

Tradition Market Summary

12-Feb-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-11	2.7850	2.8300	2.9000	3.0050	3.1025	3.2400	3.3175	3.3700	3.4125	3.4475	3.4700	3.4925	3.5100	3.5375	3.5275	3.4500
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
change	-0.0100	-0.0175	-0.0200	-0.0200	-0.0175	-0.0250	-0.0325	-0.0400	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-11	2.3550	2.3550	2.3750	2.5500	2.6500	2.8250	2.9450	3.0400	3.0700	3.0750	3.0700	3.0600	3.0400	3.0050	2.9900	2.8400
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
change	0.0000	0.0000	-0.0150	-0.0100	-0.0200	-0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2025-02-11	104.94	111.02	2.663	2.890	3.042	3.200	3.345	3.457	3.635	3.680	2.78	2.580	5,354.49	1,114.87	1,450.10	945.69	-1480
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
change	0.07	0.39	-0.007	-0.022	-0.035	-0.022	-0.032	-0.033	-0.046	-0.025	0.00	0.000	52.80	-0.33	-9.00	0.77	0.0

◎ 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
2025-02-11		3.512	3.571	3.743	4.172	4.811	6.9062	50,121.40	23,066.47	-1.75	-16.25	6.050	4.000	-8.700	-12.500	-23.000
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
change	-3.63	0.060	0.059	0.047	0.031	0.028	-0.0064	-66.74	-36.00	0.00	0.25	1.750	-0.300	-0.700	0.350	-1.750

◎ 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
2025-02-11	10.50	20.25	34.00	47.00	9.75	13.75	21.50	26.75	7.75	13.00	20.75	5.25	13.00	7.75	14.00	6.25
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
change	0.00	0.25	-0.50	-2.00	0.25	-0.75	-1.50	-2.25	-0.75	-1.50	-1.75	-0.75	-1.00	-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
2025-02-11	17.50	27.50	45.00	17.50	29.50	39.00	12.00	21.50	25.00	9.50	13.00	3.50	0.00	-3.50	-3.50	-5.00
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
change	0.50	-0.50	0.50	1.00	1.50	1.50	0.50	0.50	0.50	0.00	0.00	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
2025-02-11	-52.50	-45.25	-41.50	-37.25	-33.00	-37.25	-47.00	2025-02-11	4.50	11.50	7.00	2.75	1.75	-1.00	-6.00	-7.75
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
change	0.50	-0.25	1.50	2.75	3.50	3.75	3.75	change	-0.75	-1.00	-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	32.1	32.1		고/저평	105.04	111.10	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	10*15	10*20			07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.8	12.3	16.6	13.5	18.3	13.6	14.3	17.9	23.8						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	15/02/27	13/08/27	14/02/28	15/02/29	13/02/30	13/02/31	14/02/33	13/02/36
CCS	value	19/02/26	19/02/26	19/02/26	19/02/26	19/02/26	19/02/26	19/02/26	19/02/26
	maturity	19/02/27	19/08/27	22/02/28	20/02/29	19/02/30	19/02/31	22/02/33	19/02/36

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

◎ Bloomberg : TRKW

Night Duty

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