

Tradition Market Summary

03-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-31	2.8625	2.7550	2.6750	2.6250	2.5975	2.5950	2.6100	2.6175	2.6350	2.6475	2.6625	2.6725	2.6850	2.6975	2.6600	2.4950
2025-01-24	2.8625	2.7575	2.6800	2.6300	2.6000	2.5925	2.6175	2.6375	2.6525	2.6725	2.6925	2.7050	2.7200	2.7325	2.6950	2.5300
change	0.0000	-0.0025	-0.0050	-0.0050	-0.0025	0.0025	-0.0075	-0.0200	-0.0175	-0.0250	-0.0300	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-31	2.5500	2.4300	2.2200	2.1400	2.1250	2.1400	2.1400	2.1600	2.1650	2.1700	2.1650	2.1750	2.1700	2.1350	2.0800	2.0000
2025-01-24	2.5550	2.4350	2.2250	2.1450	2.1350	2.1500	2.1500	2.1700	2.1750	2.1800	2.1750	2.1850	2.1800	2.1450	2.0900	2.0100
change	-0.0050	-0.0050	-0.0050	-0.0050	-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	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.5

◎ 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
2025-01-31	106.88	118.22	2.654	2.670	2.621	2.570	2.695	2.702	2.857	2.790	3.03	2517.37	728.29	1,452.70	941.05	-2780
2025-01-24	106.91	118.06	2.655	2.669	2.620	2.560	2.695	2.700	2.861	2.800	3.03	2536.80	728.74	1,431.30	937.39	-2750
change	-0.03	0.16	-0.001	0.001	0.001	0.010	0.000	0.002	-0.004	-0.010	0.00	-19.43	-	0.45	21.40	3.66

◎ 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
2025-01-31	4.207	4.245	4.333	4.543	4.794	7.3596	44,544.66	19,627.44	2025-01-31	2.100	-2.350	2.500	-8.500	-8.450	-17.200	-29.500
2025-01-30	4.213	4.251	4.324	4.520	4.763	7.2943	44,882.13	19,681.75	2025-01-24	2.500	-2.000	3.250	-7.750	-6.250	-14.100	-27.000
change	-0.006	-0.006	0.009	0.023	0.031	0.0653	-337.47	-54.31	change	-0.400	-0.350	-0.750	-0.750	-2.200	-3.100	-2.500

◎ 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
2025-01-31	-5.00	-7.75	-8.00	-5.75	-2.75	-0.25	1.25	2.00	1.50	2.25	5.25	0.75	3.75	3.00	6.75	3.75
2025-01-24	-5.00	-8.00	-8.75	-4.25	-3.00	-0.75	1.75	3.75	2.50	4.50	8.00	2.00	5.50	3.50	8.25	4.75
change	0.00	0.25	0.75	-1.50	0.25	0.50	-0.50	-1.75	-1.00	-2.25	-2.75	-1.25	-1.75	-0.50	-1.50	-1.00

◎ 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
2025-01-31	-8.00	-9.50	-8.00	1.50	1.50	3.50	0.00	2.00	3.00	2.00	3.00	1.00	1.00	0.00	-3.50	-9.00
2025-01-24	-8.00	-9.00	-7.50	1.50	1.50	3.50	0.00	2.00	3.00	2.00	3.00	1.00	1.00	0.00	-3.50	-9.00
change	0.00	-0.50	-0.50	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
2025-01-31	-45.50	-47.25	-45.50	-47.00	-45.75	-47.75	-51.50	2025-01-31	-10.75	-18.75	-8.00	1.25	-2.50	-3.75	-19.00	-16.50
2025-01-24	-45.50	-46.50	-44.25	-46.75	-46.75	-49.25	-54.00	2025-01-24	-10.50	-18.25	-7.75	1.25	-2.50	-3.75	-19.00	-16.50
change	0.00	-0.75	-1.25	-0.25	1.00	1.50	2.50	change	-0.25	-0.50	-0.25	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	106.83	118.15	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	0.05	0.07	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	17.96				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/02/25	04/02/25	04/02/25	04/02/25	04/02/25	04/02/25	04/02/25	04/02/25
	maturity	04/02/26	04/08/26	04/02/27	04/02/28	05/02/29	06/02/30	04/02/32	05/02/35
CCS	value	05/02/25	05/02/25	05/02/25	05/02/25	05/02/25	05/02/25	05/02/25	05/02/25
	maturity	05/02/26	05/08/26	05/02/27	07/02/28	05/02/29	06/02/30	05/02/32	05/02/35

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Night Duty

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