

Tradition Market Summary

19-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-18	2.7625	2.6975	2.6575	2.6075	2.5700	2.5575	2.5700	2.5775	2.5900	2.6125	2.6250	2.6350	2.6475	2.6650	2.6250	2.5050
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
change	0.0025	0.0025	0.0025	0.0000	0.0000	0.0025	0.0000	-0.0050	-0.0075	-0.0100	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-18	2.3800	2.2100	2.1600	2.0700	2.0550	2.0800	2.1200	2.1400	2.1200	2.1000	2.0900	2.0850	2.0700	2.0350	1.9800	1.9000
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
change	0.0000	0.0000	0.0250	0.0200	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2025-03-18	106.84	119.04	2.614	2.667	2.642	2.600	2.710	2.645	2.792	2.675	2.84	2612.34	745.54	1,452.90	972.01	-2770
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
change	0.17	0.41	-0.001	-0.001	0.000	0.003	0.002	0.013	-0.013	-0.013	0.00	1.65	2.03	5.00	4.00	-40

◎ 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
2025-03-18	4.042	4.015	4.073	4.285	4.587	7.2030	41,581.31	17,504.12	2025-03-18	4.350	-7.200	-4.250	-14.000	-6.750	-14.450	-17.000
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
change	-0.006	-0.008	-0.018	-0.014	-0.005	-0.0259	-260.32	-304.54	change	0.350	0.000	-0.050	-0.200	-1.800	0.050	0.050

◎ 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
2025-03-18	-5.00	-8.75	-10.00	-8.00	-3.75	-1.25	0.00	0.75	1.25	2.00	5.50	0.75	4.25	3.50	7.00	3.50
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
change	-0.25	-0.25	0.00	-0.75	0.00	0.25	0.00	-0.50	-0.25	-0.75	-1.25	-0.50	-1.00	-0.50	-0.75	-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
2025-03-18	-9.00	-10.50	-8.00	2.50	6.50	8.50	4.00	6.00	2.00	2.00	-2.00	-4.00	-7.00	-3.00	-3.50	-9.00
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
change	-0.50	-2.50	-3.50	-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
2025-03-18	-49.75	-51.50	-47.75	-45.00	-43.75	-51.25	-57.75	2025-03-18	-6.50	-10.50	-4.00	1.75	-2.25	-4.00	-14.25	-12.00
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
change	2.25	0.00	-1.25	-1.00	-0.50	0.00	0.25	change	0.00	0.00	0.00	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	KTB이론가	106.80	119.02	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	0.04	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.12	17.91				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	21/03/25	21/03/25	21/03/25	21/03/25	21/03/25	21/03/25	21/03/25	21/03/25
	maturity	23/03/26	21/09/26	22/03/27	21/03/28	21/03/29	21/03/30	22/03/32	21/03/35

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

S.S Uhm