

Tradition Market Summary

03-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-31	3.1125	3.2700	3.4125	3.6125	3.7150	3.8400	3.9100	3.9575	3.9925	4.0300	4.0525	4.0750	4.0925	4.1075	4.0775	3.9850
2026-07-30	3.1250	3.2925	3.4450	3.6575	3.7625	3.8900	3.9625	4.0150	4.0525	4.0900	4.1125	4.1350	4.1525	4.1675	4.1375	4.0450
change	-0.0125	-0.0225	-0.0325	-0.0450	-0.0475	-0.0500	-0.0525	-0.0575	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-31	3.1150	3.1600	3.1900	3.3150	3.3400	3.4600	3.5250	3.5750	3.5800	3.6100	3.5750	3.5550	3.5150	3.4850	3.4400	3.3400
2026-07-30	3.1550	3.2100	3.2500	3.3550	3.3800	3.4950	3.5600	3.6100	3.6200	3.6500	3.6150	3.5950	3.5550	3.5250	3.4800	3.3800
change	-0.0400	-0.0500	-0.0600	-0.0400	-0.0400	-0.0350	-0.0350	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off	4.0	4.0	4.0	6.5	7.5	6.0	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
2026-07-31	103.23	105.82	3.262	3.611	3.670	3.760	3.905	4.020	4.262	4.470	2.95	2.781	6,595.45	719.76	1,424.00	915.22	-1230
2026-07-30	103.02	105.38	3.280	3.638	3.707	3.827	3.958	4.072	4.311	4.502	2.93	2.706	5,593.56	644.78	1,436.10	892.47	-1250
change	0.21	0.44	-0.018	-0.027	-0.037	-0.067	-0.053	-0.052	-0.049	-0.032	0.02	0.075	1,001.89	74.98	-12.10	22.75	20.0

◎ 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
2026-07-31	3.65	4.262	4.321	4.424	4.718	5.267	6.7472	52,485.03	25,373.85	-1.00	-18.75	4.500	8.000	-6.250	-16.950	-48.500
2026-07-30	3.65	4.250	4.295	4.389	4.673	5.213	6.7463	52,208.06	25,122.18	-3.25	-17.75	5.550	6.300	-5.700	-15.850	-45.700
change	0.00	0.012	0.026	0.035	0.045	0.054	0.0009	276.97	251.67	2.25	-1.00	-1.050	1.700	-0.550	-1.100	-2.800

◎ 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
2026-07-31	20.00	30.25	42.75	54.50	10.25	12.50	19.50	24.25	7.00	11.75	19.00	4.75	12.00	7.25	13.50	6.25
2026-07-30	21.25	31.75	44.50	57.00	10.50	12.75	20.00	25.25	7.25	12.50	20.00	5.25	12.75	7.50	13.75	6.25
change	-1.25	-1.50	-1.75	-2.50	-0.25	-0.25	-0.50	-1.00	-0.25	-0.75	-1.00	-0.50	-0.75	-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
2026-07-31	12.50	15.00	27.00	12.00	18.50	23.50	6.50	11.50	15.00	5.00	8.50	3.50	-6.00	-9.50	-3.00	-7.50
2026-07-30	10.50	13.00	24.50	11.50	18.00	23.00	6.50	11.50	15.50	5.00	9.00	4.00	-5.50	-9.50	-3.00	-7.50
change	2.00	2.00	2.50	0.50	0.50	0.50	0.00	0.00	-0.50	0.00	-0.50	-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
2026-07-31	-22.25	-37.50	-38.00	-38.50	-38.25	-42.00	-57.75	2026-07-31	15.75	30.00	14.25	1.50	-1.50	-3.00	-10.75	-9.25
2026-07-30	-19.50	-38.25	-39.50	-40.25	-40.50	-44.00	-59.75	2026-07-30	16.75	32.00	15.25	1.50	-1.50	-3.00	-10.75	-9.25
change	-2.75	0.75	1.50	1.75	2.25	2.00	2.00	change	-1.00	-2.00	-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	(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	103.29	105.84		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	-0.06	-0.02		07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.3	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	04/08/26	04/08/26	04/08/26	04/08/26	04/08/26	04/08/26	04/08/26	04/08/26
	maturity	04/08/27	04/02/28	04/08/28	06/08/29	05/08/30	04/08/31	04/08/33	04/08/36
CCS	value	05/08/26	05/08/26	05/08/26	05/08/26	05/08/26	05/08/26	05/08/26	05/08/26
	maturity	05/08/27	07/02/28	07/08/28	06/08/29	05/08/30	05/08/31	05/08/33	05/08/36

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

◎ Bloomberg : TRKW

Night Duty

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