

Tradition Market Summary

30-Mar-23

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| 2023-03-29 | 3.6025 | 3.5625 | 3.5200 | 3.4400 | 3.3200 | 3.2000 | 3.1400 | 3.0875 | 3.0675 | 3.0575 | 3.0500 | 3.0450 | 3.0425 | 3.0325 | 2.9975 | 2.8175 |
| 2023-03-28 | 3.6175 | 3.5700 | 3.5225 | 3.4500 | 3.3425 | 3.2225 | 3.1550 | 3.0950 | 3.0800 | 3.0675 | 3.0625 | 3.0600 | 3.0575 | 3.0475 | 2.9925 | 2.7775 |
| change | -0.0150 | -0.0075 | -0.0025 | -0.0100 | -0.0225 | -0.0225 | -0.0150 | -0.0075 | -0.0125 | -0.0100 | -0.0125 | -0.0150 | -0.0150 | -0.0150 | 0.0050 | 0.0400 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 1m fx | 3s6s (1y) | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|-------|-----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2023-03-29 | -300 | 8.8750 | 2.6300 | 2.5800 | 2.5300 | 2.5350 | 2.4600 | 2.4700 | 2.4350 | 2.4200 | 2.3500 | 2.3400 | 2.3900 | 2.4350 | 2.4250 | 2.4250 |
| 2023-03-28 | -265 | 9.8750 | 2.5650 | 2.5050 | 2.4500 | 2.4500 | 2.3850 | 2.3900 | 2.3550 | 2.3400 | 2.2700 | 2.2600 | 2.3050 | 2.3500 | 2.3400 | 2.3400 |
| change | -35 | -1.0000 | 0.0650 | 0.0750 | 0.0800 | 0.0850 | 0.0750 | 0.0800 | 0.0800 | 0.0800 | 0.0800 | 0.0800 | 0.0850 | 0.0850 | 0.0850 | 0.0850 |
| on/off | | | 4.5 | 9.0 | 9.0 | 9.0 | 9.0 | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 | 8.0 |

◎ 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|------|---------|--------|----------|---------|-------|
| 2023-03-29 | 105.07 | 114.67 | 3.279 | 3.317 | 3.305 | 3.229 | 3.265 | 3.227 | 3.268 | 3.275 | 3.59 | 2443.92 | 843.94 | 1,302.70 | 984.03 | -2710 |
| 2023-03-28 | 104.98 | 114.56 | 3.305 | 3.350 | 3.340 | 3.260 | 3.291 | 3.247 | 3.277 | 3.280 | 3.59 | 2434.94 | 833.51 | 1,298.80 | 994.38 | -2630 |
| change | 0.09 | 0.11 | -0.026 | -0.033 | -0.035 | -0.031 | -0.026 | -0.020 | -0.009 | -0.005 | 0.00 | 8.98 | 10.43 | 3.90 | -10.35 | -80 |

◎ 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 |
|------------|------------|------------|------------|-----------|-----------|--------|-----------|-----------|------------|--------|-------|--------|---------|---------|---------|---------|
| 2023-03-29 | 4.101 | 3.894 | 3.682 | 3.566 | 3.765 | 6.8945 | 32,717.60 | 11,926.24 | 2023-03-29 | 24.100 | 1.500 | -2.900 | -12.500 | -13.950 | -22.550 | -45.750 |
| 2023-03-28 | 4.080 | 3.886 | 3.674 | 3.571 | 3.777 | 6.8807 | 32,394.25 | 11,716.08 | 2023-03-28 | 21.750 | 0.250 | -3.750 | -13.600 | -15.200 | -21.950 | -50.250 |
| change | 0.021 | 0.008 | 0.008 | -0.005 | -0.012 | 0.0138 | 323.35 | 210.16 | change | 2.350 | 1.250 | 0.850 | 1.100 | 1.250 | -0.600 | 4.500 |

◎ 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 |
|------------|-------|--------|--------|--------|--------|--------|--------|--------|-------|--------|--------|-------|-------|-------|-------|-------|
| 2023-03-29 | -8.00 | -20.00 | -32.00 | -43.25 | -12.00 | -12.00 | -18.00 | -23.25 | -6.00 | -11.25 | -14.25 | -5.25 | -8.25 | -3.00 | -4.50 | -1.50 |
| 2023-03-28 | -7.25 | -18.00 | -30.00 | -42.75 | -10.75 | -12.00 | -18.75 | -24.75 | -6.75 | -12.75 | -15.50 | -6.00 | -8.75 | -2.75 | -3.75 | -1.00 |
| change | -0.75 | -2.00 | -2.00 | -0.50 | -1.25 | 0.00 | 0.75 | 1.50 | 0.75 | 1.50 | 1.25 | 0.75 | 0.50 | -0.25 | -0.75 | -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 |
|------------|-------|--------|--------|------|-------|-------|-------|-------|--------|------|-------|-------|-------|-------|-------|-------|
| 2023-03-29 | -5.00 | -10.00 | -9.50 | 0.50 | -7.00 | -6.00 | -7.50 | -6.50 | -11.50 | 1.00 | -4.00 | -5.00 | -8.00 | -3.00 | 4.50 | 3.50 |
| 2023-03-28 | -6.00 | -11.50 | -11.50 | 0.00 | -6.50 | -6.00 | -6.50 | -6.00 | -11.00 | 0.50 | -4.50 | -5.00 | -8.50 | -3.50 | 4.50 | 3.50 |
| change | 1.00 | 1.50 | 2.00 | 0.50 | -0.50 | 0.00 | -1.00 | -0.50 | -0.50 | 0.50 | 0.50 | 0.00 | 0.50 | 0.50 | 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|-------|-------|-------|-------|-------|-------|--------|--------|
| 2023-03-29 | -89.00 | -79.00 | -66.50 | -68.00 | -61.75 | -63.75 | -65.25 | 2023-03-29 | -4.00 | -8.25 | -4.25 | -1.00 | -4.50 | -3.50 | -22.50 | -18.00 |
| 2023-03-28 | -95.75 | -89.25 | -77.25 | -77.00 | -70.50 | -72.75 | -75.25 | 2023-03-28 | -4.75 | -9.50 | -4.75 | -1.00 | -6.50 | -5.50 | -28.00 | -21.50 |
| change | 6.75 | 10.25 | 10.75 | 9.00 | 8.75 | 9.00 | 10.00 | change | 0.75 | 1.25 | 0.50 | 0.00 | 2.00 | 2.00 | 5.50 | 3.50 |

◎ 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 | 105.04 | 114.61 | 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 | 0.03 | 0.06 | 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 | 14.02 | 17.74 | | | | |

◎ Deal-slip DATE (not for ND IRS) IRS EOM

| IRS | value | 1yr | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | value | 31/03/23 | 31/03/23 | 31/03/23 | 31/03/23 | 31/03/23 | 31/03/23 | 31/03/23 | 31/03/23 |
| | maturity | 29/03/24 | 30/09/24 | 31/03/25 | 31/03/26 | 31/03/27 | 31/03/28 | 29/03/30 | 31/03/33 |
| CCS | value | 03/04/23 | 03/04/23 | 03/04/23 | 03/04/23 | 03/04/23 | 03/04/23 | 03/04/23 | 03/04/23 |
| | maturity | 03/04/24 | 04/10/24 | 03/04/25 | 03/04/26 | 05/04/27 | 03/04/28 | 03/04/30 | 04/04/33 |

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Night Duty

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