

Tradition Market Summary

07-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-06	2.9650	2.8500	2.7700	2.6900	2.6600	2.6350	2.6525	2.6600	2.6725	2.6850	2.6975	2.7075	2.7200	2.7350	2.6900	2.5475
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
change	-0.0450	-0.0150	0.0050	0.0225	0.0400	0.0400	0.0450	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0750
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-06	2.5550	2.4350	2.2600	2.1600	2.1250	2.1250	2.1500	2.1750	2.1750	2.1450	2.1250	2.1250	2.1250	2.0900	2.0350	1.9550
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
change	0.0150	0.0150	0.0150	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300
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
2025-01-06	106.78	117.45	2.648	2.696	2.645	2.523	2.730	2.685	2.820	2.763	3.10	2488.64	717.96	1,469.70	928.03	-2780
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
change	-0.15	-0.55	0.012	0.017	0.029	0.053	0.050	0.050	0.054	0.024	-0.05	46.72	12.20	1.30	-7.79	10

◎ 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
2025-01-06	4.270	4.315	4.422	4.624	4.849	7.3466	42,706.56	19,864.98	2025-01-06	12.200	1.500	11.200	-7.750	-2.500	-10.000	-21.550
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
change	-0.013	-0.009	0.005	0.022	0.034	-0.0130	-25.57	243.30	change	-0.700	1.100	-1.300	-0.500	0.000	-0.400	5.100

◎ 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
2025-01-06	-8.00	-11.00	-13.50	-11.00	-3.00	-2.50	-0.75	0.00	1.75	2.50	5.00	0.75	3.25	2.50	6.00	3.50
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
change	1.75	3.50	3.50	4.50	1.75	0.00	0.50	1.00	0.50	1.00	1.00	0.50	0.50	0.00	0.00	0.00

◎ 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
2025-01-06	-10.00	-13.50	-13.50	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
2025-01-03	-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
change	1.50	1.50	1.50	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
2025-01-06	-51.00	-53.50	-51.00	-50.25	-48.50	-54.00	-59.50	2025-01-06	-11.50	-19.50	-8.00	1.50	-3.00	-4.50	-17.25	-14.25
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
change	1.00	-1.00	-1.00	-1.50	-2.00	-2.00	-2.00	change	3.00	5.00	2.00	0.00	0.00	0.00	2.50	2.50

◎ 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	106.77	117.49	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	0.01	-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	11.68	14.10	17.91				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	09/01/25	09/01/25	09/01/25	09/01/25	09/01/25	09/01/25	09/01/25	09/01/25
	maturity	09/01/26	09/07/26	11/01/27	10/01/28	09/01/29	09/01/30	09/01/32	09/01/35

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◎ Bloomberg : TRKW

Night Duty

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