

Tradition Market Summary

06-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-03	3.7925	3.8675	3.9150	3.8875	3.8250	3.7150	3.6350	3.5850	3.5500	3.5350	3.5200	3.5075	3.5050	3.4975	3.4250	3.2150
2023-03-02	3.8450	3.9400	4.0050	3.9825	3.9075	3.8100	3.7375	3.6850	3.6450	3.6250	3.6100	3.5975	3.5850	3.5775	3.5050	3.2950
change	-0.0525	-0.0725	-0.0900	-0.0950	-0.0825	-0.0950	-0.1025	-0.1000	-0.0950	-0.0900	-0.0900	-0.0900	-0.0800	-0.0800	-0.0800	-0.0800
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-03	-170	10.0500	3.2300	3.2150	3.2300	3.1700	3.1850	3.2350	3.2050	3.1750	3.1050	3.0950	3.1400	3.1850	3.1750	3.1750
2023-03-02	-165	9.9620	3.2600	3.2700	3.2800	3.2200	3.2350	3.3850	3.3550	3.3250	3.3255	0.2450	3.2900	3.3350	3.3250	3.3250
change	-5	0.0880	-0.0300	-0.0550	-0.0500	-0.0500	-0.0500	-0.1500	-0.1500	-0.1500	-0.2205	2.8500	-0.1500	-0.1500	-0.1500	-0.1500
on/off			4.5	5.5	6.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5

◎ 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
2023-03-03	103.25	109.70	3.725	3.810	3.843	3.790	3.838	3.805	3.772	3.675	3.61	2432.07	802.42	1,301.60	957.57	-2680
2023-03-02	102.99	109.15	3.754	3.898	3.925	3.865	3.922	3.890	3.834	3.715	3.61	2427.85	787.19	1,315.60	961.52	-2730
change	0.26	0.55	-0.029	-0.088	-0.082	-0.075	-0.084	-0.085	-0.062	-0.040	0.00	4.22	15.23	-14.00	-3.95	50

◎ 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
2023-03-03	4.861	4.604	4.249	3.958	3.878	6.9120	33,390.97	11,689.01	2023-03-03	19.000	-1.800	-7.500	-20.300	-22.000	-26.700	-46.000
2023-03-02	4.889	4.634	4.314	4.062	4.001	6.9204	33,003.57	11,462.98	2023-03-02	25.100	-1.750	-5.500	-18.450	-20.500	-24.900	-42.000
change	-0.028	-0.030	-0.065	-0.104	-0.123	-0.0084	387.40	226.03	change	-6.100	-0.050	-2.000	-1.850	-1.500	-1.800	-4.000

◎ 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
2023-03-03	-2.75	-9.00	-20.00	-33.00	-6.25	-11.00	-19.00	-24.00	-8.00	-13.00	-18.00	-5.00	-10.00	-5.00	-8.00	-3.00
2023-03-02	-2.25	-9.75	-19.50	-32.00	-7.50	-9.75	-17.00	-22.25	-7.25	-12.50	-18.50	-5.25	-11.25	-6.00	-10.00	-4.00
change	-0.50	0.75	-0.50	-1.00	1.25	-1.25	-2.00	-1.75	-0.75	-0.50	0.50	0.25	1.25	1.00	2.00	1.00

◎ 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
2023-03-03	-1.50	0.00	-6.00	-6.00	-4.50	0.50	1.50	6.50	0.50	5.00	-1.00	-6.00	-9.50	-3.50	4.50	3.50
2023-03-02	1.00	2.00	-4.00	-6.00	-4.50	10.50	1.50	16.50	10.50	15.00	9.00	-6.00	-9.50	-3.50	4.50	3.50
change	-2.50	-2.00	-2.00	0.00	0.00	-10.00	0.00	-10.00	-10.00	-10.00	-10.00	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
2023-03-03	-68.50	-59.50	-54.50	-45.00	-35.00	-36.00	-36.50	2023-03-03	7.50	12.25	4.75	-0.75	-8.00	-7.25	-29.00	-21.00
2023-03-02	-74.50	-62.75	-59.00	-50.25	-30.00	-30.00	-29.50	2023-03-02	9.50	16.00	6.50	-0.75	-8.00	-7.25	-29.00	-21.00
change	6.00	3.25	4.50	5.25	-5.00	-6.00	-7.00	change	-2.00	-3.75	-1.75	0.00	0.00	0.00	0.00	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	103.26	109.72	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.2	고/저평	-0.01	-0.02	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	16.1	21.9	12.3	16.7	13.5	18.4	13.6	11.62	13.91	17.50				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/03/23	07/03/23	07/03/23	07/03/23	07/03/23	07/03/23	07/03/23	07/03/23
	maturity	07/03/24	09/09/24	07/03/25	09/03/26	08/03/27	07/03/28	07/03/30	07/03/33
CCS	value	08/03/23	08/03/23	08/03/23	08/03/23	08/03/23	08/03/23	08/03/23	08/03/23
	maturity	08/03/24	09/09/24	10/03/25	09/03/26	08/03/27	08/03/28	08/03/30	08/03/33

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