

# Tradition Market Summary

06-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-03	3.4850	3.4800	3.4275	3.3150	3.1800	3.0325	2.9750	2.9375	2.9225	2.9175	2.9200	2.9200	2.9175	2.9250	2.9325	2.7475
2023-02-02	3.5125	3.5125	3.4700	3.7350	3.2450	3.1000	3.0475	3.0100	2.9950	2.9925	2.9975	3.0000	3.0000	3.0075	3.0150	2.8300
change	-0.0275	-0.0325	-0.0425	-0.4200	-0.0650	-0.0675	-0.0725	-0.0725	-0.0725	-0.0750	-0.0775	-0.0800	-0.0825	-0.0825	-0.0825	-0.0825
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-03	-125	10.2500	3.0800	2.9100	2.7700	2.6500	2.5900	2.5500	2.5000	2.4500	2.3800	2.3700	2.4150	2.4600	2.4850	2.4850
2023-02-02	-125	14.0000	3.0300	2.9300	2.8200	2.7400	2.6900	2.6500	2.6000	2.5500	2.4800	2.4700	2.5150	2.5600	2.5850	2.5850
change	0	-3.7500	0.0500	-0.0200	-0.0500	-0.0900	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
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
2023-02-03	105.30	115.49	3.392	3.318	3.240	3.116	3.150	3.105	3.155	3.195	3.49	2480.40	766.79	1,229.40	953.83	-2050
2023-02-02	105.10	114.82	3.431	3.372	3.310	3.195	3.230	3.185	3.220	3.245	3.52	2468.88	764.62	1,220.30	954.86	-2000
change	0.20	0.67	-0.039	-0.054	-0.070	-0.079	-0.080	-0.080	-0.065	-0.050	-0.03	11.52	2.17	9.10	-1.03	-50

◎ US Market Close

◎ IRS/KTB Spread

	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
2023-02-03	4.287	3.951	3.652	3.519	3.616	6.8234	33,926.01	12,006.96	2023-02-03	3.550	-6.000	-8.350	-17.500	-16.750	-23.750	-44.750
2023-02-02	4.100	3.764	3.490	3.402	3.555	6.7354	34,053.94	12,200.82	2023-02-02	3.900	-6.500	-9.500	-18.250	-17.500	-22.000	-41.500
change	0.187	0.187	0.162	0.117	0.061	0.0880	-127.93	-193.86	change	-0.350	0.500	1.150	0.750	0.750	-1.750	-3.250

◎ 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
2023-02-03	-11.25	-24.75	-39.50	-49.00	-13.50	-14.75	-20.50	-24.25	-5.75	-9.50	-11.50	-3.75	-5.75	-2.00	-2.00	0.00
2023-02-02	26.50	-22.50	-37.00	-46.00	-49.00	-14.50	-19.75	-23.50	-5.25	-9.00	-10.75	-3.75	-5.50	-1.75	-1.00	0.75
change	-37.75	-2.25	-2.50	-3.00	35.50	-0.25	-0.75	-0.75	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-1.00	-0.75

◎ 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
2023-02-03	-17.00	-31.00	-43.00	-12.00	-18.00	-22.00	-6.00	-10.00	-20.00	-4.00	-14.00	-10.00	-13.50	-3.50	4.50	7.00
2023-02-02	-10.00	-21.00	-29.00	-8.00	-13.00	-17.00	-5.00	-9.00	-19.00	-4.00	-14.00	-10.00	-13.50	-3.50	4.50	7.00
change	-7.00	-10.00	-14.00	-4.00	-5.00	-5.00	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-02-03	-34.75	-41.00	-38.25	-38.50	-38.75	-46.75	-50.25	2023-02-03	-0.50	-5.75	-5.25	0.75	1.50	0.75	-17.00	-18.50
2023-02-02	-44.00	-42.50	-36.00	-35.75	-36.00	-44.25	-48.50	2023-02-02	0.00	-4.25	-4.25	0.75	1.50	0.75	-17.00	-18.50
change	9.25	1.50	-2.25	-2.75	-2.75	-2.50	-1.75	change	-0.50	-1.50	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Duration

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTb이론가	3yr	10yr	2023 BoK Monetary Committee Schedule			
	14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	105.28	115.38	01월 13일	02월 23일	04월 13일	05월 25일
												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				
	13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.67	14.00	17.75				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/02/23	07/02/23	07/02/23	07/02/23	07/02/23	07/02/23	07/02/23	07/02/23
	maturity	07/02/24	07/08/24	07/02/25	09/02/26	10/02/27	07/02/28	07/02/30	07/02/33
CCS	value	08/02/23	08/02/23	08/02/23	08/02/23	08/02/23	08/02/23	08/02/23	08/02/23
	maturity	08/02/24	08/08/24	10/02/25	09/02/26	10/02/27	08/02/28	08/02/30	08/02/33

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◎ Bloomberg : TRKW

Night Duty

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