

Tradition Market Summary

18-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-17	2.7600	2.6950	2.6550	2.6075	2.5700	2.5550	2.5700	2.5825	2.5975	2.6225	2.6350	2.6475	2.6600	2.6775	2.6375	2.5175
2025-03-14	2.7625	2.6950	2.6525	2.6050	2.5700	2.5525	2.5725	2.5850	2.6000	2.6250	2.6350	2.6500	2.6650	2.6850	2.6450	2.5250
change	-0.0025	0.0000	0.0025	0.0025	0.0000	0.0025	-0.0025	-0.0025	-0.0025	-0.0025	0.0000	-0.0025	-0.0050	-0.0075	-0.0075	-0.0075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-17	2.3800	2.2100	2.1350	2.0500	2.0550	2.0900	2.1300	2.1500	2.1300	2.1100	2.1000	2.0950	2.0800	2.0450	1.9900	1.9100
2025-03-14	2.3950	2.2250	2.1550	2.0650	2.0600	2.0950	2.1300	2.1500	2.1300	2.1100	2.1000	2.0950	2.0800	2.0450	1.9900	1.9100
change	-0.0150	-0.0150	-0.0200	-0.0150	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2025-03-17	106.67	118.63	2.615	2.668	2.642	2.597	2.708	2.632	2.805	2.688	2.84	2610.69	743.51	1,447.90	968.01	-2730
2025-03-14	106.69	118.51	2.623	2.670	2.642	2.587	2.698	2.639	2.815	2.693	2.84	2566.36	734.26	1,453.60	978.80	-2680
change	-0.02	0.12	-0.008	-0.002	0.000	0.010	0.010	-0.007	-0.010	-0.005	0.00	44.33	9.25	-	5.70	-10.79

◎ 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
2025-03-17	4.048	4.023	4.091	4.299	4.592	7.2289	41,841.63	17,808.66	2025-03-17	4.000	-7.200	-4.200	-13.800	-4.950	-14.500	-17.050
2025-03-14	4.023	4.012	4.093	4.320	4.626	7.2339	41,488.19	17,754.09	2025-03-14	2.950	-7.200	-3.450	-12.550	-5.400	-15.000	-16.800
change	0.025	0.011	-0.002	-0.021	-0.034	-0.0050	353.44	54.57	change	1.050	0.000	-0.750	-1.250	0.450	0.500	-0.250

◎ 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
2025-03-17	-4.75	-8.50	-10.00	-7.25	-3.75	-1.50	0.00	1.25	1.50	2.75	6.75	1.25	5.25	4.00	7.75	3.75
2025-03-14	-4.75	-8.25	-10.00	-6.75	-3.50	-1.75	0.25	1.50	2.00	3.25	7.25	1.25	5.25	4.00	8.00	4.00
change	0.00	-0.25	0.00	-0.50	-0.25	0.25	-0.25	-0.25	-0.50	-0.50	-0.50	0.00	0.00	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
2025-03-17	-8.50	-8.00	-4.50	3.50	7.50	9.50	4.00	6.00	2.00	2.00	-2.00	-4.00	-7.00	-3.00	-3.50	-9.00
2025-03-14	-9.00	-9.50	-6.00	3.50	7.00	9.00	3.50	5.50	1.50	2.00	-2.00	-4.00	-7.00	-3.00	-3.50	-9.00
change	0.50	1.50	1.50	0.00	0.50	0.50	0.50	0.50	0.50	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
2025-03-17	-52.00	-51.50	-46.50	-44.00	-43.25	-51.25	-58.00	2025-03-17	-6.50	-10.50	-4.00	1.75	-2.25	-4.00	-14.25	-12.00
2025-03-14	-49.75	-51.00	-45.75	-44.25	-43.50	-51.50	-58.50	2025-03-14	-6.75	-11.00	-4.25	2.00	-2.00	-4.00	-14.00	-12.00
change	-2.25	-0.50	-0.75	0.25	0.25	0.25	0.50	change	0.25	0.50	0.25	-0.25	-0.25	0.00	-0.25	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	KTB이론가	106.68	118.65	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.8	고/저평	-0.01	-0.02	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	11.69	14.11	17.90				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/03/25	19/03/25	19/03/25	19/03/25	19/03/25	19/03/25	19/03/25	19/03/25
	maturity	19/03/26	21/09/26	19/03/27	20/03/28	19/03/29	19/03/30	19/03/32	19/03/35
CCS	value	20/03/25	20/03/25	20/03/25	20/03/25	20/03/25	20/03/25	20/03/25	20/03/25
	maturity	20/03/26	21/09/26	22/03/27	20/03/28	20/03/29	20/03/30	22/03/32	20/03/35

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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