

Tradition Market Summary

09-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-08	2.9025	2.7800	2.6900	2.6300	2.6100	2.5925	2.6125	2.6225	2.6350	2.6500	2.6650	2.6775	2.6925	2.7075	2.6575	2.5100
2025-01-07	2.9350	2.8125	2.7250	2.6550	2.6300	2.6075	2.6225	2.6300	2.6425	2.6575	2.6700	2.6825	2.6950	2.7100	2.6650	2.5225
change	-0.0325	-0.0325	-0.0350	-0.0250	-0.0200	-0.0150	-0.0100	-0.0075	-0.0075	-0.0075	-0.0050	-0.0050	-0.0025	-0.0025	-0.0075	-0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-08	2.5350	2.4150	2.2200	2.1450	2.1100	2.1100	2.1350	2.1600	2.1600	2.1300	2.1100	2.1100	2.1100	2.0750	2.0200	1.9400
2025-01-07	2.5350	2.4150	2.2350	2.1350	2.1000	2.1000	2.1250	2.1500	2.1500	2.1200	2.1000	2.1000	2.1000	2.0650	2.0100	1.9300
change	0.0000	0.0000	-0.0150	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
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
2025-01-08	106.93	117.88	2.636	2.638	2.604	2.500	2.665	2.647	2.785	2.724	3.04	2521.05	719.63	1,455.00	922.52	-2830
2025-01-07	106.85	117.84	2.636	2.673	2.625	2.511	2.695	2.662	2.794	2.739	3.05	2492.10	718.29	1,453.50	921.74	-2780
change	0.08	0.04	0.000	-0.035	-0.021	-0.011	-0.030	-0.015	-0.009	-0.015	-0.01	28.95	1.34	1.50	0.78	-50

◎ 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
2025-01-08	4.287	4.352	4.463	4.693	4.933	7.3543	42,635.20	19,478.88	2025-01-08	5.400	0.600	9.250	-5.250	-2.450	-9.250	-21.400
2025-01-07	4.289	4.358	4.465	4.685	4.914	7.3407	42,528.36	19,489.68	2025-01-07	8.900	0.500	9.650	-7.250	-3.200	-9.900	-21.650
change	-0.002	-0.006	-0.002	0.008	0.019	0.0136	106.84	-10.80	change	-3.500	0.100	-0.400	2.000	0.750	0.650	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
2025-01-08	-6.00	-8.00	-9.75	-6.75	-2.00	-1.75	0.25	1.25	2.00	3.00	5.75	1.00	3.75	2.75	7.00	4.25
2025-01-07	-7.00	-9.50	-11.75	-9.50	-2.50	-2.25	-0.75	0.00	1.50	2.25	5.00	0.75	3.50	2.75	6.50	3.75
change	1.00	1.50	2.00	2.75	0.50	0.50	1.00	1.25	0.50	0.75	0.75	0.25	0.25	0.00	0.50	0.50

◎ 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
2025-01-08	-7.50	-11.00	-11.00	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
2025-01-07	-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
change	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	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
2025-01-08	-47.00	-50.00	-48.25	-47.75	-46.25	-52.00	-58.25	2025-01-08	-12.25	-21.25	-9.00	1.50	-3.50	-5.00	-18.25	-14.75
2025-01-07	-49.00	-53.00	-50.75	-49.75	-48.00	-53.75	-59.50	2025-01-07	-12.25	-21.00	-8.75	1.50	-3.00	-4.50	-17.25	-14.25
change	2.00	3.00	2.50	2.00	1.75	1.75	1.25	change	0.00	-0.25	-0.25	0.00	-0.50	-0.50	-1.00	-0.50

◎ 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	106.93	117.97	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	0.00	-0.09	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	17.95				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/01/25	10/01/25	10/01/25	10/01/25	10/01/25	10/01/25	10/01/25	10/01/25
	maturity	12/01/26	10/07/26	11/01/27	10/01/26	10/01/29	10/01/30	12/01/32	10/01/35
CCS	value	13/01/25	13/01/25	13/01/25	13/01/25	13/01/25	13/01/25	13/01/25	13/01/25
	maturity	13/01/26	13/07/26	13/01/27	13/01/28	16/01/29	14/01/30	13/01/32	16/01/35

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Night Duty

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