

Tradition Market Summary

22-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-21	3.6900	3.7550	3.7750	3.7450	3.6750	3.5725	3.5175	3.4875	3.4525	3.4400	3.4250	3.4150	3.4100	3.4225	3.4350	3.2475
2023-02-20	3.7200	3.7950	3.8350	3.8100	3.7500	3.6400	3.5900	3.5600	3.5275	3.5150	3.5025	3.4975	3.4900	3.5025	3.5150	3.3275
change	-0.0300	-0.0400	-0.0600	-0.0650	-0.0750	-0.0675	-0.0725	-0.0725	-0.0750	-0.0750	-0.0775	-0.0825	-0.0800	-0.0800	-0.0800	-0.0800
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-21	-140	10.6250	3.1700	3.1500	3.1700	3.1550	3.1100	3.1300	3.1000	3.0700	3.0000	2.9900	3.0350	3.0800	3.1050	3.1050
2023-02-20	-145	11.6250	3.1800	3.1600	3.1800	3.1600	3.1150	3.1350	3.1050	3.0750	3.0050	2.9950	3.0400	3.0850	3.1100	3.1100
change	5	-1.0000	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2023-02-21	103.73	111.42	3.613	3.706	3.700	3.615	3.675	3.637	3.595	3.557	3.54	2458.96	793.42	1,295.90	965.78	-2560
2023-02-20	103.54	110.80	3.625	3.745	3.750	3.692	3.738	3.694	3.655	3.585	3.53	2455.12	788.89	1,294.50	967.97	-2540
change	0.19	0.62	-0.012	-0.039	-0.050	-0.077	-0.063	-0.057	-0.060	-0.028	0.01	3.84	4.53	1.40	-2.19	-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
2023-02-21	4.729	4.441	4.174	3.954	3.970	6.8908	33,129.59	11,492.30	2023-02-21	16.200	-2.500	-4.250	-15.750	-14.950	-18.500	-30.950
2023-02-20	4.617	4.313	4.027	3.817	3.866	6.8597	33,826.69	11,787.27	2023-02-20	21.000	0.000	-5.200	-14.800	-13.400	-16.500	-25.750
change	0.112	0.128	0.147	0.137	0.104	0.0311	-697.10	-294.97	change	-4.800	-2.500	0.950	-0.950	-1.550	-2.000	-5.200

◎ 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
2023-02-21	-3.00	-10.00	-20.25	-28.75	-7.00	-10.25	-15.75	-18.75	-5.50	-8.50	-13.25	-3.00	-7.75	-4.75	-7.75	-3.00
2023-02-20	-2.50	-8.50	-19.50	-27.50	-6.00	-11.00	-16.00	-19.00	-5.00	-8.00	-12.50	-3.00	-7.50	-4.50	-7.00	-2.50
change	-0.50	-1.50	-0.75	-1.25	-1.00	0.75	0.25	0.25	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-0.75	-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
2023-02-21	-2.00	0.00	-1.50	-1.50	-6.00	-4.00	-4.50	-2.50	-8.50	2.00	-4.00	-6.00	-9.50	-3.50	4.50	7.00
2023-02-20	-2.00	0.00	-2.00	-2.00	-6.50	-4.50	-4.50	-2.50	-8.50	2.00	-4.00	-6.00	-9.50	-3.50	4.50	7.00
change	0.00	0.00	0.50	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
2023-02-21	-60.50	-50.50	-41.75	-40.75	-35.75	-37.00	-37.50	2023-02-21	6.50	8.50	2.00	1.25	2.50	1.25	-16.25	-18.75
2023-02-20	-65.50	-57.00	-48.00	-47.50	-42.50	-44.00	-45.00	2023-02-20	7.50	11.50	4.00	1.25	2.50	1.25	-16.25	-18.75
change	5.00	6.50	6.25	6.75	6.75	7.00	7.50	change	-1.00	-3.00	-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	103.74	111.34	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	0.08	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.84	17.37				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty
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