

Tradition Market Summary

04-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-02	2.4950	2.4100	2.3600	2.3100	2.3000	2.3125	2.3625	2.4050	2.4450	2.4825	2.5100	2.5375	2.5725	2.5950	2.5850	2.4625
2025-05-30	2.4925	2.4075	2.3575	2.3050	2.3000	2.3150	2.3600	2.4000	2.4400	2.4775	2.5050	2.5350	2.5700	2.5925	2.5825	2.4700
change	0.0025	0.0025	0.0025	0.0050	0.0000	-0.0025	0.0025	0.0050	0.0050	0.0050	0.0050	0.0025	0.0025	0.0025	0.0025	-0.0075
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-02	1.8000	1.6900	1.6550	1.6800	1.6850	1.7800	1.8400	1.8750	1.8800	1.8850	1.8900	1.9000	1.9350	1.9000	1.8600	1.7950
2025-05-30	1.8150	1.7050	1.6750	1.7000	1.7100	1.8000	1.8500	1.8850	1.8900	1.8950	1.9000	1.9100	1.9450	1.9100	1.8700	1.8050
change	-0.0150	-0.0150	-0.0200	-0.0200	-0.0250	-0.0200	-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
2025-06-02	107.49	118.95	2.265	2.330	2.330	2.335	2.474	2.515	2.795	2.945	2.59	2698.97	740.29	1,377.10	957.61	-3200
2025-05-30	107.51	119.17	2.265	2.330	2.330	2.335	2.469	2.505	2.772	2.725	2.59	2697.67	734.34	1,380.10	961.26	-3220
change	-0.02	-0.22	0.000	0.000	0.000	0.000	0.005	0.010	0.023	0.220	0.00	1.30	5.95	- 3.00	-3.65	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
2025-06-02	3.957	3.922	4.026	4.458	4.983	7.1909	42,519.64	19,398.96	2025-06-02	9.500	-3.000	-2.250	-11.150	-11.000	-22.250	-48.250
2025-05-30	3.900	3.858	3.960	4.398	4.924	7.2044	42,270.07	19,113.77	2025-05-30	9.250	-3.000	-2.000	-10.900	-10.500	-20.200	-25.500
change	0.057	0.064	0.066	0.060	0.059	-0.0135	249.57	285.19	change	0.250	0.000	-0.250	-0.250	-0.500	-2.050	-22.750

◎ 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
2025-06-02	-5.00	-6.00	-4.75	4.50	-1.00	1.25	6.25	10.50	5.00	9.25	17.00	4.25	12.00	7.75	16.75	9.00
2025-05-30	-5.25	-5.75	-4.25	4.25	-0.50	1.50	6.00	10.00	4.50	8.50	16.25	4.00	11.75	7.75	17.00	9.25
change	0.25	-0.25	-0.50	0.25	-0.50	-0.25	0.25	0.50	0.50	0.75	0.75	0.25	0.25	0.00	-0.25	-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
2025-06-02	2.50	3.00	12.50	9.50	15.50	19.00	6.00	9.50	10.50	3.50	4.50	1.00	6.00	5.00	-3.50	-7.50
2025-05-30	2.50	3.50	12.50	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
change	0.00	-0.50	0.00	0.50	1.50	1.50	1.00	1.00	1.00	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
2025-06-02	-70.50	-61.50	-53.25	-52.25	-53.00	-59.75	-63.75	2025-06-02	-8.50	-13.50	-5.00	2.25	1.25	-1.00	-11.00	-12.25
2025-05-30	-68.25	-59.00	-51.50	-51.00	-51.50	-58.25	-62.50	2025-05-30	-8.50	-13.50	-5.00	2.25	1.25	-1.00	-10.00	-11.25
change	-2.25	-2.50	-1.75	-1.25	-1.50	-1.50	-1.25	change	0.00	0.00	0.00	0.00	0.00	0.00	-1.00	-1.00

◎ 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	118.98	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	0.00	-0.03	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	14.10	17.92						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/06/25	05/06/25	05/06/25	05/06/25	05/06/25	05/06/25	05/06/25	05/06/25
	maturity	05/06/26	07/12/26	07/06/27	05/06/28	05/06/29	05/06/30	07/06/32	05/06/35
CCS	value	09/06/25	09/06/25	09/06/25	09/06/25	09/06/25	09/06/25	09/06/25	09/06/25
	maturity	09/06/26	09/12/26	09/06/27	09/06/28	11/06/29	10/06/30	09/06/32	11/06/35

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Night Duty

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