7.75	-2.50	-4.00	-1.50	-2.00	-0.50
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
change	0.50	-0.50	-1.00	-1.00	-1.00	-0.50	-0.25	-0.50	0.25	0.00	0.25	-0.25	0.00	0.25	0.00	-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
2023-04-22	-4.50	-11.50	-14.50	-3.00	-5.00	-3.00	-2.00	0.00	-5.00	2.00	-3.00	-5.00	-8.00	-3.00	4.50	3.50
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
change	-4.50	-5.00	-5.00	0.00	-0.50	0.00	-0.50	0.00	0.00	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
2023-04-22	-93.25	-83.50	-73.25	-71.50	-67.00	-70.50	-73.00	2023-04-22	-2.00	-3.50	-1.50	1.00	-0.50	-1.50	-13.00	-12.50
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
change	5.75	1.25	1.75	1.00	1.75	1.50	1.75	change	-0.25	-0.50	-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	105.03	114.26	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	0.04	0.04	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	13.97	17.56				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	27/04/23	27/04/23	27/04/23	27/04/23	27/04/23	27/04/23	27/04/23	27/04/23
	maturity	29/04/24	28/10/24	28/04/25	27/04/26	27/04/27	27/04/28	29/04/30	27/04/33

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Night Duty
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