

Tradition Market Summary

13-Mar-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-10	3.7950	3.8900	3.9300	3.8650	3.7500	3.6200	3.5500	3.4950	3.4475	3.4150	3.4025	3.3800	3.3650	3.3500	3.2600	3.0300
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
change	-0.0450	-0.0600	-0.0800	-0.1175	-0.1525	-0.1525	-0.1425	-0.1375	-0.1325	-0.1225	-0.1150	-0.1175	-0.1075	-0.1075	-0.1075	-0.1075
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-10	-255	9.4500	3.0800	3.0450	2.9850	2.9400	2.9450	3.0000	2.9700	2.9400	2.8700	2.8600	2.9050	2.9500	2.9400	2.9400
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
change	-35	-0.9250	-0.1600	-0.1750	-0.2000	-0.2000	-0.2050	-0.2200	-0.2200	-0.2200	-0.2200	-0.2200	-0.2200	-0.2200	-0.2200	-0.2200
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
2023-03-10	103.62	111.39	3.681	3.727	3.765	3.712	3.670	3.610	3.582	3.476	3.61	2394.59	788.60	1,324.20	981.64	-2980
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
change	0.42	1.19	-0.060	-0.111	-0.122	-0.124	-0.169	-0.180	-0.137	-0.149	0.00	-24.50	-	20.62	11.73	-30

◎ 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
2023-03-10	4.593	4.325	3.970	3.704	3.712	6.9175	31,909.64	11,138.89	2023-03-10	24.900	-1.500	-9.200	-12.000	-11.500	-21.700	-44.600
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
change	-0.277	-0.224	-0.219	-0.203	-0.145	-0.0604	-345.22	-199.47	change	-2.000	-3.050	-2.850	2.650	4.250	2.950	4.150

◎ 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
2023-03-10	-6.50	-18.00	-31.00	-43.50	-11.50	-13.00	-20.00	-25.50	-7.00	-12.50	-20.50	-5.50	-13.50	-8.00	-13.00	-5.00
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
change	-3.75	-7.25	-7.25	-5.75	-3.50	0.00	1.00	1.50	1.00	1.50	3.00	0.50	2.00	1.50	3.00	1.50

◎ 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
2023-03-10	-3.50	-9.50	-14.00	-4.50	-4.00	1.50	0.50	6.00	0.00	5.50	-0.50	-6.00	-9.50	-3.50	4.50	3.50
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
change	-1.50	-4.00	-4.00	0.00	-0.50	-2.00	-0.50	-2.00	-2.00	-1.50	-1.50	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
2023-03-10	-85.00	-76.50	-68.00	-60.50	-49.50	-47.50	-46.00	2023-03-10	9.50	13.50	4.00	-1.50	-10.50	-9.00	-33.50	-23.00
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
change	-8.00	-4.75	-4.75	-6.25	-8.25	-9.75	-11.25	change	-1.50	-3.50	-2.00	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	103.61	111.37	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	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	13.6	18.5	13.6	11.64	13.98	17.68				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	15/03/23	15/03/23	15/03/23	15/03/23	15/03/23	15/03/23	15/03/23	15/03/23
	maturity	15/03/24	19/09/24	17/03/25	16/03/26	15/03/27	15/03/28	15/03/30	15/03/33

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◎ Bloomberg : TRKW

Night Duty

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