

Tradition Market Summary

23-May-25

© Swap Market

[illegible]

© 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
2025-05-22	107.58	119.47	2.270	2.345	2.325	2.250	2.459	2.482	2.740	2.715	2.67	2593.67	717.67	1,381.30	960.68	-3220
2025-05-21	107.53	119.37	2.280	2.362	2.340	2.343	2.477	2.500	2.760	2.718	2.67	2625.58	723.62	1,387.20	957.68	-3270
change	0.05	0.10	-0.010	-0.017	-0.015	-0.093	-0.018	-0.018	-0.020	-0.003	0.00	-31.91	- 5.95	- 5.90	3.00	50

© 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
2025-05-22	3.990	3.966	4.091	4.529	5.041	7.2046	41,859.09	18,925.73	2025-05-22	12.250	-2.000	6.500	-9.900	-8.450	-18.750	-24.500
2025-05-21	4.022	4.015	4.159	4.597	5.085	7.2019	41,860.44	18,872.64	2025-05-21	12.250	-0.750	-0.550	-9.450	-8.000	-18.250	-22.300
change	-0.032	-0.049	-0.068	-0.068	-0.044	0.0027	- 1.35	53.09	change	0.000	-1.250	7.050	-0.450	-0.450	-0.500	-2.200

© 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
2025-05-22	-7.00	-8.75	-7.75	0.50	-1.75	1.00	5.50	9.25	4.50	8.25	15.50	3.75	11.00	7.25	15.50	8.25
2025-05-21	-5.75	-7.00	-6.50	1.75	-1.25	0.50	5.00	8.75	4.50	8.25	15.75	3.75	11.25	7.50	15.75	8.25
change	-1.25	-1.75	-1.25	-1.25	-0.50	0.50	0.50	0.50	0.00	0.00	-0.25	0.00	-0.25	-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
2025-05-22	5.00	9.00	15.00	6.00	8.50	14.00	2.50	8.00	8.00	5.50	5.50	0.00	3.50	3.50	-3.50	-7.50
2025-05-21	6.50	10.00	15.50	5.50	8.50	13.50	3.00	8.00	8.00	5.00	5.00	0.00	3.50	3.50	-3.50	-7.50
change	-1.50	-1.00	-0.50	0.50	0.00	0.50	-0.50	0.00	0.00	0.50	0.50	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
2025-05-22	-70.25	-52.50	-47.50	-49.50	-47.75	-55.00	-59.75	2025-05-22	-10.00	-16.50	-6.50	2.00	1.00	-1.00	-8.25	-9.25
2025-05-21	-71.75	-54.75	-49.75	-51.25	-50.00	-57.50	-62.25	2025-05-21	-10.00	-16.25	-6.25	2.00	1.00	-1.00	-8.25	-9.25
change	1.50	2.25	2.25	1.75	2.25	2.50	2.50	change	0.00	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00

© Short-End, Long-End IRS spread

© Duration

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	107.56	119.55	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.02	-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	12.3	16.8	13.6	18.7	13.7	11.70	14.11	17.89	© Staff			Night Duty

© Deal-slip DATE (not for ND IRS)

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

2025 BoK Monetary Committee Schedule

01월 16일	02월 25일	04월 17일	05월 29일
07월 10일	08월 28일	10월 23일	11월 27일

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Night Duty

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