

# Tradition Market Summary

07-Mar-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-06	3.8000	3.8700	3.9050	3.8650	3.7950	3.6850	3.6075	3.5550	3.5075	3.4850	3.4675	3.4525	3.4450	3.4375	3.3650	3.1450
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
change	0.0075	0.0025	-0.0100	-0.0225	-0.0300	-0.0300	-0.0275	-0.0300	-0.0425	-0.0500	-0.0525	-0.0550	-0.0600	-0.0600	-0.0600	-0.0700
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-06	-165	9.3500	3.2100	3.1950	3.2100	3.1500	3.1950	3.2500	3.2200	3.1900	3.1200	3.1100	3.1550	3.2000	3.1900	3.1900
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
change	5	-0.7000	-0.0200	-0.0200	-0.0200	-0.0200	0.0100	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
on/off			4.5	5.5	6.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0

## ◎ 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
2023-03-06	103.34	110.26	3.696	3.778	3.815	3.767	3.805	3.767	3.715	3.630	3.61	2462.62	816.51	1,296.90	957.99	-2690
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
change	0.09	0.56	-0.029	-0.032	-0.028	-0.023	-0.033	-0.038	-0.057	-0.045	0.00	30.55	14.09	-	4.70	0.42

## ◎ 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
2023-03-06	4.886	4.613	4.255	3.964	3.899	6.9513	33,431.44	11,675.74	2023-03-06	20.900	-2.000	-8.200	-19.750	-21.200	-27.000	-48.500
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
change	0.025	0.009	0.006	0.006	0.021	0.0393	40.47	-13.27	change	1.900	-0.200	-0.700	0.550	0.800	-0.300	-2.500

## ◎ 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
2023-03-06	-4.00	-11.00	-22.00	-35.00	-7.00	-11.00	-18.75	-24.00	-7.75	-13.00	-20.00	-5.25	-12.25	-7.00	-11.00	-4.00
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
change	-1.25	-2.00	-2.00	-2.00	-0.75	0.00	0.25	0.00	0.25	0.00	-2.00	-0.25	-2.25	-2.00	-3.00	-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
2023-03-06	-1.50	0.00	-6.00	-6.00	-1.50	4.00	4.50	10.00	4.00	5.50	-0.50	-6.00	-9.50	-3.50	4.50	3.50
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
change	0.00	0.00	0.00	0.00	3.00	3.50	3.00	3.50	3.50	0.50	0.50	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
2023-03-06	-69.50	-58.50	-53.50	-41.25	-30.50	-29.50	-29.00	2023-03-06	7.00	10.50	3.50	-0.75	-8.00	-7.25	-30.00	-22.00
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
change	-1.00	1.00	1.00	3.75	4.50	6.50	7.50	change	-0.50	-1.75	-1.25	0.00	0.00	0.00	-1.00	-1.00

## ◎ Short-End, Long-End IRS spread

								(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	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.3	고/저평	103.36	110.21	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	13.6	18.5	13.6	11.63	13.93	17.56				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	09/03/23	09/03/23	09/03/23	09/03/23	09/03/23	09/03/23	09/03/23	09/03/23
	maturity	11/03/24	09/09/24	10/03/25	09/03/26	09/03/27	09/03/28	11/03/30	09/03/33

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

## Night Duty

J.W Shim