

Tradition Market Summary

15-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-14	3.8150	3.7200	3.6400	3.5000	3.3675	3.2650	3.2225	3.1925	3.1825	3.1800	3.1775	3.1850	3.1900	3.2150	3.1900	3.1250
2023-12-13	3.8200	3.8000	3.7650	3.6775	3.5800	3.4750	3.4325	3.4025	3.3875	3.3800	3.3750	3.3775	3.3850	3.4100	3.3850	3.3200
change	-0.0050	-0.0800	-0.1250	-0.1775	-0.2125	-0.2100	-0.2100	-0.2100	-0.2050	-0.2000	-0.1975	-0.1925	-0.1950	-0.1950	-0.1950	-0.1950
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-14	3.0200	2.9900	2.9800	2.8100	2.6500	2.5400	2.5350	2.5300	2.5200	2.4900	2.4600	2.4550	2.4400	2.4850	2.4300	2.4300
2023-12-13	3.1650	3.1350	3.1250	2.9650	2.8050	2.6950	2.6900	2.6850	2.6750	2.6450	2.6150	2.6100	2.5950	2.6400	2.5850	2.5850
change	-0.1450	-0.1450	-0.1450	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550	-0.1550
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
2023-12-14	104.91	114.04	3.403	3.355	3.331	3.236	3.310	3.260	3.303	3.220	3.83	2544.18	840.59	1,295.40	911.88	-2300
2023-12-13	104.23	112.06	3.570	3.580	3.565	3.460	3.524	3.495	3.526	3.395	3.84	2510.66	829.31	1,319.90	905.75	-2520
change	0.68	1.98	-0.167	-0.225	-0.234	-0.224	-0.214	-0.235	-0.223	-0.175	-0.01	33.52	11.28	-24.50	6.13	220

◎ 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
2023-12-14	4.386	4.093	3.901	3.921	4.042	7.1232	37,248.35	14,761.56	2023-12-14	23.700	3.650	2.900	-8.750	-6.750	-11.300	-9.500
2023-12-13	4.433	4.151	3.976	4.024	4.181	7.1360	37,090.24	14,733.96	2023-12-13	19.500	1.500	1.500	-9.150	-9.250	-14.100	-7.500
change	-0.047	-0.058	-0.075	-0.103	-0.139	-0.0128	158.11	27.60	change	4.200	2.150	1.400	0.400	2.500	2.800	-2.000

◎ 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
2023-12-14	-14.00	-27.25	-37.50	-44.75	-13.25	-10.25	-14.50	-17.50	-4.25	-7.25	-8.50	-3.00	-4.25	-1.25	-0.25	1.00
2023-12-13	-8.75	-18.50	-29.00	-36.25	-9.75	-10.50	-14.75	-17.75	-4.25	-7.25	-9.50	-3.00	-5.25	-2.25	-1.75	0.50
change	-5.25	-8.75	-8.50	-8.50	-3.50	0.25	0.25	0.25	0.00	0.00	1.00	0.00	1.00	1.00	1.50	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
2023-12-14	-17.00	-33.00	-44.00	-11.00	-11.50	-12.00	-0.50	-1.00	-5.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
2023-12-13	-16.00	-32.00	-43.00	-11.00	-11.50	-12.00	-0.50	-1.00	-5.00	-0.50	-4.50	-4.00	-9.00	-5.00	4.50	-1.00
change	-1.00	-1.00	-1.00	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
2023-12-14	-66.00	-71.75	-72.50	-68.75	-66.25	-69.00	-75.00	2023-12-14	-9.50	-17.50	-8.00	2.50	0.00	-2.50	-6.50	-6.50
2023-12-13	-64.00	-77.50	-78.00	-74.25	-71.75	-73.50	-79.00	2023-12-13	-2.00	-5.50	-3.50	2.50	0.00	-2.50	-6.50	-6.50
change	-2.00	5.75	5.50	5.50	5.50	4.50	4.00	change	-7.50	-12.00	-4.50	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						
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	104.87	114.04	01월 11일	02월 22일	04월 12일	05월 23일		
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 11일	08월 22일	10월 11일	11월 28일		
13.1	16.2	22.0	12.3	16.7	13.6	18.5	13.6	11.63	13.93	17.38						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/12/23	18/12/23	18/12/23	18/12/23	18/12/23	18/12/23	18/12/23	18/12/23
	maturity	18/12/24	18/06/25	18/12/25	18/12/26	20/12/27	18/12/28	18/12/30	19/12/33
CCS	value	19/12/23	19/12/23	19/12/23	19/12/23	19/12/23	19/12/23	19/12/23	19/12/23
	maturity	19/12/24	20/06/25	19/12/25	21/12/26	20/12/27	19/12/28	19/12/30	19/12/33

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Night Duty

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