

Tradition Market Summary

11-Feb-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-10	2.7950	2.8475	2.9200	3.0250	3.1200	3.2650	3.3500	3.4100	3.4550	3.4900	3.5125	3.5350	3.5525	3.5800	3.5700	3.4925
2025-02-09	2.8150	2.8650	2.9450	3.0675	3.1700	3.3175	3.4025	3.4650	3.5125	3.5525	3.5775	3.6025	3.6200	3.6475	3.6375	3.5600
change	-0.0200	-0.0175	-0.0250	-0.0425	-0.0500	-0.0525	-0.0525	-0.0550	-0.0575	-0.0625	-0.0650	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-10	2.3550	2.3550	2.3900	2.5600	2.6700	2.8350	2.9500	3.0450	3.0750	3.0800	3.0750	3.0650	3.0450	3.0100	2.9950	2.8450
2025-02-09	2.3550	2.3550	2.4150	2.6000	2.7150	2.8850	2.9950	3.1000	3.1300	3.1350	3.1300	3.1200	3.1000	3.0650	3.0500	2.9000
change	0.0000	0.0000	-0.0250	-0.0400	-0.0450	-0.0500	-0.0450	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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	3.5	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
2025-02-10	104.87	110.63	2.670	2.912	3.077	3.222	3.377	3.490	3.681	3.705	2.78	2.580	5,301.69	1,115.20	1,459.10	944.92	-1480
2025-02-09	104.67	109.87	2.683	2.940	3.116	3.268	3.440	3.557	3.760	3.745	2.78	2.550	5,298.04	1,127.55	1,460.30	936.21	-1490
change	0.20	0.76	-0.013	-0.028	-0.039	-0.046	-0.063	-0.067	-0.079	-0.040	0.00	0.030	3.65	-12.35	-1.20	8.71	10.0

◎ 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
2025-02-10	3.63	3.452	3.512	3.696	4.141	4.783	6.9126	50,188.14	23,102.47	-1.75	-16.50	4.300	4.300	-8.000	-12.850	-21.250
2025-02-09	3.64	3.487	3.557	3.745	4.200	4.853	6.9162	50,135.87	23,238.67	-3.25	-18.50	5.400	4.950	-9.200	-14.000	-18.500
change	-0.01	-0.035	-0.045	-0.049	-0.059	-0.070	-0.0036	52.27	-136.20	1.50	2.00	-1.100	-0.650	1.200	1.150	-2.750

◎ 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
2025-02-10	10.50	20.00	34.50	49.00	9.50	14.50	23.00	29.00	8.50	14.50	22.50	6.00	14.00	8.00	14.25	6.25
2025-02-09	12.25	22.50	37.25	52.00	10.25	14.75	23.25	29.50	8.50	14.75	23.50	6.25	15.00	8.75	15.50	6.75
change	-1.75	-2.50	-2.75	-3.00	-0.75	-0.25	-0.25	-0.50	0.00	-0.25	-1.00	-0.25	-1.00	-0.75	-1.25	-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
2025-02-10	17.00	28.00	44.50	16.50	28.00	37.50	11.50	21.00	24.50	9.50	13.00	3.50	0.00	-3.50	-3.50	-5.00
2025-02-09	18.50	30.00	47.00	17.00	28.00	38.50	11.00	21.50	25.00	10.50	14.00	3.50	0.00	-3.50	-3.50	-5.00
change	-1.50	-2.00	-2.50	-0.50	0.00	-1.00	0.50	-0.50	-0.50	-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
2025-02-10	-53.00	-45.00	-43.00	-40.00	-36.50	-41.00	-50.75	2025-02-10	5.25	12.50	7.25	2.75	1.75	-1.00	-6.00	-7.75
2025-02-09	-53.00	-45.50	-43.25	-40.75	-36.50	-41.75	-52.00	2025-02-09	5.00	13.00	8.00	2.75	1.75	-1.00	-6.00	-7.75
change	0.00	0.50	0.25	0.75	0.00	0.75	1.25	change	0.25	-0.50	-0.75	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	104.97	110.70	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			-0.10	-0.07	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	12/02/26	12/02/26	12/02/26	12/02/26	12/02/26	12/02/26	12/02/26	12/02/26
	maturity	12/02/27	12/08/27	14/02/28	15/02/29	12/12/30	12/02/31	14/02/33	12/02/36
CCS	value	13/02/26	13/02/26	13/02/26	13/02/26	13/02/26	13/02/26	13/02/26	13/02/26
	maturity	16/02/27	13/08/27	14/02/28	15/02/29	13/02/30	13/02/31	14/02/33	13/02/36

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

◎ Bloomberg : TRKW

Night Duty

E.Y Park