Tradition Market Summary

17-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-16	3.4450	3.5250	3.5900	3.6525	3.6950	3.7250	3.7450	3.7600	3.7700	3.7800	3.7850	3.7900	3.7950	3.8050	3.7750	3.6500
2026-11-13	3.4525	3.5325	3.5975	3.6625	3.7075	3.7425	3.7650	3.7800	3.7950	3.8075	3.8150	3.8225	3.8300	3.8400	3.8100	3.6800
change	-0.0075	-0.0075	-0.0075	-0.0100	-0.0125	-0.0175	-0.0200	-0.0200	-0.0250	-0.0275	-0.0300	-0.0325	-0.0350	-0.0350	-0.0350	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-16	3.2700	3.3400	3.4050	3.4300	3.3650	3.3700	3.3650	3.3100	3.3000	3.3150	3.2950	3.2750	3.2100	3.1800	3.1500	3.0850
2026-11-13	3.2800	3.3500	3.4150	3.4400	3.3650	3.3650	3.3550	3.3000	3.2800	3.2850	3.2650	3.2450	3.1800	3.1500	3.1200	3.0550
change	-0.0100	-0.0100	-0.0100	-0.0100	0.0000	0.0050	0.0100	0.0100	0.0200	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300
on/off	7.0	7.0	7.0	7.5	7.5	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
2026-11-16	103.48	108.35	3.548	3.663	3.750	3.737	3.816	3.830	3.973	4.077	3.38	3.074	5,100.50	665.65	1,335.70	838.25	-1590
2026-11-13	103.42	108.10	3.552	3.670	3.758	3.750	3.825	3.830	3.997	4.105	3.37	3.082	5,290.53	699.66	1,336.50	837.87	-1570
change	0.06	0.25	-0.004	-0.007	-0.008	-0.013	-0.009	0.000	-0.024	-0.028	0.01	-0.008	- 190.03	- 34.01	- 0.80	0.38	-20.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-16	3.90	4.832	4.879	4.936	5.129	5.473	6.6655	51,608.17	24,509.76
2026-11-13	3.90	4.853	4.911	4.963	5.139	5.470	6.6735	52,347.55	25,136.27
change	0.00	-0.021	-0.032	-0.027	-0.010	0.003	-0.0080	- 739.38	- 626.51

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-16	-3.75	-18.50
2026-11-13	-1.25	-11.00
change	-2.50	-7.50

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-16	-5.500	-1.200	-7.000	-17.800	-42.700
2026-11-13	-5.050	-0.750	-5.000	-16.700	-42.500
change	-0.450	-0.450	-2.000	-1.100	-0.200

◎ 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
2026-11-16	6.25	10.50	13.50	17.00	4.25	3.00	5.00	6.50	2.00	3.50	5.50	1.50	3.50	2.00	3.50	1.50
2026-11-13	6.50	11.00	14.50	18.25	4.50	3.50	5.75	7.25	2.25	3.75	6.50	1.50	4.25	2.75	5.00	2.25
change	-0.25	-0.50	-1.00	-1.25	-0.25	-0.50	-0.75	-0.75	-0.25	-0.25	-1.00	0.00	-0.75	-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
2026-11-16	2.50	-4.00	-3.50	0.50	0.00	-5.50	-0.50	-6.00	-5.50	-5.50	-5.00	0.50	-10.00	-10.50	-3.00	-6.00
2026-11-13	2.50	-5.00	-5.00	0.00	-1.00	-6.50	-1.00	-6.50	-8.00	-5.50	-7.00	-1.50	-12.00	-10.50	-3.00	-6.00
change	0.00	1.00	1.50	0.50	1.00	1.00	0.50	0.50	2.50	0.00	2.00	2.00	2.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-16	-18.50	-33.00	-35.50	-38.00	-45.00	-46.50	-58.50
2026-11-13	-18.25	-34.25	-37.75	-41.00	-48.00	-52.25	-65.00
change	-0.25	1.25	2.25	3.00	3.00	5.75	6.50

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-11-16	8.00	14.50	6.50	1.00	-2.00	-3.00	-14.50	-12.50
2026-11-13	8.00	14.50	6.50	1.00	-2.00	-3.00	-15.00	-13.00
change	0.00	0.00	0.00	0.00	0.00	0.00	0.50	0.50

◎ 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	16.1	21.7	12.3	16.6	13.5	18.3	13.5

	3yr	10yr
KTB이론가	103.43	108.33
고/저평	0.05	0.02
10*12	10*15	10*20
14.5	18.1	24.1

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/11/26	18/11/26	18/11/26	18/11/26	18/11/26	18/11/26	18/11/26	18/11/26
	maturity	18/11/27	18/05/28	20/11/28	19/11/29	18/11/30	18/11/31	18/11/33	18/11/36
CCS	value	19/11/26	19/11/26	19/11/26	19/11/26	19/11/26	19/11/26	19/11/26	19/11/26
	maturity	19/11/27	19/05/28	20/11/28	19/11/29	19/11/30	19/11/31	21/11/33	19/11/36

2026 BoK Monetary Committee Schedule

01월 15일 02월 26일 04월 10일 05월 28일
07월 16일 08월 27일 10월 22일 11월 26일

Night Duty
H.J Nah

◎ Staff
J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim
◎ Tel : (822) 2088-2809
◎ Fax : (822) 2088-5836
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