

Tradition Market Summary

18-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-17	2.5300	2.5100	2.4800	2.4375	2.4150	2.4325	2.4825	2.5225	2.5575	2.5925	2.6150	2.6425	2.6700	2.6925	2.6900	2.5825
2025-06-16	2.5300	2.5125	2.4875	2.4550	2.4500	2.4675	2.5075	2.5350	2.5650	2.5975	2.6200	2.6425	2.6700	2.6925	2.6900	2.5825
change	0.0000	-0.0025	-0.0075	-0.0175	-0.0350	-0.0350	-0.0250	-0.0125	-0.0075	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-17	1.8550	1.7450	1.7900	1.8000	1.8000	1.8600	1.9450	1.9900	1.9900	1.9900	1.9900	1.9950	2.0200	1.9850	1.9450	1.8800
2025-06-16	1.8550	1.7450	1.7950	1.8100	1.8200	1.8800	1.9650	2.0100	2.0100	2.0100	2.0100	2.0150	2.0400	2.0050	1.9650	1.9000
change	0.0000	0.0000	-0.0050	-0.0100	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2025-06-17	107.21	117.89	2.231	2.430	2.430	2.440	2.560	2.610	2.867	2.827	2.56	2950.30	775.65	1,362.70	950.17	-3020
2025-06-16	107.03	118.04	2.232	2.448	2.460	2.482	2.603	2.627	2.870	2.832	2.56	2946.66	777.26	1,363.80	939.93	-3030
change	0.18	-0.15	-0.001	-0.018	-0.030	-0.042	-0.043	-0.017	-0.003	-0.005	0.00	3.64	- 1.61	- 1.10	10.24	10

◎ 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
2025-06-17	3.946	3.894	3.986	4.387	4.891	7.1917	42,215.80	19,521.09	2025-06-17	24.900	-1.500	-0.750	-7.750	-8.750	-19.700	-24.450
2025-06-16	3.973	3.932	4.035	4.450	4.959	7.1839	42,515.09	19,701.21	2025-06-16	25.550	-1.000	-1.450	-9.550	-9.200	-20.000	-24.950
change	-0.027	-0.038	-0.049	-0.063	-0.068	0.0078	- 299.29	- 180.12	change	-0.650	-0.500	0.700	1.800	0.450	0.300	0.500

◎ 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
2025-06-17	-4.25	-6.50	-4.75	4.25	-2.25	1.75	6.75	10.75	5.00	9.00	16.00	4.00	11.00	7.00	14.75	7.75
2025-06-16	-3.25	-3.75	-2.00	4.75	-0.50	1.75	5.75	8.50	4.00	6.75	13.00	2.75	9.00	6.25	13.50	7.25
change	-1.00	-2.75	-2.75	-0.50	-1.75	0.00	1.00	2.25	1.00	2.25	3.00	1.25	2.00	0.75	1.25	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
2025-06-17	1.00	1.00	7.00	6.00	14.50	19.00	8.50	13.00	13.00	4.50	4.50	0.00	3.00	3.00	-3.50	-7.50
2025-06-16	1.50	2.50	8.50	6.00	14.50	19.00	8.50	13.00	13.00	4.50	4.50	0.00	3.00	3.00	-3.50	-7.50
change	-0.50	-1.50	-1.50	0.00	0.00	0.00	0.00	0.00	0.00	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
2025-06-17	-69.00	-61.50	-57.25	-53.75	-53.25	-60.25	-65.00	2025-06-17	-2.00	-5.00	-3.00	2.25	2.00	-0.25	-8.75	-10.75
2025-06-16	-69.25	-63.00	-58.75	-54.25	-52.50	-58.75	-63.00	2025-06-16	-1.75	-4.25	-2.50	2.25	2.00	-0.25	-8.75	-10.75
change	0.25	1.50	1.50	0.50	-0.75	-1.50	-2.00	change	-0.25	-0.75	-0.50	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ Duration (yard)									3yr	10yr	2025 BoK Monetary Committee Schedule					
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	107.18	118.00	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	0.03	-0.11	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	11.68	14.07	17.81	◎ Staff					
											Night Duty					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/06/25	19/06/25	19/06/25	19/06/25	19/06/25	19/06/25	19/06/25	19/06/25
	maturity	19/06/26	21/12/26	21/06/27	19/06/28	19/06/29	19/06/30	21/06/32	19/06/35
CCS	value	20/06/25	20/06/25	20/06/25	20/06/25	20/06/25	20/06/25	20/06/25	20/06/25
	maturity	22/06/26	21/12/26	21/06/27	20/06/28	20/06/29	20/06/30	21/06/32	20/06/35

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

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