

Tradition Market Summary

30-Sep-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-29	3.4825	3.6325	3.7600	3.9275	4.0075	4.1100	4.1775	4.2150	4.2375	4.2450	4.2500	4.2575	4.2650	4.2725	4.2275	4.1150
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
change	-0.0150	-0.0150	-0.0150	-0.0300	-0.0475	-0.0575	-0.0575	-0.0550	-0.0575	-0.0625	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-29	3.5100	3.5550	3.6000	3.6800	3.7300	3.8100	3.8400	3.8500	3.8450	3.8800	3.8650	3.8450	3.7950	3.7650	3.7350	3.6500
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
change	-0.0400	-0.0400	-0.0700	-0.0600	-0.0300	-0.0500	-0.0500	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0500
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
2026-09-29	102.19	103.86	3.653	3.945	4.033	4.072	4.229	4.264	4.470	4.510	3.22	3.077	6,870.81	849.80	1,356.70	860.21	-1370
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
change	0.16	0.51	0.015	-0.008	-0.032	-0.038	-0.053	-0.066	-0.057	-0.048	0.00	0.000	- 18.93	3.22	- 3.30	-3.67	-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
2026-09-29	3.90	4.879	4.972	5.048	5.234	5.566	6.7083	51,349.92	26,797.54	-10.50	-25.00	-2.550	3.800	-4.900	-20.500	-39.500
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
change	0.00	-0.052	-0.038	-0.024	-0.002	0.016	-0.0020	- 131.59	- 22.84	0.00	0.00	-1.550	-1.950	1.100	-0.800	-1.700

◎ 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
2026-09-29	16.75	24.75	35.00	45.50	8.00	10.25	17.00	20.75	6.75	10.50	13.50	3.75	6.75	3.00	5.00	2.00
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
change	-1.50	-3.25	-4.25	-4.00	-1.75	-1.00	-1.00	-0.75	0.00	0.25	-0.50	0.25	-0.50	-0.75	-1.00	-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
2026-09-29	8.00	13.00	21.00	8.00	11.00	12.00	3.00	4.00	7.00	1.00	4.00	3.00	-5.50	-8.50	-3.00	-6.00
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
change	1.00	4.00	2.00	-2.00	-2.00	-0.50	0.00	1.50	1.50	1.50	1.50	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
2026-09-29	-16.00	-27.75	-30.00	-33.75	-36.50	-36.50	-47.00	2026-09-29	15.00	27.75	12.75	0.75	-3.75	-4.50	-15.00	-11.25
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
change	-5.50	1.75	0.75	0.75	2.00	2.75	3.00	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ Duration (yard)									3yr	10yr	2026 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	102.23	103.95	01월 15일	02월 26일	04월 10일	05월 28일	
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.5	고/저평	-0.04	-0.09	07월 16일	08월 27일	10월 22일	11월 26일	
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20					
13.1	16.0	21.5	12.2	16.4	13.4	18.1	13.4	14.8	18.5	24.7	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	02/10/26	02/10/26	02/10/26	02/10/26	02/10/26	02/10/26	02/10/26	02/10/26
	maturity	05/10/27	03/04/28	06/10/28	02/10/29	02/10/30	06/10/31	04/10/33	02/10/36

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

J.K Kim