

Tradition Market Summary

06-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-02	3.3775	3.5025	3.6100	3.7800	3.8700	3.9850	4.0425	4.0825	4.1075	4.1300	4.1400	4.1500	4.1600	4.1675	4.1275	4.0125
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
change	-0.0525	-0.0625	-0.0800	-0.0825	-0.0950	-0.0950	-0.0950	-0.0950	-0.0950	-0.0925	-0.0925	-0.0925	-0.0925	-0.0925	-0.0925	-0.0925
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-02	3.3800	3.4250	3.4700	3.5600	3.5700	3.6600	3.6900	3.7100	3.7050	3.7450	3.7300	3.7100	3.6800	3.6500	3.6200	3.5350
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
change	-0.0450	-0.0450	-0.0450	-0.0500	-0.0750	-0.0700	-0.0700	-0.0700	-0.0700	-0.0650	-0.0650	-0.0650	-0.0450	-0.0450	-0.0450	-0.0450
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
2026-10-02	102.64	104.84	3.500	3.820	3.890	3.927	4.078	4.115	4.357	4.375	3.21	2.950	7,003.74	893.29	1,351.40	849.74	-1300
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
change	0.28	0.72	-0.057	-0.071	-0.077	-0.088	-0.087	-0.085	-0.085	-0.065	0.00	-0.141	32.39	-	1.00	-7.00	-10.40
																	40.0

◎ 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
2026-10-05	3.88	4.812	4.945	5.059	5.307	5.661	6.7040	51,267.90	27,477.31	-7.00	-23.75	-2.000	5.800	-3.250	-19.700	-36.250
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
change	-0.02	0.021	0.039	0.050	0.064	0.048	-0.0111	341.34	605.71	0.50	-0.50	-1.800	-0.700	-1.000	-0.750	-2.750

◎ 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
2026-10-02	17.00	26.00	37.50	47.25	9.00	11.50	17.25	21.25	5.75	9.75	14.50	4.00	8.75	4.75	7.75	3.00
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
change	-0.25	-1.50	-1.50	-1.50	-1.25	0.00	0.00	0.00	0.00	0.00	0.25	0.00	0.25	0.25	0.25	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
2026-10-02	9.00	10.00	19.00	9.00	12.00	14.00	3.00	5.00	8.50	2.00	5.50	3.50	-3.00	-6.50	-3.00	-6.00
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
change	-0.50	-3.00	-2.50	0.50	0.50	0.50	0.00	0.00	0.50	0.00	0.50	0.50	2.50	2.00	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
2026-10-02	-14.00	-30.00	-32.50	-35.25	-37.25	-38.50	-48.00	2026-10-02	12.50	23.25	10.75	0.75	-3.25	-4.00	-14.75	-11.50
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
change	3.50	2.00	2.50	2.50	2.50	2.75	4.75	change	-1.00	-2.75	-1.75	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	28.8	14.7	19.2	23.5	31.6	KTb이론가		102.68	104.90	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	-0.06	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	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	08/10/29	07/10/30	07/10/31	07/10/33	08/10/36
CCS	value	08/10/26	08/10/26	08/10/26	08/10/26	08/10/26	08/10/26	08/10/26	08/10/26
	maturity	08/10/27	10/04/28	10/10/28	10/10/29	08/10/30	08/10/31	11/10/33	08/10/36

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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

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