

Tradition Market Summary

07-Jan-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-06	2.7325	2.7300	2.7525	2.8275	2.9250	3.0550	3.1300	3.1850	3.2300	3.2650	3.2850	3.3050	3.3200	3.3500	3.3450	3.2400
2025-01-05	2.7200	2.7125	2.7250	2.8025	2.8950	3.0300	3.1150	3.1775	3.2225	3.2600	3.2800	3.3000	3.3150	3.3450	3.3400	3.2350
change	0.0125	0.0175	0.0275	0.0250	0.0300	0.0250	0.0150	0.0075	0.0075	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
2025-01-06	2.1250	2.1400	2.2200	2.3600	2.4500	2.6500	2.7450	2.8550	2.8750	2.8950	2.8850	2.8750	2.8550	2.8200	2.8150	2.7050
2025-01-05	2.1150	2.1300	2.1600	2.3150	2.4150	2.6150	2.7100	2.8100	2.8300	2.8500	2.8400	2.8300	2.8100	2.7750	2.7700	2.6600
change	0.0100	0.0100	0.0600	0.0450	0.0350	0.0350	0.0350	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450
on/off	1.0	1.0	1.0	1.0	2.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTb 3y	KTb 4y	KTb 5y	KTb 10y	KTb 20y	CD	KOFR	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2025-01-06	105.33	112.56	2.480	2.686	2.855	2.948	3.160	3.247	3.400	3.357	2.75	2.532	4525.48	955.97	1,445.50	925.38	-1700
2025-01-05	105.42	112.61	2.488	2.681	2.840	2.927	3.149	3.242	3.395	3.375	2.76	2.522	4457.52	957.50	1,443.80	924.89	-1780
change	-0.09	-0.05	-0.008	0.005	0.015	0.021	0.011	0.005	0.005	-0.018	-0.01	0.010	67.96	- 1.53	1.70	0.49	80.0

◎ 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
2025-01-06	3.463	3.526	3.708	4.169	4.860	6.9818	49,462.08	23,547.17	2025-01-06	27.250	7.000	10.700	-3.000	-6.200	-8.000	-11.700
2025-01-05	3.453	3.519	3.703	4.155	4.843	6.9847	48,977.18	23,395.82	2025-01-05	23.700	5.500	10.300	-3.400	-6.450	-8.000	-14.000
change	0.010	0.007	0.005	0.014	0.017	-0.0029	484.90	151.35	change	3.550	1.500	0.400	0.400	0.250	0.000	2.300

◎ 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
2025-01-06	7.50	17.25	30.25	43.25	9.75	13.00	20.50	26.00	7.50	13.00	21.00	5.50	13.50	8.00	13.50	5.50
2025-01-05	7.75	17.00	30.50	45.25	9.25	13.50	22.00	28.25	8.50	14.75	23.00	6.25	14.50	8.25	13.75	5.50
change	-0.25	0.25	-0.25	-2.00	0.50	-0.50	-1.50	-2.25	-1.00	-1.75	-2.00	-0.75	-1.00	-0.25	-0.25	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
2025-01-06	14.00	23.00	43.00	20.00	29.50	40.50	9.50	20.50	24.50	11.00	15.00	4.00	0.00	-4.00	-3.50	-4.00
2025-01-05	15.50	25.50	45.50	20.00	29.50	39.50	9.50	19.50	23.50	10.00	14.00	4.00	0.00	-4.00	-3.50	-4.00
change	-1.50	-2.50	-2.50	0.00	0.00	1.00	0.00	1.00	1.00	1.00	1.00	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
2025-01-06	-53.25	-47.50	-40.50	-38.50	-33.00	-37.00	-46.50	2025-01-06	-0.25	2.00	2.25	3.00	2.50	-0.50	-8.00	-10.50
2025-01-05	-56.50	-48.00	-41.50	-40.50	-36.75	-41.00	-50.50	2025-01-05	-0.75	0.50	1.25	3.00	2.50	-0.50	-8.00	-10.50
change	3.25	0.50	1.00	2.00	3.75	4.00	4.00	change	0.50	1.50	1.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

Duration	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule				
	14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.2	고/저평	105.50	112.79	04월 14일	02월 26일	04월 10일	05월 28일	
										-0.17	-0.23	07월 16일	08월 27일	10월 22일	11월 26일	
	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20					
	13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	11.61	13.86	17.31					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/01/26	08/01/26	08/01/26	08/01/26	08/01/26	08/01/26	08/01/26	08/01/26
	maturity	08/01/27	08/07/27	10/01/28	08/01/29	08/01/30	08/01/31	10/01/33	08/01/36
CCS	value	09/01/26	09/01/26	09/01/26	09/01/26	09/01/26	09/01/26	09/01/26	09/01/26
	maturity	11/01/27	09/07/27	10/01/28	09/01/29	09/01/30	09/01/31	10/01/33	09/01/36

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◎ Bloomberg : TRKW

Night Duty

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