

Tradition Market Summary

17-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-16	3.6700	3.6300	3.6000	3.5400	3.4300	3.3300	3.2750	3.2300	3.2100	3.1875	3.1825	3.1700	3.1650	3.1575	3.1025	2.8725
2023-03-15	3.6950	3.6950	3.6650	3.6150	3.5150	3.3900	3.3250	3.2750	3.2450	3.2050	3.1925	3.1725	3.1625	3.1475	3.0575	2.8275
change	-0.0250	-0.0650	-0.0650	-0.0750	-0.0850	-0.0600	-0.0500	-0.0450	-0.0350	-0.0175	-0.0100	-0.0025	0.0025	0.0100	0.0450	0.0450
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-16	-280	2.6000	2.5200	2.5200	2.4900	2.5100	2.5100	2.5450	2.5150	2.4850	2.4150	2.4050	2.4500	2.4950	2.4850	2.4850
2023-03-15	-260	4.9250	2.6900	2.6900	2.6600	2.6600	2.6650	2.7000	2.6700	2.6400	2.5700	2.5600	2.6050	2.6500	2.6400	2.6400
change	-20	-2.3250	-0.1700	-0.1700	-0.1700	-0.1500	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550
on/off			4.5	5.5	6.5	6.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0

◎ 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
2023-03-16	104.46	113.14	3.411	3.439	3.450	3.410	3.416	3.365	3.399	3.382	3.62	2377.91	781.98	1,313.00	994.66	-2420
2023-03-15	104.27	112.90	3.449	3.504	3.520	3.465	3.470	3.420	3.420	3.380	3.61	2379.72	781.17	1,303.70	992.66	-2590
change	0.19	0.24	-0.038	-0.065	-0.070	-0.055	-0.054	-0.055	-0.021	0.002	0.01	-1.81	0.81	9.30	2.00	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
2023-03-16	4.174	4.005	3.733	3.579	3.712	6.8976	32,246.55	11,717.28	2023-03-16	18.900	-2.000	-8.000	-14.100	-13.500	-23.400	-50.950
2023-03-15	3.892	3.796	3.563	3.462	3.649	6.8954	31,874.57	11,434.05	2023-03-15	21.600	-0.500	-7.500	-14.500	-14.500	-25.750	-55.250
change	0.282	0.209	0.170	0.117	0.063	0.0022	371.98	283.23	change	-2.700	-1.500	-0.500	0.400	1.000	2.350	4.300

◎ 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
2023-03-16	-6.00	-17.00	-27.00	-37.00	-11.00	-10.00	-15.50	-20.00	-5.50	-10.00	-14.25	-4.50	-8.75	-4.25	-6.50	-2.25
2023-03-15	-5.00	-15.00	-27.50	-39.00	-10.00	-12.50	-19.00	-24.00	-6.50	-11.50	-18.50	-5.00	-12.00	-7.00	-11.25	-4.25
change	-1.00	-2.00	0.50	2.00	-1.00	2.50	3.50	4.00	1.00	1.50	4.25	0.50	3.25	2.75	4.75	2.00

◎ 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
2023-03-16	0.00	-3.00	-1.00	2.00	2.00	5.50	0.00	3.50	-2.50	3.50	-2.50	-6.00	-9.50	-3.50	4.50	3.50
2023-03-15	0.00	-3.00	-3.00	0.00	0.50	4.00	0.50	4.00	-2.00	3.50	-2.50	-6.00	-9.50	-3.50	4.50	3.50
change	0.00	0.00	2.00	2.00	1.50	1.50	-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
2023-03-16	-108.00	-94.00	-82.00	-76.50	-68.50	-70.25	-71.50	2023-03-16	-4.00	-7.00	-3.00	-0.75	-6.25	-5.50	-29.25	-23.00
2023-03-15	-97.50	-85.50	-73.00	-66.00	-57.50	-56.50	-55.75	2023-03-15	0.00	-3.00	-3.00	-0.75	-10.50	-9.00	-33.50	-23.00
change	-10.50	-8.50	-9.00	-10.50	-11.00	-13.75	-15.75	change	-4.00	-4.00	0.00	-0.75	4.25	3.50	4.25	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	104.45	113.11	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	0.01	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	11.65	14.00	17.76				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/03/23	20/03/23	20/03/23	20/03/23	20/03/23	20/03/23	20/03/23	20/03/23
	maturity	20/03/24	20/09/24	20/03/25	20/03/26	22/03/27	20/03/28	20/03/30	21/03/33
CCS	value	21/03/23	21/03/23	21/03/23	21/03/23	21/03/23	21/03/23	21/03/23	21/03/23
	maturity	21/03/24	23/09/24	21/03/25	23/03/26	22/03/27	21/03/28	21/03/30	21/03/33

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Night Duty

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