# Tradition Market Summary

30-Oct-26

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 3.4100 | 3.5050 | 3.5725 | 3.6700 | 3.7125 | 3.7650 | 3.8050 | 3.8300 | 3.8425 | 3.8550 | 3.8600 | 3.8650 | 3.8700 | 3.8800 | 3.8275 | 3.6800 |
| 2026-10-28 | 3.4125 | 3.5050 | 3.5700 | 3.6800 | 3.7300 | 3.7925 | 3.8300 | 3.8550 | 3.8675 | 3.8800 | 3.8875 | 3.8950 | 3.9000 | 3.9100 | 3.8600 | 3.7300 |
| change | -0.0025 | 0.0000 | 0.0025 | -0.0100 | -0.0175 | -0.0275 | -0.0250 | -0.0250 | -0.0250 | -0.0250 | -0.0275 | -0.0300 | -0.0300 | -0.0300 | -0.0325 | -0.0500 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 3.1950 | 3.2650 | 3.3150 | 3.3750 | 3.3650 | 3.4100 | 3.3900 | 3.3600 | 3.3500 | 3.3550 | 3.3350 | 3.3150 | 3.2800 | 3.2500 | 3.2200 | 3.1350 |
| 2026-10-28 | 3.2250 | 3.2950 | 3.3450 | 3.4100 | 3.3800 | 3.4250 | 3.4100 | 3.3850 | 3.3750 | 3.3800 | 3.3800 | 3.3500 | 3.3100 | 3.2800 | 3.2500 | 3.1650 |
| change | -0.0300 | -0.0300 | -0.0300 | -0.0350 | -0.0150 | -0.0150 | -0.0200 | -0.0250 | -0.0250 | -0.0250 | -0.0450 | -0.0350 | -0.0300 | -0.0300 | -0.0300 | -0.0300 |
| on/off | 7.0 | 7.0 | 7.0 | 6.5 | 6.5 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 103.33 | 107.45 | 3.478 | 3.645 | 3.737 | 3.755 | 3.870 | 3.912 | 4.070 | 4.155 | 3.29 | 2.961 | 5,937.66 | 753.23 | 1,335.70 | 849.95 | -1460 |
| 2026-10-28 | 103.20 | 107.05 | 3.503 | 3.665 | 3.774 | 3.802 | 3.921 | 3.950 | 4.120 | 4.195 | 3.27 | 2.934 | 6,012.44 | 771.28 | 1,338.20 | 851.31 | -1460 |
| change | 0.13 | 0.40 | -0.025 | -0.020 | -0.037 | -0.047 | -0.051 | -0.038 | -0.050 | -0.040 | 0.02 | 0.027 | - 74.78 | - 18.05 | - 2.50 | -1.36 | 0.0 |

◎ US Market Close

| | SOFR | US note 2y | US note 3y | US note 5y | US TB 10y | US TB 30y | $/CNH | Dow | NASDAQ |
|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 3.94 | 4.602 | 4.676 | 4.741 | 4.937 | 5.298 | 6.6568 | 52,342.56 | 26,184.72 |
| 2026-10-28 | 3.95 | 4.685 | 4.760 | 4.821 | 5.003 | 5.331 | 6.6592 | 52,475.10 | 26,549.85 |
| change | -0.01 | -0.083 | -0.084 | -0.080 | -0.066 | -0.033 | -0.0024 | - 132.54 | - 365.13 |

◎ IRS/KTB Futures

| | 3y/3KTBF | 10y/10KTBF |
|---|---|---|
| 2026-10-29 | -5.00 | -21.50 |
| 2026-10-28 | -6.75 | -23.25 |
| change | 1.75 | 1.75 |

◎ IRS/KTB Spread

| | 2yr | 3yr | 5yr | 10yr | 20yr |
|---|---|---|---|---|---|
| 2026-10-29 | -2.450 | 1.000 | -8.200 | -20.000 | -47.500 |
| 2026-10-28 | -4.400 | -0.950 | -9.500 | -22.000 | -46.500 |
| change | 1.950 | 1.950 | 1.300 | 2.000 | -1.000 |

