

Tradition Market Summary

05-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-04	3.7975	3.7650	3.7275	3.6600	3.5875	3.5125	3.4850	3.4700	3.4575	3.4550	3.4525	3.4625	3.4700	3.4975	3.4700	3.4050
2023-12-01	3.8100	3.7975	3.7800	3.7200	3.6500	3.5750	3.5550	3.5350	3.5275	3.5250	3.5250	3.5375	3.5450	3.5675	3.5425	3.4750
change	-0.0125	-0.0325	-0.0525	-0.0600	-0.0625	-0.0625	-0.0700	-0.0650	-0.0700	-0.0700	-0.0725	-0.0750	-0.0750	-0.0700	-0.0725	-0.0700
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-04	3.0400	3.0050	2.9950	2.9150	2.8100	2.7450	2.7550	2.7450	2.7350	2.7050	2.6750	2.6700	2.6550	2.7000	2.6450	2.6450
2023-12-01	3.0950	3.0600	3.0500	2.9700	2.8750	2.8150	2.8250	2.8150	2.8050	2.7750	2.7450	2.7400	2.7250	2.7700	2.7150	2.7150
change	-0.0550	-0.0550	-0.0550	-0.0550	-0.0650	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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	
2023-12-04	104.17	111.39	3.576	3.585	3.562	3.532	3.573	3.562	3.625	3.525	3.84	2514.95	828.52	1,304.00	889.35	-2530	
2023-12-01	103.99	110.72	3.608	3.631	3.607	3.585	3.630	3.620	3.700	3.577	3.84	2505.01	827.24	1,305.80	884.49	-2580	
change	0.18	0.67	-0.032	-0.046	-0.045	-0.053	-0.057	-0.058	-0.075	-0.052	0.00	9.94	1.28	-	1.80	4.86	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
2023-12-04	4.637	4.396	4.212	4.259	4.413	7.1484	36,204.44	14,185.49	2023-12-04	15.150	2.550	-1.950	-8.800	-9.200	-15.500	-12.000
2023-12-01	4.551	4.311	4.140	4.209	4.392	7.1262	36,245.50	14,305.03	2023-12-01	17.200	4.300	-1.000	-7.500	-8.500	-15.500	-10.200
change	0.086	0.085	0.072	0.050	0.021	0.0222	-41.06	-119.54	change	-2.050	-1.750	-0.950	-1.300	-0.700	0.000	-1.800

◎ 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
2023-12-04	-6.75	-14.00	-21.50	-25.75	-7.25	-7.50	-10.25	-11.75	-2.75	-4.25	-5.75	-1.50	-3.00	-1.50	0.00	1.50
2023-12-01	-6.00	-13.00	-20.50	-24.50	-7.00	-7.50	-9.50	-11.50	-2.00	-4.00	-5.00	-2.00	-3.00	-1.00	1.00	2.00
change	-0.75	-1.00	-1.00	-1.25	-0.25	0.00	-0.75	-0.25	-0.75	-0.25	-0.75	0.50	0.00	-0.50	-1.00	-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
2023-12-04	-8.00	-18.50	-25.00	-6.50	-5.50	-6.50	1.00	0.00	-4.00	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
2023-12-01	-8.00	-17.50	-23.50	-6.00	-5.00	-6.00	1.00	0.00	-4.00	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
change	0.00	-1.00	-1.50	-0.50	-0.50	-0.50	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
2023-12-04	-73.25	-77.75	-76.75	-73.00	-72.50	-75.00	-81.50	2023-12-04	-3.25	-7.00	-3.75	2.75	0.00	-2.75	-6.50	-6.50
2023-12-01	-73.00	-77.50	-76.00	-73.00	-72.00	-75.00	-82.00	2023-12-01	-1.25	-3.00	-1.75	2.25	-0.25	-2.50	-7.00	-6.75
change	-0.25	-0.25	-0.75	0.00	-0.50	0.00	0.50	change	-2.00	-4.00	-2.00	0.50	0.25	-0.25	0.50	0.25

◎ 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	104.12	111.38	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.2	고/저평	0.05	0.01	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	21.8	12.3	16.7	13.5	18.4	13.6	11.60	13.84	17.18				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/12/23	06/12/23	06/12/23	06/12/23	06/12/23	06/12/23	06/12/23	06/12/23
	maturity	06/12/24	07/06/25	08/12/25	07/12/26	06/12/27	06/12/28	06/12/30	06/12/33
CCS	value	07/12/23	07/12/23	07/12/23	07/12/23	07/12/23	07/12/23	07/12/23	07/12/23
	maturity	09/12/24	07/06/25	08/12/25	07/12/26	07/12/27	07/12/28	09/12/30	07/12/33

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Night Duty

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