

Tradition Market Summary

07-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-06	3.3875	3.5075	3.6150	3.7825	3.8725	3.9825	4.0425	4.0850	4.1150	4.1425	4.1550	4.1675	4.1800	4.1875	4.1475	4.0325
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
change	0.0100	0.0050	0.0050	0.0025	0.0025	-0.0025	0.0000	0.0025	0.0075	0.0125	0.0150	0.0175	0.0200	0.0200	0.0200	0.0200
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-06	3.3350	3.4050	3.4600	3.5450	3.5450	3.6300	3.6700	3.6950	3.7000	3.7500	3.7400	3.7200	3.7000	3.6700	3.6400	3.5550
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
change	-0.0450	-0.0200	-0.0100	-0.0150	-0.0250	-0.0300	-0.0200	-0.0150	-0.0050	0.0050	0.0100	0.0100	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
2026-10-06	102.63	104.68	3.475	3.790	3.897	3.933	4.080	4.117	4.372	4.405	3.24	2.970	6,941.39	919.92	1,343.60	847.43	-1330
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
change	-0.01	-0.16	-0.025	-0.030	0.007	0.006	0.002	0.002	0.015	0.030	0.03	0.020	- 62.35	26.63	- 7.80	-2.31	-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
2026-10-06	3.89	4.798	4.924	5.036	5.286	5.661	6.7011	51,521.28	27,599.89	-7.75	-23.50	-2.450	4.950	-3.200	-19.200	-37.250
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
change	0.01	-0.014	-0.021	-0.023	-0.021	0.000	-0.0029	253.38	122.58	-0.75	0.25	-0.450	-0.850	0.050	0.500	-1.000

◎ 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
2026-10-06	16.75	25.75	36.75	47.00	9.00	11.00	17.00	21.25	6.00	10.25	16.00	4.25	10.00	5.75	9.50	3.75
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
change	-0.25	-0.25	-0.75	-0.25	0.00	-0.50	-0.25	0.00	0.25	0.50	1.50	0.25	1.25	1.00	1.75	0.75

◎ 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
2026-10-06	8.50	8.50	17.00	8.50	12.50	15.00	4.00	6.50	12.00	2.50	8.00	5.50	0.50	-5.00	-3.00	-6.00
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
change	-0.50	-1.50	-2.00	-0.50	0.50	1.00	1.00	1.50	3.50	0.50	2.50	2.00	3.50	1.50	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
2026-10-06	-15.50	-32.75	-35.25	-37.25	-39.00	-39.25	-48.00	2026-10-06	12.00	22.75	10.75	0.75	-3.25	-4.00	-14.75	-11.50
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
change	-1.50	-2.75	-2.75	-2.00	-1.75	-0.75	0.00	change	-0.50	-0.50	0.00	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	104.78	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		-0.05	-0.10	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	14.7		18.4	24.6					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	08/10/29	08/10/30	08/10/31	11/10/33	08/10/36
CCS	value	13/10/26	13/10/26	13/10/26	13/10/26	13/10/26	13/10/26	13/10/26	13/10/26
	maturity	13/10/27	13/04/28	13/10/28	15/10/29	15/10/30	14/10/31	13/10/33	14/10/36

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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