

Tradition Market Summary

17-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-16	3.6825	3.7300	3.7250	3.6700	3.6000	3.4700	3.4000	3.3525	3.3225	3.3075	3.2975	3.2950	3.2875	3.2925	3.3075	3.1325
2023-02-15	3.6700	3.7250	3.7400	3.6800	3.6125	3.4850	3.4150	3.3725	3.3325	3.3175	3.3050	3.3025	3.2925	3.2975	3.2975	3.1225
change	0.0125	0.0050	-0.0150	-0.0100	-0.0125	-0.0150	-0.0150	-0.0200	-0.0100	-0.0100	-0.0075	-0.0075	-0.0050	-0.0050	0.0100	0.0100
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-16	-125	9.3750	3.1450	3.0750	3.0900	3.0400	2.9700	2.9700	2.9400	2.9100	2.8400	2.8300	2.8750	2.9200	2.9450	2.9450
2023-02-15	-120	10.8000	3.2100	3.1050	3.0900	3.0000	2.9200	2.8900	2.8400	2.7900	2.7200	2.7100	2.7550	2.8000	2.8250	2.8250
change	-5	-1.4250	-0.0650	-0.0300	0.0000	0.0400	0.0500	0.0800	0.1000	0.1200	0.1200	0.1200	0.1200	0.1200	0.1200	0.1200
on/off			4.5	5.5	6.5	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
2023-02-16	104.10	112.39	3.545	3.587	3.560	3.512	3.551	3.505	3.480	3.400	3.50	2475.48	784.71	1,284.80	961.62	-2500
2023-02-15	104.14	112.34	3.539	3.588	3.560	3.512	3.551	3.507	3.487	3.402	3.49	2427.90	765.46	1,282.20	962.41	-2400
change	-0.04	0.05	0.006	-0.001	0.000	0.000	0.000	-0.002	-0.007	-0.002	0.01	47.58	19.25	2.60	-0.79	-100

◎ 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
2023-02-16	4.644	4.371	4.074	3.863	3.918	6.8739	33,696.85	11,855.83	2023-02-16	18.000	4.000	-4.200	-15.100	-15.250	-19.250	-26.750
2023-02-15	4.633	4.351	4.035	3.803	3.837	6.8648	34,128.05	12,070.59	2023-02-15	20.100	5.250	-2.700	-13.600	-13.450	-19.450	-27.950
change	0.011	0.020	0.039	0.060	0.081	0.0091	- 431.20	- 214.76	change	-2.100	-1.250	-1.500	-1.500	-1.800	0.200	1.200

◎ 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
2023-02-16	-5.50	-12.50	-25.50	-37.25	-7.00	-13.00	-20.00	-24.75	-7.00	-11.75	-16.25	-4.75	-9.25	-4.50	-6.50	-2.00
2023-02-15	-6.00	-12.75	-25.50	-36.75	-6.75	-12.75	-19.75	-24.00	-7.00	-11.25	-16.75	-4.25	-9.75	-5.50	-8.00	-2.50
change	0.50	0.25	0.00	-0.50	-0.25	-0.25	-0.25	-0.75	0.00	-0.50	0.50	-0.50	0.50	1.00	1.50	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
2023-02-16	-7.00	-5.50	-10.50	-5.00	-12.00	-12.00	-7.00	-7.00	-13.00	0.00	-6.00	-6.00	-9.50	-3.50	4.50	7.00
2023-02-15	-10.50	-12.00	-21.00	-9.00	-17.00	-20.00	-8.00	-11.00	-21.00	-3.00	-13.00	-10.00	-13.50	-3.50	4.50	7.00
change	3.50	6.50	10.50	4.00	5.00	8.00	1.00	4.00	8.00	3.00	7.00	4.00	4.00	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
2023-02-16	-58.00	-51.00	-43.00	-43.00	-38.25	-39.75	-41.25	2023-02-16	4.75	4.25	-0.50	0.50	2.00	1.50	-15.50	-17.50
2023-02-15	-53.00	-52.25	-48.50	-49.50	-48.25	-52.75	-53.75	2023-02-15	5.50	7.00	1.50	0.50	0.50	0.00	-17.00	-17.50
change	-5.00	1.25	5.50	6.50	10.00	13.00	12.50	change	-0.75	-2.75	-2.00	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	104.10	112.41	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.9	32.4	고/저평	0.00	-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	16.2	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.88	17.45				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/02/23	20/02/23	20/02/23	20/02/23	20/02/23	20/02/23	20/02/23	20/02/23
	maturity	20/02/24	2024--20	20/02/25	20/02/26	22/02/27	21/02/28	20/02/30	21/02/33
CCS	value	21/02/23	21/02/23	21/02/23	21/02/23	21/02/23	21/02/23	21/02/23	21/02/23
	maturity	21/02/24	21/08/24	21/02/25	23/02/26	22/02/27	22/02/28	21/02/30	22/02/33

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Night Duty

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