

# Tradition Market Summary

08-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-07	3.5400	3.5800	3.5800	3.5000	3.3900	3.2250	3.1500	3.1000	3.0700	3.0575	3.0475	3.0425	3.0350	3.0400	3.0400	2.8650
2023-02-06	3.5475	3.5475	3.5300	3.4600	3.3600	3.2100	3.1425	3.0900	3.0650	3.0550	3.0500	3.0475	3.0450	3.0525	3.0600	2.8750
change	-0.0075	0.0325	0.0500	0.0400	0.0300	0.0150	0.0075	0.0100	0.0050	0.0025	-0.0025	-0.0050	-0.0100	-0.0125	-0.0200	-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
2023-02-07	-115	10.9500	3.1900	3.0150	2.8700	2.7000	2.6050	2.5600	2.5100	2.4600	2.3900	2.3800	2.4250	2.4700	2.4950	2.4950
2023-02-06	-125	11.3000	3.1750	3.0150	2.8750	2.7300	2.6650	2.6200	2.5700	2.5200	2.4500	2.4400	2.4850	2.5300	2.5550	2.5550
change	10	-0.3500	0.0150	0.0000	-0.0050	-0.0300	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
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
2023-02-07	104.73	114.23	3.435	3.442	3.375	3.300	3.338	3.275	3.282	3.280	3.46	2451.71	772.79	1,255.30	955.66	-2260
2023-02-06	104.75	114.13	3.438	3.451	3.395	3.297	3.340	3.280	3.295	3.295	3.47	2438.19	761.33	1,252.80	950.15	-2190
change	-0.02	0.10	-0.003	-0.009	-0.020	0.003	-0.002	-0.005	-0.013	-0.015	-0.01	13.52	11.46	2.50	5.51	-70

◎ 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
2023-02-07	4.466	4.125	3.839	3.679	3.715	6.7781	34,156.69	12,113.79	2023-02-07	14.500	1.500	-7.500	-18.800	-17.500	-24.700	-41.500
2023-02-06	4.474	4.145	3.830	3.644	3.676	6.8034	33,891.02	11,887.45	2023-02-06	9.200	-3.500	-8.700	-19.750	-19.000	-25.000	-42.000
change	-0.008	-0.020	0.009	0.035	0.039	-0.0253	265.67	226.34	change	5.300	5.000	1.200	0.950	1.500	0.300	0.500

◎ 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
2023-02-07	-8.00	-19.00	-35.50	-48.00	-11.00	-16.50	-24.00	-29.00	-7.50	-12.50	-16.75	-5.00	-9.25	-4.25	-6.50	-2.25
2023-02-06	-7.00	-17.00	-32.00	-44.00	-10.00	-15.00	-21.75	-27.00	-6.75	-12.00	-15.50	-5.25	-8.75	-3.50	-4.50	-1.00
change	-1.00	-2.00	-3.50	-4.00	-1.00	-1.50	-2.25	-2.00	-0.75	-0.50	-1.25	0.25	-0.50	-0.75	-2.00	-1.25

◎ 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
2023-02-07	-17.50	-32.00	-49.00	-17.00	-26.50	-31.00	-9.50	-14.00	-24.00	-4.50	-14.50	-10.00	-13.50	-3.50	4.50	7.00
2023-02-06	-16.00	-30.00	-44.50	-14.50	-21.00	-25.50	-6.50	-11.00	-21.00	-4.50	-14.50	-10.00	-13.50	-3.50	4.50	7.00
change	-1.50	-2.00	-4.50	-2.50	-5.50	-5.50	-3.00	-3.00	-3.00	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
2023-02-07	-39.00	-52.00	-52.50	-54.50	-54.00	-59.75	-61.00	2023-02-07	4.00	4.00	0.00	0.50	0.50	0.00	-17.00	-17.50
2023-02-06	-35.50	-48.50	-48.00	-47.75	-47.00	-53.50	-56.00	2023-02-06	0.00	-1.75	-1.75	0.75	1.50	0.75	-17.00	-18.50
change	-3.50	-3.50	-4.50	-6.75	-7.00	-6.25	-5.00	change	4.00	5.75	1.75	-0.25	-1.00	-0.75	0.00	1.00

◎ 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	104.77	114.21	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	고/저평	-0.04	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	22.0	12.3	16.8	13.6	18.6	13.7	11.66	13.97	17.66				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/02/23	09/02/23	09/02/23	09/02/23	09/02/23	09/02/23	09/02/23	09/02/23
	maturity	13/02/24	09/08/24	10/02/25	09/02/26	10/02/27	09/02/28	11/02/30	09/02/33
CCS	value	10/02/23	10/02/23	10/02/23	10/02/23	10/02/23	10/02/23	10/02/23	10/02/23
	maturity	13/02/24	12/08/24	10/02/25	10/02/26	10/02/27	09/02/28	11/02/30	10/02/33

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Night Duty

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