

# Tradition Market Summary

08-Mar-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-07	3.8025	3.8725	3.9000	3.8525	3.7700	3.6450	3.5700	3.5150	3.4675	3.4300	3.4125	3.3925	3.3825	3.3700	3.2975	3.0775
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
change	0.0025	0.0025	-0.0050	-0.0125	-0.0250	-0.0400	-0.0375	-0.0400	-0.0400	-0.0550	-0.0550	-0.0600	-0.0625	-0.0675	-0.0675	-0.0675
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-07	-185	5.1250	3.2000	3.1900	3.1800	3.1200	3.1650	3.2200	3.1900	3.1600	3.0900	3.0800	3.1250	3.1700	3.1600	3.1600
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
change	-20	-4.2250	-0.0100	-0.0050	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off			4.5	5.5	6.5	6.0	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	
2023-03-07	103.50	110.80	3.669	3.745	3.775	3.723	3.759	3.715	3.652	3.592	3.61	2463.35	815.76	1,299.40	958.50	-2750	
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	
change	0.16	0.54	-0.027	-0.033	-0.040	-0.044	-0.046	-0.052	-0.063	-0.038	0.00	0.73	-	0.75	2.50	0.51	-60

## ◎ 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
2023-03-07	5.015	4.724	4.315	3.970	3.877	6.9969	32,856.46	11,530.33	2023-03-07	23.100	-0.500	-7.800	-18.900	-20.000	-26.950	-51.450
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
change	0.129	0.111	0.060	0.006	-0.022	0.0456	- 574.98	- 145.41	change	2.200	1.500	0.400	0.850	1.200	0.050	-2.950

## ◎ 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
2023-03-07	-4.75	-13.00	-25.50	-38.50	-8.25	-12.50	-20.00	-25.50	-7.50	-13.00	-21.50	-5.50	-14.00	-8.50	-13.25	-4.75
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
change	-0.75	-2.00	-3.50	-3.50	-1.25	-1.50	-1.25	-1.50	0.25	0.00	-1.50	-0.25	-1.75	-1.50	-2.25	-0.75

## ◎ 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
2023-03-07	-1.00	-2.00	-8.00	-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
2023-03-06	-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
change	0.50	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-03-07	-70.00	-59.00	-52.50	-40.50	-29.50	-27.00	-25.75	2023-03-07	7.00	9.75	2.75	-1.25	-8.50	-7.25	-30.50	-22.00
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
change	-0.50	-0.50	1.00	0.75	1.00	2.50	3.25	change	0.00	-0.75	-0.75	-0.50	-0.50	0.00	-0.50	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	103.51	110.75	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.8	19.4	23.8	32.3	고/저평	-0.01	0.05	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	13.95	17.62				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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