

Tradition Market Summary

06-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-05	2.4275	2.3900	2.3725	2.3500	2.3400	2.3650	2.4150	2.4500	2.4900	2.5225	2.5500	2.5750	2.6025	2.6375	2.6175	2.4775
2025-08-04	2.4300	2.3900	2.3700	2.3525	2.3400	2.3725	2.4275	2.4700	2.5125	2.5450	2.5725	2.6000	2.6275	2.6625	2.6425	2.5025
change	-0.0025	0.0000	0.0025	-0.0025	0.0000	-0.0075	-0.0125	-0.0200	-0.0225	-0.0225	-0.0225	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-05	1.9700	1.9450	1.9000	1.8650	1.8300	1.9150	1.9750	2.0150	2.0350	2.0550	2.0700	2.0900	2.1100	2.0750	2.0350	1.9700
2025-08-04	1.9750	1.9500	1.9050	1.8800	1.8450	1.9350	2.0000	2.0500	2.0700	2.0900	2.1050	2.1250	2.1450	2.1100	2.0700	2.0050
change	-0.0050	-0.0050	-0.0050	-0.0150	-0.0150	-0.0200	-0.0250	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2025-08-05	107.38	118.88	2.226	2.350	2.385	2.427	2.493	2.562	2.765	2.787	2.50	3198.00	798.60	1,388.30	940.26	-2610
2025-08-04	107.39	118.69	2.369	2.400	2.445	2.420	2.495	2.565	2.775	2.800	2.50	3147.75	784.06	1,385.20	942.83	-2670
change	-0.01	0.19	-0.143	-0.050	-0.060	0.007	-0.002	-0.003	-0.010	-0.013	0.00	50.25	14.54	3.10	-2.57	60

◎ 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
2025-08-05	3.724	3.688	3.776	4.208	4.777	7.1890	44,111.74	20,916.55	2025-08-05	14.650	-4.500	-6.200	-7.800	-11.200	-16.250	-30.950
2025-08-04	3.677	3.646	3.740	4.194	4.791	7.1828	44,173.64	21,053.58	2025-08-04	0.100	-10.500	-4.750	-6.750	-9.500	-14.750	-29.750
change	0.047	0.042	0.036	0.014	-0.014	0.0062	- 61.90	- 137.03	change	14.550	6.000	-1.450	-1.050	-1.700	-1.500	-1.200

◎ 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
2025-08-05	-2.25	-3.25	-0.75	7.75	-1.00	2.50	7.50	11.00	5.00	8.50	15.75	3.50	10.75	7.25	15.25	8.00
2025-08-04	-1.75	-3.00	0.25	10.00	-1.25	3.25	8.75	13.00	5.50	9.75	17.25	4.25	11.75	7.50	15.75	8.25
change	-0.50	-0.25	-1.00	-2.25	0.25	-0.75	-1.25	-2.00	-0.50	-1.25	-1.50	-0.75	-1.00	-0.25	-0.50	-0.25

◎ 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
2025-08-05	-3.50	-7.00	1.50	8.50	14.50	18.50	6.00	10.00	14.00	4.00	8.00	4.00	9.50	5.50	-3.50	-7.50
2025-08-04	-2.50	-6.00	3.00	9.00	15.50	20.50	6.50	11.50	15.50	5.00	9.00	4.00	9.50	5.50	-3.50	-7.50
change	-1.00	-1.00	-1.50	-0.50	-1.00	-2.00	-0.50	-1.50	-1.50	-1.00	-1.00	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
2025-08-05	-47.25	-51.00	-45.00	-44.00	-43.50	-46.75	-49.25	2025-08-05	-3.75	-5.50	-1.75	3.50	1.50	-2.00	-12.50	-14.00
2025-08-04	-46.50	-49.50	-43.75	-42.75	-42.00	-45.50	-48.25	2025-08-04	-4.00	-6.00	-2.00	3.50	1.50	-2.00	-12.50	-14.00
change	-0.75	-1.50	-1.25	-1.25	-1.50	-1.25	-1.00	change	0.25	0.50	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	107.36	118.93	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	-0.05	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	22.2	12.3	16.8	13.6	18.7	13.7	11.68	14.09	17.92	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/08/25	07/08/25	07/08/25	07/08/25	07/08/25	07/08/25	07/08/25	07/08/25
	maturity	07/08/26	10/02/27	09/08/27	07/08/28	07/08/29	07/08/30	09/08/32	07/08/35
CCS	value	08/08/25	08/08/25	08/08/25	08/08/25	08/08/25	08/08/25	08/08/25	08/08/25
	maturity	10/08/26	10/02/27	09/08/27	08/08/28	08/08/29	08/08/30	09/08/32	08/08/35

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

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Night Duty

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