

Tradition Market Summary

24-Apr-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-04-23	2.6100	2.4875	2.4025	2.3300	2.2875	2.2700	2.2875	2.3000	2.3275	2.3575	2.3750	2.3975	2.4175	2.4350	2.4150	2.3100
2025-04-22	2.5950	2.4825	2.3925	2.3175	2.2725	2.2550	2.2800	2.2950	2.3250	2.3600	2.3850	2.4075	2.4325	2.4500	2.4225	2.3175
change	0.0150	0.0050	0.0100	0.0125	0.0150	0.0150	0.0075	0.0050	0.0025	-0.0025	-0.0100	-0.0100	-0.0150	-0.0150	-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
2025-04-23	1.8350	1.8450	1.7600	1.7450	1.7350	1.7750	1.7950	1.8100	1.8250	1.8300	1.8400	1.8300	1.8900	1.8550	1.8150	1.7500
2025-04-22	1.8400	1.8500	1.7500	1.7350	1.7200	1.7600	1.7950	1.8150	1.8300	1.8350	1.8450	1.8350	1.8950	1.8600	1.8200	1.7550
change	-0.0050	-0.0050	0.0100	0.0100	0.0150	0.0150	0.0000	-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
2025-04-23	107.68	121.09	2.401	2.404	2.365	2.333	2.452	2.430	2.592	2.570	2.74	2525.56	726.08	1,420.60	994.91	-2980
2025-04-22	107.70	120.84	2.402	2.405	2.361	2.325	2.455	2.437	2.620	2.577	2.71	2486.64	716.12	1,420.60	1009.29	-2940
change	-0.02	0.25	-0.001	-0.001	0.004	0.008	-0.003	-0.007	-0.028	-0.007	0.03	38.92	9.96	-	-14.38	-40

◎ 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
2025-04-23	3.869	3.880	4.019	4.385	4.826	7.2878	39,606.57	16,708.05	2025-04-23	0.150	-7.750	-6.300	-16.450	-13.000	-17.450	-26.000
2025-04-22	3.821	3.831	3.992	4.401	4.881	7.3080	39,186.98	16,300.42	2025-04-22	-0.950	-8.850	-7.000	-17.500	-14.200	-18.750	-25.950
change	0.048	0.049	0.027	-0.016	-0.055	-0.0202	419.59	407.63	change	1.100	1.100	0.700	1.050	1.200	1.300	-0.050

◎ 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
2025-04-23	-7.25	-11.50	-13.25	-10.25	-4.25	-1.75	0.00	1.25	1.75	3.00	8.75	1.25	7.00	5.75	11.75	6.00
2025-04-22	-7.50	-12.00	-13.75	-9.75	-4.50	-1.75	0.75	2.25	2.50	4.00	10.50	1.50	8.00	6.50	13.75	7.25
change	0.25	0.50	0.50	-0.50	0.25	0.00	-0.75	-1.00	-0.75	-1.00	-1.75	-0.25	-1.00	-0.75	-2.00	-1.25

◎ 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
2025-04-23	-1.50	-2.50	1.50	4.00	6.00	7.50	2.00	3.50	5.50	1.50	3.50	2.00	8.00	6.00	-3.50	-7.50
2025-04-22	-1.50	-3.00	1.00	4.00	7.50	9.50	3.50	5.50	7.50	2.00	4.00	2.00	8.00	6.00	-3.50	-7.50
change	0.00	0.50	0.50	0.00	-1.50	-2.00	-1.50	-2.00	-2.00	-0.50	-0.50	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
2025-04-23	-64.25	-55.25	-49.50	-49.25	-49.00	-52.75	-52.75	2025-04-23	-12.25	-20.75	-8.50	1.75	-0.25	-2.00	-10.75	-10.50
2025-04-22	-64.25	-55.25	-49.50	-48.50	-48.00	-52.50	-53.75	2025-04-22	-11.25	-20.25	-9.00	1.75	-1.00	-2.75	-11.50	-10.50
change	0.00	0.00	0.00	-0.75	-1.00	-0.25	1.00	change	-1.00	-0.50	0.50	0.00	0.75	0.75	0.75	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	KTb이론가	107.61	121.04	01월 16일	02월 25일	04월 17일	05월 29일		
15.0	13.3	19.8	29.4	14.8	19.6	24.2	33.0	고/저평	0.07	0.05	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	22.3	12.4	16.9	13.7	18.8	13.8	11.71	14.17	18.04						

◎ Deal-slip DATE (not for ND IRS)

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

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