

Tradition Market Summary

22-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-21	3.7350	3.6650	3.5875	3.4525	3.3250	3.2025	3.1650	3.1350	3.1175	3.1125	3.1100	3.1175	3.1200	3.1425	3.1350	3.1125
2023-12-20	3.7300	3.6675	3.5925	3.4550	3.3300	3.2100	3.1700	3.1400	3.1225	3.1175	3.1150	3.1225	3.1250	3.1500	3.1375	3.1150
change	0.0050	-0.0025	-0.0050	-0.0025	-0.0050	-0.0075	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0075	-0.0025	-0.0025
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-21	2.9550	2.9250	2.9150	2.7300	2.5350	2.4400	2.4250	2.4200	2.4100	2.3800	2.3500	2.3450	2.3300	2.3750	2.3200	2.3200
2023-12-20	3.0150	2.9850	2.9750	2.7900	2.6100	2.5300	2.5150	2.5100	2.5000	2.4700	2.4400	2.4350	2.4200	2.4650	2.4100	2.4100
change	-0.0600	-0.0600	-0.0600	-0.0600	-0.0750	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900
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	
2023-12-21	105.13	114.40	3.429	3.421	3.341	3.232	3.295	3.251	3.292	3.250	3.83	2600.02	859.44	1,305.10	914.55	-2380	
2023-12-20	105.14	114.58	3.429	3.405	3.345	3.223	3.295	3.245	3.277	3.232	3.83	2614.30	862.98	1,298.90	908.81	-2340	
change	-0.01	-0.18	0.000	0.016	-0.004	0.009	0.000	0.006	0.015	0.018	0.00	-14.28	-	3.54	6.20	5.74	-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
2023-12-21	4.352	4.063	3.880	3.892	4.034	7.1430	37,404.35	14,963.87	2023-12-21	15.850	-1.600	-2.950	-13.000	-11.600	-17.200	-13.750
2023-12-20	4.340	4.049	3.851	3.853	3.989	7.1497	37,082.00	14,777.94	2023-12-20	16.350	-1.500	-1.300	-12.500	-10.500	-15.200	-11.700
change	0.012	0.014	0.029	0.039	0.045	-0.0067	322.35	185.93	change	-0.500	-0.100	-1.650	-0.500	-1.100	-2.000	-2.050

◎ 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
2023-12-21	-13.50	-26.25	-38.50	-45.25	-12.75	-12.25	-16.00	-19.00	-3.75	-6.75	-9.00	-3.00	-5.25	-2.25	-1.50	0.75
2023-12-20	-13.75	-26.25	-38.25	-45.25	-12.50	-12.00	-16.00	-19.00	-4.00	-7.00	-9.25	-3.00	-5.25	-2.25	-1.50	0.75
change	0.25	0.00	-0.25	0.00	-0.25	-0.25	0.00	0.00	0.25	0.25	0.25	0.00	0.00	0.00	0.00	0.00

◎ 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
2023-12-21	-18.50	-38.00	-47.50	-9.50	-11.00	-11.50	-1.50	-2.00	-6.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
2023-12-20	-18.50	-36.50	-44.50	-8.00	-9.50	-10.00	-1.50	-2.00	-6.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
change	0.00	-1.50	-3.00	-1.50	-1.50	-1.50	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
2023-12-21	-67.25	-79.00	-76.25	-74.00	-71.50	-73.25	-79.00	2023-12-21	-7.00	-14.75	-7.75	2.25	1.50	-0.75	-0.75	-2.25
2023-12-20	-61.75	-72.00	-68.00	-65.50	-63.00	-64.75	-70.50	2023-12-20	-6.25	-13.75	-7.50	2.50	1.25	-1.25	-1.00	-2.25
change	-5.50	-7.00	-8.25	-8.50	-8.50	-8.50	-8.50	change	-0.75	-1.00	-0.25	-0.25	0.25	0.50	0.25	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	KTB이론가	105.05	114.36	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	0.08	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	18.6	13.7	11.64	13.93	17.34				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	26/12/23	26/12/23	26/12/23	26/12/23	26/12/23	26/12/23	26/12/23	26/12/23
	maturity	26/12/24	26/06/25	26/12/26	28/12/26	28/12/27	26/12/28	26/12/30	27/12/33
CCS	value	27/12/23	27/12/23	27/12/23	27/12/23	27/12/23	27/12/23	27/12/23	27/12/23
	maturity	27/12/24	27/06/25	29/12/25	28/12/26	28/12/27	27/12/28	27/12/30	27/12/33

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