

Tradition Market Summary

10-Oct-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-02	2.5000	2.4800	2.4625	2.4675	2.4875	2.5375	2.5925	2.6375	2.6750	2.7100	2.7375	2.7575	2.7825	2.8150	2.8075	2.7125
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
change	-0.0400	-0.0250	-0.0275	-0.0175	-0.0175	-0.0150	-0.0150	-0.0150	-0.0125	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0300
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-02	2.0600	1.9850	1.9700	2.0350	2.0350	2.0950	2.1350	2.1750	2.1800	2.1800	2.1750	2.1550	2.1550	2.1450	2.1400	2.0750
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
change	-0.0100	-0.0100	-0.0450	-0.0100	-0.0100	-0.0100	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2025-10-02	106.79	117.19	2.264	2.432	2.502	2.594	2.701	2.722	2.958	2.902	2.55	3549.21	854.25	1,400.00	930.84	-2200
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
change	-0.12	0.05	-0.003	-0.015	-0.015	-0.006	-0.021	-0.030	-0.009	-0.014	-0.01	93.38	8.91	- 3.20	-23.89	70.0

◎ 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
2025-10-09	3.597	3.612	3.736	4.142	4.723	7.1377	46,358.42	23,024.63	2025-10-02	19.850	-1.450	-5.650	-10.850	-8.450	-17.550	-18.950
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
change	0.060	0.065	0.063	0.042	0.013	0.0129	- 82.68	269.47	change	-2.450	-0.250	-0.900	0.600	1.500	-0.100	-1.600

◎ 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
2025-10-02	0.50	2.50	7.50	17.50	2.00	5.00	10.50	15.00	5.50	10.00	17.25	4.50	11.75	7.25	14.50	7.25
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
change	1.00	1.00	1.25	1.25	0.00	0.25	0.25	0.25	0.00	0.00	0.50	0.00	0.50	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
2025-10-02	6.50	6.50	12.50	6.00	10.00	14.00	4.00	8.00	8.50	4.00	4.50	0.50	-2.00	-2.50	-1.00	-1.50
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
change	3.50	3.50	3.50	0.00	-1.50	-1.50	-1.50	-1.50	-1.50	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
2025-10-02	-49.25	-45.25	-44.25	-45.75	-46.25	-53.00	-62.75	2025-10-02	-2.00	-3.75	-1.75	3.25	2.50	-0.75	-7.00	-9.50
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
change	-1.75	0.75	0.50	-1.00	-1.00	-1.50	-1.50	change	1.50	1.25	-0.25	0.00	0.00	0.00	-2.00	-2.00

◎ 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	106.80	117.33	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	-0.01	-0.14	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	14.03	17.69						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/10/25	13/10/25	13/10/25	13/10/25	13/10/25	13/10/25	13/10/25	13/10/25
	maturity	13/10/26	13/04/27	13/10/27	13/10/28	15/10/29	14/10/30	13/10/32	15/10/35
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

◎ 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

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

◎ Bloomberg : TRKW

Night Duty

J.K Kim