

Tradition Market Summary

14-Oct-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-13	2.4950	2.4725	2.4550	2.4450	2.4475	2.4975	2.5525	2.5950	2.6325	2.6650	2.6925	2.7125	2.7375	2.7700	2.7475	2.6475
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
change	0.0000	-0.0025	-0.0025	-0.0175	-0.0325	-0.0350	-0.0375	-0.0425	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0600	-0.0650
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-13	2.0800	2.0050	1.9900	2.0150	2.0050	2.0500	2.0900	2.1300	2.1250	2.1250	2.1150	2.0850	2.0750	2.0650	2.0600	1.9950
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
change	0.0200	0.0200	0.0200	-0.0150	-0.0150	-0.0300	-0.0300	-0.0300	-0.0400	-0.0400	-0.0450	-0.0550	-0.0650	-0.0650	-0.0650	-0.0650
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
2025-10-13	106.92	117.71	2.260	2.410	2.484	2.552	2.661	2.675	2.907	2.863	2.54	3584.55	860.49	1,425.80	937.12	-2180
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
change	0.13	0.50	-0.005	-0.020	-0.019	-0.033	-0.040	-0.046	-0.050	-0.042	-0.01	-26.05	1.00	4.80	-7.15	30.0

◎ 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	2025-10-13	19.500	-3.650	-5.450	-10.850	-8.000	-16.950	-21.550
2025-10-09	3.597	3.612	3.736	4.142	4.723	7.1377	46,358.42	23,024.63	2025-10-10	19.250	-2.300	-5.250	-11.100	-8.350	-17.450	-19.250
change	-0.068	-0.073	-0.082	-0.083	-0.082	0.0002	- 878.82	- 820.20	change	0.250	-1.350	-0.200	0.250	0.350	0.500	-2.300

◎ 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
2025-10-13	-1.00	-0.75	4.25	14.00	0.25	5.00	10.50	14.75	5.50	9.75	16.75	4.25	11.25	7.00	14.25	7.25
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
change	-1.50	-3.00	-3.25	-4.00	-1.50	-0.25	-0.50	-1.00	-0.25	-0.75	-1.00	-0.50	-0.75	-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
2025-10-13	2.50	1.50	6.00	4.50	8.50	12.50	4.00	8.00	7.50	4.00	3.50	-0.50	-5.50	-5.00	-1.00	-1.50
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
change	-3.50	-3.50	-5.00	-1.50	-1.50	-1.50	0.00	0.00	-1.00	0.00	-1.00	-1.00	-3.50	-2.50	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
2025-10-13	-46.50	-44.25	-44.75	-46.25	-46.50	-54.00	-66.25	2025-10-13	-2.25	-4.00	-1.75	3.25	1.00	-2.25	-9.00	-10.00
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
change	2.25	1.75	0.50	0.75	1.25	0.50	-2.00	change	-0.25	-0.25	0.00	0.00	-1.50	-1.50	-2.00	-0.50

◎ Duration

Duration								2025 BOK Monetary Committee Schedule						
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	106.91	117.85	01월 16일	02월 25일	04월 17일	05월 29일
15.0	13.3	19.8	29.3	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	18.7	13.7	11.67	14.06	17.76	© Staff			Night Duty

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	16/10/25	16/10/25	16/10/25	16/10/25	16/10/25	16/10/25	16/10/25	16/10/25
	maturity	16/10/26	16/04/27	18/10/27	16/10/28	16/10/29	16/10/30	18/10/32	16/10/35

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Night Duty

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