

Tradition Market Summary

05-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-04	2.8700	2.7600	2.6825	2.6275	2.5900	2.5825	2.5975	2.6025	2.6175	2.6275	2.6400	2.6475	2.6600	2.6725	2.6350	2.4900
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
change	0.0100	0.0125	0.0125	0.0100	0.0050	0.0075	0.0100	0.0125	0.0125	0.0125	0.0100	0.0100	0.0100	0.0100	0.0100	0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-04	2.5750	2.4550	2.2500	2.1600	2.1400	2.1550	2.1550	2.1750	2.1800	2.1850	2.1800	2.1900	2.1850	2.1500	2.0950	2.0150
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
change	0.0200	0.0200	0.0250	0.0250	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
on/off	2.5	2.5	2.5	2.5	2.5	2.5	2.5	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0

◎ 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
2025-02-04	106.86	118.34	2.639	2.688	2.647	2.581	2.698	2.702	2.840	2.790	3.00	2481.69	719.92	1,462.90	942.08	-2790
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
change	-0.07	-0.19	-0.009	0.009	0.021	0.017	0.017	0.020	0.018	0.016	-0.02	27.74	16.12	-4.30	-1.87	-20

◎ 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
2025-02-04	4.216	4.251	4.318	4.513	4.747	7.2870	44,556.04	19,654.02	2025-02-04	4.350	-5.700	0.150	-10.050	-9.950	-18.000	-30.000
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
change	-0.035	-0.035	-0.043	-0.040	-0.037	-0.0180	134.13	262.06	change	2.150	-1.600	-0.950	-0.700	-0.750	-0.800	1.400

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2025-02-04	4.350	-5.700	0.150	-10.050	-9.950	-18.000	-30.000
2025-02-03	2.200	-4.100	1.100	-9.350	-9.200	-17.200	-31.400
change	2.150	-1.600	-0.950	-0.700	-0.750	-0.800	1.400

◎ 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
2025-02-04	-5.50	-9.25	-10.00	-8.00	-3.75	-0.75	0.75	1.25	1.50	2.00	4.50	0.50	3.00	2.50	5.75	3.25
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
change	-0.25	-0.75	-0.50	0.00	-0.50	0.25	0.50	0.75	0.25	0.50	0.50	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
2025-02-04	-9.00	-11.00	-9.50	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
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
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
2025-02-04	-43.25	-45.00	-42.75	-44.25	-42.75	-44.25	-47.50	2025-02-04	-11.00	-18.75	-7.75	1.25	-2.50	-3.75	-17.00	-14.50
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
change	1.25	1.50	1.25	1.00	0.75	0.75	1.00	change	0.25	0.25	0.00	0.00	0.00	0.00	2.00	2.00

◎ Short-End, Long-End IRS spread

	3yr	10yr
2025-02-04	106.81	118.31
2025-02-03	0.05	0.03
change	0.25	0.25

◎ Duration

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTBI론가	3yr	10yr
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.8	고/저평	106.81	118.31	
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	14.11	17.95	

2025 BoK Monetary Committee Schedule

01월 16일	02월 25일	04월 17일	05월 29일
07월 10일	08월 28일	10월 23일	11월 27일

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

J.W Shim

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/02/25	07/02/25	07/02/25	07/02/25	07/02/25	07/02/25	07/02/25	07/02/25
	maturity	09/02/26	07/08/26	10/02/27	07/02/28	07/02/29	07/02/30	09/02/32	12/02/35