

Tradition Market Summary

08-Sep-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-09-05	2.4725	2.4300	2.3975	2.3775	2.3700	2.4075	2.4625	2.5100	2.5500	2.5875	2.6225	2.6500	2.6725	2.7050	2.7025	2.6325
2025-09-04	2.4750	2.4350	2.4025	2.3825	2.3775	2.4200	2.4800	2.5275	2.5675	2.6075	2.6425	2.6700	2.6975	2.7300	2.7275	2.6575
change	-0.0025	-0.0050	-0.0050	-0.0050	-0.0075	-0.0125	-0.0175	-0.0175	-0.0175	-0.0200	-0.0200	-0.0200	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-09-05	2.0850	2.0150	1.9500	1.9300	1.9000	1.9950	2.0700	2.1500	2.1650	2.1800	2.1800	2.1900	2.2000	2.1900	2.1850	2.1200
2025-09-04	2.0750	2.0050	1.9400	1.9300	1.9050	2.0000	2.0850	2.1650	2.1800	2.1900	2.1900	2.2000	2.2100	2.2000	2.1950	2.1300
change	0.0100	0.0100	0.0100	0.0000	-0.0050	-0.0050	-0.0150	-0.0150	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2025-09-05	107.22	118.16	2.206	2.354	2.410	2.465	2.535	2.627	2.867	2.892	2.57	3205.12	811.40	1,391.00	937.93	-2390
2025-09-04	107.20	118.03	2.203	2.352	2.407	2.470	2.545	2.640	2.880	2.902	2.56	3200.83	805.42	1,392.50	938.78	-2420
change	0.02	0.13	0.003	0.002	0.003	-0.005	-0.010	-0.013	-0.013	-0.010	0.01	4.29	5.98	- 1.50	-0.85	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
2025-09-05	3.509	3.478	3.582	4.076	4.760	7.1282	45,400.86	21,700.39	2025-09-05	19.150	-4.000	-5.750	-7.250	-11.700	-19.450	-25.950
2025-09-04	3.590	3.550	3.646	4.161	4.850	7.1374	45,621.29	21,707.69	2025-09-04	19.950	-2.950	-5.000	-6.500	-11.250	-18.250	-24.450
change	-0.081	-0.072	-0.064	-0.085	-0.090	-0.0092	- 220.43	- 7.30	change	-0.800	-1.050	-0.750	-0.750	-0.450	-1.200	-1.500

◎ 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
2025-09-05	-2.00	-2.75	1.00	11.25	-0.75	3.75	9.25	14.00	5.50	10.25	18.00	4.75	12.50	7.75	16.25	8.50
2025-09-04	-2.00	-2.50	1.75	12.50	-0.50	4.25	10.25	15.00	6.00	10.75	18.75	4.75	12.75	8.00	17.00	9.00
change	0.00	-0.25	-0.75	-1.25	-0.25	-0.50	-1.00	-1.00	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-0.75	-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
2025-09-05	-2.00	-5.00	4.50	9.50	17.00	25.00	7.50	15.50	18.50	8.00	11.00	3.00	5.00	2.00	-1.00	-1.50
2025-09-04	-1.00	-3.50	6.00	9.50	18.00	26.00	8.50	16.50	19.00	8.00	10.50	2.50	4.50	2.00	-1.00	-1.50
change	-1.00	-1.50	-1.50	0.00	-1.00	-1.00	-1.00	-1.00	-0.50	0.00	0.50	0.50	0.50	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
2025-09-05	-44.75	-47.00	-41.25	-39.25	-36.00	-40.75	-47.25	2025-09-05	-4.25	-7.50	-3.25	3.25	3.00	-0.25	-4.00	-7.00
2025-09-04	-46.25	-47.25	-42.00	-39.50	-36.25	-41.75	-48.75	2025-09-04	-4.00	-7.25	-3.25	3.25	3.00	-0.25	-4.00	-7.00
change	1.50	0.25	0.75	0.25	0.25	1.00	1.50	change	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ 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	107.20	118.21	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	-0.05	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	14.06	17.73	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/09/25	09/09/25	09/09/25	09/09/25	09/09/25	09/09/25	09/09/25	09/09/25
	maturity	09/09/26	09/06/27	09/09/27	11/09/28	10/09/29	09/09/30	09/09/32	10/09/35
CCS	value	10/09/25	10/09/25	10/09/25	10/09/25	10/09/25	10/09/25	10/09/25	10/09/25
	maturity	10/09/26	10/06/27	10/09/27	11/09/28	10/09/29	10/09/30	10/09/32	10/09/35

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

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