

Tradition Market Summary

08-May-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-04	3.5950	3.5750	3.5300	3.4250	3.2850	3.1450	3.0900	3.0600	0.0600	3.0625	3.0650	3.0700	3.0825	3.1125	3.1025	2.9925
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
change	-0.0050	-0.0250	-0.0475	-0.0550	-0.0625	-0.0625	-0.0550	-0.0550	-3.0450	-0.0350	-0.0325	-0.0300	-0.0225	-0.0100	-0.0100	0.0000
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-04	-235	11.5000	2.4600	2.3850	2.3500	2.3800	2.3700	2.3600	2.3500	2.3100	2.2400	2.2300	2.2800	2.3250	2.3150	2.3150
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
change	-15	-3.2500	-0.0400	-0.0750	-0.1100	-0.1400	-0.1200	-0.1200	-0.1200	-0.1200	-0.3900	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200
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
2023-05-04	105.17	114.65	3.281	3.337	3.300	3.215	3.218	3.200	3.277	3.332	3.55	2500.94	845.06	1,322.80	983.07	-2770
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
change	0.22	0.45	-0.024	-0.036	-0.045	-0.055	-0.062	-0.057	-0.040	-0.028	0.00	-0.46	1.88	-15.40	-2.51	140

◎ 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
2023-05-04	3.918	3.636	3.410	3.435	3.750	6.9194	33,674.38	12,235.41	2023-05-04	24.900	-1.500	-7.000	-12.800	-14.000	-19.450	-33.950
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
change	0.054	0.070	0.064	0.071	0.057	-0.0029	260.14	210.08	change	-2.350	-1.750	-0.750	0.700	0.200	1.750	2.800

◎ 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
2023-05-04	-10.50	-24.50	-38.50	-47.00	-14.00	-14.00	-19.50	-22.50	-5.50	-8.50	-8.25	-3.00	-2.75	0.25	2.25	2.00
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
change	-0.75	-1.50	-1.50	-0.75	-0.75	0.00	0.75	0.75	0.75	0.75	2.75	0.00	2.00	2.00	3.25	1.25

◎ 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
2023-05-04	-7.50	-11.00	-8.00	3.00	2.00	1.00	-1.00	-2.00	-7.00	-1.00	-6.00	-5.00	-8.00	-3.00	4.50	3.50
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
change	-3.50	-7.00	-10.00	-3.00	-1.00	-1.00	2.00	2.00	2.00	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
2023-05-04	-107.00	-93.50	-76.50	-72.00	-70.00	-75.25	-80.25	2023-05-04	-2.00	-6.50	-4.50	3.00	2.00	-1.00	-9.00	-11.00
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
change	0.75	-4.75	-7.75	-6.50	-6.50	-8.50	-9.75	change	-2.00	-4.25	-2.25	1.25	1.25	0.00	2.25	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	KTB이론가	105.07	114.57	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	0.10	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	22.0	12.3	16.7	13.6	18.6	13.7	11.64	13.94	17.50				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty
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