

Tradition Market Summary

16-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-15	3.4075	3.5175	3.6050	3.7350	3.7925	3.8700	3.9125	3.9425	3.9600	3.9775	3.9875	4.0000	4.0075	4.0175	3.9775	3.8625
2026-10-14	3.4000	3.5100	3.5975	3.7350	3.8050	3.9025	3.9600	3.9950	4.0200	4.0400	4.0500	4.0625	4.0725	4.0825	4.0425	3.9275
change	0.0075	0.0075	0.0075	0.0000	-0.0125	-0.0325	-0.0475	-0.0525	-0.0600	-0.0625	-0.0625	-0.0625	-0.0650	-0.0650	-0.0650	-0.0650
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-15	3.2250	3.2950	3.3450	3.4200	3.4050	3.4750	3.4800	3.4700	3.4600	3.4800	3.4700	3.4500	3.4300	3.4000	3.3700	3.2850
2026-10-14	3.2450	3.3150	3.3650	3.4800	3.4750	3.5600	3.5700	3.5700	3.5750	3.6100	3.6000	3.5800	3.5600	3.5300	3.5000	3.4150
change	-0.0200	-0.0200	-0.0200	-0.0600	-0.0700	-0.0850	-0.0900	-0.1000	-0.1150	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300	-0.1300
on/off	7.0	7.0	7.0	7.0	8.0	6.5	8.0	7.0	6.0	6.5	7.0	7.5	7.5	7.5	4.5	1.5

◎ 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
2026-10-15	102.95	106.30	3.561	3.790	3.852	3.872	4.000	4.009	4.195	4.240	3.25	3.052	5,554.22	760.82	1,343.00	849.28	-1450
2026-10-14	102.88	105.74	3.566	3.803	3.862	3.882	4.020	4.045	4.256	4.302	3.25	3.043	6,008.81	823.88	1,335.90	847.86	-1410
change	0.07	0.56	-0.005	-0.013	-0.010	-0.010	-0.020	-0.036	-0.061	-0.062	0.00	0.009	- 454.59	- 63.06	7.10	1.42	-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
2026-10-15	3.88	4.757	4.841	4.895	5.079	5.420	6.6896	52,177.69	26,713.03	-7.75	-21.25	-5.950	-0.200	-6.650	-18.750	-37.750
2026-10-14	3.89	4.806	4.913	4.994	5.194	5.525	6.6939	51,621.48	26,692.87	-7.00	-21.50	-5.700	2.050	-5.000	-18.350	-37.450
change	-0.01	-0.049	-0.072	-0.099	-0.115	-0.105	-0.0043	556.21	20.16	-0.75	0.25	-0.250	-2.250	-1.650	-0.400	-0.300

◎ 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
2026-10-15	13.00	18.75	26.50	33.75	5.75	7.75	12.00	15.00	4.25	7.25	10.75	3.00	6.50	3.50	6.50	3.00
2026-10-14	13.75	20.75	30.50	39.75	7.00	9.75	15.50	19.00	5.75	9.25	13.75	3.50	8.00	4.50	7.75	3.25
change	-0.75	-2.00	-4.00	-6.00	-1.25	-2.00	-3.50	-4.00	-1.50	-2.00	-3.00	-0.50	-1.50	-1.00	-1.25	-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
2026-10-15	7.50	6.00	13.00	7.00	7.50	6.50	0.50	-0.50	0.50	-1.00	0.00	1.00	-4.00	-5.00	-3.00	-6.00
2026-10-14	11.50	11.00	19.50	8.50	9.50	9.50	1.00	1.00	5.00	0.00	4.00	4.00	-1.00	-5.00	-3.00	-6.00
change	-4.00	-5.00	-6.50	-1.50	-2.00	-3.00	-0.50	-1.50	-4.50	-1.00	-4.00	-3.00	-3.00	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
2026-10-15	-26.00	-38.75	-39.50	-43.25	-47.25	-49.75	-57.75	2026-10-15	11.00	19.75	8.75	1.00	-3.00	-4.00	-14.50	-11.50
2026-10-14	-23.25	-33.00	-34.25	-39.00	-42.50	-43.00	-51.25	2026-10-14	11.00	19.75	8.75	1.00	-3.00	-4.00	-14.50	-11.50
change	-2.75	-5.75	-5.25	-4.25	-4.75	-6.75	-6.50	change	0.00	0.00	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	23.6	31.7	KTb이론가		102.94	106.35	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		0.01	-0.05	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	14.6		18.3	24.4					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/10/26	19/10/26	19/10/26	19/10/26	19/10/26	19/10/26	19/10/26	19/10/26
	maturity	19/10/27	19/04/28	19/10/28	19/10/29	21/10/30	20/10/31	19/10/33	20/10/36
CCS	value	20/10/26	20/10/26	20/10/26	20/10/26	20/10/26	20/10/26	20/10/26	20/10/26
	maturity	20/10/27	20/04/28	20/10/28	22/10/29	21/10/30	20/10/31	20/10/33	20/10/36

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◎ Bloomberg : TRKW

Night Duty

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