

Tradition Market Summary

19-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-18	3.6900	3.6975	3.6775	3.5575	3.4100	3.2400	3.1800	3.1200	3.0950	3.0825	3.0800	3.0775	3.0700	3.0675	3.0700	2.9025
2023-01-17	3.7650	3.7125	3.6875	3.6025	3.4900	3.3400	3.2875	3.2300	3.2100	3.2050	3.2050	3.2050	3.2000	3.1975	3.2000	3.0325
change	-0.0750	-0.0150	-0.0100	-0.0450	-0.0800	-0.1000	-0.1075	-0.1100	-0.1150	-0.1225	-0.1250	-0.1275	-0.1300	-0.1300	-0.1300	-0.1300
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-18	-115	15.7500	3.0800	2.9700	2.9000	2.8600	2.8550	2.8550	2.8150	2.7450	2.6750	2.6650	2.7000	2.7450	2.7700	2.7700
2023-01-17	-125	15.7500	3.1100	2.9800	2.9650	2.9250	2.9250	2.9450	2.9050	2.8350	2.7650	2.7550	2.7900	2.8350	2.8600	2.8600
change	10	0.0000	-0.0300	-0.0100	-0.0650	-0.0650	-0.0700	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900
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
2023-01-18	104.75	114.10	3.518	3.465	3.415	3.373	3.397	3.331	3.320	3.320	3.70	2368.32	711.75	1,237.40	958.69	-2060
2023-01-17	104.43	112.90	3.554	3.531	3.484	3.481	3.481	3.437	3.442	3.425	3.74	2379.39	709.71	1,238.70	966.07	-2130
change	0.32	1.20	-0.036	-0.066	-0.069	-0.108	-0.084	-0.106	-0.122	-0.105	-0.04	-11.07	2.04	-1.30	-7.38	70

◎ 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
2023-01-18	4.085	3.730	3.439	3.373	3.540	6.7676	33,296.96	10,957.01	2023-01-18	15.950	-0.500	-13.300	-21.700	-21.100	-25.000	-41.750
2023-01-17	4.205	3.878	3.619	3.549	3.661	6.7723	33,910.85	11,095.11	2023-01-17	13.350	0.600	-14.100	-19.350	-20.700	-24.200	-39.250
change	-0.120	-0.148	-0.180	-0.176	-0.121	-0.0047	-613.89	-138.10	change	2.600	-1.100	0.800	-2.350	-0.400	-0.800	-2.500

◎ 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
2023-01-18	-12.00	-26.75	-43.75	-55.75	-14.75	-17.00	-23.00	-29.00	-6.00	-12.00	-15.75	-6.00	-9.75	-3.75	-5.00	-1.25
2023-01-17	-8.50	-19.75	-34.75	-45.75	-11.25	-15.00	-20.25	-26.00	-5.25	-11.00	-13.50	-5.75	-8.25	-2.50	-3.00	-0.50
change	-3.50	-7.00	-9.00	-10.00	-3.50	-2.00	-2.75	-3.00	-0.75	-1.00	-2.25	-0.25	-1.50	-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
2023-01-18	-11.00	-18.00	-22.00	-4.00	-4.50	-4.50	-0.50	-0.50	-11.50	0.00	-11.00	-11.00	-15.50	-4.50	4.50	7.00
2023-01-17	-13.00	-14.50	-18.50	-4.00	-4.00	-2.00	0.00	2.00	-9.00	2.00	-9.00	-11.00	-15.50	-4.50	4.50	7.00
change	2.00	-3.50	-3.50	0.00	-0.50	-2.50	-0.50	-2.50	-2.50	-2.00	-2.00	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
2023-01-18	-59.75	-51.00	-38.00	-32.50	-26.50	-33.75	-37.00	2023-01-18	0.75	-1.25	-2.00	-0.25	0.00	0.25	-16.75	-16.75
2023-01-17	-57.75	-52.50	-41.50	-36.25	-28.50	-37.00	-41.00	2023-01-17	-5.25	-7.75	-2.50	-0.25	0.00	0.25	-16.75	-16.75
change	-2.00	1.50	3.50	3.75	2.00	3.25	4.00	change	6.00	6.50	0.50	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	104.66	113.98	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	24.0	32.6	저평	0.09	0.12	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	11.66	13.96	17.63				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/01/23	20/01/23	20/01/23	20/01/23	20/01/23	20/01/23	20/01/23	20/01/23
	maturity	22/01/24	22/07/24	20/01/25	20/01/26	20/01/27	20/01/28	21/01/30	20/01/33
CCS	value	25/01/23	25/01/23	25/01/23	25/01/23	25/01/23	25/01/23	25/01/23	25/01/23
	maturity	25/01/24	25/07/24	27/01/25	26/01/26	25/01/27	25/01/28	25/01/30	25/01/33

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Night Duty

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