

Tradition Market Summary

10-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-09	2.5125	2.4375	2.3925	2.3400	2.3275	2.3475	2.3975	2.4400	2.4800	2.5175	2.5475	2.5775	2.6100	2.6325	2.6250	2.5125
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
change	-0.0025	-0.0025	-0.0025	-0.0075	-0.0100	-0.0125	-0.0175	-0.0225	-0.0225	-0.0225	-0.0250	-0.0250	-0.0275	-0.0275	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-09	1.8100	1.7000	1.7400	1.7550	1.7550	1.8550	1.9300	1.9700	1.9700	1.9700	1.9700	1.9750	2.0000	1.9650	1.9250	1.8600
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
change	0.0000	0.0000	0.0300	0.0300	0.0200	0.0200	0.0200	0.0200	0.0150	0.0100	0.0050	0.0000	-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
2025-06-09	107.32	118.26	2.241	2.355	2.367	2.453	2.525	2.557	2.862	2.824	2.57	2855.77	764.21	1,356.40	937.04	-3100
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
change	0.06	0.27	-0.016	-0.005	-0.008	0.041	-0.030	-0.040	-0.028	-0.017	-0.01	43.72	7.98	-	2.00	-3.68

◎ 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
2025-06-09	4.003	3.980	4.082	4.476	4.941	7.1827	42,761.76	19,591.24	2025-06-09	15.150	-3.950	-10.550	-12.750	-11.700	-25.200	-31.150
2025-06-06	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
change	-0.034	-0.040	-0.037	-0.030	-0.003	-0.0066	-	61.29	change	1.350	-0.200	-5.350	1.250	1.750	0.050	-0.800

◎ 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
2025-06-09	-5.25	-6.50	-4.50	4.75	-1.25	2.00	7.00	11.25	5.00	9.25	17.00	4.25	12.00	7.75	17.00	9.25
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
change	-0.50	-0.75	-1.00	-2.00	-0.25	-0.25	-0.75	-1.25	-0.50	-1.00	-1.00	-0.50	-0.50	0.00	-0.50	-0.50

◎ 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
2025-06-09	1.50	1.50	11.50	10.00	17.50	21.50	7.50	11.50	11.50	4.00	4.00	0.00	3.00	3.00	-3.50	-7.50
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
change	0.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	-1.00	0.00	-1.00	-1.00	-3.00	-2.00	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
2025-06-09	-65.25	-57.25	-49.25	-46.75	-47.00	-54.75	-61.00	2025-06-09	-7.50	-12.00	-4.50	2.25	1.50	-0.75	-9.75	-11.25
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
change	3.25	3.00	3.25	3.75	4.25	3.25	1.75	change	0.00	0.00	0.00	0.00	0.25	0.25	0.25	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	107.33	118.35	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	-0.01	-0.09	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.09	17.87	◎ Staff				Night Duty		

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	12/06/25	12/06/25	12/06/25	12/06/25	12/06/25	12/06/25	12/06/25	12/06/25
	maturity	12/06/26	14/12/26	14/06/27	12/06/28	12/06/29	13/06/30	14/06/32	12/06/35

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