

Tradition Market Summary

04-Apr-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-03	2.7150	2.6500	2.6100	2.5600	2.5250	2.5075	2.5200	2.5275	2.5450	2.5650	2.5800	2.5950	2.6100	2.6250	2.5900	2.4800
2025-04-02	2.7475	2.6875	2.6500	2.6025	2.5675	2.5550	2.5625	2.5700	2.5850	2.6000	2.6100	2.6225	2.6375	2.6525	2.6175	2.5075
change	-0.0325	-0.0375	-0.0400	-0.0425	-0.0425	-0.0475	-0.0425	-0.0425	-0.0400	-0.0350	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-03	2.3650	2.1950	2.0950	2.0450	2.0400	2.0800	2.1250	2.1550	2.1550	2.1650	2.1750	2.1750	2.2200	2.1850	2.1450	2.0900
2025-04-02	2.3650	2.1950	2.1250	2.0850	2.1050	2.1500	2.1950	2.2150	2.2050	2.2150	2.2250	2.2250	2.2650	2.2300	2.1900	2.1350
change	0.0000	0.0000	-0.0300	-0.0400	-0.0650	-0.0700	-0.0700	-0.0600	-0.0500	-0.0500	-0.0500	-0.0500	-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
2025-04-03	107.03	119.50	2.543	2.620	2.571	2.545	2.630	2.620	2.746	2.661	2.81	2486.70	683.49	1,467.00	997.36	-2640
2025-04-02	106.91	119.28	2.580	2.661	2.617	2.582	2.665	2.647	2.765	2.677	2.82	2505.86	684.85	1,466.60	990.18	-2660
change	0.12	0.22	-0.037	-0.041	-0.046	-0.037	-0.035	-0.027	-0.019	-0.016	-0.01	-19.16	-	1.36	7.18	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
2025-04-03	3.694	3.661	3.737	4.038	4.477	7.2789	40,545.93	16,550.61	2025-04-03	6.700	-4.600	-3.750	-11.000	-9.250	-13.600	-18.100
2025-04-02	3.842	3.816	3.875	4.127	4.497	7.3385	42,225.32	17,601.05	2025-04-02	7.000	-4.950	-2.700	-10.250	-7.700	-12.750	-16.950
change	-0.148	-0.155	-0.138	-0.089	-0.020	-0.0596	-1,679.39	-1,050.44	change	-0.300	0.350	-1.050	-0.750	-1.550	-0.850	-1.150

◎ 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
2025-04-03	-5.00	-8.50	-10.25	-8.25	-3.50	-1.75	-0.50	0.25	1.25	2.00	5.75	0.75	4.50	3.75	8.25	4.50
2025-04-02	-4.75	-8.25	-9.50	-8.00	-3.50	-1.25	-0.50	0.25	0.75	1.50	4.50	0.75	3.75	3.00	6.75	3.75
change	-0.25	-0.25	-0.75	-0.25	0.00	-0.50	0.00	0.00	0.50	0.50	1.25	0.00	0.75	0.75	1.50	0.75

◎ 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
2025-04-03	-5.00	-5.50	-1.50	4.00	8.50	11.50	4.50	7.50	8.50	3.00	4.00	1.00	6.50	5.50	-3.50	-7.50
2025-04-02	-4.00	-2.00	2.50	4.50	9.00	11.00	4.50	6.50	6.50	2.00	2.00	0.00	5.00	5.00	-3.50	-7.50
change	-1.00	-3.50	-4.00	-0.50	-0.50	0.50	0.00	1.00	2.00	1.00	2.00	1.00	1.50	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
2025-04-03	-51.50	-48.50	-42.75	-39.50	-37.25	-40.00	-39.00	2025-04-03	-6.50	-10.50	-4.00	1.50	-2.00	-3.50	-13.00	-11.00
2025-04-02	-52.50	-46.25	-40.50	-36.75	-35.50	-38.50	-37.25	2025-04-02	-6.00	-9.75	-3.75	1.50	-2.00	-3.50	-13.00	-11.00
change	1.00	-2.25	-2.25	-2.75	-1.75	-1.50	-1.75	change	-0.50	-0.75	-0.25	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	106.98	119.48	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	0.05	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	16.3	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	07/04/25	07/04/25	07/04/25	07/04/25	07/04/25	07/04/25	07/04/25	07/04/25
	maturity	07/04/26	07/10/26	07/04/27	07/04/28	09/04/29	08/04/30	07/04/32	09/04/35
CCS	value	08/04/25	08/04/25	08/04/25	08/04/25	08/04/25	08/04/25	08/04/25	08/04/25
	maturity	08/04/26	08/10/26	08/04/27	10/04/28	09/04/29	08/04/30	08/04/32	09/04/35

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Night Duty
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