

Tradition Market Summary

06-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-05	3.1100	3.2400	3.3625	3.5350	3.6200	3.7250	3.7850	3.8325	3.8675	3.9000	3.9175	3.9375	3.9525	3.9675	3.9375	3.8450
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
change	-0.0025	-0.0150	-0.0150	-0.0325	-0.0475	-0.0625	-0.0750	-0.0825	-0.0850	-0.0875	-0.0925	-0.0950	-0.0975	-0.0975	-0.0975	-0.0975
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-05	3.0650	3.1100	3.1450	3.2900	3.2900	3.3950	3.4450	3.4850	3.4850	3.5100	3.4750	3.4550	3.4100	3.3800	3.3350	3.2350
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
change	-0.0400	-0.0400	-0.0400	-0.0300	-0.0350	-0.0400	-0.0450	-0.0500	-0.0550	-0.0600	-0.0600	-0.0600	-0.0650	-0.0650	-0.0650	-0.0650
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
2026-08-05	103.53	106.87	3.234	3.549	3.595	3.677	3.811	3.920	4.155	4.472	2.93	2.771	6,598.26	799.59	1,425.30	902.32	-1260
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
change	0.20	0.91	-0.017	-0.046	-0.075	-0.063	-0.076	-0.082	-0.100	-0.048	0.00	-0.003	239.31	18.87	-3.70	-4.78	-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
2026-08-05	3.66	4.185	4.238	4.326	4.615	5.167	6.7477	54,349.12	26,363.44	-2.00	-20.00	2.500	4.800	-8.750	-20.250	-62.700
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
change	0.01	-0.009	-0.003	0.000	0.000	-0.005	0.0007	263.24	-221.55	0.75	1.25	2.750	0.050	-0.050	0.250	-4.950

◎ 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
2026-08-05	17.25	25.75	36.25	47.00	8.50	10.50	16.50	21.25	6.00	10.75	17.50	4.75	11.50	6.75	12.00	5.25
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
change	-1.75	-3.25	-4.75	-6.75	-1.50	-1.50	-2.75	-3.50	-1.25	-2.00	-2.50	-0.75	-1.25	-0.50	-1.50	-1.00

◎ 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
2026-08-05	14.50	14.50	25.00	10.50	15.50	19.50	5.00	9.00	11.50	4.00	6.50	2.50	-7.50	-10.00	-3.00	-7.50
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
change	1.00	0.50	0.00	-0.50	-1.00	-1.50	-0.50	-1.00	-2.00	-0.50	-1.50	-1.00	-1.50	-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
2026-08-05	-21.75	-33.00	-33.00	-34.00	-34.75	-39.00	-54.25	2026-08-05	13.00	25.25	12.25	1.50	-1.50	-3.00	-10.75	-9.25
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
change	-2.50	1.25	2.25	3.00	3.25	2.75	3.25	change	-1.25	-1.25	0.00	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	28.9	14.7	19.2	23.6	31.8	KTb이론가		103.58	106.87	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	0.00	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	10*12	14.6	18.2	24.3					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	10/08/26	10/08/26	10/08/26	10/08/26	10/08/26	10/08/26	10/08/26	10/08/26
	maturity	10/08/27	10/02/28	10/08/28	10/08/29	12/08/30	11/08/31	10/08/33	11/08/36

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

◎ Bloomberg : TRKW

Night Duty

E.Y Park