

Tradition Market Summary

17-Feb-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-14	2.8875	2.8075	2.7500	2.6925	2.6550	2.6250	2.6425	2.6525	2.6675	2.6825	2.6950	2.7075	2.7200	2.7350	2.6975	2.5675
2025-02-13	2.8825	2.8025	2.7475	2.6900	2.6600	2.6425	2.6625	2.6775	2.6925	2.7075	2.7200	2.7325	2.7475	2.7625	2.7250	2.5950
change	0.0050	0.0050	0.0025	0.0025	-0.0050	-0.0175	-0.0200	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-14	2.5000	2.4300	2.2900	2.1900	2.1550	2.1450	2.1550	2.1750	2.1700	2.1600	2.1500	2.1500	2.1400	2.1050	2.0500	1.9700
2025-02-13	2.5300	2.4600	2.3200	2.2200	2.1800	2.1700	2.1800	2.2000	2.1950	2.1850	2.1750	2.1750	2.1650	2.1300	2.0750	1.9950
change	-0.0300	-0.0300	-0.0300	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
on/off	2.5	2.5	2.5	2.5	2.5	2.5	2.5	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0

◎ 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
2025-02-14	106.72	118.36	2.585	2.681	2.662	2.608	2.727	2.708	2.846	2.764	2.98	2591.05	756.32	1,441.90	947.65	-2790
2025-02-13	106.67	117.99	2.598	2.693	2.680	2.625	2.740	2.727	2.872	2.784	2.98	2583.17	749.28	1,447.50	944.26	-2810
change	0.05	0.37	-0.013	-0.012	-0.018	-0.017	-0.013	-0.019	-0.026	-0.020	0.00	7.88	7.04	-5.60	3.39	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
2025-02-14	4.261	4.271	4.329	4.478	4.699	7.2591	44,546.08	20,026.77	2025-02-14	16.500	-0.700	1.700	-8.450	-5.550	-12.600	-19.650
2025-02-13	4.309	4.330	4.391	4.533	4.741	7.2711	44,711.43	19,945.64	2025-02-13	14.950	-2.000	1.750	-7.750	-4.950	-12.450	-18.900
change	-0.048	-0.059	-0.062	-0.055	-0.042	-0.0120	-165.35	81.13	change	1.550	1.300	-0.050	-0.700	-0.600	-0.150	-0.750

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2025-02-14	16.500	-0.700	1.700	-8.450	-5.550	-12.600	-19.650
2025-02-13	14.950	-2.000	1.750	-7.750	-4.950	-12.450	-18.900
change	1.550	1.300	-0.050	-0.700	-0.600	-0.150	-0.750

◎ 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
2025-02-14	-5.75	-9.50	-12.50	-9.75	-3.75	-3.00	-1.25	-0.25	1.75	2.75	5.75	1.00	4.00	3.00	6.75	3.75
2025-02-13	-5.75	-8.75	-10.50	-7.00	-3.00	-1.75	0.25	1.75	2.00	3.50	6.50	1.50	4.50	3.00	7.00	4.00
change	0.00	-0.75	-2.00	-2.75	-0.75	-1.25	-1.50	-2.00	-0.25	-0.75	-0.75	-0.50	-0.50	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
2025-02-14	-10.00	-13.50	-14.50	-1.00	0.00	2.00	1.00	3.00	1.50	2.00	0.50	-1.50	-3.50	-2.00	-3.50	-9.00
2025-02-13	-10.00	-14.00	-15.00	-1.00	0.00	2.00	1.00	3.00	1.50	2.00	0.50	-1.50	-3.50	-2.00	-3.50	-9.00
change	0.00	0.50	0.50	0.00	0.00	0.00	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
2025-02-14	-46.00	-50.00	-48.00	-48.75	-47.75	-52.25	-58.00	2025-02-14	-8.00	-13.75	-5.75	1.50	-2.25	-3.75	-15.25	-13.00
2025-02-13	-42.75	-48.00	-47.25	-48.25	-47.75	-52.25	-58.25	2025-02-13	-8.00	-13.50	-5.50	1.50	-2.25	-3.75	-15.25	-13.00
change	-3.25	-2.00	-0.75	-0.50	0.00	0.00	0.25	change	0.00	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

	3yr	10yr
2025-02-14	106.70	118.31
2025-02-13	106.70	118.31
change	0.00	0.00

◎ Duration

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.8	고/저평	106.70	118.31	
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	17.87	

2025 BoK Monetary Committee Schedule

01월 16일	02월 25일	04월 17일	05월 29일
07월 10일	08월 28일	10월 23일	11월 27일

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

S.S Uhm

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/02/25	18/02/25	18/02/25	18/02/25	18/02/25	18/02/25	18/02/25	18/02/25
	maturity	19/02/26	18/08/26	18/02/27	18/02/28	19/02/29	18/02/30	18/02/32	19/02/35
CCS	value	19/02/25	19/02/25	19/02/25	19/02/25	19/02/25	19/02/25	19/02/25	19/02/25
	maturity	19/08/26	19/08/26	19/02/27	22/02/28	20/02/29	19/02/30	19/02/32	20/02/35