

Tradition Market Summary

04-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-03	2.4800	2.4500	2.4125	2.3900	2.3850	2.4050	2.4500	2.4800	2.5100	2.5425	2.5675	2.5925	2.6150	2.6400	2.6125	2.5025
2025-07-02	2.5025	2.4750	2.4425	2.4200	2.4200	2.4425	2.4850	2.5175	2.5475	2.5775	2.6000	2.6225	2.6450	2.6700	2.6550	2.5375
change	-0.0225	-0.0250	-0.0300	-0.0300	-0.0350	-0.0375	-0.0350	-0.0375	-0.0375	-0.0350	-0.0325	-0.0300	-0.0300	-0.0300	-0.0425	-0.0350
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-03	1.9650	1.9100	1.8550	1.8650	1.8400	1.9050	1.9500	1.9700	1.9850	2.0000	2.0150	2.0300	2.0500	2.0150	1.9750	1.9100
2025-07-02	1.9800	1.9250	1.8700	1.8800	1.8550	1.9200	1.9650	1.9850	2.0000	2.0150	2.0300	2.0450	2.0650	2.0300	1.9900	1.9250
change	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2025-07-03	107.23	118.42	2.300	2.420	2.400	2.445	2.545	2.590	2.810	2.806	2.51	3116.27	793.33	1,359.40	940.85	-2670
2025-07-02	107.13	118.16	2.311	2.449	2.420	2.490	2.580	2.623	2.835	2.827	2.51	3075.06	782.17	1,358.70	944.56	-2680
change	0.10	0.26	-0.011	-0.029	-0.020	-0.045	-0.035	-0.033	-0.025	-0.021	0.00	41.21	11.16	0.70	-3.71	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
2025-07-03	3.886	3.845	3.939	4.348	4.842	7.1696	44,828.53	20,601.10	2025-07-03	11.250	-1.500	-4.000	-9.500	-11.000	-19.500	-30.350
2025-07-02	3.791	3.766	3.868	4.283	4.805	7.1623	44,484.42	20,393.13	2025-07-02	13.150	0.000	-4.750	-9.500	-10.550	-19.000	-28.950
change	0.095	0.079	0.071	0.065	0.037	0.0073	344.11	207.97	change	-1.900	-1.500	0.750	0.000	-0.450	-0.500	-1.400

◎ 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
2025-07-03	-2.25	-2.75	-0.75	6.75	-0.50	2.00	6.50	9.50	4.50	7.50	13.75	3.00	9.25	6.25	13.50	7.25
2025-07-02	-2.25	-2.25	0.00	7.50	0.00	2.25	6.50	9.75	4.25	7.50	13.50	3.25	9.25	6.00	12.75	6.75
change	0.00	-0.50	-0.75	-0.75	-0.50	-0.25	0.00	-0.25	0.25	0.00	0.25	-0.25	0.00	0.25	0.75	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
2025-07-03	1.00	-1.50	5.00	6.50	11.00	13.00	4.50	6.50	9.50	2.00	5.00	3.00	8.00	5.00	-3.50	-7.50
2025-07-02	1.00	-1.50	5.00	6.50	11.00	13.00	4.50	6.50	9.50	2.00	5.00	3.00	8.00	5.00	-3.50	-7.50
change	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	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
2025-07-03	-55.75	-54.50	-50.00	-50.00	-51.00	-54.25	-56.50	2025-07-03	-3.00	-6.75	-3.75	2.50	-0.25	-2.75	-11.25	-11.00
2025-07-02	-57.25	-56.50	-52.25	-52.00	-53.25	-56.25	-58.00	2025-07-02	-2.75	-6.00	-3.25	2.50	1.00	-1.50	-10.75	-11.75
change	1.50	2.00	2.25	2.00	2.25	2.00	1.50	change	-0.25	-0.75	-0.50	0.00	-1.25	-1.25	-0.50	0.75

◎ 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	KTBI론가	107.22	118.46	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	-0.04	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.11	17.89						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/07/25	07/07/25	07/07/25	07/07/25	07/07/25	07/07/25	07/07/25	07/07/25
	maturity	07/07/26	07/01/27	07/07/27	07/07/28	09/07/29	08/07/30	07/07/32	09/07/35
CCS	value	08/07/25	08/07/25	08/07/25	08/07/25	08/07/25	08/07/25	08/07/25	08/07/25
	maturity	08/07/26	08/01/27	08/07/27	10/07/28	09/07/29	08/07/30	08/07/32	09/07/35

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Night Duty

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