

Tradition Market Summary

22-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-21	3.0775	3.2675	3.4200	3.6500	3.7700	3.9100	3.9825	4.0350	4.0650	4.0950	4.1150	4.1325	4.1475	4.1525	4.1225	4.0025
2026-07-20	3.0850	3.2750	3.4375	3.6900	3.8200	3.9525	4.0250	4.0750	4.1000	4.1275	4.1450	4.1625	4.1725	4.1775	4.1475	4.0275
change	-0.0075	-0.0075	-0.0175	-0.0400	-0.0500	-0.0425	-0.0425	-0.0400	-0.0350	-0.0325	-0.0300	-0.0300	-0.0250	-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
2026-07-21	2.9550	3.0000	3.0550	3.2550	3.2700	3.4350	3.5300	3.5750	3.5950	3.6200	3.5900	3.5700	3.5300	3.5000	3.4550	3.3550
2026-07-20	2.9400	2.9850	3.0400	3.2250	3.2600	3.4300	3.5300	3.5800	3.6000	3.6250	3.5950	3.5750	3.5350	3.5050	3.4600	3.3600
change	0.0150	0.0150	0.0150	0.0300	0.0100	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	5.5	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
2026-07-21	102.88	105.18	3.272	3.637	3.705	3.865	4.010	4.116	4.330	4.545	2.91	2.679	6,747.95	753.34	1,482.00	908.37	-1400
2026-07-20	102.76	105.05	3.287	3.658	3.760	3.897	4.049	4.155	4.342	4.525	2.91	2.698	6,516.27	749.64	1,478.40	909.82	-1390
change	0.12	0.13	-0.015	-0.021	-0.055	-0.032	-0.039	-0.039	-0.012	0.020	0.00	-0.019	231.68	3.70	3.60	-1.45	-10.0

◎ 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
2026-07-21	3.57	4.261	4.297	4.368	4.626	5.131	6.7686	52,224.64	25,837.21	-6.25	-20.75	6.500	4.500	-8.100	-18.250	-54.250
2026-07-20	3.59	4.211	4.248	4.323	4.594	5.116	6.7689	51,839.26	25,508.07	-1.75	-15.50	6.000	5.550	-8.000	-16.950	-49.750
change	-0.02	0.050	0.049	0.045	0.032	0.015	-0.0003	385.38	329.14	-4.50	-5.25	0.500	-1.050	-0.100	-1.300	-4.500

◎ 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
2026-07-21	23.00	35.00	49.00	61.50	12.00	14.00	21.25	26.50	7.25	12.50	18.50	5.25	11.25	6.00	11.25	5.25
2026-07-20	25.25	38.25	51.50	63.75	13.00	13.25	20.50	25.50	7.25	12.25	17.50	5.00	10.25	5.25	9.75	4.50
change	-2.25	-3.25	-2.50	-2.25	-1.00	0.75	0.75	1.00	0.00	0.25	1.00	0.25	1.00	0.75	1.50	0.75

◎ 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
2026-07-21	20.00	21.50	38.00	16.50	26.00	30.50	9.50	14.00	18.50	4.50	9.00	4.50	-4.50	-9.00	-3.00	-7.50
2026-07-20	18.50	22.00	39.00	17.00	27.00	32.00	10.00	15.00	19.50	5.00	9.50	4.50	-4.50	-9.00	-3.00	-7.50
change	1.50	-0.50	-1.00	-0.50	-1.00	-1.50	-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
2026-07-21	-36.50	-50.00	-47.50	-45.25	-46.00	-47.50	-61.75	2026-07-21	19.00	34.25	15.25	0.50	-2.50	-3.00	-14.50	-12.00
2026-07-20	-39.75	-56.00	-52.25	-49.50	-49.50	-50.25	-63.75	2026-07-20	19.00	35.25	16.25	0.50	-2.50	-3.00	-14.50	-12.00
change	3.25	6.00	4.75	4.25	3.50	2.75	2.00	change	0.00	-1.00	-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	31.6	KTb이론가		102.97	105.20	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		-0.09	-0.02	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.4	18.1	13.5	14.7		18.4	24.5					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	23/07/26	23/07/26	23/07/26	23/07/26	23/07/26	23/07/26	23/07/26	23/07/26
	maturity	23/07/27	24/01/28	24/07/28	23/07/29	23/07/30	23/07/31	25/07/33	23/07/36
CCS	value	24/07/26	24/07/26	24/07/26	24/07/26	24/07/26	24/07/26	24/07/26	24/07/26
	maturity	26/07/27	24/01/28	24/07/28	24/07/29	24/07/30	24/07/31	25/07/33	24/07/36

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Night Duty

H.J Nah