

# Tradition Market Summary

27-Dec-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-26	3.7200	3.6575	3.5800	3.4400	3.3150	3.1850	3.1525	3.1150	3.0975	3.0925	3.0900	3.0975	3.0975	3.1175	3.1175	3.0725
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
change	-0.0025	-0.0075	-0.0050	-0.0100	-0.0100	-0.0200	-0.0125	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0225	-0.0250	-0.0175	-0.0400
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-26	2.9375	2.9050	2.8900	2.7100	2.5500	2.4550	2.4400	2.4300	2.4200	2.3900	2.3600	2.3550	2.3400	2.3850	2.3300	2.3300
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
change	-0.0150	-0.0150	-0.0200	-0.0200	-0.0100	-0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2023-12-26	105.18	114.60	3.429	3.419	3.330	3.215	3.268	3.221	3.266	3.219	3.83	2602.59	848.34	1,294.50	910.75	-2410
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
change	0.01	0.22	0.000	-0.002	-0.005	-0.010	-0.021	-0.022	-0.025	-0.023	0.00	3.08	-6.28	-8.50	-3.67	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
2023-12-26	4.356	4.067	3.891	3.897	4.047	7.1445	37,545.33	15,074.57	2023-12-26	15.100	-1.500	-3.000	-11.550	-10.600	-16.850	-14.650
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
change	0.027	0.022	0.012	-0.004	-0.006	-0.0007	159.36	81.60	change	-0.500	-0.500	-1.000	0.850	0.200	0.250	-1.700

## ◎ 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
2023-12-26	-14.00	-26.50	-39.50	-46.50	-12.50	-13.00	-16.25	-20.00	-3.25	-7.00	-9.25	-3.75	-6.00	-2.25	-1.75	0.50
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
change	-0.50	-0.50	-1.50	-1.50	0.00	-1.00	-0.25	-1.00	0.75	0.00	0.00	-0.75	-0.75	0.00	-0.25	-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
2023-12-26	-18.00	-34.00	-43.50	-9.50	-11.00	-12.00	-1.50	-2.50	-6.50	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
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
change	0.00	1.00	1.00	0.00	0.00	-0.50	0.00	-0.50	-0.50	-0.50	-0.50	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
2023-12-26	-69.00	-76.50	-73.00	-71.25	-68.50	-70.25	-75.75	2023-12-26	-6.25	-14.00	-7.75	2.00	2.00	0.00	-2.50	-4.50
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
change	-1.50	0.00	1.00	0.25	0.50	0.50	0.75	change	-0.50	-0.25	0.25	-0.25	0.50	0.75	-1.75	-2.25

## ◎ 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	105.10	114.56	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	16.8	13.6	18.6	13.7	11.64	13.94	17.38				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	29/12/23	29/12/23	29/12/23	29/12/23	29/12/23	29/12/23	29/12/23	29/12/23
	maturity	31/12/24	30/06/25	31/12/25	31/12/26	31/12/27	29/12/28	31/12/30	30/12/33

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