

Tradition Market Summary

06-Feb-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-05	2.7875	2.8400	2.9200	3.0375	3.1400	3.2800	3.3700	3.4300	3.4725	3.5075	3.5300	3.5525	3.5675	3.5950	3.5850	3.5075
2025-02-04	2.7750	2.8250	2.9025	3.0275	3.1550	3.3100	3.4025	3.4675	3.5100	3.5475	3.5700	3.5925	3.6075	3.6350	3.6250	3.5475
change	0.0125	0.0150	0.0175	0.0100	-0.0150	-0.0300	-0.0325	-0.0375	-0.0375	-0.0400	-0.0400	-0.0400	-0.0400	-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
2025-02-05	2.3400	2.3400	2.4100	2.5850	2.6800	2.8450	2.9550	3.0650	3.0950	3.1000	3.0950	3.0850	3.0650	3.0300	3.0150	2.8650
2025-02-04	2.3400	2.3400	2.4100	2.5850	2.6900	2.8550	2.9650	3.0650	3.0950	3.1000	3.0950	3.0850	3.0650	3.0300	3.0150	2.8650
change	0.0000	0.0000	0.0000	0.0000	-0.0100	-0.0100	-0.0100	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off	1.0	1.0	1.0	1.0	2.0	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.0	3.5	3.5

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTb 3y	KTb 4y	KTb 5y	KTb 10y	KTb 20y	CD	KOFR	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2025-02-05	104.74	110.40	2.675	2.905	3.095	3.205	3.400	3.505	3.692	3.705	2.75	2.550	5,163.57	1,108.41	1,469.00	935.43	-1570
2025-02-04	104.67	110.15	2.674	2.905	3.110	3.222	3.424	3.535	3.720	3.720	2.75	2.540	5,371.10	1,149.43	1,450.20	930.64	-1590
change	0.07	0.25	0.001	0.000	-0.015	-0.017	-0.024	-0.030	-0.028	-0.015	0.00	0.010	- 207.53	- 41.02	18.80	4.79	20.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2025-02-05	3.65	3.461	3.532	3.727	4.188	4.844	6.9382	48,908.72	22,540.59	-4.75	-17.75	4.500	7.500	-7.500	-12.450	-19.750
2025-02-04	3.69	3.555	3.634	3.832	4.277	4.920	6.9403	49,501.30	22,904.58	-4.00	-16.50	4.500	8.800	-6.750	-11.250	-17.250
change	-0.04	-0.094	-0.102	-0.105	-0.089	-0.076	-0.0021	- 592.58	- 363.99	-0.75	-1.25	0.000	-1.300	-0.750	-1.200	-2.500

◎ IRS/KTb Futures

◎ 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
2025-02-05	11.75	22.00	36.00	51.00	10.25	14.00	23.00	29.00	9.00	15.00	22.75	6.00	13.75	7.75	13.75	6.00
2025-02-04	12.50	25.25	40.75	56.50	12.75	15.50	24.75	31.25	9.25	15.75	23.75	6.50	14.50	8.00	14.00	6.00
change	-0.75	-3.25	-4.75	-5.50	-2.50	-1.50	-1.75	-2.25	-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
2025-02-05	17.50	27.00	43.50	16.50	27.50	38.50	11.00	22.00	25.50	11.00	14.50	3.50	0.00	-3.50	-3.50	-5.00
2025-02-04	17.50	28.00	44.50	16.50	27.50	37.50	11.00	21.00	24.50	10.00	13.50	3.50	0.00	-3.50	-3.50	-5.00
change	0.00	-1.00	-1.00	0.00	0.00	1.00	0.00	1.00	1.00	1.00	1.00	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
2025-02-05	-51.00	-46.00	-43.50	-41.50	-36.50	-40.75	-50.25	2025-02-05	5.25	13.25	8.00	2.75	1.75	-1.00	-6.00	-7.75
2025-02-04	-49.25	-46.50	-45.50	-43.75	-40.25	-44.75	-54.25	2025-02-04	5.00	12.75	7.75	2.75	1.75	-1.00	-6.00	-7.75
change	-1.75	0.50	2.00	2.25	3.75	4.00	4.00	change	0.25	0.50	0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

Duration	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	(yard)	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.7	29.0	14.7	19.3	23.7	32.0	32.0		고/저평	104.88	110.51	01월 15일	02월 26일	04월 10일	05월 28일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12			-0.14	-0.11	07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6	14.3			17.9	23.9				

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/02/26	09/02/26	09/02/26	09/02/26	09/02/26	09/02/26	09/02/26	09/02/26
	maturity	10/02/27	09/08/27	09/02/28	09/02/29	11/02/30	10/02/31	09/02/33	11/02/36
CCS	value	10/02/26	10/02/26	10/02/26	10/02/26	10/02/26	10/02/26	10/02/26	10/02/26
	maturity	10/02/27	10/09/27	10/02/28	15/02/29	11/02/30	10/02/31	10/02/33	11/02/36

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

E.Y Park