

Tradition Market Summary

27-Jun-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-06-26	2.5100	2.4800	2.4425	2.4100	2.3925	2.4050	2.4450	2.4700	2.5000	2.5300	2.5525	2.5775	2.6000	2.6225	2.6100	2.4900
2025-06-25	2.5125	2.4825	2.4475	2.4200	2.4075	2.4250	2.4725	2.5025	2.5350	2.5700	2.5950	2.6200	2.6450	2.6675	2.6550	2.5350
change	-0.0025	-0.0025	-0.0050	-0.0100	-0.0150	-0.0200	-0.0275	-0.0325	-0.0350	-0.0400	-0.0425	-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
2025-06-26	1.9650	1.8800	1.8200	1.8350	1.8150	1.8850	1.9450	1.9550	1.9700	1.9850	2.0000	2.0150	2.0350	2.0000	1.9600	1.8950
2025-06-25	1.9900	1.9000	1.8350	1.8400	1.8250	1.9100	1.9700	1.9800	1.9950	2.0100	2.0250	2.0400	2.0600	2.0250	1.9850	1.9200
change	-0.0250	-0.0200	-0.0150	-0.0050	-0.0100	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2025-06-26	107.24	118.88	2.232	2.438	2.432	2.450	2.550	2.585	2.775	2.777	2.57	3079.56	787.95	1,356.90	940.24	-2790
2025-06-25	107.16	118.46	2.223	2.448	2.447	2.462	2.580	2.620	2.820	2.823	2.57	3108.25	798.21	1,362.40	937.16	-2800
change	0.08	0.42	0.009	-0.010	-0.015	-0.012	-0.030	-0.035	-0.045	-0.046	0.00	-28.69	-	10.26	-	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
2025-06-26	3.719	3.684	3.797	4.246	4.803	7.1654	43,386.84	20,167.91	2025-06-26	21.050	-3.950	-4.500	-10.500	-11.500	-17.500	-28.700
2025-06-25	3.781	3.748	3.849	4.291	4.832	7.1718	42,982.43	19,973.55	2025-06-25	22.450	-3.950	-3.700	-10.750	-11.750	-17.500	-28.800
change	-0.062	-0.064	-0.052	-0.045	-0.029	-0.0064	404.41	194.36	change	-1.400	0.000	-0.800	0.250	0.250	0.000	0.100

◎ 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
2025-06-26	-3.25	-5.00	-3.75	2.75	-1.75	1.25	5.25	7.75	4.00	6.50	12.50	2.50	8.50	6.00	13.00	7.00
2025-06-25	-2.75	-4.00	-2.25	5.50	-1.25	1.75	6.50	9.50	4.75	7.75	14.50	3.00	9.75	6.75	14.25	7.50
change	-0.50	-1.00	-1.50	-2.75	-0.50	-0.50	-1.25	-1.75	-0.75	-1.25	-2.00	-0.50	-1.25	-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
2025-06-26	1.50	-0.50	6.50	7.00	13.00	14.00	6.00	7.00	10.00	1.00	4.00	3.00	8.00	5.00	-3.50	-7.50
2025-06-25	0.50	-1.00	7.50	8.50	14.50	15.50	6.00	7.00	10.00	1.00	4.00	3.00	8.00	5.00	-3.50	-7.50
change	1.00	0.50	-1.00	-1.50	-1.50	-1.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ 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
2025-06-26	-62.25	-57.75	-52.00	-50.00	-51.50	-54.50	-56.50	2025-06-26	-3.00	-6.75	-3.75	2.25	1.00	-1.25	-11.00	-12.00
2025-06-25	-61.25	-58.25	-51.50	-50.25	-52.25	-56.00	-58.50	2025-06-25	-3.00	-6.50	-3.50	2.25	1.00	-1.25	-11.00	-12.00
change	-1.00	0.50	-0.50	0.25	0.75	1.50	2.00	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	107.22	118.94	01월 16일	02월 25일	04월 17일	05월 29일	
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.02	-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	16.3	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.10	17.90					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	30/06/25	30/06/25	30/06/25	30/06/25	30/06/25	30/06/25	30/06/25	30/06/25
	maturity	30/06/26	31/12/26	30/06/27	30/06/28	29/06/29	28/06/30	30/06/32	29/06/35
CCS	value	01/07/25	01/07/25	01/07/25	01/07/25	01/07/25	01/07/25	01/07/25	01/07/25
	maturity	01/07/26	04/01/27	01/02/27	03/07/28	02/07/29	01/07/30	01/07/32	02/07/35

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Night Duty

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