

Tradition Market Summary

15-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-14	3.4025	3.5375	3.6650	3.8450	3.9450	4.0725	4.1425	4.1825	4.2075	4.2300	4.2450	4.2600	4.2725	4.2950	4.2725	4.1825
2026-09-11	3.3875	3.5250	3.6525	3.8350	3.9525	4.0850	4.1650	4.2100	4.2400	4.2650	4.2825	4.3000	4.3175	4.3400	4.3225	4.2325
change	0.0150	0.0125	0.0125	0.0100	-0.0075	-0.0125	-0.0225	-0.0275	-0.0325	-0.0350	-0.0375	-0.0400	-0.0450	-0.0450	-0.0500	-0.0500
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-14	3.4750	3.5200	3.5900	3.6750	3.6850	3.7650	3.7800	3.7500	3.7550	3.8000	3.7650	3.7450	3.7000	3.6700	3.6400	3.5700
2026-09-11	3.4850	3.5300	3.6000	3.6650	3.6700	3.7450	3.7700	3.7450	3.7500	3.7950	3.7600	3.7400	3.6950	3.6650	3.6350	3.5650
change	-0.0100	-0.0100	-0.0100	0.0100	0.0150	0.0200	0.0100	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2026-09-14	102.68	103.91	3.370	3.773	3.925	4.021	4.214	4.267	4.530	4.606	3.16	3.063	6,684.37	806.79	1,346.80	873.92	-1040
2026-09-11	102.65	103.68	3.361	3.767	3.910	4.020	4.209	4.267	4.542	4.640	3.14	3.075	6,909.91	820.64	1,345.40	873.79	-940
change	0.03	0.23	0.009	0.006	0.015	0.001	0.005	0.000	-0.012	-0.034	0.02	-0.012	- 225.54	- 13.85	1.40	0.13	-100.0

◎ 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
2026-09-14	3.62	4.668	4.768	4.831	4.998	5.354	6.7090	52,421.20	26,186.41	3.00	-23.75	2.000	5.150	-8.450	-25.750	-42.350
2026-09-11	3.62	4.630	4.721	4.788	4.971	5.358	6.7086	52,573.29	26,333.04	3.25	-22.00	4.250	6.500	-5.700	-22.450	-40.750
change	0.00	0.038	0.047	0.043	0.027	-0.004	0.0004	- 152.09	- 146.63	-0.25	-1.75	-2.250	-1.350	-2.750	-3.300	-1.600

◎ 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
2026-09-14	18.00	28.00	40.75	51.75	10.00	12.75	19.75	23.75	7.00	11.00	15.75	4.00	8.75	4.75	9.00	4.25
2026-09-11	18.25	30.00	43.25	55.75	11.75	13.25	21.25	25.75	8.00	12.50	18.00	4.50	10.00	5.50	10.75	5.25
change	-0.25	-2.00	-2.50	-4.00	-1.75	-0.50	-1.50	-2.00	-1.00	-1.50	-2.25	-0.50	-1.25	-0.75	-1.75	-1.00

◎ 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
2026-09-14	8.50	9.50	17.50	8.00	9.50	6.50	1.50	-1.50	3.50	-3.00	2.00	5.00	-5.00	-10.00	-3.00	-6.00
2026-09-11	6.50	7.00	14.50	7.50	10.00	7.50	2.50	0.00	5.00	-2.50	2.50	5.00	-5.00	-10.00	-3.00	-6.00
change	2.00	2.50	3.00	0.50	-0.50	-1.00	-1.00	-1.50	-1.50	-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
2026-09-14	-7.50	-26.00	-30.75	-36.25	-43.25	-43.00	-57.25	2026-09-14	13.50	26.25	12.75	2.25	0.00	-2.25	-9.00	-9.00
2026-09-11	-5.25	-28.25	-34.00	-39.50	-46.50	-47.00	-62.25	2026-09-11	13.75	26.50	12.75	2.25	0.50	-1.75	-8.50	-9.00
change	-2.25	2.25	3.25	3.25	3.25	4.00	5.00	change	-0.25	-0.25	0.00	0.00	-0.50	-0.50	-0.50	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	31.5	KTb이론가	102.69	103.97	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	-0.06	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.2	16.4	13.4	18.0	13.4	14.8	18.5	24.7						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/09/26	16/09/26	16/09/26	16/09/26	16/09/26	16/09/26	16/09/26	16/09/26
	maturity	17/09/27	16/03/28	18/09/28	17/09/29	16/09/30	16/09/31	16/09/33	16/09/36
CCS	value	17/09/26	17/09/26	17/09/26	17/09/26	17/09/26	17/09/26	17/09/26	17/09/26
	maturity	17/09/27	17/03/28	18/09/28	17/09/29	17/09/30	17/09/31	19/09/33	17/09/36

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

◎ Bloomberg : TRKW

Night Duty

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