

# Tradition Market Summary

15-Feb-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-14	3.6125	3.6650	3.6650	3.5950	3.5000	3.3800	3.3100	3.2700	3.2300	3.2150	3.2025	3.1975	3.1900	3.1950	3.1950	3.0200
2023-02-13	3.6225	3.6725	3.6775	3.6125	3.5400	3.4125	3.3425	3.3050	3.2650	3.2500	3.2375	3.2325	3.2250	3.2300	3.2300	3.0550
change	-0.0100	-0.0075	-0.0125	-0.0175	-0.0400	-0.0325	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-14	-110	9.5550	3.2350	3.1250	3.0950	2.9300	2.8600	2.8200	2.7700	2.7200	2.6500	2.6400	2.6850	2.7300	2.7550	2.7550
2023-02-13	-110	10.6250	3.2400	3.1300	3.1000	2.9350	2.8650	2.8200	2.7700	2.7200	2.6500	2.6400	2.6850	2.7300	2.7550	2.7550
change	0	-1.0700	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off			4.5	4.5	4.5	4.5	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
2023-02-14	104.42	113.25	3.503	3.516	3.475	3.425	3.463	3.417	3.392	3.340	3.48	2465.64	779.58	1,269.40	957.30	-2290
2023-02-13	104.36	112.98	3.497	3.524	3.490	3.445	3.498	3.444	3.417	3.385	3.48	2452.70	772.55	1,277.30	965.39	-2270
change	0.06	0.27	0.006	-0.008	-0.015	-0.020	-0.035	-0.027	-0.025	-0.045	0.00	12.94	7.03	-7.90	-8.09	-20

## ◎ 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
2023-02-14	4.622	4.325	4.005	3.753	3.781	6.8372	34,089.27	11,960.15	2023-02-14	16.200	2.500	-4.500	-15.300	-14.700	-20.200	-32.000
2023-02-13	4.522	4.204	3.912	3.703	3.802	6.8233	34,245.93	11,891.79	2023-02-13	18.050	5.000	-3.250	-15.550	-13.900	-19.200	-33.000
change	0.100	0.121	0.093	0.050	-0.021	0.0139	-156.66	68.36	change	-1.850	-2.500	-1.250	0.250	-0.800	-1.000	1.000

## ◎ 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
2023-02-14	-7.00	-16.50	-28.50	-39.50	-9.50	-12.00	-19.00	-23.00	-7.00	-11.00	-16.50	-4.00	-9.50	-5.50	-8.00	-2.50
2023-02-13	-6.50	-13.75	-26.50	-37.25	-7.25	-12.75	-19.75	-23.50	-7.00	-10.75	-16.25	-3.75	-9.25	-5.50	-8.00	-2.50
change	-0.50	-2.75	-2.00	-2.25	-2.25	0.75	0.75	0.50	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.00	0.00

## ◎ 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
2023-02-14	-11.00	-14.00	-30.50	-16.50	-23.50	-27.50	-7.00	-11.00	-21.00	-4.00	-14.00	-10.00	-13.50	-3.50	4.50	7.00
2023-02-13	-11.00	-14.00	-30.50	-16.50	-23.50	-28.00	-7.00	-11.50	-21.50	-4.50	-14.50	-10.00	-13.50	-3.50	4.50	7.00
change	0.00	0.00	0.00	0.00	0.00	0.50	0.00	0.50	0.50	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
2023-02-14	-43.00	-40.50	-45.00	-45.00	-45.00	-49.50	-50.50	2023-02-14	5.25	5.25	0.00	0.50	0.50	0.00	-17.00	-17.50
2023-02-13	-43.75	-44.00	-47.75	-47.75	-48.50	-53.00	-54.00	2023-02-13	5.00	5.50	0.50	0.50	0.50	0.00	-17.00	-17.50
change	0.75	3.50	2.75	2.75	3.50	3.50	3.50	change	0.25	-0.25	-0.50	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	104.39	113.17	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	0.03	0.08	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	16.7	13.6	18.6	13.7	11.64	13.92	17.55				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/02/23	16/02/23	16/02/23	16/02/23	16/02/23	16/02/23	16/02/23	16/02/23
	maturity	16/02/24	16/08/24	17/02/25	19/02/26	16/02/27	16/02/28	18/02/30	16/02/33
CCS	value	17/02/23	17/02/23	17/02/23	17/02/23	17/02/23	17/02/23	17/02/23	17/02/23
	maturity	20/02/24	19/08/24	18/02/25	19/02/26	17/02/27	17/02/28	19/02/30	17/02/33

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## Night Duty

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