

# Tradition Market Summary

06-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-04	3.9000	3.8850	3.8500	3.7875	3.6950	3.5550	3.4925	3.4250	3.3750	3.3350	3.3075	3.2850	3.2700	3.2675	3.2300	3.0600
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
change on/off (nd)	0.0000	0.0100	0.0050	0.0175	0.0325	0.0150	0.0025	-0.0100	-0.0150	-0.0225	-0.0300	-0.0350	-0.0375	-0.0300	-0.0375	-0.0375
CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-04	-100	15.3750	3.1900	3.1400	3.0750	3.0650	2.9400	2.8300	2.7800	2.7350	2.6650	2.6550	2.6900	2.7350	2.7600	2.7600
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
change on/off	15	-1.0000	0.1300	0.0850	0.0350	0.0450	0.0450	0.0200	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

◎ 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
2023-01-04	103.77	111.52	3.595	3.680	3.675	3.655	3.675	3.605	3.575	3.572	3.96	2264.65	679.92	1,269.40	954.48	-2090
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
change	-0.10	-0.04	-0.023	0.010	0.015	0.030	0.022	0.010	0.000	-0.018	0.00	8.67	-	3.75	- 2.30	70

◎ US Market Close

◎ IRS/KTB Spread

	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	4.464	4.210	3.920	3.722	3.792	6.8870	32,930.08	10,305.24	2023-01-04	25.500	2.000	-10.000	-18.250	-18.000	-30.500	-51.200
2023-01-03	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
change	0.109	0.100	0.075	0.032	-0.015	-0.0115	- 339.69	- 153.52	change	2.800	1.750	-1.500	-1.950	-2.000	-3.750	-1.950

◎ 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
2023-01-04	-6.25	-15.50	-29.50	-42.50	-9.25	-14.00	-20.25	-27.00	-6.25	-13.00	-22.00	-6.75	-15.75	-9.00	-15.50	-6.50
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
change	1.25	2.75	1.00	-1.50	1.50	-1.75	-3.00	-4.25	-1.25	-2.50	-3.75	-1.25	-2.50	-1.25	-2.75	-1.50

◎ 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
2023-01-04	-5.00	-11.50	-12.50	-1.00	-13.50	-24.50	-12.50	-23.50	-33.00	-11.00	-20.50	-9.50	-14.00	-4.50	4.50	7.00
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
change	-4.50	-9.50	-8.50	1.00	1.00	-1.50	0.00	-2.50	-4.50	-2.50	-4.50	-2.00	-2.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-01-04	-66.00	-62.00	-49.00	-55.25	-59.50	-60.00	-58.00	2023-01-04	-1.50	-5.00	-3.50	-0.25	-4.00	-3.75	-21.00	-17.00
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
change	12.50	0.25	3.00	4.25	3.00	2.25	3.75	change	1.00	0.50	-0.50	0.75	0.00	-0.75	0.00	0.00

◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	2023 BoK Monetary Committee Schedule					
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.4	저평	103.81	111.56	01월 13일	02월 23일	04월 13일	05월 25일		
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 13일	08월 24일	10월 19일	11월 30일		
13.1	16.2	22.0	12.3	16.7	13.6	18.6	13.7	11.64	13.94	17.55						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	05/01/26	11/01/27	10/01/28	09/01/30	10/01/33
CCS	value	10/01/23	10/01/23	10/01/23	10/01/23	10/01/23	10/01/23	10/01/23	10/01/23
	maturity	10/01/24	10/07/24	10/01/25	12/01/26	11/01/27	10/01/28	10/01/30	10/01/35

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Night Duty

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