

Tradition Market Summary

26-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-25	3.1500	3.2925	3.4175	3.5950	3.6925	3.8200	3.8900	3.9425	3.9825	4.0200	4.0425	4.0650	4.0850	4.1050	4.0975	4.0300
2026-08-24	3.1450	3.2925	3.4275	3.6175	3.7200	3.8450	3.9125	3.9625	4.0025	4.0425	4.0650	4.0875	4.1075	4.1275	4.1200	4.0525
change	0.0050	0.0000	-0.0100	-0.0225	-0.0275	-0.0250	-0.0225	-0.0200	-0.0200	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-25	3.1800	3.2250	3.2900	3.4000	3.4100	3.5100	3.5600	3.5800	3.5800	3.6250	3.6000	3.5800	3.5350	3.5050	3.4600	3.3900
2026-08-24	3.1950	3.2400	3.3050	3.4150	3.4250	3.5250	3.5850	3.6100	3.6100	3.6550	3.6300	3.6100	3.5650	3.5350	3.4900	3.4200
change	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2026-08-25	103.29	105.65	3.269	3.651	3.724	3.826	3.925	4.033	4.317	4.575	2.95	2.740	6,742.74	827.15	1,386.50	868.92	-980
2026-08-24	103.22	105.50	3.268	3.655	3.735	3.835	3.950	4.061	4.327	4.612	2.96	2.740	6,696.96	813.33	1,382.90	869.73	-920
change	0.07	0.15	0.001	-0.004	-0.011	-0.009	-0.025	-0.028	-0.010	-0.037	-0.01	0.000	45.78	13.82	3.60	-0.81	-60.0

◎ 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
2026-08-24	3.65	4.176	4.235	4.332	4.623	5.157	6.7151	53,577.40	26,151.30	-1.00	-21.50	-3.150	-0.600	-9.050	-23.200	-54.500
2026-08-21	3.65	4.238	4.305	4.406	4.700	5.227	6.7209	53,417.16	25,980.19	-0.75	-21.00	-1.500	1.000	-9.850	-21.950	-55.950
change	0.00	-0.062	-0.070	-0.074	-0.077	-0.070	-0.0058	160.24	171.11	-0.25	-0.50	-1.650	-1.600	0.800	-1.250	1.450

◎ 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
2026-08-25	17.75	27.50	40.25	52.50	9.75	12.75	19.75	25.00	7.00	12.25	20.00	5.25	13.00	7.75	14.25	6.50
2026-08-24	19.00	29.25	41.75	53.50	10.25	12.50	19.25	24.25	6.75	11.75	19.75	5.00	13.00	8.00	14.50	6.50
change	-1.25	-1.75	-1.50	-1.00	-0.50	0.25	0.50	0.75	0.25	0.50	0.25	0.25	0.00	-0.25	-0.25	0.00

◎ 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
2026-08-25	11.00	12.00	22.00	10.00	15.00	17.00	5.00	7.00	11.50	2.00	6.50	4.50	-4.50	-9.00	-3.00	-7.50
2026-08-24	11.00	12.00	22.00	10.00	16.00	18.50	6.00	8.50	13.00	2.50	7.00	4.50	-4.50	-9.00	-3.00	-7.50
change	0.00	0.00	0.00	0.00	-1.00	-1.50	-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
2026-08-25	-12.75	-28.25	-31.00	-33.00	-36.25	-39.50	-55.00	2026-08-25	14.25	26.75	12.50	2.00	1.25	-0.75	-5.50	-6.75
2026-08-24	-12.25	-29.50	-32.00	-32.75	-35.25	-38.75	-54.25	2026-08-24	14.75	28.25	13.50	2.00	1.25	-0.75	-5.50	-6.75
change	-0.50	1.25	1.00	-0.25	-1.00	-0.75	-0.75	change	-0.50	-1.50	-1.00	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	28.8	14.7	19.2	23.5	31.7	KTb이론가	103.30	105.61		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	-0.01	0.04		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	27/08/26	27/08/26	27/08/26	27/08/26	27/08/26	27/08/26	27/08/26	27/08/26
	maturity	27/08/27	28/02/28	28/08/28	27/08/29	27/08/30	27/08/31	29/08/33	27/08/36
CCS	value	28/08/26	28/08/26	28/08/26	28/08/26	28/08/26	28/08/26	28/08/26	28/08/26
	maturity	30/08/27	28/02/28	28/08/28	28/08/29	28/08/30	28/08/31	29/08/33	28/08/36

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

◎ Bloomberg : TRKW

Night Duty

T.Y Kim