Tradition Market Summary

26-Nov-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-25	3.4950	3.5375	3.5625	3.5650	3.5425	3.5300	3.5375	3.5350	3.5375	3.5425	3.5475	3.5475	3.5500	3.5600	3.5300	3.4050
2026-11-24	3.4550	3.5175	3.5625	3.5975	3.6075	3.6075	3.6125	3.6075	3.6100	3.6150	3.6200	3.6200	3.6225	3.6325	3.6025	3.4775
change	0.0400	0.0200	0.0000	-0.0325	-0.0650	-0.0775	-0.0750	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-11-25	3.2250	3.2950	3.3650	3.3300	3.2450	3.2000	3.1550	3.0750	3.0700	3.0900	3.0750	3.0550	2.9450	2.9150	2.8850	2.8200
2026-11-24	3.2550	3.3250	3.3950	3.3500	3.2650	3.2250	3.2050	3.1250	3.1200	3.1400	3.1250	3.1050	2.9950	2.9650	2.9350	2.8700
change	-0.0300	-0.0300	-0.0300	-0.0200	-0.0200	-0.0250	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off	7.0	7.0	7.0	7.0	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
2026-11-25	104.01	110.35	3.615	3.628	3.649	3.577	3.633	3.640	3.753	3.955	3.39	3.142	4,697.51	650.64	1,341.40	845.38	-1520
2026-11-24	103.81	109.74	3.617	3.665	3.694	3.640	3.699	3.707	3.820	4.008	3.39	3.109	5,006.03	665.88	1,344.70	843.07	-1510
change	0.20	0.61	-0.002	-0.037	-0.045	-0.063	-0.066	-0.067	-0.067	-0.053	0.00	0.033	- 308.52	- 15.24	- 3.30	2.31	-10.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	$/CNH	Dow	NASDAQ
2026-11-25	3.94	4.650	4.647	4.676	4.864	5.254	6.6670	50,182.95	23,585.80
2026-11-24	3.92	4.687	4.694	4.735	4.928	5.318	6.6649	50,018.70	23,733.54
change	0.02	-0.037	-0.047	-0.059	-0.064	-0.064	0.0021	164.25	- 147.74

◎ IRS/KTB Futures

	3y/3KTBF	10y/10KTBF
2026-11-25	-4.25	-20.00
2026-11-24	-4.00	-19.75
change	-0.25	-0.25

◎ IRS/KTB Spread

	2yr	3yr	5yr	10yr	20yr
2026-11-25	-10.650	-4.700	-10.500	-20.300	-55.000
2026-11-24	-8.650	-3.250	-9.950	-19.750	-53.050
change	-2.000	-1.450	-0.550	-0.550	-1.950

◎ 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
2026-11-25	0.25	-2.00	-3.25	-2.75	-2.25	-1.25	-0.50	-0.75	0.75	0.50	1.25	-0.25	0.50	0.75	1.50	0.75
2026-11-24	3.50	4.50	4.50	4.50	1.00	0.00	0.50	0.00	0.50	0.00	0.75	-0.50	0.25	0.75	1.50	0.75
change	-3.25	-6.50	-7.75	-7.25	-3.25	-1.25	-1.00	-0.75	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
2026-11-25	-3.50	-12.00	-16.50	-4.50	-9.00	-17.00	-4.50	-12.50	-11.00	-8.00	-6.50	1.50	-13.00	-14.50	-3.00	-6.00
2026-11-24	-4.50	-13.00	-17.00	-4.00	-6.00	-14.00	-2.00	-10.00	-8.50	-8.00	-6.50	1.50	-13.00	-14.50	-3.00	-6.00
change	1.00	1.00	0.50	-0.50	-3.00	-3.00	-2.50	-2.50	-2.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr
2026-11-25	-19.75	-29.75	-33.00	-38.25	-46.00	-45.25	-60.50
2026-11-24	-16.75	-34.25	-38.25	-40.75	-48.25	-47.50	-62.75
change	-3.00	4.50	5.25	2.50	2.25	2.25	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
2026-11-25	4.25	6.75	2.50	1.00	-2.00	-3.00	-14.50	-12.50
2026-11-24	6.25	10.75	4.50	1.00	-2.00	-3.00	-14.50	-12.50
change	-2.00	-4.00	-2.00	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	19.7	29.0	14.7	19.3	23.7	32.1
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6

	3yr	10yr
KTB이론가	103.93	110.27
고/저평	0.08	0.08

10*12	10*15	10*20
14.3	17.9	23.8

◎ Deal-slip DATE (not for ND IRS)

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

2026 BoK Monetary Committee Schedule

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

Night Duty
T.Y Kim

◎ 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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