

Tradition Market Summary

21-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-18	3.4575	3.5975	3.7175	3.8875	3.9675	4.0725	4.1275	4.1625	4.1850	4.1975	4.2000	4.2100	4.2175	4.2325	4.1825	4.0800
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
change	-0.0200	-0.0200	-0.0200	-0.0175	-0.0150	-0.0175	-0.0150	-0.0125	-0.0125	-0.0125	-0.0150	-0.0175	-0.0175	-0.0175	-0.0225	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-18	3.4350	3.4800	3.5550	3.6050	3.6000	3.6700	3.6850	3.6550	3.6550	3.6950	3.6800	3.6600	3.6100	3.5800	3.5500	3.4800
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
change	0.0150	0.0150	0.0250	-0.0200	-0.0250	-0.0200	-0.0350	-0.0300	-0.0350	-0.0400	-0.0300	-0.0300	-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
2026-09-18	102.29	103.90	3.487	3.835	3.984	4.027	4.203	4.220	4.460	4.485	3.20	3.065	6,894.23	827.12	1,382.98	884.33	-1200
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
change	0.08	0.24	0.025	-0.001	-0.004	-0.018	-0.022	-0.022	-0.031	-0.022	0.00	0.032	178.82	4.94	1.78	-1.71	40.0

◎ 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
2026-09-18	3.85	4.756	4.840	4.863	5.000	5.329	6.6945	51,682.64	26,522.54	-10.75	-29.25	-1.650	4.550	-5.750	-24.250	-40.500
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
change	0.23	0.085	0.094	0.076	0.061	0.039	-0.0090	-95.40	104.24	1.00	1.25	-1.100	0.050	0.950	1.350	-0.300

◎ 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
2026-09-18	17.00	25.00	35.50	44.50	8.00	10.50	16.00	19.50	5.50	9.00	12.50	3.50	7.00	3.50	5.50	2.00
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
change	0.25	0.50	0.25	0.75	0.25	-0.25	0.00	0.25	0.25	0.50	0.50	0.25	0.25	0.00	-0.50	-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
2026-09-18	5.00	4.50	11.50	7.00	8.50	5.50	1.50	-1.50	2.50	-3.00	1.00	4.00	-4.50	-8.50	-3.00	-6.00
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
change	-4.50	-5.00	-4.50	0.50	-1.00	-0.50	-1.50	-1.00	-2.00	0.50	-0.50	-1.00	0.00	1.00	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
2026-09-18	-16.25	-36.75	-40.25	-44.25	-50.75	-50.25	-60.75	2026-09-18	14.00	26.00	12.00	1.50	-3.50	-5.00	-13.75	-10.25
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
change	4.50	-1.00	-0.25	-2.00	-1.75	-2.75	-1.25	change	0.00	0.00	0.00	0.00	-0.50	-0.50	-0.75	-0.25

◎ 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		102.33	104.01	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		-0.04	-0.11	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	10*12		10*15	10*20					
								14.8		18.5	24.6					

◎ Deal-slip DATE (not for ND IRS)

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

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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