

Tradition Market Summary

18-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-14	2.4300	2.3900	2.3575	2.3375	2.3200	2.3475	2.3950	2.4325	2.4775	2.5100	2.5400	2.5650	2.5925	2.6275	2.6075	2.4925
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
change	-0.0100	-0.0150	-0.0125	-0.0125	-0.0150	-0.0225	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-14	1.9900	1.9200	1.8550	1.8550	1.8400	1.9100	1.9700	2.0100	2.0500	2.0650	2.0800	2.1000	2.1200	2.0850	2.0800	2.0150
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
change	-0.0150	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2025-08-14	107.48	118.78	2.190	2.363	2.370	2.392	2.475	2.545	2.782	2.817	2.50	3225.66	815.26	1,382.00	944.49	-2590
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
change	0.06	0.17	-0.010	0.000	-0.010	-0.020	-0.015	-0.020	-0.018	-0.008	-0.01	1.29	1.16	0.30	7.40	40

◎ 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
2025-08-15	3.755	3.718	3.840	4.322	4.923	7.1873	44,946.12	21,622.98	2025-08-14	16.750	-5.000	-4.450	-8.000	-11.250	-18.950	-32.450
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
change	0.076	0.072	0.075	0.085	0.095	0.0063	23.85	-90.16	change	-0.250	-0.500	-0.250	-1.750	-1.250	-1.700	-2.700

◎ 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
2025-08-14	-2.00	-3.75	-1.00	7.50	-1.75	2.75	7.50	11.25	4.75	8.50	16.25	3.75	11.50	7.75	16.00	8.25
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
change	0.00	-0.25	-1.00	-2.00	-0.25	-0.75	-1.75	-1.75	-1.00	-1.00	-1.00	0.00	0.00	0.00	-0.25	-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
2025-08-14	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
2025-08-13	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
change	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	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
2025-08-14	-50.25	-48.00	-43.75	-42.50	-42.25	-44.50	-47.25	2025-08-14	-4.00	-7.25	-3.25	3.50	1.50	-2.00	-10.00	-11.50
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
change	-0.75	-0.50	0.25	1.25	1.25	1.25	1.50	change	-0.50	-0.25	0.25	0.00	0.00	0.00	0.00	0.00

◎ 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	107.16	118.86	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	0.32	-0.08	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	14.10	17.89						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	20/08/25	20/08/25	20/08/25	20/08/25	20/08/25	20/08/25	20/08/25	20/08/25
	maturity	20/08/26	22/02/27	20/08/27	21/08/28	20/08/29	20/08/30	20/08/32	20/08/35

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Night Duty

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