

Tradition Market Summary

04-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-03	3.9350	3.9225	3.9000	3.8300	3.7300	3.6150	3.5750	3.5300	3.4875	3.4575	3.4400	3.4250	3.4150	3.4050	3.3500	3.1800
2023-01-02	3.9925	3.9925	3.9800	3.9275	3.8400	3.7450	3.7025	3.6475	3.6050	3.5825	3.5650	3.5450	3.5425	3.5350	3.4775	3.2925
change	-0.0575	-0.0700	-0.0800	-0.0975	-0.1100	-0.1300	-0.1275	-0.1175	-0.1175	-0.1250	-0.1250	-0.1200	-0.1275	-0.1300	-0.1275	-0.1125
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-03	-105	16.2500	3.1200	3.0850	3.0200	2.9800	2.8900	2.8000	2.7700	2.7250	2.6550	2.6450	2.6800	2.7250	2.7500	2.7500
2023-01-02	-95	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
change	-10	-0.7500	-0.0550	-0.0500	-0.0350	-0.0350	-0.0150	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2023-01-03	103.70	110.68	3.663	3.734	3.735	3.670	3.731	3.677	3.670	3.665	3.96	2218.68	674.95	1,271.00	977.82	-2190
2023-01-02	103.33	109.50	3.733	3.813	3.827	3.760	3.835	3.786	3.791	3.733	3.98	2225.67	671.51	1,272.60	973.28	-2110
change	0.37	1.18	-0.070	-0.079	-0.092	-0.090	-0.104	-0.109	-0.121	-0.068	-0.02	-6.99	3.44	-1.60	4.54	-80

◎ 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	4.380	4.156	3.906	3.752	3.852	6.9088	33,136.37	10,386.99	2023-01-03	23.700	-0.500	-5.500	-15.600	-14.700	-25.500	-48.500
2023-01-02	4.428	4.227	4.000	3.879	3.975	6.9266	33,147.25	10,466.49	2023-01-02	24.700	1.300	-1.500	-13.250	-13.850	-24.850	-44.050
change	-0.048	-0.071	-0.094	-0.127	-0.123	-0.0178	-10.88	-79.50	change	-1.000	-1.800	-4.000	-2.350	-0.850	-0.650	-4.450

◎ 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
2023-01-03	-7.00	-17.00	-28.50	-37.00	-10.00	-11.50	-15.50	-20.00	-4.00	-8.50	-15.75	-4.50	-11.75	-7.25	-11.50	-4.25
2023-01-02	-5.25	-14.00	-23.50	-33.25	-8.75	-9.50	-13.75	-19.25	-4.25	-9.75	-16.25	-5.50	-12.00	-6.50	-10.50	-4.00
change	-1.75	-3.00	-5.00	-3.75	-1.25	-2.00	-1.75	-0.75	0.25	1.25	0.50	1.00	0.25	-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
2023-01-03	-3.50	-10.00	-14.00	-4.00	-13.00	-22.00	-9.00	-18.00	-25.50	-9.00	-16.50	-7.50	-12.00	-4.50	4.50	7.00
2023-01-02	-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
change	0.50	2.00	2.00	0.00	2.00	4.00	2.00	4.00	4.00	2.00	2.00	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
2023-01-03	-78.00	-71.00	-63.50	-68.50	-73.00	-73.25	-73.50	2023-01-03	-1.25	-3.50	-2.25	-1.00	-6.50	-5.50	-23.50	-17.00
2023-01-02	-80.50	-78.50	-73.00	-79.75	-85.25	-86.25	-86.75	2023-01-02	0.00	-1.25	-1.25	-0.75	-6.50	-5.75	-25.00	-18.50
change	2.50	7.50	9.50	11.25	12.25	13.00	13.25	change	-1.25	-2.25	-1.00	-0.25	0.00	0.25	1.50	1.50

◎ 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	KTB이론가	103.69	110.65	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.3	23.8	32.3	저평	0.01	0.03	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	11.63	13.92	17.48				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/01/23	05/01/23	05/01/23	05/01/23	05/01/23	05/01/23	05/01/23	05/01/23
	maturity	05/01/24	05/07/24	06/01/25	05/01/26	05/01/27	05/01/28	07/01/30	05/01/33
CCS	value	06/01/23	06/01/23	06/01/23	06/01/23	06/01/23	06/01/23	06/01/23	06/01/23
	maturity	08/01/24	08/07/24	06/01/25	06/01/26	06/01/27	06/01/28	07/01/30	06/01/33

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Night Duty

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