

Tradition Market Summary

07-Dec-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-06	3.8000	3.7550	3.7050	3.6050	3.5000	3.4100	3.3700	3.3550	3.3450	3.3450	3.3450	3.3550	3.3650	3.3900	3.3650	3.3000
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
change	0.0050	0.0025	-0.0025	-0.0125	-0.0250	-0.0350	-0.0450	-0.0525	-0.0550	-0.0550	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-12-06	3.0200	2.9900	2.9800	2.8500	2.7000	2.6100	2.6200	2.6100	2.6000	2.5700	2.5400	2.5350	2.5200	2.5650	2.5100	2.5100
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
change	-0.0200	-0.0150	-0.0150	-0.0500	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800
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
2023-12-06	104.35	112.20	3.557	3.545	3.527	3.470	3.500	3.486	3.540	3.447	3.84	2495.38	819.54	1,313.10	892.71	-2580
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
change	0.06	0.40	-0.006	-0.012	-0.001	-0.012	-0.027	-0.031	-0.035	-0.041	0.00	1.10	6.16	1.90	-1.33	-30

◎ 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
2023-12-06	4.597	4.327	4.110	4.113	4.220	7.1743	36,054.43	14,146.71	2023-12-06	14.800	-2.700	-6.000	-13.000	-13.100	-17.500	-14.700
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
change	0.020	-0.003	-0.027	-0.054	-0.078	0.0028	-70.13	-83.20	change	0.350	-2.400	-2.300	-1.800	-2.150	-2.250	-1.650

◎ 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
2023-12-06	-10.00	-20.50	-29.50	-35.00	-10.50	-9.00	-13.00	-14.50	-4.00	-5.50	-6.50	-1.50	-2.50	-1.00	1.00	2.00
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
change	-1.00	-2.25	-3.25	-5.00	-1.25	-1.00	-2.00	-2.75	-1.00	-1.75	-2.00	-0.75	-1.00	-0.25	-0.50	-0.25

◎ 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
2023-12-06	-13.00	-28.00	-37.00	-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
2023-12-05	-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
change	-3.50	-6.50	-6.50	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
2023-12-06	-72.50	-80.00	-80.00	-75.00	-74.50	-77.50	-84.50	2023-12-06	-4.50	-9.50	-5.00	2.50	0.00	-2.50	-6.50	-6.50
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
change	-1.25	-5.50	-4.50	-3.50	-2.75	-2.50	-2.25	change	-0.25	-0.75	-0.50	0.00	0.00	0.00	0.00	0.00

◎ 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	104.32	112.14	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	0.03	0.06	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	13.88	17.25				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	11/12/23	11/12/23	11/12/23	11/12/23	11/12/23	11/12/23	11/12/23	11/12/23
	maturity	11/12/24	11/06/25	11/12/25	11/12/23	13/12/27	11/12/28	11/12/30	12/12/33

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Night Duty

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