

Tradition Market Summary

03-Feb-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
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
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
change	-0.0775	-0.0825	-0.0950	0.2650	-0.1050	-0.1000	-0.0925	-0.0850	-0.0750	-0.0625	-0.0500	-0.0400	-0.0325	-0.0325	-0.0275	-0.0450
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-02-02	-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
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
change	0	-1.2000	-0.0700	-0.0700	-0.0950	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050
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
2023-02-02	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
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
change	0.19	0.15	-0.022	-0.052	-0.077	-0.075	-0.068	-0.057	-0.022	-0.030	-0.07	19.08	13.66	-11.00	5.36	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
2023-02-02	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
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
change	0.000	-0.012	-0.012	-0.015	-0.017	0.0212	-39.02	384.50	change	-7.300	-2.800	-2.500	-2.450	-2.800	-1.050	-1.500

◎ 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
2023-02-02	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
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
change	36.00	-1.00	-0.50	1.00	-37.00	0.50	1.25	2.00	0.75	1.50	3.75	0.75	3.00	2.25	5.25	3.00

◎ 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
2023-02-02	-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
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
change	0.00	-2.50	-3.50	-1.00	-1.00	-1.00	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
2023-02-02	-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
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
change	2.50	1.00	-0.50	-1.25	-2.00	-4.25	-7.25	change	-0.50	-1.75	-1.25	0.00	0.50	0.50	-1.25	-1.75

◎ 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	105.01	114.77	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	0.09	0.05	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	22.1	12.3	16.8	13.6	18.6	13.7	11.66	13.97	17.69				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	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

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◎ Bloomberg : TRKW

Night Duty

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