

Tradition Market Summary

17-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-16	2.9025	2.7925	2.7275	2.6725	2.6425	2.6425	2.6725	2.6875	2.7025	2.7175	2.7325	2.7450	2.7575	2.7725	2.7225	2.5525
2025-01-15	2.9100	2.8175	2.7650	2.7175	2.7000	2.7025	2.7400	2.7625	2.7775	2.7925	2.8075	2.8200	2.8350	2.8500	2.8000	2.6250
change	-0.0075	-0.0250	-0.0375	-0.0450	-0.0575	-0.0600	-0.0675	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0775	-0.0775	-0.0775	-0.0725
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-16	2.5600	2.4400	2.2100	2.1400	2.1450	2.1550	2.1650	2.2000	2.2050	2.2100	2.2050	2.2150	2.2100	2.1750	2.1200	2.0400
2025-01-15	2.5650	2.4450	2.2550	2.1900	2.1950	2.2250	2.2350	2.2750	2.2800	2.2850	2.2800	2.2900	2.2850	2.2500	2.1950	2.1150
change	-0.0050	-0.0050	-0.0450	-0.0500	-0.0500	-0.0700	-0.0700	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750
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
2025-01-16	106.70	117.51	2.632	2.654	2.625	2.625	2.720	2.725	2.810	2.720	2.99	2527.49	724.24	1,456.70	939.08	-2820
2025-01-15	106.52	116.77	2.649	2.690	2.678	2.680	2.778	2.781	2.873	2.743	2.99	2496.81	711.61	1,461.20	930.71	-2870
change	0.18	0.74	-0.017	-0.036	-0.053	-0.055	-0.058	-0.056	-0.063	-0.023	0.00	30.68	12.63	-4.50	8.37	50

◎ 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
2025-01-16	4.234	4.298	4.396	4.613	4.855	7.3469	43,153.13	19,338.29	2025-01-16	9.550	1.750	1.750	-4.750	-3.750	-5.250	-16.750
2025-01-15	4.268	4.341	4.451	4.655	4.880	7.3483	43,221.55	19,511.23	2025-01-15	11.600	2.200	2.250	-3.800	-1.850	-3.800	-11.800
change	-0.034	-0.043	-0.055	-0.042	-0.025	-0.0014	-68.42	-172.94	change	-2.050	-0.450	-0.500	-0.950	-1.900	-1.450	-4.950

◎ 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
2025-01-16	-5.50	-8.50	-8.50	-4.00	-3.00	0.00	3.00	4.50	3.00	4.50	7.50	1.50	4.50	3.00	7.00	4.00
2025-01-15	-4.75	-6.50	-6.25	-0.25	-1.75	0.25	4.00	6.25	3.75	6.00	9.00	2.25	5.25	3.00	7.25	4.25
change	-0.75	-2.00	-2.25	-3.75	-1.25	-0.25	-1.00	-1.75	-0.75	-1.50	-1.50	-0.75	-0.75	0.00	-0.25	-0.25

◎ 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
2025-01-16	-7.00	-6.50	-5.50	1.00	2.00	5.50	1.00	4.50	5.50	3.50	4.50	1.00	1.00	0.00	-3.50	-9.00
2025-01-15	-6.50	-6.00	-3.00	3.00	4.00	8.00	1.00	5.00	6.00	4.00	5.00	1.00	1.00	0.00	-3.50	-9.00
change	-0.50	-0.50	-2.50	-2.00	-2.00	-2.50	0.00	-0.50	-0.50	-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
2025-01-16	-51.75	-49.75	-48.75	-50.75	-48.75	-50.75	-54.75	2025-01-16	-11.00	-17.50	-6.50	1.50	-3.50	-5.00	-20.50	-17.00
2025-01-15	-51.00	-50.50	-47.75	-50.50	-48.75	-50.75	-55.00	2025-01-15	-9.25	-14.50	-5.25	1.50	-3.50	-5.00	-21.00	-17.50
change	-0.75	0.75	-1.00	-0.25	0.00	0.00	0.25	change	-1.75	-3.00	-1.25	0.00	0.00	0.00	0.50	0.50

◎ 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	106.69	117.57	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.2	14.8	19.5	24.0	32.7	고/저평	0.01	-0.06	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	11.68	14.09	17.93				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/01/25	20/01/25	20/01/25	20/01/25	20/01/25	20/01/25	20/01/25	20/01/25
	maturity	20/01/26	20/07/26	20/01/27	20/01/28	22/01/29	21/01/30	20/01/32	22/01/35
CCS	value	21/01/25	21/01/25	21/01/25	21/01/25	21/01/25	21/01/25	21/01/25	21/01/25
	maturity	21/01/26	21/07/26	21/01/27	21/01/28	22/01/29	22/01/30	21/01/32	22/01/35

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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