

Tradition Market Summary

07-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-06	3.5725	3.5325	3.4975	3.3950	3.2700	3.1550	3.1000	3.0600	3.0450	3.0425	3.0425	3.0375	3.0325	3.0225	2.9875	2.8425
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
change	-0.0225	-0.0275	-0.0325	-0.0400	-0.0500	-0.0500	-0.0525	-0.0500	-0.0500	-0.0450	-0.0400	-0.0425	-0.0450	-0.0450	-0.0450	-0.0350
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-06	-240	13.0000	2.4900	2.4600	2.3950	2.3900	2.3500	2.3800	2.3700	2.3300	2.2600	2.2500	2.3000	2.3450	2.3350	2.3350
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
change	-10	-3.3000	-0.0850	-0.0900	-0.0950	-0.1000	-0.1000	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950
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
2023-04-06	105.14	114.48	3.240	3.282	3.263	3.220	3.250	3.200	3.282	3.249	3.58	2459.23	865.58	1,319.10	1000.80	-2640
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
change	0.13	0.38	-0.029	-0.042	-0.047	-0.047	-0.030	-0.035	-0.045	-0.096	-0.01	-35.98	-	6.78	8.60	-2.71

◎ 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
2023-04-06	3.829	3.598	3.374	3.303	3.548	6.8832	33,485.29	12,087.96	2023-04-06	25.750	0.700	-6.500	-15.000	-14.000	-24.950	-40.650
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
change	0.037	0.024	0.003	-0.006	-0.022	-0.0009	2.57	91.10	change	-0.350	-0.300	-0.300	-2.250	-1.500	0.000	6.100

◎ 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
2023-04-06	-10.25	-22.75	-34.25	-43.75	-12.50	-11.50	-17.00	-21.00	-5.50	-9.50	-11.25	-4.00	-5.75	-1.75	-2.75	-1.00
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
change	-0.75	-1.75	-1.75	-1.75	-1.00	0.00	-0.25	0.00	-0.25	0.00	0.50	0.25	0.75	0.50	0.50	0.00

◎ 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
2023-04-06	-3.00	-9.50	-10.00	-0.50	-4.50	-1.50	-4.00	-1.00	-6.00	3.00	-2.00	-5.00	-8.00	-3.00	4.50	3.50
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
change	-0.50	-1.00	-1.50	-0.50	-0.50	0.00	0.00	0.50	0.50	0.50	0.50	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
2023-04-06	-100.75	-87.50	-76.50	-75.00	-68.00	-71.25	-73.25	2023-04-06	-4.00	-7.50	-3.50	-1.00	-4.50	-3.50	-19.00	-14.50
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
change	-5.25	-4.50	-5.00	-4.75	-4.50	-5.00	-5.00	change	-0.50	-1.00	-0.50	0.00	0.00	0.00	1.00	1.00

◎ 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	24.0	32.6	고/저평	105.09	114.49	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	11.67	14.02	17.70				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	10/04/24	10/10/24	10/04/25	10/04/26	12/04/27	10/04/28	10/04/30	11/04/33
CCS	value	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23	11/04/23
	maturity	11/04/24	11/10/24	11/04/25	13/04/26	12/04/27	11/04/28	11/04/30	11/04/33

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◎ Bloomberg : TRKW

Night Duty

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