

Tradition Market Summary

17-Jan-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-16	3.7650	3.6950	3.6700	3.5825	3.4650	3.2900	3.2200	3.1500	3.1225	3.1075	3.1025	3.0975	3.0900	3.0875	3.0550	2.8875
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
change	-0.0500	-0.0525	-0.0250	0.0050	0.0350	0.0600	0.0700	0.0850	0.0875	0.0875	0.0875	0.0850	0.0850	0.0850	0.0850	0.0850
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-01-16	-125	15.0000	3.1350	2.9950	2.9000	2.8500	2.8600	2.8700	2.8300	2.7600	2.6900	2.6800	2.7150	2.7600	2.7850	2.7850
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
change	-5	0.0000	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400
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
2023-01-16	104.59	113.63	3.560	3.510	3.462	3.445	3.430	3.370	3.372	3.390	3.79	2399.86	716.89	1,235.30	966.93	-2070
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
change	-0.26	-0.74	0.030	0.040	0.060	0.080	0.090	0.105	0.077	0.055	-0.09	13.77	5.07	-6.00	-5.02	-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
2023-01-16	4.224	3.889	3.597	3.498	3.609	6.7439	34,302.61	11,079.16	2023-01-16	11.000	0.300	-15.500	-21.000	-22.000	-28.200	-50.250
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
change	0.000	0.000	0.000	0.000	0.000	0.0339	-	-	change	-5.500	-2.500	-2.000	-2.000	-2.000	0.800	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
2023-01-16	-8.75	-20.50	-38.00	-52.00	-11.75	-17.50	-24.50	-31.50	-7.00	-14.00	-18.25	-7.00	-11.25	-4.25	-6.00	-1.75
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
change	3.00	6.00	8.50	11.00	3.00	2.50	3.50	5.00	1.00	2.50	2.75	1.50	1.75	0.25	0.00	-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
2023-01-16	-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
2023-01-13	-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
change	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	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
2023-01-16	-53.50	-56.50	-44.00	-36.00	-28.00	-34.75	-37.50	2023-01-16	-7.00	-9.50	-2.50	-0.25	-3.50	-3.25	-20.25	-16.75
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
change	6.50	0.50	-2.00	-3.00	-4.50	-4.75	-4.50	change	-0.25	2.50	2.75	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	KT비론가	104.49	113.54	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	0.10	0.09	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	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	20/01/25	19/01/26	18/01/27	18/01/28	18/01/30	18/01/33
CCS	value	19/01/23	19/01/23	19/01/23	19/01/23	19/01/23	19/01/23	19/01/23	19/01/23
	maturity	19/01/24	19/07/24	21/01/25	20/01/26	19/01/27	19/01/28	22/01/30	19/01/32

◎ 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

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

Night Duty

J.W Shim