

Tradition Market Summary

15-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-12	3.6400	3.6200	3.5750	3.4550	3.3175	3.1750	3.1075	3.0625	3.0625	3.0650	3.0675	3.0775	3.0775	3.1125	3.1075	3.0225
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
change	0.0050	-0.0025	0.0000	0.0050	0.0025	0.0050	-0.0075	-0.0225	-0.0225	-0.0225	-0.0250	-0.0200	-0.0350	-0.0350	-0.0400	-0.0500
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-12	-240	10.9500	2.5800	2.5100	2.4300	2.3850	2.3400	2.3050	2.2950	2.2550	2.1850	2.1750	2.2250	2.2700	2.2600	2.2600
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
change	-25	-1.3500	-0.0300	-0.0300	-0.0400	-0.0550	-0.0800	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950
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	
2023-05-12	105.15	114.68	3.327	3.374	3.315	3.230	3.247	3.205	3.282	3.327	3.61	2475.42	822.43	1,334.50	990.38	-2650	
2023-05-11	105.15	114.49	3.307	3.369	3.310	3.220	3.215	3.207	3.295	3.337	3.60	2491.00	824.54	1,326.30	989.47	-2600	
change	0.00	0.19	0.020	0.005	0.005	0.010	0.032	-0.002	-0.013	-0.010	0.01	-15.58	-	2.11	8.20	0.91	-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
2023-05-12	3.991	3.658	3.446	3.463	3.783	6.9702	33,300.62	12,284.74	2023-05-12	24.800	0.250	-5.500	-13.950	-14.250	-20.450	-30.450
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	-5.000	-10.000	-12.200	-18.250	-26.450
change	0.092	0.099	0.091	0.077	0.043	0.0094	-	8.89	-	43.77	change	-2.000	-0.250	-3.950	-2.050	-4.000

◎ 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
2023-05-12	-12.00	-25.75	-40.00	-51.25	-13.75	-14.25	-21.00	-25.50	-6.75	-11.25	-11.00	-4.50	-4.25	0.25	1.50	1.25
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
change	0.50	0.25	0.50	-2.25	-0.25	0.25	-1.00	-2.50	-1.25	-2.75	-2.75	-1.50	-1.50	0.00	-1.25	-1.25

◎ 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
2023-05-12	-7.00	-15.00	-19.50	-4.50	-9.00	-12.50	-4.50	-8.00	-13.00	-3.50	-8.50	-5.00	-8.00	-3.00	4.50	3.50
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
change	0.00	-1.00	-2.50	-1.50	-4.00	-5.50	-2.50	-4.00	-4.00	-1.50	-1.50	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-05-12	-99.50	-88.75	-79.00	-76.75	-75.75	-81.00	-85.25	2023-05-12	-2.00	-6.50	-4.50	3.50	3.00	-0.50	-5.50	-8.50
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
change	-3.00	-4.25	-6.00	-7.25	-7.25	-7.25	-6.00	change	-0.75	-0.50	0.25	0.00	-0.50	-0.50	-1.50	-1.00

◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	2023 BoK Monetary Committee Schedule				
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	고/저평	105.04	114.52	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	10*15	10*20	07월 13일	08월 24일	10월 19일	11월 30일	
13.1	16.2	22.0	12.3	16.8	13.6	18.6	13.7	11.63	13.93	17.45					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	17/05/23	17/05/23	17/05/23	17/05/23	17/05/23	17/05/23	17/05/23	17/05/23
	maturity	17/05/24	18/11/24	19/05/25	18/05/26	17/05/27	17/05/28	17/05/30	17/05/33

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