

Tradition Market Summary

29-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-28	2.5150	2.4025	2.3425	2.2925	2.2875	2.2975	2.3300	2.3575	2.3925	2.4250	2.4525	2.4800	2.5100	2.5325	2.5225	2.4100
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
change	-0.0425	-0.0425	-0.0425	-0.0275	-0.0200	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0100	-0.0050	-0.0025	-0.0025	-0.0100
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-28	1.8150	1.7050	1.6950	1.7200	1.7400	1.8200	1.8550	1.9000	1.9050	1.9100	1.9150	1.9250	1.9600	1.9250	1.8850	1.8200
2025-05-27	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
change	-0.0150	-0.0150	-0.0150	-0.0050	0.0000	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
2025-05-28	107.63	119.90	2.260	2.323	2.317	2.307	2.440	2.460	2.702	2.680	2.63	2670.15	728.79	1,376.50	948.90	-3230
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
change	0.06	0.03	-0.003	-0.009	-0.018	-0.025	-0.020	-0.012	-0.003	-0.010	-0.03	32.93	1.68	7.00	-4.40	-20

◎ 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
2025-05-28	3.992	3.958	4.062	4.475	4.973	7.1910	42,098.70	19,100.94	2025-05-28	8.250	-2.950	-0.950	-11.000	-10.250	-19.200	-27.000
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
change	0.015	0.030	0.029	0.029	0.023	0.0017	- 244.95	- 98.22	change	-3.950	-0.200	1.000	0.750	-0.050	-0.200	0.000

◎ 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
2025-05-28	-5.00	-5.50	-4.50	1.50	-0.50	1.00	4.25	7.00	3.25	6.00	12.75	2.75	9.50	6.75	15.25	8.50
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
change	1.50	2.25	2.75	3.00	0.75	0.50	0.75	0.75	0.25	0.25	0.25	0.00	0.00	0.00	0.75	0.75

◎ 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
2025-05-28	2.50	4.50	12.50	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
2025-05-27	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
change	1.00	1.50	1.50	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

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
2025-05-28	-64.75	-54.75	-47.75	-47.50	-45.75	-51.50	-55.00	2025-05-28	-11.25	-17.25	-6.00	2.25	1.25	-1.00	-10.00	-11.25
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
change	2.75	2.00	1.50	1.25	1.25	1.25	0.50	change	0.00	0.00	0.00	0.25	0.25	0.00	-0.50	-0.75

◎ 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	107.60	119.92	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	0.03	-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	17.95							

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	29/05/26	30/11/26	31/05/27	31/05/28	31/05/29	31/05/30	31/05/32	31/05/35
CCS	value	02/06/25	02/06/25	02/06/25	02/06/25	02/06/25	02/06/25	02/06/25	02/06/25
	maturity	02/06/26	02/12/26	02/06/27	02/06/28	04/06/29	03/06/30	02/06/32	04/06/35

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◎ Bloomberg : TRKW

Night Duty

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