

Tradition Market Summary

18-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-17	3.4775	3.6175	3.7375	3.9050	3.9825	4.0900	4.1425	4.1750	4.1975	4.2100	4.2150	4.2275	4.2350	4.2500	4.2050	4.1050
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
change	0.0150	0.0175	0.0175	0.0075	0.0025	0.0000	-0.0150	-0.0225	-0.0300	-0.0400	-0.0425	-0.0450	-0.0500	-0.0575	-0.0650	-0.0700
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-17	3.4200	3.4650	3.5300	3.6250	3.6250	3.6900	3.7200	3.6850	3.6900	3.7350	3.7100	3.6900	3.6400	3.6100	3.5800	3.5100
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
change	0.0050	0.0050	0.0050	-0.0050	-0.0100	-0.0250	-0.0200	-0.0350	-0.0350	-0.0350	-0.0250	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300
on/off	7.0	7.0	7.0	7.0	8.0	8.0	8.0	8.0	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
2026-09-17	102.21	103.66	3.462	3.836	3.988	4.045	4.225	4.242	4.491	4.507	3.20	3.033	6,715.41	822.18	1,381.20	886.04	-1240
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
change	0.02	0.38	0.045	0.026	0.028	0.005	-0.002	-0.030	-0.046	-0.047	-0.01	0.004	-2.56	6.20	15.50	4.27	-120.0

◎ 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
2026-09-17	3.62	4.671	4.746	4.787	4.939	5.290	6.7035	51,778.04	26,418.30	-11.75	-30.50	-0.550	4.500	-6.700	-25.600	-40.200
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
change	-0.02	-0.065	-0.076	-0.090	-0.082	-0.071	-0.0093	316.14	439.87	0.75	-0.25	-2.550	-0.500	0.750	-0.400	-2.300

◎ 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
2026-09-17	16.75	24.50	35.25	43.75	7.75	10.75	16.00	19.25	5.25	8.50	12.00	3.25	6.75	3.50	6.00	2.50
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
change	-1.00	-1.50	-1.75	-4.00	-0.50	-0.25	-1.75	-2.50	-1.50	-2.25	-4.00	-0.75	-2.50	-1.75	-2.75	-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
2026-09-17	9.50	9.50	16.00	6.50	9.50	6.00	3.00	-0.50	4.50	-3.50	1.50	5.00	-4.50	-9.50	-3.00	-6.00
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
change	-1.00	-1.50	-3.00	-1.50	-1.00	-2.50	0.50	-1.00	-1.00	-1.50	-1.50	0.00	0.50	0.50	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
2026-09-17	-20.75	-35.75	-40.00	-42.25	-49.00	-47.50	-59.50	2026-09-17	14.00	26.00	12.00	1.50	-3.00	-4.50	-13.00	-10.00
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
change	-1.25	-1.25	-2.50	-0.50	-1.25	0.50	2.00	change	0.25	0.25	0.00	-0.75	-1.50	-0.75	-2.00	-0.50

◎ 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	103.75	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		-0.06	-0.09	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.4	10*12		14.8	18.5	10*15	10*20			

◎ Deal-slip DATE (not for ND IRS)

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

Y.S Jo