

Tradition Market Summary

02-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-30	2.5650	2.4425	2.3525	2.2750	2.2250	2.2075	2.2300	2.2500	2.2775	2.3100	2.3350	2.3575	2.3775	2.3950	2.3800	2.2750
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
change	-0.0100	-0.0125	-0.0150	-0.0250	-0.0325	-0.0375	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-30	1.7800	1.7800	1.7000	1.6950	1.7100	1.7500	1.7850	1.8150	1.8300	1.8550	1.8750	1.9150	1.9550	1.9200	1.8800	1.8150
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
change	-0.0800	-0.0900	-0.0250	-0.0250	-0.0250	-0.0350	-0.0350	-0.0350	-0.0350	-0.0300	-0.0250	-0.0100	0.0050	0.0050	0.0050	0.0050
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
2025-04-30	107.86	121.33	2.370	2.352	2.315	2.272	2.387	2.375	2.570	2.545	2.71	2556.61	717.24	1,421.00	988.41	-2900
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
change	0.14	0.40	-0.010	0.015	-0.033	-0.083	-0.048	-0.050	-0.040	-0.027	0.00	-8.81	-9.22	-16.30	-18.44	70

◎ 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
2025-04-30	3.697	3.680	3.799	4.216	4.721	7.2771	40,752.96	17,710.74	2025-04-30	-1.750	-9.000	-6.450	-15.700	-12.500	-19.250	-27.000
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
change	0.041	0.036	0.029	0.044	0.074	0.0089	225.34	249.42	change	-0.500	0.050	4.550	0.550	0.750	-0.250	-1.550

◎ 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
2025-04-30	-7.75	-12.75	-14.50	-10.25	-5.00	-1.75	0.50	2.50	2.25	4.25	10.25	2.00	8.00	6.00	12.75	6.75
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
change	-1.00	-1.75	-2.25	-2.75	-0.75	-0.50	-1.00	-1.00	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	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
2025-04-30	-0.50	1.00	5.00	4.00	7.50	10.50	3.50	6.50	10.50	3.00	7.00	4.00	14.00	10.00	-3.50	-7.50
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
change	0.00	0.00	-1.00	-1.00	-1.00	-1.00	0.00	0.00	0.50	0.00	0.50	0.50	4.00	3.50	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
2025-04-30	-65.25	-51.50	-45.75	-44.50	-43.50	-45.50	-42.25	2025-04-30	-12.25	-21.25	-9.00	1.75	0.25	-1.50	-10.25	-10.50
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
change	-1.00	0.75	0.25	0.75	0.75	1.25	4.75	change	-0.25	-0.50	-0.25	0.00	0.00	0.00	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	107.79	121.26	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	0.07	0.07	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	14.18	18.06	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

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

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