

Tradition Market Summary

28-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-27	2.4225	2.3775	2.3475	2.3225	2.3175	2.3500	2.4050	2.4475	2.4975	2.5325	2.5725	2.5975	2.6275	2.6575	2.6425	2.5475
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
change	-0.0075	-0.0150	-0.0200	-0.0200	-0.0125	-0.0175	-0.0225	-0.0250	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0325	-0.0400	-0.0500
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-27	2.0100	1.9400	1.8700	1.8650	1.8200	1.9100	1.9900	2.0500	2.0800	2.0900	2.1050	2.1250	2.1350	2.1250	2.1200	2.0550
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
change	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0050	-0.0050	-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
2025-08-27	107.44	118.58	2.182	2.333	2.351	2.397	2.480	2.565	2.822	2.858	2.53	3187.16	801.72	1,396.30	946.79	-2610
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
change	0.07	0.32	0.011	-0.004	-0.009	-0.020	-0.025	-0.026	-0.033	-0.023	0.00	7.80	0.06	0.50	0.74	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
2025-08-27	3.615	3.585	3.701	4.238	4.921	7.1527	45,565.23	21,590.14	2025-08-27	16.550	-3.350	-4.700	-7.500	-11.750	-19.450	-31.050
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
change	-0.068	-0.040	-0.046	-0.027	-0.001	-0.0011	147.16	45.87	change	-3.100	-0.350	0.250	0.250	0.100	0.300	-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
2025-08-27	-2.50	-3.00	0.25	10.00	-0.50	3.25	8.75	13.00	5.50	9.75	18.25	4.25	12.75	8.50	18.00	9.50
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
change	0.00	0.75	0.25	-0.50	0.75	-0.50	-1.00	-1.25	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.50	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
2025-08-27	-0.50	-5.00	4.00	9.00	17.00	23.00	8.00	14.00	18.00	6.00	10.00	4.00	8.50	4.50	-1.00	-1.50
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
change	0.00	0.00	0.00	0.00	0.00	1.00	0.00	1.00	1.00	1.00	1.00	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
2025-08-27	-47.75	-49.75	-44.00	-41.50	-39.75	-44.25	-49.25	2025-08-27	-4.50	-7.50	-3.00	3.00	1.50	-1.50	-8.00	-9.50
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
change	0.50	-0.25	0.25	0.75	2.00	2.50	2.50	change	-0.75	-1.25	-0.50	-0.25	-1.00	-0.75	-2.00	-1.00

◎ 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	107.41	118.63	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	-0.05	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	17.83					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	28/08/26	26/02/27	31/08/27	31/08/28	31/08/29	30/08/30	31/08/32	31/08/35
CCS	value	02/09/25	02/09/25	02/09/25	02/09/25	02/09/25	02/09/25	02/09/25	02/09/25
	maturity	02/09/26	02/03/27	02/09/27	05/09/28	04/09/29	03/09/30	02/09/32	04/09/35

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