

Tradition Market Summary

17-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-16	3.4625	3.6000	3.7200	3.8975	3.9800	4.0900	4.1575	4.1975	4.2275	4.2500	4.2575	4.2725	4.2850	4.3075	4.2700	4.1750
2026-09-15	3.4400	3.5775	3.7150	3.9100	4.0150	4.1500	4.2275	4.2775	4.3050	4.3250	4.3300	4.3450	4.3550	4.3775	4.3550	4.2500
change	0.0225	0.0225	0.0050	-0.0125	-0.0350	-0.0600	-0.0700	-0.0800	-0.0775	-0.0750	-0.0725	-0.0725	-0.0700	-0.0700	-0.0850	-0.0750
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-16	3.4150	3.4600	3.5250	3.6300	3.6350	3.7150	3.7400	3.7200	3.7250	3.7700	3.7350	3.7150	3.6700	3.6400	3.6100	3.5400
2026-09-15	3.5100	3.5550	3.6200	3.7200	3.7300	3.8100	3.8300	3.8000	3.8050	3.8500	3.8150	3.7950	3.7500	3.7200	3.6900	3.6200
change	-0.0950	-0.0950	-0.0950	-0.0900	-0.0950	-0.0950	-0.0900	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800	-0.0800
on/off	7.0	7.0	7.0	6.5	7.5	8.0	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
2026-09-16	102.19	103.28	3.417	3.810	3.960	4.040	4.227	4.272	4.537	4.554	3.21	3.029	6,717.97	815.98	1,365.70	881.77	-1120
2026-09-15	101.96	102.70	3.400	3.812	3.990	4.097	4.295	4.347	4.600	4.625	3.17	3.050	6,627.26	812.41	1,359.70	879.27	-1110
change	0.23	0.58	0.017	-0.002	-0.030	-0.057	-0.068	-0.075	-0.063	-0.071	0.04	-0.021	90.71	3.57	6.00	2.50	-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
2026-09-16	3.64	4.736	4.822	4.877	5.021	5.361	6.7128	51,461.90	25,978.43	-12.50	-30.25	2.000	5.000	-7.450	-25.200	-37.900
2026-09-15	3.62	4.671	4.772	4.837	5.006	5.370	6.7122	52,093.11	25,981.57	-14.75	-30.50	2.500	5.300	-6.950	-24.500	-37.500
change	0.02	0.065	0.050	0.040	0.015	-0.009	0.0006	- 631.21	- 3.14	2.25	0.25	-0.500	-0.300	-0.500	-0.700	-0.400

◎ 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
2026-09-16	17.75	26.00	37.00	47.75	8.25	11.00	17.75	21.75	6.75	10.75	16.00	4.00	9.25	5.25	8.75	3.50
2026-09-15	19.50	30.00	43.50	56.25	10.50	13.50	21.25	26.25	7.75	12.75	17.50	5.00	9.75	4.75	7.75	3.00
change	-1.75	-4.00	-6.50	-8.50	-2.25	-2.50	-3.50	-4.50	-1.00	-2.00	-1.50	-1.00	-0.50	0.50	1.00	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
2026-09-16	10.50	11.00	19.00	8.00	10.50	8.50	2.50	0.50	5.50	-2.00	3.00	5.00	-5.00	-10.00	-3.00	-6.00
2026-09-15	10.00	11.00	19.00	8.00	10.00	7.00	2.00	-1.00	4.00	-3.00	2.00	5.00	-5.00	-10.00	-3.00	-6.00
change	0.50	0.00	0.00	0.00	0.50	1.50	0.50	1.50	1.50	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
2026-09-16	-19.50	-34.50	-37.50	-41.75	-47.75	-48.00	-61.50	2026-09-16	13.75	25.75	12.00	2.25	-1.50	-3.75	-11.00	-9.50
2026-09-15	-9.50	-28.50	-34.00	-39.75	-47.75	-47.50	-60.50	2026-09-15	13.75	27.50	13.75	2.25	0.00	-2.25	-10.50	-10.50
change	-10.00	-6.00	-3.50	-2.00	0.00	-0.50	-1.00	change	0.00	-1.75	-1.75	0.00	-1.50	-1.50	-0.50	1.00

◎ 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		102.27	103.38	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		-0.08	-0.10	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.4	13.4	18.0	13.4	10*12		18.5	24.7					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/09/26	18/09/26	18/09/26	18/09/26	18/09/26	18/09/26	18/09/26	18/09/26
	maturity	20/09/27	20/03/28	18/09/28	18/09/29	18/09/30	18/09/31	19/09/33	18/09/36
CCS	value	21/09/26	21/09/26	21/09/26	21/09/26	21/09/26	21/09/26	21/09/26	21/09/26
	maturity	21/09/27	21/03/28	21/09/28	25/09/29	23/09/30	22/09/31	21/09/33	22/09/36

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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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