

# Tradition Market Summary

27-Feb-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-24	3.7650	3.7950	3.7800	3.7175	3.6200	3.4800	3.4250	3.3900	3.3600	3.3500	3.3375	3.3225	3.3150	3.3150	3.3050	3.1150
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	3.2675
change	0.0350	0.0225	0.0000	-0.0275	-0.0450	-0.0850	-0.0950	-0.1050	-0.1050	-0.1050	-0.1050	-0.1100	-0.1100	-0.1225	-0.1100	-0.1525
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-24	-165	8.1000	3.1200	3.1150	3.0950	3.0350	3.0650	3.0900	3.0600	3.0300	2.9600	2.9500	2.9950	3.0400	3.0650	3.0650
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
change	-5	-2.5500	-0.0800	-0.0750	-0.0750	-0.0850	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750
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
2023-02-24	103.91	111.97	3.618	3.665	3.655	3.551	3.614	3.567	3.520	3.455	3.59	2423.61	778.88	1,304.80	966.31	-2670
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
change	0.16	0.61	-0.006	-0.045	-0.045	-0.052	-0.053	-0.063	-0.077	-0.091	0.00	-15.48	-	4.40	7.70	6.23

## ◎ 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
2023-02-24	4.814	4.534	4.212	3.947	3.930	6.9806	32,816.92	11,394.94	2023-02-24	16.200	-3.500	-7.100	-18.900	-17.700	-20.500	-34.000
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	-27.850
change	0.110	0.115	0.095	0.057	0.040	0.0617	- 336.99	- 195.46	change	0.600	0.000	-3.300	-4.200	-4.200	-3.300	-6.150

## ◎ 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
2023-02-24	-6.25	-16.00	-30.00	-39.00	-9.75	-14.00	-19.50	-23.00	-5.50	-9.00	-13.00	-3.50	-7.50	-4.00	-7.50	-3.50
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
change	-2.75	-4.50	-8.50	-10.50	-1.75	-4.00	-5.00	-6.00	-1.00	-2.00	-2.00	-1.00	-1.00	0.00	-0.50	-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
2023-02-24	-0.50	-2.50	-8.50	-6.00	-3.00	-0.50	3.00	5.50	-0.50	2.50	-3.50	-6.00	-9.50	-3.50	4.50	7.00
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
change	0.50	0.50	-0.50	-1.00	0.00	0.00	1.00	1.00	1.00	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
2023-02-24	-66.00	-52.50	-44.50	-36.00	-30.00	-32.00	-32.00	2023-02-24	3.00	1.50	-1.50	0.00	-1.00	-1.00	-20.00	-19.00
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	-15.75	-14.75
change	-8.00	-3.00	0.00	2.00	3.00	3.00	3.50	change	-1.25	-3.50	-2.25	-1.25	0.00	1.25	-4.25	-4.25

## ◎ 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	103.93	111.99	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.4	고/저평	-0.02	-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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.90	17.50				

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

IRS	value	1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	02/03/23	02/03/23	02/03/23	02/03/23	02/03/23	02/03/23	02/03/23	02/03/23
	maturity	04/03/24	03/09/24	04/03/25	03/03/26	02/03/27	02/03/28	04/03/30	02/03/33

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## Night Duty

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