

Tradition Market Summary

07-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-04	3.3200	3.4375	3.5350	3.6875	3.7700	3.8750	3.9450	3.9900	4.0225	4.0500	4.0700	4.0900	4.1075	4.1300	4.1125	4.0225
2026-09-03	3.3125	3.4300	3.5275	3.6850	3.7675	3.8825	3.9550	4.0025	4.0350	4.0625	4.0825	4.1025	4.1225	4.1450	4.1275	4.0375
change	0.0075	0.0075	0.0075	0.0025	0.0025	-0.0075	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-04	3.3200	3.3650	3.4350	3.4850	3.4900	3.5650	3.6000	3.6000	3.6050	3.6550	3.6200	3.6000	3.5500	3.5200	3.4900	3.4200
2026-09-03	3.3500	3.3950	3.4650	3.5050	3.5100	3.5800	3.6250	3.6400	3.6450	3.6950	3.6600	3.6400	3.5900	3.5600	3.5300	3.4600
change	-0.0300	-0.0300	-0.0300	-0.0200	-0.0200	-0.0150	-0.0250	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off	7.0	7.0	7.0	7.0	8.5	7.0	8.0	8.5	7.5	8.0	8.5	9.0	9.0	9.0	6.0	3.0

◎ 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
2026-09-04	103.17	105.44	3.284	3.671	3.765	3.885	3.971	4.095	4.350	4.570	3.12	2.956	6,687.21	813.50	1,350.40	863.71	-910
2026-09-03	103.14	105.20	3.283	3.673	3.768	3.882	3.983	4.107	4.367	4.590	3.12	2.948	6,579.48	790.21	1,359.30	871.49	-920
change	0.03	0.24	0.001	-0.002	-0.003	0.003	-0.012	-0.012	-0.017	-0.020	0.00	0.008	107.73	23.29	-8.90	-7.78	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
2026-09-04	3.66	4.374	4.450	4.548	4.784	5.244	6.7076	53,414.25	26,506.99	-0.50	-21.75	0.500	-1.000	-10.500	-24.250	-54.750
2026-09-03	3.65	4.340	4.415	4.521	4.772	5.252	6.7179	53,686.11	26,584.06	0.25	-23.00	-0.050	0.050	-10.450	-24.450	-55.250
change	0.01	0.034	0.035	0.027	0.012	-0.008	-0.0103	-271.86	-77.07	-0.75	1.25	0.550	-1.050	-0.050	0.200	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
2026-09-04	15.25	23.50	34.00	45.50	8.25	10.50	17.50	22.00	7.00	11.50	17.50	4.50	10.50	6.00	11.75	5.75
2026-09-03	15.75	24.00	35.50	47.50	8.25	11.50	18.75	23.50	7.25	12.00	18.00	4.75	10.75	6.00	12.00	6.00
change	-0.50	-0.50	-1.50	-2.00	0.00	-1.00	-1.25	-1.50	-0.25	-0.50	-0.50	-0.25	-0.25	0.00	-0.25	-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
2026-09-04	5.00	5.50	13.00	7.50	11.00	11.00	3.50	3.50	9.00	0.00	5.50	5.50	-5.00	-10.50	-3.00	-6.00
2026-09-03	4.00	4.50	11.50	7.00	11.50	13.00	4.50	6.00	11.50	1.50	7.00	5.50	-5.00	-10.50	-3.00	-6.00
change	1.00	1.00	1.50	0.50	-0.50	-2.00	-1.00	-2.50	-2.50	-1.50	-1.50	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
2026-09-04	-10.00	-28.00	-31.00	-34.50	-39.00	-39.50	-55.75	2026-09-04	11.75	21.50	9.75	2.25	0.50	-1.75	-8.50	-9.00
2026-09-03	-6.25	-25.75	-30.25	-33.00	-36.25	-36.75	-53.25	2026-09-03	11.75	21.50	9.75	2.25	0.50	-1.75	-8.50	-9.00
change	-3.75	-2.25	-0.75	-1.50	-2.75	-2.75	-2.50	change	0.00	0.00	0.00	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	19.6	28.8	14.7	19.2	23.5	31.6	KTb이론가	103.16	105.35	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	0.01	0.09	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.3	16.5	13.4	18.1	13.5	10*12	10*15	10*20						
								14.7	18.4	24.5						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/09/26	08/09/26	08/09/26	08/09/26	08/09/26	08/09/26	08/09/26	08/09/26
	maturity	08/09/27	08/03/28	08/09/28	10/09/29	09/09/30	08/09/31	12/09/33	08/09/36
CCS	value	09/09/26	09/09/26	09/09/26	09/09/26	09/09/26	09/09/26	09/09/26	09/09/26
	maturity	09/09/27	09/03/28	11/09/28	10/09/29	09/09/30	09/09/31	12/09/33	09/09/36

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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