Tradition Market Summary

04-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-03	3.4325	3.5125	3.5700	3.6525	3.6900	3.7425	3.7775	3.7975	3.8075	3.8150	3.8175	3.8200	3.8225	3.8325	3.7800	3.6475
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
change	-0.0075	-0.0125	-0.0150	-0.0175	-0.0175	-0.0200	-0.0225	-0.0250	-0.0275	-0.0325	-0.0350	-0.0375	-0.0400	-0.0400	-0.0400	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-03	3.1800	3.2500	3.3000	3.3250	3.3200	3.3300	3.2900	3.2450	3.2300	3.2400	3.2200	3.2000	3.1500	3.1200	3.0900	3.0050
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
change	0.0350	0.0350	0.0350	-0.0150	-0.0150	-0.0300	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0300	-0.0300	-0.0300	-0.0300
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	13.0	13.0	10.0	6.5

◎ 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
2026-11-03	103.46	108.11	3.485	3.625	3.720	3.737	3.828	3.867	4.000	4.080	3.35	3.012	5,648.79	704.39	1,341.00	848.11	-1400
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
change	0.07	0.43	0.014	-0.010	-0.006	-0.003	-0.019	-0.030	-0.040	-0.046	0.01	-0.001	- 210.29	- 29.97	- 2.80	-4.03	30.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-03	3.95	4.635	4.705	4.764	4.966	5.334	6.6701	51,786.72	25,372.01
2026-11-02	3.95	4.598	4.659	4.711	4.912	5.287	6.6459	51,983.98	25,164.32
change	0.00	0.037	0.046	0.053	0.054	0.047	0.0242	- 197.26	207.69

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-03	-2.75	-18.50
2026-11-02	-3.25	-19.50
change	0.50	1.00

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-03	-3.000	0.550	-6.950	-17.750	-43.250
2026-11-02	-1.850	2.250	-7.450	-17.750	-44.850
change	-1.150	-1.700	0.500	0.000	1.600

◎ 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
2026-11-03	8.25	12.00	17.25	22.75	3.75	5.25	8.75	10.75	3.50	5.50	7.25	2.00	3.75	1.75	2.50	0.75
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
change	-0.25	-0.25	-0.50	-1.00	0.00	-0.25	-0.50	-0.75	-0.25	-0.50	-1.25	-0.25	-1.00	-0.75	-1.50	-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
2026-11-03	2.50	2.00	3.00	1.00	-3.00	-7.50	-4.00	-8.50	-9.00	-4.50	-5.00	-0.50	-9.50	-9.00	-3.00	-6.00
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
change	-5.00	-5.00	-6.50	-1.50	0.00	-0.50	1.50	1.00	1.00	-0.50	-0.50	0.00	-1.00	-1.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-03	-27.00	-37.00	-41.25	-48.75	-55.25	-57.50	-67.25
2026-11-02	-32.00	-37.25	-40.25	-49.50	-55.75	-58.75	-68.25
change	5.00	0.25	-1.00	0.75	0.50	1.25	1.00

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-11-03	8.00	13.75	5.75	1.00	-4.25	-5.25	-17.50	-13.25
2026-11-02	8.50	14.50	6.00	1.00	-4.25	-5.25	-18.50	-14.25
change	-0.50	-0.75	-0.25	0.00	0.00	0.00	1.00	1.00

◎ 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	31.9
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
13.1	16.0	21.7	12.3	16.6	13.5	18.3	13.5

	3yr	10yr
KTB이론가	103.41	108.08
고/저평	0.05	0.03
10*12	10*15	10*20
14.5	18.1	24.2

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	06/11/26	06/11/26	06/11/26	06/11/26	06/11/26	06/11/26	06/11/26	06/11/26
	maturity	08/11/27	08/05/28	06/11/28	06/11/29	06/11/30	06/11/31	07/11/33	06/11/36

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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