

Tradition Market Summary

12-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-11	3.6350	3.6225	3.5750	3.4500	3.3150	3.1700	3.1150	3.0850	3.0850	3.0875	3.0925	3.0975	3.1125	3.1475	3.1475	3.0725
2023-05-10	3.6350	3.6250	3.5900	3.4900	3.3600	3.2125	3.1625	3.1300	3.1275	3.1275	3.1325	3.1375	3.1500	3.1800	3.1750	3.0850
change	0.0000	-0.0025	-0.0150	-0.0400	-0.0450	-0.0425	-0.0475	-0.0450	-0.0425	-0.0400	-0.0400	-0.0400	-0.0375	-0.0325	-0.0275	-0.0125
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-11	-215	12.3000	2.6100	2.5400	2.4700	2.4400	2.4200	2.4000	2.3900	2.3500	2.2800	2.2700	2.3200	2.3650	2.3550	2.3550
2023-05-10	-220	13.8750	2.6500	2.5700	2.5200	2.5400	2.5050	2.4700	2.4600	2.4200	2.3500	2.3400	2.3900	2.4350	2.4250	2.4250
change	5	-1.5750	-0.0400	-0.0300	-0.0500	-0.1000	-0.0850	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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
2023-05-11	105.15	114.49	3.307	3.369	3.310	3.322	3.215	3.207	3.295	3.337	3.60	2491.00	824.54	1,326.30	989.47	-2600
2023-05-10	104.98	114.10	3.312	3.400	3.360	3.270	3.262	3.253	3.335	3.352	3.59	2496.50	829.74	1,324.80	983.16	-2710
change	0.17	0.39	-0.005	-0.031	-0.050	0.052	-0.047	-0.046	-0.040	-0.015	0.01	-5.50	-	5.20	1.50	110

◎ 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
2023-05-11	3.899	3.559	3.355	3.386	3.740	6.9608	33,309.51	12,328.51	2023-05-11	26.800	0.500	-15.200	-10.000	-12.200	-18.250	-26.450
2023-05-10	3.910	3.570	3.379	3.439	3.796	6.9377	33,531.33	12,306.44	2023-05-10	27.800	0.000	-5.750	-9.950	-12.300	-18.500	-26.700
change	-0.011	-0.011	-0.024	-0.053	-0.056	0.0231	-221.82	22.07	change	-1.000	0.500	-9.450	-0.050	0.100	0.250	0.250

◎ 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
2023-05-11	-12.50	-26.00	-40.50	-49.00	-13.50	-14.50	-20.00	-23.00	-5.50	-8.50	-8.25	-3.00	-2.75	0.25	2.75	2.50
2023-05-10	-10.00	-23.00	-37.75	-46.00	-13.00	-14.75	-19.75	-23.00	-5.00	-8.25	-8.50	-3.25	-3.50	-0.25	2.00	2.25
change	-2.50	-3.00	-2.75	-3.00	-0.50	0.25	-0.25	0.00	-0.50	-0.25	0.25	0.25	0.75	0.50	0.75	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
2023-05-11	-7.00	-14.00	-17.00	-3.00	-5.00	-7.00	-2.00	-4.00	-9.00	-2.00	-7.00	-5.00	-8.00	-3.00	4.50	3.50
2023-05-10	-8.00	-13.00	-11.00	2.00	-1.50	-5.00	-3.50	-7.00	-12.00	-3.50	-8.50	-5.00	-8.00	-3.00	4.50	3.50
change	1.00	-1.00	-6.00	-5.00	-3.50	-2.00	1.50	3.00	3.00	1.50	1.50	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
2023-05-11	-96.50	-84.50	-73.00	-69.50	-68.50	-73.75	-79.25	2023-05-11	-1.25	-6.00	-4.75	3.50	3.50	0.00	-4.00	-7.50
2023-05-10	-94.00	-84.00	-67.25	-65.75	-66.00	-70.75	-76.00	2023-05-10	-1.00	-4.50	-3.50	3.00	2.50	-0.50	-6.50	-9.00
change	-2.50	-0.50	-5.75	-3.75	-2.50	-3.00	-3.25	change	-0.25	-1.50	-1.25	0.50	1.00	0.50	2.50	1.50

◎ 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	105.07	114.40	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.5	고/저평	0.08	0.09	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	11.63	13.92	17.40				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	15/05/23	15/05/23	15/05/23	15/05/23	15/05/23	15/05/23	15/05/23	15/05/23
	maturity	16/05/24	15/11/24	15/05/25	15/05/26	17/05/27	15/05/28	15/05/30	16/05/33
CCS	value	16/05/23	16/05/23	16/05/23	16/05/23	16/05/23	16/05/23	16/05/23	16/05/23
	maturity	16/05/24	18/11/24	16/05/25	18/05/26	17/05/27	16/05/28	16/05/30	16/05/33

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◎ Bloomberg : TRKW

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