Tradition Market Summary

09-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-06	3.4000	3.4425	3.4675	3.5225	3.5550	3.5800	3.6050	3.6200	3.6350	3.6450	3.6525	3.6575	3.6625	3.6725	3.6275	3.4950
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
change	-0.0200	-0.0475	-0.0625	-0.0700	-0.0750	-0.0675	-0.0625	-0.0550	-0.0500	-0.0450	-0.0400	-0.0375	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-06	3.1200	3.1900	3.2550	3.2750	3.2300	3.2200	3.2050	3.1250	3.1050	3.1150	3.0950	3.0750	3.0150	2.9850	2.9550	2.8700
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
change	-0.0600	-0.0600	-0.0600	-0.0650	-0.0900	-0.0850	-0.0600	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2026-11-06	103.85	109.37	3.482	3.550	3.630	3.615	3.700	3.715	3.855	3.970	3.34	3.060	5,059.69	644.27	1,355.50	860.66	-1350
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
change	0.16	0.18	-0.040	-0.040	-0.047	-0.045	-0.037	-0.042	-0.020	-0.010	0.00	0.015	- 324.11	- 34.14	14.10	0.06	0.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-06	3.92	4.511	4.582	4.645	4.859	5.263	6.6703	51,285.73	24,579.42
2026-11-05	3.94	4.471	4.541	4.613	4.843	5.259	6.6647	51,523.06	24,315.00
change	-0.02	0.040	0.041	0.032	0.016	0.004	0.0056	- 237.33	264.42

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-06	-5.50	-20.00
2026-11-05	-4.25	-18.75
change	-1.25	-1.25

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-06	-7.500	-3.500	-9.500	-19.250	-47.500
2026-11-05	-4.700	-1.250	-8.200	-18.000	-45.250
change	-2.800	-2.250	-1.300	-1.250	-2.250

◎ 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
2026-11-06	5.50	8.75	11.25	15.25	3.25	2.50	5.00	6.50	2.50	4.00	6.50	1.50	4.00	2.50	4.25	1.75
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
change	-0.75	-1.25	-0.50	0.75	-0.50	0.75	1.25	2.00	0.50	1.25	2.25	0.75	1.75	1.00	2.25	1.25

◎ 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
2026-11-06	2.00	-2.50	-3.50	-1.00	-2.50	-10.50	-1.50	-9.50	-10.50	-8.00	-9.00	-1.00	-11.00	-10.00	-3.00	-6.00
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
change	-0.50	-3.00	-2.50	0.50	3.00	3.50	2.50	3.00	3.00	0.50	0.50	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-06	-21.25	-32.50	-36.00	-40.00	-49.50	-53.00	-64.75
2026-11-05	-21.50	-31.00	-34.25	-40.25	-49.50	-52.00	-62.50
change	0.25	-1.50	-1.75	0.25	0.00	-1.00	-2.25

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-11-06	4.25	6.75	2.50	1.00	-3.50	-4.50	-16.75	-13.25
2026-11-05	7.00	11.00	4.00	1.00	-3.50	-4.50	-16.75	-13.25
change	-2.75	-4.25	-1.50	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	103.79	109.34
고/저평	0.06	0.03

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

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	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	12/11/29	11/11/30	10/11/31	10/11/33	10/11/36
CCS	value	12/11/26	12/11/26	12/11/26	12/11/26	12/11/26	12/11/26	12/11/26	12/11/26
	maturity	12/11/27	12/05/28	13/11/28	13/11/29	12/11/30	12/11/31	14/11/33	12/11/36

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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)
◎ Bloomberg : TRKW

Night Duty
Y.S Jo