

Tradition Market Summary

09-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-05	2.5150	2.4400	2.3950	2.3475	2.3375	2.3600	2.4150	2.4625	2.5025	2.5400	2.5725	2.6025	2.6375	2.6600	2.6500	2.5375
2025-06-04	2.5125	2.4350	2.3950	2.3525	2.3500	2.3725	2.4275	2.4775	2.5200	2.5600	2.5925	2.6225	2.6575	2.6800	2.6700	2.5575
change	0.0025	0.0050	0.0000	-0.0050	-0.0125	-0.0125	-0.0125	-0.0150	-0.0175	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-05	1.8100	1.7000	1.7100	1.7250	1.7350	1.8350	1.9100	1.9500	1.9550	1.9600	1.9650	1.9750	2.0100	1.9750	1.9350	1.8700
2025-06-04	1.8150	1.7050	1.7100	1.7350	1.7450	1.8550	1.9300	1.9650	1.9700	1.9750	1.9800	1.9900	2.0250	1.9900	1.9500	1.8850
change	-0.0050	-0.0050	0.0000	-0.0100	-0.0100	-0.0200	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2025-06-05	107.26	117.99	2.257	2.360	2.375	2.412	2.555	2.597	2.890	2.841	2.58	2812.05	756.23	1,358.40	940.72	-3040
2025-06-04	107.23	117.94	2.276	2.365	2.382	2.412	2.562	2.602	2.892	2.860	2.58	2770.84	750.21	1,369.50	955.27	-3180
change	0.03	0.05	-0.019	-0.005	-0.007	0.000	-0.007	-0.005	-0.002	-0.019	0.00	41.21	6.02	-	11.10	140

◎ 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
2025-06-05	4.037	4.020	4.119	4.506	4.944	7.1893	42,762.87	19,529.95	2025-06-05	13.800	-3.750	-5.200	-14.000	-13.450	-25.250	-30.350
2025-06-04	3.869	3.829	3.925	4.357	4.881	7.1719	42,427.74	19,460.49	2025-06-04	11.900	-3.200	-3.950	-13.450	-12.450	-23.450	-30.250
change	0.168	0.191	0.194	0.149	0.063	0.0174	335.13	69.46	change	1.900	-0.550	-1.250	-0.550	-1.000	-1.800	-0.100

◎ 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
2025-06-05	-4.75	-5.75	-3.50	6.75	-1.00	2.25	7.75	12.50	5.50	10.25	18.00	4.75	12.50	7.75	17.50	9.75
2025-06-04	-4.25	-4.50	-2.25	8.25	-0.25	2.25	7.75	12.75	5.50	10.50	18.75	5.00	13.25	8.25	18.00	9.75
change	-0.50	-1.25	-1.25	-1.50	-0.75	0.00	0.00	-0.25	0.00	-0.25	-0.75	-0.25	-0.75	-0.50	-0.50	0.00

◎ 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
2025-06-05	1.50	2.50	12.50	10.00	17.50	21.50	7.50	11.50	12.50	4.00	5.00	1.00	6.00	5.00	-3.50	-7.50
2025-06-04	2.50	3.50	14.50	11.00	18.50	22.00	7.50	11.00	12.00	3.50	4.50	1.00	6.00	5.00	-3.50	-7.50
change	-1.00	-1.00	-2.00	-1.00	-1.00	-0.50	0.00	0.50	0.50	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
2025-06-05	-68.50	-60.25	-52.50	-50.50	-51.25	-58.00	-62.75	2025-06-05	-7.50	-12.00	-4.50	2.25	1.25	-1.00	-10.00	-11.25
2025-06-04	-68.50	-60.50	-51.75	-49.75	-51.25	-58.50	-63.25	2025-06-04	-7.75	-11.75	-4.00	2.25	1.25	-1.00	-10.00	-11.25
change	0.00	0.25	-0.75	-0.75	0.00	0.50	0.50	change	0.25	-0.25	-0.50	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	KTb이론가	107.26	118.07	01월 16일	02월 25일	04월 17일	05월 29일	
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.8	고/저평	0.00	-0.08	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	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.69	14.08	17.85	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

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

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