

Tradition Market Summary

13-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-10	3.0875	3.2575	3.4075	3.6300	3.7450	3.8500	3.9100	3.9475	3.9725	3.9975	4.0200	4.0350	4.0425	4.0475	4.0175	3.8975
2026-07-09	3.1100	3.2750	3.4300	3.6325	3.7500	3.8650	3.9250	3.9650	3.9900	4.0150	4.0375	4.0525	4.0600	4.0650	4.0350	3.9150
change	-0.0225	-0.0175	-0.0225	-0.0025	-0.0050	-0.0150	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-10	2.9250	2.9700	3.0300	3.1950	3.2350	3.3600	3.4300	3.4700	3.4950	3.5200	3.4900	3.4700	3.4300	3.4000	3.3550	3.2550
2026-07-09	2.9350	2.9800	3.0400	3.2000	3.2400	3.3500	3.4100	3.4550	3.4950	3.5250	3.4950	3.4750	3.4350	3.4050	3.3600	3.2600
change	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	0.0100	0.0200	0.0150	0.0000	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off	2.0	2.0	2.0	5.0	9.5	7.5	8.0	6.5	6.5	7.0	7.5	8.0	8.0	8.0	8.0	8.0

◎ 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
2026-07-10	103.10	106.05	3.287	3.644	3.710	3.770	3.915	4.008	4.236	4.405	2.90	2.543	7,475.94	837.43	1,504.50	928.51	-1460
2026-07-09	103.09	105.89	3.290	3.650	3.720	3.780	3.930	4.025	4.262	4.435	2.91	2.501	7,291.91	794.00	1,506.10	928.07	-1480
change	0.01	0.16	-0.003	-0.006	-0.010	-0.010	-0.015	-0.017	-0.026	-0.030	-0.01	0.042	184.03	43.43	-1.60	0.44	20.0

◎ 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
2026-07-10	3.53	4.210	4.245	4.306	4.561	5.059	6.7845	52,637.01	26,281.61	-4.50	-20.75	3.500	8.000	-6.050	-19.350	-50.750
2026-07-09	3.58	4.174	4.213	4.280	4.549	5.061	6.7955	52,487.41	26,206.89	-3.50	-21.00	3.000	8.500	-6.000	-20.200	-52.000
change	-0.05	0.036	0.032	0.026	0.012	-0.002	-0.0110	149.60	74.72	-1.00	0.25	0.500	-0.500	-0.050	0.850	1.250

◎ 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
2026-07-10	22.25	33.75	44.25	54.00	11.50	10.50	16.50	20.25	6.00	9.75	14.75	3.75	8.75	5.00	9.50	4.50
2026-07-09	20.25	32.00	43.50	53.50	11.75	11.50	17.50	21.50	6.00	10.00	15.00	4.00	9.00	5.00	9.50	4.50
change	2.00	1.75	0.75	0.50	-0.25	-1.00	-1.00	-1.25	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.00	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
2026-07-10	16.50	20.50	33.00	12.50	19.50	23.50	7.00	11.00	16.00	4.00	9.00	5.00	-4.00	-9.00	-3.00	-7.50
2026-07-09	16.00	20.00	31.00	11.00	17.00	21.50	6.00	10.50	17.50	4.50	11.50	7.00	-2.00	-9.00	-3.00	-7.50
change	0.50	0.50	2.00	1.50	2.50	2.00	1.00	0.50	-1.50	-0.50	-2.50	-2.00	-2.00	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
2026-07-10	-37.75	-51.00	-49.00	-48.00	-47.75	-47.75	-61.25	2026-07-10	17.00	32.00	15.00	0.50	-2.50	-3.00	-14.50	-12.00
2026-07-09	-39.00	-51.00	-51.50	-51.50	-51.00	-49.00	-62.50	2026-07-09	16.50	32.00	15.50	0.50	-2.50	-3.00	-14.50	-12.00
change	1.25	0.00	2.50	3.50	3.25	1.25	1.25	change	0.50	0.00	-0.50	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		103.20	106.06	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		-0.10	-0.01	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	14/07/26	14/07/26	14/07/26	14/07/26	14/07/26	14/07/26	14/07/26	14/07/26
	maturity	14/07/27	14/01/28	14/07/28	16/07/29	15/07/30	14/07/31	14/07/33	14/07/36
CCS	value	15/07/26	15/07/26	15/07/26	15/07/26	15/07/26	15/07/26	15/07/26	15/07/26
	maturity	15/07/27	18/01/28	18/07/28	16/07/29	15/07/30	15/07/31	15/07/33	15/07/36

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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