

Tradition Market Summary

26-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-22	3.7225	3.6650	3.5850	3.4500	3.3250	3.2050	3.1650	3.1350	3.1175	3.1125	3.1100	3.1175	3.1200	3.1425	3.1350	3.1125
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
change	-0.0125	0.0000	-0.0025	-0.0025	0.0000	0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-22	2.9525	2.9200	2.9100	2.7300	2.5600	2.4650	2.4500	2.4450	2.4350	2.4050	2.3750	2.3700	2.3550	2.4000	2.3450	2.3450
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
change	-0.0025	-0.0050	-0.0050	0.0000	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250
on/off	5.5	5.5	5.5	6.5	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0

◎ 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
2023-12-22	105.17	114.38	3.429	3.421	3.335	3.225	3.289	3.243	3.291	3.242	3.83	2599.51	854.62	1,303.00	914.42	-2420
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
change	0.04	-0.02	0.000	0.000	-0.006	-0.007	-0.006	-0.008	-0.001	-0.008	0.00	-0.51	-4.82	-2.10	-0.13	-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
2023-12-22	4.329	4.045	3.879	3.901	4.053	7.1452	37,385.97	14,992.97	2023-12-22	15.600	-1.000	-2.000	-12.400	-10.800	-17.100	-12.950
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
change	-0.023	-0.018	-0.001	0.009	0.019	0.0022	-18.38	29.10	change	-0.250	0.600	0.950	0.600	0.800	0.100	0.800

◎ 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
2023-12-22	-13.50	-26.00	-38.00	-45.00	-12.50	-12.00	-16.00	-19.00	-4.00	-7.00	-9.25	-3.00	-5.25	-2.25	-1.50	0.75
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
change	0.00	0.25	0.50	0.25	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
2023-12-22	-18.00	-35.00	-44.50	-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
2023-12-21	-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
change	0.50	3.00	3.00	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
2023-12-22	-67.50	-76.50	-74.00	-71.50	-69.00	-70.75	-76.50	2023-12-22	-5.75	-13.75	-8.00	2.25	1.50	-0.75	-0.75	-2.25
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
change	-0.25	2.50	2.25	2.50	2.50	2.50	2.50	change	1.25	1.00	-0.25	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	105.06	114.35	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	0.11	0.03	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	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	27/12/27	27/12/28	27/12/30	27/12/33
CCS	value	28/12/23	28/12/23	28/12/23	28/12/23	28/12/23	28/12/23	28/12/23	28/12/23
	maturity	30/12/24	30/06/25	29/12/25	28/12/26	28/12/27	28/12/28	30/12/30	28/12/33

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