Tradition Market Summary

06-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-05	3.4200	3.4900	3.5300	3.5925	3.6300	3.6475	3.6675	3.6750	3.6850	3.6900	3.6925	3.6950	3.6950	3.7050	3.6600	3.5275
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
change	-0.0025	-0.0075	-0.0200	-0.0300	-0.0300	-0.0525	-0.0625	-0.0650	-0.0625	-0.0650	-0.0675	-0.0675	-0.0700	-0.0700	-0.0700	-0.0700
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-05	3.1800	3.2500	3.3150	3.3400	3.3200	3.3050	3.2650	3.1800	3.1600	3.1700	3.1500	3.1300	3.0700	3.0400	3.0100	2.9250
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
change	-0.0400	-0.0400	-0.0250	-0.0300	-0.0450	-0.0550	-0.0450	-0.0550	-0.0600	-0.0600	-0.0600	-0.0600	-0.0700	-0.0700	-0.0700	-0.0700
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
2026-11-05	103.69	109.19	3.522	3.590	3.677	3.660	3.737	3.757	3.875	3.980	3.34	3.045	5,383.80	678.41	1,341.40	860.60	-1350
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
change	0.14	0.69	0.019	-0.025	-0.033	-0.047	-0.055	-0.068	-0.075	-0.060	0.00	0.033	- 300.00	- 36.54	- 0.10	13.09	-20.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-05	3.94	4.471	4.541	4.613	4.843	5.259	6.6647	51,523.06	24,315.00
2026-11-04	3.97	4.581	4.634	4.684	4.888	5.276	6.6725	53,356.12	25,736.51
change	-0.03	-0.110	-0.093	-0.071	-0.045	-0.017	-0.0078	- 1,833.06	- 1,421.51

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-05	-4.25	-18.75
2026-11-04	-3.75	-19.75
change	-0.50	1.00

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-05	-4.700	-1.250	-8.200	-18.000	-45.250
2026-11-04	-5.000	-0.700	-8.500	-18.500	-44.250
change	0.300	-0.550	0.300	0.500	-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
2026-11-05	6.25	10.00	11.75	14.50	3.75	1.75	3.75	4.50	2.00	2.75	4.25	0.75	2.25	1.50	2.00	0.50
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
change	-1.00	-1.00	-3.25	-4.50	0.00	-2.25	-3.25	-3.50	-1.00	-1.25	-1.25	-0.25	-0.25	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
2026-11-05	2.50	0.50	-1.00	-1.50	-5.50	-14.00	-4.00	-12.50	-13.50	-8.50	-9.50	-1.00	-11.00	-10.00	-3.00	-6.00
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
change	-0.50	-2.00	-3.00	-1.00	0.00	-1.00	1.00	0.00	-0.50	-1.00	-1.50	-0.50	-1.50	-1.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-05	-21.50	-31.00	-34.25	-40.25	-49.50	-52.00	-62.50
2026-11-04	-21.00	-29.50	-34.00	-42.00	-50.50	-52.50	-62.50
change	-0.50	-1.50	-0.25	1.75	1.00	0.50	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
2026-11-05	7.00	11.00	4.00	1.00	-3.50	-4.50	-16.75	-13.25
2026-11-04	7.50	12.75	5.25	1.00	-3.50	-4.50	-16.75	-13.25
change	-0.50	-1.75	-1.25	0.00	0.00	0.00	0.00	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	32.0
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	13.6

	3yr	10yr
KTB이론가	103.64	109.16
고/저평	0.05	0.03

10*12	10*15	10*20
14.4	18.0	24.0

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	11/11/30	10/11/31	09/11/33	10/11/36
CCS	value	10/11/26	10/11/26	10/11/26	10/11/26	10/11/26	10/11/26	10/11/26	10/11/26
	maturity	10/11/27	10/05/28	10/11/28	13/11/29	12/11/30	10/11/31	10/11/33	10/11/36

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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