

Tradition Market Summary

03-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-02	3.0625	2.9025	2.7775	2.6800	2.6425	2.6225	2.6350	2.6400	2.6525	2.6650	2.6775	2.6875	2.6975	2.7125	2.6675	2.5000
2024-12-30	3.1800	3.0050	2.8600	2.7700	2.7300	2.7100	2.7175	2.7250	2.7350	2.7450	2.7550	2.7650	2.7750	2.7900	2.7450	2.5775
change	-0.1175	-0.1025	-0.0825	-0.0900	-0.0875	-0.0875	-0.0825	-0.0850	-0.0825	-0.0800	-0.0775	-0.0775	-0.0775	-0.0775	-0.0775	-0.0775
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-02	2.5350	2.4150	2.2650	2.1450	2.1150	2.1200	2.1450	2.1600	2.1600	2.1300	2.1100	2.1100	2.1100	2.0750	2.0200	1.9400
2024-12-30	2.5450	2.4250	2.3100	2.2050	2.2000	2.1950	2.2100	2.2200	2.2200	2.1900	2.1700	2.1700	2.1700	2.1350	2.0800	2.0000
change	-0.0100	-0.0100	-0.0450	-0.0600	-0.0850	-0.0750	-0.0650	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off	4.0	4.0	4.0	5.5	5.5	5.5	5.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0

◎ 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
2025-01-02	106.89	117.67	2.659	2.688	2.640	2.501	2.712	2.675	2.741	2.769	3.26	2398.94	686.63	1,466.60	934.56	-2750
2024-12-30	106.65	116.92	2.692	2.735	2.752	2.596	2.820	2.765	2.871	2.875	3.44	2399.49	678.19	1,472.50	937.99	-2680
change	0.24	0.75	-0.033	-0.047	-0.112	-0.095	-0.108	-0.090	-0.130	-0.106	-0.18	-0.55	8.44	-5.90	-3.43	-70

◎ 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
2025-01-02	4.246	4.280	4.373	4.563	4.782	7.3405	43,292.27	19,280.79	2025-01-02	11.850	0.250	12.150	-7.700	-3.500	-4.350	-26.900
2024-12-31	4.240	4.270	4.380	4.573	4.786	7.3339	42,544.22	19,310.79	2024-12-30	16.800	-2.200	11.400	-10.250	-4.000	-9.600	-29.750
change	0.006	0.010	-0.007	-0.010	-0.004	0.0066	748.05	-30.00	change	-4.950	2.450	0.750	2.550	0.500	5.250	2.850

◎ 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
2025-01-02	-9.75	-13.50	-15.50	-13.75	-3.75	-2.00	-0.75	-0.25	1.25	1.75	4.25	0.50	3.00	2.50	5.75	3.25
2024-12-30	-9.00	-13.00	-15.00	-13.50	-4.00	-2.00	-1.25	-0.50	0.75	1.50	3.50	0.75	2.75	2.00	5.00	3.00
change	-0.75	-0.50	-0.50	-0.25	0.25	0.00	0.50	0.25	0.50	0.25	0.75	-0.25	0.25	0.50	0.75	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
2025-01-02	-12.00	-15.00	-14.50	0.50	3.00	4.50	2.50	4.00	1.00	1.50	-1.50	-3.00	-5.00	-2.00	-3.50	-9.00
2024-12-30	-10.50	-11.00	-11.50	-0.50	1.00	2.00	1.50	2.50	-0.50	1.00	-2.00	-3.00	-5.00	-2.00	-3.50	-9.00
change	-1.50	-4.00	-3.00	1.00	2.00	2.50	1.00	1.50	1.50	0.50	0.50	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
2025-01-02	-51.25	-52.75	-50.25	-49.00	-48.00	-53.50	-58.75	2025-01-02	-16.00	-28.50	-12.50	1.50	-3.00	-4.50	-19.75	-16.75
2024-12-30	-55.00	-53.00	-51.50	-50.75	-50.50	-55.50	-60.50	2024-12-30	-17.50	-32.00	-14.50	1.50	-3.00	-4.50	-19.75	-16.75
change	3.75	0.25	1.25	1.75	2.50	2.00	1.75	change	1.50	3.50	2.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

Duration	(vard)								3yr	10yr	2025 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	106.86	117.71	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.8	고/저평	0.03	-0.04	07월 10일	08월 28일	10월 23일	11월 27일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20				
13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.69	14.11	17.97				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/01/25	06/01/25	06/01/25	06/01/25	06/01/25	06/01/25	06/01/25	06/01/25
	maturity	06/01/26	06/07/26	06/01/27	06/01/28	08/01/29	07/01/31	06/01/32	08/01/35
CCS	value	07/01/25	07/01/25	07/01/25	07/01/25	07/01/25	07/01/25	07/01/25	07/01/25
	maturity	07/01/26	07/07/26	07/01/27	07/01/28	08/01/29	07/01/30	07/01/32	08/01/35

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◎ Bloomberg : TRKW

Night Duty

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