

# Tradition Market Summary

05-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	3.9000	3.8750	3.8450	3.7700	3.6625	3.5400	3.4900	3.4350	3.3900	3.3575	3.3375	3.3200	3.3075	3.2975	3.2675	3.0975
2023-01-02	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
change	-0.0350	-0.0475	-0.0550	-0.0600	-0.0675	-0.0750	-0.0850	-0.0950	-0.0975	-0.1000	-0.1025	-0.1050	-0.1075	-0.1075	-0.0825	-0.0825
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	-115	16.3750	3.0600	3.0550	3.0400	3.0200	2.8950	2.8100	2.7800	2.7350	2.6650	2.6550	2.6900	2.7350	2.7600	2.7600
2023-01-02	-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
change	-10	0.1250	-0.0600	-0.0300	0.0200	0.0400	0.0050	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
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	103.87	111.56	3.618	3.670	3.660	3.625	3.653	3.595	3.575	3.590	3.96	2255.98	683.67	1,271.70	973.82	-2160
2023-01-02	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
change	0.17	0.88	-0.045	-0.064	-0.075	-0.045	-0.078	-0.082	-0.095	-0.075	0.00	37.30	8.72	0.70	-4.00	30

## ◎ 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	4.355	4.110	3.845	3.690	3.807	6.8985	33,269.77	10,458.76	2023-01-03	22.700	0.250	-8.500	-16.300	-16.000	-26.750	-49.250
2023-01-02	4.380	4.156	3.906	3.752	3.852	6.9088	33,136.37	10,386.99	2023-01-02	23.700	-0.500	-5.500	-15.600	-14.700	-25.500	-48.500
change	-0.025	-0.046	-0.061	-0.062	-0.045	-0.0103	133.40	71.77	change	-1.000	0.750	-3.000	-0.700	-1.300	-1.250	-0.750

## ◎ 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	-7.50	-18.25	-30.50	-41.00	-10.75	-12.25	-17.25	-22.75	-5.00	-10.50	-18.25	-5.50	-13.25	-7.75	-12.75	-5.00
2023-01-02	-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
change	-0.50	-1.25	-2.00	-4.00	-0.75	-0.75	-1.75	-2.75	-1.00	-2.00	-2.50	-1.00	-1.50	-0.50	-1.25	-0.75

## ◎ 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	-0.50	-2.00	-4.00	-2.00	-14.50	-23.00	-12.50	-21.00	-28.50	-8.50	-16.00	-7.50	-12.00	-4.50	4.50	7.00
2023-01-02	-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
change	3.00	8.00	10.00	2.00	-1.50	-1.00	-3.50	-3.00	-3.00	0.50	0.50	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
2023-01-03	-78.50	-62.25	-52.00	-59.50	-62.50	-62.25	-61.75	2023-01-03	-2.50	-5.50	-3.00	-1.00	-4.00	-3.00	-21.00	-17.00
2023-01-02	-78.00	-71.00	-63.50	-68.50	-73.00	-73.25	-73.50	2023-01-02	-1.25	-3.50	-2.25	-1.00	-6.50	-5.50	-23.50	-17.00
change	-0.50	8.75	11.50	9.00	10.50	11.00	11.75	change	-1.25	-2.00	-0.75	0.00	2.50	2.50	2.50	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	103.88	111.59	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.4	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	13.7	11.64	13.93	17.52				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	09/01/23	09/01/23	09/01/23	09/01/23	09/01/23	09/01/23	09/01/23	09/01/23
	maturity	09/01/24	09/07/24	09/01/25	09/01/26	11/01/27	10/01/28	09/01/30	10/01/33

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