

Tradition Market Summary

28-Oct-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-27	3.3850	3.4725	3.5325	3.6300	3.6700	3.7250	3.7550	3.7775	3.7850	3.7925	3.7950	3.8000	3.8025	3.8125	3.7575	3.6275
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
change	-0.0050	-0.0150	-0.0225	-0.0350	-0.0400	-0.0500	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0525	-0.0525	-0.0525	-0.0525	-0.0525
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-27	3.1100	3.1800	3.2300	3.3400	3.3350	3.3850	3.3650	3.3300	3.3200	3.3250	3.3250	3.2950	3.2550	3.2250	3.1950	3.1100
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
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0200	-0.0250	-0.0400	-0.0500	-0.0450	-0.0450	-0.0300	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off	7.5	7.5	7.5	7.5	7.5	8.0	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
2026-10-27	103.34	107.74	3.501	3.635	3.735	3.762	3.875	3.902	4.038	4.150	3.27	3.027	5,638.34	743.83	1,324.30	840.85	-1490
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
change	0.09	0.24	-0.017	-0.025	-0.031	-0.025	-0.032	-0.030	-0.029	-0.020	0.01	-0.034	168.87	16.62	1.20	-1.85	30.0

◎ 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
2026-10-27	3.93	4.739	4.801	4.846	4.999	5.311	6.6648	52,377.57	26,477.81	-8.50	-24.75	-6.500	-3.700	-12.450	-23.550	-52.250
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
change	0.01	0.019	0.021	0.020	0.009	0.007	-0.0030	15.99	308.43	-1.75	-2.25	-0.900	-2.500	-2.750	-2.350	-3.250

◎ 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
2026-10-27	9.75	13.75	19.25	24.50	4.00	5.50	8.50	10.75	3.00	5.25	6.75	2.25	3.75	1.50	2.50	1.00
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
change	-1.25	-1.75	-2.75	-3.50	-0.50	-1.00	-1.75	-1.75	-0.75	-0.75	-0.75	0.00	0.00	0.00	0.50	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
2026-10-27	11.00	10.50	15.50	5.00	3.00	-0.50	-2.00	-5.50	-6.00	-3.50	-4.00	-0.50	-7.50	-7.00	-3.00	-6.00
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
change	0.00	-1.50	-2.00	-0.50	-2.00	-3.00	-1.50	-2.50	-2.00	-1.00	-0.50	0.50	1.00	0.50	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
2026-10-27	-30.25	-33.50	-34.00	-39.00	-44.75	-46.75	-54.75	2026-10-27	8.75	14.75	6.00	1.00	-4.50	-5.50	-17.50	-13.00
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
change	1.75	2.00	2.50	1.75	0.75	1.25	1.25	change	-1.00	-1.75	-0.75	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)	KTb이론가	3yr	10yr	2026 BoK Monetary Committee Schedule			
14.9	13.3	19.6	28.9	14.7	19.3	23.6	31.9	KTb이론가		103.30	107.74		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		0.04	0.00		07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	10*12		14.5	18.1	24.1				

◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW

Night Duty

Y.S Jo