

# Tradition Market Summary

15-Mar-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-14	3.6950	3.6600	3.6300	3.5650	3.4600	3.3300	3.2700	3.2225	3.1925	3.1475	3.1350	3.1150	3.1025	3.0875	2.9975	2.7675
2023-03-13	3.7000	3.6800	3.6700	3.6000	3.4850	3.3600	3.3050	3.2750	3.2450	3.2150	3.2075	3.1925	3.1800	3.1650	3.0750	2.8450
change	-0.0050	-0.0200	-0.0400	-0.0350	-0.0250	-0.0300	-0.0350	-0.0525	-0.0525	-0.0675	-0.0725	-0.0775	-0.0775	-0.0775	-0.0775	-0.0775
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-03-14	-290	14.5600	2.3700	2.4700	2.5200	2.4800	2.4850	2.5400	2.5100	2.4800	2.4100	2.4000	2.4450	2.4900	2.4800	2.4800
2023-03-13	-280	14.5600	2.6300	2.6600	2.6650	2.6200	2.6250	2.6800	2.6500	2.6200	2.5500	2.5400	2.5850	2.6300	2.6200	2.6200
change	-10	0.0000	-0.2600	-0.1900	-0.1450	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400
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
2023-03-14	104.42	113.35	3.455	3.464	3.467	3.415	3.420	3.367	3.375	3.350	3.61	2348.97	758.05	1,311.10	972.17	-2740
2023-03-13	104.35	112.79	3.519	3.491	3.504	3.450	3.445	3.400	3.425	3.385	3.61	2410.60	788.89	1,301.80	983.84	-3080
change	0.07	0.56	-0.064	-0.027	-0.037	-0.035	-0.025	-0.033	-0.050	-0.035	0.00	-61.63	-	30.84	9.30	-11.67

## ◎ 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
2023-03-14	4.246	4.100	3.848	3.685	3.805	6.8819	32,155.40	11,428.15	2023-03-14	17.500	-0.700	-8.500	-15.000	-14.450	-27.250	-58.250
2023-03-13	4.016	3.887	3.682	3.545	3.694	6.8511	31,819.14	11,188.84	2023-03-13	15.100	-1.900	-9.000	-14.000	-12.500	-24.500	-54.000
change	0.230	0.213	0.166	0.140	0.111	0.0308	336.26	239.31	change	2.400	1.200	0.500	-1.000	-1.950	-2.750	-4.250

## ◎ 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
2023-03-14	-6.50	-17.00	-30.00	-40.75	-10.50	-13.00	-19.00	-23.75	-6.00	-10.75	-18.25	-4.75	-12.25	-7.50	-12.00	-4.50
2023-03-13	-7.00	-18.50	-31.00	-39.50	-11.50	-12.50	-18.00	-21.00	-5.50	-8.50	-14.50	-3.00	-9.00	-6.00	-9.50	-3.50
change	0.50	1.50	1.00	-1.25	1.00	-0.50	-1.00	-2.75	-0.50	-2.25	-3.75	-1.75	-3.25	-1.50	-2.50	-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
2023-03-14	10.00	15.00	11.00	-4.00	-3.50	2.00	0.50	6.00	0.00	5.50	-0.50	-6.00	-9.50	-3.50	4.50	3.50
2023-03-13	3.00	3.50	-1.00	-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
change	7.00	11.50	12.00	0.50	0.50	0.50	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
2023-03-14	-126.00	-94.00	-85.00	-78.50	-68.25	-66.75	-65.75	2023-03-14	-3.50	-6.50	-3.00	-1.50	-10.50	-9.00	-33.50	-23.00
2023-03-13	-104.00	-82.00	-74.00	-68.00	-59.50	-59.50	-59.50	2023-03-13	-2.00	-3.00	-1.00	-1.50	-10.50	-9.00	-33.50	-23.00
change	-22.00	-12.00	-11.00	-10.50	-8.75	-7.25	-6.25	change	-1.50	-3.50	-2.00	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	104.44	113.30	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	-0.02	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	16.2	22.0	12.3	16.8	13.6	18.6	13.7	11.67	14.06	17.88				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/03/23	16/03/23	16/03/23	16/03/23	16/03/23	16/03/23	16/03/23	16/03/23
	maturity	18/03/24	19/09/24	17/03/25	16/03/26	16/03/27	16/03/28	18/03/30	16/03/33
CCS	value	17/03/23	17/03/23	17/03/23	17/03/23	17/03/23	17/03/23	17/03/23	17/03/23
	maturity	18/03/24	19/09/24	17/03/25	17/03/26	17/03/27	17/03/28	18/03/30	17/03/33

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## Night Duty

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