

Tradition Market Summary

04-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-03	2.8600	2.7475	2.6700	2.6175	2.5850	2.5750	2.5875	2.5900	2.6050	2.6150	2.6300	2.6375	2.6500	2.6625	2.6250	2.4600
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
change	-0.0025	-0.0075	-0.0050	-0.0075	-0.0125	-0.0200	-0.0225	-0.0275	-0.0300	-0.0325	-0.0325	-0.0350	-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
2025-02-03	2.5550	2.4350	2.2250	2.1350	2.1200	2.1350	2.1350	2.1550	2.1600	2.1650	2.1600	2.1700	2.1650	2.1300	2.0750	1.9950
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
change	0.0050	0.0050	0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2025-02-03	106.93	118.53	2.648	2.679	2.626	2.564	2.681	2.682	2.822	2.774	3.02	2453.95	703.80	1,467.20	943.95	-2770
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
change	0.05	0.31	-0.006	0.009	0.005	-0.006	-0.014	-0.020	-0.035	-0.016	-0.01	-63.42	-24.49	14.50	2.90	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
2025-02-03	4.251	4.286	4.361	4.553	4.784	7.3050	44,421.91	19,391.96	2025-02-03	2.200	-4.100	1.100	-9.350	-9.200	-17.200	-31.400
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
change	0.044	0.041	0.028	0.010	-0.010	-0.0546	-122.75	-235.48	change	0.100	-1.750	-1.400	-0.850	-0.750	0.000	-1.900

◎ 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
2025-02-03	-5.25	-8.50	-9.50	-8.00	-3.25	-1.00	0.25	0.50	1.25	1.50	4.00	0.25	2.75	2.50	6.00	3.50
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
change	-0.25	-0.75	-1.50	-2.25	-0.50	-0.75	-1.00	-1.50	-0.25	-0.75	-1.25	-0.50	-1.00	-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
2025-02-03	-9.00	-10.50	-9.00	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
2025-01-31	-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
change	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2025-02-03	-44.50	-46.50	-44.00	-45.25	-43.50	-45.00	-48.50	2025-02-03	-11.25	-19.00	-7.75	1.25	-2.50	-3.75	-19.00	-16.50
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
change	1.00	0.75	1.50	1.75	2.25	2.75	3.00	change	-0.50	-0.25	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	106.87	118.48	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	0.06	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	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	05/01/26	05/08/26	05/02/27	07/02/28	05/02/29	06/02/30	05/02/32	05/02/35
CCS	value	06/02/25	06/02/25	06/02/25	06/02/25	06/02/25	06/02/25	06/02/25	06/02/25
	maturity	06/02/26	06/08/26	10/02/27	07/02/28	06/02/29	06/02/30	06/02/32	06/02/35

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◎ Bloomberg : TRKW

Night Duty

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