

Tradition Market Summary

19-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-18	3.7625	3.7075	3.6400	3.5050	3.3775	3.2700	3.2250	3.1975	3.1850	3.1825	3.1825	3.1950	3.2000	3.2250	3.2000	3.1350
2023-12-15	3.7800	3.7225	3.6550	3.5175	3.3900	3.2900	3.2450	3.2175	3.2075	3.2075	3.2050	3.2150	3.2200	3.2450	3.2200	3.1550
change	-0.0175	-0.0150	-0.0150	-0.0125	-0.0125	-0.0200	-0.0200	-0.0200	-0.0225	-0.0250	-0.0225	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-18	3.0700	3.0400	3.0300	2.8450	2.6450	2.5400	2.5350	2.5300	2.5200	2.4900	2.4600	2.4550	2.4400	2.4850	2.4300	2.4300
2023-12-15	3.0650	3.0350	3.0250	2.8550	2.6750	2.5700	2.5650	2.5600	2.5500	2.5200	2.4900	2.4850	2.4700	2.5150	2.4600	2.4600
change	0.0050	0.0050	0.0050	-0.0100	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off	4.5	4.5	4.5	6.0	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5

◎ 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
2023-12-18	104.72	113.84	3.424	3.395	3.375	3.279	3.356	3.302	3.339	3.259	3.83	2566.86	850.96	1,297.20	910.97	-2370
2023-12-15	104.77	113.66	3.423	3.381	3.365	3.275	3.355	3.302	3.348	3.286	3.83	2563.56	838.31	1,296.50	919.90	-2380
change	-0.05	0.18	0.001	0.014	0.010	0.004	0.001	0.000	-0.009	-0.027	0.00	3.30	12.65	0.70	-8.93	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
2023-12-18	4.451	4.148	3.933	3.935	4.048	7.1426	37,306.02	14,904.81	2023-12-18	21.600	0.250	-0.900	-13.100	-10.450	-13.900	-12.400
2023-12-15	4.449	4.125	3.914	3.915	4.012	7.1328	37,305.16	14,813.92	2023-12-15	23.200	2.500	1.500	-11.000	-8.450	-12.800	-13.100
change	0.002	0.023	0.019	0.020	0.036	0.0098	0.86	90.89	change	-1.600	-2.250	-2.400	-2.100	-2.000	-1.100	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
2023-12-18	-13.50	-26.25	-37.00	-44.25	-12.75	-10.75	-15.25	-18.00	-4.50	-7.25	-8.75	-2.75	-4.25	-1.50	0.25	1.75
2023-12-15	-13.75	-26.50	-36.50	-43.75	-12.75	-10.00	-14.50	-17.25	-4.50	-7.25	-8.25	-2.75	-3.75	-1.00	0.25	1.25
change	0.25	0.25	-0.50	-0.50	0.00	-0.75	-0.75	-0.75	0.00	0.00	-0.50	0.00	-0.50	-0.50	0.00	0.50

◎ 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
2023-12-18	-18.50	-38.50	-49.00	-10.50	-11.00	-11.50	-0.50	-1.00	-5.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
2023-12-15	-17.00	-35.00	-45.50	-10.50	-11.00	-11.50	-0.50	-1.00	-5.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
change	-1.50	-3.50	-3.50	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
2023-12-18	-61.00	-73.25	-73.00	-69.00	-66.75	-69.25	-76.00	2023-12-18	-5.50	-12.25	-6.75	2.50	0.00	-2.50	-6.50	-6.50
2023-12-15	-63.00	-71.50	-72.00	-68.00	-65.75	-68.75	-75.00	2023-12-15	-5.75	-12.50	-6.75	2.50	0.00	-2.50	-6.50	-6.50
change	2.00	-1.75	-1.00	-1.00	-1.00	-0.50	-1.00	change	0.25	0.25	0.00	0.00	0.00	0.00	0.00	

◎ Short-End, Long-End IRS spread

Duration	(vard)	3yr	10yr	2024 BoK Monetary Committee Schedule										
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	104.70	113.80	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.02	0.04	07월 11일	08월 22일	10월 11일	11월 28일
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	16.7	13.6	18.5	13.6	11.63	13.92	17.37				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/12/23	20/12/23	20/12/23	20/12/23	20/12/23	20/12/23	20/12/23	20/12/23
	maturity	20/12/24	20/06/25	22/12/25	21/12/26	20/12/27	20/12/28	20/12/30	20/12/33
CCS	value	21/12/23	21/12/23	21/12/23	21/12/23	21/12/23	21/12/23	21/12/23	21/12/23
	maturity	23/12/24	23/06/25	22/12/25	21/12/26	21/12/27	21/12/28	23/12/30	21/12/33

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