

Tradition Market Summary

26-Feb-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-25	2.8000	2.8450	2.9200	3.0150	3.0900	3.2000	3.2700	3.3250	3.3650	3.4025	3.4250	3.4475	3.4650	3.4900	3.4950	3.4125
2025-02-24	2.8000	2.8425	2.9150	3.0100	3.1000	3.2125	3.2900	3.3500	3.3925	3.4275	3.4500	3.4725	3.4900	3.5150	3.5200	3.4375
change on/off (nd)	0.0000	0.0025	0.0050	0.0050	-0.0100	-0.0125	-0.0200	-0.0250	-0.0275	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-25	2.3550	2.3900	2.4300	2.5300	2.6000	2.7550	2.8600	2.9600	2.9850	2.9900	3.0000	2.9900	2.9800	2.9450	2.9300	2.7800
2025-02-24	2.3500	2.3800	2.4000	2.5300	2.6100	2.7750	2.8850	2.9900	3.0150	3.0200	3.0300	3.0200	3.0100	2.9750	2.9600	2.8100
change on/off	0.0050	0.0100	0.0300	0.0000	-0.0100	-0.0200	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300

◎ 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
2025-02-25	105.28	111.92	2.601	2.821	2.965	3.122	3.243	3.382	3.557	3.600	2.80	2.552	6,083.86	1,165.25	1,429.40	913.51	-1480
2025-02-24	105.14	111.55	2.602	2.834	2.990	3.155	3.273	3.407	3.588	3.620	2.80	2.541	5,969.64	1,165.00	1,442.50	925.75	-1540
change	0.14	0.37	-0.001	-0.013	-0.025	-0.033	-0.030	-0.025	-0.031	-0.020	0.00	0.011	114.22	0.25	-13.10	-12.24	60.0

◎ 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
2025-02-25	3.67	3.477	3.491	3.622	4.058	4.701	6.8538	49,482.15	23,152.08	5.75	-10.75	12.500	7.800	-5.700	-9.200	-18.750
2025-02-24	3.66	3.465	3.465	3.600	4.037	4.688	6.8795	49,174.50	22,863.68	2.25	-12.25	11.000	5.750	-5.700	-9.800	-18.250
change	0.01	0.012	0.026	0.022	0.021	0.013	-0.0257	307.65	288.40	3.50	1.50	1.500	2.050	0.000	0.600	-0.500

◎ 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
2025-02-25	9.50	17.00	28.00	40.50	7.50	11.00	18.00	23.50	7.00	12.50	20.25	5.50	13.25	7.75	14.00	6.25
2025-02-24	9.50	18.50	29.75	43.50	9.00	11.25	19.00	25.00	7.75	13.75	21.50	6.00	13.75	7.75	14.00	6.25
change	0.00	-1.50	-1.75	-3.00	-1.50	-0.25	-1.00	-1.50	-0.75	-1.25	-1.25	-0.50	-0.50	0.00	0.00	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
2025-02-25	10.00	17.00	32.50	15.50	26.00	36.00	10.50	20.50	23.50	10.00	13.00	3.00	2.00	-1.00	-3.50	-5.00
2025-02-24	13.00	21.00	37.50	16.50	27.50	38.00	11.00	21.50	24.50	10.50	13.50	3.00	2.00	-1.00	-3.50	-5.00
change	-3.00	-4.00	-5.00	-1.00	-1.50	-2.00	-0.50	-1.00	-1.00	-0.50	-0.50	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
2025-02-25	-49.00	-49.00	-44.50	-41.00	-36.50	-41.25	-48.50	2025-02-25	4.50	12.00	7.50	2.50	3.00	0.50	-5.25	-8.25
2025-02-24	-51.50	-49.00	-43.75	-40.50	-36.00	-40.75	-48.00	2025-02-24	4.25	11.50	7.25	2.50	3.00	0.50	-5.25	-8.25
change	2.50	0.00	-0.75	-0.50	-0.50	-0.50	-0.50	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)	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.7	29.0	14.7	19.3	23.7	32.1	KT비론가	105.33	111.96	01월 15일	02월 26일	04월 10일	05월 28일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	고/저평	-0.05	-0.04	07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	10*12	10*15	10*20				

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◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/02/26	27/02/26	27/02/26	27/02/26	27/02/26	27/02/26	27/02/26	27/02/26
	maturity	26/02/27	31/08/27	29/02/28	28/02/29	28/02/30	28/02/31	28/02/33	29/02/36
CCS	value	03/03/26	03/03/26	03/03/26	03/03/26	03/03/26	03/03/26	03/03/26	03/03/26
	maturity	03/03/27	03/09/27	03/03/28	05/03/29	04/03/30	04/03/31	03/03/33	04/03/36

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

◎ Bloomberg : TRKW