

Tradition Market Summary

28-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-27	2.7700	2.6975	2.6475	2.6050	2.5825	2.5650	2.5750	2.5775	2.5900	2.6025	2.6150	2.6225	2.6350	2.6525	2.6150	2.5025
2025-02-26	2.8000	2.7275	2.6825	2.6350	2.6000	2.5850	2.5900	2.5925	2.6050	2.6150	2.6225	2.6300	2.6425	2.6600	2.6225	2.5250
change	-0.0300	-0.0300	-0.0350	-0.0300	-0.0175	-0.0200	-0.0150	-0.0150	-0.0150	-0.0125	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0225
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-27	2.4100	2.3400	2.1700	2.1150	2.1050	2.1150	2.1350	2.1550	2.1450	2.1200	2.1100	2.1100	2.1000	2.0650	2.0100	1.9300
2025-02-26	2.4100	2.3400	2.1700	2.1150	2.1150	2.1250	2.1450	2.1650	2.1550	2.1300	2.1200	2.1200	2.1100	2.0750	2.0200	1.9400
change	0.0000	0.0000	0.0000	0.0000	-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	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	
2025-02-27	106.79	119.26	2.630	2.667	2.642	2.592	2.685	2.680	2.750	2.690	2.85	2621.75	770.85	1,443.00	968.11	-2780	
2025-02-26	106.80	119.28	2.623	2.656	2.640	2.595	2.685	2.680	2.752	2.695	2.84	2641.09	771.41	1,433.10	963.33	-2770	
change	-0.01	-0.02	0.007	0.011	0.002	-0.003	0.000	0.000	-0.002	-0.005	0.01	-19.34	-	0.56	9.90	4.78	-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
2025-02-27	4.053	4.032	4.078	4.266	4.538	7.2990	43,239.50	18,544.42	2025-02-27	1.750	-5.950	-2.700	-11.000	-10.250	-11.500	-18.750
2025-02-26	4.074	4.046	4.084	4.256	4.509	7.2666	43,433.12	19,075.26	2025-02-26	5.950	-4.000	-1.000	-9.500	-8.750	-10.950	-17.000
change	-0.021	-0.014	-0.006	0.010	0.029	0.0324	-193.62	-530.84	change	-4.200	-1.950	-1.700	-1.500	-1.500	-0.550	-1.750

◎ 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
2025-02-27	-4.25	-6.50	-8.25	-7.00	-2.25	-1.75	-0.75	-0.50	1.00	1.25	3.75	0.25	2.75	2.50	5.75	3.25
2025-02-26	-4.75	-8.25	-9.75	-9.00	-3.50	-1.50	-1.00	-0.75	0.50	0.75	3.00	0.25	2.50	2.25	5.00	2.75
change	0.50	1.75	1.50	2.00	1.25	-0.25	0.25	0.25	0.50	0.50	0.75	0.00	0.25	0.25	0.75	0.50

◎ 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
2025-02-27	-5.50	-6.50	-5.50	1.00	3.00	5.00	2.00	4.00	0.50	2.00	-1.50	-3.50	-5.50	-2.00	-3.50	-9.00
2025-02-26	-5.50	-5.50	-4.50	1.00	3.00	5.00	2.00	4.00	0.50	2.00	-1.50	-3.50	-5.50	-2.00	-3.50	-9.00
change	0.00	-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
2025-02-27	-47.75	-47.75	-45.00	-44.00	-42.25	-48.25	-53.50	2025-02-27	-7.25	-12.25	-5.00	1.75	-2.00	-3.75	-13.25	-11.25
2025-02-26	-51.25	-48.50	-46.00	-44.50	-42.75	-48.50	-53.25	2025-02-26	-7.25	-11.75	-4.50	1.75	-2.00	-3.75	-11.75	-9.75
change	3.50	0.75	1.00	0.50	0.50	0.25	-0.25	change	0.00	-0.50	-0.50	0.00	0.00	0.00	-1.50	-1.50

◎ 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	106.75	119.22	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	0.04	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.12	17.91				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/03/25	04/03/25	04/03/25	04/03/25	04/03/25	04/03/25	04/03/25	04/03/25
	maturity	04/03/26	04/09/26	04/03/27	06/03/28	05/03/29	04/03/30	04/03/32	05/03/35
CCS	value	05/03/25	05/03/25	05/03/25	05/03/25	05/03/25	05/03/25	05/03/25	05/03/25
	maturity	05/03/26	08/09/26	05/03/27	06/03/28	05/03/29	05/03/30	05/03/32	05/03/35

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Night Duty
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