

Tradition Market Summary

27-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-26	2.4300	2.3925	2.3675	2.3425	2.3300	2.3675	2.4275	2.4725	2.5250	2.5625	2.6025	2.6275	2.6575	2.6900	2.6825	2.5975
2025-08-25	2.4375	2.3975	2.3775	2.3575	2.3450	2.3825	2.4400	2.4850	2.5350	2.5675	2.6050	2.6300	2.6600	2.6925	2.6850	2.5975
change	-0.0075	-0.0050	-0.0100	-0.0150	-0.0150	-0.0150	-0.0125	-0.0125	-0.0100	-0.0050	-0.0025	-0.0025	-0.0025	-0.0025	-0.0025	0.0000
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-26	2.0250	1.9550	1.8850	1.8800	1.8350	1.9250	2.0050	2.0550	2.0850	2.0950	2.1100	2.1300	2.1400	2.1300	2.1250	2.0600
2025-08-25	2.0250	1.9550	1.8850	1.8800	1.8500	1.9350	2.0100	2.0550	2.0850	2.0950	2.1100	2.1300	2.1400	2.1300	2.1250	2.0600
change	0.0000	0.0000	0.0000	0.0000	-0.0150	-0.0100	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2025-08-26	107.37	118.26	2.171	2.337	2.360	2.417	2.505	2.591	2.855	2.881	2.53	3179.36	801.66	1,395.80	946.05	-2610
2025-08-25	107.31	118.23	2.174	2.350	2.375	2.435	2.517	2.602	2.852	2.865	2.53	3209.86	798.02	1,384.70	942.11	-2610
change	0.06	0.03	-0.003	-0.013	-0.015	-0.018	-0.012	-0.011	0.003	0.016	0.00	-30.50	3.64	11.10	3.94	0

◎ 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
2025-08-26	3.683	3.625	3.747	4.265	4.922	7.1538	45,418.07	21,544.27	2025-08-26	19.650	-3.000	-4.950	-7.750	-11.850	-19.750	-28.350
2025-08-25	3.724	3.672	3.785	4.277	4.891	7.1576	45,282.47	21,449.29	2025-08-25	20.350	-3.000	-5.250	-7.700	-11.700	-19.200	-26.750
change	-0.041	-0.047	-0.038	-0.012	0.031	-0.0038	135.60	94.98	change	-0.700	0.000	0.300	-0.050	-0.150	-0.550	-1.600

◎ 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
2025-08-26	-2.50	-3.75	0.00	10.50	-1.25	3.75	9.75	14.25	6.00	10.50	19.50	4.50	13.50	9.00	18.50	9.50
2025-08-25	-2.00	-3.25	0.50	10.75	-1.25	3.75	9.50	14.00	5.75	10.25	18.50	4.50	12.75	8.25	17.50	9.25
change	-0.50	-0.50	-0.50	-0.25	0.00	0.00	0.25	0.25	0.25	0.25	1.00	0.00	0.75	0.75	1.00	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
2025-08-26	-0.50	-5.00	4.00	9.00	17.00	22.00	8.00	13.00	17.00	5.00	9.00	4.00	8.50	4.50	-1.00	-1.50
2025-08-25	-0.50	-3.50	5.00	8.50	16.00	20.50	7.50	12.00	16.00	4.50	8.50	4.00	8.50	4.50	-1.00	-1.50
change	0.00	-1.50	-1.00	0.50	1.00	1.50	0.50	1.00	1.00	0.50	0.50	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
2025-08-26	-48.25	-49.50	-44.25	-42.25	-41.75	-46.75	-51.75	2025-08-26	-3.75	-6.25	-2.50	3.25	2.50	-0.75	-6.00	-8.50
2025-08-25	-49.25	-49.50	-44.75	-43.00	-43.00	-47.25	-52.00	2025-08-25	-4.00	-6.00	-2.00	3.25	2.50	-0.75	-6.25	-8.75
change	1.00	0.00	0.50	0.75	1.25	0.50	0.25	change	0.25	-0.25	-0.50	0.00	0.00	0.00	0.25	0.25

◎ Duration

(var)								3yr		10yr		2025 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTBI론가	107.35	118.29	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	-0.03	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	17.77	© Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	28/08/25	28/08/25	28/08/25	28/08/25	28/08/25	28/08/25	28/08/25	28/08/25
	maturity	28/08/26	26/08/27	30/08/27	28/08/28	28/08/29	28/06/30	30/08/32	28/08/35
CCS	value	29/08/25	29/08/25	29/08/25	29/08/25	29/08/25	29/08/25	29/08/25	29/08/25
	maturity	31/08/26	26/02/27	31/08/27	31/08/28	31/08/29	30/08/30	31/08/32	31/08/35

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◎ Bloomberg : TRKW

Night Duty

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