

Tradition Market Summary

11-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-10	3.5100	3.4750	3.4400	3.3400	3.2200	3.1050	3.0500	3.0100	3.0000	2.9925	2.9875	2.9825	2.9775	2.9725	2.9375	2.8025
2023-04-07	3.5650	3.5250	3.4900	3.3950	3.2800	3.1600	3.1100	3.0700	3.0550	3.0500	3.0500	3.0450	3.0400	3.0300	2.9950	2.8500
change	-0.0550	-0.0500	-0.0500	-0.0550	-0.0600	-0.0550	-0.0600	-0.0600	-0.0550	-0.0575	-0.0625	-0.0625	-0.0625	-0.0575	-0.0575	-0.0475
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-10	-255	8.8000	2.4150	2.3850	2.3200	2.3150	2.2700	2.3000	2.2900	2.2500	2.1800	2.1700	2.2200	2.2650	2.2550	2.2550
2023-04-07	-235	9.7000	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
change	-20	-0.9000	-0.0750	-0.0750	-0.0750	-0.0750	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800
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
2023-04-10	105.27	115.10	3.225	3.246	3.222	3.182	3.200	3.155	3.223	3.225	3.51	2512.08	887.78	1,319.70	989.57	-2920
2023-04-07	105.09	114.40	3.240	3.298	3.275	3.238	3.265	3.215	3.292	3.245	3.53	2490.41	880.07	1,316.70	998.30	-2750
change	0.18	0.70	-0.015	-0.052	-0.053	-0.056	-0.065	-0.060	-0.069	-0.020	-0.02	21.67	7.71	3.00	-8.73	-170

◎ 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
2023-04-10	4.010	3.773	3.519	3.415	3.627	6.8925	33,586.52	12,084.36	2023-04-10	21.500	-0.200	-7.700	-15.000	-14.500	-24.550	-42.250
2023-04-07	3.993	3.759	3.516	3.413	3.623	6.8755	33,485.29	12,087.96	2023-04-07	25.000	0.500	-7.800	-15.500	-14.500	-25.200	-39.500
change	0.017	0.014	0.003	0.002	0.004	0.0170	101.23	-3.60	change	-3.500	-0.700	0.100	0.500	0.000	0.650	-2.750

◎ 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
2023-04-10	-10.00	-22.00	-33.50	-43.00	-12.00	-11.50	-17.00	-21.00	-5.50	-9.50	-11.25	-4.00	-5.75	-1.75	-3.25	-1.50
2023-04-07	-9.50	-21.00	-33.00	-42.00	-11.50	-12.00	-17.00	-21.00	-5.00	-9.00	-11.00	-4.00	-6.00	-2.00	-3.00	-1.00
change	-0.50	-1.00	-0.50	-1.00	-0.50	0.50	0.00	0.00	-0.50	-0.50	-0.25	0.00	0.25	0.25	-0.25	-0.50

◎ 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
2023-04-10	-3.00	-9.50	-10.00	-0.50	-5.00	-2.00	-4.50	-1.50	-6.50	3.00	-2.00	-5.00	-8.00	-3.00	4.50	3.50
2023-04-07	-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
change	0.00	0.00	0.00	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2023-04-10	-102.50	-90.00	-79.00	-78.00	-71.00	-74.25	-75.75	2023-04-10	-3.50	-7.00	-3.50	-0.50	-4.00	-3.50	-17.50	-13.50
2023-04-07	-100.00	-88.50	-77.00	-76.00	-69.00	-72.00	-74.00	2023-04-07	-4.00	-7.50	-3.50	-1.00	-4.50	-3.50	-19.00	-14.50
change	-2.50	-1.50	-2.00	-2.00	-2.00	-2.25	-1.75	change	0.50	0.50	0.00	0.50	0.50	0.00	1.50	1.00

◎ 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	KT비론가	105.21	115.02	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.06	0.08	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	22.1	12.3	16.8	13.6	18.6	13.7	11.67	14.03	17.71				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23	12/04/23
	maturity	12/04/24	14/10/24	14/04/25	13/04/26	12/04/27	13/04/28	12/04/30	12/04/33
CCS	value	13/04/23	13/04/23	13/04/23	13/04/23	13/04/23	13/04/23	13/04/23	13/04/23
	maturity	15/04/24	15/10/24	14/04/25	13/04/26	13/04/27	13/04/28	15/04/30	13/04/33

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◎ Bloomberg : TRKW

Night Duty

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