Tradition Market Summary

03-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-02	3.4400	3.5250	3.5850	3.6700	3.7075	3.7625	3.8000	3.8225	3.8350	3.8475	3.8525	3.8575	3.8625	3.8725	3.8200	3.6775
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
change	0.0200	0.0225	0.0250	0.0225	0.0225	0.0350	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375	0.0375	0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-02	3.1450	3.2150	3.2650	3.3400	3.3350	3.3600	3.3050	3.2650	3.2500	3.2600	3.2400	3.2200	3.1800	3.1500	3.1200	3.0350
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
change	0.0100	0.0100	0.0100	0.0100	0.0100	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	-0.0100	-0.0100	-0.0100	-0.0100
on/off	7.0	7.0	7.0	6.5	6.5	8.0	10.0	10.0	10.0	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
2026-11-02	103.39	107.68	3.471	3.635	3.726	3.740	3.847	3.897	4.040	4.126	3.34	3.013	5,859.08	734.36	1,343.80	852.14	-1430
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
change	-0.11	-0.36	0.007	0.010	0.020	0.030	0.032	0.042	0.035	0.022	0.02	-0.029	128.34	9.98	9.50	4.26	0.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-02	3.95	4.598	4.659	4.711	4.912	5.287	6.6459	51,983.98	25,164.32
2026-10-30	3.94	4.592	4.663	4.727	4.933	5.311	6.6522	51,770.31	25,437.00
change	0.01	0.006	-0.004	-0.016	-0.021	-0.024	-0.0063	213.67	- 272.68

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-02	-3.25	-19.50
2026-10-30	-2.75	-19.00
change	-0.50	-0.50

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-02	-1.850	2.250	-7.450	-17.750	-44.850
2026-10-30	-2.100	1.750	-7.000	-18.000	-46.650
change	0.250	0.500	-0.450	0.250	1.800

◎ 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
2026-11-02	8.50	12.25	17.75	23.75	3.75	5.50	9.25	11.50	3.75	6.00	8.50	2.25	4.75	2.50	4.00	1.50
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
change	-0.25	-0.25	1.00	1.25	0.00	1.25	1.50	1.50	0.25	0.25	0.25	0.00	0.00	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
2026-11-02	7.50	7.00	9.50	2.50	-3.00	-7.00	-5.50	-9.50	-10.00	-4.00	-4.50	-0.50	-8.50	-8.00	-3.00	-6.00
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
change	0.00	0.00	-0.50	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	-1.50	-1.50	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-02	-32.00	-37.25	-40.25	-49.50	-55.75	-58.75	-68.25
2026-10-30	-30.50	-36.00	-37.25	-46.25	-52.50	-55.50	-63.50
change	-1.50	-1.25	-3.00	-3.25	-3.25	-3.25	-4.75

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-11-02	8.50	14.50	6.00	1.00	-4.25	-5.25	-18.50	-14.25
2026-10-30	8.25	14.00	5.75	1.00	-4.25	-5.25	-18.75	-14.50
change	0.25	0.50	0.25	0.00	0.00	0.00	0.25	0.25

◎ 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	103.37	107.72
고/저평	0.02	-0.04
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	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
CCS	value	05/11/26	05/11/26	05/11/26	05/11/26	05/11/26	05/11/26	05/11/26	05/11/26
	maturity	05/11/27	08/05/28	06/11/28	05/11/29	05/11/30	05/11/31	07/11/33	05/11/36

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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◎ Bloomberg : TRKW

Night Duty
Y.S Jo