

Tradition Market Summary

11-Jun-25

© Swap Market

[illegible]

© 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
2025-06-10	107.29	118.17	2.231	2.363	2.385	2.385	2.536	2.563	2.827	2.833	2.56	2871.85	771.20	1,364.30	943.47	-3100
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
change	-0.03	-0.09	-0.010	0.008	0.018	-0.068	0.011	0.006	-0.035	0.009	-0.01	16.08	6.99	7.90	6.43	0

© 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
2025-06-10	4.024	3.998	4.089	4.474	4.932	7.1872	42,866.87	19,714.99	2025-06-10	16.900	-3.750	-1.750	-12.350	-11.550	-20.200	-30.550
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
change	0.021	0.018	0.007	-0.002	-0.009	0.0045	105.11	123.75	change	1.750	0.200	8.800	0.400	0.150	5.000	0.600

© 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
2025-06-10	-4.50	-5.25	-3.25	4.75	-0.75	2.00	6.50	10.00	4.50	8.00	16.00	3.50	11.50	8.00	17.75	9.75
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
change	0.75	1.25	1.25	0.00	0.50	0.00	-0.50	-1.25	-0.50	-1.25	-1.00	-0.75	-0.50	0.25	0.75	0.50

© CRS SPREAD

[illegible]

© Basis

© Short-End, Long-End IRS spread

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
2025-06-10	-63.50	-58.25	-49.75	-46.75	-46.25	-54.25	-61.00	2025-06-10	-7.25	-12.00	-4.75	2.25	1.50	-0.75	-9.75	-11.25
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
change	1.75	-1.00	-0.50	0.00	0.75	0.50	0.00	change	0.25	0.00	-0.25	0.00	0.00	0.00	0.00	0.00

© Duration

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	107.28	118.19	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	-0.02	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	11.69	14.09	17.86	© Staff Night Duty			

© Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	13/06/25	13/06/25	13/06/25	13/06/25	13/06/25	13/06/25	13/06/25	13/06/25
	maturity	15/06/26	14/12/26	14/06/27	13/06/28	13/06/29	13/06/30	14/06/32	13/06/35

2025 BoK Monetary Committee Schedule				
01월 16일	02월 25일	04월 17일	05월 29일	
07월 10일	08월 28일	10월 23일	11월 27일	

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