

Tradition Market Summary

08-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-07	2.4250	2.3850	2.3575	2.3400	2.3250	2.3500	2.4000	2.4350	2.4800	2.5150	2.5450	2.5700	2.5975	2.6325	2.6125	2.4725
2025-08-06	2.4325	2.3950	2.3725	2.3575	2.3475	2.3725	2.4225	2.4550	2.4975	2.5300	2.5575	2.5825	2.6100	2.6450	2.6250	2.4850
change	-0.0075	-0.0100	-0.0150	-0.0175	-0.0225	-0.0225	-0.0225	-0.0200	-0.0175	-0.0150	-0.0125	-0.0125	-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
2025-08-07	2.0300	1.9550	1.9000	1.8700	1.8300	1.9250	1.9750	2.0150	2.0550	2.0700	2.0850	2.1050	2.1250	2.0900	2.0500	1.9850
2025-08-06	2.0500	1.9750	1.9250	1.8950	1.8500	1.9450	1.9950	2.0350	2.0550	2.0750	2.0900	2.1100	2.1300	2.0950	2.0550	1.9900
change	-0.0200	-0.0200	-0.0250	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	0.0000	-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
2025-08-07	107.46	119.01	2.220	2.340	2.375	2.400	2.470	2.545	2.762	2.782	2.50	3227.68	805.81	1,381.20	942.02	-2630
2025-08-06	107.38	118.80	2.228	2.348	2.390	2.425	2.495	2.570	2.780	2.805	2.50	3198.14	803.49	1,389.50	941.01	-2650
change	0.08	0.21	-0.008	-0.008	-0.015	-0.025	-0.025	-0.025	-0.018	-0.023	0.00	29.54	2.32	- 8.30	1.01	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
2025-08-07	3.724	3.683	3.788	4.248	4.826	7.1793	43,968.64	21,242.70	2025-08-07	13.750	-5.000	-5.000	-7.000	-11.000	-16.450	-30.950
2025-08-06	3.714	3.668	3.778	4.232	4.823	7.1845	44,193.12	21,169.43	2025-08-06	14.450	-4.250	-5.250	-7.250	-11.500	-17.000	-32.000
change	0.010	0.015	0.010	0.016	0.003	-0.0052	- 224.48	73.27	change	-0.700	-0.750	0.250	0.250	0.500	0.550	1.050

◎ 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
2025-08-07	-1.75	-3.25	-0.75	7.75	-1.50	2.50	7.50	11.00	5.00	8.50	16.50	3.50	11.50	8.00	16.25	8.25
2025-08-06	-1.50	-2.50	0.00	8.25	-1.00	2.50	7.50	10.75	5.00	8.25	15.75	3.25	10.75	7.50	15.50	8.00
change	-0.25	-0.75	-0.75	-0.50	-0.50	0.00	0.00	0.25	0.00	0.25	0.75	0.25	0.75	0.50	0.75	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
2025-08-07	-3.00	-7.00	2.50	9.50	14.50	18.50	5.00	9.00	14.50	4.00	9.50	5.50	11.00	5.50	-3.50	-7.50
2025-08-06	-3.00	-7.50	2.00	9.50	14.50	18.50	5.00	9.00	13.00	4.00	8.00	4.00	9.50	5.50	-3.50	-7.50
change	0.00	0.50	0.50	0.00	0.00	0.00	0.00	0.00	1.50	0.00	1.50	1.50	1.50	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
2025-08-07	-45.75	-49.50	-42.50	-42.50	-42.00	-44.50	-47.25	2025-08-07	-4.00	-6.75	-2.75	3.50	1.50	-2.00	-12.50	-14.00
2025-08-06	-44.75	-49.75	-42.75	-42.75	-42.00	-45.50	-48.00	2025-08-06	-3.75	-6.00	-2.25	3.50	1.50	-2.00	-12.50	-14.00
change	-1.00	0.25	0.25	0.25	0.00	1.00	0.75	change	-0.25	-0.75	-0.50	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	KTb이론가	107.41	119.05	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	0.05	-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	16.3	22.2	12.3	16.8	13.6	18.7	13.7	11.68	14.09	17.92						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/08/25	11/08/25	11/08/25	11/08/25	11/08/25	11/08/25	11/08/25	11/08/25
	maturity	11/08/26	11/02/27	11/08/27	11/08/28	13/08/29	12/08/30	11/08/32	13/08/35
CCS	value	12/08/25	12/08/25	12/08/25	12/08/25	12/08/25	12/08/25	12/08/25	12/08/25
	maturity	12/08/26	12/02/27	12/08/27	14/08/28	13/08/29	12/08/30	12/08/32	13/08/35

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

Y.S Jo