

Tradition Market Summary

22-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-21	3.4125	3.5025	3.5700	3.6875	3.7450	3.8125	3.8525	3.8725	3.8850	3.9000	3.9100	3.9175	3.9250	3.9350	3.8950	3.7650
2026-10-20	3.4075	3.5025	3.5700	3.6950	3.7550	3.8250	3.8725	3.9025	3.9125	3.9275	3.9375	3.9450	3.9500	3.9600	3.9200	3.7900
change	0.0050	0.0000	0.0000	-0.0075	-0.0100	-0.0125	-0.0200	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-21	3.1950	3.2650	3.3150	3.4100	3.4000	3.4750	3.4700	3.4550	3.4400	3.4550	3.4450	3.4250	3.4050	3.3750	3.3450	3.2600
2026-10-20	3.2200	3.2900	3.3400	3.4100	3.4100	3.4900	3.4900	3.4750	3.4600	3.4750	3.4650	3.4450	3.4250	3.3950	3.3650	3.2800
change	-0.0250	-0.0250	-0.0250	0.0000	-0.0100	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off	7.0	7.0	7.0	5.0	6.0	4.5	6.0	5.0	4.0	4.5	5.0	5.5	5.5	5.5	2.5	-0.5

◎ 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
2026-10-21	103.14	106.76	3.562	3.700	3.780	3.811	3.947	3.960	4.150	4.198	3.26	3.041	5,735.66	792.76	1,324.40	839.39	-1540
2026-10-20	103.06	106.57	3.571	3.730	3.801	3.835	3.974	3.985	4.175	4.194	3.26	3.032	5,552.74	781.97	1,326.70	838.55	-1520
change	0.08	0.19	-0.009	-0.030	-0.021	-0.024	-0.027	-0.025	-0.025	0.004	0.00	0.009	182.92	10.79	-2.30	0.84	-20.0

◎ 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
2026-10-21	3.88	4.808	4.890	4.951	5.119	5.410	6.6736	52,856.09	26,702.86	-6.75	-24.25	-3.500	0.150	-8.750	-22.500	-43.300
2026-10-20	3.87	4.780	4.865	4.927	5.111	5.422	6.6746	52,495.88	26,424.82	-8.50	-24.00	-4.600	-1.000	-8.250	-22.500	-40.400
change	0.01	0.028	0.025	0.024	0.008	-0.012	-0.0010	360.21	278.04	1.75	-0.25	1.100	1.150	-0.500	0.000	-2.900

◎ 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
2026-10-21	11.75	17.50	24.25	30.25	5.75	6.75	10.75	12.75	4.00	6.00	8.75	2.00	4.75	2.75	5.25	2.50
2026-10-20	12.50	18.50	25.50	33.25	6.00	7.00	11.75	14.75	4.75	7.75	10.25	3.00	5.50	2.50	4.75	2.25
change	-0.75	-1.00	-1.25	-3.00	-0.25	-0.25	-1.00	-2.00	-0.75	-1.75	-1.50	-1.00	-0.75	0.25	0.50	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
2026-10-21	9.50	8.50	16.00	7.50	7.00	5.50	-0.50	-2.00	-2.00	-1.50	-1.50	0.00	-5.00	-5.00	-3.00	-6.00
2026-10-20	7.00	7.00	15.00	8.00	8.00	6.50	0.00	-1.50	-1.50	-1.50	-1.50	0.00	-5.00	-5.00	-3.00	-6.00
change	2.50	1.50	1.00	-0.50	-1.00	-1.00	-0.50	-0.50	-0.50	0.00	0.00	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
2026-10-21	-25.50	-34.50	-33.75	-38.25	-41.75	-44.50	-52.00	2026-10-21	9.00	15.75	6.75	1.00	-3.00	-4.00	-16.00	-13.00
2026-10-20	-23.00	-34.50	-33.50	-38.25	-42.75	-45.25	-52.50	2026-10-20	9.50	16.25	6.75	1.00	-3.00	-4.00	-16.00	-13.00
change	-2.50	0.00	-0.25	0.00	1.00	0.75	0.50	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	28.9	14.7	19.2	23.6	31.8	KTb이론가		103.11	106.77	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		0.03	-0.01	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		18.2	24.3					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	23/10/26	23/10/26	23/10/26	23/10/26	23/10/26	23/10/26	23/10/26	23/10/26
	maturity	25/10/27	24/04/28	23/10/28	23/10/29	23/10/30	23/10/31	24/10/33	23/10/36
CCS	value	26/10/26	26/10/26	26/10/26	26/10/26	26/10/26	26/10/26	26/10/26	26/10/26
	maturity	26/10/27	26/04/28	26/10/28	26/10/29	28/10/30	27/10/31	26/10/33	27/10/36

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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