

Tradition Market Summary

09-Sep-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-09-08	2.4775	2.4275	2.3950	2.3725	2.3650	2.4000	2.4500	2.4900	2.5275	2.5650	2.6000	2.6275	2.6500	2.6825	2.6825	2.6125
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
change	0.0050	-0.0025	-0.0025	-0.0050	-0.0050	-0.0075	-0.0125	-0.0200	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0200	-0.0200
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-09-08	2.0750	2.0050	1.9400	1.9200	1.8850	1.9750	2.0400	2.1050	2.1200	2.1350	2.1350	2.1400	2.1500	2.1400	2.1350	2.0700
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
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0150	-0.0200	-0.0300	-0.0450	-0.0450	-0.0450	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2025-09-08	107.24	118.31	2.204	2.354	2.412	2.452	2.522	2.612	2.857	2.882	2.56	3219.59	818.60	1,390.60	940.19	-2290
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
change	0.02	0.15	-0.002	0.000	0.002	-0.013	-0.013	-0.015	-0.010	-0.010	-0.01	14.47	7.20	-0.40	2.26	100

◎ 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
2025-09-08	3.488	3.453	3.561	4.040	4.691	7.1215	45,514.95	21,798.70	2025-09-08	19.100	-4.700	-5.200	-7.200	-12.200	-20.700	-26.950
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
change	-0.021	-0.025	-0.021	-0.036	-0.069	-0.0067	114.09	98.31	change	-0.050	-0.700	0.550	0.050	-0.500	-1.250	-1.000

◎ 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
2025-09-08	-2.25	-3.00	0.50	9.50	-0.75	3.50	8.50	12.50	5.00	9.00	16.50	4.00	11.50	7.50	16.00	8.50
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
change	-0.25	-0.25	-0.50	-1.75	0.00	-0.25	-0.75	-1.50	-0.50	-1.25	-1.50	-0.75	-1.00	-0.25	-0.25	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
2025-09-08	-2.00	-5.50	3.50	9.00	15.50	22.00	6.50	13.00	16.00	6.50	9.50	3.00	4.50	1.50	-1.00	-1.50
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
change	0.00	-0.50	-1.00	-0.50	-1.50	-3.00	-1.00	-2.50	-2.50	-1.50	-1.50	0.00	-0.50	-0.50	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
2025-09-08	-45.50	-48.00	-42.50	-41.00	-38.50	-43.00	-50.00	2025-09-08	-5.00	-8.25	-3.25	3.25	3.25	0.00	-3.75	-7.00
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
change	-0.75	-1.00	-1.25	-1.75	-2.50	-2.25	-2.75	change	-0.75	-0.75	0.00	0.00	0.25	0.25	0.25	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	107.22	118.35	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	-0.04	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	17.74						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	10/03/27	10/09/27	11/09/28	10/09/29	10/09/30	10/09/32	10/09/35
CCS	value	11/09/25	11/09/25	11/09/25	11/09/25	11/09/25	11/09/25	11/09/25	11/09/25
	maturity	11/09/26	11/03/27	13/09/27	11/09/28	11/09/29	16/09/30	13/09/32	11/09/35

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Night Duty

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