

Tradition Market Summary

27-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-24	3.6125	3.5475	3.4900	3.3775	3.2350	3.1200	3.0600	3.0050	2.9950	2.9950	2.9950	2.9950	2.9950	2.9875	2.9300	2.7150
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
change	-0.0375	-0.0400	-0.0600	-0.0525	-0.0475	-0.0475	-0.0500	-0.0650	-0.0600	-0.0525	-0.0525	-0.0525	-0.0475	-0.0475	-0.0475	-0.0325
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-24	-280	2.0000	2.4350	2.4000	2.3600	2.3900	2.3550	2.3750	2.3400	2.3150	2.2450	2.2350	2.2800	2.3250	2.3150	2.3150
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
change	-10	-7.1000	-0.1600	-0.1000	-0.0800	-0.0900	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
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
2023-03-24	105.26	115.10	3.293	3.278	3.270	3.170	3.221	3.165	3.222	3.220	3.59	2414.96	824.11	1,294.30	994.53	-2590
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
change	0.12	0.41	-0.032	-0.270	-0.264	-0.050	-0.037	-0.030	-0.050	-0.060	-0.03	-9.52	11.92	16.00	15.68	-20

◎ 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
2023-03-24	3.767	3.578	3.408	3.372	3.644	6.8695	32,237.53	11,823.96	2023-03-24	19.700	-3.500	-5.000	-16.100	-16.000	-22.700	-50.500
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
change	-0.058	-0.038	-0.023	-0.042	-0.037	0.0401	132.28	36.56	change	-2.800	21.650	0.250	-1.300	-3.500	0.250	2.750

◎ 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
2023-03-24	-11.25	-25.50	-37.00	-48.50	-14.25	-11.50	-17.50	-23.00	-6.00	-11.50	-12.50	-5.50	-6.50	-1.00	-1.00	0.00
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
change	0.75	1.25	1.25	-0.50	0.50	0.00	-0.25	-1.75	-0.25	-1.75	-0.50	-1.50	-0.25	1.25	1.75	0.50

◎ 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
2023-03-24	-3.50	-7.50	-4.50	3.00	-0.50	1.50	-3.50	-1.50	-7.50	2.00	-4.00	-6.00	-9.50	-3.50	4.50	3.50
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
change	6.00	8.00	7.00	-1.00	-2.00	-2.00	-1.00	-1.00	-1.00	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
2023-03-24	-105.50	-87.50	-73.00	-70.50	-63.00	-68.00	-71.50	2023-03-24	-6.50	-12.25	-5.75	-0.75	-6.50	-5.75	-28.00	-21.50
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
change	-10.00	-3.25	-4.25	-5.00	-3.50	-4.75	-5.25	change	-0.25	-2.25	-2.00	0.00	0.00	0.00	1.50	1.50

◎ 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	105.21	115.06	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	0.05	0.04	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	22.1	12.3	16.8	13.6	18.6	13.7	11.67	14.05	17.87				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	28/03/33
CCS	value	29/03/23	29/03/23	29/03/23	29/03/23	29/03/23	29/03/23	29/03/23	29/03/23
	maturity	29/03/24	30/09/24	31/03/25	30/03/26	29/03/27	29/03/28	29/03/30	29/03/33

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◎ Bloomberg : TRKW

Night Duty

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