Tradition Market Summary

05-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-04	3.4225	3.4975	3.5500	3.6225	3.6600	3.7000	3.7300	3.7400	3.7475	3.7550	3.7600	3.7625	3.7650	3.7750	3.7300	3.5975
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
change	-0.0100	-0.0150	-0.0200	-0.0300	-0.0300	-0.0425	-0.0475	-0.0575	-0.0600	-0.0600	-0.0575	-0.0575	-0.0575	-0.0575	-0.0500	-0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-04	3.2200	3.2900	3.3400	3.3700	3.3650	3.3600	3.3100	3.2350	3.2200	3.2300	3.2100	3.1900	3.1400	3.1100	3.0800	2.9950
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
change	0.0400	0.0400	0.0400	0.0450	0.0450	0.0300	0.0200	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-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	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
2026-11-04	103.55	108.50	3.503	3.615	3.710	3.707	3.792	3.825	3.950	4.040	3.34	3.012	5,683.80	714.95	1,341.50	847.51	-1330
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
change	0.09	0.39	0.018	-0.010	-0.010	-0.030	-0.036	-0.042	-0.050	-0.040	-0.01	0.000	35.01	10.56	0.50	-0.60	70.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-04	3.97	4.581	4.634	4.684	4.888	5.276	6.6725	53,356.12	25,736.51
2026-11-03	3.95	4.635	4.705	4.764	4.966	5.334	6.6701	51,786.72	25,372.01
change	0.02	-0.054	-0.071	-0.080	-0.078	-0.058	0.0024	1,569.40	364.50

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-04	-3.75	-19.75
2026-11-03	-2.75	-18.50
change	-1.00	-1.25

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-04	-5.000	-0.700	-8.500	-18.500	-44.250
2026-11-03	-3.000	0.550	-6.950	-17.750	-43.250
change	-2.000	-1.250	-1.550	-0.750	-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
2026-11-04	7.25	11.00	15.00	19.00	3.75	4.00	7.00	8.00	3.00	4.00	5.50	1.00	2.50	1.50	2.50	1.00
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
change	-1.00	-1.00	-2.25	-3.75	0.00	-1.25	-1.75	-2.75	-0.50	-1.50	-1.75	-1.00	-1.25	-0.25	0.00	0.25

◎ 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
2026-11-04	3.00	2.50	2.00	-0.50	-5.50	-13.00	-5.00	-12.50	-13.00	-7.50	-8.00	-0.50	-9.50	-9.00	-3.00	-6.00
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
change	0.50	0.50	-1.00	-1.50	-2.50	-5.50	-1.00	-4.00	-4.00	-3.00	-3.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-04	-21.00	-29.50	-34.00	-42.00	-50.50	-52.50	-62.50
2026-11-03	-27.00	-37.00	-41.25	-48.75	-55.25	-57.50	-67.25
change	6.00	7.50	7.25	6.75	4.75	5.00	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
2026-11-04	7.50	12.75	5.25	1.00	-3.50	-4.50	-16.75	-13.25
2026-11-03	8.00	13.75	5.75	1.00	-4.25	-5.25	-17.50	-13.25
change	-0.50	-1.00	-0.50	0.00	0.75	0.75	0.75	0.00

◎ 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	23.7	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	16.6	13.5	18.3	13.5

	3yr	10yr
KTB이론가	103.50	108.51
고/저평	0.05	-0.01
10*12	10*15	10*20
14.5	18.1	24.1

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	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
CCS	value	09/11/26	09/11/26	09/11/26	09/11/26	09/11/26	09/11/26	09/11/26	09/11/26
	maturity	09/11/27	09/05/28	09/11/28	09/11/29	12/11/30	10/11/31	09/11/33	10/11/36

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)
◎ Bloomberg : TRKW

Night Duty
J.K Kim