

# Tradition Market Summary

02-Jan-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2022-12-29	3.9800	3.9825	3.9650	3.9050	3.8200	3.7050	3.6450	3.5900	3.5475	3.5250	3.5100	3.4900	3.4900	3.4850	3.4500	3.2650
2022-12-28	3.9850	3.9800	3.9650	3.8975	3.8050	3.6650	3.5950	3.5300	3.4975	3.4775	3.4675	3.4575	3.4450	3.4450	3.4350	3.2250
change	-0.0050	0.0025	0.0000	0.0075	0.0150	0.0400	0.0500	0.0600	0.0500	0.0475	0.0425	0.0325	0.0450	0.0400	0.0150	0.0400
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2022-12-29	-85	17.0000	3.1750	3.1350	3.0550	3.0150	2.9050	2.7950	2.7650	2.7200	2.6500	2.6400	2.6750	2.7200	2.7450	2.7450
2022-12-28	-60	17.0500	3.1950	3.1150	3.0300	2.9900	2.8700	2.7750	2.7450	2.7000	2.6300	2.6200	2.6550	2.7000	2.7250	2.7250
change	-25	-0.0500	-0.0200	0.0200	0.0250	0.0250	0.0350	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
on/off			6.5	6.5	6.5	5.5	5.5	5.5	5.5	6.0	6.0	6.0	6.0	6.0	5.0	5.0

## ◎ 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
2022-12-29	103.45	109.95	3.747	3.781	3.800	3.725	3.795	3.738	3.735	3.680	3.98	2236.40	679.29	1,264.50	963.20	-2090
2022-12-28	103.65	110.61	3.740	3.760	3.765	3.666	3.748	3.680	3.670	3.634	3.98	2280.45	692.37	1,267.00	948.49	-2030
change	-0.20	-0.66	0.007	0.021	0.035	0.059	0.047	0.058	0.065	0.046	0.00	-44.05	-13.08	-2.50	14.71	-60

## ◎ 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
2022-12-30	4.428	4.227	4.000	3.879	3.975	6.9129	33,147.25	10,466.48	2022-12-29	21.800	2.000	-2.000	-15.000	-14.800	-24.500	-41.500
2022-12-28	4.357	4.181	3.973	3.886	3.975	6.9981	33,875.71	10,213.29	2022-12-28	22.500	4.000	-0.100	-15.300	-15.000	-22.500	-40.900
change	0.071	0.046	0.027	-0.007	0.000	-0.0852	-728.46	253.19	change	-0.700	-2.000	-1.900	0.300	0.200	-2.000	-0.600

## ◎ 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
2022-12-29	-6.00	-14.50	-26.00	-37.50	-8.50	-11.50	-17.50	-23.00	-6.00	-11.50	-18.00	-5.50	-12.00	-6.50	-10.00	-3.50
2022-12-28	-6.75	-16.00	-30.00	-43.50	-9.25	-14.00	-21.00	-27.50	-7.00	-13.50	-18.75	-6.50	-11.75	-5.25	-8.50	-3.25
change	0.75	1.50	4.00	6.00	0.75	2.50	3.50	4.50	1.00	2.00	0.75	1.00	-0.25	-1.25	-1.50	-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
2022-12-29	-4.00	-12.00	-16.00	-4.00	-15.00	-26.00	-11.00	-22.00	-29.50	-11.00	-18.50	-7.50	-12.00	-4.50	4.50	7.00
2022-12-28	-8.00	-16.50	-20.50	-4.00	-16.00	-25.50	-12.00	-21.50	-29.00	-9.50	-17.00	-7.50	-12.00	-4.50	4.50	7.00
change	4.00	4.50	4.50	0.00	1.00	-0.50	1.00	-0.50	-0.50	-1.50	-1.50	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
2022-12-29	-79.00	-76.50	-69.00	-74.00	-79.50	-80.50	-81.50	2022-12-29	0.25	-1.50	-1.75	-0.50	-4.00	-3.50	-22.50	-18.50
2022-12-28	-77.00	-77.50	-67.50	-72.50	-75.50	-77.75	-79.00	2022-12-28	-0.50	-2.00	-1.50	0.00	-1.00	-1.00	-22.00	-21.00
change	-2.00	1.00	-1.50	-1.50	-4.00	-2.75	-2.50	change	0.75	0.50	-0.25	-0.50	-3.00	-2.50	-0.50	2.50

## ◎ 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	KT비론가	103.51	110.01	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.2	저평	-0.06	-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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.88	17.41				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/01/23	03/01/23	03/01/23	03/01/23	03/01/23	03/01/23	03/01/23	03/01/23
	maturity	03/01/24	03/07/24	03/01/25	05/01/26	04/01/27	03/01/28	03/01/30	03/01/33
CCS	value	04/01/23	04/01/23	04/01/23	04/01/23	04/01/23	04/01/23	04/01/23	04/01/23
	maturity	04/01/24	05/07/24	06/01/25	05/01/26	04/01/27	04/01/28	04/01/30	04/01/33

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