

Tradition Market Summary

02-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-01	3.4300	3.5650	3.6900	3.8625	3.9650	4.0800	4.1375	4.1775	4.2025	4.2225	4.2325	4.2425	4.2525	4.2600	4.2200	4.1050
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
change	0.0050	-0.0100	-0.0125	-0.0050	0.0000	0.0150	0.0225	0.0325	0.0325	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-01	3.4250	3.4700	3.5150	3.6100	3.6450	3.7300	3.7600	3.7800	3.7750	3.8100	3.7950	3.7750	3.7250	3.6950	3.6650	3.5800
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
change	0.0100	0.0100	0.0100	0.0000	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2026-10-01	102.36	104.12	3.557	3.891	3.967	4.015	4.165	4.200	4.442	4.440	3.21	3.091	6,971.35	894.29	1,358.40	860.14	-1340
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
change	-0.01	-0.32	-0.057	-0.015	-0.014	0.000	-0.007	-0.011	0.027	0.001	-0.01	-0.017	133.31	38.38	6.20	-2.38	30.0

◎ 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
2026-10-01	3.90	4.791	4.906	5.009	5.243	5.613	6.7151	50,926.56	26,871.60	-7.50	-23.25	-0.200	6.500	-2.250	-18.950	-33.500
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
change	0.02	-0.102	-0.094	-0.079	-0.046	-0.018	0.0064	20.51	10.54	1.25	-0.25	1.400	1.500	4.350	1.050	3.650

◎ 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
2026-10-01	17.25	27.50	39.00	48.75	10.25	11.50	17.25	21.25	5.75	9.75	14.25	4.00	8.50	4.50	7.50	3.00
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
change	0.75	1.25	2.75	4.50	0.50	1.50	2.25	3.25	0.75	1.75	2.25	1.00	1.50	0.50	0.50	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
2026-10-01	9.50	13.00	21.50	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
2026-09-30	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
change	-1.00	-3.00	-3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-10-01	-17.50	-32.00	-35.00	-37.75	-39.75	-41.25	-52.75	2026-10-01	13.50	26.00	12.50	0.75	-3.25	-4.00	-14.75	-11.50
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
change	2.25	-2.00	-3.50	-4.25	-5.25	-5.75	-5.75	change	-1.50	-1.75	-0.25	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	28.8	14.7	19.2	23.5	31.5	KTb이론가		102.42	104.20	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		-0.06	-0.08	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.4	13.4	18.1	13.4	10*12		18.5	24.7					

◎ Deal-slip DATE (not for ND IRS)

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

Y.S Jo