

Tradition Market Summary

06-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-05	3.7950	3.7525	3.7075	3.6175	3.5250	3.4450	3.4150	3.4075	3.4000	3.4000	3.4025	3.4125	3.4225	3.4475	3.4225	3.3575
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
change	-0.0025	-0.0125	-0.0200	-0.0425	-0.0625	-0.0675	-0.0700	-0.0625	-0.0575	-0.0550	-0.0500	-0.0500	-0.0475	-0.0500	-0.0475	-0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-05	3.0400	3.0050	2.9950	2.9000	2.7800	2.6900	2.7000	2.6900	2.6800	2.6500	2.6200	2.6150	2.6000	2.6450	2.5900	2.5900
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
change	0.0000	0.0000	0.0000	-0.0150	-0.0300	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2023-12-05	104.29	111.80	3.563	3.557	3.528	3.482	3.527	3.517	3.575	3.488	3.84	2494.28	813.38	1,311.20	894.04	-2550
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
change	0.12	0.41	-0.013	-0.028	-0.034	-0.050	-0.046	-0.045	-0.050	-0.037	0.00	-20.67	-	15.14	7.20	4.69

◎ 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
2023-12-05	4.577	4.330	4.137	4.167	4.298	7.1715	36,124.56	14,229.91	2023-12-05	14.450	-0.300	-3.700	-11.200	-10.950	-15.250	-13.050
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
change	-0.060	-0.066	-0.075	-0.092	-0.115	0.0231	-79.88	44.42	change	-0.700	-2.850	-1.750	-2.400	-1.750	0.250	-1.050

◎ 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
2023-12-05	-9.00	-18.25	-26.25	-30.00	-9.25	-8.00	-11.00	-11.75	-3.00	-3.75	-4.50	-0.75	-1.50	-0.75	1.50	2.25
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
change	-2.25	-4.25	-4.75	-4.25	-2.00	-0.50	-0.75	0.00	-0.25	0.50	1.25	0.75	1.50	0.75	1.50	0.75

◎ 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
2023-12-05	-9.50	-21.50	-30.50	-9.00	-8.00	-9.00	1.00	0.00	-4.00	-1.00	-5.00	-4.00	-9.00	-5.00	4.50	-1.00
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
change	-1.50	-3.00	-5.50	-2.50	-2.50	-2.50	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
2023-12-05	-71.25	-74.50	-75.50	-71.50	-71.75	-75.00	-82.25	2023-12-05	-4.25	-8.75	-4.50	2.50	0.00	-2.50	-6.50	-6.50
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
change	2.00	3.25	1.25	1.50	0.75	0.00	-0.75	change	-1.00	-1.75	-0.75	-0.25	0.00	0.25	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	111.83	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	18.4	13.6	11.61	13.86	17.21						

◎ Deal-slip DATE (not for ND IRS)

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

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