

Tradition Market Summary

30-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-29	3.1050	3.2700	3.4225	3.6300	3.7325	3.8550	3.9225	3.9675	4.0000	4.0300	4.0525	4.0725	4.0825	4.0975	4.0675	3.9750
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
change on/off (nd)	-0.0200	-0.0250	-0.0250	-0.0300	-0.0350	-0.0350	-0.0425	-0.0475	-0.0450	-0.0450	-0.0450	-0.0475	-0.0450	-0.0450	-0.0450	-0.0450

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-29	3.1550	3.2100	3.2500	3.3500	3.3700	3.4850	3.5350	3.5650	3.5750	3.6050	3.5700	3.5500	3.5100	3.4800	3.4350	3.3350
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
change on/off	-0.0250	-0.0250	-0.0250	-0.0100	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150

◎ 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
2026-07-29	103.09	105.84	3.271	3.626	3.691	3.803	3.925	4.037	4.255	4.480	2.92	2.674	5,663.24	662.68	1,446.70	884.76	-1250
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
change	0.09	0.29	-0.007	-0.009	-0.014	-0.027	-0.035	-0.033	-0.037	-0.050	0.00	-0.003	- 360.42	- 43.17	- 15.80	-3.34	-40.0

◎ 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
2026-07-29	3.65	4.266	4.324	4.410	4.687	5.212	6.7605	51,594.14	24,442.94	-4.50	-19.25	4.150	5.200	-6.950	-17.250	-50.500
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
change	0.01	-0.015	0.019	0.044	0.081	0.120	-0.0100	- 1,153.18	- 433.97	-0.50	-1.00	-2.100	-0.800	-1.450	-0.800	0.500

◎ 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
2026-07-29	20.75	31.00	43.25	54.50	10.25	12.25	19.00	23.50	6.75	11.25	17.50	4.50	10.75	6.25	11.50	5.25
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
change	-0.50	-1.00	-1.00	-2.25	-0.50	0.00	-0.75	-1.25	-0.75	-1.25	-1.00	-0.50	-0.25	0.25	0.25	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
2026-07-29	10.00	12.00	23.50	11.50	16.50	19.50	5.00	8.00	12.00	3.00	7.00	4.00	-5.50	-9.50	-3.00	-7.50
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
change	1.50	1.00	1.50	0.50	0.50	0.50	0.00	0.00	0.00	0.00	0.00	0.00	-0.50	-0.50	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
2026-07-29	-17.25	-36.25	-37.00	-38.75	-40.25	-42.50	-57.25	2026-07-29	16.50	31.75	15.25	1.50	-1.50	-3.00	-10.75	-9.25
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
change	0.00	2.00	2.50	3.25	3.75	3.50	3.00	change	-0.50	-0.50	0.00	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	31.7	KTb이론가	103.17	105.86	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	-0.08	-0.02	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.3	16.5	13.5	18.1	13.5	10*12	10*15	10*20						

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	03/08/26	03/08/26	03/08/26	03/08/26	03/08/26	03/08/26	03/08/26	03/08/26
	maturity	03/08/27	03/02/28	03/08/28	03/08/29	05/08/30	04/08/31	03/08/33	04/08/36

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◎ Bloomberg : TRKW

Night Duty

E.Y Park