

Tradition Market Summary

29-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-28	2.4375	2.3925	2.3700	2.3575	2.3575	2.3975	2.4475	2.4875	2.5275	2.5625	2.5875	2.6175	2.6450	2.6800	2.6600	2.5500
2025-07-25	2.4375	2.3925	2.3725	2.3650	2.3700	2.4125	2.4700	2.5125	2.5550	2.5950	2.6225	2.6500	2.6775	2.7125	2.6925	2.5850
change	0.0000	0.0000	-0.0025	-0.0075	-0.0125	-0.0150	-0.0225	-0.0250	-0.0275	-0.0325	-0.0350	-0.0325	-0.0325	-0.0325	-0.0325	-0.0350
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-28	2.0000	1.9450	1.8800	1.8700	1.8200	1.8900	1.9600	1.9900	2.0000	2.0200	2.0350	2.0550	2.0750	2.0400	2.0000	1.9350
2025-07-25	2.0050	1.9500	1.8700	1.8600	1.8250	1.8850	1.9700	2.0000	2.0100	2.0300	2.0450	2.0650	2.0850	2.0500	2.0100	1.9450
change	-0.0050	-0.0050	0.0100	0.0100	-0.0050	0.0050	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2025-07-28	107.25	118.23	2.269	2.376	2.401	2.460	2.550	2.610	2.825	2.827	2.51	3209.52	804.40	1,382.00	935.74	-2860
2025-07-25	107.18	117.90	2.287	2.396	2.426	2.482	2.553	2.635	2.855	2.842	2.51	3196.05	806.95	1,377.90	937.56	-2880
change	0.07	0.33	-0.018	-0.020	-0.025	-0.022	-0.003	-0.025	-0.030	-0.015	0.00	13.47	-2.55	4.10	-1.82	20

◎ 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
2025-07-28	3.930	3.879	3.971	4.414	4.960	7.1812	44,837.56	21,178.59	2025-07-28	10.100	-4.350	-6.250	-10.250	-12.250	-18.000	-27.700
2025-07-25	3.921	3.868	3.952	4.386	4.927	7.1643	44,901.92	21,108.32	2025-07-25	8.550	-5.600	-6.950	-8.300	-12.250	-17.750	-25.700
change	0.009	0.011	0.019	0.028	0.033	0.0169	-64.36	70.27	change	1.550	1.250	0.700	-1.950	0.000	-0.250	-2.000

◎ 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
2025-07-28	-1.25	-1.25	2.75	11.75	0.00	4.00	9.00	13.00	5.00	9.00	16.50	4.00	11.50	7.50	15.75	8.25
2025-07-25	-0.75	-0.25	4.00	14.00	0.50	4.25	10.00	14.25	5.75	10.00	18.25	4.25	12.50	8.25	16.50	8.25
change	-0.50	-1.00	-1.25	-2.25	-0.50	-0.25	-1.00	-1.25	-0.75	-1.00	-1.75	-0.25	-1.00	-0.75	-0.75	0.00

◎ 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
2025-07-28	-1.00	-6.00	1.00	7.00	14.00	17.00	7.00	10.00	13.00	3.00	6.00	3.00	8.50	5.50	-3.50	-7.50
2025-07-25	-1.00	-4.50	1.50	6.00	14.50	17.50	8.50	11.50	14.50	3.00	6.00	3.00	8.50	5.50	-3.50	-7.50
change	0.00	-1.50	-0.50	1.00	-0.50	-0.50	-1.50	-1.50	-1.50	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
2025-07-28	-49.00	-53.75	-50.75	-48.75	-49.75	-54.25	-57.00	2025-07-28	-4.50	-6.75	-2.25	3.50	1.50	-2.00	-9.50	-11.00
2025-07-25	-50.25	-54.50	-52.75	-50.00	-51.25	-56.50	-59.25	2025-07-25	-4.50	-6.50	-2.00	3.50	1.50	-2.00	-9.25	-10.75
change	1.25	0.75	2.00	1.25	1.50	2.25	2.25	change	0.00	-0.25	-0.25	0.00	0.00	0.00	-0.25	-0.25

◎ 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	107.23	118.27	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	-0.04	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	22.1	12.3	16.8	13.6	18.7	13.7	11.68	14.08	17.84	© Staff					Night Duty

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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