

Tradition Market Summary

31-Jan-23

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2023-01-30 | 3.6350 | 3.6400 | 3.6100 | 3.5075 | 3.3800 | 3.2050 | 3.1325 | 3.0700 | 3.0400 | 3.0225 | 3.0150 | 3.0075 | 2.9975 | 3.0050 | 3.0075 | 2.8400 |
| 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 |
| change | -0.0300 | -0.0300 | -0.0300 | -0.0325 | -0.0300 | -0.0350 | -0.0350 | -0.0350 | -0.0375 | -0.0400 | -0.0400 | -0.0400 | -0.0425 | -0.0425 | -0.0475 | -0.0475 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 1m fx | 3s6s (1y) | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|-------|-----------|--------|--------|--------|---------|---------|---------|---------|---------|---------|---------|--------|--------|--------|--------|
| 2023-01-30 | -115 | 13.8750 | 3.1050 | 2.9850 | 2.9050 | 2.7700 | 2.7350 | 2.7050 | 2.6550 | 2.6050 | 2.5350 | 2.5250 | 2.5700 | 2.6150 | 2.6400 | 2.6400 |
| 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 |
| change | 10 | -0.5750 | 0.0050 | 0.0050 | 0.0050 | -0.0050 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|-------|---------|--------|----------|---------|-------|
| 2023-01-30 | 104.95 | 114.76 | 3.459 | 3.422 | 3.390 | 3.265 | 3.290 | 3.235 | 3.235 | 3.275 | 3.63 | 2450.47 | 738.62 | 1,227.40 | 944.63 | -2070 |
| 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 |
| change | 0.12 | 0.50 | -0.020 | -0.021 | -0.037 | -0.045 | -0.070 | -0.040 | -0.051 | -0.032 | -0.01 | -33.55 | - | 2.63 | - | -3.90 |

◎ 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 |
|------------|------------|------------|------------|-----------|-----------|--------|-----------|-----------|------------|--------|--------|--------|---------|---------|---------|---------|
| 2023-01-30 | 4.240 | 3.951 | 3.666 | 3.542 | 3.651 | 6.7570 | 33,717.09 | 11,393.81 | 2023-01-30 | 15.100 | -1.000 | -6.000 | -15.750 | -16.500 | -23.750 | -43.500 |
| 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 |
| change | 0.039 | 0.054 | 0.054 | 0.035 | 0.025 | 0.0055 | -260.99 | -227.90 | change | -1.000 | 0.700 | 1.000 | 3.500 | 0.500 | 0.850 | -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 |
|------------|--------|--------|--------|--------|--------|--------|--------|--------|-------|--------|--------|-------|--------|-------|-------|-------|
| 2023-01-30 | -10.25 | -23.00 | -40.50 | -54.00 | -12.75 | -17.50 | -24.75 | -31.00 | -7.25 | -13.50 | -18.25 | -6.25 | -11.00 | -4.75 | -7.25 | -2.50 |
| 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 |
| change | -0.25 | 0.00 | -0.50 | -0.50 | 0.25 | -0.50 | -0.50 | -0.50 | 0.00 | 0.00 | -0.50 | 0.00 | -0.50 | -0.50 | -0.75 | -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 |
|------------|--------|--------|--------|--------|--------|--------|-------|-------|--------|-------|--------|--------|--------|-------|-------|-------|
| 2023-01-30 | -12.00 | -20.00 | -33.50 | -13.50 | -17.00 | -20.00 | -3.50 | -6.50 | -16.50 | -3.00 | -13.00 | -10.00 | -13.50 | -3.50 | 4.50 | 7.00 |
| 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 |
| change | 0.00 | 0.00 | -1.00 | -1.00 | -1.50 | -1.50 | -0.50 | -0.50 | -0.50 | 0.00 | 0.00 | 0.00 | 1.00 | 1.00 | 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|------|-------|-------|-------|-------|-------|--------|--------|
| 2023-01-30 | -50.50 | -47.50 | -43.50 | -39.75 | -36.50 | -41.75 | -42.75 | 2023-01-30 | 0.50 | -2.50 | -3.00 | 0.75 | 1.00 | 0.25 | -15.75 | -16.75 |
| 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 |
| change | 3.50 | 3.50 | 3.00 | 2.50 | 2.50 | 3.00 | 4.25 | change | 0.00 | 0.00 | 0.00 | 0.00 | -0.50 | -0.50 | -0.50 | 0.00 |

◎ Short-End, Long-End IRS spread

| | | | | | | | | (vard) | | | 2023 BoK Monetary Committee Schedule | | | |
|------|-------|------|------|------|------|------|------|--------|--------|--------|--------------------------------------|---------|---------|---------|
| 6*9m | 9*12m | 1*2 | 1*3 | 2*3 | 2*4 | 2*5 | 2*7 | KTB이론가 | 3yr | 10yr | | | | |
| 14.9 | 13.3 | 19.7 | 29.1 | 14.8 | 19.4 | 24.0 | 32.6 | 저평 | 104.85 | 114.65 | 01월 13일 | 02월 23일 | 04월 13일 | 05월 25일 |
| 3*4 | 3*5 | 3*7 | 4*5 | 4*7 | 5*7 | 5*10 | 7*10 | 10*12 | 10*15 | 10*20 | 07월 13일 | 08월 24일 | 10월 19일 | 11월 30일 |
| 13.1 | 16.2 | 22.1 | 12.3 | 16.8 | 13.6 | 18.6 | 13.7 | 11.66 | 13.98 | 17.67 | | | | |

◎ Deal-slip DATE (not for ND IRS)

| | | 1yr | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | 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 |
| CCS | value | 02/02/23 | 02/02/23 | 02/02/23 | 02/02/23 | 02/02/23 | 02/02/23 | 02/02/23 | 02/02/23 |
| | maturity | 02/02/24 | 02/08/24 | 03/02/25 | 02/02/26 | 02/02/27 | 02/02/28 | 06/02/30 | 03/02/33 |

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Night Duty

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