

Tradition Market Summary

29-Aug-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-08-28	2.4450	2.4000	2.3600	2.3375	2.3350	2.3675	2.4175	2.4575	2.5025	2.5350	2.5725	2.5975	2.6250	2.6550	2.6400	2.5500
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
change	0.0225	0.0225	0.0125	0.0150	0.0175	0.0175	0.0125	0.0100	0.0050	0.0025	0.0000	0.0000	-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
2025-08-28	1.9900	1.9200	1.8500	1.8450	1.8000	1.8900	1.9700	2.0300	2.0600	2.0700	2.0850	2.1050	2.1150	2.1050	2.1000	2.0350
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
change	-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	-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
2025-08-28	107.38	118.68	2.184	2.335	2.360	2.415	2.495	2.577	2.815	2.865	2.53	3196.32	798.43	1,387.60	942.10	-2570
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
change	-0.06	0.10	0.002	0.002	0.009	0.018	0.015	0.012	-0.007	0.007	0.00	9.16	- 3.29	- 8.70	-4.69	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
2025-08-28	3.633	3.500	3.692	4.205	4.875	7.1194	45,636.90	21,705.16	2025-08-28	17.600	-2.500	-4.750	-7.750	-11.950	-19.000	-31.500
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
change	0.018	-0.085	-0.009	-0.033	-0.046	-0.0333	71.67	115.02	change	1.050	0.850	-0.050	-0.250	-0.200	0.450	-0.450

◎ 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
2025-08-28	-2.25	-2.50	0.75	9.75	-0.25	3.25	8.25	12.25	5.00	9.00	16.75	4.00	11.75	7.75	16.75	9.00
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
change	0.25	0.50	0.50	-0.25	0.25	0.00	-0.50	-0.75	-0.50	-0.75	-1.50	-0.25	-1.00	-0.75	-1.25	-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
2025-08-28	-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
2025-08-27	-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
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
2025-08-28	-51.00	-53.50	-47.75	-44.75	-42.75	-46.50	-51.00	2025-08-28	-4.50	-8.50	-4.00	3.00	1.50	-1.50	-7.50	-9.00
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
change	-3.25	-3.75	-3.75	-3.25	-3.00	-2.25	-1.75	change	0.00	-1.00	-1.00	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	107.37	118.74	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	0.01	-0.06	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	14.09	17.82						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	01/09/25	01/09/25	01/09/25	01/09/25	01/09/25	01/09/25	01/09/25	01/09/25
	maturity	01/09/26	02/03/27	01/09/27	01/09/28	03/09/29	02/09/30	01/09/32	03/09/35
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

◎ 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

◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

J.W Shim