

Tradition Market Summary

01-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-30	3.4250	3.5750	3.7025	3.8675	3.9650	4.0650	4.1150	4.1450	4.1700	4.1850	4.1950	4.2050	4.2150	4.2225	4.1825	4.0675
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
change on/off (nd)	-0.0575	-0.0575	-0.0575	-0.0600	-0.0425	-0.0450	-0.0625	-0.0700	-0.0675	-0.0600	-0.0550	-0.0525	-0.0500	-0.0500	-0.0450	-0.0475

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-09-30	3.4150	3.4600	3.5050	3.6100	3.6650	3.7500	3.7800	3.8000	3.7950	3.8300	3.8150	3.7950	3.7450	3.7150	3.6850	3.6000
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
change on/off	-0.0950	-0.0950	-0.0950	-0.0700	-0.0650	-0.0600	-0.0600	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
	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
2026-09-30	102.37	104.44	3.614	3.906	3.981	4.015	4.172	4.211	4.415	4.439	3.22	3.108	6,838.04	855.91	1,352.20	862.52	-1370
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
change	0.18	0.58	-0.039	-0.039	-0.052	-0.057	-0.057	-0.053	-0.055	-0.071	0.00	0.031	- 32.77	6.11	- 4.50	2.31	0.0

◎ 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
2026-09-30	3.88	4.893	5.000	5.088	5.289	5.631	6.7087	50,906.05	26,861.06	-8.75	-23.00	-1.600	5.000	-6.600	-20.000	-37.150
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
change	-0.02	0.014	0.028	0.040	0.055	0.065	0.0004	- 443.87	63.52	1.75	2.00	0.950	1.200	-1.700	0.500	2.350

◎ 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
2026-09-30	16.50	26.25	36.25	44.25	9.75	10.00	15.00	18.00	5.00	8.00	12.00	3.00	7.00	4.00	7.00	3.00
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
change	-0.25	1.50	1.25	-1.25	1.75	-0.25	-2.00	-2.75	-1.75	-2.50	-1.50	-0.75	0.25	1.00	2.00	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
2026-09-30	10.50	16.00	24.50	8.50	11.50	13.50	3.00	5.00	8.00	2.00	5.00	3.00	-5.50	-8.50	-3.00	-6.00
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
change	2.50	3.00	3.50	0.50	0.50	1.50	0.00	1.00	1.00	1.00	1.00	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
2026-09-30	-19.75	-30.00	-31.50	-33.50	-34.50	-35.50	-47.00	2026-09-30	15.00	27.75	12.75	0.75	-3.25	-4.00	-14.75	-11.50
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
change	-3.75	-2.25	-1.50	0.25	2.00	1.00	0.00	change	0.00	0.00	0.00	0.00	0.50	0.50	0.25	-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)	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.6	31.6	KTb이론가	102.41	104.42		01월 15일	02월 26일	04월 10일	05월 28일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	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	14.8	10*12	10*15	10*20					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	06/10/26	06/10/26	06/10/26	06/10/26	06/10/26	06/10/26	06/10/26	06/10/26
	maturity	06/10/27	06/04/28	06/10/28	10/10/29	07/10/30	06/10/31	06/10/33	08/10/36

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

◎ Bloomberg : TRKW

Night Duty

E.Y Park