

# Tradition Market Summary

24-Feb-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-23	3.7300	3.7725	3.7800	3.7450	3.6650	3.5650	3.5200	3.4950	3.4650	3.4550	3.4425	3.4325	3.4250	3.4375	3.4150	3.2250
2023-02-22	3.7200	3.7800	3.8050	3.7675	3.6900	3.5950	3.5500	3.5250	3.4900	3.4775	3.4650	3.4550	3.4500	3.4625	3.4575	3.2675
change	0.0100	-0.0075	-0.0250	-0.0225	-0.0250	-0.0300	-0.0300	-0.0300	-0.0250	-0.0225	-0.0225	-0.0225	-0.0250	-0.0250	-0.0425	-0.0425
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-23	-160	10.6500	3.2000	3.1900	3.1700	3.1200	3.1400	3.1650	3.1350	3.1050	3.0350	3.0250	3.0700	3.1150	3.1400	3.1400
2023-02-22	-145	11.1710	3.1900	3.1800	3.1800	3.1650	3.1400	3.1600	3.1300	3.1000	3.0300	3.0200	3.0650	3.1100	3.1350	3.1350
change	-15	-0.5210	0.0100	0.0100	-0.0100	-0.0450	0.0000	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
2023-02-23	103.75	111.36	3.624	3.710	3.700	3.603	3.667	3.630	3.597	3.546	3.59	2439.09	783.28	1,297.10	960.08	-2600
2023-02-22	103.66	111.05	3.631	3.731	3.725	3.632	3.695	3.660	3.628	3.587	3.56	2417.68	778.51	1,304.90	969.46	-2590
change	0.09	0.31	-0.007	-0.021	-0.025	-0.029	-0.028	-0.030	-0.031	-0.041	0.03	21.41	4.77	-7.80	-9.38	-10

## ◎ 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
2023-02-23	4.704	4.419	4.117	3.890	3.890	6.9189	33,153.91	11,590.40	2023-02-23	15.600	-3.500	-3.800	-14.700	-13.500	-17.200	-32.100
2023-02-22	4.697	4.435	4.164	3.927	3.923	6.9047	33,045.09	11,507.07	2023-02-22	17.400	-3.500	-3.700	-14.500	-13.500	-17.800	-31.950
change	0.007	-0.016	-0.047	-0.037	-0.033	0.0142	108.82	83.33	change	-1.800	0.000	-0.100	-0.200	0.000	0.600	-0.150

## ◎ 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
2023-02-23	-3.50	-11.50	-21.50	-28.50	-8.00	-10.00	-14.50	-17.00	-4.50	-7.00	-11.00	-2.50	-6.50	-4.00	-7.00	-3.00
2023-02-22	-3.75	-11.50	-21.00	-28.00	-7.75	-9.50	-14.00	-16.50	-4.50	-7.00	-11.75	-2.50	-7.25	-4.75	-7.50	-2.75
change	0.25	0.00	-0.50	-0.50	-0.25	-0.50	-0.50	-0.50	0.00	0.00	0.75	0.00	0.75	0.75	0.50	-0.25

## ◎ 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
2023-02-23	-1.00	-3.00	-8.00	-5.00	-3.00	-0.50	2.00	4.50	-1.50	2.50	-3.50	-6.00	-9.50	-3.50	4.50	7.00
2023-02-22	-1.00	-1.00	-2.50	-1.50	-4.00	-2.00	-2.50	-0.50	-6.50	2.00	-4.00	-6.00	-9.50	-3.50	4.50	7.00
change	0.00	-2.00	-5.50	-3.50	1.00	1.50	4.50	5.00	5.00	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
2023-02-23	-58.00	-49.50	-44.50	-38.00	-33.00	-35.00	-35.50	2023-02-23	4.25	5.00	0.75	1.25	-1.00	-2.25	-20.00	-19.00
2023-02-22	-61.50	-51.00	-43.00	-41.00	-36.50	-37.75	-38.50	2023-02-22	6.00	8.50	2.50	1.25	0.75	-0.50	-18.25	-19.00
change	3.50	1.50	-1.50	3.00	3.50	2.75	3.00	change	-1.75	-3.50	-1.75	0.00	-1.75	-1.75	-1.75	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	103.76	111.31	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	0.05	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.61	13.87	17.42				

## ◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/02/23	27/02/23	27/02/23	27/02/23	27/02/23	27/02/23	27/02/23	27/02/23
	maturity	27/02/24	27/08/24	27/02/25	27/02/26	26/02/27	28/02/28	27/02/30	28/02/33
CCS	value	28/02/23	28/02/23	28/02/23	28/02/23	28/02/23	28/02/23	28/02/23	28/02/23
	maturity	29/02/24	30/08/24	28/02/25	27/02/26	26/02/27	29/02/28	28/02/30	28/02/33

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