

Tradition Market Summary

02-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-28	3.6000	3.6025	3.5925	3.4975	3.3750	3.2350	3.1775	3.1375	3.1225	3.1250	3.1250	3.1275	3.1325	3.1500	3.1400	3.0200
2023-04-27	3.6000	3.5900	3.5800	3.4875	3.3550	3.2125	3.1500	3.1100	3.0925	3.0925	3.0925	3.0950	3.1000	3.1175	3.1075	2.9875
change	0.0000	0.0125	0.0125	0.0100	0.0200	0.0225	0.0275	0.0275	0.0300	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325	0.0325
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-28	-190	10.6250	2.5800	2.5400	2.5200	2.6000	2.5800	2.5950	2.5850	2.5450	2.4750	2.4650	2.5150	2.5600	2.5500	2.5500
2023-04-27	-255	11.0500	2.4850	2.4850	2.4950	2.5400	2.5300	2.5400	2.5300	2.4900	2.4200	2.4100	2.4600	2.5050	2.4950	2.4950
change	65	-0.4250	0.0950	0.0550	0.0250	0.0600	0.0500	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550
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
2023-04-28	104.88	113.73	3.304	3.369	3.350	3.300	3.323	3.300	3.367	3.370	3.52	2501.53	842.83	1,337.70	977.51	-2930
2023-04-27	104.93	113.90	3.281	3.349	3.328	3.286	3.298	3.272	3.345	3.352	3.52	2495.81	850.21	1,338.00	1001.23	-2920
change	-0.05	-0.17	0.023	0.020	0.022	0.014	0.025	0.028	0.022	0.018	0.00	5.72	-7.38	-0.30	-23.72	-10

◎ 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
2023-04-28	4.141	3.862	3.633	3.570	3.809	6.9586	34,051.70	12,212.60	2023-04-28	28.850	2.500	-6.500	-14.550	-16.250	-23.450	-35.000
2023-04-27	4.080	3.814	3.598	3.528	3.756	6.9305	33,826.16	12,142.24	2023-04-27	29.900	2.700	-7.350	-14.800	-16.200	-24.500	-36.450
change	0.061	0.048	0.035	0.042	0.053	0.0281	225.54	70.36	change	-1.050	-0.200	0.850	0.250	-0.050	1.050	1.450

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-04-28	28.850	2.500	-6.500	-14.550	-16.250	-23.450	-35.000
2023-04-27	29.900	2.700	-7.350	-14.800	-16.200	-24.500	-36.450
change	-1.050	-0.200	0.850	0.250	-0.050	1.050	1.450

◎ 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
2023-04-28	-9.50	-21.75	-35.75	-45.50	-12.25	-14.00	-19.75	-23.75	-5.75	-9.75	-11.00	-4.00	-5.25	-1.25	-0.50	0.75
2023-04-27	-9.25	-22.50	-36.75	-47.00	-13.25	-14.25	-20.50	-24.50	-6.25	-10.25	-12.00	-4.00	-5.75	-1.75	-1.00	0.75
change	-0.25	0.75	1.00	1.50	1.00	0.25	0.75	0.75	0.50	0.50	1.00	0.00	0.50	0.50	0.50	0.00

◎ 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
2023-04-28	-4.00	-6.00	2.00	8.00	6.00	7.50	-2.00	-0.50	-5.50	1.50	-3.50	-5.00	-8.00	-3.00	4.50	3.50
2023-04-27	0.00	1.00	5.50	4.50	3.50	4.50	-1.00	0.00	-5.00	1.00	-4.00	-5.00	-8.00	-3.00	4.50	3.50
change	-4.00	-7.00	-3.50	3.50	2.50	3.00	-1.00	-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
2023-04-28	-101.25	-85.50	-63.50	-59.75	-54.25	-58.00	-61.75	2023-04-28	0.25	-0.75	-1.00	1.75	0.75	-1.00	-11.25	-12.00
2023-04-27	-109.50	-86.00	-67.25	-62.00	-57.00	-60.25	-64.00	2023-04-27	-1.00	-2.00	-1.00	1.75	0.75	-1.00	-11.25	-12.00
change	8.25	0.50	3.75	2.25	2.75	2.25	2.25	change	1.25	1.25	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

	3yr	10yr
2023-04-28	104.82	113.70
2023-04-27	0.06	0.03
change	104.76	113.67

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr				
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	104.82	113.70	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	0.06	0.03	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.2	22.0	12.3	16.7	13.6	18.6	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	03/05/23	03/05/23	03/05/23	03/05/23	03/05/23	03/05/23	03/05/23	03/05/23
	maturity	03/05/24	04/11/24	07/05/25	04/05/26	03/05/27	23/05/28	03/05/30	03/05/33
CCS	value	04/05/23	04/05/23	04/05/23	04/05/23	04/05/23	04/05/23	04/05/23	04/05/23
	maturity	07/05/24	04/11/24	07/05/25	04/05/26	04/05/27	04/05/28	07/05/30	04/05/33

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Night Duty

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