

Tradition Market Summary

13-Oct-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-10	2.4950	2.4750	2.4575	2.4625	2.4800	2.5325	2.5900	2.6375	2.6750	2.7100	2.7375	2.7575	2.7825	2.8150	2.8075	2.7125
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
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0075	-0.0050	-0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-10	2.0600	1.9850	1.9700	2.0300	2.0200	2.0800	2.1200	2.1600	2.1650	2.1650	2.1600	2.1400	2.1400	2.1300	2.1250	2.0600
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
change	0.0000	0.0000	0.0000	-0.0050	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2025-10-10	106.79	117.21	2.265	2.430	2.503	2.585	2.701	2.721	2.957	2.905	2.55	3610.60	859.49	1,421.00	944.27	-2210
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
change	0.00	0.02	0.001	-0.002	0.001	-0.009	0.000	-0.001	-0.001	0.003	0.00	61.39	5.24	21.00	13.43	-10.0

◎ 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
2025-10-10	3.529	3.539	3.654	4.059	4.641	7.1379	45,479.60	22,204.43	2025-10-10	19.250	-2.300	-5.250	-11.100	-8.350	-17.450	-19.250
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
change	-0.068	-0.073	-0.082	-0.083	-0.082	0.0002	- 878.82	- 820.20	change	-0.600	-0.850	0.400	-0.250	0.100	0.100	-0.300

◎ 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
2025-10-10	0.50	2.25	7.50	18.00	1.75	5.25	11.00	15.75	5.75	10.50	17.75	4.75	12.00	7.25	14.50	7.25
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
change	0.00	-0.25	0.00	0.50	-0.25	0.25	0.50	0.75	0.25	0.50	0.50	0.25	0.25	0.00	0.00	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
2025-10-10	6.00	5.00	11.00	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
2025-10-02	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
change	-0.50	-1.50	-1.50	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
2025-10-10	-48.75	-46.00	-45.25	-47.00	-47.75	-54.50	-64.25	2025-10-10	-2.00	-3.75	-1.75	3.25	2.50	-0.75	-7.00	-9.50
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
change	0.50	-0.75	-1.00	-1.25	-1.50	-1.50	-1.50	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

(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	106.79	117.36	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	0.00	-0.15	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	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	14/10/30	14/10/32	15/10/35
CCS	value	15/10/25	15/10/25	15/10/25	15/10/25	15/10/25	15/10/25	15/10/25	15/10/25
	maturity	15/10/26	15/04/27	15/10/27	16/10/28	15/10/29	15/10/30	15/10/32	15/10/35

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Night Duty

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