

# Tradition Market Summary

06-Feb-25

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-05	2.8775	2.7725	2.6950	2.6325	2.5925	2.5700	2.5825	2.5825	2.5950	2.6050	2.6175	2.6250	2.6375	2.6500	2.6125	2.4675
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
change	0.0075	0.0125	0.0125	0.0050	0.0025	-0.0125	-0.0150	-0.0200	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-05	2.5750	2.4550	2.2500	2.1500	2.1250	2.1400	2.1400	2.1600	2.1650	2.1700	2.1650	2.1750	2.1700	2.1350	2.0800	2.0000
2025-02-04	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
change	0.0000	0.0000	0.0000	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2025-02-05	106.87	118.65	2.631	2.687	2.645	2.572	2.686	2.675	2.812	2.739	3.01	2509.27	730.98	1,444.30	946.66	-2740
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
change	0.01	0.31	-0.008	-0.001	-0.002	-0.009	-0.012	-0.027	-0.028	-0.051	0.01	27.58	11.06	-18.60	4.58	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
2025-02-05	4.189	4.206	4.250	4.424	4.643	7.2809	44,873.28	19,692.33	2025-02-05	6.400	-5.250	-0.200	-10.350	-9.250	-17.450	-27.150
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
change	-0.027	-0.045	-0.068	-0.089	-0.104	-0.0061	317.24	38.31	change	2.050	0.450	-0.350	-0.300	0.700	0.550	2.850

## ◎ 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
2025-02-05	-6.25	-10.25	-12.50	-11.25	-4.00	-2.25	-1.00	-1.00	1.25	1.25	3.50	0.00	2.25	2.25	5.50	3.25
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
change	-0.75	-1.00	-2.50	-3.25	-0.25	-1.50	-1.75	-2.25	-0.25	-0.75	-1.00	-0.50	-0.75	-0.25	-0.25	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
2025-02-05	-10.00	-12.50	-11.00	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
2025-02-04	-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
change	-1.00	-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
2025-02-05	-44.50	-46.75	-43.00	-44.25	-42.25	-43.50	-46.75	2025-02-05	-10.50	-18.25	-7.75	1.25	-2.50	-3.75	-17.00	-14.50
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
change	-1.25	-1.75	-0.25	0.00	0.50	0.75	0.75	change	0.50	0.50	0.00	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	106.84	118.64	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	0.03	0.01	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	11.70	14.12	17.97				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	10/02/25	10/02/25	10/02/25	10/02/25	10/02/25	10/02/25	10/02/25	10/02/25
	maturity	10/02/26	10/08/26	10/02/27	10/02/28	15/02/29	11/02/30	13/02/32	12/02/35

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## Night Duty

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