

# Tradition Market Summary

13-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-12	3.8100	3.7550	3.7200	3.6300	3.5100	3.3550	3.2800	3.2100	3.1750	3.1525	3.1425	3.1375	3.1300	3.1275	3.0900	2.9225
2023-01-11	3.8000	3.7350	3.6900	3.6000	3.4775	3.3300	3.2650	3.2050	3.1650	3.1425	3.1300	3.1250	3.1150	3.1125	3.0750	2.9050
change	0.0100	0.0200	0.0300	0.0300	0.0325	0.0250	0.0150	0.0050	0.0100	0.0100	0.0125	0.0125	0.0150	0.0150	0.0150	0.0175
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-12	-100	15.5000	3.1600	3.0500	2.9950	2.9600	2.9700	2.9800	2.9200	2.8500	2.7800	2.7700	2.8050	2.8500	2.8750	2.8750
2023-01-11	-115	15.1500	3.1200	3.0200	2.9900	2.9700	2.9950	3.0500	2.9900	2.9200	2.8500	2.8400	2.8750	2.9200	2.9450	2.9450
change	15	0.3500	0.0400	0.0300	0.0050	-0.0100	-0.0250	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
on/off			4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5

◎ 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
2023-01-12	104.50	113.34	3.540	3.540	3.490	3.462	3.462	3.395	3.395	3.425	3.87	2365.10	710.82	1,245.80	954.13	-2050
2023-01-11	104.57	113.35	3.540	3.515	3.470	3.440	3.430	3.375	3.395	3.432	3.88	2359.53	709.77	1,246.20	942.65	-2000
change	-0.07	-0.01	0.000	0.025	0.020	0.022	0.032	0.020	0.000	-0.007	-0.01	5.57	1.05	-0.40	11.48	-50

◎ 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
2023-01-12	4.145	3.811	3.537	3.444	3.574	6.7270	34,189.97	11,001.11	2023-01-12	18.000	2.000	-10.700	-18.200	-18.500	-26.500	-50.250
2023-01-11	4.220	3.920	3.661	3.543	3.670	6.7670	33,973.01	10,931.67	2023-01-11	15.000	0.750	-11.000	-16.500	-17.000	-28.000	-52.700
change	-0.075	-0.109	-0.124	-0.099	-0.096	-0.0400	216.96	69.44	change	3.000	1.250	0.300	-1.700	-1.500	1.500	2.450

◎ 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
2023-01-12	-9.00	-21.00	-36.50	-51.00	-12.00	-15.50	-23.00	-30.00	-7.50	-14.50	-20.25	-7.00	-12.75	-5.75	-8.00	-2.25
2023-01-11	-9.00	-21.25	-36.00	-48.50	-12.25	-14.75	-21.25	-27.25	-6.50	-12.50	-18.75	-6.00	-12.25	-6.25	-9.00	-2.75
change	0.00	0.25	-0.50	-2.50	0.25	-0.75	-1.75	-2.75	-1.00	-2.00	-1.50	-1.00	-0.50	0.50	1.00	0.50

◎ 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
2023-01-12	-11.00	-16.50	-20.00	-3.50	-2.50	-1.50	1.00	2.00	-11.00	1.00	-12.00	-13.00	-17.50	-4.50	4.50	7.00
2023-01-11	-10.00	-13.00	-15.00	-2.00	0.50	6.00	2.50	8.00	-5.00	5.50	-7.50	-13.00	-17.50	-4.50	4.50	7.00
change	-1.00	-3.50	-5.00	-1.50	-3.00	-7.50	-1.50	-6.00	-6.00	-4.50	-4.50	0.00	0.00	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
2023-01-12	-56.00	-51.50	-39.50	-31.00	-23.00	-30.25	-32.50	2023-01-12	-5.50	-9.00	-3.50	-0.25	-4.00	-3.75	-20.75	-16.75
2023-01-11	-57.00	-48.75	-36.00	-27.00	-15.50	-22.25	-24.00	2023-01-11	-6.50	-11.00	-4.50	-0.25	-4.00	-3.75	-21.00	-17.00
change	1.00	-2.75	-3.50	-4.00	-7.50	-8.00	-8.50	change	1.00	2.00	1.00	0.00	0.00	0.00	0.25	0.25

◎ 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	29.1	14.8	19.4	23.9	32.5	저평	104.44	113.29	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	16.8	13.6	18.6	13.7	11.65	13.98	17.65						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/01/23	16/01/23	16/01/23	16/01/23	16/01/23	16/01/23	16/01/23	16/01/23
	maturity	16/01/24	16/07/24	16/01/25	16/01/26	18/01/27	17/01/28	16/01/30	17/01/33
CCS	value	17/01/23	17/01/23	17/01/23	17/01/23	17/01/23	17/01/23	17/01/23	17/01/23
	maturity	17/01/24	17/07/24	17/01/25	20/01/26	19/01/27	18/01/28	17/01/30	18/01/33

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Night Duty

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