

Tradition Market Summary

21-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-20	2.4350	2.4050	2.3775	2.3625	2.3500	2.3850	2.4375	2.4825	2.5275	2.5625	2.5950	2.6225	2.6525	2.6900	2.6750	2.5625
2025-08-19	2.4350	2.4050	2.3775	2.3625	2.3525	2.3900	2.4400	2.4850	2.5300	2.5650	2.5975	2.6250	2.6550	2.6925	2.6775	2.5650
change	0.0000	0.0000	0.0000	0.0000	-0.0025	-0.0050	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-20	2.0400	1.9700	1.9000	1.8900	1.8550	1.9250	1.9800	2.0200	2.0600	2.0750	2.0900	2.1100	2.1300	2.1200	2.1150	2.0500
2025-08-19	2.0400	1.9700	1.9050	1.8850	1.8500	1.9100	1.9650	2.0050	2.0450	2.0600	2.0750	2.0950	2.1150	2.1050	2.1000	2.0350
change	0.0000	0.0000	-0.0050	0.0050	0.0050	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
2025-08-20	107.32	118.21	2.181	2.372	2.387	2.437	2.522	2.605	2.847	2.860	2.52	3130.09	777.61	1,398.40	948.23	-2680
2025-08-19	107.30	118.10	2.189	2.382	2.397	2.442	2.825	2.610	2.857	2.870	2.52	3151.56	787.96	1,390.90	943.74	-2650
change	0.02	0.11	-0.008	-0.010	-0.010	-0.005	-0.303	-0.005	-0.010	-0.010	0.00	-21.47	-	7.50	4.49	-30

◎ 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
2025-08-20	3.752	3.703	3.812	4.291	4.895	7.1820	44,938.31	21,172.86	2025-08-20	19.650	-3.700	-5.200	-8.450	-12.250	-19.450	-29.750
2025-08-19	3.754	3.713	3.827	4.310	4.910	7.1880	44,922.27	21,314.95	2025-08-19	18.850	-4.450	-5.200	-38.500	-12.500	-20.200	-30.500
change	-0.002	-0.010	-0.015	-0.019	-0.015	-0.0060	16.04	- 142.09	change	0.800	0.750	0.000	30.050	0.250	0.750	0.750

◎ 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
2025-08-20	-1.50	-2.75	0.75	10.50	-1.25	3.50	8.75	13.25	5.25	9.75	17.75	4.50	12.50	8.00	17.00	9.00
2025-08-19	-1.50	-2.50	1.25	10.75	-1.00	3.75	8.75	13.25	5.00	9.50	17.50	4.50	12.50	8.00	17.00	9.00
change	0.00	-0.25	-0.50	-0.25	-0.25	-0.25	0.00	0.00	0.25	0.25	0.25	0.00	0.00	0.00	0.00	0.00

◎ 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
2025-08-20	-1.00	-4.50	2.50	7.00	12.50	16.50	5.50	9.50	15.00	4.00	9.50	5.50	11.00	5.50	-1.00	-1.50
2025-08-19	-2.00	-5.50	0.50	6.00	11.50	15.50	5.50	9.50	15.00	4.00	9.50	5.50	11.00	5.50	-1.00	-1.50
change	1.00	1.00	2.00	1.00	1.00	1.00	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
2025-08-20	-47.75	-49.50	-46.00	-45.75	-46.25	-48.75	-52.25	2025-08-20	-3.00	-5.75	-2.75	3.75	2.25	-1.50	-9.00	-11.25
2025-08-19	-47.25	-50.25	-48.00	-47.50	-48.00	-50.50	-54.00	2025-08-19	-3.00	-5.75	-2.75	3.75	2.25	-1.50	-9.00	-11.25
change	-0.50	0.75	2.00	1.75	1.75	1.75	1.75	change	0.00	0.00	0.00	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	KTBI론가	107.29	118.28	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	0.03	-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	14.07	17.82						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/08/25	22/08/25	22/08/25	22/08/25	22/08/25	22/08/25	22/08/25	22/08/25
	maturity	24/08/26	24/02/26	23/08/27	22/08/28	22/08/29	22/08/30	23/08/32	22/08/35
CCS	value	25/08/25	25/08/25	25/08/25	25/08/25	25/08/25	25/08/25	25/08/25	25/08/25
	maturity	25/08/26	25/02/27	25/08/27	25/08/28	27/08/29	26/08/30	25/08/32	27/08/35

◎ 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

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◎ Bloomberg : TRKW

Night Duty

T.Y Kim