

Tradition Market Summary

06-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-05	3.5950	3.5600	3.5300	3.4350	3.3200	3.2050	3.1525	3.1100	3.0950	3.0875	3.0825	3.0800	3.0775	3.0675	3.0325	2.8775
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
change	0.0025	-0.0050	-0.0075	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0125	-0.8625	-0.0100	-0.0075	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-05	-230	16.3000	2.5750	2.5500	2.4900	2.4900	2.4500	2.4750	2.4650	2.4250	2.3550	2.3450	2.3950	2.4400	2.4300	2.4300
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
change	-5	-0.9500	-0.0800	-0.0950	-0.1300	-0.1300	-0.1350	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200
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
2023-04-05	105.01	114.10	3.269	3.324	3.310	3.267	3.280	3.235	3.327	3.345	3.59	2495.21	872.36	1,310.50	1003.51	-2630
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
change	0.02	-0.10	-0.008	-0.006	-0.024	-0.005	-0.005	-0.012	0.010	-0.005	0.00	14.70	15.18	-	5.30	6.96

◎ 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
2023-04-05	3.792	3.574	3.371	3.309	3.570	6.8841	33,482.72	11,996.86	2023-04-05	26.100	1.000	-6.200	-12.750	-12.500	-24.950	-46.750
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
change	-0.029	-0.023	-0.017	-0.030	-0.025	0.0061	80.34	-129.47	change	0.050	0.900	-1.000	-1.000	-0.300	-1.500	0.000

◎ 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
2023-04-05	-9.50	-21.00	-32.50	-42.00	-11.50	-11.50	-16.75	-21.00	-5.25	-9.50	-11.75	-4.25	-6.50	-2.25	-3.25	-1.00
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
change	-0.75	-0.75	-0.75	-0.75	0.00	0.00	0.00	0.00	0.00	0.00	-84.75	0.00	-84.75	-84.75	1.00	85.75

◎ 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
2023-04-05	-2.50	-8.50	-8.50	0.00	-4.00	-1.50	-4.00	-1.50	-6.50	2.50	-2.50	-5.00	-8.00	-3.00	4.50	3.50
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
change	-1.50	-5.00	-5.00	0.00	-0.50	1.00	-0.50	1.00	1.00	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
2023-04-05	-95.50	-83.00	-71.50	-70.25	-63.50	-66.25	-68.25	2023-04-05	-3.50	-6.50	-3.00	-1.00	-4.50	-3.50	-20.00	-15.50
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
change	-7.25	-11.50	-11.50	-12.00	-10.50	74.25	-11.50	change	-0.75	-1.00	-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	104.96	114.06	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.6	고/저평	0.05	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	22.0	12.3	16.8	13.6	18.6	13.7	11.66	14.01	17.68				

◎ Deal-slip DATE (not for ND IRS)

IRS	value	1yr	1.5y	2y	3y	4y	5y	7y	10y
	maturity	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	08/04/23	07/10/24	07/04/25	07/04/26	12/04/27	07/04/28	08/04/30	07/04/33
CCS	value	10/04/23	10/04/23	10/04/23	10/04/23	10/04/23	10/04/23	10/04/23	10/04/23
	maturity	11/04/24	10/10/24	10/04/25	10/04/26	12/04/27	10/04/28	10/04/30	11/04/33

◎ 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
 J.W Shim