

Tradition Market Summary

20-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-19	2.5175	2.5050	2.4850	2.4550	2.4500	2.4675	2.5125	2.5450	2.5750	2.6050	2.6275	2.6525	2.6800	2.7025	2.6950	2.5850
2025-06-18	2.5250	2.5125	2.4900	2.4500	2.4375	2.4575	2.5050	2.5400	2.5750	2.6050	2.6275	2.6525	2.6800	2.7025	2.6950	2.5850
change	-0.0075	-0.0075	-0.0050	0.0050	0.0125	0.0100	0.0075	0.0050	0.0000	0.0000	0.0000	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
2025-06-19	1.8650	1.7550	1.7950	1.8150	1.8200	1.8800	1.9650	2.0200	2.0200	2.0200	2.0200	2.0250	2.0500	2.0150	1.9750	1.9100
2025-06-18	1.8600	1.7500	1.8000	1.8150	1.8100	1.8700	1.9550	2.0100	2.0100	2.0100	2.0100	2.0150	2.0400	2.0050	1.9650	1.9000
change	0.0050	0.0050	-0.0050	0.0000	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	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
2025-06-19	107.08	117.85	2.220	2.462	2.459	2.475	2.602	2.642	2.877	2.842	2.56	2977.74	782.51	1,380.20	947.06	-3030
2025-06-18	107.11	117.78	2.216	2.452	2.452	2.467	2.592	2.637	2.875	2.831	2.56	2972.19	779.73	1,369.40	947.15	-3030
change	-0.03	0.07	0.004	0.010	0.007	0.008	0.010	0.005	0.002	0.011	0.00	5.55	2.78	10.80	-0.09	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
2025-06-18	3.939	3.892	3.986	4.391	4.891	7.1931	42,171.66	19,546.27	2025-06-19	26.500	-0.900	-0.750	-8.950	-9.700	-19.700	-25.700
2025-06-17	3.946	3.894	3.986	4.387	4.891	7.1917	42,215.80	19,521.09	2025-06-18	27.400	-1.450	-0.950	-8.700	-9.700	-19.500	-24.600
change	-0.007	-0.002	0.000	0.004	0.000	0.0014	-44.14	25.18	change	-0.900	0.550	0.200	-0.250	0.000	-0.200	-1.100

◎ 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
2025-06-19	-3.00	-3.50	-1.75	6.00	-0.50	1.75	6.25	9.50	4.50	7.75	13.75	3.25	9.25	6.00	13.50	7.50
2025-06-18	-4.00	-5.25	-3.25	5.00	-1.25	2.00	6.75	10.25	4.75	8.25	14.75	3.50	10.00	6.50	14.00	7.50
change	1.00	1.75	1.50	1.00	0.75	-0.25	-0.50	-0.75	-0.25	-0.50	-1.00	-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
2025-06-19	2.00	2.50	8.50	6.00	14.50	20.00	8.50	14.00	14.00	5.50	5.50	0.00	3.00	3.00	-3.50	-7.50
2025-06-18	1.50	1.00	7.00	6.00	14.50	20.00	8.50	14.00	14.00	5.50	5.50	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
2025-06-19	-69.00	-63.00	-58.75	-54.75	-52.50	-58.50	-63.00	2025-06-19	-1.25	-3.25	-2.00	2.25	1.50	-0.75	-9.50	-11.00
2025-06-18	-69.00	-62.75	-58.75	-55.00	-53.00	-59.50	-64.00	2025-06-18	-1.25	-3.50	-2.25	2.25	1.50	-0.75	-9.50	-11.00
change	0.00	-0.25	0.00	0.25	0.50	1.00	1.00	change	0.00	0.25	0.25	0.00	0.00	0.00	0.00	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	107.07	117.91	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	-0.06	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						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	23/06/25	23/06/25	23/06/25	23/06/25	23/06/25	23/06/25	23/06/25	23/06/25
	maturity	23/06/26	23/12/26	23/06/27	23/06/28	25/06/29	24/06/30	23/06/32	25/06/35
CCS	value	24/06/25	24/06/25	24/06/25	24/06/25	24/06/25	24/06/25	24/06/25	24/06/25
	maturity	24/06/26	24/12/26	24/06/27	26/06/28	25/06/29	24/06/03	24/06/32	25/06/35

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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E.Y Park