

Tradition Market Summary

15-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-14	2.9100	2.8150	2.7500	2.6950	2.6800	2.6775	2.7125	2.7300	2.7450	2.7600	2.7750	2.7875	2.8000	2.8150	2.7650	2.5900
2025-01-13	2.9250	2.8300	2.7700	2.7200	2.7100	2.7050	2.7350	2.7550	2.7700	2.7850	2.8000	2.8125	2.8250	2.8400	2.7900	2.6250
change	-0.0150	-0.0150	-0.0200	-0.0250	-0.0300	-0.0275	-0.0225	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-14	2.5600	2.4400	2.2600	2.1950	2.2100	2.2500	2.2600	2.3000	2.3050	2.3100	2.3050	2.3150	2.3100	2.2750	2.2200	2.1400
2025-01-13	2.5650	2.4450	2.2700	2.2050	2.2100	2.2400	2.2700	2.3150	2.3200	2.3250	2.3200	2.3300	2.3250	2.2900	2.2350	2.1550
change	-0.0050	-0.0050	-0.0100	-0.0100	0.0000	0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5

◎ 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
2025-01-14	106.63	117.23	2.641	2.673	2.655	2.647	2.745	2.737	2.845	2.731	3.00	2497.40	718.04	1,463.20	924.40	-2880
2025-01-13	106.55	116.89	2.651	2.689	2.683	2.665	2.761	2.755	2.875	2.775	3.00	2489.56	708.21	1,470.80	931.66	-2870
change	0.08	0.34	-0.010	-0.016	-0.028	-0.018	-0.016	-0.018	-0.030	-0.044	0.00	7.84	9.83	-	7.60	-10

◎ 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
2025-01-14	4.369	4.475	4.599	4.794	4.978	7.3446	42,518.28	19,044.39	2025-01-14	10.900	2.500	3.050	-3.250	-0.700	-4.500	-14.100
2025-01-13	4.392	4.490	4.610	4.790	4.968	7.3404	42,297.12	19,088.10	2025-01-13	11.900	2.700	4.000	-2.600	0.000	-5.000	-15.000
change	-0.023	-0.015	-0.011	0.004	0.010	0.0042	221.16	-	change	-1.000	-0.200	-0.950	-0.650	-0.700	0.500	0.900

◎ 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
2025-01-14	-5.50	-7.00	-7.25	-2.00	-1.50	-0.25	3.25	5.00	3.50	5.25	8.25	1.75	4.75	3.00	7.00	4.00
2025-01-13	-5.00	-6.00	-6.50	-1.50	-1.00	-0.50	2.50	4.50	3.00	5.00	8.00	2.00	5.00	3.00	7.00	4.00
change	-0.50	-1.00	-0.75	-0.50	-0.50	0.25	0.75	0.50	0.50	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
2025-01-14	-6.50	-5.00	-1.00	4.00	5.00	9.00	1.00	5.00	6.00	4.00	5.00	1.00	1.00	0.00	-3.50	-9.00
2025-01-13	-6.50	-6.00	-3.00	3.00	6.00	10.50	3.00	7.50	8.50	4.50	5.50	1.00	1.00	0.00	-3.50	-9.00
change	0.00	1.00	2.00	1.00	-1.00	-1.50	-2.00	-2.50	-2.50	-0.50	-0.50	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
2025-01-14	-49.00	-47.00	-42.75	-45.25	-43.00	-45.00	-49.00	2025-01-14	-9.50	-16.00	-6.50	1.50	-3.50	-5.00	-21.00	-17.50
2025-01-13	-50.00	-50.00	-46.50	-46.50	-44.00	-46.00	-50.00	2025-01-13	-9.50	-15.50	-6.00	1.50	-3.50	-5.00	-20.00	-16.50
change	1.00	3.00	3.75	1.25	1.00	1.00	1.00	change	0.00	-0.50	-0.50	0.00	0.00	0.00	-1.00	-1.00

◎ 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	106.62	117.27	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.01	-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				
13.1	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.68	14.08	17.91				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/01/25	16/01/25	16/01/25	16/01/25	16/01/25	16/01/25	16/01/25	16/01/25
	maturity	16/01/26	16/07/26	18/01/27	17/01/28	16/01/29	16/01/30	16/01/32	16/01/35
CCS	value	17/01/25	17/01/25	17/01/25	17/01/25	17/01/25	17/01/25	17/01/25	17/01/25
	maturity	20/01/26	17/07/26	19/01/27	18/01/28	17/01/29	17/01/30	20/01/32	17/01/35

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◎ Bloomberg : TRKW

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