

Tradition Market Summary

05-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-04	2.7650	2.6900	2.6425	2.5900	2.5550	2.5250	2.5325	2.5350	2.5475	2.5600	2.5700	2.5775	2.5900	2.6075	2.5700	2.4575
2025-02-28	2.7825	2.7050	2.6525	2.6000	2.5675	2.5350	2.5400	2.5400	2.5500	2.5600	2.5700	2.5775	2.5900	2.6075	2.5700	2.4575
change	-0.0175	-0.0150	-0.0100	-0.0100	-0.0125	-0.0100	-0.0075	-0.0050	-0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-04	2.3850	2.3150	2.1450	2.0750	2.0500	2.0550	2.0750	2.0950	2.0850	2.0600	2.0500	2.0500	2.0400	2.0050	1.9500	1.8700
2025-02-28	2.4050	2.3350	2.1650	2.0900	2.0600	2.0700	2.0900	2.1100	2.1000	2.0750	2.0650	2.0650	2.0550	2.0200	1.9650	1.8850
change	-0.0200	-0.0200	-0.0200	-0.0150	-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
2025-03-04	106.91	119.68	2.628	2.653	2.625	2.542	2.640	2.635	2.707	2.653	2.85	2528.92	737.90	1,461.80	972.05	-2690
2025-02-28	106.88	119.77	2.630	2.654	2.625	2.560	2.646	2.634	2.700	2.640	2.89	2532.78	743.96	1,463.40	978.48	-2700
change	0.03	-0.09	-0.002	-0.001	0.000	-0.018	-0.006	0.001	0.007	0.013	-0.04	-3.86	-6.06	-1.60	-6.43	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
2025-03-04	3.984	3.980	4.042	4.242	4.540	7.2527	42,520.99	18,285.16	2025-03-04	1.450	-7.000	-1.700	-10.750	-10.000	-11.700	-19.550
2025-03-03	3.958	3.934	3.967	4.159	4.453	7.3042	43,191.24	18,350.19	2025-02-28	2.250	-5.750	-2.500	-10.600	-9.400	-11.000	-18.250
change	0.026	0.046	0.075	0.083	0.087	-0.0515	-670.25	-65.03	change	-0.800	-1.250	0.800	-0.150	-0.600	-0.700	-1.300

◎ 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
2025-03-04	-5.25	-8.75	-11.75	-10.75	-3.50	-3.00	-2.25	-2.00	0.75	1.00	3.50	0.25	2.75	2.50	5.50	3.00
2025-02-28	-5.25	-8.50	-11.75	-11.25	-3.25	-3.25	-2.75	-2.75	0.50	0.50	2.50	0.00	2.00	2.00	5.00	3.00
change	0.00	-0.25	0.00	0.50	-0.25	0.25	0.50	0.75	0.25	0.50	1.00	0.25	0.75	0.50	0.50	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
2025-03-04	-7.00	-9.50	-9.00	0.50	2.50	4.50	2.00	4.00	0.50	2.00	-1.50	-3.50	-5.50	-2.00	-3.50	-9.00
2025-02-28	-7.50	-10.50	-9.50	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	0.50	1.00	0.50	-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
2025-03-04	-49.75	-50.50	-47.00	-45.75	-44.00	-50.00	-55.00	2025-03-04	-7.50	-12.25	-4.75	1.75	-2.00	-3.75	-13.25	-11.25
2025-02-28	-48.75	-50.75	-46.50	-45.00	-43.00	-48.50	-53.50	2025-02-28	-7.75	-13.00	-5.25	1.75	-2.00	-3.75	-13.25	-11.25
change	-1.00	0.25	-0.50	-0.75	-1.00	-1.50	-1.50	change	0.25	0.75	0.50	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	106.85	119.64	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.06	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	16.3	22.2	12.3	16.8	13.6	18.8	13.7	11.70	14.13	17.94				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/03/25	06/03/25	06/03/25	06/03/25	06/03/25	06/03/25	06/03/25	06/03/25
	maturity	06/03/26	07/09/26	08/03/27	06/03/28	06/03/29	06/03/30	08/03/32	06/03/35
CCS	value	07/03/25	07/03/25	07/03/25	07/03/25	07/03/25	07/03/25	07/03/25	07/03/25
	maturity	09/03/26	08/09/26	08/03/27	07/03/28	07/03/29	07/03/30	08/03/32	07/03/35

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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