

Tradition Market Summary

13-Mar-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-03-12	2.7450	2.6725	2.6250	2.5725	2.5300	2.5150	2.5300	2.5425	2.5550	2.5725	2.5800	2.5925	2.6050	2.6200	2.5775	2.4650
2025-03-11	2.7525	2.6800	2.6325	2.5825	2.5400	2.5300	2.5400	2.5475	2.5600	2.5725	2.5825	2.5950	2.6075	2.6200	2.5800	2.4675
change	-0.0075	-0.0075	-0.0075	-0.0100	-0.0100	-0.0150	-0.0100	-0.0050	-0.0050	0.0000	-0.0025	-0.0025	-0.0025	0.0000	-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
2025-03-12	2.3500	2.1800	2.0900	2.0150	2.0050	2.0100	2.0400	2.0600	2.0400	2.0100	2.0000	1.9950	1.9800	1.9450	1.8900	1.8100
2025-03-11	2.3300	2.1600	2.0700	2.0150	2.0100	2.0150	2.0250	2.0450	2.0250	1.9950	1.9850	1.9800	1.9650	1.9300	1.8750	1.7950
change	0.0200	0.0200	0.0200	0.0000	-0.0050	-0.0050	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
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
2025-03-12	106.79	119.03	2.616	2.655	2.617	2.545	2.667	2.615	2.760	2.670	2.84	2574.82	729.49	1,452.60	978.96	-2670
2025-03-11	106.76	119.07	2.621	2.663	2.620	2.550	2.680	2.625	2.757	2.672	2.84	2537.60	721.50	1,458.20	982.42	-2670
change	0.03	-0.04	-0.005	-0.008	-0.003	-0.005	-0.013	-0.010	0.003	-0.002	0.00	37.22	7.99	-5.60	-3.46	0

◎ 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
2025-03-12	3.989	3.985	4.073	4.316	4.635	7.2391	41,350.93	17,648.45	2025-03-12	0.900	-8.700	-3.000	-13.700	-7.250	-15.500	-20.500
2025-03-11	3.949	3.954	4.040	4.282	4.597	7.2272	41,433.48	17,436.10	2025-03-11	1.150	-8.000	-2.000	-14.000	-7.750	-14.950	-20.450
change	0.040	0.031	0.033	0.034	0.038	0.0119	-82.55	212.35	change	-0.250	-0.700	-1.000	0.300	0.500	-0.550	-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
2025-03-12	-5.25	-9.50	-11.00	-8.25	-4.25	-1.50	0.00	1.25	1.50	2.75	5.75	1.25	4.25	3.00	6.25	3.25
2025-03-11	-5.00	-9.25	-10.25	-8.50	-4.25	-1.00	0.00	0.75	1.00	1.75	4.25	0.75	3.25	2.50	6.00	3.50
change	-0.25	-0.25	-0.75	0.25	0.00	-0.50	0.00	0.50	0.50	1.00	1.50	0.50	1.00	0.50	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
2025-03-12	-7.50	-8.50	-8.00	0.50	3.50	5.50	3.00	5.00	0.00	2.00	-3.00	-5.00	-8.00	-3.00	-3.50	-9.00
2025-03-11	-5.50	-6.00	-5.50	0.50	1.50	3.50	1.00	3.00	-2.00	2.00	-3.00	-5.00	-8.00	-3.00	-3.50	-9.00
change	-2.00	-2.50	-2.50	0.00	2.00	2.00	2.00	2.00	2.00	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
2025-03-12	-53.50	-52.50	-50.50	-49.00	-48.25	-56.25	-62.50	2025-03-12	-7.25	-12.00	-4.75	1.50	-2.75	-4.25	-14.00	-11.25
2025-03-11	-56.25	-53.00	-51.50	-51.50	-50.25	-57.75	-64.25	2025-03-11	-7.25	-12.00	-4.75	1.25	-2.75	-4.00	-14.00	-11.25
change	2.75	0.50	1.00	2.50	2.00	1.50	1.75	change	0.00	0.00	0.00	0.25	0.00	-0.25	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	106.79	119.04	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.00	-0.01	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	18.8	13.7	11.70	14.13	17.94				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/03/25	14/03/25	14/03/25	14/03/25	14/03/25	14/03/25	14/03/25	14/03/25
	maturity	16/03/26	14/09/26	15/03/27	14/03/28	14/03/29	14/03/30	15/03/32	14/03/35
CCS	value	17/03/25	17/03/25	17/03/25	17/03/25	17/03/25	17/03/25	17/03/25	17/03/25
	maturity	17/03/26	17/09/26	17/03/27	17/03/28	19/03/29	18/03/30	17/03/32	19/03/35

◎ 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