

Tradition Market Summary

27-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-26	3.3900	3.4875	3.5550	3.6650	3.7100	3.7750	3.8125	3.8350	3.8425	3.8500	3.8525	3.8525	3.8550	3.8650	3.8100	3.6800
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
change	-0.0175	-0.0250	-0.0350	-0.0425	-0.0500	-0.0400	-0.0375	-0.0350	-0.0325	-0.0325	-0.0325	-0.0375	-0.0400	-0.0400	-0.0400	-0.0400
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-26	3.1150	3.1850	3.2350	3.3450	3.3550	3.4100	3.4050	3.3800	3.3650	3.3700	3.3550	3.3350	3.2950	3.2650	3.2350	3.1500
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
change	-0.0300	-0.0300	-0.0300	-0.0150	-0.0150	-0.0300	-0.0400	-0.0450	-0.0450	-0.0500	-0.0500	-0.0500	-0.0600	-0.0600	-0.0600	-0.0600
on/off	7.0	7.0	7.0	5.0	5.0	5.5	8.0	8.0	8.0	8.5	8.5	9.5	10.5	10.5	7.5	4.0

◎ 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
2026-10-26	103.25	107.50	3.518	3.660	3.766	3.787	3.907	3.932	4.067	4.170	3.26	3.061	5,469.47	727.21	1,323.10	842.70	-1520
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
change	0.10	0.37	-0.014	-0.030	-0.021	-0.022	-0.029	-0.027	-0.043	-0.015	0.00	-0.002	- 80.83	- 24.48	- 3.40	-2.42	10.0

◎ 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
2026-10-26	3.92	4.720	4.780	4.826	4.990	5.304	6.6678	52,361.58	26,169.38	-6.75	-22.50	-5.600	-1.200	-9.700	-21.200	-49.000
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
change	0.02	0.034	0.027	0.014	-0.009	-0.023	-0.0006	146.42	214.04	-0.50	0.25	-2.900	-1.800	-0.800	0.300	-2.500

◎ 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
2026-10-26	11.00	15.50	22.00	28.00	4.50	6.50	10.25	12.50	3.75	6.00	7.50	2.25	3.75	1.50	2.00	0.50
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
change	-0.75	-1.50	-0.50	0.00	-0.75	1.00	1.25	1.50	0.25	0.50	0.75	0.25	0.50	0.25	-0.50	-0.75

◎ 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
2026-10-26	11.00	12.00	17.50	5.50	5.00	2.50	-0.50	-3.00	-4.00	-2.50	-3.50	-1.00	-8.50	-7.50	-3.00	-6.00
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
change	1.50	1.50	0.00	-1.50	-2.50	-3.00	-1.00	-1.50	-2.00	-0.50	-1.00	-0.50	-1.50	-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
2026-10-26	-32.00	-35.50	-36.50	-40.75	-45.50	-48.00	-56.00	2026-10-26	9.75	16.50	6.75	1.00	-4.50	-5.50	-17.50	-13.00
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
change	0.50	3.50	1.00	-0.25	-1.00	-1.75	-2.00	change	-0.75	-1.75	-1.00	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		103.22	107.49	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	10*12		14.5	18.1	10*15	10*20			

◎ Deal-slip DATE (not for ND IRS)

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

◎ 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

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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

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