

Tradition Market Summary

27-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-26	3.1750	3.3125	3.4325	3.6125	3.7050	3.8100	3.8800	3.9250	3.9625	3.9950	4.0175	4.0375	4.0575	4.0800	4.0725	4.0050
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
change	0.0250	0.0200	0.0150	0.0175	0.0125	-0.0100	-0.0100	-0.0175	-0.0200	-0.0250	-0.0250	-0.0275	-0.0275	-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
2026-08-26	3.2250	3.2700	3.3350	3.4300	3.4300	3.5100	3.5700	3.5800	3.5800	3.6200	3.5850	3.5650	3.5150	3.4850	3.4550	3.3850
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
change	0.0450	0.0450	0.0450	0.0300	0.0200	0.0000	0.0100	0.0000	0.0000	-0.0050	-0.0150	-0.0150	-0.0200	-0.0200	-0.0050	-0.0050
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	6.0	4.0

◎ 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
2026-08-26	103.32	105.94	3.270	3.652	3.727	3.817	3.920	4.030	4.282	4.542	2.97	2.738	6,808.21	826.87	1,384.80	869.92	-850
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
change	0.03	0.29	0.001	0.001	0.003	-0.009	-0.005	-0.003	-0.035	-0.033	0.02	-0.002	65.47	-	0.28	-	130.0

◎ 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
2026-08-26	3.66	4.209	4.269	4.360	4.649	5.171	6.7215	53,463.88	26,130.20	-0.75	-20.75	-2.200	-0.700	-10.500	-22.450	-53.700
2026-08-25	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
change	0.01	0.033	0.034	0.028	0.026	0.014	0.0064	-	113.52	-	21.10	0.25	0.950	-1.450	0.750	0.800

◎ 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
2026-08-26	18.00	27.25	37.75	49.25	9.25	10.50	17.50	22.00	7.00	11.50	18.50	4.50	11.50	7.00	13.25	6.25
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
change	0.25	-0.25	-2.50	-3.25	-0.50	-2.25	-2.25	-3.00	0.00	-0.75	-1.50	-0.75	-1.50	-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
2026-08-26	9.50	9.50	17.50	8.00	14.00	15.00	6.00	7.00	11.00	1.00	5.00	4.00	-6.50	-10.50	-3.00	-6.00
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
change	-1.50	-2.50	-4.50	-2.00	-1.00	-2.00	1.00	0.00	-0.50	-1.00	-1.50	-0.50	-2.00	-1.50	0.00	1.50

◎ 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
2026-08-26	-9.75	-27.50	-30.00	-31.00	-34.50	-37.50	-54.25	2026-08-26	13.75	25.75	12.00	2.25	1.50	-0.75	-5.25	-6.75
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
change	3.00	0.75	1.00	2.00	1.75	2.00	0.75	change	-0.50	-1.00	-0.50	0.25	0.25	0.00	0.25	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	23.6	31.7	KTb이론가	103.30	105.90	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	0.04	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.3	16.5	13.5	18.1	13.5	10*12	10*15	10*20						
								14.7	18.3	24.4						

◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW

Night Duty

H.J Nah