

Tradition Market Summary

21-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-20	2.8700	2.7675	2.7150	2.6575	2.6250	2.6125	2.6350	2.6475	2.6625	2.6825	2.7025	2.7150	2.7300	2.7450	2.6950	2.5250
2025-01-17	2.8675	2.7600	2.7000	2.6400	2.6075	2.5950	2.6250	2.6425	2.6600	2.6800	2.7000	2.7125	2.7275	2.7425	2.6925	2.5225
change	0.0025	0.0075	0.0150	0.0175	0.0175	0.0175	0.0100	0.0050	0.0025	0.0025	0.0025	0.0025	0.0025	0.0025	0.0025	0.0025
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-20	2.5550	2.4350	2.2200	2.1200	2.1100	2.1200	2.1300	2.1600	2.1650	2.1700	2.1650	2.1750	2.1700	2.1350	2.0800	2.0000
2025-01-17	2.5550	2.4350	2.2200	2.1150	2.1000	2.1200	2.1300	2.1600	2.1650	2.1700	2.1650	2.1750	2.1700	2.1350	2.0800	2.0000
change	0.0000	0.0000	0.0000	0.0050	0.0100	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2025-01-20	106.78	117.85	2.633	2.663	2.631	2.621	2.706	2.715	2.865	2.746	2.99	2520.05	727.66	1,451.70	926.00	-2840
2025-01-17	106.85	117.82	2.621	2.637	2.597	2.587	2.681	2.690	2.813	2.727	2.99	2523.55	724.69	1,458.30	933.75	-2820
change	-0.07	0.03	0.012	0.026	0.034	0.034	0.025	0.025	0.052	0.019	0.00	-3.50	2.97	-6.60	-7.75	-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
2025-01-17	4.283	4.346	4.430	4.623	4.855	7.3360	43,487.83	19,630.20	2025-01-20	8.200	-0.600	-0.850	-7.100	-6.750	-13.500	-22.100
2025-01-16	4.234	4.298	4.396	4.613	4.855	7.3469	43,153.13	19,338.29	2025-01-17	7.900	1.050	0.800	-5.600	-4.750	-8.550	-20.450
change	0.049	0.048	0.034	0.010	0.000	-0.0109	334.70	291.91	change	0.300	-1.650	-1.650	-1.500	-2.000	-4.950	-1.650

◎ 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
2025-01-20	-5.75	-9.00	-10.25	-6.75	-3.25	-1.25	1.00	2.25	2.25	3.50	7.00	1.25	4.75	3.50	8.25	4.75
2025-01-17	-6.00	-9.25	-10.50	-5.75	-3.25	-1.25	1.75	3.50	3.00	4.75	8.50	1.75	5.50	3.75	8.50	4.75
change	0.25	0.25	0.25	-1.00	0.00	0.00	-0.75	-1.25	-0.75	-1.25	-1.50	-0.50	-0.75	-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
2025-01-20	-10.00	-11.00	-10.00	1.00	2.00	5.00	1.00	4.00	5.00	3.00	4.00	1.00	1.00	0.00	-3.50	-9.00
2025-01-17	-10.50	-12.00	-10.00	2.00	3.00	6.00	1.00	4.00	5.00	3.00	4.00	1.00	1.00	0.00	-3.50	-9.00
change	0.50	1.00	0.00	-1.00	-1.00	-1.00	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
2025-01-20	-49.50	-51.50	-49.25	-50.50	-48.75	-51.25	-56.00	2025-01-20	-10.25	-15.50	-5.25	1.50	-3.50	-5.00	-20.50	-17.00
2025-01-17	-48.00	-50.75	-47.50	-49.50	-48.25	-51.00	-55.75	2025-01-17	-10.75	-16.75	-6.00	1.50	-3.50	-5.00	-20.50	-17.00
change	-1.50	-0.75	-1.75	-1.00	-0.50	-0.25	-0.25	change	0.50	1.25	0.75	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	KT비론가	106.72	117.85	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.8	고/저평	0.06	0.00	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	14.10	17.95				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/01/25	22/01/25	22/01/25	22/01/25	22/01/25	22/01/25	22/01/25	22/01/25
	maturity	22/01/26	22/07/26	22/01/27	24/01/28	22/01/29	22/01/30	22/01/32	22/01/35
CCS	value	23/01/25	23/01/25	23/01/25	23/01/25	23/01/25	23/01/25	23/01/25	23/01/25
	maturity	23/01/26	23/07/26	25/01/27	24/01/28	23/01/29	23/01/30	23/01/32	23/01/35

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Night Duty

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