

Tradition Market Summary

10-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-07	2.7400	2.6700	2.6275	2.5875	2.5550	2.5400	2.5600	2.5725	2.5850	2.5975	2.6100	2.6200	2.6325	2.6450	2.6050	2.4925
2025-03-06	2.7575	2.6850	2.6375	2.6050	2.5850	2.5750	2.5975	2.6125	2.6300	2.6450	2.6600	2.6700	2.6825	2.6900	2.6625	2.5425
change	-0.0175	-0.0150	-0.0100	-0.0175	-0.0300	-0.0350	-0.0375	-0.0400	-0.0450	-0.0475	-0.0500	-0.0500	-0.0500	-0.0450	-0.0575	-0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-07	2.3650	2.2950	2.1050	2.0500	2.0450	2.0550	2.0650	2.0850	2.0650	2.0350	2.0250	2.0200	2.0050	1.9700	1.9150	1.6850
2025-03-06	2.4150	2.3450	2.1600	2.1000	2.0850	2.0950	2.1050	2.1250	2.1150	2.0900	2.0800	2.0800	2.0700	2.0350	1.9800	1.9000
change	-0.0500	-0.0500	-0.0550	-0.0500	-0.0400	-0.0400	-0.0400	-0.0400	-0.0500	-0.0550	-0.0550	-0.0600	-0.0650	-0.0650	-0.0650	-0.2150
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
2025-03-07	106.80	119.01	2.623	2.662	2.630	2.565	2.668	2.673	2.762	2.682	2.84	2563.48	727.69	1,446.80	982.28	-2700
2025-03-06	106.71	118.62	2.627	2.673	2.665	2.595	2.701	2.710	2.805	2.725	2.84	2576.16	734.92	1,442.40	980.64	-2710
change	0.09	0.39	-0.004	-0.011	-0.035	-0.030	-0.033	-0.037	-0.043	-0.043	0.00	-12.68	-	7.23	4.40	1.64

◎ 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
2025-03-07	4.000	4.009	4.084	4.305	4.602	7.2415	42,801.72	18,196.22	2025-03-07	0.450	-7.500	-2.500	-10.800	-10.050	-12.950	-18.950
2025-03-06	3.965	3.977	4.059	4.280	4.580	7.2430	42,579.08	18,069.26	2025-03-06	1.050	-8.000	-2.000	-10.350	-9.750	-12.250	-18.250
change	0.035	0.032	0.025	0.025	0.022	-0.0015	222.64	126.96	change	-0.600	0.500	-0.500	-0.450	-0.300	-0.700	-0.700

◎ 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
2025-03-07	-4.00	-7.25	-8.75	-5.50	-3.25	-1.50	0.50	1.75	2.00	3.25	5.75	1.25	3.75	2.50	6.00	3.50
2025-03-06	-3.25	-5.25	-6.25	-2.50	-2.00	-1.00	1.25	2.75	2.25	3.75	7.00	1.50	4.75	3.25	7.00	3.75
change	-0.75	-2.00	-2.50	-3.00	-1.25	-0.50	-0.75	-1.00	-0.25	-0.50	-1.25	-0.25	-1.00	-0.75	-1.00	-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
2025-03-07	-5.50	-6.00	-5.00	1.00	2.00	4.00	1.00	3.00	-2.00	2.00	-3.00	-5.00	-8.00	-3.00	-3.50	-9.00
2025-03-06	-6.00	-7.50	-6.50	1.00	2.00	4.00	1.00	3.00	-0.50	2.00	-1.50	-3.50	-5.50	-2.00	-3.50	-9.00
change	0.50	1.50	1.50	0.00	0.00	0.00	0.00	0.00	-1.50	0.00	-1.50	-1.50	-2.50	-1.00	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
2025-03-07	-52.25	-51.00	-48.50	-49.50	-48.75	-56.25	-62.75	2025-03-07	-7.00	-11.25	-4.25	1.25	-2.75	-4.00	-14.00	-11.25
2025-03-06	-47.75	-50.00	-48.00	-49.25	-48.75	-55.50	-61.25	2025-03-06	-7.25	-12.00	-4.75	0.75	-2.00	-2.75	-14.00	-12.00
change	-4.50	-1.00	-0.50	-0.25	0.00	-0.75	-1.50	change	0.25	0.75	0.50	0.50	-0.75	-1.25	0.00	0.75

◎ 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	106.77	119.03	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	-0.02	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	14.13	17.92				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/03/25	11/03/25	11/03/25	11/03/25	11/03/25	11/03/25	11/03/25	11/03/25
	maturity	11/03/26	11/09/26	11/03/27	13/03/28	12/03/29	11/03/30	11/03/32	12/03/35
CCS	value	12/03/25	12/03/25	12/03/25	12/03/25	12/03/25	12/03/25	12/03/25	12/03/25
	maturity	12/03/26	14/09/26	12/03/27	13/03/28	12/03/29	12/03/30	12/03/32	12/03/35

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◎ Bloomberg : TRKW

Night Duty

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