

Tradition Market Summary

28-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-27	2.5575	2.4450	2.3850	2.3200	2.3075	2.3125	2.3425	2.3700	2.4050	2.4375	2.4650	2.4900	2.5150	2.5350	2.5250	2.4200
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
change	-0.0075	-0.0225	-0.0200	-0.0225	-0.0200	-0.0250	-0.0375	-0.0450	-0.0475	-0.0500	-0.0525	-0.0525	-0.0550	-0.0550	-0.0550	-0.0550
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-27	1.8300	1.7200	1.7100	1.7250	1.7400	1.8200	1.8550	1.9000	1.9050	1.9100	1.9150	1.9250	1.9600	1.9250	1.8850	1.8200
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
change	-0.0300	-0.0300	0.0300	-0.0050	-0.0150	-0.0200	-0.0150	-0.0100	-0.0100	-0.0100	-0.0050	0.0000	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
2025-05-27	107.57	119.87	2.263	2.332	2.335	2.332	2.460	2.472	2.705	2.690	2.66	2637.22	727.11	1,369.50	953.30	-3210
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
change	0.07	0.63	-0.007	-0.014	-0.002	-0.016	-0.022	-0.030	-0.065	-0.050	-0.01	-7.18	1.84	5.10	-5.88	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
2025-05-27	3.977	3.928	4.033	4.446	4.950	7.1893	42,343.65	19,199.16	2025-05-27	12.200	-2.750	-1.950	-11.750	-10.200	-19.000	-27.000
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
change	-0.016	-0.033	-0.045	-0.063	-0.081	0.0139	740.58	461.95	change	-1.300	-1.800	-0.900	-1.550	-1.500	1.000	-0.500

◎ 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
2025-05-27	-6.50	-7.75	-7.25	-1.50	-1.25	0.50	3.50	6.25	3.00	5.75	12.50	2.75	9.50	6.75	14.50	7.75
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
change	-0.25	0.00	-0.50	-2.50	0.25	-0.50	-1.75	-2.50	-1.25	-2.00	-2.50	-0.75	-1.25	-0.50	-1.00	-0.50

◎ 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
2025-05-27	1.50	3.00	11.00	8.00	11.50	16.00	3.50	8.00	9.00	4.50	5.50	1.00	6.00	5.00	-3.50	-7.50
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
change	-3.50	-4.50	-5.00	-0.50	0.00	0.50	0.50	1.00	1.00	0.50	0.50	0.00	1.50	1.50	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
2025-05-27	-67.50	-56.75	-49.25	-48.75	-47.00	-52.75	-55.50	2025-05-27	-11.25	-17.25	-6.00	2.00	1.00	-1.00	-9.50	-10.50
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
change	5.00	0.50	0.50	2.25	3.50	4.00	6.00	change	-1.50	-1.25	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	KT비평가	107.55	119.89	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	-0.02	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	16.9	13.6	18.8	13.7	11.70	14.12	17.94	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	31/05/27	29/05/28	29/05/29	29/05/30	28/05/32	29/05/35
CCS	value	30/05/25	30/05/25	30/05/25	30/05/25	30/05/25	30/05/25	30/05/25	30/05/25
	maturity	30/11/26	31/05/27	29/05/28	31/05/28	31/05/29	31/05/30	28/05/32	31/05/35

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