

# Tradition Market Summary

13-Dec-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-12	3.8100	3.7875	3.7450	3.6550	3.5575	3.4550	3.4175	3.3875	3.3750	3.3700	3.3675	3.3725	3.3800	3.4050	3.3800	3.3150
2023-12-11	3.8200	3.8000	3.7625	3.6800	3.5850	3.4800	3.4400	3.4100	3.4000	3.3950	3.3950	3.4025	3.4100	3.4350	3.4100	3.3450
change	-0.0100	-0.0125	-0.0175	-0.0250	-0.0275	-0.0250	-0.0225	-0.0225	-0.0250	-0.0250	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-12	3.1400	3.1100	3.1000	2.9400	2.8000	2.7000	2.7000	2.6900	2.6800	2.6500	2.6200	2.6150	2.6000	2.6450	2.5900	2.5900
2023-12-11	3.1350	3.1050	3.0950	2.9550	2.8200	2.7200	2.7200	2.7100	2.7000	2.6700	2.6400	2.6350	2.6200	2.6650	2.6100	2.6100
change	0.0050	0.0050	0.0050	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2023-12-12	104.30	112.06	3.570	3.565	3.547	3.447	3.511	3.485	3.530	3.442	3.84	2535.27	839.53	1,314.00	904.88	-2530
2023-12-11	104.21	111.78	3.582	3.588	3.576	3.470	3.540	3.515	3.560	3.491	3.84	2525.36	835.25	1,316.50	902.11	-2580
change	0.09	0.28	-0.012	-0.023	-0.029	-0.023	-0.029	-0.030	-0.030	-0.049	0.00	9.91	4.28	-	2.77	50

## ◎ 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
2023-12-12	4.735	4.434	4.227	4.210	4.315	7.1932	36,577.94	14,533.40	2023-12-12	17.500	1.050	0.800	-9.350	-9.750	-15.000	-12.700
2023-12-11	4.710	4.463	4.246	4.237	4.328	7.1945	36,404.93	14,432.49	2023-12-11	18.050	0.900	1.000	-10.000	-10.500	-15.000	-14.600
change	0.025	-0.029	-0.019	-0.027	-0.013	-0.0013	173.01	100.91	change	-0.550	0.150	-0.200	0.650	0.750	0.000	1.900

## ◎ 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
2023-12-12	-9.00	-18.75	-29.00	-35.75	-9.75	-10.25	-14.00	-17.00	-3.75	-6.75	-8.50	-3.00	-4.75	-1.75	-0.75	1.00
2023-12-11	-8.25	-17.75	-28.25	-35.25	-9.50	-10.50	-14.50	-17.50	-4.00	-7.00	-8.50	-3.00	-4.50	-1.50	0.00	1.50
change	-0.75	-1.00	-0.75	-0.50	-0.25	0.25	0.50	0.50	0.25	0.25	0.00	0.00	-0.25	-0.25	-0.75	-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
2023-12-12	-16.00	-30.00	-40.00	-10.00	-10.00	-11.00	0.00	-1.00	-5.00	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
2023-12-11	-14.00	-27.50	-37.50	-10.00	-10.00	-11.00	0.00	-1.00	-5.00	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
change	-2.00	-2.50	-2.50	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
2023-12-12	-64.50	-75.75	-75.50	-71.75	-69.75	-72.00	-78.00	2023-12-12	-2.25	-6.50	-4.25	2.50	0.00	-2.50	-6.50	-6.50
2023-12-11	-66.75	-76.50	-76.00	-72.00	-70.00	-72.50	-79.00	2023-12-11	-2.00	-5.75	-3.75	2.50	0.00	-2.50	-6.50	-6.50
change	2.25	0.75	0.50	0.25	0.25	0.50	1.00	change	-0.25	-0.75	-0.50	0.00	0.00	0.00	0.00	0.00

## ◎ 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	29.0	14.8	19.4	23.8	32.3	고/저평	104.26	112.02	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.61	13.87	17.24				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/12/23	14/12/23	14/12/23	14/12/23	14/12/23	14/12/23	14/12/23	14/12/23
	maturity	16/12/24	16/06/25	15/12/25	14/12/26	14/12/27	14/12/28	16/12/30	14/12/33
CCS	value	15/12/23	15/12/23	15/12/23	15/12/23	15/12/23	15/12/23	15/12/23	15/12/23
	maturity	16/12/24	16/06/25	15/12/25	15/12/26	15/12/27	15/12/28	16/12/30	15/12/33

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## Night Duty

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