

Tradition Market Summary

29-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-28	3.1250	3.2950	3.4475	3.6600	3.7675	3.8900	3.9650	4.0150	4.0450	4.0750	4.0975	4.1200	4.1275	4.1425	4.1125	4.0200
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
change	-0.0100	-0.0150	-0.0125	-0.0250	-0.0350	-0.0400	-0.0400	-0.0425	-0.0425	-0.0400	-0.0375	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-28	3.1800	3.2350	3.2750	3.3600	3.3850	3.4950	3.5450	3.5750	3.5850	3.6150	3.5800	3.5600	3.5250	3.4950	3.4500	3.3500
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
change	0.0550	0.0550	0.0350	-0.0050	0.0000	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off	4.0	4.0	4.0	8.0	10.0	7.5	7.0	7.0	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
2026-07-28	103.00	105.55	3.278	3.635	3.705	3.830	3.960	4.070	4.292	4.530	2.92	2.677	6,023.66	705.85	1,462.50	888.10	-1210
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
change	0.12	0.38	-0.010	-0.016	-0.025	-0.037	-0.045	-0.047	-0.038	-0.032	0.00	-0.005	- 732.09	- 59.01	- 7.30	-7.11	10.0

◎ 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
2026-07-28	3.64	4.281	4.305	4.366	4.606	5.092	6.7705	52,747.32	24,876.91	-4.00	-18.25	6.250	6.000	-5.500	-16.450	-51.000
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
change	0.00	-0.039	-0.044	-0.036	-0.041	-0.042	0.0047	537.24	- 55.17	0.25	1.25	-1.000	-0.300	0.450	0.300	-0.300

◎ 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
2026-07-28	21.25	32.00	44.25	56.75	10.75	12.25	19.75	24.75	7.50	12.50	18.50	5.00	11.00	6.00	11.25	5.25
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
change	-1.25	-2.25	-2.75	-3.00	-1.00	-0.50	-0.50	-0.75	0.00	-0.25	0.00	-0.25	0.00	0.25	0.75	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
2026-07-28	8.50	11.00	22.00	11.00	16.00	19.00	5.00	8.00	12.00	3.00	7.00	4.00	-5.00	-9.00	-3.00	-7.50
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
change	-4.00	-3.50	-4.00	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-07-28	-17.25	-38.25	-39.50	-42.00	-44.00	-46.00	-60.25	2026-07-28	17.00	32.25	15.25	1.50	-1.50	-3.00	-10.75	-9.25
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
change	4.75	3.50	3.50	3.50	3.75	3.50	3.00	change	-0.50	-0.25	0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ Duration

	6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	(yard)	3yr	10yr	2026 BoK Monetary Committee Schedule				
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.6	KTb이론가		103.07	105.54	01월 15일	02월 26일	04월 10일	05월 28일	
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	고/저평		-0.07	0.01	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	14.7		18.4	24.5					

◎ Deal-slip DATE (not for ND IRS)

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

◎ 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

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

◎ Bloomberg : TRKW

Night Duty

H.J Nah