

# Tradition Market Summary

05-Apr-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-04	3.5925	3.5650	3.5375	3.4500	3.3350	3.2200	3.1675	3.1250	3.1075	3.9500	3.0925	3.0875	3.0825	3.0725	3.0375	2.8825
2023-04-03	3.6175	3.6125	3.5875	3.5050	3.4000	3.2875	3.2350	3.1925	3.1775	3.1675	3.1600	3.1550	3.1500	3.1400	3.1050	2.9500
change	-0.0250	-0.0475	-0.0500	-0.0550	-0.0650	-0.0675	-0.0675	-0.0675	-0.0700	0.7825	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-04	-225	17.2500	2.6550	2.6450	2.6200	2.6200	2.5850	2.5950	2.5850	2.5450	2.4750	2.4650	2.5150	2.5600	2.5500	2.5500
2023-04-03	-240	13.3000	2.7650	2.7550	2.7350	2.7350	2.7000	2.7100	2.6750	2.6600	2.5900	2.5800	2.6300	2.6750	2.6650	2.6650
change	15	3.9500	-0.1100	-0.1100	-0.1150	-0.1150	-0.1150	-0.1150	-0.0900	-0.1150	-0.1150	-0.1150	-0.1150	-0.1150	-0.1150	-0.1150
on/off			4.5	9.0	9.0	9.0	9.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0

## ◎ 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
2023-04-04	104.99	114.20	3.277	3.330	3.334	3.272	3.285	3.247	3.317	3.350	3.59	2480.51	857.18	1,315.80	996.55	-2620
2023-04-03	104.76	113.59	3.302	3.376	3.385	3.335	3.355	3.327	3.385	3.416	3.59	2472.34	854.96	1,316.50	991.28	-2640
change	0.23	0.61	-0.025	-0.046	-0.051	-0.063	-0.070	-0.080	-0.068	-0.066	0.00	8.17	2.22	-	0.70	5.27

## ◎ 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
2023-04-04	3.821	3.597	3.388	3.339	3.595	6.8780	33,402.38	12,126.33	2023-04-04	26.050	0.100	-5.200	-11.750	-12.200	-23.450	-46.750
2023-04-03	3.970	3.729	3.508	3.415	3.633	6.8742	33,601.15	12,189.45	2023-04-03	28.550	1.500	-4.750	-12.000	-13.450	-23.500	-46.600
change	-0.149	-0.132	-0.120	-0.076	-0.038	0.0038	-198.77	-63.12	change	-2.500	-1.400	-0.450	0.250	1.250	0.050	-0.150

## ◎ 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
2023-04-04	-8.75	-20.25	-31.75	-41.25	-11.50	-11.50	-16.75	-21.00	-5.25	-9.50	73.00	-4.25	78.25	82.50	-4.25	-86.75
2023-04-03	-8.25	-18.75	-30.00	-39.50	-10.50	-11.25	-16.50	-20.75	-5.25	-9.50	-12.00	-4.25	-6.75	-2.50	-4.25	-1.75
change	-0.50	-1.50	-1.75	-1.75	-1.00	-0.25	-0.25	-0.25	0.00	0.00	85.00	0.00	85.00	85.00	0.00	-85.00

## ◎ 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
2023-04-04	-1.00	-3.50	-3.50	0.00	-3.50	-2.50	-3.50	-2.50	-7.50	1.00	-4.00	-5.00	-8.00	-3.00	4.50	3.50
2023-04-03	-1.00	-3.00	-3.00	0.00	-3.50	-2.50	-3.50	-2.50	-7.50	1.00	-4.00	-5.00	-8.00	-3.00	4.50	3.50
change	0.00	-0.50	-0.50	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

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
2023-04-04	-88.25	-71.50	-60.00	-58.25	-53.00	-140.50	-56.75	2023-04-04	-2.75	-5.50	-2.75	-1.00	-4.50	-3.50	-20.00	-15.50
2023-04-03	-82.25	-66.50	-55.25	-53.50	-48.25	-50.75	-52.00	2023-04-03	-0.50	-3.00	-2.50	-1.00	-4.50	-3.50	-20.00	-15.50
change	-6.00	-5.00	-4.75	-4.75	-4.75	-89.75	-4.75	change	-2.25	-2.50	-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	104.93	114.16	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	31.6	고/저평	0.06	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	21.4	12.3	16.3	13.2	18.6	14.1	11.66	14.00	17.67				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/04/23	06/04/23	06/04/23	06/04/23	06/04/23	06/04/23	06/04/23	06/04/23
	maturity	08/04/24	07/10/24	07/04/25	06/04/26	06/04/27	06/04/28	08/04/30	06/04/33
CCS	value	07/04/23	07/04/23	07/04/23	07/04/23	07/04/23	07/04/23	07/04/23	07/04/23
	maturity	08/04/24	07/10/24	07/04/25	07/04/26	07/04/27	07/04/28	08/04/30	07/04/33

## ◎ Staff

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

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

## Night Duty

Y.C Yoon