

Tradition Market Summary

11-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-10	2.8925	2.8025	2.7400	2.6850	2.6500	2.6325	2.6425	2.6500	2.6625	2.6725	2.6825	2.6925	2.7050	2.7200	2.6825	2.5400
2025-02-07	2.8975	2.8075	2.7475	2.6950	2.6550	2.6375	2.6475	2.6525	2.6650	2.6725	2.6825	2.6900	2.7025	2.7175	2.6800	2.5425
change	-0.0050	-0.0050	-0.0075	-0.0100	-0.0050	-0.0050	-0.0050	-0.0025	-0.0025	0.0000	0.0000	0.0025	0.0025	0.0025	0.0025	-0.0025
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-10	2.4950	2.3750	2.2650	2.1650	2.1300	2.1400	2.1400	2.1650	2.1700	2.1750	2.1700	2.1800	2.1750	2.1400	2.0850	2.0050
2025-02-07	2.5000	2.3800	2.2700	2.1650	2.1400	2.1550	2.1550	2.1800	2.1850	2.1900	2.1850	2.1950	2.1900	2.1550	2.1000	2.0200
change	-0.0050	-0.0050	-0.0050	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
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
2025-02-10	106.73	118.46	2.616	2.710	2.680	2.632	2.725	2.712	2.837	2.749	2.99	2521.27	749.67	1,451.20	955.49	-2770
2025-02-07	106.69	118.44	2.628	2.726	2.690	2.645	2.736	2.722	2.840	2.738	2.99	2521.92	742.90	1,447.80	963.87	-2720
change	0.04	0.02	-0.012	-0.016	-0.010	-0.013	-0.011	-0.010	-0.003	0.011	0.00	-0.65	6.77	3.40	-8.38	-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
2025-02-10	4.279	4.301	4.341	4.501	4.711	7.3096	44,470.41	19,714.27	2025-02-10	12.400	-3.000	0.050	-8.250	-6.200	-13.200	-20.900
2025-02-07	4.291	4.315	4.347	4.495	4.694	7.3132	44,303.40	19,523.40	2025-02-07	11.950	-3.500	-0.750	-8.850	-6.950	-13.750	-19.550
change	-0.012	-0.014	-0.006	0.006	0.017	-0.0036	167.01	190.87	change	0.450	0.500	0.800	0.600	0.750	0.550	-1.350

◎ 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
2025-02-10	-5.50	-9.00	-10.75	-9.00	-3.50	-1.75	-0.75	0.00	1.00	1.75	4.00	0.75	3.00	2.25	5.50	3.25
2025-02-07	-5.25	-9.25	-11.00	-9.50	-4.00	-1.75	-0.75	-0.25	1.00	1.50	3.50	0.50	2.50	2.00	5.00	3.00
change	-0.25	0.25	0.25	0.50	0.50	0.00	0.00	0.25	0.00	0.25	0.50	0.25	0.50	0.25	0.50	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
2025-02-10	-10.00	-13.50	-12.50	1.00	1.00	3.50	0.00	2.50	3.50	2.50	3.50	1.00	1.00	0.00	-3.50	-9.00
2025-02-07	-10.50	-13.00	-11.50	1.50	1.50	4.00	0.00	2.50	3.50	2.50	3.50	1.00	1.00	0.00	-3.50	-9.00
change	0.50	-0.50	-1.00	-0.50	-0.50	-0.50	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
2025-02-10	-47.50	-52.00	-49.25	-50.25	-48.50	-49.75	-53.00	2025-02-10	-9.00	-15.25	-6.25	1.50	-2.25	-3.75	-16.50	-14.25
2025-02-07	-47.75	-51.50	-48.25	-49.25	-47.25	-48.25	-51.25	2025-02-07	-9.00	-15.00	-6.00	1.50	-2.25	-3.75	-16.00	-13.75
change	0.25	-0.50	-1.00	-1.00	-1.25	-1.50	-1.75	change	0.00	-0.25	-0.25	0.00	0.00	0.00	-0.50	-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	106.68	118.42	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.2	14.8	19.5	24.0	32.8	고/저평	0.05	0.04	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	14.10	17.91				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/02/25	12/02/25	12/02/25	12/02/25	12/02/25	12/02/25	12/02/25	12/02/25
	maturity	12/02/26	12/08/26	12/02/27	14/02/28	15/02/29	12/02/30	13/02/32	12/02/35
CCS	value	13/02/25	13/02/25	13/02/25	13/02/25	13/02/25	13/02/25	13/02/25	13/02/25
	maturity	13/02/26	13/08/26	16/02/27	14/02/28	15/02/29	13/02/30	13/02/32	13/02/35

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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