

Tradition Market Summary

30-May-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-29	2.4900	2.3950	2.3500	2.3050	2.3050	2.3200	2.3650	2.4000	2.4425	2.4825	2.5100	2.5375	2.5700	2.5925	2.5825	2.4700
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
change	-0.0250	-0.0075	0.0075	0.0125	0.0175	0.0225	0.0350	0.0425	0.0500	0.0575	0.0575	0.0575	0.0600	0.0600	0.0600	0.0600
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-05-29	1.8200	1.7100	1.7050	1.7150	1.7200	1.8100	1.8600	1.8950	1.9000	1.9050	1.9100	1.9200	1.9550	1.9200	1.8800	1.8150
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
change	0.0050	0.0050	0.0100	-0.0050	-0.0200	-0.0100	0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-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
2025-05-29	107.51	119.29	2.266	2.330	2.327	2.340	2.470	2.500	2.760	2.707	2.60	2720.64	736.29	1,375.90	951.62	-3290
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
change	-0.12	-0.61	0.006	0.007	0.010	0.033	0.030	0.040	0.058	0.027	-0.03	50.49	7.50	-0.60	2.72	-60

◎ 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
2025-05-29	3.939	3.903	4.000	4.426	4.924	7.1889	42,215.73	19,175.87	2025-05-29	8.400	-2.200	-2.000	-10.500	-10.000	-19.000	-23.700
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
change	-0.053	-0.055	-0.062	-0.049	-0.049	-0.0021	117.03	74.93	change	0.150	0.750	-1.050	0.500	0.250	0.200	3.300

◎ 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
2025-05-29	-4.50	-4.50	-3.00	5.00	0.00	1.50	6.00	9.50	4.50	8.00	16.25	3.50	11.75	8.25	17.00	8.75
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
change	0.50	1.00	1.50	3.50	0.50	0.50	1.75	2.50	1.25	2.00	3.50	0.75	2.25	1.50	1.75	0.25

◎ 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
2025-05-29	1.00	1.50	10.50	9.00	14.00	17.50	5.00	8.50	9.50	3.50	4.50	1.00	6.00	5.00	-3.50	-7.50
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
change	-1.50	-3.00	-2.00	1.00	2.50	1.50	1.50	0.50	0.50	-1.00	-1.00	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
2025-05-29	-64.50	-58.50	-51.00	-50.50	-50.50	-57.75	-61.50	2025-05-29	-9.50	-14.00	-4.50	2.25	1.25	-1.00	-10.00	-11.25
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
change	0.25	-3.75	-3.25	-3.00	-4.75	-6.25	-6.50	change	1.75	3.25	1.50	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	KTBI론가	107.49	119.33	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	-0.04	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	17.90						

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

E.Y Park