Tradition Market Summary

18-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-17	3.4450	3.5300	3.6050	3.6550	3.6750	3.7050	3.7275	3.7450	3.7550	3.7650	3.7700	3.7750	3.7800	3.7900	3.7600	3.6350
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
change	0.0000	0.0050	0.0150	0.0025	-0.0200	-0.0200	-0.0175	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-17	3.2650	3.3350	3.4000	3.4250	3.3600	3.3600	3.3500	3.2950	3.2900	3.3150	3.2950	3.2750	3.2000	3.1700	3.1400	3.0750
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
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0100	-0.0150	-0.0150	-0.0100	0.0000	0.0000	0.0000	-0.0100	-0.0100	-0.0100	-0.0100
on/off	7.0	7.0	7.0	7.5	7.5	8.0	10.0	10.5	10.5	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
2026-11-17	103.54	108.49	3.568	3.654	3.740	3.722	3.799	3.820	3.962	4.085	3.38	3.080	4,968.48	650.06	1,338.20	837.75	-1590
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
change	0.06	0.14	0.020	-0.009	-0.010	-0.015	-0.017	-0.010	-0.011	0.008	0.00	0.006	- 132.02	- 15.59	2.50	-0.50	0.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-17	3.93	4.806	4.855	4.915	5.109	5.460	6.6663	50,759.42	24,328.38
2026-11-16	3.90	4.832	4.879	4.936	5.129	5.473	6.6655	51,608.17	24,509.76
change	0.03	-0.026	-0.024	-0.021	-0.020	-0.013	0.0008	- 848.75	- 181.38

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-17	-3.75	-18.25
2026-11-16	-3.75	-18.50
change	0.00	0.25

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-17	-6.500	-1.700	-7.500	-18.200	-45.000
2026-11-16	-5.500	-1.200	-7.000	-17.800	-42.700
change	-1.000	-0.500	-0.500	-0.400	-2.300

◎ 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
2026-11-17	5.00	7.00	10.00	14.00	2.00	3.00	5.25	7.00	2.25	4.00	6.00	1.75	3.75	2.00	3.50	1.50
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
change	-1.25	-3.50	-3.50	-3.00	-2.25	0.00	0.25	0.50	0.25	0.50	0.50	0.25	0.25	0.00	0.00	0.00

◎ 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
2026-11-17	2.50	-4.00	-4.00	0.00	-1.00	-6.50	-1.00	-6.50	-4.50	-5.50	-3.50	2.00	-9.50	-11.50	-3.00	-6.00
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
change	0.00	0.00	-0.50	-0.50	-1.00	-1.00	-0.50	-0.50	1.00	0.00	1.50	1.50	0.50	-1.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-17	-20.50	-31.50	-34.50	-37.75	-45.00	-45.00	-58.00
2026-11-16	-18.50	-33.00	-35.50	-38.00	-45.00	-46.50	-58.50
change	-2.00	1.50	1.00	0.25	0.00	1.50	0.50

◎ Short-End, Long-End IRS spread

Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-11-17	8.50	16.00	7.50	1.00	-2.00	-3.00	-14.50	-12.50
2026-11-16	8.00	14.50	6.50	1.00	-2.00	-3.00	-14.50	-12.50
change	0.50	1.50	1.00	0.00	0.00	0.00	0.00	0.00

◎ Duration

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

(yard)

	3yr	10yr
KTB이론가	103.48	108.42
고/저평	0.06	0.07
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	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
CCS	value	20/11/26	20/11/26	20/11/26	20/11/26	20/11/26	20/11/26	20/11/26	20/11/26
	maturity	22/11/27	22/05/28	20/11/28	20/11/29	20/11/30	20/11/31	21/11/33	20/11/36

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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