

Tradition Market Summary

22-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-19	3.6675	3.6675	3.6250	3.5400	3.4400	3.2950	3.2425	3.2075	3.1950	3.1900	3.1925	3.1950	3.2025	3.2225	3.2200	3.1425
2023-05-18	3.6800	3.6675	3.6250	3.5300	3.4275	3.2750	3.2125	3.1700	3.1600	3.1575	3.1575	3.1575	3.1625	3.1825	3.1800	3.1025
change	-0.0125	0.0000	0.0000	0.0100	0.0125	0.0200	0.0300	0.0375	0.0350	0.0325	0.0350	0.0375	0.0400	0.0400	0.0400	0.0400
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-19	-200	11.9000	2.7900	2.6900	2.5900	2.5500	2.5000	2.4600	2.4500	2.3900	2.3350	2.3300	2.3800	2.4250	2.4150	2.4150
2023-05-18	-190	9.4375	2.7200	2.6200	2.5200	2.4800	2.4300	2.3900	2.3800	2.3200	2.2650	2.2600	2.3100	2.3550	2.3450	2.3450
change	-10	2.4625	0.0700	0.0700	0.0700	0.0700	0.0700	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
2023-05-19	104.76	113.34	3.463	3.461	3.425	3.337	3.359	3.329	3.415	3.445	3.67	2537.79	841.72	1,326.70	963.13	-2730
2023-05-18	104.86	113.81	3.439	3.437	3.402	3.307	3.313	3.285	3.358	3.400	3.66	2515.40	835.89	1,334.20	966.73	-2720
change	-0.10	-0.47	0.024	0.024	0.023	0.030	0.046	0.044	0.057	0.045	0.01	22.39	5.83	-	7.50	-3.60

◎ 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
2023-05-19	4.279	3.961	3.739	3.682	3.935	7.0248	33,426.63	12,657.90	2023-05-19	16.200	1.500	-4.200	-11.650	-12.150	-21.250	-30.250
2023-05-18	4.260	3.924	3.688	3.651	3.910	7.0492	33,535.91	12,688.84	2023-05-18	18.600	2.550	-3.200	-10.050	-11.500	-19.550	-29.750
change	0.019	0.037	0.051	0.031	0.025	-0.0244	-109.28	-30.94	change	-2.400	-1.050	-1.000	-1.600	-0.650	-1.700	-0.500

◎ 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
2023-05-19	-8.50	-18.50	-33.00	-41.75	-10.00	-14.50	-19.75	-23.25	-5.25	-8.75	-10.50	-3.50	-5.25	-1.75	-0.50	1.25
2023-05-18	-9.50	-19.75	-35.00	-45.50	-10.25	-15.25	-21.50	-25.75	-6.25	-10.50	-11.75	-4.25	-5.50	-1.25	-0.75	0.50
change	1.00	1.25	2.00	3.75	0.25	0.75	1.75	2.50	1.00	1.75	1.25	0.75	0.25	-0.50	0.25	0.75

◎ 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
2023-05-19	-10.00	-20.00	-24.00	-4.00	-9.00	-13.00	-5.00	-9.00	-16.00	-4.00	-11.00	-7.00	-8.00	-1.00	4.50	3.50
2023-05-18	-10.00	-20.00	-24.00	-4.00	-9.00	-13.00	-5.00	-9.00	-16.00	-4.00	-11.00	-7.00	-8.00	-1.00	4.50	3.50
change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-05-19	-83.50	-85.00	-74.50	-74.25	-74.75	-80.00	-82.25	2023-05-19	0.00	-4.25	-4.25	2.00	1.75	-0.25	-6.00	-7.75
2023-05-18	-90.50	-90.75	-79.50	-78.25	-78.00	-83.75	-85.25	2023-05-18	-1.25	-5.50	-4.25	2.00	1.75	-0.25	-6.00	-7.75
change	7.00	5.75	5.00	4.00	3.25	3.75	3.00	change	1.25	1.25	0.00	0.00	0.00	0.00	0.00	

◎ 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	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	104.71	113.30	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	18.5	13.6	11.63	13.91	17.36				

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

J.W Shim