

Tradition Market Summary

12-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
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
2023-01-10	3.8300	3.7775	3.7500	3.6800	3.5800	3.4400	3.3700	3.3000	3.2525	3.2200	3.1975	3.1825	3.1700	3.1675	3.1300	2.9600
change	-0.0300	-0.0425	-0.0600	-0.0800	-0.1025	-0.1100	-0.1050	-0.0950	-0.0875	-0.0775	-0.0675	-0.0575	-0.0550	-0.0550	-0.0550	-0.0550
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-11	-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
2023-01-10	-105	16.2000	3.2000	3.1650	3.1300	3.1300	3.1100	3.0800	3.0200	2.9500	2.8800	2.8700	2.9050	2.9500	2.9750	2.9750
change	-10	-1.0500	-0.0800	-0.1450	-0.1400	-0.1600	-0.1150	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off			5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ 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
2023-01-11	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
2023-01-10	104.20	112.60	3.580	3.585	3.580	3.550	3.530	3.480	3.472	3.480	3.90	2351.31	696.05	1,244.70	946.06	-2040
change	0.37	0.75	-0.040	-0.070	-0.110	-0.110	-0.100	-0.105	-0.077	-0.048	-0.02	8.22	13.72	1.50	-3.41	40

◎ 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
2023-01-11	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
2023-01-10	4.247	3.982	3.740	3.615	3.746	6.7866	33,704.10	10,742.63	2023-01-10	17.000	0.000	-11.000	-16.000	-18.000	-30.200	-52.000
change	-0.027	-0.062	-0.079	-0.072	-0.076	-0.0196	268.91	189.04	change	-2.000	0.750	0.000	-0.500	1.000	2.200	-0.700

◎ 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
2023-01-11	-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
2023-01-10	-7.00	-17.00	-31.00	-45.00	-10.00	-14.00	-21.00	-28.00	-7.00	-14.00	-22.00	-7.00	-15.00	-8.00	-13.00	-5.00
change	-2.00	-4.25	-5.00	-3.50	-2.25	-0.75	-0.25	0.75	0.50	1.50	3.25	1.00	2.75	1.75	4.00	2.25

◎ 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
2023-01-11	-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
2023-01-10	-3.50	-7.00	-7.00	0.00	-2.00	-5.00	-2.00	-5.00	-18.00	-3.00	-16.00	-13.00	-17.50	-4.50	4.50	7.00
change	-6.50	-6.00	-8.00	-2.00	2.50	11.00	4.50	13.00	13.00	8.50	8.50	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
2023-01-11	-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
2023-01-10	-55.00	-45.00	-31.00	-26.00	-22.00	-27.00	-26.50	2023-01-10	-5.25	-8.00	-2.75	-0.25	-4.00	-3.75	-21.00	-17.00
change	-2.00	-3.75	-5.00	-1.00	6.50	4.75	2.50	change	-1.25	-3.00	-1.75	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	KTB이론가	104.50	113.28	01월 13일	02월 23일	04월 13일	05월 25일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	저평	0.07	0.07	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	13.99	17.67				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23	13/01/23
	maturity	15/01/24	15/07/24	13/01/25	13/01/26	13/01/27	13/01/28	14/01/30	13/01/33
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

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.H Lee J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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Night Duty

Y.C Yoon