

Tradition Market Summary

04-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-03	3.1175	3.2650	3.3925	3.5875	3.6775	3.8050	3.8800	3.9350	3.9725	4.0100	4.0325	4.0550	4.0750	4.0900	4.0600	3.9675
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
change	0.0050	-0.0050	-0.0200	-0.0250	-0.0375	-0.0350	-0.0300	-0.0225	-0.0200	-0.0200	-0.0200	-0.0200	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-03	3.1150	3.1600	3.1900	3.3200	3.3250	3.4400	3.5050	3.5550	3.5600	3.5900	3.5550	3.5350	3.4950	3.4650	3.4200	3.3200
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
change	0.0000	0.0000	0.0000	0.0050	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2026-08-03	103.30	105.86	3.256	3.596	3.653	3.742	3.889	4.012	4.260	4.500	2.93	2.786	6,257.45	737.35	1,429.80	909.57	-1210
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
change	0.07	0.04	-0.006	-0.015	-0.017	-0.018	-0.016	-0.008	-0.002	0.030	-0.02	0.005	-338.00	17.59	5.80	-5.65	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
2026-08-03	3.66	4.242	4.297	4.387	4.676	5.226	6.7584	53,178.41	25,913.90	-2.00	-20.00	2.450	6.300	-7.700	-18.500	-53.250
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
change	0.01	-0.020	-0.024	-0.037	-0.042	-0.041	0.0112	693.38	540.05	-1.00	-1.25	-2.050	-1.700	-1.450	-1.550	-4.750

◎ 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
2026-08-03	19.50	28.50	41.25	54.25	9.00	12.75	20.25	25.75	7.50	13.00	20.50	5.50	13.00	7.50	14.00	6.50
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
change	-0.50	-1.75	-1.50	-0.25	-1.25	0.25	0.75	1.50	0.50	1.25	1.50	0.75	1.00	0.25	0.50	0.25

◎ 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
2026-08-03	13.00	13.50	25.00	11.50	18.00	23.00	6.50	11.50	15.00	5.00	8.50	3.50	-6.00	-9.50	-3.00	-7.50
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
change	0.50	-1.50	-2.00	-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
2026-08-03	-20.25	-35.25	-36.50	-37.50	-38.00	-42.00	-58.00	2026-08-03	14.75	27.50	12.75	1.50	-1.50	-3.00	-10.75	-9.25
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
change	2.00	2.25	1.50	1.00	0.25	0.00	-0.25	change	-1.00	-2.50	-1.50	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		103.35	105.91	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		-0.05	-0.05	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.3	16.5	13.4	18.1	13.5	10*12		18.3	24.5					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	06/08/26	06/08/26	06/08/26	06/08/26	06/08/26	06/08/26	06/08/26	06/08/26
	maturity	06/08/27	07/02/28	07/08/28	06/08/29	06/08/30	06/08/31	08/08/33	06/08/36

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

◎ Bloomberg : TRKW

Night Duty

Y.S Jo