

Tradition Market Summary

20-Oct-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-17	2.5075	2.4900	2.4775	2.4700	2.4675	2.5100	2.5550	2.5900	2.6175	2.6425	2.6675	2.6875	2.7100	2.7425	2.7200	2.6400
2025-10-16	2.5200	2.5000	2.4875	2.4875	2.4900	2.5375	2.5875	2.6250	2.6550	2.6825	2.7100	2.7300	2.7550	2.7875	2.7650	2.6800
change	-0.0125	-0.0100	-0.0100	-0.0175	-0.0225	-0.0275	-0.0325	-0.0350	-0.0375	-0.0400	-0.0425	-0.0425	-0.0450	-0.0450	-0.0450	-0.0400
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-10-17	2.0850	2.0100	2.0150	2.0350	2.0200	2.0950	2.1400	2.1900	2.1900	2.1900	2.1850	2.1550	2.1600	2.1500	2.1450	2.0800
2025-10-16	2.1050	2.0300	2.0350	2.0600	2.0500	2.1200	2.1650	2.2100	2.2100	2.2100	2.2050	2.1750	2.1800	2.1700	2.1650	2.1000
change	-0.0200	-0.0200	-0.0200	-0.0250	-0.0300	-0.0250	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2025-10-17	106.95	118.12	2.302	2.435	2.475	2.540	2.641	2.655	2.872	2.843	2.54	3748.89	859.54	1,421.20	946.66	-1980
2025-10-16	106.84	117.67	2.310	2.471	2.502	2.580	2.682	2.692	2.920	2.875	2.54	3748.37	865.41	1,417.90	942.73	-2090
change	0.11	0.45	-0.008	-0.036	-0.027	-0.040	-0.041	-0.037	-0.048	-0.032	0.00	0.52	-5.87	3.30	3.93	110.0

◎ 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
2025-10-17	3.646	3.471	3.595	4.011	4.606	7.1256	46,190.61	22,679.97	2025-10-17	17.550	-0.750	-3.000	-8.600	-6.500	-16.200	-20.300
2025-10-16	3.422	3.427	3.547	3.974	4.585	7.1237	45,952.24	22,562.54	2025-10-16	17.750	-1.200	-4.250	-9.450	-6.700	-16.500	-19.500
change	0.224	0.044	0.048	0.037	0.021	0.0019	238.37	117.43	change	-0.200	0.450	1.250	0.850	0.200	0.300	-0.800

◎ 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
2025-10-17	-0.75	-1.00	3.25	11.25	-0.25	4.25	8.75	12.25	4.50	8.00	13.25	3.50	8.75	5.25	12.00	6.75
2025-10-16	0.00	0.25	5.00	13.75	0.25	4.75	9.75	13.50	5.00	8.75	14.50	3.75	9.50	5.75	13.00	7.25
change	-0.75	-1.25	-1.75	-2.50	-0.50	-0.50	-1.00	-1.25	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-1.00	-0.50

◎ 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
2025-10-17	2.00	0.50	8.00	7.50	12.00	17.00	4.50	9.50	9.50	5.00	5.00	0.00	-3.00	-3.00	-1.00	-1.50
2025-10-16	2.50	1.50	8.50	7.00	11.50	16.00	4.50	9.00	9.00	4.50	4.50	0.00	-3.00	-3.00	-1.00	-1.50
change	-0.50	-1.00	-0.50	0.50	0.50	1.00	0.00	0.50	0.50	0.50	0.50	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
2025-10-17	-46.25	-44.75	-41.50	-41.50	-40.00	-45.25	-55.00	2025-10-17	-1.75	-3.00	-1.25	3.25	1.00	-2.25	-7.00	-8.00
2025-10-16	-45.25	-44.00	-41.75	-42.25	-41.50	-47.25	-57.50	2025-10-16	-2.00	-3.25	-1.25	3.25	1.00	-2.25	-7.50	-8.50
change	-1.00	-0.75	0.25	0.75	1.50	2.00	2.50	change	0.25	0.25	0.00	0.00	0.00	0.00	0.50	0.50

◎ 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	106.97	118.25	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/저평가	-0.02	-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	18.7	13.7	11.67	14.06	17.75					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	21/10/25	21/10/25	21/10/25	21/10/25	21/10/25	21/10/25	21/10/25	21/10/25
	maturity	21/10/26	21/04/27	21/10/27	23/10/28	22/10/29	21/10/30	21/10/32	22/10/35
CCS	value	22/10/25	22/10/25	22/10/25	22/10/25	22/10/25	22/10/25	22/10/25	22/10/25
	maturity	22/10/26	22/04/27	22/10/27	23/10/28	22/10/29	22/10/30	22/10/32	22/10/35

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Night Duty

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