

Tradition Market Summary

26-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-23	3.4075	3.5125	3.5900	3.7075	3.7600	3.8150	3.8500	3.8700	3.8750	3.8825	3.8850	3.8900	3.8950	3.9050	3.8500	3.7200
2026-10-22	3.4200	3.5250	3.6000	3.7200	3.7775	3.8400	3.8750	3.8950	3.9025	3.9125	3.9175	3.9250	3.9300	3.9400	3.9000	3.7700
change	-0.0125	-0.0125	-0.0100	-0.0125	-0.0175	-0.0250	-0.0250	-0.0250	-0.0275	-0.0300	-0.0325	-0.0350	-0.0350	-0.0350	-0.0500	-0.0500
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-23	3.1450	3.2150	3.2650	3.3600	3.3700	3.4400	3.4450	3.4250	3.4100	3.4200	3.4050	3.3850	3.3550	3.3250	3.2950	3.2100
2026-10-22	3.1950	3.2650	3.3150	3.4050	3.4100	3.4800	3.4800	3.4650	3.4500	3.4650	3.4550	3.4350	3.4150	3.3850	3.3550	3.2700
change	-0.0500	-0.0500	-0.0500	-0.0450	-0.0400	-0.0400	-0.0350	-0.0400	-0.0400	-0.0450	-0.0500	-0.0500	-0.0600	-0.0600	-0.0600	-0.0600
on/off	7.0	7.0	7.0	5.0	5.0	4.5	7.0	5.0	5.5	6.5	6.5	7.5	8.5	8.5	5.5	2.0

◎ 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
2026-10-23	103.15	107.13	3.532	3.690	3.787	3.809	3.936	3.959	4.110	4.185	3.26	3.063	5,550.30	751.69	1,326.50	845.12	-1530
2026-10-22	103.08	106.79	3.561	3.708	3.800	3.837	3.963	3.980	4.147	4.207	3.26	3.040	5,533.77	764.10	1,322.00	846.77	-1550
change	0.07	0.34	-0.029	-0.018	-0.013	-0.028	-0.027	-0.021	-0.037	-0.022	0.00	0.023	16.53	-	4.50	-1.65	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
2026-10-23	3.90	4.686	4.753	4.812	4.999	5.327	6.6684	52,215.16	25,955.34	-6.25	-22.75	-2.700	0.600	-8.900	-21.500	-46.500
2026-10-22	3.88	4.648	4.723	4.777	4.961	5.286	6.6720	52,867.98	26,008.86	-6.25	-23.25	-2.250	0.300	-8.500	-21.700	-43.700
change	0.02	0.038	0.030	0.035	0.038	0.041	-0.0036	-	53.52	0.00	0.50	-0.450	0.300	-0.400	0.200	-2.800

◎ 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
2026-10-23	11.75	17.00	22.50	28.00	5.25	5.50	9.00	11.00	3.50	5.50	6.75	2.00	3.25	1.25	2.50	1.25
2026-10-22	12.00	17.75	24.00	29.50	5.75	6.25	9.75	11.75	3.50	5.50	7.25	2.00	3.75	1.75	3.50	1.75
change	-0.25	-0.75	-1.50	-1.50	-0.50	-0.75	-0.75	-0.75	0.00	0.00	-0.50	0.00	-0.50	-0.50	-1.00	-0.50

◎ 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
2026-10-23	9.50	10.50	17.50	7.00	7.50	5.50	0.50	-1.50	-2.00	-2.00	-2.50	-0.50	-7.00	-6.50	-3.00	-6.00
2026-10-22	9.00	9.50	16.50	7.00	7.00	5.50	0.00	-1.50	-1.50	-1.50	-1.50	0.00	-5.00	-5.00	-3.00	-6.00
change	0.50	1.00	1.00	0.00	0.50	0.00	0.50	0.00	-0.50	-0.50	-1.00	-0.50	-2.00	-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
2026-10-23	-32.50	-39.00	-37.50	-40.50	-44.50	-46.25	-54.00	2026-10-23	10.50	18.25	7.75	1.00	-4.50	-5.50	-17.50	-13.00
2026-10-22	-28.50	-36.75	-36.00	-39.50	-43.00	-44.75	-51.50	2026-10-22	10.50	18.00	7.50	1.00	-3.00	-4.00	-16.00	-13.00
change	-4.00	-2.25	-1.50	-1.00	-1.50	-1.50	-2.50	change	0.00	0.25	0.25	0.00	-1.50	-1.50	-1.50	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)	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.6	28.9	14.7	19.2	23.6	31.8	KTb이론가		103.14	107.11		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	0.02		07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	10*12		14.5	18.2	24.2				

◎ Deal-slip DATE (not for ND IRS)

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

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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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