

Tradition Market Summary

20-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-19	3.1450	3.2875	3.4400	3.6175	3.7100	3.8325	3.9050	3.9625	4.0025	4.0400	4.0650	4.0850	4.1050	4.1300	4.1175	4.0500
2026-08-18	3.1675	3.3175	3.4725	3.6600	3.7650	3.8875	3.9575	4.0150	4.0525	4.0850	4.1075	4.1275	4.1475	4.1725	4.1600	4.0925
change	-0.0225	-0.0300	-0.0325	-0.0425	-0.0550	-0.0550	-0.0525	-0.0525	-0.0500	-0.0450	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-19	3.1550	3.2000	3.2600	3.3900	3.4000	3.5000	3.5650	3.6000	3.6000	3.6400	3.6100	3.5900	3.5450	3.5150	3.4700	3.3700
2026-08-18	3.1750	3.2200	3.2800	3.4100	3.4200	3.5150	3.5800	3.6150	3.6150	3.6600	3.6250	3.6050	3.5600	3.5300	3.4850	3.3850
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2026-08-19	103.30	105.44	3.240	3.618	3.693	3.787	3.930	4.058	4.335	4.630	2.94	2.737	6,471.17	824.46	1,398.20	879.44	-940
2026-08-18	103.13	105.07	3.246	3.631	3.738	3.840	3.978	4.107	4.373	4.655	2.93	2.738	6,869.83	834.20	1,411.80	885.49	-950
change	0.17	0.37	-0.006	-0.013	-0.045	-0.053	-0.048	-0.049	-0.038	-0.025	0.01	-0.001	- 398.66	- 9.74	- 13.60	-6.05	10.0

◎ 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
2026-08-19	3.65	4.162	4.236	4.339	4.641	5.189	6.7303	53,463.05	26,331.09	0.75	-22.00	1.700	4.550	-9.550	-23.000	-58.000
2026-08-18	3.66	4.177	4.251	4.367	4.708	5.285	6.7467	53,343.40	26,289.71	0.25	-22.25	2.700	4.750	-9.200	-22.550	-56.250
change	-0.01	-0.015	-0.015	-0.028	-0.067	-0.096	-0.0164	119.65	41.38	0.50	0.25	-1.000	-0.200	-0.350	-0.450	-1.750

◎ 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
2026-08-19	17.75	27.00	39.25	52.25	9.25	12.25	19.50	25.25	7.25	13.00	20.75	5.75	13.50	7.75	14.25	6.50
2026-08-18	18.75	29.25	41.50	54.25	10.50	12.25	19.25	25.00	7.00	12.75	19.75	5.75	12.75	7.00	13.25	6.25
change	-1.00	-2.25	-2.25	-2.00	-1.25	0.00	0.25	0.25	0.25	0.25	1.00	0.00	0.75	0.75	1.00	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
2026-08-19	13.00	14.00	24.00	10.00	16.50	20.00	6.50	10.00	14.00	3.50	7.50	4.00	-5.50	-9.50	-3.00	-7.50
2026-08-18	13.00	14.00	23.50	9.50	16.00	19.50	6.50	10.00	14.50	3.50	8.00	4.50	-5.50	-10.00	-3.00	-7.50
change	0.00	0.00	0.50	0.50	0.50	0.50	0.00	0.00	-0.50	0.00	-0.50	-0.50	0.00	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
2026-08-19	-18.00	-31.00	-33.25	-34.00	-36.25	-40.00	-56.00	2026-08-19	14.25	29.50	15.25	2.50	1.25	-1.25	-5.50	-6.75
2026-08-18	-19.25	-34.50	-37.25	-37.75	-40.00	-42.50	-58.75	2026-08-18	15.00	30.50	15.50	2.50	1.25	-1.25	-5.50	-6.75
change	1.25	3.50	4.00	3.75	3.75	2.50	2.75	change	-0.75	-1.00	-0.25	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	31.6	KTb이론가		103.32	105.45	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		-0.02	-0.01	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	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	21/08/26	21/08/26	21/08/26	21/08/26	21/08/26	21/08/26	21/08/26	21/08/26
	maturity	23/08/27	21/02/28	21/08/28	21/08/29	21/08/30	21/08/31	22/08/33	21/08/36
CCS	value	24/08/26	24/08/26	24/08/26	24/08/26	24/08/26	24/08/26	24/08/26	24/08/26
	maturity	24/08/27	24/02/28	24/08/28	24/08/29	26/08/30	25/08/31	24/08/33	25/08/36

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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