

# Tradition Market Summary

10-May-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-05-09	3.6050	3.6000	3.5575	3.4600	3.3325	3.2000	3.1450	3.1100	3.1075	3.1075	3.1125	3.1175	3.1300	3.1600	3.1550	3.0650
2023-05-08	3.6150	3.6100	3.5675	3.4650	3.3350	3.1925	3.1350	3.1000	3.0975	3.0975	3.1025	3.1075	3.1200	3.1500	3.1400	3.0300
change	-0.0100	-0.0100	-0.0100	-0.0050	-0.0025	0.0075	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0150	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
2023-05-09	-220	11.7000	2.5800	2.5000	2.4600	2.4800	2.4500	2.4400	2.4300	2.3900	2.3200	2.3100	2.3600	2.4050	2.3950	2.3950
2023-05-08	-225	10.5000	2.5500	2.4600	2.4200	2.4400	2.4200	2.4100	2.4000	2.3600	2.2900	2.2800	2.3300	2.3750	2.3650	2.3650
change	5	1.2000	0.0300	0.0400	0.0400	0.0400	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300
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
2023-05-09	105.00	114.20	3.294	3.387	3.355	3.258	3.256	3.240	3.320	3.352	3.55	2510.06	835.85	1,323.90	981.61	-2760
2023-05-08	105.00	114.27	3.288	3.387	3.354	3.257	3.255	3.240	3.312	3.370	3.55	2513.21	842.28	1,321.40	979.22	-2730
change	0.00	-0.07	0.006	0.000	0.001	0.001	0.001	0.000	0.008	-0.018	0.00	-3.15	-	6.43	2.50	2.39

## ◎ 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
2023-05-09	4.026	3.721	3.498	3.522	3.843	6.9244	33,561.81	12,179.55	2023-05-09	26.350	-2.250	-5.800	-11.100	-13.000	-19.000	-28.700
2023-05-08	4.001	3.715	3.488	3.507	3.823	6.9209	33,618.69	12,256.92	2023-05-08	27.950	-1.900	-6.450	-12.000	-14.000	-19.200	-34.000
change	0.025	0.006	0.010	0.015	0.020	0.0035	-	56.88	-	77.37	change	-1.600	-0.350	0.650	0.900	1.000

## ◎ 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
2023-05-09	-9.75	-22.50	-35.75	-44.75	-12.75	-13.25	-18.75	-22.25	-5.50	-9.00	-9.25	-3.50	-3.75	-0.25	2.00	2.25
2023-05-08	-10.25	-23.25	-37.50	-46.75	-13.00	-14.25	-20.00	-23.50	-5.75	-9.25	-9.50	-3.50	-3.75	-0.25	2.00	2.25
change	0.50	0.75	1.75	2.00	0.25	1.00	1.25	1.25	0.25	0.25	0.25	0.00	0.00	0.00	0.00	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
2023-05-09	-8.00	-12.00	-10.00	2.00	-1.00	-2.00	-3.00	-4.00	-9.00	-1.00	-6.00	-5.00	-8.00	-3.00	4.50	3.50
2023-05-08	-9.00	-13.00	-11.00	2.00	0.00	-1.00	-2.00	-3.00	-8.00	-1.00	-6.00	-5.00	-8.00	-3.00	4.50	3.50
change	1.00	1.00	1.00	0.00	-1.00	-1.00	-1.00	-1.00	-1.00	0.00	0.00	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
2023-05-09	-97.75	-87.25	-72.00	-69.50	-67.00	-71.75	-77.00	2023-05-09	-0.50	-4.75	-4.25	3.00	2.50	-0.50	-6.50	-9.00
2023-05-08	-101.75	-91.50	-75.25	-71.50	-69.00	-73.75	-79.00	2023-05-08	-0.50	-4.75	-4.25	3.00	2.00	-1.00	-9.00	-11.00
change	4.00	4.25	3.25	2.00	2.00	2.00	2.00	change	0.00	0.00	0.00	0.00	0.50	0.50	2.50	2.00

## ◎ 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	23.9	32.5	고/저평	104.97	114.19	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	18.5	13.7	11.63	13.92	17.42				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/05/23	11/05/23	11/05/23	11/05/23	11/05/23	11/05/23	11/05/23	11/05/23
	maturity	13/05/24	11/11/24	12/05/25	11/05/26	11/05/27	11/05/28	13/05/30	11/05/33
CCS	value	12/05/23	12/05/23	12/05/23	12/05/23	12/05/23	12/05/23	12/05/23	12/05/23
	maturity	13/05/24	12/11/24	12/05/25	12/05/26	12/05/27	12/05/28	13/05/30	12/05/33

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## Night Duty

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