

Tradition Market Summary

19-Jan-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-16	2.7025	2.7525	2.8250	2.9425	3.0450	3.1800	3.2575	3.3075	3.3450	3.3650	3.3825	3.4000	3.4100	3.4250	3.4000	3.2950
2025-01-15	2.7175	2.7750	2.8500	2.9550	3.0475	3.1750	3.2500	3.2975	3.3375	3.3625	3.3800	3.4000	3.4150	3.4350	3.4150	3.3100
change on/off (nd)	-0.0150	-0.0225	-0.0250	-0.0125	-0.0025	0.0050	0.0075	0.0100	0.0075	0.0025	0.0025	0.0000	-0.0050	-0.0100	-0.0150	-0.0150
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-01-16	2.3300	2.3300	2.3700	2.5050	2.5650	2.7400	2.7950	2.8550	2.8750	2.8950	2.8850	2.8700	2.8750	2.8400	2.8050	2.6550
2025-01-15	2.3250	2.3250	2.3450	2.4900	2.5700	2.7350	2.8050	2.8900	2.9100	2.9300	2.9200	2.9050	2.9100	2.8750	2.8700	2.7600
change on/off	0.0050	0.0050	0.0250	0.0150	-0.0050	0.0050	-0.0100	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0650	-0.1050
	1.0	1.0	1.0	1.0	2.0	3.0	3.0	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	KOFR	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2025-01-16	105.09	111.80	2.548	2.803	2.927	3.081	3.244	3.322	3.500	3.428	2.68	2.557	4,840.74	954.59	1,473.60	933.54	-1650
2025-01-15	105.09	111.59	2.765	2.919	3.049	3.176	3.245	3.320	3.500	3.437	2.68	2.567	4,797.55	951.16	1,469.70	926.96	-1650
change	0.00	0.21	-0.217	-0.116	-0.122	-0.095	-0.001	0.002	0.000	-0.009	0.00	-0.010	43.19	3.43	3.90	6.58	0.0

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	3y/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2025-01-16	3.595	3.660	3.821	4.227	4.838	6.9675	49,359.33	23,515.39	2025-01-16	-2.75	-17.50	11.800	9.900	-1.450	-9.000	-13.300
2025-01-15	3.568	3.623	3.771	4.173	4.799	6.9634	49,442.44	23,530.02	2025-01-15	-3.25	-19.50	-0.150	-0.100	-2.250	-8.500	-12.700
change	0.027	0.037	0.050	0.054	0.039	0.0041	-83.11	-14.63	change	0.50	2.00	11.950	10.000	0.800	-0.500	-0.600

◎ IRS/KTB Futures

◎ 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
2025-01-16	11.75	22.00	35.50	48.25	10.25	13.50	21.25	26.25	7.75	12.75	18.50	5.00	10.75	5.75	10.25	4.50
2025-01-15	10.50	19.75	32.50	44.75	9.25	12.75	20.25	25.00	7.50	12.25	18.75	4.75	11.25	6.50	11.75	5.25
change	1.25	2.25	3.00	3.50	1.00	0.75	1.00	1.25	0.25	0.50	-0.25	0.25	-0.50	-0.75	-1.50	-0.75

◎ 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
2025-01-16	13.50	19.50	37.00	17.50	23.00	29.00	5.50	11.50	15.50	6.00	10.00	4.00	2.00	-2.00	-3.50	-7.00
2025-01-15	14.50	22.50	39.00	16.50	23.50	32.00	7.00	15.50	19.50	8.50	12.50	4.00	2.00	-2.00	-3.50	-4.00
change	-1.00	-3.00	-2.00	1.00	-0.50	-3.00	-1.50	-4.00	-4.00	-2.50	-2.50	0.00	0.00	0.00	0.00	-3.00

◎ 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
2025-01-16	-45.50	-48.00	-44.00	-46.25	-45.25	-47.00	-53.50	2025-01-16	5.00	12.25	7.25	1.50	-1.00	-2.50	-11.50	-10.50
2025-01-15	-50.50	-47.75	-44.00	-44.50	-40.75	-43.25	-50.50	2025-01-15	5.75	13.25	7.50	2.00	0.00	-2.00	-10.50	-10.50
change	5.00	-0.25	0.00	-1.75	-4.50	-3.75	-3.00	change	-0.75	-1.00	-0.25	-0.50	-1.00	-0.50	-1.00	0.00

◎ Duration

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	(vard)	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.7	29.0	14.7	19.3	23.7	32.1	32.1		KTb이론가	105.29	112.08	01월 15일	02월 26일	04월 10일	05월 28일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12		고/저평	-0.20	-0.28	07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	14.2								

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/01/26	20/01/26	20/01/26	20/01/26	20/01/26	20/01/26	20/01/26	20/01/26
	maturity	20/01/02	20/07/27	20/01/28	22/01/29	20/01/30	20/01/31	20/01/33	21/01/36
CCS	value	21/01/26	21/01/26	21/01/26	21/01/26	21/01/26	21/01/26	21/01/26	21/01/26
	maturity	21/01/27	21/07/27	21/01/28	22/01/29	22/01/30	21/01/31	21/01/33	22/01/36

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

H.N Yang