

Tradition Market Summary

08-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-07	2.5525	2.4275	2.3325	2.2475	2.2050	2.1875	2.2150	2.2425	2.2750	2.3125	2.3425	2.3700	2.3950	2.4125	2.3975	2.2925
2025-05-02	2.5725	2.4500	2.3575	2.2850	2.2450	2.2275	2.2500	2.2725	2.3000	2.3350	2.3600	2.3850	2.4075	2.4250	2.4100	2.3050
change	-0.0200	-0.0225	-0.0250	-0.0375	-0.0400	-0.0400	-0.0350	-0.0300	-0.0250	-0.0225	-0.0175	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-07	1.7700	1.7700	1.6900	1.6800	1.6850	1.7300	1.7650	1.7950	1.8100	1.8350	1.8550	1.8950	1.9350	1.9000	1.8600	1.7950
2025-05-02	1.7750	1.7750	1.6950	1.6850	1.6900	1.7300	1.7650	1.7950	1.8100	1.8350	1.8550	1.8950	1.9350	1.9000	1.8600	1.7950
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2025-05-07	107.90	120.96	2.346	2.327	2.295	2.252	2.382	2.375	2.602	2.572	2.71	2573.80	722.81	1,398.00	972.29	-3000
2025-05-02	107.80	121.05	2.362	2.354	2.317	2.282	2.405	2.395	2.595	2.555	2.71	2559.79	721.86	1,405.30	970.34	-2910
change	0.10	-0.09	-0.016	-0.027	-0.022	-0.030	-0.023	-0.020	0.007	0.017	0.00	14.01	0.95	- 7.30	1.95	-90

◎ 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
2025-05-07	3.783	3.746	3.864	4.269	4.771	7.2282	41,113.97	17,738.16	2025-05-07	-1.350	-9.000	-6.450	-16.700	-13.250	-20.700	-27.950
2025-05-02	3.785	3.754	3.892	4.298	4.801	7.1901	40,829.00	17,689.66	2025-05-02	-0.450	-7.200	-5.450	-15.500	-12.250	-18.750	-25.000
change	-0.002	-0.008	-0.028	-0.029	-0.030	0.0381	284.97	48.50	change	-0.900	-1.800	-1.000	-1.200	-1.000	-1.950	-2.950

◎ 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
2025-05-07	-8.50	-12.75	-14.50	-9.00	-4.25	-1.75	1.00	3.75	2.75	5.50	12.50	2.75	9.75	7.00	15.25	8.25
2025-05-02	-7.25	-11.25	-13.00	-8.50	-4.00	-1.75	0.50	2.75	2.25	4.50	10.75	2.25	8.50	6.25	13.50	7.25
change	-1.25	-1.50	-1.50	-0.50	-0.25	0.00	0.50	1.00	0.50	1.00	1.75	0.50	1.25	0.75	1.75	1.00

◎ 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
2025-05-07	-1.00	-0.50	4.00	4.50	8.00	11.00	3.50	6.50	10.50	3.00	7.00	4.00	14.00	10.00	-3.50	-7.50
2025-05-02	-1.00	-0.50	3.50	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
change	0.00	0.00	0.50	0.50	0.50	0.50	0.00	0.00	0.00	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
2025-05-07	-64.25	-52.00	-45.75	-45.00	-44.75	-47.75	-46.00	2025-05-07	-12.50	-22.00	-9.50	1.75	0.25	-1.50	-10.25	-10.50
2025-05-02	-66.25	-55.50	-49.75	-48.50	-47.75	-50.00	-47.25	2025-05-02	-12.25	-21.50	-9.25	1.75	0.25	-1.50	-10.25	-10.50
change	2.00	3.50	4.00	3.50	3.00	2.25	1.25	change	-0.25	-0.50	-0.25	0.00	0.00	0.00	0.00	0.00

◎ 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	107.82	120.93	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	0.08	0.03	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						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/05/25	09/05/25	09/05/25	09/05/25	09/05/25	09/05/25	09/05/25	09/05/25
	maturity	11/05/26	09/11/26	10/05/27	09/05/28	09/05/29	10/05/30	10/05/32	09/05/35
CCS	value	12/05/25	12/05/25	12/05/25	12/05/25	12/05/25	12/05/25	12/05/25	12/05/25
	maturity	12/05/26	12/11/26	12/05/27	12/05/28	14/05/29	13/05/30	12/05/32	14/05/35

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◎ Bloomberg : TRKW

Night Duty

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