

Tradition Market Summary

05-Nov-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-11-04	2.5850	2.5975	2.6050	2.6175	2.6400	2.7000	2.7500	2.7975	2.8350	2.8700	2.8950	2.9175	2.9400	2.9800	2.9550	2.8800
2025-11-03	2.5800	2.5875	2.5925	2.6150	2.6400	2.7000	2.7575	2.8075	2.8500	2.8875	2.9100	2.9300	2.9525	2.9875	2.9625	2.8800
change	0.0050	0.0100	0.0125	0.0025	0.0000	0.0000	-0.0075	-0.0100	-0.0150	-0.0175	-0.0150	-0.0125	-0.0125	-0.0075	-0.0075	0.0000
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-11-04	2.1900	2.1400	2.1700	2.1800	2.2000	2.3100	2.3700	2.4300	2.4150	2.4000	2.3550	2.3250	2.3100	2.3000	2.2950	2.2300
2025-11-03	2.2150	2.1750	2.2050	2.2000	2.2150	2.3100	2.3650	2.4250	2.4150	2.4100	2.3850	2.3600	2.3550	2.3450	2.3400	2.2750
change	-0.0250	-0.0350	-0.0350	-0.0200	-0.0150	0.0000	0.0050	0.0050	0.0000	-0.0100	-0.0300	-0.0350	-0.0450	-0.0450	-0.0450	-0.0450
on/off	2.0	2.0	2.0	2.0	4.0	5.0	5.0	6.0	6.0	6.0	6.0	6.0	9.0	9.0	9.0	9.0

◎ 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
2025-11-04	106.36	116.08	2.462	2.624	2.680	2.730	2.829	2.880	3.082	3.106	2.57	4121.74	926.57	1,437.90	939.71	-2040
2025-11-03	106.33	115.93	2.463	2.628	2.685	2.742	2.847	2.895	3.095	3.095	2.56	4221.87	914.55	1,427.40	927.99	-2030
change	0.03	0.15	-0.001	-0.004	-0.005	-0.012	-0.018	-0.015	-0.013	0.011	0.01	-100.13	12.02	10.50	11.72	-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
2025-11-04	3.576	3.584	3.694	4.083	4.664	7.1349	47,085.24	23,348.64	2025-11-04	14.300	-4.000	-3.000	-7.900	-8.250	-14.200	-22.600
2025-11-03	3.604	3.612	3.720	4.109	4.687	7.1267	47,336.68	23,834.72	2025-11-03	12.950	-4.500	-4.200	-8.950	-8.750	-14.250	-21.500
change	-0.028	-0.028	-0.026	-0.026	-0.023	0.0082	- 251.44	- 486.08	change	1.350	0.500	1.200	1.050	0.500	0.050	-1.100

◎ 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
2025-11-04	1.25	3.50	9.50	19.25	2.25	6.00	11.00	15.75	5.00	9.75	17.00	4.75	12.00	7.25	14.25	7.00
2025-11-03	2.25	4.75	10.75	21.50	2.50	6.00	11.75	16.75	5.75	10.75	18.75	5.00	13.00	8.00	14.50	6.50
change	-1.00	-1.25	-1.25	-2.25	-0.25	0.00	-0.75	-1.00	-0.75	-1.00	-1.75	-0.25	-1.00	-0.75	-0.25	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
2025-11-04	1.00	3.00	14.00	11.00	17.00	23.00	6.00	12.00	9.00	6.00	3.00	-3.00	-12.00	-9.00	-1.00	-1.50
2025-11-03	-0.50	1.00	10.50	9.50	15.00	21.00	5.50	11.50	10.00	6.00	4.50	-1.50	-7.00	-5.50	-1.00	-1.50
change	1.50	2.00	3.50	1.50	2.00	2.00	0.50	0.50	-1.00	0.00	-1.50	-1.50	-5.00	-3.50	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
2025-11-04	-43.50	-44.00	-39.00	-38.00	-36.75	-47.00	-63.00	2025-11-04	1.25	2.00	0.75	4.00	1.50	-2.50	-6.00	-7.50
2025-11-03	-38.75	-42.50	-39.00	-39.25	-38.25	-47.75	-59.75	2025-11-03	0.75	1.25	0.50	3.50	1.00	-2.50	-7.25	-8.25
change	-4.75	-1.50	0.00	1.25	1.50	0.75	-3.25	change	0.50	0.75	0.25	0.50	0.50	0.00	1.25	0.75

◎ 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	106.35	116.23	01월 16일	02월 25일	04월 17일	05월 29일	
15.0	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.01	-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					
13.1	16.2	22.0	12.3	16.7	13.6	18.6	13.7	11.65	13.99	17.56					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/11/25	06/11/25	06/11/25	06/11/25	06/11/25	06/11/25	06/11/25	06/11/25
	maturity	06/11/26	06/05/27	08/11/27	06/11/28	06/11/29	06/11/30	08/11/32	06/11/35
CCS	value	07/11/25	07/11/25	07/11/25	07/11/25	07/11/25	07/11/25	07/11/25	07/11/25
	maturity	09/11/26	07/05/27	08/11/27	07/11/28	07/11/29	07/11/30	08/11/32	07/11/35

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Night Duty

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