

Tradition Market Summary

14-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-13	2.4400	2.4050	2.3700	2.3500	2.3350	2.3700	2.4275	2.4650	2.5100	2.5425	2.5725	2.5975	2.6275	2.6625	2.6425	2.5275
2025-08-12	2.4425	2.4075	2.3750	2.3625	2.3550	2.3850	2.4400	2.4750	2.5175	2.5500	2.5775	2.6025	2.6300	2.6650	2.6450	2.5350
change	-0.0025	-0.0025	-0.0050	-0.0125	-0.0200	-0.0150	-0.0125	-0.0100	-0.0075	-0.0075	-0.0050	-0.0050	-0.0025	-0.0025	-0.0025	-0.0075
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-13	2.0050	1.9350	1.8750	1.8750	1.8600	1.9300	1.9900	2.0300	2.0700	2.0850	2.1000	2.1200	2.1400	2.1050	2.1000	2.0350
2025-08-12	2.0500	1.9750	1.9050	1.8900	1.8750	1.9450	2.0050	2.0450	2.0850	2.1000	2.1150	2.1350	2.1550	2.1200	2.1150	2.0500
change	-0.0450	-0.0400	-0.0300	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2025-08-13	107.42	118.61	2.200	2.363	2.380	2.412	2.490	2.565	2.800	2.825	2.51	3224.37	814.10	1,381.70	937.09	-2630
2025-08-12	107.36	118.65	2.199	2.370	2.396	2.430	2.508	2.580	2.800	2.819	2.50	3189.91	807.19	1,389.90	937.24	-2850
change	0.06	-0.04	0.001	-0.007	-0.016	-0.018	-0.018	-0.015	0.000	0.006	0.01	34.46	6.91	- 8.20	-0.15	220

◎ 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
2025-08-13	3.679	3.646	3.765	4.237	4.828	7.1810	44,922.27	21,713.14	2025-08-13	17.000	-4.500	-4.200	-6.250	-10.000	-17.250	-29.750
2025-08-12	3.733	3.821	3.821	4.289	4.878	7.1847	44,458.61	21,681.90	2025-08-12	17.600	-4.100	-4.500	-6.800	-10.500	-17.000	-28.400
change	-0.054	-0.175	-0.056	-0.052	-0.050	-0.0037	463.66	31.24	change	-0.600	-0.400	0.300	0.550	0.500	-0.250	-1.350

◎ 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
2025-08-13	-2.00	-3.50	0.00	9.50	-1.50	3.50	9.25	13.00	5.75	9.50	17.25	3.75	11.50	7.75	16.25	8.50
2025-08-12	-1.25	-2.00	1.00	10.00	-0.75	3.00	8.50	12.00	5.50	9.00	16.50	3.50	11.00	7.50	15.50	8.00
change	-0.75	-1.50	-1.00	-0.50	-0.75	0.50	0.75	1.00	0.25	0.50	0.75	0.25	0.50	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
2025-08-13	0.00	-1.50	5.50	7.00	13.00	17.00	6.00	10.00	15.50	4.00	9.50	5.50	11.00	5.50	-3.50	-4.00
2025-08-12	-1.50	-3.00	4.00	7.00	13.00	17.00	6.00	10.00	15.50	4.00	9.50	5.50	11.00	5.50	-3.50	-4.00
change	1.50	1.50	1.50	0.00	0.00	0.00	0.00	0.00	0.00	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
2025-08-13	-49.50	-47.50	-44.00	-43.75	-43.50	-45.75	-48.75	2025-08-13	-3.50	-7.00	-3.50	3.50	1.50	-2.00	-10.00	-11.50
2025-08-12	-47.00	-48.00	-44.00	-43.50	-43.00	-45.00	-47.50	2025-08-12	-3.50	-6.75	-3.25	3.50	1.50	-2.00	-9.50	-11.00
change	-2.50	0.50	0.00	-0.25	-0.50	-0.75	-1.25	change	0.00	-0.25	-0.25	0.00	0.00	0.00	-0.50	-0.50

◎ 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	107.38	118.68	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	0.04	-0.07	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						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/08/25	18/08/25	18/08/25	18/08/25	18/08/25	18/08/25	18/08/25	18/08/25
	maturity	18/08/26	18/02/27	18/08/27	18/08/28	20/08/29	19/08/30	18/08/32	20/08/35
CCS	value	19/08/25	19/08/25	19/08/25	19/08/25	19/08/25	19/08/25	19/08/25	19/08/25
	maturity	19/08/26	19/02/27	19/08/27	21/08/28	20/08/29	19/08/30	19/08/32	20/08/35

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Night Duty

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