

Tradition Market Summary

28-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-27	3.1350	3.3100	3.4600	3.6850	3.8025	3.9300	4.0050	4.0575	4.0875	4.1150	4.1350	4.1525	4.1625	4.1775	4.1475	4.0550
2026-07-24	3.1675	3.3475	3.5075	3.7450	3.8775	4.0175	4.0925	4.1450	4.1775	4.2075	4.2275	4.2475	4.2600	4.2675	4.2375	4.1400
change	-0.0325	-0.0375	-0.0475	-0.0600	-0.0750	-0.0875	-0.0875	-0.0875	-0.0900	-0.0925	-0.0925	-0.0950	-0.0975	-0.0900	-0.0900	-0.0850
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-27	3.1250	3.1800	3.2400	3.3650	3.3850	3.5000	3.5500	3.5800	3.5900	3.6200	3.5850	3.5650	3.5300	3.5000	3.4550	3.3550
2026-07-24	3.1150	3.1700	3.2300	3.4100	3.4500	3.5850	3.6500	3.6850	3.6950	3.7200	3.6850	3.6650	3.6300	3.6000	3.5550	3.4550
change	0.0100	0.0100	0.0100	-0.0450	-0.0650	-0.0850	-0.1000	-0.1050	-0.1050	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
on/off	4.0	4.0	4.0	8.0	10.0	7.5	7.0	6.5	6.5	5.0	7.5	8.0	8.0	8.0	8.0	8.0

◎ 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
2026-07-27	102.88	105.17	3.288	3.651	3.730	3.867	4.005	4.117	4.330	4.562	2.92	2.682	6,755.75	764.86	1,469.80	895.21	-1220
2026-07-24	102.60	104.20	3.306	3.705	3.805	3.952	4.098	4.210	4.445	4.640	2.91	2.672	6,690.62	748.22	1,464.80	893.54	-1290
change	0.28	0.97	-0.018	-0.054	-0.075	-0.085	-0.093	-0.093	-0.115	-0.078	0.01	0.010	65.13	16.64	5.00	1.67	70.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-07-27	3.64	4.320	4.349	4.402	4.647	5.134	6.7658	52,210.08	24,932.08	-4.25	-19.50	7.250	6.300	-5.950	-16.750	-50.700
2026-07-24	3.64	4.337	4.366	4.431	4.681	5.161	6.7692	51,947.25	24,975.82	-5.25	-21.50	7.250	6.550	-6.500	-18.500	-50.000
change	0.00	-0.017	-0.017	-0.029	-0.034	-0.027	-0.0034	262.83	-43.74	1.00	2.00	0.000	-0.250	0.550	1.750	-0.700

◎ IRS/KTb Futures

◎ IRS/KTb Spread

◎ 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
2026-07-27	22.50	34.25	47.00	59.75	11.75	12.75	20.25	25.50	7.50	12.75	18.50	5.25	11.00	5.75	10.50	4.75
2026-07-24	23.75	37.00	51.00	63.75	13.25	14.00	21.50	26.75	7.50	12.75	19.00	5.25	11.50	6.25	11.50	5.25
change	-1.25	-2.75	-4.00	-4.00	-1.50	-1.25	-1.25	-1.25	0.00	0.00	-0.50	0.00	-0.50	-0.50	-1.00	-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
2026-07-27	12.50	14.50	26.00	11.50	16.50	19.50	5.00	8.00	12.00	3.00	7.00	4.00	-5.00	-9.00	-3.00	-7.50
2026-07-24	18.00	22.00	35.50	13.50	20.00	23.50	6.50	10.00	13.50	3.50	7.00	3.50	-5.50	-9.00	-3.00	-7.50
change	-5.50	-7.50	-9.50	-2.00	-3.50	-4.00	-1.50	-2.00	-1.50	-0.50	0.00	0.50	0.50	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-07-27	-22.00	-41.75	-43.00	-45.50	-47.75	-49.50	-63.25	2026-07-27	17.50	32.50	15.00	1.50	-1.50	-3.00	-10.75	-9.25
2026-07-24	-27.75	-42.75	-43.25	-44.25	-46.00	-48.75	-63.00	2026-07-24	18.00	34.00	16.00	0.75	-2.25	-3.00	-12.00	-9.75
change	5.75	1.00	0.25	-1.25	-1.75	-0.75	-0.25	change	-0.50	-1.50	-1.00	0.75	0.75	0.00	1.25	0.50

◎ Short-End, Long-End IRS spread

								(yard)	3yr	10yr	2026 BoK Monetary Committee Schedule					
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTb이론가	102.95	105.20	01월 15일	02월 26일	04월 10일	05월 28일		
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.6	고/저평	-0.07	-0.03	07월 16일	08월 27일	10월 22일	11월 26일		
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20						
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	14.7	18.4	24.6						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	29/07/26	29/07/26	29/07/26	29/07/26	29/07/26	29/07/26	29/07/26	29/07/26
	maturity	29/07/27	31/01/28	31/07/28	30/07/29	29/07/30	29/07/31	29/07/33	29/07/36
CCS	value	30/07/26	30/07/26	30/07/26	30/07/26	30/07/26	30/07/26	30/07/26	30/07/26
	maturity	30/07/27	31/01/28	31/07/28	30/07/29	30/07/30	30/07/31	29/07/33	30/07/36

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

E.Y Park