

Tradition Market Summary

24-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-23	3.6500	3.5875	3.5500	3.4300	3.2825	3.1675	3.1100	3.0700	3.0550	3.0475	3.0475	3.0475	3.0425	3.0350	2.9775	2.7475
2023-03-22	3.6875	3.6250	3.5850	3.4850	3.3475	3.2275	3.1600	3.1100	3.0850	3.0650	3.0575	3.0525	3.0425	3.0350	2.9700	2.7400
change	-0.0375	-0.0375	-0.0350	-0.0550	-0.0650	-0.0600	-0.0500	-0.0400	-0.0300	-0.0175	-0.0100	-0.0050	0.0000	0.0000	0.0075	0.0075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-23	-270	9.1000	2.5950	2.5000	2.4400	2.4800	2.4550	2.4750	2.4400	2.4150	2.3450	2.3350	2.3800	2.4250	2.4150	2.4150
2023-03-22	-255	6.7000	2.6250	2.5200	2.4250	2.4650	2.4450	2.4750	2.4400	2.4150	2.3450	2.3350	2.3800	2.4250	2.4150	2.4150
change	-15	2.4000	-0.0300	-0.0200	0.0150	0.0150	0.0100	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2023-03-23	105.14	114.69	3.325	3.548	3.534	3.220	3.258	3.195	3.272	3.280	3.62	2424.48	812.19	1,278.30	978.85	-2570
2023-03-22	104.99	114.68	3.332	3.342	3.340	3.253	3.281	3.229	3.265	3.265	3.62	2416.96	813.43	1,307.70	983.99	-2640
change	0.15	0.01	-0.007	0.206	0.194	-0.033	-0.023	-0.034	0.007	0.015	0.00	7.52	-	1.24	-	29.40

◎ 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
2023-03-23	3.825	3.616	3.431	3.414	3.681	6.8294	32,105.25	11,787.40	2023-03-23	22.500	-25.150	-5.250	-14.800	-12.500	-22.950	-53.250
2023-03-22	3.960	3.752	3.534	3.451	3.670	6.8611	32,030.11	11,669.96	2023-03-22	25.300	0.750	-2.550	-12.100	-11.900	-22.250	-52.500
change	-0.135	-0.136	-0.103	-0.037	0.011	-0.0317	75.14	117.44	change	-2.800	-25.900	-2.700	-2.700	-0.600	-0.700	-0.750

◎ 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
2023-03-23	-12.00	-26.75	-38.25	-48.00	-14.75	-11.50	-17.25	-21.25	-5.75	-9.75	-12.00	-4.00	-6.25	-2.25	-2.75	-0.50
2023-03-22	-10.00	-23.75	-35.75	-47.50	-13.75	-12.00	-18.75	-23.75	-6.75	-11.75	-16.25	-5.00	-9.50	-4.50	-6.75	-2.25
change	-2.00	-3.00	-2.50	-0.50	-1.00	0.50	1.50	2.50	1.00	2.00	4.25	1.00	3.25	2.25	4.00	1.75

◎ 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
2023-03-23	-9.50	-15.50	-11.50	4.00	1.50	3.50	-2.50	-0.50	-6.50	2.00	-4.00	-6.00	-9.50	-3.50	4.50	3.50
2023-03-22	-10.50	-20.00	-16.00	4.00	2.00	5.00	-2.00	1.00	-5.00	3.00	-3.00	-6.00	-9.50	-3.50	4.50	3.50
change	1.00	4.50	4.50	0.00	-0.50	-1.50	-0.50	-1.50	-1.50	-1.00	-1.00	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
2023-03-23	-95.50	-84.25	-68.75	-65.50	-59.50	-63.25	-66.25	2023-03-23	-6.25	-10.00	-3.75	-0.75	-6.50	-5.75	-29.50	-23.00
2023-03-22	-96.00	-92.25	-76.25	-71.50	-63.50	-65.00	-66.25	2023-03-22	-6.25	-10.25	-4.00	-0.75	-7.25	-6.50	-30.25	-23.00
change	0.50	8.00	7.50	6.00	4.00	1.75	0.00	change	0.00	0.25	0.25	0.00	0.75	0.75	0.75	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	105.09	114.60	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	고/저평	0.05	0.09	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	16.8	13.6	18.6	13.7	11.67	14.04	17.86				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/03/23	27/03/23	27/03/23	27/03/23	27/03/23	27/03/23	27/03/23	27/03/23
	maturity	27/03/24	27/09/24	27/03/25	27/03/26	29/03/27	27/03/28	27/03/30	20/03/33
CCS	value	28/03/23	28/03/23	28/03/23	28/03/23	28/03/23	28/03/23	28/03/23	28/03/23
	maturity	28/03/24	30/09/24	28/03/25	30/03/26	29/03/27	28/03/28	28/03/30	20/03/33

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.H Lee J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

Night Duty

Y.C Yoon