

Tradition Market Summary

17-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-16	2.4725	2.4250	2.4050	2.3925	2.3850	2.4225	2.4825	2.5250	2.5650	2.6075	2.6375	2.6650	2.6950	2.7150	2.6950	2.5850
2025-07-15	2.4825	2.4350	2.4150	2.4025	2.3975	2.4300	2.4875	2.5300	2.5700	2.6100	2.6375	2.6650	2.6925	2.7125	2.6925	2.5825
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0125	-0.0075	-0.0050	-0.0050	-0.0050	-0.0025	0.0000	0.0000	0.0025	0.0025	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
2025-07-16	2.0050	1.9500	1.8900	1.8700	1.8400	1.5950	1.9600	1.9800	1.9900	2.0050	2.0200	2.0350	2.0550	2.0200	1.9800	1.9150
2025-07-15	2.0050	1.9500	1.8850	1.8650	1.8300	1.8900	1.9550	1.9750	1.9850	2.0000	2.0150	2.0300	2.0500	2.0150	1.9750	1.9100
change	0.0000	0.0000	0.0050	0.0050	0.0100	-0.2950	0.0050	0.0050	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
2025-07-16	107.19	117.75	2.302	2.395	2.420	2.455	2.553	2.637	2.872	2.852	2.51	3186.38	812.23	1,387.00	938.07	-2930
2025-07-15	107.18	117.70	2.302	2.391	2.415	2.460	2.562	2.647	2.880	2.850	2.51	3215.28	812.88	1,380.20	931.35	-2850
change	0.01	0.05	0.000	0.004	0.005	-0.005	-0.009	-0.010	-0.008	0.002	0.00	-28.90	-	6.80	6.72	-80

◎ 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
2025-07-16	3.896	3.869	3.994	4.459	5.011	7.1794	44,254.78	20,730.49	2025-07-16	10.300	-3.500	-3.250	-7.050	-11.200	-17.700	-26.700
2025-07-15	3.954	3.932	4.050	4.491	5.023	7.1832	44,023.29	20,677.80	2025-07-15	11.300	-1.750	-3.000	-7.450	-11.700	-18.750	-26.750
change	-0.058	-0.063	-0.056	-0.032	-0.012	-0.0038	231.49	52.69	change	-1.000	-1.750	-0.250	0.400	0.500	1.050	0.050

◎ 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
2025-07-16	-1.25	-2.00	1.75	12.00	-0.75	3.75	9.75	14.00	6.00	10.25	18.50	4.25	12.50	8.25	17.00	8.75
2025-07-15	-1.25	-1.75	1.50	11.50	-0.50	3.25	9.00	13.25	5.75	10.00	18.00	4.25	12.25	8.00	16.25	8.25
change	0.00	-0.25	0.25	0.50	-0.25	0.50	0.75	0.75	0.25	0.25	0.50	0.00	0.25	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
2025-07-16	-2.00	-5.00	-29.50	-24.50	12.00	14.00	36.50	38.50	41.00	2.00	4.50	2.50	7.50	5.00	-3.50	-7.50
2025-07-15	-2.00	-5.50	0.50	6.00	12.50	14.50	6.50	8.50	11.00	2.00	4.50	2.50	7.50	5.00	-3.50	-7.50
change	0.00	0.50	-30.00	-30.50	-0.50	-0.50	30.00	30.00	30.00	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
2025-07-16	-51.50	-54.50	-82.75	-52.25	-54.50	-60.25	-64.00	2025-07-16	-4.75	-6.75	-2.00	2.00	0.00	-2.00	-11.00	-11.00
2025-07-15	-53.00	-56.75	-54.00	-53.25	-55.50	-61.00	-64.25	2025-07-15	-4.75	-6.75	-2.00	2.00	0.00	-2.00	-11.00	-11.00
change	1.50	2.25	-28.75	1.00	1.00	0.75	0.25	change	0.00	0.00	0.00	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	117.84	01월 16일	02월 25일	04월 17일	05월 29일	
15.0	13.3	19.8	29.3	14.8	19.5	24.0	32.8	고/저평가	0.03	-0.09	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	14.08	17.82					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/07/25	18/07/25	18/07/25	18/07/25	18/07/25	18/07/25	18/07/25	18/07/25
	maturity	20/07/26	18/01/27	19/01/27	18/07/28	18/07/29	18/07/30	19/07/32	18/07/35
CCS	value	21/07/25	21/07/25	21/07/25	21/07/25	21/07/25	21/07/25	21/07/25	21/07/25
	maturity	21/07/26	21/01/27	21/07/27	21/07/28	23/07/29	22/07/30	21/07/32	23/07/35

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Night Duty

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