

Tradition Market Summary

28-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-27	3.7150	3.6400	3.5650	3.4275	3.3000	3.1600	3.1300	3.0925	3.0775	3.0750	3.0675	3.0725	3.0775	3.0925	3.0975	3.0475
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
change	-0.0050	-0.0175	-0.0150	-0.0125	-0.0150	-0.0250	-0.0225	-0.0225	-0.0200	-0.0175	-0.0225	-0.0250	-0.0200	-0.0250	-0.0200	-0.0250
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-27	2.8925	2.8600	2.8450	2.6750	2.5100	2.4200	2.4050	2.3900	2.3650	2.3450	2.3150	2.3100	2.2950	2.3400	2.2850	2.2850
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
change	-0.0450	-0.0450	-0.0450	-0.0350	-0.0400	-0.0350	-0.0350	-0.0400	-0.0550	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2023-12-27	105.21	114.70	3.429	3.418	3.330	3.212	3.260	3.215	3.255	3.170	3.83	2613.50	859.79	1,294.20	909.70	-2440
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
change	0.03	0.10	0.000	-0.001	0.000	-0.003	-0.008	-0.006	-0.011	-0.049	0.00	10.91	11.45	-	0.30	-1.05

◎ 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
2023-12-27	4.240	3.980	3.788	3.789	3.946	7.1468	37,656.52	15,099.18	2023-12-27	13.600	-3.000	-5.200	-13.000	-12.250	-17.750	-12.250
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
change	-0.116	-0.087	-0.103	-0.108	-0.101	0.0023	111.19	24.61	change	-1.500	-1.500	-2.200	-1.450	-1.650	-0.900	2.400

◎ 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
2023-12-27	-13.75	-26.50	-40.50	-47.25	-12.75	-14.00	-17.00	-20.75	-3.00	-6.75	-8.50	-3.75	-5.50	-1.75	-1.50	0.25
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
change	0.25	0.00	-1.00	-0.75	-0.25	-1.00	-0.75	-0.75	0.25	0.25	0.75	0.00	0.50	0.50	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
2023-12-27	-17.00	-33.50	-42.50	-9.00	-10.50	-12.00	-1.50	-3.00	-7.50	-1.50	-6.00	-4.50	-9.50	-5.00	4.50	-1.00
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
change	1.00	0.50	1.00	0.50	0.50	0.00	0.00	-0.50	-1.00	-0.50	-1.00	-0.50	-0.50	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
2023-12-27	-72.00	-79.00	-74.00	-72.50	-70.25	-73.00	-78.25	2023-12-27	-7.50	-15.00	-7.50	1.50	2.00	0.50	-3.00	-5.00
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
change	-3.00	-2.50	-1.00	-1.25	-1.75	-2.75	-2.50	change	-1.25	-1.00	0.25	-0.50	0.00	0.50	-0.50	-0.50

◎ 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	105.12	114.66	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	23.9	32.6	고/저평	0.09	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	11.65	13.94	17.41				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	02/01/24	02/01/24	02/01/24	02/01/24	02/01/24	02/01/24	02/01/24	02/01/24
	maturity	02/01/25	02/07/25	02/01/26	04/01/27	03/01/28	02/01/29	02/01/31	03/01/34

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Night Duty

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