

Tradition Market Summary

06-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-03	3.0100	2.8650	2.7650	2.6675	2.6200	2.5950	2.6075	2.6100	2.6225	2.6350	2.6475	2.6575	2.6700	2.6850	2.6400	2.4725
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
change	-0.0525	-0.0375	-0.0125	-0.0125	-0.0225	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-03	2.5400	2.4200	2.2450	2.1300	2.0950	2.0950	2.1200	2.1450	2.1450	2.1150	2.0950	2.0950	2.0950	2.0600	2.0050	1.9250
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
change	0.0050	0.0050	-0.0200	-0.0150	-0.0200	-0.0250	-0.0250	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off	4.0	4.0	4.0	5.0	5.0	5.0	5.0	5.5	5.5	5.5	5.5	5.5	5.5	5.5	5.5	5.5

◎ 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
2025-01-03	106.93	118.00	2.636	2.679	2.616	2.470	2.680	2.635	2.766	2.739	3.15	2441.92	705.76	1,468.40	935.82	-2790
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
change	0.04	0.33	-0.023	-0.009	-0.024	-0.031	-0.032	-0.040	0.025	-0.030	-0.11	42.98	19.13	1.80	1.26	-40

◎ 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
2025-01-03	4.283	4.324	4.417	4.602	4.815	7.3596	42,732.13	19,621.68	2025-01-03	12.900	0.400	12.500	-7.250	-2.500	-9.600	-26.650
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
change	0.037	0.044	0.044	0.039	0.033	0.0191	-560.14	340.89	change	1.050	0.150	0.350	0.450	1.000	-5.250	0.250

◎ 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
2025-01-03	-9.75	-14.50	-17.00	-15.50	-4.75	-2.50	-1.25	-1.00	1.25	1.50	4.00	0.25	2.75	2.50	6.00	3.50
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
change	0.00	-1.00	-1.50	-1.75	-1.00	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.25	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
2025-01-03	-11.50	-15.00	-15.00	0.00	2.50	5.00	2.50	5.00	2.00	2.50	-0.50	-3.00	-5.00	-2.00	-3.50	-9.00
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
change	0.50	0.00	-0.50	-0.50	-0.50	0.50	0.00	1.00	1.00	1.00	1.00	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
2025-01-03	-52.00	-52.50	-50.00	-48.75	-46.50	-52.00	-57.50	2025-01-03	-14.50	-24.50	-10.00	1.50	-3.00	-4.50	-19.75	-16.75
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
change	-0.75	0.25	0.25	0.25	1.50	1.50	1.25	change	1.50	4.00	2.50	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	106.93	118.05	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.8	고/저평	0.00	-0.05	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.12	17.99				

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

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

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Night Duty

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