

# Tradition Market Summary

16-Jan-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-13	3.8150	3.7475	3.6950	3.5775	3.4300	3.2300	3.1500	3.0650	3.0350	3.0200	3.0150	3.0125	3.0050	3.0025	2.9700	2.8025
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
change	0.0050	-0.0075	-0.0250	-0.0525	-0.0800	-0.1250	-0.1300	-0.1450	-0.1400	-0.1325	-0.1275	-0.1250	-0.1250	-0.1250	-0.1200	-0.1200
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-13	-120	15.0000	3.0950	2.9550	2.8600	2.8100	2.8200	2.8300	2.7900	2.7200	2.6500	2.6400	2.6750	2.7200	2.7450	2.7450
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
change	-20	-0.5000	-0.0650	-0.0950	-0.1350	-0.1500	-0.1500	-0.1500	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300
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
2023-01-13	104.85	114.37	3.530	3.470	3.402	3.365	3.340	3.265	3.295	3.335	3.88	2386.09	711.82	1,241.30	971.95	-2030
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
change	0.35	1.03	-0.010	-0.070	-0.088	-0.097	-0.122	-0.130	-0.100	-0.090	0.01	20.99	1.00	-4.50	17.82	20

## ◎ 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
2023-01-13	4.224	3.889	3.597	3.498	3.609	6.7100	34,302.61	11,079.16	2023-01-13	16.500	2.800	-13.500	-19.000	-20.000	-29.000	-53.250
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
change	0.079	0.078	0.060	0.054	0.035	-0.0170	112.64	78.05	change	-1.500	0.800	-2.800	-0.800	-1.500	-2.500	-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
2023-01-13	-11.75	-26.50	-46.50	-63.00	-14.75	-20.00	-28.00	-36.50	-8.00	-16.50	-21.00	-8.50	-13.00	-4.50	-6.00	-1.50
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
change	-2.75	-5.50	-10.00	-12.00	-2.75	-4.50	-5.00	-6.50	-0.50	-2.00	-0.75	-1.50	-0.25	1.25	2.00	0.75

## ◎ 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
2023-01-13	-14.00	-23.50	-28.50	-5.00	-4.00	-3.00	1.00	2.00	-9.00	1.00	-10.00	-11.00	-15.50	-4.50	4.50	7.00
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
change	-3.00	-7.00	-8.50	-1.50	-1.50	-1.50	0.00	0.00	2.00	0.00	2.00	2.00	2.00	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
2023-01-13	-60.00	-57.00	-42.00	-33.00	-23.50	-30.00	-33.00	2023-01-13	-6.75	-12.00	-5.25	-0.25	-3.50	-3.25	-20.25	-16.75
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
change	-4.00	-5.50	-2.50	-2.00	-0.50	0.25	-0.50	change	-1.25	-3.00	-1.75	0.00	0.50	0.50	0.50	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	104.76	114.27	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.5	24.0	32.7	저평	0.09	0.10	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	22.1	12.3	16.8	13.6	18.6	13.7	11.67	14.02	17.74				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	19/01/26	18/01/27	17/01/28	17/01/30	17/01/33
CCS	value	18/01/23	18/01/23	18/01/23	18/01/23	18/01/23	18/01/23	18/01/23	18/01/23
	maturity	18/01/24	18/07/24	21/01/25	20/01/26	19/01/27	18/01/28	18/01/30	18/01/33

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Night Duty  
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