

Tradition Market Summary

14-Apr-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-13	3.4675	3.4525	3.4175	3.3325	3.2275	3.1275	3.0875	3.0625	3.0575	3.0525	3.0500	3.0450	3.0450	3.0550	3.0300	2.9000
2023-04-12	3.5100	3.5000	3.4800	3.4000	3.2950	3.1900	3.1400	3.1000	3.0850	3.0700	3.0650	3.0575	3.0525	3.0475	3.0125	2.8775
change	-0.0425	-0.0475	-0.0625	-0.0675	-0.0675	-0.0625	-0.0525	-0.0375	-0.0275	-0.0175	-0.0150	-0.0125	-0.0075	0.0075	0.0175	0.0225
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-04-13	-215	11.7500	2.5400	2.5100	2.4200	2.3800	2.3350	2.3650	2.3550	2.3150	2.2450	2.2350	2.2850	2.3300	2.3200	2.3200
2023-04-12	-220	14.0000	2.5450	2.5150	2.4250	2.4100	2.3650	2.3950	2.3850	2.3450	2.2750	2.2650	2.3150	2.3600	2.3500	2.3500
change	5	-2.2500	-0.0050	-0.0050	-0.0050	-0.0300	-0.0300	-1.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-04-13	105.14	114.53	3.244	3.271	3.240	3.210	3.232	3.204	3.280	3.267	3.43	2561.66	894.25	1,310.40	986.90	-2820
2023-04-12	105.05	114.63	3.261	3.303	3.280	3.245	3.266	3.232	3.272	3.252	3.43	2550.64	890.62	1,325.70	993.96	-2860
change	0.09	-0.10	-0.017	-0.032	-0.040	-0.035	-0.034	-0.028	0.008	0.015	0.00	11.02	3.63	-	15.30	-7.06

◎ 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
2023-04-13	3.968	3.708	3.500	3.449	3.686	6.8722	34,029.69	12,166.27	2023-04-13	17.350	-1.250	-8.250	-14.450	-14.150	-23.500	-36.700
2023-04-12	3.968	3.694	3.466	3.400	3.635	6.8812	33,646.50	11,929.34	2023-04-12	21.900	1.500	-5.500	-12.600	-13.200	-21.950	-37.450
change	0.000	0.014	0.034	0.049	0.051	-0.0090	383.19	236.93	change	-4.550	-2.750	-2.750	-1.850	-0.950	-1.550	0.750

◎ 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
2023-04-13	-8.50	-19.00	-29.00	-35.50	-10.50	-10.00	-14.00	-16.50	-4.00	-6.50	-7.50	-2.50	-3.50	-1.00	-1.75	-0.75
2023-04-12	-8.00	-18.50	-29.00	-38.00	-10.50	-10.50	-15.50	-19.50	-5.00	-9.00	-12.00	-4.00	-7.00	-3.00	-4.75	-1.75
change	-0.50	-0.50	0.00	2.50	0.00	0.50	1.50	3.00	1.00	2.50	4.50	1.50	3.50	2.00	3.00	1.00

◎ 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
2023-04-13	-3.00	-12.00	-16.00	-4.00	-8.50	-5.50	-4.50	-1.50	-6.50	3.00	-2.00	-5.00	-8.00	-3.00	4.50	3.50
2023-04-12	-3.00	-12.00	-13.50	-1.50	-6.00	97.00	-4.50	98.50	-6.50	103.00	-2.00	-105.00	-108.00	-3.00	4.50	3.50
change	0.00	0.00	-2.50	-2.50	-2.50	-102.50	0.00	-100.00	0.00	-100.00	0.00	100.00	100.00	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
2023-04-13	-87.75	-80.75	-74.75	-75.25	-69.75	-73.75	-76.00	2023-04-13	-1.50	-5.00	-3.50	1.00	-1.50	-2.50	-14.50	-13.00
2023-04-12	-93.50	-87.00	-78.00	-77.50	29.50	-72.50	-73.75	2023-04-12	-1.00	-3.00	-2.00	-0.50	-4.00	-3.50	-17.50	-13.50
change	5.75	6.25	3.25	2.25	-99.25	-1.25	-2.25	change	-0.50	-2.00	-1.50	1.50	2.50	1.00	3.00	0.50

◎ 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	105.11	114.50	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	0.03	0.03	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	11.65	13.99	17.61				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	17/04/23	17/04/23	17/04/23	17/04/23	17/04/23	17/04/23	17/04/23	17/04/23
	maturity	17/04/24	17/10/24	17/04/25	17/04/26	19/04/27	17/04/28	17/04/30	18/04/33
CCS	value	18/04/23	18/04/23	18/04/23	18/04/23	18/04/23	18/04/23	18/04/23	18/04/23
	maturity	18/04/24	18/10/24	18/04/25	20/04/26	19/04/27	18/04/28	18/04/30	18/04/33

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Night Duty
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