

# Tradition Market Summary

20-Jan-23

### ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-19	3.6800	3.6700	3.6400	3.5150	3.3600	3.1500	3.0850	3.0250	3.0025	2.9950	2.9950	2.9900	2.9900	2.9950	3.0050	2.8375
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
change	-0.0100	-0.0275	-0.0375	-0.0425	-0.0500	-0.0900	-0.0950	-0.0950	-0.0925	-0.0875	-0.0850	-0.0875	-0.0800	-0.0725	-0.0650	-0.0650
on/off (nd)																
CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-19	-110	13.6250	3.0200	2.9000	2.8300	2.6800	2.6600	2.6500	2.6100	2.5400	2.4700	2.4600	2.4950	2.5400	2.5650	2.5650
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
change	5	-2.1250	-0.0600	-0.0700	-0.0700	-0.1800	-0.1950	-0.2050	-0.2050	-0.2050	-0.2050	-0.2050	-0.2050	-0.2050	-0.2050	-0.2050
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
2023-01-19	105.06	114.90	3.457	3.339	3.351	3.267	3.287	3.235	3.237	3.230	3.68	2380.34	712.89	1,232.10	963.28	-2070
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
change	0.31	0.80	-0.061	-0.126	-0.064	-0.106	-0.110	-0.096	-0.083	-0.090	-0.02	12.02	1.14	-5.30	4.59	-10

### ◎ 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
2023-01-19	4.129	3.772	3.486	3.399	3.569	6.7734	33,044.56	10,852.27	2023-01-19	18.300	0.900	-11.700	-20.200	-21.000	-24.700	-39.250
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
change	0.044	0.042	0.047	0.026	0.029	0.0058	-252.40	-104.74	change	2.350	1.400	1.600	1.500	0.100	0.300	2.500

### ◎ 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
2023-01-19	-12.50	-28.00	-49.00	-61.50	-15.50	-21.00	-27.50	-33.50	-6.50	-12.50	-15.50	-6.00	-9.00	-3.00	-3.50	-0.50
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
change	-0.50	-1.25	-5.25	-5.75	-0.75	-4.00	-4.50	-4.50	-0.50	-0.50	0.25	0.00	0.75	0.75	1.50	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
2023-01-19	-12.00	-19.00	-34.00	-15.00	-17.00	-18.00	-2.00	-3.00	-14.00	-1.00	-12.00	-11.00	-15.50	-4.50	4.50	7.00
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
change	-1.00	-1.00	-12.00	-11.00	-12.50	-13.50	-1.50	-2.50	-2.50	-1.00	-1.00	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
2023-01-19	-62.00	-53.00	-47.00	-42.50	-37.50	-45.50	-49.50	2023-01-19	-1.00	-4.00	-3.00	0.50	1.50	1.00	-15.25	-16.75
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
change	-2.25	-2.00	-9.00	-10.00	-11.00	-11.75	-12.50	change	-1.75	-2.75	-1.00	0.75	1.50	0.75	1.50	0.00

### ◎ Duration

								(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						
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	저평	104.94	114.78	01월 13일	02월 23일	04월 13일	05월 25일		
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10				07월 13일	08월 24일	10월 19일	11월 30일		
13.1	16.2	22.1	12.3	16.8	13.6	18.6	13.7	11.66	13.97	17.67						

### ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	26/01/23	26/01/23	26/01/23	26/01/23	26/01/23	26/01/23	26/01/23	26/01/23
	maturity	26/01/24	26/07/24	27/01/25	26/01/26	26/01/27	31/01/28	28/01/30	26/01/33

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