

Tradition Market Summary

02-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-28	3.7050	3.6225	3.5350	3.3850	3.2350	3.0800	3.0350	3.0025	2.9875	2.9825	2.9725	2.9750	2.9900	2.9925	3.0125	2.9650
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
change	-0.0100	-0.0175	-0.0300	-0.0425	-0.0650	-0.0800	-0.0950	-0.0900	-0.0900	-0.0925	-0.0950	-0.0975	-0.0875	-0.1000	-0.0850	-0.0825
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-28	2.8575	2.8250	2.8100	2.6400	2.4500	2.3500	2.3100	2.2850	2.2450	2.2300	2.2000	2.1950	2.1750	2.1550	2.1150	2.1150
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
change	-0.0350	-0.0350	-0.0350	-0.0350	-0.0600	-0.0700	-0.0950	-0.1050	-0.1200	-0.1150	-0.1150	-0.1150	-0.1200	-0.1850	-0.1700	-0.1700
on/off	7.5	7.5	7.5	8.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0	9.0

◎ 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	
2023-12-28	105.42	115.50	3.388	3.369	3.265	3.145	3.196	3.155	3.175	3.095	3.83	2655.28	866.57	1,288.00	913.44	-2450	
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	
change	0.21	0.80	-0.041	-0.049	-0.065	-0.067	-0.064	-0.060	-0.080	-0.075	0.00	41.78	6.78	-	6.20	3.74	-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
2023-12-29	4.250	4.003	3.840	3.866	4.019	7.1237	37,689.54	15,011.35	2023-12-28	14.700	-3.000	-6.500	-16.100	-15.250	-18.500	-13.000
2023-12-28	4.277	4.026	3.840	3.844	3.996	7.1191	37,710.10	15,095.14	2023-12-27	13.600	-3.000	-5.200	-13.000	-12.250	-17.750	-12.250
change	-0.027	-0.023	0.000	0.022	0.023	0.0046	- 20.56	- 83.79	change	1.100	0.000	-1.300	-3.100	-3.000	-0.750	-0.750

◎ 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
2023-12-28	-15.00	-30.00	-45.50	-53.25	-15.00	-15.50	-20.00	-23.25	-4.50	-7.75	-9.75	-3.25	-5.25	-2.00	-1.25	0.75
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
change	-1.25	-3.50	-5.00	-6.00	-2.25	-1.50	-3.00	-2.50	-1.50	-1.00	-1.25	0.50	0.25	-0.25	0.25	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
2023-12-28	-17.00	-36.00	-46.00	-10.00	-14.00	-16.50	-4.00	-6.50	-12.00	-2.50	-8.00	-5.50	-11.00	-5.50	-2.00	-6.00
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
change	0.00	-2.50	-3.50	-1.00	-3.50	-4.50	-2.50	-3.50	-4.50	-1.00	-2.00	-1.00	-1.50	-0.50	-6.50	-5.00

◎ 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
2023-12-28	-72.50	-78.50	-73.00	-72.50	-71.75	-75.25	-81.50	2023-12-28	-8.25	-17.00	-8.75	0.25	2.25	2.00	-2.50	-4.75
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
change	-0.50	0.50	1.00	0.00	-1.50	-2.25	-3.25	change	-0.75	-2.00	-1.25	-1.25	0.25	1.50	0.50	0.25

◎ Short-End, Long-End IRS spread

								(vard)			2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	105.32	115.43	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	22.1	12.3	16.8	13.6	18.6	13.7	11.67	13.97	17.46				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/01/24	03/01/24	03/01/24	03/01/24	03/01/24	03/01/24	03/01/24	03/01/24
	maturity	03/01/25	03/07/25	05/01/26	04/01/27	03/01/28	03/01/29	03/01/31	03/01/34
CCS	value	04/01/24	04/01/24	04/01/24	04/01/24	04/01/24	04/01/24	04/01/24	04/01/24
	maturity	06/01/25	07/07/25	05/01/26	04/01/27	04/01/28	04/01/29	06/01/31	04/01/34

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Night Duty

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