

Tradition Market Summary

13-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-12	3.1450	3.2950	3.4500	3.6275	3.7225	3.8325	3.8975	3.9500	3.9925	4.0225	4.0450	4.0675	4.0850	4.1075	4.0975	4.0100
2026-08-11	3.1500	3.3075	3.4650	3.6500	3.7375	3.8500	3.9200	3.9750	4.0050	4.0375	4.0600	4.0800	4.0950	4.1150	4.0850	3.9900
change	-0.0050	-0.0125	-0.0150	-0.0225	-0.0150	-0.0175	-0.0225	-0.0250	-0.0125	-0.0150	-0.0150	-0.0125	-0.0100	-0.0075	0.0125	0.0200
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-12	3.0700	3.1150	3.1850	3.3200	3.3400	3.4300	3.4900	3.5300	3.5300	3.5700	3.5350	3.5150	3.4700	3.4400	3.3950	3.2950
2026-08-11	3.0800	3.1250	3.1600	3.3300	3.3550	3.4400	3.5000	3.5400	3.5400	3.5800	3.5450	3.5250	3.4800	3.4500	3.4050	3.3050
change	-0.0100	-0.0100	0.0250	-0.0100	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
on/off	5.0	5.0	5.0	7.0	8.5	7.0	8.0	8.0	7.5	8.0	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
2026-08-12	103.31	105.78	3.250	3.598	3.670	3.782	3.907	4.015	4.285	4.655	2.94	2.785	6,579.04	858.91	1,417.30	890.21	-1130
2026-08-11	103.25	105.73	3.259	3.606	3.685	3.797	3.930	4.035	4.295	4.630	2.93	2.774	6,345.53	857.84	1,417.40	886.96	-1180
change	0.06	0.05	-0.009	-0.008	-0.015	-0.015	-0.023	-0.020	-0.010	0.025	0.01	0.011	233.51	1.07	-0.10	3.25	50.0

◎ 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
2026-08-12	3.64	4.201	4.274	4.380	4.688	5.253	6.7451	53,770.27	26,588.49	1.00	-19.75	5.250	5.050	-6.500	-20.000	-64.500
2026-08-11	3.63	4.222	4.292	4.394	4.694	5.247	6.7460	53,791.85	26,445.45	0.75	-19.50	5.250	5.300	-6.000	-20.000	-64.000
change	0.01	-0.021	-0.018	-0.014	-0.006	0.006	-0.0009	-21.58	143.04	0.25	-0.25	0.000	-0.250	-0.500	0.000	-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
2026-08-12	17.75	27.25	38.25	50.00	9.50	11.00	17.50	22.75	6.50	11.75	19.00	5.25	12.50	7.25	13.50	6.25
2026-08-11	18.50	27.25	38.50	51.00	8.75	11.25	18.25	23.75	7.00	12.50	18.75	5.50	11.75	6.25	12.00	5.75
change	-0.75	0.00	-0.25	-1.00	0.75	-0.25	-0.75	-1.00	-0.50	-0.75	0.25	-0.25	0.75	1.00	1.50	0.50

◎ 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
2026-08-12	13.50	15.50	24.50	9.00	15.00	19.00	6.00	10.00	14.00	4.00	8.00	4.00	-6.00	-10.00	-3.00	-7.50
2026-08-11	17.00	19.50	28.00	8.50	14.50	18.50	6.00	10.00	14.00	4.00	8.00	4.00	-6.00	-10.00	-3.00	-7.50
change	-3.50	-4.00	-3.50	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
2026-08-12	-26.50	-38.25	-40.25	-40.75	-42.00	-45.25	-61.50	2026-08-12	15.00	30.50	15.50	2.25	1.25	-1.00	-7.50	-8.75
2026-08-11	-30.50	-38.25	-41.00	-42.00	-43.50	-45.75	-61.50	2026-08-11	15.75	31.50	15.75	2.00	-1.00	-3.00	-10.50	-9.50
change	4.00	0.00	0.75	1.25	1.50	0.50	0.00	change	-0.75	-1.00	-0.25	0.25	2.25	2.00	3.00	0.75

◎ 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		103.34	105.81	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		-0.03	-0.03	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		18.3	24.5					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/08/26	14/08/26	14/08/26	14/08/26	14/08/26	14/08/26	14/08/26	14/08/26
	maturity	17/08/27	14/02/28	14/08/28	14/08/29	14/08/30	14/08/31	16/08/33	14/08/36
CCS	value	18/08/26	18/08/26	18/08/26	18/08/26	18/08/26	18/08/26	18/08/26	18/08/26
	maturity	18/08/27	18/02/28	18/08/28	20/08/29	19/08/30	18/08/31	18/08/33	18/08/36

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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

◎ Bloomberg : TRKW

Night Duty

J.K Kim