

# Tradition Market Summary

11-Jan-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-10	3.8300	3.7775	3.7500	3.6800	3.5800	3.4400	3.3700	3.3000	3.2525	3.2200	3.1975	3.1825	3.1700	3.1675	3.1300	2.9600
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
change	0.0050	0.0025	0.0000	0.0000	0.0050	0.0050	0.0025	-0.0050	-0.0050	-0.0050	-0.0050	-0.0025	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-10	-105	16.2000	3.2000	3.1650	3.1300	3.1300	3.1100	3.0800	3.0200	2.9500	2.8800	2.8700	2.9050	2.9500	2.9750	2.9750
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
change	-5	-0.8000	0.0150	0.0300	0.0400	0.0400	0.1050	0.1700	0.1700	0.1700	0.1700	0.1700	0.1700	0.1700	0.1700	0.1700
on/off			6.5	6.5	6.5	6.0	6.0	6.0	6.0	6.5	6.5	6.5	6.5	6.5	5.5	5.5

## ◎ 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
2023-01-10	104.20	112.60	3.580	3.585	3.580	3.550	3.530	3.480	3.472	3.480	3.90	2351.31	696.05	1,244.70	946.06	-2040
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
change	0.00	-0.04	0.005	0.010	0.000	-0.010	0.005	0.000	0.010	0.025	-0.02	1.12	-	5.16	1.20	1.48

## ◎ 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
2023-01-10	4.247	3.982	3.740	3.615	3.746	6.7866	33,704.10	10,742.63	2023-01-10	17.000	0.000	-11.000	-16.000	-18.000	-30.200	-52.000
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
change	0.039	0.034	0.073	0.088	0.095	0.0064	186.45	106.98	change	-0.500	0.500	1.500	-0.250	-0.500	-1.500	-3.000

## ◎ 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
2023-01-10	-7.00	-17.00	-31.00	-45.00	-10.00	-14.00	-21.00	-28.00	-7.00	-14.00	-22.00	-7.00	-15.00	-8.00	-13.00	-5.00
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
change	0.00	0.50	0.50	-0.50	0.50	0.00	-0.25	-1.00	-0.25	-1.00	-1.00	-0.75	-0.75	0.00	0.00	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
2023-01-10	-3.50	-7.00	-7.00	0.00	-2.00	-5.00	-2.00	-5.00	-18.00	-3.00	-16.00	-13.00	-17.50	-4.50	4.50	7.00
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
change	1.50	2.50	2.50	0.00	6.50	13.00	6.50	13.00	13.00	6.50	6.50	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
2023-01-10	-55.00	-45.00	-31.00	-26.00	-22.00	-27.00	-26.50	2023-01-10	-5.25	-8.00	-2.75	-0.25	-4.00	-3.75	-21.00	-17.00
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
change	1.50	3.50	3.50	10.25	17.50	17.50	17.50	change	-0.25	-0.50	-0.25	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	KTB이론가	104.15	112.56	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	0.05	0.04	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	16.8	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	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
CCS	value	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23
	maturity	16/01/24	15/07/24	13/01/25	13/01/26	13/01/27	13/01/28	14/01/30	13/01/33

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## Night Duty

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