

Tradition Market Summary

30-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-27	3.6650	3.6700	3.6400	3.5400	3.4100	3.2400	3.1675	3.1050	3.0775	3.0625	3.0550	3.0475	3.0400	3.0475	3.0550	2.8875
2023-01-26	3.6550	3.6575	3.6250	3.5150	3.3750	3.1750	3.1050	3.0400	3.0100	2.9975	2.9900	2.9825	2.9750	2.9850	2.9975	2.8300
change	0.0100	0.0125	0.0150	0.0250	0.0350	0.0650	0.0625	0.0650	0.0675	0.0650	0.0650	0.0650	0.0650	0.0625	0.0575	0.0575
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-27	-125	14.4500	3.1000	2.9800	2.9000	2.7750	2.7450	2.7150	2.6650	2.6150	2.5450	2.5350	2.5700	2.6150	2.6400	2.6400
2023-01-26	-110	14.8000	3.0900	2.9700	2.8900	2.7600	2.7300	2.7000	2.6500	2.6000	2.5300	2.5200	2.5550	2.6000	2.6250	2.6250
change	-15	-0.3500	0.0100	0.0100	0.0100	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
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
2023-01-27	104.83	114.26	3.479	3.443	3.427	3.310	3.360	3.275	3.286	3.307	3.64	2484.02	741.25	1,231.30	950.99	-2030
2023-01-26	104.98	114.83	3.461	3.420	3.398	3.270	3.285	3.225	3.230	3.265	3.65	2468.65	738.94	1,230.70	949.62	-2030
change	-0.15	-0.57	0.018	0.023	0.029	0.040	0.075	0.050	0.056	0.042	-0.01	15.37	2.31	0.60	1.37	0

◎ 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
2023-01-27	4.201	3.897	3.612	3.507	3.626	6.7515	33,978.08	11,621.71	2023-01-27	16.100	-1.700	-7.000	-19.250	-17.000	-24.600	-41.950
2023-01-26	4.189	3.894	3.602	3.506	3.642	6.7378	33,949.41	11,512.41	2023-01-26	16.400	-2.300	-9.500	-18.000	-18.500	-25.500	-43.500
change	0.012	0.003	0.010	0.001	-0.016	0.0137	28.67	109.30	change	-0.300	0.600	2.500	-1.250	1.500	0.900	1.550

◎ 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
2023-01-27	-10.00	-23.00	-40.00	-53.50	-13.00	-17.00	-24.25	-30.50	-7.25	-13.50	-17.75	-6.25	-10.50	-4.25	-6.50	-2.25
2023-01-26	-11.00	-25.00	-45.00	-58.50	-14.00	-20.00	-27.00	-33.50	-7.00	-13.50	-17.75	-6.50	-10.75	-4.25	-6.50	-2.25
change	1.00	2.00	5.00	5.00	1.00	3.00	2.75	3.00	-0.25	0.00	0.00	0.25	0.25	0.00	0.00	0.00

◎ 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
2023-01-27	-12.00	-20.00	-32.50	-12.50	-15.50	-18.50	-3.00	-6.00	-16.00	-3.00	-13.00	-10.00	-14.50	-4.50	4.50	7.00
2023-01-26	-12.00	-20.00	-33.00	-13.00	-16.00	-19.00	-3.00	-6.00	-16.00	-3.00	-13.00	-10.00	-14.50	-4.50	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
2023-01-27	-54.00	-51.00	-46.50	-42.25	-39.00	-44.75	-47.00	2023-01-27	0.50	-2.50	-3.00	0.75	1.50	0.75	-15.25	-16.75
2023-01-26	-53.50	-48.50	-41.50	-37.50	-34.00	-39.75	-42.00	2023-01-26	0.25	-3.00	-3.25	1.00	2.25	1.25	-14.50	-16.75
change	-0.50	-2.50	-5.00	-4.75	-5.00	-5.00	-5.00	change	0.25	0.50	0.25	-0.25	-0.75	-0.50	-0.75	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	104.74	114.20	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	저평	0.09	0.06	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	13.96	17.63				

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

IRS	value	1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23
	maturity	31/01/24	31/07/24	31/01/25	30/01/26	29/01/27	31/01/28	31/01/30	28/01/33
CCS	value	01/02/23	01/02/23	01/02/23	01/02/23	01/02/23	01/02/23	01/02/23	01/02/23
	maturity	01/02/24	01/08/24	03/02/25	02/02/26	01/02/27	01/02/28	01/02/30	03/02/33

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Night Duty

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