

# Tradition Market Summary

14-Oct-26

## ◎ Swap Market

| IRS         | 6m      | 9m      | 1y      | 1.5y    | 2y      | 3y      | 4y      | 5y      | 6y      | 7y      | 8y      | 9y      | 10y     | 12y     | 15y     | 20y     |
|-------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2026-10-13  | 3.3700  | 3.4775  | 3.5600  | 3.7050  | 3.7825  | 3.8800  | 3.9350  | 3.9675  | 3.9900  | 4.0100  | 4.0200  | 4.0325  | 4.0425  | 4.0525  | 4.0125  | 3.8975  |
| 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  |
| change      | 0.0000  | -0.0150 | -0.0450 | -0.0550 | -0.0675 | -0.0800 | -0.0850 | -0.0900 | -0.0900 | -0.0900 | -0.0900 | -0.0875 | -0.0875 | -0.0875 | -0.0875 | -0.0875 |
| on/off (nd) |         |         |         |         |         |         |         |         |         |         |         |         |         |         |         |         |
| CRS(SOFR)   | 6m      | 9m      | 1y      | 1.5y    | 2y      | 3y      | 4y      | 5y      | 6y      | 7y      | 8y      | 9y      | 10y     | 12y     | 15y     | 20y     |
| 2026-10-13  | 3.2400  | 3.3100  | 3.3600  | 3.4700  | 3.4700  | 3.5450  | 3.5550  | 3.5550  | 3.5600  | 3.5950  | 3.5850  | 3.5650  | 3.5450  | 3.5150  | 3.4850  | 3.4000  |
| 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  |
| change      | -0.0500 | -0.0500 | -0.0500 | -0.0600 | -0.0650 | -0.0650 | -0.0750 | -0.0900 | -0.0950 | -0.1050 | -0.1050 | -0.1050 | -0.1150 | -0.1150 | -0.1150 | -0.1150 |
| 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|------|--------|----------|---------|----------|---------|-------|
| 2026-10-13 | 102.97 | 106.04  | 3.483  | 3.680   | 3.820  | 3.852  | 3.985  | 4.020  | 4.220   | 4.295   | 3.24 |        | 6,035.35 | 837.03  | 1,343.20 | 847.91  | -1400 |
| 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 |
| change     | 0.20   | 0.63    | -0.008 | -0.040  | -0.048 | -0.066 | -0.069 | -0.082 | -0.077  | -0.061  | 0.00 | -3.049 | - 348.89 | - 12.16 | 9.60     | 5.57    | -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    |
|------------|------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|----------|------------|--------|--------|--------|---------|---------|
| 2026-10-13 | 3.87 | 4.797      | 4.918      | 5.008      | 5.217     | 5.565     | 6.6925  | 51,670.10 | 27,204.38 | -5.75    | -21.00     | -3.750 | 2.800  | -5.250 | -17.750 | -39.750 |
| 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 |
| change     | 0.00 | 0.006      | -0.005     | -0.013     | -0.025    | -0.035    | -0.0023 | - 180.45  | - 41.52   | -0.75    | -1.25      | -1.950 | -1.400 | -0.800 | -1.050  | -2.650  |

## ◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|------|
| 2026-10-13 | 14.50 | 22.25 | 32.00 | 40.75 | 7.75  | 9.75  | 15.25 | 18.50 | 5.50  | 8.75  | 13.00 | 3.25  | 7.50  | 4.25 | 7.50 | 3.25 |
| 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 |
| change     | -1.00 | -2.25 | -3.50 | -4.50 | -1.25 | -1.25 | -1.75 | -2.25 | -0.50 | -1.00 | -1.00 | -0.50 | -0.50 | 0.00 | 0.25 | 0.25 |

## ◎ 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 |
|------------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2026-10-13 | 11.00 | 11.00 | 18.50 | 7.50 | 8.50  | 8.50  | 1.00  | 1.00  | 5.00  | 0.00  | 4.00  | 4.00  | -1.00 | -5.00 | -3.00 | -6.00 |
| 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 |
| change     | -1.00 | -1.50 | -1.50 | 0.00 | -1.00 | -2.50 | -1.00 | -2.50 | -4.00 | -1.50 | -3.00 | -1.50 | -2.50 | -1.00 | 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  |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|-------|-------|-------|-------|-------|-------|--------|--------|
| 2026-10-13 | -20.00 | -31.25 | -33.50 | -38.00 | -41.25 | -41.50 | -49.75 | 2026-10-13 | 10.75 | 19.00 | 8.25  | 1.00  | -3.00 | -4.00 | -14.50 | -11.50 |
| 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 |
| change     | -0.50  | 0.25   | 1.50   | 1.00   | 0.00   | -1.50  | -2.75  | change     | -1.50 | -4.50 | -3.00 | 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 | 31.7 | KTb이론가 |        | 102.97 | 106.12 | 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   | -0.08  | 07월 16일                              | 08월 27일 | 10월 22일 | 11월 26일 |  |
| 13.1 | 16.0 | 21.6  | 12.3 | 16.5 | 13.5 | 18.1 | 13.5 | 10*12  |        | 10*15  | 10*20  |                                      |         |         |         |  |
|      |      |       |      |      |      |      |      | 14.6   |        | 18.3   | 24.4   |                                      |         |         |         |  |

## ◎ Deal-slip DATE (not for ND IRS)

|     |          | 1y       | 1.5y     | 2y       | 3y       | 4y       | 5y       | 7y       | 10y      |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | 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 |
| CCS | value    | 16/10/26 | 16/10/26 | 16/10/26 | 16/10/26 | 16/10/26 | 16/10/26 | 16/10/26 | 16/10/26 |
|     | maturity | 18/10/27 | 17/04/28 | 16/10/28 | 16/10/29 | 16/10/30 | 16/10/31 | 17/10/33 | 16/10/36 |

## ◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang  
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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

◎ Bloomberg : TRKW

## Night Duty

J.K Kim