

Tradition Market Summary

30-Dec-25

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-12-29	2.7850	2.7550	2.7575	2.8275	2.9000	3.0125	3.0825	3.1325	3.1750	3.2100	3.2300	3.2475	3.2600	3.2900	3.2850	3.1825
2025-12-26	2.7950	2.7750	2.7900	2.8525	2.9200	3.0350	3.1125	3.1650	3.2075	3.2450	3.2675	3.2825	3.2975	3.3300	3.3250	3.2225
change	-0.0100	-0.0200	-0.0325	-0.0250	-0.0200	-0.0225	-0.0300	-0.0325	-0.0325	-0.0350	-0.0375	-0.0350	-0.0375	-0.0400	-0.0400	-0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-12-29	2.1100	2.1250	2.1400	2.2550	2.3550	2.5550	2.6550	2.7550	2.7650	2.7650	2.7600	2.7150	2.7200	2.7100	2.7050	2.6200
2025-12-26	2.1050	2.1200	2.1450	2.2350	2.3250	2.5000	2.5950	2.6850	2.6950	2.6950	2.6900	2.6450	2.6800	2.6700	2.6650	2.5800
change	0.0050	0.0050	-0.0050	0.0200	0.0300	0.0550	0.0600	0.0700	0.0700	0.0700	0.0700	0.0700	0.0400	0.0400	0.0400	0.0400
on/off	1.0	1.0	1.0	1.0	3.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ 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
2025-12-29	105.50	113.08	2.490	2.681	2.820	2.939	3.146	3.227	3.355	3.328	2.87	4220.56	932.59	1,429.80	919.40	-1900
2025-12-26	105.41	112.78	2.474	2.682	2.821	2.960	3.166	3.243	3.380	3.358	2.87	4129.68	919.67	1,440.30	923.09	-1890
change	0.09	0.30	0.016	-0.001	-0.001	-0.021	-0.020	-0.016	-0.025	-0.030	0.00	90.88	12.92	-10.50	-3.69	-10.0

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/CTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2025-12-29	3.457	3.505	3.670	4.112	4.799	6.9988	48,461.93	23,474.35	2025-12-29	26.750	8.000	7.350	-6.350	-9.450	-9.500	-14.550
2025-12-26	3.481	3.532	3.696	4.130	4.816	7.0042	48,710.97	23,593.10	2025-12-26	31.600	9.900	7.500	-5.350	-7.800	-8.250	-13.550
change	-0.024	-0.027	-0.026	-0.018	-0.017	-0.0054	-249.04	-118.75	change	-4.850	-1.900	-0.150	-1.000	-1.650	-1.250	-1.000

◎ IRS/CTB 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
2025-12-29	7.00	14.25	25.50	37.50	7.25	11.25	18.25	23.25	7.00	12.00	19.75	5.00	12.75	7.75	12.75	5.00
2025-12-26	6.25	13.00	24.50	37.50	6.75	11.50	19.25	24.50	7.75	13.00	21.00	5.25	13.25	8.00	13.25	5.25
change	0.75	1.25	1.00	0.00	0.50	-0.25	-1.00	-1.25	-0.75	-1.00	-1.25	-0.25	-0.50	-0.25	-0.50	-0.25

◎ 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
2025-12-29	11.50	21.50	41.50	20.00	30.00	40.00	10.00	20.00	21.00	10.00	11.00	1.00	-3.50	-4.50	-1.00	-1.50
2025-12-26	9.00	18.00	35.50	17.50	27.00	36.00	9.50	18.50	19.50	9.00	10.00	1.00	-0.50	-1.50	-1.00	-1.50
change	2.50	3.50	6.00	2.50	3.00	4.00	0.50	1.50	1.50	1.00	1.00	0.00	-3.00	-3.00	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
2025-12-29	-61.75	-54.50	-45.75	-42.75	-37.75	-44.50	-54.00	2025-12-29	-3.00	-2.75	0.25	3.00	2.50	-0.50	-7.75	-10.25
2025-12-26	-64.50	-59.50	-53.50	-51.75	-48.00	-55.00	-61.75	2025-12-26	-2.00	-0.50	1.50	3.25	2.75	-0.50	-7.50	-10.25
change	2.75	5.00	7.75	9.00	10.25	10.50	7.75	change	-1.00	-2.25	-1.25	-0.25	-0.25	0.00	-0.25	0.00

◎ 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	105.62	113.38	01월 16일	02월 25일	04월 17일	05월 29일	
15.0	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평가	-0.12	-0.30	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	16.1	21.9	12.3	16.7	13.5	18.4	13.6	11.62	13.88	17.35					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	31/12/25	31/12/25	31/12/25	31/12/25	31/12/25	31/12/25	31/12/25	31/12/25
	maturity	31/12/26	30/06/27	31/12/27	29/12/28	31/12/29	31/12/30	31/12/32	31/12/35
CCS	value	02/01/26	02/01/26	02/01/26	02/01/26	02/01/26	02/01/26	02/01/26	02/01/26
	maturity	04/01/27	02/07/27	03/01/28	02/01/29	02/01/30	02/01/31	03/01/33	02/01/36

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Night Duty

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