

Tradition Market Summary

13-Jan-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-10	2.9050	2.7925	2.7125	2.6425	2.6200	2.6150	2.6450	2.6650	2.6825	2.7000	2.7150	2.7300	2.7450	2.7600	2.7100	2.5450
2025-01-09	2.8750	2.7550	2.6700	2.5975	2.5750	2.5675	2.5925	2.6100	2.6250	2.6425	2.6575	2.6725	2.6875	2.7025	2.6525	2.4975
change	0.0300	0.0375	0.0425	0.0450	0.0450	0.0475	0.0525	0.0550	0.0575	0.0575	0.0575	0.0575	0.0575	0.0575	0.0575	0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-10	2.5550	2.4350	2.2200	2.1450	2.1450	2.1550	2.1800	2.2050	2.2100	2.2150	2.2100	2.2200	2.2150	2.1800	2.1250	2.0450
2025-01-09	2.5300	2.4100	2.2000	2.1250	2.1050	2.1050	2.1300	2.1550	2.1600	2.1650	2.1600	2.1700	2.1650	2.1300	2.0750	1.9950
change	0.0250	0.0250	0.0200	0.0200	0.0400	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500
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
2025-01-10	106.82	117.40	2.637	2.642	2.610	2.570	2.690	2.682	2.840	2.748	3.00	2515.78	717.89	1,465.00	935.16	-2830
2025-01-09	107.00	117.98	2.625	2.623	2.580	2.496	2.642	2.635	2.794	2.710	3.00	2521.90	723.52	1,460.50	923.85	-2830
change	-0.18	-0.58	0.012	0.019	0.030	0.074	0.048	0.047	0.046	0.038	0.00	-6.12	-	5.63	4.50	11.31

◎ 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
2025-01-10	4.383	4.472	4.579	4.763	4.950	7.3621	41,938.45	19,161.63	2025-01-10	7.550	1.000	4.500	-4.500	-1.700	-9.500	-20.300
2025-01-09	4.266	4.340	4.456	4.689	4.932	7.3559	42,635.20	19,478.88	2025-01-09	4.500	-0.500	7.150	-4.950	-2.500	-10.650	-21.250
change	0.117	0.132	0.123	0.074	0.018	0.0062	- 696.75	- 317.25	change	3.050	1.500	-2.650	0.450	0.800	1.150	0.950

◎ 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
2025-01-10	-7.00	-9.25	-9.75	-4.75	-2.25	-0.50	2.50	4.50	3.00	5.00	8.50	2.00	5.50	3.50	8.00	4.50
2025-01-09	-7.25	-9.50	-10.25	-6.00	-2.25	-0.75	1.75	3.50	2.50	4.25	7.50	1.75	5.00	3.25	7.75	4.50
change	0.25	0.25	0.50	1.25	0.00	0.25	0.75	1.00	0.50	0.75	1.00	0.25	0.50	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
2025-01-10	-7.50	-7.50	-6.50	1.00	3.50	6.00	2.50	5.00	6.00	2.50	3.50	1.00	1.00	0.00	-3.50	-9.00
2025-01-09	-7.50	-9.50	-9.50	0.00	2.50	5.00	2.50	5.00	6.00	2.50	3.50	1.00	1.00	0.00	-3.50	-9.00
change	0.00	2.00	3.00	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

◎ Short-End, Long-End IRS spread

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
2025-01-10	-49.25	-47.50	-46.00	-46.50	-46.00	-48.50	-53.00	2025-01-10	-11.25	-19.25	-8.00	1.50	-3.50	-5.00	-20.00	-16.50
2025-01-09	-47.00	-47.00	-46.25	-46.25	-45.50	-47.75	-52.25	2025-01-09	-12.00	-20.50	-8.50	1.50	-3.50	-5.00	-19.00	-15.50
change	-2.25	-0.50	0.25	-0.25	-0.50	-0.75	-0.75	change	0.75	1.25	0.50	0.00	0.00	0.00	-1.00	-1.00

◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	3yr	10yr
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.7	고/저평	106.82	117.49
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	17.93

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

J.W Shim

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/01/25	14/01/25	14/01/25	14/01/25	14/01/25	14/01/25	14/01/25	14/01/25
	maturity	14/01/26	14/07/26	14/01/27	14/01/28	15/01/29	14/01/30	14/01/32	15/01/35
CCS	value	15/01/25	15/01/25	15/01/25	15/01/25	15/01/25	15/01/25	15/01/25	15/01/25
	maturity	15/01/25	15/07/26	15/01/27	18/01/28	16/01/29	15/01/30	15/01/32	16/01/35