

Tradition Market Summary

13-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-12	2.5550	2.4400	2.3600	2.2950	2.2750	2.2750	2.3050	2.3350	2.3650	2.4025	2.4325	2.4575	2.4775	2.4950	2.4800	2.3875
2025-05-09	2.5725	2.4500	2.3650	2.3000	2.2750	2.2650	2.2950	2.3200	2.3500	2.3850	2.4150	2.4400	2.4600	2.4775	2.4625	2.3700
change	-0.0175	-0.0100	-0.0050	-0.0050	0.0000	0.0100	0.0100	0.0150	0.0150	0.0175	0.0175	0.0175	0.0175	0.0175	0.0175	0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-12	1.8600	1.7600	1.7000	1.7100	1.7100	1.7750	1.8300	1.8900	1.8900	1.9100	1.9250	1.9550	1.9950	1.9600	1.9200	1.8550
2025-05-09	1.8100	1.8100	1.7300	1.7300	1.7250	1.7800	1.8350	1.8800	1.8850	1.9100	1.9250	1.9650	2.0050	1.9700	1.9300	1.8650
change	0.0500	-0.0500	-0.0300	-0.0200	-0.0150	-0.0050	-0.0050	0.0100	0.0050	0.0000	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2025-05-12	107.66	120.10	2.341	2.364	2.350	2.381	2.445	2.452	2.692	2.665	2.66	2607.33	725.40	1,402.40	957.16	-3150
2025-05-09	107.66	120.29	2.347	2.365	2.350	2.330	2.447	2.450	2.672	2.642	2.68	2577.27	722.52	1,400.00	962.78	-3080
change	0.00	-0.19	-0.006	-0.001	0.000	0.051	-0.002	0.002	0.020	0.023	-0.02	30.06	2.88	2.40	-5.62	-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
2025-05-12	4.010	4.007	4.110	4.473	4.904	7.1992	42,410.10	18,708.34	2025-05-12	1.900	-7.500	-10.600	-14.000	-11.700	-21.450	-27.750
2025-05-09	3.889	3.878	4.001	4.382	4.836	7.2257	41,249.38	17,928.92	2025-05-09	1.800	-7.500	-6.500	-15.200	-13.000	-21.200	-27.200
change	0.121	0.129	0.109	0.091	0.068	-0.0265	1,160.72	779.42	change	0.100	0.000	-4.100	1.200	1.300	-0.250	-0.550

◎ 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
2025-05-12	-6.50	-8.50	-8.50	-2.50	-2.00	0.00	3.00	6.00	3.00	6.00	12.75	3.00	9.75	6.75	14.25	7.50
2025-05-09	-6.50	-9.00	-10.00	-4.50	-2.50	-1.00	2.00	4.50	3.00	5.50	12.00	2.50	9.00	6.50	14.00	7.50
change	0.00	0.50	1.50	2.00	0.50	1.00	1.00	1.50	0.00	0.50	0.75	0.50	0.75	0.25	0.25	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
2025-05-12	1.00	1.00	7.50	6.50	12.00	18.00	5.50	11.50	13.50	6.00	8.00	2.00	10.50	8.50	-3.50	-7.50
2025-05-09	0.00	-0.50	5.00	5.50	11.00	15.50	5.50	10.00	13.00	4.50	7.50	3.00	12.50	9.50	-3.50	-7.50
change	1.00	1.50	2.50	1.00	1.00	2.50	0.00	1.50	0.50	1.50	0.50	-1.00	-2.00	-1.00	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
2025-05-12	-66.00	-56.50	-50.00	-47.50	-44.50	-49.25	-48.25	2025-05-12	-11.50	-19.50	-8.00	1.75	0.25	-1.50	-9.00	-9.25
2025-05-09	-63.50	-55.00	-48.50	-46.00	-44.00	-47.50	-45.50	2025-05-09	-12.25	-20.75	-8.50	1.75	0.25	-1.50	-9.00	-9.25
change	-2.50	-1.50	-1.50	-1.50	-0.50	-1.75	-2.75	change	0.75	1.25	0.50	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	107.59	120.05	01월 16일	02월 25일	04월 17일	05월 29일		
15.0	13.3	19.8	29.3	14.8	19.5	24.1	33.0	고/저평	0.07	0.05	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	13.7	11.71	14.14	17.96						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/05/25	14/05/25	14/05/25	14/05/25	14/05/25	14/05/25	14/05/25	14/05/25
	maturity	14/05/26	16/11/26	14/05/27	15/05/28	14/05/29	14/05/30	14/05/32	14/05/35
CCS	value	15/05/25	15/05/25	15/05/25	15/05/25	15/05/25	15/05/25	15/05/25	15/05/25
	maturity	15/05/26	16/11/26	17/05/27	15/05/28	15/05/29	15/05/30	18/05/32	16/05/35

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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