

Tradition Market Summary

09-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-06	3.9150	3.8800	3.8650	3.8100	3.7200	3.5800	3.5150	3.4500	3.3950	3.3550	3.3275	3.3050	3.2900	3.2875	3.2500	3.0800
2023-01-05	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
change	0.0150	-0.0050	0.0150	0.0225	0.0250	0.0250	0.0225	0.0250	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-06	-110	18.5000	3.2050	3.1800	3.1300	3.1250	3.0000	2.8700	2.8200	2.7500	2.6800	2.6700	2.7050	2.7500	2.7750	2.7750
2023-01-05	-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
change	-10	3.1250	0.0150	0.0400	0.0550	0.0600	0.0600	0.0400	0.0400	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
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
2023-01-06	103.73	111.56	3.607	3.697	3.690	3.687	3.690	3.625	3.575	3.573	3.92	2289.97	688.94	1,268.60	954.00	-2150
2023-01-05	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
change	-0.04	0.04	0.012	0.017	0.015	0.032	0.015	0.020	0.000	0.001	-0.04	25.32	9.02	-0.80	-0.48	-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
2023-01-06	4.258	3.985	3.705	3.560	3.684	6.8230	33,630.61	10,569.29	2023-01-06	25.800	3.000	-10.700	-17.500	-17.500	-28.500	-49.300
2023-01-05	4.464	4.210	3.920	3.722	3.792	6.8870	32,930.08	10,305.24	2023-01-05	25.500	2.000	-10.000	-18.250	-18.000	-30.500	-51.200
change	-0.206	-0.225	-0.215	-0.162	-0.108	-0.0640	700.53	264.05	change	0.300	1.000	-0.700	0.750	0.500	2.000	1.900

◎ 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
2023-01-06	-5.50	-14.50	-28.50	-41.50	-9.00	-14.00	-20.50	-27.00	-6.50	-13.00	-22.50	-6.50	-16.00	-9.50	-16.00	-6.50
2023-01-05	-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
change	0.75	1.00	1.00	1.00	0.25	0.00	-0.25	0.00	-0.25	0.00	-0.50	0.25	-0.25	-0.50	-0.50	0.00

◎ 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
2023-01-06	-2.50	-7.50	-8.00	-0.50	-13.00	-26.00	-12.50	-25.50	-37.50	-13.00	-25.00	-12.00	-16.50	-4.50	4.50	7.00
2023-01-05	-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
change	2.50	4.00	4.50	0.50	0.50	-1.50	0.00	-2.00	-4.50	-2.00	-4.50	-2.50	-2.50	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
2023-01-06	-66.00	-59.00	-45.50	-51.50	-58.00	-60.50	-58.50	2023-01-06	-3.50	-5.00	-1.50	-0.25	-4.00	-3.75	-21.00	-17.00
2023-01-05	-66.00	-62.00	-49.00	-55.25	-59.50	-60.00	-58.00	2023-01-05	-1.50	-5.00	-3.50	-0.25	-4.00	-3.75	-21.00	-17.00
change	0.00	3.00	3.50	3.75	1.50	-0.50	-0.50	change	-2.00	0.00	2.00	0.00	0.00	0.00	0.00	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	KT비론가	103.72	111.55	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	0.01	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	18.6	13.7	11.64	13.94	17.53				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	10/01/33
CCS	value	11/01/23	11/01/23	11/01/23	11/01/23	11/01/23	11/01/23	11/01/23	11/01/23
	maturity	11/01/24	11/07/24	13/01/25	12/01/26	11/01/27	11/01/28	11/01/30	11/01/33

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Night Duty

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