

Tradition Market Summary

29-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-28	3.4975	3.6475	3.7750	3.9575	4.0550	4.1675	4.2350	4.2700	4.2950	4.3075	4.3150	4.3225	4.3300	4.3375	4.2925	4.1800
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
change	0.0425	0.0550	0.0625	0.0850	0.1050	0.1275	0.1450	0.1550	0.1600	0.1675	0.1700	0.1700	0.1700	0.1700	0.1700	0.1700
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-28	3.5500	3.5950	3.6700	3.7400	3.7600	3.8600	3.8900	3.8850	3.8800	3.9150	3.9000	3.8800	3.8300	3.8000	3.7700	3.7000
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
change	0.0800	0.0800	0.0800	0.0800	0.1000	0.1300	0.1500	0.1450	0.1400	0.1350	0.1350	0.1350	0.1350	0.1350	0.1350	0.1350
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
2026-09-28	102.03	103.35	3.638	3.953	4.065	4.110	4.282	4.330	4.527	4.558	3.22	3.077	6,889.74	846.58	1,360.00	863.88	-1250
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
change	-0.39	-1.41	0.068	0.083	0.095	0.115	0.132	0.130	0.157	0.104	0.01	-0.008	-191.18	2.10	1.60	1.43	-70.0

◎ 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
2026-09-28	3.90	4.931	5.010	5.072	5.236	5.550	6.7103	51,481.51	26,820.38	-10.50	-25.00	-1.000	5.750	-6.000	-19.700	-37.800
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
change	0.02	0.071	0.071	0.079	0.071	0.060	-0.0137	-347.11	-248.34	-1.00	-0.50	1.000	1.250	2.500	1.300	6.600

◎ 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
2026-09-28	18.25	28.00	39.25	49.50	9.75	11.25	18.00	21.50	6.75	10.25	14.00	3.50	7.25	3.75	6.00	2.25
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
change	2.25	4.25	6.50	9.25	2.00	2.25	4.00	5.00	1.75	2.75	4.00	1.00	2.25	1.25	1.50	0.25

◎ 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
2026-09-28	7.00	9.00	19.00	10.00	13.00	12.50	3.00	2.50	5.50	-0.50	2.50	3.00	-5.50	-8.50	-3.00	-6.00
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
change	0.00	2.00	5.00	3.00	5.00	4.50	2.00	1.50	0.50	-0.50	-1.50	-1.00	-1.00	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
2026-09-28	-10.50	-29.50	-30.75	-34.50	-38.50	-39.25	-50.00	2026-09-28	15.00	27.75	12.75	0.75	-3.75	-4.50	-15.00	-11.25
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
change	1.75	-0.50	0.25	0.50	-1.00	-3.25	-3.50	change	1.25	2.00	0.75	0.00	0.00	0.00	0.00	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	28.7	14.7	19.2	23.4	31.5	KTb이론가		102.10	103.46	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		-0.07	-0.11	07월 16일	08월 27일	10월 22일	11월 26일	
13.0	16.0	21.4	12.2	16.4	13.4	18.0	13.4	10*12		10*15	10*20					
								10*12		10*15	10*20					
								10*12		10*15	10*20					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/10/26	01/10/26	01/10/26	01/10/26	01/10/26	01/10/26	01/10/26	01/10/26
	maturity	01/10/27	03/04/28	06/10/28	01/10/29	01/10/30	06/10/31	04/10/33	01/10/36

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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