

Tradition Market Summary

13-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-12	3.3700	3.4925	3.6050	3.7600	3.8500	3.9600	4.0200	4.0575	4.0800	4.1000	4.1100	4.1200	4.1300	4.1400	4.1000	3.9850
2026-10-08	3.3975	3.5250	3.6425	3.8125	3.9150	4.0350	4.1000	4.1450	4.1700	4.1975	4.2150	4.2300	4.2400	4.2500	4.2100	4.0950
change	-0.0275	-0.0325	-0.0375	-0.0525	-0.0650	-0.0750	-0.0800	-0.0875	-0.0900	-0.0975	-0.1050	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-12	3.2900	3.3600	3.4100	3.5300	3.5350	3.6100	3.6300	3.6450	3.6550	3.7000	3.6900	3.6700	3.6600	3.6300	3.6000	3.5150
2026-10-08	3.3450	3.4150	3.4650	3.5800	3.5850	3.6700	3.6950	3.7150	3.7250	3.7700	3.7600	3.7400	3.7300	3.7000	3.6700	3.5850
change	-0.0550	-0.0550	-0.0550	-0.0500	-0.0500	-0.0600	-0.0650	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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
2026-10-12	102.77	105.41	3.491	3.720	3.868	3.918	4.054	4.102	4.297	4.356	3.24	3.049	6,384.24	849.19	1,333.60	842.34	-1360
2026-10-08	102.50	104.40	3.504	3.770	3.925	3.997	4.134	4.173	4.412	4.416	3.24	3.024	6,625.93	892.27	1,342.00	848.51	-1320
change	0.27	1.01	-0.013	-0.050	-0.057	-0.079	-0.080	-0.071	-0.115	-0.060	0.00	0.025	- 241.69	- 43.08	- 8.40	-6.17	-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
2026-10-12	3.87	4.791	4.923	5.021	5.242	5.600	6.6948	51,850.55	27,245.90	-5.00	-19.75	-1.800	4.200	-4.450	-16.700	-37.100
2026-10-09	3.87	4.791	4.923	5.021	5.242	5.600	6.6941	51,654.95	27,366.17	-7.00	-21.00	-1.000	3.800	-2.800	-17.200	-32.100
change	0.00	0.000	0.000	0.000	0.000	0.000	0.0007	195.60	- 120.27	2.00	1.25	-0.800	0.400	-1.650	0.500	-5.000

◎ 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
2026-10-12	15.50	24.50	35.50	45.25	9.00	11.00	17.00	20.75	6.00	9.75	14.00	3.75	8.00	4.25	7.25	3.00
2026-10-08	17.00	27.25	39.25	50.25	10.25	12.00	18.50	23.00	6.50	11.00	16.25	4.50	9.75	5.25	9.50	4.25
change	-1.50	-2.75	-3.75	-5.00	-1.25	-1.00	-1.50	-2.25	-0.50	-1.25	-2.25	-0.75	-1.75	-1.00	-2.25	-1.25

◎ 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
2026-10-12	12.00	12.50	20.00	7.50	9.50	11.00	2.00	3.50	9.00	1.50	7.00	5.50	1.50	-4.00	-3.00	-6.00
2026-10-08	11.50	12.00	20.50	8.50	11.00	13.00	2.50	4.50	10.00	2.00	7.50	5.50	1.50	-4.00	-3.00	-6.00
change	0.50	0.50	-0.50	-1.00	-1.50	-2.00	-0.50	-1.00	-1.00	-0.50	-0.50	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
2026-10-12	-19.50	-31.50	-35.00	-39.00	-41.25	-40.00	-47.00	2026-10-12	12.25	23.50	11.25	1.00	-3.00	-4.00	-14.50	-11.50
2026-10-08	-17.75	-33.00	-36.50	-40.50	-43.00	-42.75	-51.00	2026-10-08	12.75	24.50	11.75	1.00	-3.00	-4.00	-14.50	-11.50
change	-1.75	1.50	1.50	1.50	1.75	2.75	4.00	change	-0.50	-1.00	-0.50	0.00	0.00	0.00	0.00	0.00

◎ 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		102.77	105.46	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		0.00	-0.05	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	24.5					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/10/26	14/10/26	14/10/26	14/10/26	14/10/26	14/10/26	14/10/26	14/10/26
	maturity	14/10/27	14/04/28	16/10/28	15/10/29	14/10/30	14/10/31	14/10/33	14/10/36
CCS	value	15/10/26	15/10/26	15/10/26	15/10/26	15/10/26	15/10/26	15/10/26	15/10/26
	maturity	15/10/27	17/04/28	16/10/28	15/10/29	15/10/30	15/10/31	17/10/33	15/10/36

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

◎ Bloomberg : TRKW

Night Duty

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