

Tradition Market Summary

28-Aug-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-27	3.2400	3.3550	3.4450	3.5900	3.6575	3.7550	3.8275	3.8775	3.9125	3.9475	3.9675	3.9875	4.0075	4.0300	4.0225	3.9475
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
change	0.0650	0.0425	0.0125	-0.0225	-0.0475	-0.0550	-0.0525	-0.0475	-0.0500	-0.0475	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0575
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-08-27	3.3050	3.3500	3.4200	3.4200	3.4200	3.4900	3.5500	3.5600	3.5600	3.6000	3.5650	3.5450	3.5050	3.4750	3.4450	3.3750
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
change	0.0800	0.0800	0.0850	-0.0100	-0.0100	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0100	-0.0100	-0.0100	-0.0100
on/off	7.0	7.0	7.0	7.0	8.5	7.0	8.0	8.5	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
2026-08-27	103.51	106.33	3.260	3.608	3.665	3.750	3.855	3.968	4.221	4.466	3.12	2.988	6,912.37	837.65	1,379.70	867.11	-770
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
change	0.19	0.39	-0.010	-0.044	-0.062	-0.067	-0.065	-0.062	-0.061	-0.076	0.15	0.250	104.16	10.78	-5.10	-2.81	80.0

◎ 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
2026-08-27	3.64	4.234	4.301	4.400	4.676	5.193	6.7197	53,569.44	26,541.35	0.25	-21.00	-0.750	0.500	-9.050	-21.350	-51.850
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
change	-0.02	0.025	0.032	0.040	0.027	0.022	-0.0018	105.56	411.15	1.00	-0.25	1.450	1.200	1.450	1.100	1.850

◎ 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
2026-08-27	14.50	21.25	31.00	43.25	6.75	9.75	17.00	22.00	7.25	12.25	19.25	5.00	12.00	7.00	13.00	6.00
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
change	-3.50	-6.00	-6.75	-6.00	-2.50	-0.75	-0.50	0.00	0.25	0.75	0.75	0.50	0.50	0.00	-0.25	-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
2026-08-27	0.00	0.00	7.00	7.00	13.00	14.00	6.00	7.00	11.00	1.00	5.00	4.00	-5.50	-9.50	-3.00	-6.00
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
change	-9.50	-9.50	-10.50	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	1.00	1.00	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
2026-08-27	-2.50	-23.75	-26.50	-27.75	-31.75	-34.75	-50.25	2026-08-27	11.50	20.50	9.00	2.25	1.50	-0.75	-6.00	-7.50
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
change	7.25	3.75	3.50	3.25	2.75	2.75	4.00	change	-2.25	-5.25	-3.00	0.00	0.00	0.00	-0.75	-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	28.9	14.7	19.2	23.6	31.7	KTb이론가		103.50	106.27	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	0.06	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.1	13.5	10*12		14.6	18.3	10*15	10*20			

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/09/26	01/09/26	01/09/26	01/09/26	01/09/26	01/09/26	01/09/26	01/09/26
	maturity	01/09/27	02/03/28	01/09/28	04/09/29	03/09/30	02/09/31	01/09/33	02/09/36

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

◎ Bloomberg : TRKW

Night Duty

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