

Tradition Market Summary

08-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-07	2.4900	2.4575	2.4275	2.4100	2.4050	2.4350	2.4850	2.5125	2.5425	2.5725	2.6025	2.6250	2.6475	2.6725	2.6400	2.5300
2025-07-04	2.4900	2.4575	2.4250	2.4075	2.4075	2.4325	2.4800	2.5100	2.5400	2.5700	2.5950	2.6200	2.6400	2.6650	2.6375	2.5275
change	0.0000	0.0000	0.0025	0.0025	-0.0025	0.0025	0.0050	0.0025	0.0025	0.0025	0.0075	0.0050	0.0075	0.0075	0.0025	0.0025
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-07	2.0000	1.9450	1.8800	1.8800	1.8550	1.9150	1.9600	1.9800	1.9950	2.0100	2.0250	2.0400	2.0600	2.0250	1.9850	1.9200
2025-07-04	2.0000	1.9450	1.8900	1.8900	1.8550	1.9150	1.9600	1.9800	1.9950	2.0100	2.0250	2.0400	2.0600	2.0250	1.9850	1.9200
change	0.0000	0.0000	-0.0100	-0.0100	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2025-07-07	107.11	118.09	2.297	2.432	2.424	2.482	2.590	2.633	2.840	2.845	2.51	3059.47	778.46	1,367.80	942.52	-2750
2025-07-04	107.12	118.15	2.306	2.436	2.420	2.472	2.580	2.625	2.833	2.830	2.51	3054.28	775.80	1,362.30	944.94	-2760
change	-0.01	-0.06	-0.009	-0.004	0.004	0.010	0.010	0.008	0.007	0.015	0.00	5.19	2.66	5.50	-2.42	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
2025-07-07	3.897	3.857	3.959	4.383	4.917	7.1764	44,406.36	20,412.52	2025-07-07	13.050	-1.900	-4.700	-10.500	-12.050	-19.250	-31.500
2025-07-03	3.886	3.845	3.939	4.348	4.842	7.1696	44,828.53	20,601.10	2025-07-04	11.900	-1.250	-3.950	-10.000	-11.500	-19.300	-30.250
change	0.011	0.012	0.020	0.035	0.075	0.0068	- 422.17	- 188.58	change	1.150	-0.650	-0.750	-0.500	-0.550	0.050	-1.250

◎ 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
2025-07-07	-1.75	-2.25	0.75	8.50	-0.50	3.00	8.00	10.75	5.00	7.75	13.75	2.75	8.75	6.00	13.50	7.50
2025-07-04	-1.75	-1.75	0.75	8.50	0.00	2.50	7.25	10.25	4.75	7.75	13.75	3.00	9.00	6.00	13.00	7.00
change	0.00	-0.50	0.00	0.00	-0.50	0.50	0.75	0.50	0.25	0.00	0.00	-0.25	-0.25	0.00	0.50	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
2025-07-07	0.00	-2.50	3.50	6.00	10.50	12.50	4.50	6.50	9.50	2.00	5.00	3.00	8.00	5.00	-3.50	-7.50
2025-07-04	0.00	-3.50	2.50	6.00	10.50	12.50	4.50	6.50	9.50	2.00	5.00	3.00	8.00	5.00	-3.50	-7.50
change	0.00	1.00	1.00	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
2025-07-07	-54.75	-55.00	-52.00	-52.50	-53.25	-56.25	-58.75	2025-07-07	-3.25	-6.25	-3.00	2.50	-0.75	-3.25	-11.75	-11.00
2025-07-04	-53.50	-55.25	-51.75	-52.00	-53.00	-56.00	-58.00	2025-07-04	-3.25	-6.50	-3.25	2.50	-0.25	-2.75	-11.25	-11.00
change	-1.25	0.25	-0.25	-0.50	-0.25	-0.25	-0.75	change	0.00	0.25	0.25	0.00	-0.50	-0.50	-0.50	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	107.09	118.15	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	0.02	-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	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.69	14.10	17.87	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/07/25	09/07/25	09/07/25	09/07/25	09/07/25	09/07/25	09/07/25	09/07/25
	maturity	09/07/26	11/01/27	09/07/27	10/07/28	09/07/29	09/07/30	09/07/32	09/07/35
CCS	value	10/07/25	10/07/25	10/07/25	10/07/25	10/07/25	10/07/25	10/07/25	10/07/25
	maturity	10/07/26	11/01/27	12/07/27	10/07/28	10/07/29	10/07/30	12/07/32	10/07/35

◎ 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

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◎ Bloomberg : TRKW

Night Duty

Y.S Jo