

Tradition Market Summary

01-Apr-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-31	2.7450	2.6850	2.6575	2.6075	2.5700	2.5525	2.5625	2.5700	2.5850	2.6000	2.6100	2.6200	2.6350	2.6500	2.6100	2.4900
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
change	-0.0200	-0.0300	-0.0375	-0.0425	-0.0525	-0.0600	-0.0650	-0.0675	-0.0675	-0.0675	-0.0700	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-31	2.3500	2.1800	2.0900	2.0750	2.1350	2.1750	2.2050	2.2200	2.2050	2.2150	2.2250	2.2250	2.2650	2.2300	2.1900	2.1350
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
change	-0.0150	-0.0150	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2025-03-31	106.97	119.30	2.610	2.642	2.625	2.560	2.659	2.635	2.767	2.669	2.84	2481.12	672.85	1,472.90	983.36	-2670
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
change	0.22	0.77	-0.021	-0.051	-0.052	-0.062	-0.071	-0.070	-0.073	-0.049	0.00	-76.86	-	20.91	6.40	-90

◎ 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
2025-03-31	3.887	3.887	3.955	4.211	4.578	7.2662	42,001.76	17,299.29	2025-03-31	4.750	-5.500	-0.750	-9.650	-6.500	-13.200	-17.900
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
change	-0.025	-0.011	-0.026	-0.042	-0.053	-0.0043	417.86	-	change	-1.650	-0.050	0.200	0.600	0.250	0.050	-2.350

◎ 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
2025-03-31	-5.00	-8.75	-10.50	-8.75	-3.75	-1.75	-0.75	0.00	1.00	1.75	4.75	0.75	3.75	3.00	6.50	3.50
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
change	-0.50	-1.50	-2.25	-3.00	-1.00	-0.75	-1.25	-1.50	-0.50	-0.75	-0.75	-0.25	-0.25	0.00	-0.50	-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
2025-03-31	-1.50	4.50	8.50	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
2025-03-28	-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
change	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	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
2025-03-31	-56.75	-43.50	-37.75	-35.75	-35.00	-38.50	-37.00	2025-03-31	-6.00	-8.75	-2.75	1.50	-2.50	-4.00	-14.50	-12.00
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
change	-1.25	0.75	1.50	2.00	2.25	2.25	2.75	change	-1.00	-1.75	-0.75	0.00	0.00	0.00	0.00	0.00

◎ 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	KTBI론가	106.92	119.26	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	0.05	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.12	17.93					

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

Night Duty

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