

# Tradition Market Summary

10-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-09	3.8400	3.9500	4.0100	3.9825	3.9025	3.7725	3.6925	3.6325	3.5800	3.5375	3.5175	3.4975	3.4725	3.4575	3.3675	3.1375
2023-03-08	3.8600	3.9700	4.0200	3.9825	3.9050	3.7600	3.6750	3.6125	3.5550	3.5100	3.4900	3.4700	3.4500	3.4350	3.3600	3.1300
change	-0.0200	-0.0200	-0.0100	0.0000	-0.0025	0.0125	0.0175	0.0200	0.0250	0.0275	0.0275	0.0275	0.0225	0.0225	0.0075	0.0075
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-09	-220	10.3750	3.2400	3.2200	3.1850	3.1400	3.1500	3.2200	3.1900	3.1600	3.0900	3.0800	3.1250	3.1700	3.1600	3.1600
2023-03-08	-200	8.0000	3.2500	3.2300	3.1950	3.1400	3.1850	3.2500	3.2200	3.1900	3.1200	3.1100	3.1550	3.2000	3.1900	3.1900
change	-20	2.3750	-0.0100	-0.0100	-0.0100	0.0000	-0.0350	-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	4.0	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
2023-03-09	103.20	110.20	3.741	3.838	3.887	3.836	3.839	3.790	3.719	3.625	3.61	2419.09	809.22	1,322.20	969.91	-2950
2023-03-08	103.14	110.21	3.741	3.852	3.903	3.850	3.859	3.813	3.712	3.625	3.61	2431.91	813.95	1,321.40	962.16	-2910
change	0.06	-0.01	0.000	-0.014	-0.016	-0.014	-0.020	-0.023	0.007	0.000	0.00	-12.82	-	4.73	0.80	7.75

◎ 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
2023-03-09	4.870	4.549	4.189	3.907	3.857	6.9779	32,254.86	11,338.36	2023-03-09	26.900	1.550	-6.350	-14.650	-15.750	-24.650	-48.750
2023-03-08	5.070	4.741	4.345	3.989	3.891	6.9687	32,798.40	11,576.00	2023-03-08	27.900	0.200	-9.000	-18.400	-20.050	-26.200	-49.500
change	-0.200	-0.192	-0.156	-0.082	-0.034	0.0092	- 543.54	- 237.64	change	-1.000	1.350	2.650	3.750	4.300	1.550	0.750

◎ 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
2023-03-09	-2.75	-10.75	-23.75	-37.75	-8.00	-13.00	-21.00	-27.00	-8.00	-14.00	-23.50	-6.00	-15.50	-9.50	-16.00	-6.50
2023-03-08	-3.75	-11.50	-26.00	-40.75	-7.75	-14.50	-23.00	-29.25	-8.50	-14.75	-25.00	-6.25	-16.50	-10.25	-16.25	-6.00
change	1.00	0.75	2.25	3.00	-0.25	1.50	2.00	2.25	0.50	0.75	1.50	0.25	1.00	0.75	0.25	-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
2023-03-09	-2.00	-5.50	-10.00	-4.50	-3.50	3.50	1.00	8.00	2.00	7.00	1.00	-6.00	-9.50	-3.50	4.50	3.50
2023-03-08	-2.00	-5.50	-11.00	-5.50	-1.00	5.50	4.50	11.00	5.00	6.50	0.50	-6.00	-9.50	-3.50	4.50	3.50
change	0.00	0.00	1.00	1.00	-2.50	-2.00	-3.50	-3.00	-3.00	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
2023-03-09	-77.00	-71.75	-63.25	-54.25	-41.25	-37.75	-34.75	2023-03-09	11.00	17.00	6.00	-1.50	-10.50	-9.00	-33.50	-23.00
2023-03-08	-77.00	-71.00	-62.00	-49.00	-36.25	-32.00	-29.50	2023-03-08	11.00	16.00	5.00	-1.50	-9.00	-7.50	-32.00	-23.00
change	0.00	-0.75	-1.25	-5.25	-5.00	-5.75	-5.25	change	0.00	1.00	1.00	0.00	-1.50	-1.50	-1.50	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	103.21	110.17	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	-0.01	0.03	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	13.94	17.60				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/03/23	13/03/23	13/03/23	13/03/23	13/03/23	13/03/23	13/03/23	13/03/23
	maturity	13/03/24	13/09/24	13/03/25	13/03/26	15/03/27	13/03/28	13/03/30	14/03/33
CCS	value	14/03/23	14/03/23	14/03/23	14/03/23	14/03/23	14/03/23	14/03/23	14/03/23
	maturity	14/03/24	19/09/24	14/03/25	16/03/26	15/03/27	14/03/28	14/03/30	14/03/33

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Night Duty

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