◎ 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 9.75 | 14.00 | 19.25 | 25.75 | 4.25 | 5.25 | 9.25 | 11.75 | 4.00 | 6.50 | 9.00 | 2.50 | 5.00 | 2.50 | 4.00 | 1.50 |
| 2026-10-28 | 11.00 | 16.00 | 22.25 | 28.50 | 5.00 | 6.25 | 10.00 | 12.50 | 3.75 | 6.25 | 8.75 | 2.50 | 5.00 | 2.50 | 4.50 | 2.00 |
| change | -1.25 | -2.00 | -3.00 | -2.75 | -0.75 | -1.00 | -0.75 | -0.75 | 0.25 | 0.25 | 0.25 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 6.00 | 5.00 | 9.50 | 4.50 | 2.50 | -0.50 | -2.00 | -5.00 | -5.50 | -3.00 | -3.50 | -0.50 | -8.00 | -7.50 | -3.00 | -6.00 |
| 2026-10-28 | 6.50 | 3.50 | 8.00 | 4.50 | 3.00 | 0.50 | -1.50 | -4.00 | -4.50 | -2.50 | -3.00 | -0.50 | -7.50 | -7.00 | -3.00 | -6.00 |
| change | -0.50 | 1.50 | 1.50 | 0.00 | -0.50 | -1.00 | -0.50 | -1.00 | -1.00 | -0.50 | -0.50 | 0.00 | -0.50 | -0.50 | 0.00 | 0.00 |

◎ Basis

| Basis | 1yr | 2yr | 3yr | 4yr | 5yr | 7yr | 10yr |
|---|---|---|---|---|---|---|---|
| 2026-10-29 | -25.75 | -34.75 | -35.50 | -41.50 | -47.00 | -50.00 | -59.00 |
| 2026-10-28 | -22.50 | -35.00 | -36.75 | -42.00 | -47.00 | -50.00 | -59.00 |
| change | -3.25 | 0.25 | 1.25 | 0.50 | 0.00 | 0.00 | 0.00 |

◎ Short-End, Long-End IRS spread

| Spread | 6*9m | 6*12m | 9*12m | 10*12 | 10*15 | 12*15 | 10*20 | 15*20 |
|---|---|---|---|---|---|---|---|---|
| 2026-10-29 | 9.50 | 16.25 | 6.75 | 1.00 | -4.25 | -5.25 | -19.00 | -14.75 |
| 2026-10-28 | 9.25 | 15.75 | 6.50 | 1.00 | -4.00 | -5.00 | -17.00 | -13.00 |
| change | 0.25 | 0.50 | 0.25 | 0.00 | -0.25 | -0.25 | -2.00 | -1.75 |

◎ Duration (yard)

| 6*9m | 9*12m | 1*2 | 1*3 | 2*3 | 2*4 | 2*5 | 2*7 |
|---|---|---|---|---|---|---|---|
| 14.9 | 13.3 | 19.6 | 28.9 | 14.7 | 19.3 | 23.6 | 31.8 |
| 3*4 | 3*5 | 3*7 | 4*5 | 4*7 | 5*7 | 5*10 | 7*10 |
| 13.1 | 16.0 | 21.6 | 12.3 | 16.5 | 13.5 | 18.2 | 13.5 |

| | 3yr | 10yr |
|---|---|---|
| KTB이론가 | 103.31 | 107.46 |
| 고/저평 | 0.02 | -0.01 |
| 10*12 | 10*15 | 10*20 |
| 14.5 | 18.2 | 24.2 |

◎ Deal-slip DATE (not for ND IRS)

| | | 1y | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|---|---|---|---|---|---|---|---|---|---|
| IRS | value | 02/11/26 | 02/11/26 | 02/11/26 | 02/11/26 | 02/11/26 | 02/11/26 | 02/11/26 | 02/11/26 |
| | maturity | 02/11/27 | 03/05/28 | 02/11/28 | 02/11/29 | 04/11/30 | 03/11/31 | 02/11/33 | 03/11/36 |
| CCS | value | 03/11/26 | 03/11/26 | 03/11/26 | 03/11/26 | 03/11/26 | 03/11/26 | 03/11/26 | 03/11/26 |
| | maturity | 03/11/27 | 03/05/28 | 03/11/28 | 05/11/29 | 04/11/30 | 03/11/31 | 03/11/33 | 03/11/36 |

**2026 BoK Monetary Committee Schedule**

01월 15일 02월 26일 04월 10일 05월 28일
07월 16일 08월 27일 10월 22일 11월 26일


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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)
◎ Bloomberg : TRKW


Night Duty
J.K Kim