

Tradition Market Summary

04-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-03	3.6000	3.6000	3.5775	3.4800	3.3475	3.2075	3.1450	3.1150	3.1050	3.0975	3.0975	3.1000	3.1050	3.1225	3.1125	2.9925
2023-05-02	3.6100	3.6300	3.6225	3.5225	3.4000	3.2600	3.1900	3.1600	3.1500	3.1400	3.1400	3.1400	3.1450	3.1625	3.1525	3.0325
change	-0.0100	-0.0300	-0.0450	-0.0425	-0.0525	-0.0525	-0.0450	-0.0450	-0.0450	-0.0425	-0.0425	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-03	-220	14.7500	2.5000	2.4600	2.4600	2.5200	2.4900	2.4800	2.4700	2.4300	2.6300	2.3500	2.4000	2.4450	2.4350	2.4350
2023-05-02	-235	15.0000	2.6000	2.5600	2.5400	2.6200	2.5900	2.5800	2.5700	2.5300	2.4600	2.4500	2.5000	2.5450	2.5350	2.5350
change	15	-0.2500	-0.1000	-0.1000	-0.0800	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	0.1700	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
on/off			4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ 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
2023-05-03	104.95	114.20	3.305	3.373	3.345	3.270	3.280	3.257	3.317	3.360	3.55	2501.40	843.18	1,338.20	985.58	-2910
2023-05-02	104.79	113.70	3.328	3.402	3.392	3.328	3.340	3.320	3.370	3.395	3.53	2524.39	855.61	1,342.10	982.43	-2950
change	0.16	0.50	-0.023	-0.029	-0.047	-0.058	-0.060	-0.063	-0.053	-0.035	0.02	-22.99	-12.43	-3.90	3.15	40

◎ 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
2023-05-03	3.864	3.566	3.346	3.364	3.693	6.9223	33,414.24	12,025.33	2023-05-03	27.250	0.250	-6.250	-13.500	-14.200	-21.200	-36.750
2023-05-02	3.992	3.702	3.469	3.433	3.714	6.9334	33,684.53	12,080.51	2023-05-02	29.450	0.800	-6.800	-15.000	-16.000	-22.500	-36.250
change	-0.128	-0.136	-0.123	-0.069	-0.021	-0.0111	-270.29	-55.18	change	-2.200	-0.550	0.550	1.500	1.800	1.300	-0.500

◎ 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
2023-05-03	-9.75	-23.00	-37.00	-46.25	-13.25	-14.00	-20.25	-23.25	-6.25	-9.25	-11.00	-3.00	-4.75	-1.75	-1.00	0.75
2023-05-02	-10.00	-22.25	-36.25	-46.25	-12.25	-14.00	-21.00	-24.00	-7.00	-10.00	-12.00	-3.00	-5.00	-2.00	-1.50	0.50
change	0.25	-0.75	-0.75	0.00	-1.00	0.00	0.75	0.75	0.75	0.75	1.00	0.00	0.25	0.25	0.50	0.25

◎ 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
2023-05-03	-4.00	-4.00	2.00	6.00	3.00	2.00	-3.00	-4.00	-9.00	-1.00	-6.00	-5.00	-8.00	-3.00	4.50	3.50
2023-05-02	-4.00	-6.00	2.00	8.00	5.00	4.00	-3.00	-4.00	-9.00	-1.00	-6.00	-5.00	-8.00	-3.00	4.50	3.50
change	0.00	2.00	0.00	-2.00	-2.00	-2.00	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
2023-05-03	-107.75	-88.75	-68.75	-65.50	-63.50	-66.75	-70.50	2023-05-03	0.00	-2.25	-2.25	1.75	0.75	-1.00	-11.25	-12.00
2023-05-02	-102.25	-86.00	-64.00	-60.00	-58.00	-61.00	-64.50	2023-05-02	2.00	1.25	-0.75	1.75	0.75	-1.00	-11.25	-12.00
change	-5.50	-2.75	-4.75	-5.50	-5.50	-5.75	-6.00	change	-2.00	-3.50	-1.50	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	104.91	114.17	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.04	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	16.7	13.6	18.6	13.7	11.64	13.95	17.52				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/05/23	08/05/23	08/05/23	08/05/23	08/05/23	08/05/23	08/05/23	08/05/23
	maturity	08/05/24	08/11/24	08/05/25	08/05/26	10/05/27	08/05/28	08/05/30	09/05/33
CCS	value	09/05/23	09/05/23	09/05/23	09/05/23	09/05/23	09/05/23	09/05/23	09/05/23
	maturity	09/05/24	12/11/24	09/05/25	11/05/26	10/05/27	09/05/28	10/05/30	09/05/33

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Night Duty
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