

Tradition Market Summary

10-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-09	3.8250	3.7750	3.7500	3.6800	3.5750	3.4350	3.3675	3.3050	3.2575	3.2250	3.2025	3.1850	3.1750	3.1725	3.1350	2.9650
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
change	-0.0900	-0.1050	-0.1150	-0.1300	-0.1450	-0.1450	-0.1475	-0.1450	-0.1375	-0.1300	-0.1250	-0.1200	-0.1150	-0.1150	-0.1150	-0.1150
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-09	-100	17.0000	3.1850	3.1350	3.0900	3.0900	3.0050	2.9100	2.8500	2.7800	2.7100	2.7000	2.7350	2.7800	2.8050	2.8050
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
change	10	-1.5000	-0.0200	-0.0450	-0.0400	-0.0350	0.0050	0.0400	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300
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
2023-01-09	104.20	112.64	3.575	3.575	3.580	3.560	3.525	3.480	3.462	3.455	3.92	2350.19	701.21	1,243.50	944.58	-2030
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
change	0.47	1.08	-0.032	-0.122	-0.110	-0.127	-0.165	-0.145	-0.113	-0.118	0.00	60.22	12.27	-25.10	-9.42	120

◎ 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
2023-01-09	4.208	3.948	3.667	3.527	3.651	6.7802	33,517.65	10,635.65	2023-01-09	17.500	-0.500	-12.500	-15.750	-17.500	-28.700	-49.000
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
change	-0.050	-0.037	-0.038	-0.033	-0.033	-0.0428	-112.96	66.36	change	-8.300	-3.500	-1.800	1.750	0.000	-0.200	0.300

◎ 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
2023-01-09	-7.00	-17.50	-31.50	-44.50	-10.50	-14.00	-20.75	-27.00	-6.75	-13.00	-21.00	-6.25	-14.25	-8.00	-13.00	-5.00
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
change	-1.50	-3.00	-3.00	-3.00	-1.50	0.00	-0.25	0.00	-0.25	0.00	1.50	0.25	1.75	1.50	3.00	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
2023-01-09	-5.00	-9.50	-9.50	0.00	-8.50	-18.00	-8.50	-18.00	-31.00	-9.50	-22.50	-13.00	-17.50	-4.50	4.50	7.00
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
change	-2.50	-2.00	-1.50	0.50	4.50	8.00	4.00	7.50	6.50	3.50	2.50	-1.00	-1.00	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
2023-01-09	-56.50	-48.50	-34.50	-36.25	-39.50	-44.50	-44.00	2023-01-09	-5.00	-7.50	-2.50	-0.25	-4.00	-3.75	-21.00	-17.00
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
change	9.50	10.50	11.00	15.25	18.50	16.00	14.50	change	-1.50	-2.50	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	저평	104.16	112.63	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	16.2	22.0	12.3	16.7	13.6	18.6	13.7	11.65	13.97	17.62				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	12/01/23	12/01/23	12/01/23	12/01/23	12/01/23	12/01/23	12/01/23	12/01/23
	maturity	12/01/24	12/07/24	13/01/25	12/01/26	12/01/27	12/01/28	14/01/30	12/01/33

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Night Duty

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