

Tradition Market Summary

05-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-04	3.1125	3.2550	3.3775	3.5675	3.6675	3.7875	3.8600	3.9150	3.9525	3.9875	4.0100	4.0325	4.0500	4.0650	4.0350	3.9425
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
change	-0.0050	-0.0100	-0.0150	-0.0200	-0.0100	-0.0175	-0.0200	-0.0200	-0.0200	-0.0225	-0.0225	-0.0225	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-04	3.1050	3.1500	3.1850	3.3200	3.3250	3.4350	3.4900	3.5350	3.5400	3.5700	3.5350	3.5150	3.4750	3.4450	3.4000	3.3000
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
change	-0.0100	-0.0100	-0.0050	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
on/off	5.0	5.0	5.0	7.5	8.5	7.0	8.0	8.0	7.5	6.0	8.5	9.0	9.0	9.0	9.0	9.0

◎ 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
2026-08-04	103.33	105.96	3.251	3.595	3.670	3.740	3.887	4.002	4.255	4.520	2.93	2.774	6,358.95	780.72	1,429.00	907.10	-1240
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
change	0.03	0.10	-0.005	-0.001	0.017	-0.002	-0.002	-0.010	-0.005	0.020	0.00	-0.012	101.50	43.37	-0.80	-2.47	-30.0

◎ 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
2026-08-04	3.65	4.194	4.241	4.326	4.615	5.172	6.7470	54,085.88	26,584.99	-2.75	-21.25	-0.250	4.750	-8.700	-20.500	-57.750
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
change	-0.01	-0.048	-0.056	-0.061	-0.061	-0.054	-0.0114	907.47	671.09	-0.75	-1.25	-2.700	-1.550	-1.000	-2.000	-4.500

◎ 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
2026-08-04	19.00	29.00	41.00	53.75	10.00	12.00	19.25	24.75	7.25	12.75	20.00	5.50	12.75	7.25	13.50	6.25
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
change	-0.50	0.50	-0.25	-0.50	1.00	-0.75	-1.00	-1.00	-0.25	-0.25	-0.50	0.00	-0.25	-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
2026-08-04	13.50	14.00	25.00	11.00	16.50	21.00	5.50	10.00	13.50	4.50	8.00	3.50	-6.00	-9.50	-3.00	-7.50
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
change	0.50	0.50	0.00	-0.50	-1.50	-2.00	-1.00	-1.50	-1.50	-0.50	-0.50	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
2026-08-04	-19.25	-34.25	-35.25	-37.00	-38.00	-41.75	-57.50	2026-08-04	14.25	26.50	12.25	1.50	-1.50	-3.00	-10.75	-9.25
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
change	1.00	1.00	1.25	0.50	0.00	0.25	0.50	change	-0.50	-1.00	-0.50	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	31.7	KTb이론가	103.38	105.98	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	-0.02	07월 16일 08월 27일 10월 22일 11월 26일
13.1	16.0	21.5	12.3	16.5	13.5	18.1	13.5	14.7	18.3	24.4	

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/08/26	07/08/26	07/08/26	07/08/26	07/08/26	07/08/26	07/08/26	07/08/26
	maturity	09/08/27	07/02/28	07/08/28	07/08/29	07/08/30	07/08/31	08/08/33	07/08/36

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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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