

Tradition Market Summary

27-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-26	2.5650	2.4675	2.4050	2.3425	2.3275	2.3375	2.3800	2.4150	2.4525	2.4875	2.5175	2.5425	2.5700	2.5900	2.5800	2.4750
2025-05-23	2.5650	2.4700	2.4075	2.3350	2.3100	2.3200	2.3675	2.4075	2.4450	2.4800	2.5100	2.5350	2.5625	2.5825	2.5725	2.4675
change	0.0000	-0.0025	-0.0025	0.0075	0.0175	0.0175	0.0125	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-26	1.8600	1.7500	1.6800	1.7300	1.7550	1.8400	1.8700	1.9100	1.9150	1.9200	1.9200	1.9250	1.9550	1.9200	1.8800	1.8150
2025-05-23	1.8600	1.7500	1.6900	1.7400	1.7650	1.8500	1.8800	1.9200	1.9250	1.9300	1.9300	1.9350	1.9650	1.9300	1.8900	1.8250
change	0.0000	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-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
2025-05-26	107.50	119.24	2.270	2.346	2.337	2.348	2.482	2.502	2.770	2.740	2.67	2644.40	725.27	1,364.40	959.18	-3260
2025-05-23	107.54	119.27	2.270	2.345	2.329	2.332	2.468	2.495	2.765	2.736	2.67	2592.09	715.98	1,375.60	959.56	-3230
change	-0.04	-0.03	0.000	0.001	0.008	0.016	0.014	0.007	0.005	0.004	0.00	52.31	9.29	- 11.20	-0.38	-30

◎ US Market Close

◎ IRS/KTB Spread

	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
2025-05-23	3.993	3.961	4.078	4.509	5.031	7.1754	41,603.07	18,737.21	2025-05-26	13.500	-0.950	-1.050	-10.200	-8.700	-20.000	-26.500
2025-05-22	3.990	3.966	4.091	4.529	5.041	7.2046	41,859.09	18,925.73	2025-05-23	13.750	-1.900	-1.200	-10.050	-8.750	-20.250	-26.850
change	0.003	-0.005	-0.013	-0.020	-0.010	-0.0292	- 256.02	- 188.52	change	-0.250	0.950	0.150	-0.150	0.050	0.250	0.350

◎ 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
2025-05-26	-6.25	-7.75	-6.75	1.00	-1.50	1.00	5.25	8.75	4.25	7.75	15.00	3.50	10.75	7.25	15.50	8.25
2025-05-23	-7.25	-9.75	-8.75	0.00	-2.50	1.00	5.75	9.75	4.75	8.75	16.00	4.00	11.25	7.25	15.50	8.25
change	1.00	2.00	2.00	1.00	1.00	0.00	-0.50	-1.00	-0.50	-1.00	-1.00	-0.50	-0.50	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
2025-05-26	5.00	7.50	16.00	8.50	11.50	15.50	3.00	7.00	8.00	4.00	5.00	1.00	4.50	3.50	-3.50	-7.50
2025-05-23	5.00	7.50	16.00	8.50	11.50	15.50	3.00	7.00	8.00	4.00	5.00	1.00	4.50	3.50	-3.50	-7.50
change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2025-05-26	-72.50	-57.25	-49.75	-51.00	-50.50	-56.75	-61.50	2025-05-26	-9.75	-16.00	-6.25	2.00	1.00	-1.00	-9.50	-10.50
2025-05-23	-71.75	-54.50	-47.00	-48.75	-48.75	-55.00	-59.75	2025-05-23	-9.50	-15.75	-6.25	2.00	1.00	-1.00	-9.50	-10.50
change	-0.75	-2.75	-2.75	-2.25	-1.75	-1.75	-1.75	change	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00	0.00

◎ Duration (vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.01	-0.02
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	17.90

2025 BoK Monetary Committee Schedule

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

◎ Deal-slip DATE (not for ND IRS)

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

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