

Tradition Market Summary

28-Apr-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-25	2.5875	2.4650	2.3775	2.3025	2.2600	2.2450	2.2675	2.2850	2.3100	2.3400	2.3600	2.3850	2.4075	2.4250	2.4050	2.3000
2025-04-24	2.6100	2.4900	2.4050	2.3375	2.2975	2.2825	2.3100	2.3300	2.3600	2.3900	2.4100	2.4350	2.4575	2.4750	2.4550	2.3500
change	-0.0225	-0.0250	-0.0275	-0.0350	-0.0375	-0.0375	-0.0425	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-25	1.8350	1.8450	1.7300	1.7250	1.7250	1.7650	1.7900	1.7950	1.8100	1.8150	1.8250	1.8500	1.8750	1.8400	1.8000	1.7350
2025-04-24	1.8350	1.8450	1.7800	1.7700	1.7600	1.8000	1.8250	1.8400	1.8550	1.8600	1.8700	1.8950	1.9200	1.8850	1.8450	1.7800
change	0.0000	0.0000	-0.0500	-0.0450	-0.0350	-0.0350	-0.0350	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
on/off	2.0	2.0	2.0	2.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	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
2025-04-25	107.76	121.27	2.389	2.384	2.345	2.305	2.425	2.405	2.578	2.557	2.72	2546.30	729.69	1,436.50	1002.61	-3020
2025-04-24	107.63	120.80	2.400	2.405	2.370	2.342	2.467	2.447	2.620	2.587	2.73	2522.33	726.08	1,435.00	1004.38	-2980
change	0.13	0.47	-0.011	-0.021	-0.025	-0.037	-0.042	-0.042	-0.042	-0.030	-0.01	23.97	3.61	1.50	-1.77	-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
2025-04-25	3.756	3.748	3.877	4.255	4.721	7.2942	40,113.50	17,382.94	2025-04-25	-1.150	-8.500	-6.000	-15.750	-12.000	-17.050	-25.700
2025-04-24	3.793	3.795	3.932	4.315	4.775	7.2884	40,093.40	17,166.04	2025-04-24	0.500	-7.250	-5.950	-15.700	-11.700	-16.250	-23.700
change	-0.037	-0.047	-0.055	-0.060	-0.054	0.0058	20.10	216.90	change	-1.650	-1.250	-0.050	-0.050	-0.300	-0.800	-2.000

◎ 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
2025-04-25	-7.50	-11.75	-13.25	-9.25	-4.25	-1.50	0.75	2.50	2.25	4.00	9.50	1.75	7.25	5.50	12.25	6.75
2025-04-24	-6.75	-10.75	-12.25	-7.50	-4.00	-1.50	1.25	3.25	2.75	4.75	10.75	2.00	8.00	6.00	12.75	6.75
change	-0.75	-1.00	-1.00	-1.75	-0.25	0.00	-0.50	-0.75	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.50	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
2025-04-25	-0.50	-0.50	3.50	4.00	6.50	7.00	2.50	3.00	5.00	0.50	2.50	2.00	8.00	6.00	-3.50	-7.50
2025-04-24	-1.00	-2.00	2.00	4.00	6.50	8.00	2.50	4.00	6.00	1.50	3.50	2.00	8.00	6.00	-3.50	-7.50
change	0.50	1.50	1.50	0.00	0.00	-1.00	0.00	-1.00	-1.00	-1.00	-1.00	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
2025-04-25	-64.75	-53.50	-48.00	-47.75	-49.00	-52.50	-53.25	2025-04-25	-12.25	-21.00	-8.75	1.75	-0.25	-2.00	-10.75	-10.50
2025-04-24	-62.50	-53.75	-48.25	-48.50	-49.00	-53.00	-53.75	2025-04-24	-12.00	-20.50	-8.50	1.75	-0.25	-2.00	-10.75	-10.50
change	-2.25	0.25	0.25	0.75	0.00	0.50	0.50	change	-0.25	-0.50	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Duration

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	KT비론가	107.70	121.18	01월 16일	02월 25일	04월 17일	05월 29일		
15.0	13.3	19.8	29.4	14.8	19.6	24.2	33.0	고/저평	0.06	0.09	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	16.3	22.3	12.4	16.9	13.7	18.8	13.8	11.72	14.17	18.05	◎ Staff			Night Duty		

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	29/04/25	29/04/25	29/04/25	29/04/25	29/04/25	29/04/25	29/04/25	29/04/25
	maturity	29/04/26	29/10/26	29/04/27	28/04/28	30/04/29	29/04/30	29/04/32	30/04/35
CCS	value	30/04/25	30/04/25	30/04/25	30/04/25	30/04/25	30/04/25	30/04/25	30/04/25
	maturity	26-04-90	30/10/26	30/04/27	28/04/28	30/04/29	30/04/30	30/04/32	30/04/35

◎ Staff															Night Duty	
Y.C Yoon J.W Shim S.S Uhm J.K Ko															J.W Shim	
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◎ Bloomberg : TRKW																