

Tradition Market Summary

02-Oct-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-01	2.5400	2.5050	2.4900	2.4850	2.5050	2.5525	2.6075	2.6525	2.6875	2.7200	2.7475	2.7675	2.7925	2.8250	2.8175	2.7425
2025-09-30	2.5475	2.5100	2.4875	2.4800	2.4925	2.5325	2.5900	2.6375	2.6725	2.7025	2.7300	2.7500	2.7750	2.8075	2.8000	2.7250
change	-0.0075	-0.0050	0.0025	0.0050	0.0125	0.0200	0.0175	0.0150	0.0150	0.0175	0.0175	0.0175	0.0175	0.0175	0.0175	0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-01	2.0700	1.9950	2.0150	2.0450	2.0450	2.1050	2.1600	2.2000	2.2050	2.2050	2.2000	2.1800	2.1800	2.1700	2.1650	2.1000
2025-09-30	2.0650	1.9900	1.9800	2.0000	2.0000	2.0600	2.1150	2.1550	2.1600	2.1600	2.1550	2.1350	2.1350	2.1250	2.1200	2.0550
change	0.0050	0.0050	0.0350	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450
on/off	2.0	2.0	2.0	2.0	3.0	3.0	3.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0

◎ 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
2025-10-01	106.91	117.14	2.267	2.447	2.517	2.600	2.722	2.752	2.967	2.916	2.56	3455.83	845.34	1,403.20	954.73	-2270
2025-09-30	106.79	117.38	2.262	2.445	2.515	2.582	2.702	2.732	2.940	2.897	2.57	3424.60	841.99	1,402.90	950.42	-2320
change	0.12	-0.24	0.005	0.002	0.002	0.018	0.020	0.020	0.027	0.019	-0.01	31.23	3.35	0.30	4.31	50.00

◎ 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
2025-10-01	3.537	3.547	3.673	4.100	4.710	7.1248	46,441.10	22,755.16	2025-10-01	22.300	-1.200	-4.750	-11.450	-9.950	-17.450	-17.350
2025-09-30	3.617	3.626	3.744	4.154	4.731	7.1277	46,397.89	22,660.01	2025-09-30	22.550	-2.250	-4.950	-11.200	-9.450	-16.500	-17.200
change	-0.080	-0.079	-0.071	-0.054	-0.021	-0.0029	43.21	95.15	change	-0.250	1.050	0.200	-0.250	-0.500	-0.950	-0.150

◎ 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
2025-10-01	-0.50	1.50	6.25	16.25	2.00	4.75	10.25	14.75	5.50	10.00	16.75	4.50	11.25	6.75	14.00	7.25
2025-09-30	-0.75	0.50	4.50	15.00	1.25	4.00	9.75	14.50	5.75	10.50	17.00	4.75	11.25	6.50	13.75	7.25
change	0.25	1.00	1.75	1.25	0.75	0.75	0.50	0.25	-0.25	-0.50	-0.25	-0.25	0.00	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
2025-10-01	3.00	3.00	9.00	6.00	11.50	15.50	5.50	9.50	10.00	4.00	4.50	0.50	-2.00	-2.50	-1.00	-1.50
2025-09-30	2.00	2.00	8.00	6.00	11.50	15.50	5.50	9.50	10.00	4.00	4.50	0.50	-2.00	-2.50	-1.00	-1.50
change	1.00	1.00	1.00	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
2025-10-01	-47.50	-46.00	-44.75	-44.75	-45.25	-51.50	-61.25	2025-10-01	-3.50	-5.00	-1.50	3.25	2.50	-0.75	-5.00	-7.50
2025-09-30	-50.75	-49.25	-47.25	-47.50	-48.25	-54.25	-64.00	2025-09-30	-3.75	-6.00	-2.25	3.25	2.50	-0.75	-5.00	-7.50
change	3.25	3.25	2.50	2.75	3.00	2.75	2.75	change	0.25	1.00	0.75	0.00	0.00	0.00	0.00	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	106.73	117.27	01월 16일	02월 25일	04월 17일	05월 29일		
15.0	13.3	19.8	29.2	14.8	19.5	24.0	32.7	고/저평	0.18	-0.13	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	18.6	13.7	11.67	14.02	17.65						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/10/25	10/10/25	10/10/25	10/10/25	10/10/25	10/10/25	10/10/25	10/10/25
	maturity	12/10/26	12/04/27	12/10/27	10/10/28	10/10/29	10/10/30	12/10/32	10/10/35
CCS	value	14/10/25	14/10/25	14/10/25	14/10/25	14/10/25	14/10/25	14/10/25	14/10/25
	maturity	14/10/26	14/04/27	14/10/27	16/10/28	15/10/29	15/10/30	14/10/32	15/10/35

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Night Duty

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