Tradition Market Summary

02-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-30	3.4200	3.5025	3.5600	3.6475	3.6850	3.7275	3.7625	3.7850	3.7975	3.8100	3.8150	3.8200	3.8250	3.8350	3.7825	3.6375
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
change	0.0100	-0.0025	-0.0125	-0.0225	-0.0275	-0.0375	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0425
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-10-30	3.1350	3.2050	3.2550	3.3300	3.3250	3.3550	3.3000	3.2600	3.2450	3.2550	3.2350	3.2150	3.1900	3.1600	3.1300	3.0450
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
change	-0.0600	-0.0600	-0.0600	-0.0450	-0.0400	-0.0550	-0.0900	-0.1000	-0.1050	-0.1000	-0.1000	-0.1000	-0.0900	-0.0900	-0.0900	-0.0900
on/off	7.0	7.0	7.0	6.5	6.5	8.0	1.0	1.0	1.0	10.5	10.5	11.5	12.5	12.5	9.5	6.0

◎ 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
2026-10-30	103.50	108.04	3.464	3.625	3.706	3.710	3.815	3.855	4.005	4.104	3.32	3.042	5,730.74	724.38	1,334.30	847.88	-1430
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
change	0.17	0.59	-0.014	-0.020	-0.031	-0.045	-0.055	-0.057	-0.065	-0.051	0.03	0.081	- 206.92	- 28.85	- 1.40	-2.07	30.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-10-30	3.94	4.592	4.663	4.727	4.933	5.311	6.6522	51,770.31	25,437.00
2026-10-29	3.94	4.602	4.676	4.741	4.937	5.298	6.6568	52,342.56	26,184.72
change	0.00	-0.010	-0.013	-0.014	-0.004	0.013	-0.0046	- 572.25	- 747.72

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-10-30	-2.75	-19.00
2026-10-29	-5.00	-21.50
change	2.25	2.50

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-10-30	-2.100	1.750	-7.000	-18.000	-46.650
2026-10-29	-2.450	1.000	-8.200	-20.000	-47.500
change	0.350	0.750	1.200	2.000	0.850

◎ 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
2026-10-30	8.75	12.50	16.75	22.50	3.75	4.25	7.75	10.00	3.50	5.75	8.25	2.25	4.75	2.50	4.00	1.50
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
change	-1.00	-1.50	-2.50	-3.25	-0.50	-1.00	-1.50	-1.75	-0.50	-0.75	-0.75	-0.25	-0.25	0.00	0.00	0.00

◎ 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
2026-10-30	7.50	7.00	10.00	3.00	-2.50	-6.50	-5.50	-9.50	-10.00	-4.00	-4.50	-0.50	-7.00	-6.50	-3.00	-6.00
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
change	1.50	2.00	0.50	-1.50	-5.00	-6.00	-3.50	-4.50	-4.50	-1.00	-1.00	0.00	1.00	1.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-10-30	-30.50	-36.00	-37.25	-46.25	-52.50	-55.50	-63.50
2026-10-29	-25.75	-34.75	-35.50	-41.50	-47.00	-50.00	-59.00
change	-4.75	-1.25	-1.75	-4.75	-5.50	-5.50	-4.50

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-10-30	8.25	14.00	5.75	1.00	-4.25	-5.25	-18.75	-14.50
2026-10-29	9.50	16.25	6.75	1.00	-4.25	-5.25	-19.00	-14.75
change	-1.25	-2.25	-1.00	0.00	0.00	0.00	0.25	0.25

◎ Duration

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	31.9
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
13.1	16.1	21.7	12.3	16.5	13.5	18.2	13.5

(yard)

	3yr	10yr
KTB이론가	103.47	108.03
고/저평	0.03	0.01
10*12	10*15	10*20
14.5	18.1	24.2

2026 BoK Monetary Committee Schedule

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

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	04/11/26	04/11/26	04/11/26	04/11/26	04/11/26	04/11/26	04/11/26	04/11/26
	maturity	04/11/27	04/05/28	06/11/28	05/11/29	04/11/30	04/11/31	04/11/33	04/11/36

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