

Tradition Market Summary

31-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-28	2.7650	2.7150	2.6950	2.6500	2.6225	2.6125	2.6275	2.6375	2.6525	2.6675	2.6800	2.6925	2.7075	2.7225	2.6825	2.5625
2025-03-27	2.7800	2.7225	2.6950	2.6500	2.6225	2.6150	2.6300	2.6425	2.6575	2.6725	2.6850	2.6975	2.7125	2.7275	2.6875	2.5675
change	-0.0150	-0.0075	0.0000	0.0000	0.0000	-0.0025	-0.0025	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-28	2.3650	2.1950	2.1400	2.1200	2.1800	2.2200	2.2500	2.2650	2.2500	2.2600	2.2700	2.2700	2.3100	2.2750	2.2350	2.1800
2025-03-27	2.3650	2.1950	2.1400	2.1300	2.1800	2.2100	2.2300	2.2400	2.2250	2.2350	2.2450	2.2450	2.2900	2.2550	2.2150	2.1600
change	0.0000	0.0000	0.0000	-0.0100	0.0000	0.0100	0.0200	0.0250	0.0250	0.0250	0.0250	0.0250	0.0200	0.0200	0.0200	0.0200
on/off	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0

◎ 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
2025-03-28	106.75	118.53	2.631	2.693	2.677	2.622	2.730	2.705	2.840	2.718	2.84	2557.98	693.76	1,466.50	984.31	-2760
2025-03-27	106.75	118.48	2.631	2.695	2.682	2.630	2.745	2.713	2.847	2.720	2.85	2607.15	707.49	1,465.30	970.54	-2780
change	0.00	0.05	0.000	-0.002	-0.005	-0.008	-0.015	-0.008	-0.007	-0.002	-0.01	-49.17	-	13.73	13.77	20

◎ 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
2025-03-28	3.912	3.898	3.981	4.253	4.631	7.2705	41,583.90	17,322.99	2025-03-28	6.400	-5.450	-0.950	-10.250	-6.750	-13.250	-15.550
2025-03-27	3.996	3.993	4.092	4.361	4.721	7.2679	42,299.70	17,804.03	2025-03-27	6.400	-5.950	-1.500	-11.500	-7.050	-13.450	-15.250
change	-0.084	-0.095	-0.111	-0.108	-0.090	0.0026	- 715.80	- 481.04	change	0.000	0.500	0.550	1.250	0.300	0.200	-0.300

◎ 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
2025-03-28	-4.50	-7.25	-8.25	-5.75	-2.75	-1.00	0.50	1.50	1.50	2.50	5.50	1.00	4.00	3.00	7.00	4.00
2025-03-27	-4.50	-7.25	-8.00	-5.25	-2.75	-0.75	0.75	2.00	1.50	2.75	5.75	1.25	4.25	3.00	7.00	4.00
change	0.00	0.00	-0.25	-0.50	0.00	-0.25	-0.25	-0.50	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.00	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
2025-03-28	-2.00	4.00	8.00	4.00	7.00	8.50	3.00	4.50	4.00	1.50	1.00	-0.50	4.50	5.00	-3.50	-7.50
2025-03-27	-1.00	4.00	7.00	3.00	5.00	6.00	2.00	3.00	2.50	1.00	0.50	-0.50	5.00	5.50	-3.50	-7.50
change	-1.00	0.00	1.00	1.00	2.00	2.50	1.00	1.50	1.50	0.50	0.50	0.00	-0.50	-0.50	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
2025-03-28	-55.50	-44.25	-39.25	-37.75	-37.25	-40.75	-39.75	2025-03-28	-5.00	-7.00	-2.00	1.50	-2.50	-4.00	-14.50	-12.00
2025-03-27	-55.50	-44.25	-40.50	-40.00	-40.25	-43.75	-42.25	2025-03-27	-5.75	-8.50	-2.75	1.50	-2.50	-4.00	-14.50	-12.00
change	0.00	0.00	1.25	2.25	3.00	3.00	2.50	change	0.75	1.50	0.75	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	106.71	118.53	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.8	고/저평	0.04	0.00	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	17.87				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	01/04/25	01/04/25	01/04/25	01/04/25	01/04/25	01/04/25	01/04/25	01/04/25
	maturity	01/04/26	01/10/26	01/04/27	03/04/28	02/04/29	01/04/30	01/04/32	02/04/35
CCS	value	02/04/25	02/04/25	02/04/25	02/04/25	02/04/25	02/04/25	02/04/25	02/04/25
	maturity	02/04/26	02/10/26	02/04/27	03/04/28	02/04/29	02/04/30	02/04/32	02/04/35

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

S.S Uhm