

Tradition Market Summary

09-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-08	2.4900	2.4575	2.4250	2.4075	2.4000	2.4275	2.4775	2.5100	2.5450	2.5800	2.6100	2.6350	2.6600	2.6850	2.6525	2.5425
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
change	0.0000	0.0000	-0.0025	-0.0025	-0.0050	-0.0075	-0.0075	-0.0025	0.0025	0.0075	0.0075	0.0100	0.0125	0.0125	0.0125	0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-08	2.0100	1.9550	1.8950	1.8750	1.8400	1.9100	1.9600	1.9800	1.9900	2.0050	2.0200	2.0350	2.0550	2.0200	1.9800	1.9150
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
change	0.0100	0.0100	0.0150	-0.0050	-0.0150	-0.0050	0.0000	0.0000	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2025-07-08	107.14	118.00	2.291	2.416	2.422	2.477	2.587	2.632	2.852	2.847	2.50	3114.95	784.24	1,367.90	935.68	-2820
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
change	0.03	-0.09	-0.006	-0.016	-0.002	-0.005	-0.003	-0.001	0.012	0.002	-0.01	55.48	5.78	0.10	-6.84	-70

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/CTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2025-07-08	3.897	3.864	3.978	4.405	4.929	7.1801	44,240.76	20,418.46	2025-07-08	13.400	-2.200	-4.950	-10.950	-12.200	-19.200	-30.450
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
change	0.000	0.007	0.019	0.022	0.012	0.0037	-165.60	5.94	change	0.350	-0.300	-0.250	-0.450	-0.150	0.050	1.050

◎ IRS/CTB 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
2025-07-08	-1.75	-2.50	0.25	8.50	-0.75	2.75	7.75	11.00	5.00	8.25	15.25	3.25	10.25	7.00	15.00	8.00
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
change	0.00	-0.25	-0.50	0.00	-0.25	-0.25	-0.25	0.25	0.00	0.50	1.50	0.50	1.50	1.00	1.50	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
2025-07-08	-2.00	-5.50	1.50	7.00	12.00	14.00	5.00	7.00	9.50	2.00	4.50	2.50	7.50	5.00	-3.50	-7.50
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
change	-2.00	-3.00	-2.00	1.00	1.50	1.50	0.50	0.50	0.00	0.00	-0.50	-0.50	-0.50	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
2025-07-08	-53.00	-56.00	-51.75	-51.75	-53.00	-57.50	-60.50	2025-07-08	-3.25	-6.50	-3.25	2.50	-0.75	-3.25	-11.75	-11.00
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
change	1.75	-1.00	0.25	0.75	0.25	-1.25	-1.75	change	0.00	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ 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	107.12	118.03	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	-0.03	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	14.10	17.86	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	11/07/25	11/07/25	11/07/25	11/07/25	11/07/25	11/07/25	11/07/25	11/07/25
	maturity	13/07/26	11/01/27	12/07/27	11/07/28	11/07/29	11/07/30	12/07/32	11/07/35

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

◎ Bloomberg : TRKW

Night Duty

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