

Tradition Market Summary

27-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-26	3.6550	3.6575	3.6250	3.5150	3.3750	3.1750	3.1050	3.0400	3.0100	2.9975	2.9900	2.9825	2.9750	2.9850	2.9975	2.8300
2023-01-25	3.6800	3.6700	3.6500	3.5325	3.3850	3.1900	3.1150	3.0450	3.0100	2.9950	2.9850	2.9800	2.9700	2.9775	2.9925	2.8250
change	-0.0250	-0.0125	-0.0250	-0.0175	-0.0100	-0.0150	-0.0100	-0.0050	0.0000	0.0025	0.0050	0.0025	0.0050	0.0075	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
2023-01-26	-110	14.8000	3.0900	2.9700	2.8900	2.7600	2.7300	2.7000	2.6500	2.6000	2.5300	2.5200	2.5550	2.6000	2.6250	2.6250
2023-01-25	-105	15.2740	3.1050	2.9850	2.9100	2.7800	2.7500	2.7200	2.6700	2.6200	2.5500	2.5400	2.5750	2.6200	2.6450	2.6450
change	-5	-0.4740	-0.0150	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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	
2023-01-26	104.98	114.83	3.461	3.420	3.398	3.270	3.285	3.225	3.230	3.265	3.65	2468.65	738.94	1,230.70	949.62	-2030	
2023-01-25	104.95	114.95	3.463	3.418	3.389	3.281	3.297	3.235	3.220	3.242	3.66	2428.57	732.35	1,231.70	951.63	-2040	
change	0.03	-0.12	-0.002	0.002	0.009	-0.011	-0.012	-0.010	0.010	0.023	-0.01	40.08	6.59	-	1.00	-2.01	10

◎ 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
2023-01-26	4.189	3.894	3.602	3.506	3.642	6.7378	33,949.41	11,512.41	2023-01-26	16.400	-2.300	-9.500	-18.000	-18.500	-25.500	-43.500
2023-01-25	4.133	3.841	3.556	3.451	3.603	6.7703	33,743.84	11,313.36	2023-01-25	18.700	-0.400	-9.100	-18.200	-19.000	-25.000	-41.700
change	0.056	0.053	0.046	0.055	0.039	-0.0325	205.57	199.05	change	-2.300	-1.900	-0.400	0.200	0.500	-0.500	-1.800

◎ 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
2023-01-26	-11.00	-25.00	-45.00	-58.50	-14.00	-20.00	-27.00	-33.50	-7.00	-13.50	-17.75	-6.50	-10.75	-4.25	-6.50	-2.25
2023-01-25	-11.75	-26.50	-46.00	-60.50	-14.75	-19.50	-27.00	-34.00	-7.50	-14.50	-19.50	-7.00	-12.00	-5.00	-7.50	-2.50
change	0.75	1.50	1.00	2.00	0.75	-0.50	0.00	0.50	0.50	1.00	1.75	0.50	1.25	0.75	1.00	0.25

◎ 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
2023-01-26	-12.00	-20.00	-33.00	-13.00	-16.00	-19.00	-3.00	-6.00	-16.00	-3.00	-13.00	-10.00	-14.50	-4.50	4.50	7.00
2023-01-25	-12.00	-19.50	-32.50	-13.00	-16.00	-19.00	-3.00	-6.00	-16.00	-3.00	-13.00	-10.00	-14.50	-4.50	4.50	7.00
change	0.00	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-01-26	-53.50	-48.50	-41.50	-37.50	-34.00	-39.75	-42.00	2023-01-26	0.25	-3.00	-3.25	1.00	2.25	1.25	-14.50	-16.75
2023-01-25	-54.50	-47.50	-41.00	-36.50	-32.50	-37.50	-39.50	2023-01-25	-1.00	-3.00	-2.00	0.75	2.25	1.50	-14.50	-16.75
change	1.00	-1.00	-0.50	-1.00	-1.50	-2.25	-2.50	change	1.25	0.00	-1.25	0.25	0.00	-0.25	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	104.90	114.70	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	저평	0.08	0.13	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	18.7	13.7	11.66	13.97	17.67				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	30/01/23	30/01/23	30/01/23	30/01/23	30/01/23	30/01/23	30/01/23	30/01/23
	maturity	30/01/24	30/07/24	31/01/25	30/01/26	29/01/27	31/01/28	30/01/30	28/01/33
CCS	value	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23	31/01/23
	maturity	31/01/24	31/07/24	03/01/25	30/01/26	29/01/27	31/01/28	31/01/30	28/01/33

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Night Duty

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