

Tradition Market Summary

30-Apr-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-29	2.5750	2.4550	2.3675	2.3000	2.2575	2.2450	2.2725	2.2925	2.3200	2.3525	2.3775	2.4000	2.4200	2.4375	2.4225	2.3175
2025-04-28	2.5750	2.4550	2.3700	2.3050	2.2650	2.2500	2.2725	2.2900	2.3150	2.3450	2.3650	2.3900	2.4100	2.4275	2.4125	2.3075
change	0.0000	0.0000	-0.0025	-0.0050	-0.0075	-0.0050	0.0000	0.0025	0.0050	0.0075	0.0125	0.0100	0.0100	0.0100	0.0100	0.0100
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-29	1.8600	1.8700	1.7250	1.7200	1.7350	1.7850	1.8200	1.8500	1.8650	1.8850	1.9000	1.9250	1.9500	1.9150	1.8750	1.8100
2025-04-28	1.8450	1.8550	1.7450	1.7400	1.7400	1.7850	1.8200	1.8350	1.8500	1.8700	1.8850	1.9100	1.9350	1.9000	1.8600	1.7950
change	0.0150	0.0150	-0.0200	-0.0200	-0.0050	0.0000	0.0000	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
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
2025-04-29	107.72	120.93	2.380	2.337	2.348	2.355	2.435	2.425	2.610	2.572	2.71	2565.42	726.46	1,437.30	1006.85	-2970
2025-04-28	107.73	121.16	2.382	2.380	2.348	2.315	2.432	2.415	2.590	2.555	2.71	2548.86	719.41	1,442.60	1011.90	-3010
change	-0.01	-0.23	-0.002	-0.043	0.000	0.040	0.003	0.010	0.020	0.017	0.00	16.56	7.05	- 5.30	-5.05	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
2025-04-29	3.656	3.644	3.770	4.172	4.647	7.2682	40,527.62	17,461.32	2025-04-29	-1.250	-9.050	-11.000	-16.250	-13.250	-19.000	-25.450
2025-04-28	3.689	3.675	3.809	4.206	4.681	7.2845	40,227.59	17,366.13	2025-04-28	-1.200	-8.300	-6.500	-15.950	-12.500	-18.000	-24.750
change	-0.033	-0.031	-0.039	-0.034	-0.034	-0.0163	300.03	95.19	change	-0.050	-0.750	-4.500	-0.300	-0.750	-1.000	-0.700

◎ 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
2025-04-29	-6.75	-11.00	-12.25	-7.50	-4.25	-1.25	1.50	3.50	2.75	4.75	10.75	2.00	8.00	6.00	12.75	6.75
2025-04-28	-6.50	-10.50	-12.00	-8.00	-4.00	-1.50	0.75	2.50	2.25	4.00	9.50	1.75	7.25	5.50	12.00	6.50
change	-0.25	-0.50	-0.25	0.50	-0.25	0.25	0.75	1.00	0.50	0.75	1.25	0.25	0.75	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
2025-04-29	-0.50	1.00	6.00	5.00	8.50	11.50	3.50	6.50	10.00	3.00	6.50	3.50	10.00	6.50	-3.50	-7.50
2025-04-28	-0.50	-0.50	4.00	4.50	8.00	9.50	3.50	5.00	8.50	1.50	5.00	3.50	10.00	6.50	-3.50	-7.50
change	0.00	1.50	2.00	0.50	0.50	2.00	0.00	1.50	1.50	1.50	1.50	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
2025-04-29	-64.25	-52.25	-46.00	-45.25	-44.25	-46.75	-47.00	2025-04-29	-12.00	-20.75	-8.75	1.75	0.25	-1.50	-10.25	-10.50
2025-04-28	-62.50	-52.50	-46.50	-45.25	-45.50	-47.50	-47.50	2025-04-28	-12.00	-20.50	-8.50	1.75	0.25	-1.50	-10.25	-10.50
change	-1.75	0.25	0.50	0.00	1.25	0.75	0.50	change	0.00	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Duration

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTBI론가	107.66	120.85	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	0.08	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	22.2	12.4	16.9	13.7	18.8	13.8	11.71	14.16	18.03	© Staff			Night Duty

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/05/25	02/05/25	02/05/25	02/05/25	02/05/25	02/05/25	02/05/25	02/05/25
	maturity	04/05/26	02/11/26	03/05/27	03/05/28	02/05/29	02/05/30	03/05/32	02/05/35
CCS	value	07/05/25	07/05/25	07/05/25	07/05/25	07/05/25	07/05/25	07/05/25	07/05/25
	maturity	07/05/26	09/11/26	07/05/27	08/05/28	08/05/29	07/05/30	07/05/32	08/05/35

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◎ Bloomberg : TRKW

Night Duty

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