

Tradition Market Summary

25-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-24	2.5075	2.4775	2.4425	2.4175	2.4050	2.4225	2.4700	2.4975	2.5300	2.5650	2.5875	2.6125	2.6375	2.6600	2.6475	2.5275
2025-06-23	2.5225	2.5000	2.4725	2.4550	2.4500	2.4700	2.5150	2.5425	2.5725	2.6050	2.6275	2.6550	2.6825	2.7050	2.6925	2.5725
change	-0.0150	-0.0225	-0.0300	-0.0375	-0.0450	-0.0475	-0.0450	-0.0450	-0.0425	-0.0400	-0.0400	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-24	1.9600	1.8500	1.8300	1.8400	1.8350	1.9200	1.9800	2.0000	2.0150	2.0300	2.0450	2.0600	2.0800	2.0450	2.0050	1.9400
2025-06-23	1.9500	1.8400	1.8100	1.8400	1.8400	1.9100	1.9750	2.0100	2.0100	2.0100	2.0100	2.0150	2.0400	2.0050	1.9650	1.9000
change	0.0100	0.0100	0.0200	0.0000	-0.0050	0.0100	0.0050	-0.0100	0.0050	0.0200	0.0350	0.0450	0.0400	0.0400	0.0400	0.0400
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
2025-06-24	107.17	118.49	2.222	2.443	2.443	2.458	2.580	2.612	2.820	2.830	2.57	3103.64	800.93	1,360.20	938.02	-2860
2025-06-23	107.04	117.97	2.232	2.466	2.480	2.495	2.619	2.660	2.867	2.865	2.57	3014.47	784.79	1,384.30	940.54	-2980
change	0.13	0.52	-0.010	-0.023	-0.037	-0.037	-0.039	-0.048	-0.047	-0.035	0.00	89.17	16.14	-	24.10	120

◎ 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
2025-06-24	3.821	3.760	3.861	4.296	4.835	7.1652	43,089.02	19,912.54	2025-06-24	22.050	-3.800	-3.550	-11.000	-11.450	-18.250	-30.250
2025-06-23	3.863	3.809	3.910	4.342	4.873	7.1759	42,581.78	19,630.98	2025-06-23	24.050	-3.000	-2.500	-10.400	-11.750	-18.450	-29.250
change	-0.042	-0.049	-0.049	-0.046	-0.038	-0.0107	507.24	281.56	change	-2.000	-0.800	-1.050	-0.600	0.300	0.200	-1.000

◎ 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
2025-06-24	-2.50	-3.75	-2.00	5.50	-1.25	1.75	6.50	9.25	4.75	7.50	14.25	2.75	9.50	6.75	14.00	7.25
2025-06-23	-1.75	-2.25	-0.25	7.00	-0.50	2.00	6.50	9.25	4.50	7.25	13.50	2.75	9.00	6.25	14.00	7.75
change	-0.75	-1.50	-1.75	-1.50	-0.75	-0.25	0.00	0.00	0.25	0.25	0.75	0.00	0.50	0.50	0.00	-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
2025-06-24	1.00	0.50	9.00	8.50	14.50	16.50	6.00	8.00	11.00	2.00	5.00	3.00	8.00	5.00	-3.50	-7.50
2025-06-23	3.00	3.00	10.00	7.00	13.50	17.00	6.50	10.00	10.00	3.50	3.50	0.00	3.00	3.00	-3.50	-7.50
change	-2.00	-2.50	-1.00	1.50	1.00	-0.50	-0.50	-2.00	1.00	-1.50	1.50	3.00	5.00	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
2025-06-24	-61.25	-57.00	-50.25	-49.00	-49.75	-53.50	-55.75	2025-06-24	-3.00	-6.50	-3.50	2.25	1.00	-1.25	-11.00	-12.00
2025-06-23	-66.25	-61.00	-56.00	-54.00	-53.25	-59.50	-64.25	2025-06-23	-2.25	-5.00	-2.75	2.25	1.00	-1.25	-11.00	-12.00
change	5.00	4.00	5.75	5.00	3.50	6.00	8.50	change	-0.75	-1.50	-0.75	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	107.16	118.54	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/저평가	0.01	-0.05	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	14.09	17.87					

◎ Deal-slip DATE (not for ND IRS)

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

◎ 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

◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty