

Tradition Market Summary

16-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-15	3.1125	3.3000	3.4600	3.6975	3.8225	3.9525	4.0125	4.0525	4.0800	4.1075	4.1275	4.1450	4.1550	4.1600	4.1300	4.0100
2026-07-14	3.1325	3.3150	3.4750	3.7125	3.8500	3.9700	4.0275	4.0625	4.0900	4.1150	4.1375	4.1525	4.1600	4.1650	4.1350	4.0150
change	-0.0200	-0.0150	-0.0150	-0.0150	-0.0275	-0.0175	-0.0150	-0.0100	-0.0100	-0.0075	-0.0100	-0.0075	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-15	2.9600	3.0050	3.0800	3.2500	3.2750	3.4200	3.5100	3.5650	3.5850	3.6100	3.5800	3.5600	3.5200	3.4900	3.4450	3.3450
2026-07-14	3.0050	3.0500	3.1250	3.2800	3.2950	3.4250	3.5100	3.5600	3.5800	3.6050	3.5750	3.5550	3.5150	3.4850	3.4400	3.3400
change	-0.0450	-0.0450	-0.0450	-0.0300	-0.0200	-0.0050	0.0000	0.0050	0.0050	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	7.0	7.0	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
2026-07-15	102.81	105.18	3.305	3.665	3.770	3.867	4.025	4.112	4.332	4.462	2.90	2.546	7,284.41	829.43	1,489.10	918.23	-1410
2026-07-14	102.72	105.05	3.323	3.698	3.800	3.890	4.051	4.135	4.340	4.493	2.90	2.574	6,856.83	783.98	1,493.00	919.18	-1410
change	0.09	0.13	-0.018	-0.033	-0.030	-0.023	-0.026	-0.023	-0.008	-0.031	0.00	-0.028	427.58	45.45	-3.90	-0.95	0.0

◎ 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
2026-07-15	3.63	4.137	4.184	4.264	4.551	5.085	6.7681	52,658.64	26,269.23	-4.50	-20.00	5.250	8.550	-5.950	-17.700	-45.200
2026-07-14	3.60	4.191	4.243	4.317	4.587	5.102	6.7736	52,508.27	26,107.01	-5.75	-21.00	5.000	8.000	-7.250	-18.000	-47.800
change	0.03	-0.054	-0.059	-0.053	-0.036	-0.017	-0.0055	150.37	162.22	1.25	1.00	0.250	0.550	1.300	0.300	2.600

◎ 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
2026-07-15	23.75	36.25	49.25	59.25	12.50	13.00	19.00	23.00	6.00	10.00	15.50	4.00	9.50	5.50	10.25	4.75
2026-07-14	23.75	37.50	49.50	58.75	13.75	12.00	17.75	21.25	5.75	9.25	14.50	3.50	8.75	5.25	9.75	4.50
change	0.00	-1.25	-0.25	0.50	-1.25	1.00	1.25	1.75	0.25	0.75	1.00	0.50	0.75	0.25	0.50	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
2026-07-15	17.00	19.50	34.00	14.50	23.50	29.00	9.00	14.50	19.00	5.50	10.00	4.50	-4.50	-9.00	-3.00	-7.50
2026-07-14	15.50	17.00	30.00	13.00	21.50	26.50	8.50	13.50	18.00	5.00	9.50	4.50	-4.50	-9.00	-3.00	-7.50
change	1.50	2.50	4.00	1.50	2.00	2.50	0.50	1.00	1.00	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
2026-07-15	-38.00	-54.75	-53.25	-50.25	-48.75	-49.75	-63.50	2026-07-15	18.75	34.75	16.00	0.50	-2.50	-3.00	-14.50	-12.00
2026-07-14	-35.00	-55.50	-54.50	-51.75	-50.25	-51.00	-64.50	2026-07-14	18.25	34.25	16.00	0.50	-2.50	-3.00	-14.50	-12.00
change	-3.00	0.75	1.25	1.50	1.50	1.25	1.00	change	0.50	0.50	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ Duration								(yard)		3yr	10yr	2026 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	102.89	105.23	01월 15일	02월 26일	04월 10일	05월 28일		
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.6	고/저평	-0.08	-0.05	07월 16일	08월 27일	10월 22일	11월 26일		
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20						
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	14.7	18.4	24.5	◎ Staff					
											Night Duty					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/07/26	20/07/26	20/07/26	20/07/26	20/07/26	20/07/26	20/07/26	20/07/26
	maturity	20/07/27	20/01/28	20/07/28	20/07/29	22/07/30	21/07/31	20/07/33	21/07/36
CCS	value	21/07/26	21/07/26	21/07/26	21/07/26	21/07/26	21/07/26	21/07/26	21/07/26
	maturity	21/07/27	21/01/28	21/07/28	23/07/29	22/07/30	21/07/31	21/07/33	21/07/36

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

◎ Bloomberg : TRKW

Night Duty

E.Y Park