

Tradition Market Summary

02-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-01	3.5900	3.5950	3.5650	3.4700	3.3500	3.2000	3.1400	3.0950	3.0700	3.0550	3.0475	3.0400	3.0325	3.0400	3.0425	2.8750
2023-01-31	3.6450	3.6500	3.6200	3.5300	3.4050	3.2550	3.1875	3.1325	3.1025	3.0850	3.0750	3.0675	3.0600	3.0675	3.0700	2.9025
change	-0.0550	-0.0550	-0.0550	-0.0600	-0.0550	-0.0550	-0.0475	-0.0375	-0.0325	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-01	-125	15.2000	3.1000	3.0000	2.9150	2.8450	2.7950	2.7550	2.7050	2.6550	2.5850	2.5750	2.6200	2.6650	2.6900	2.6900
2023-01-31	-125	14.6250	3.1250	3.0400	2.9850	2.8800	2.8450	2.8050	2.7550	2.7050	2.6350	2.6250	2.6700	2.7150	2.7400	2.7400
change	0	0.5750	-0.0250	-0.0400	-0.0700	-0.0350	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2023-02-01	104.91	114.67	3.453	3.424	3.387	3.270	3.298	3.242	3.242	3.275	3.59	2449.80	750.96	1,231.30	949.50	-2070
2023-01-31	104.80	114.30	3.459	3.448	3.428	3.315	3.340	3.285	3.280	3.305	3.63	2425.08	740.49	1,231.90	950.77	-2080
change	0.11	0.37	-0.006	-0.024	-0.041	-0.045	-0.042	-0.043	-0.038	-0.030	-0.04	24.72	10.47	-0.60	-1.27	10

◎ 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
2023-02-01	4.100	3.776	3.502	3.417	3.572	6.7142	34,092.96	11,816.32	2023-02-01	11.200	-3.700	-7.000	-15.800	-14.700	-20.950	-40.000
2023-01-31	4.205	3.900	3.619	3.511	3.635	3.7563	34,086.04	11,584.55	2023-01-31	16.100	-2.300	-6.000	-15.250	-15.250	-22.000	-40.250
change	-0.105	-0.124	-0.117	-0.094	-0.063	2.9579	6.92	231.77	change	-4.900	-1.400	-1.000	-0.550	0.550	1.050	0.250

◎ 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
2023-02-01	-9.50	-21.50	-36.50	-47.00	-12.00	-15.00	-21.00	-25.50	-6.00	-10.50	-14.50	-4.50	-8.50	-4.00	-6.25	-2.25
2023-01-31	-9.00	-21.50	-36.50	-48.75	-12.50	-15.00	-21.75	-27.25	-6.75	-12.25	-17.00	-5.50	-10.25	-4.75	-7.25	-2.50
change	-0.50	0.00	0.00	1.75	0.50	0.00	0.75	1.75	0.75	1.75	2.50	1.00	1.75	0.75	1.00	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
2023-02-01	-10.00	-18.50	-25.50	-7.00	-12.00	-16.00	-5.00	-9.00	-19.00	-4.00	-14.00	-10.00	-13.50	-3.50	4.50	7.00
2023-01-31	-8.50	-14.00	-24.50	-10.50	-14.00	-18.00	-3.50	-7.50	-17.50	-4.00	-14.00	-10.00	-13.50	-3.50	4.50	7.00
change	-1.50	-4.50	-1.00	3.50	2.00	2.00	-1.50	-1.50	-1.50	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
2023-02-01	-46.50	-43.50	-35.50	-34.50	-34.00	-40.00	-41.25	2023-02-01	0.50	-2.50	-3.00	0.75	1.00	0.25	-15.75	-16.75
2023-01-31	-49.50	-42.00	-37.50	-34.25	-32.75	-38.00	-39.00	2023-01-31	0.50	-2.50	-3.00	0.75	1.00	0.25	-15.75	-16.75
change	3.00	-1.50	2.00	-0.25	-1.25	-2.00	-2.25	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	104.83	114.58	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	0.08	0.09	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	17.64				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/02/23	03/02/23	03/02/23	03/02/23	03/02/23	03/02/23	03/02/23	03/02/23
	maturity	05/02/24	05/08/24	03/02/25	03/02/26	03/02/27	03/02/28	06/02/30	03/02/33
CCS	value	06/02/23	06/02/23	06/02/23	06/02/23	06/02/23	06/02/23	06/02/23	06/02/23
	maturity	06/02/24	06/08/24	06/02/25	06/02/26	10/02/27	07/02/28	06/02/30	07/02/33

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Night Duty
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