

Tradition Market Summary

31-Jul-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-07-30	2.4475	2.4100	2.3950	2.3825	2.3750	2.4050	2.4525	2.4875	2.5250	2.5575	2.5825	2.6100	2.6350	2.6700	2.6500	2.5300
2025-07-29	2.4525	2.4075	2.3850	2.3700	2.3625	2.4025	2.4500	2.4900	2.5300	2.5650	2.5900	2.6200	2.6475	2.6825	2.6625	2.5425
change	-0.0050	0.0025	0.0100	0.0125	0.0125	0.0025	0.0025	-0.0025	-0.0050	-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
2025-07-30	2.0000	1.9600	1.9100	1.8800	1.8300	1.9000	1.9600	1.9900	2.0000	2.0200	2.0350	2.0550	2.0750	2.0400	2.0000	1.9350
2025-07-29	2.0100	1.9600	1.9050	1.8850	1.8300	1.9000	1.9650	1.9950	2.0050	2.0250	2.0400	2.0600	2.0800	2.0450	2.0050	1.9400
change	-0.0100	0.0000	0.0050	-0.0050	0.0000	0.0000	-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
2025-07-30	107.25	118.49	2.244	2.369	2.400	2.457	2.536	2.597	2.797	2.815	2.51	3254.47	803.67	1,383.10	931.95	-2790
2025-07-29	107.25	118.29	2.249	2.364	2.392	2.392	2.525	2.607	2.816	2.830	2.51	3230.57	804.45	1,391.00	935.51	-2830
change	0.00	0.20	-0.005	0.005	0.008	0.065	0.011	-0.010	-0.019	-0.015	0.00	23.90	-	0.78	-	40

◎ 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
2025-07-30	3.945	3.889	3.965	4.372	4.899	7.2102	44,461.28	21,129.67	2025-07-30	15.100	-2.500	-5.200	-8.350	-10.950	-16.200	-28.500
2025-07-29	3.869	3.812	3.901	4.324	4.860	7.1810	44,632.99	21,098.29	2025-07-29	13.600	-2.950	1.050	-7.500	-11.700	-16.850	-28.750
change	0.076	0.077	0.064	0.048	0.039	0.0292	- 171.71	31.38	change	1.500	0.450	-6.250	-0.850	0.750	0.650	0.250

◎ 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
2025-07-30	-1.25	-2.00	1.00	9.25	-0.75	3.00	7.75	11.25	4.75	8.25	15.25	3.50	10.50	7.00	14.75	7.75
2025-07-29	-1.50	-2.25	1.75	10.50	-0.75	4.00	8.75	12.75	4.75	8.75	16.25	4.00	11.50	7.50	15.75	8.25
change	0.25	0.25	-0.75	-1.25	0.00	-1.00	-1.00	-1.50	0.00	-0.50	-1.00	-0.50	-1.00	-0.50	-1.00	-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
2025-07-30	-3.00	-8.00	-1.00	7.00	13.00	16.00	6.00	9.00	12.00	3.00	6.00	3.00	8.50	5.50	-3.50	-7.50
2025-07-29	-2.00	-7.50	-0.50	7.00	13.50	16.50	6.50	9.50	12.50	3.00	6.00	3.00	8.50	5.50	-3.50	-7.50
change	-1.00	-0.50	-0.50	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2025-07-30	-48.50	-54.50	-50.50	-49.25	-49.75	-53.75	-56.00	2025-07-30	-3.75	-5.25	-1.50	3.50	1.50	-2.00	-10.50	-12.00
2025-07-29	-48.00	-53.25	-50.25	-48.50	-49.50	-54.00	-56.75	2025-07-29	-4.50	-6.75	-2.25	3.50	1.50	-2.00	-10.50	-12.00
change	-0.50	-1.25	-0.25	-0.75	-0.25	0.25	0.75	change	0.75	1.50	0.75	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	107.25	118.51	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	0.00	-0.02	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	17.86	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	01/08/25	01/08/25	01/08/25	01/08/25	01/08/25	01/08/25	01/08/25	01/08/25
	maturity	03/08/26	01/02/27	02/08/27	01/08/28	01/08/29	01/08/30	02/08/32	01/08/35
CCS	value	04/08/25	04/08/25	04/08/25	04/08/25	04/08/25	04/08/25	04/08/25	04/08/25
	maturity	04/08/26	04/02/27	04/08/27	04/08/28	06/08/29	05/08/30	04/08/32	06/08/35

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

◎ Bloomberg : TRKW

Night Duty

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