

Tradition Market Summary

28-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-23	3.4550	3.5925	3.7125	3.8725	3.9500	4.0400	4.0900	4.1150	4.1350	4.1400	4.1450	4.1525	4.1600	4.1675	4.1225	4.0100
2026-09-22	3.4600	3.6000	3.7250	3.8925	3.9750	4.0800	4.1350	4.1700	4.1900	4.2050	4.2100	4.2175	4.2250	4.2350	4.1950	4.0875
change	-0.0050	-0.0075	-0.0125	-0.0200	-0.0250	-0.0400	-0.0450	-0.0550	-0.0550	-0.0650	-0.0650	-0.0650	-0.0650	-0.0675	-0.0725	-0.0775
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-23	3.4700	3.5150	3.5900	3.6600	3.6600	3.7300	3.7400	3.7400	3.7400	3.7800	3.7650	3.7450	3.6950	3.6650	3.6350	3.5650
2026-09-22	3.5050	3.5500	3.6250	3.6750	3.6750	3.7400	3.7500	3.7300	3.7300	3.7700	3.7550	3.7350	3.6850	3.6550	3.6250	3.5550
change	-0.0350	-0.0350	-0.0350	-0.0150	-0.0150	-0.0100	-0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
on/off	7.0	7.0	7.0	8.5	9.5	8.0	9.5	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
2026-09-23	102.42	104.76	3.570	3.870	3.970	3.995	4.150	4.200	4.370	4.454	3.21	3.085	7,080.92	844.48	1,358.40	862.45	-1180
2026-09-22	102.29	104.08	3.551	3.880	3.987	4.030	4.195	4.255	4.447	4.530	3.21	3.079	7,017.91	834.38	1,358.20	860.91	-1170
change	0.13	0.68	0.019	-0.010	-0.017	-0.035	-0.045	-0.055	-0.077	-0.076	0.00	0.006	63.01	10.10	0.20	1.54	-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
2026-09-25	3.88	4.860	4.939	4.993	5.165	5.490	6.7240	51,828.62	27,068.72	-9.50	-24.50	-2.000	4.500	-8.500	-21.000	-44.400
2026-09-22	3.85	4.747	4.810	4.827	4.955	5.295	6.6972	51,863.69	27,244.28	-10.00	-26.50	-1.200	5.000	-8.500	-22.200	-44.250
change	0.03	0.113	0.129	0.166	0.210	0.195	0.0268	-35.07	-175.56	0.50	2.00	-0.800	-0.500	0.000	1.200	-0.150

◎ 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
2026-09-23	16.00	23.75	32.75	40.25	7.75	9.00	14.00	16.50	5.00	7.50	10.00	2.50	5.00	2.50	4.50	2.00
2026-09-22	16.75	25.00	35.50	44.50	8.25	10.50	16.00	19.50	5.50	9.00	12.50	3.50	7.00	3.50	5.50	2.00
change	-0.75	-1.25	-2.75	-4.25	-0.50	-1.50	-2.00	-3.00	-0.50	-1.50	-2.50	-1.00	-2.00	-1.00	-1.00	0.00

◎ 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
2026-09-23	7.00	7.00	14.00	7.00	8.00	8.00	1.00	1.00	5.00	0.00	4.00	4.00	-4.50	-8.50	-3.00	-6.00
2026-09-22	5.00	5.00	11.50	6.50	7.50	5.50	1.00	-1.00	3.00	-2.00	2.00	4.00	-4.50	-8.50	-3.00	-6.00
change	2.00	2.00	2.50	0.50	0.50	2.50	0.00	2.00	2.00	2.00	2.00	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
2026-09-23	-12.25	-29.00	-31.00	-35.00	-37.50	-36.00	-46.50	2026-09-23	13.75	25.75	12.00	0.75	-3.75	-4.50	-15.00	-11.25
2026-09-22	-10.00	-30.00	-34.00	-38.50	-44.00	-43.50	-54.00	2026-09-22	14.00	26.50	12.50	1.00	-3.00	-4.00	-13.75	-10.75
change	-2.25	1.00	3.00	3.50	6.50	7.50	7.50	change	-0.25	-0.75	-0.50	-0.25	-0.75	-0.50	-1.25	-0.50

◎ 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		102.46	104.78	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	-0.02	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		18.4	24.5					

◎ Deal-slip DATE (not for ND IRS)

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

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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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