

# Tradition Market Summary

20-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-17	3.6850	3.6450	3.6150	3.5575	3.4500	3.3300	3.2725	3.2225	3.1975	3.1750	3.1675	3.1575	3.1525	3.1450	3.0900	2.8600
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
change	0.0150	0.0150	0.0150	0.0175	0.0200	0.0000	-0.0025	-0.0075	-0.0125	-0.0125	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-17	-280	13.1875	2.6800	2.6200	2.5100	2.5350	2.5300	2.5600	2.5250	2.5000	2.4300	2.4200	2.4650	2.5100	2.5000	2.5000
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
change	0	10.5875	0.1600	0.1000	0.0200	0.0250	0.0200	0.0150	0.0100	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
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
2023-03-17	104.46	113.10	3.396	3.435	3.445	3.402	3.410	3.357	3.405	3.385	3.62	2395.69	797.39	1,302.20	991.97	-2500
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
change	0.00	-0.04	-0.015	-0.004	-0.005	-0.008	-0.006	-0.008	0.006	0.003	0.00	17.78	15.41	-	10.80	-2.69

◎ 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
2023-03-17	3.846	3.730	3.507	3.438	3.627	6.8840	31,861.98	11,630.51	2023-03-17	21.900	0.500	-7.200	-13.750	-13.450	-25.250	-52.500
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
change	-0.328	-0.275	-0.226	-0.141	-0.085	-0.0136	-384.57	-86.77	change	3.000	2.500	0.800	0.350	0.050	-1.850	-1.550

◎ 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
2023-03-17	-5.75	-16.50	-28.50	-39.25	-10.75	-12.00	-17.75	-22.75	-5.75	-10.75	-15.50	-5.00	-9.75	-4.75	-7.00	-2.25
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
change	0.25	0.50	-1.50	-2.25	0.25	-2.00	-2.25	-2.75	-0.25	-0.75	-1.25	-0.50	-1.00	-0.50	-0.50	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
2023-03-17	-6.00	-17.00	-14.50	2.50	2.00	5.00	-0.50	2.50	-3.50	3.00	-3.00	-6.00	-9.50	-3.50	4.50	3.50
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
change	-6.00	-14.00	-13.50	0.50	0.00	-0.50	-0.50	-1.00	-1.00	-0.50	-0.50	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
2023-03-17	-93.50	-94.00	-79.50	-74.25	-66.25	-67.50	-68.75	2023-03-17	-4.00	-7.00	-3.00	-0.75	-6.25	-5.50	-29.25	-23.00
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
change	14.50	0.00	2.50	2.25	2.25	2.75	2.75	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ 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				
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	104.45	1103.08	01월 13일	02월 23일	04월 11일	05월 25일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	0.01	-989.98	07월 13일	08월 24일	10월 19일	11월 30일
13.1	16.2	22.0	12.3	16.7	13.6	18.6	13.7	11.66	14.00	17.77				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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