

Tradition Market Summary

02-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-01	3.1700	3.3675	3.5175	3.7100	3.8175	3.9075	3.9525	3.9775	4.0000	4.0175	4.0350	4.0450	4.0425	4.0550	4.0250	3.9500
2026-06-30	3.1250	3.3150	3.4450	3.6200	3.7175	3.7975	3.8425	3.8650	3.8850	3.9025	3.9200	3.9300	3.9250	3.9500	3.9300	3.8750
change	0.0450	0.0525	0.0725	0.0900	0.1000	0.1100	0.1100	0.1125	0.1150	0.1150	0.1150	0.1150	0.1175	0.1050	0.0950	0.0750
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-01	2.8450	2.9350	3.0400	3.1950	3.2650	3.3400	3.4150	3.4800	3.5250	3.5700	3.5250	3.5000	3.4300	3.4000	3.3550	3.2550
2026-06-30	2.8050	2.8950	3.0000	3.1500	3.1900	3.2550	3.3500	3.4250	3.4700	3.5150	3.4700	3.4450	3.3750	3.3450	3.3000	3.2000
change	0.0400	0.0400	0.0400	0.0450	0.0750	0.0850	0.0650	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550
on/off	2.0	2.0	2.0	5.0	9.0	7.5	8.0	6.5	6.5	8.0	8.5	9.0	9.0	9.0	9.0	9.0

◎ 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
2026-07-01	102.93	106.07	3.319	3.699	3.765	3.790	3.930	4.025	4.205	4.365	2.92	2.540	8,303.41	929.35	1,554.90	955.06	-1510
2026-06-30	103.29	107.26	3.097	3.480	3.643	3.697	3.830	3.915	4.070	4.250	2.92	2.603	8,476.48	916.18	1,549.40	951.91	-1530
change	-0.36	-1.19	0.222	0.219	0.122	0.093	0.100	0.110	0.135	0.115	0.00	-0.063	-173.07	13.17	5.50	3.15	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
2026-07-01	3.68	4.178	4.190	4.239	4.481	4.974	6.7944	52,305.24	26,040.03	7.75	-6.25	5.250	11.750	-4.750	-16.250	-41.500
2026-06-30	3.62	4.170	4.177	4.223	4.461	4.951	6.7907	52,319.20	26,213.72	-3.25	-18.25	7.450	10.050	-5.000	-14.500	-37.500
change	0.06	0.008	0.013	0.016	0.020	0.023	0.0037	-13.96	-173.69	11.00	12.00	-2.200	1.700	0.250	-1.750	-4.000

◎ 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
2026-07-01	19.25	30.00	39.00	46.00	10.75	9.00	13.50	16.00	4.50	7.00	11.00	2.50	6.50	4.00	6.50	2.50
2026-06-30	17.50	27.25	35.25	42.00	9.75	8.00	12.50	14.75	4.50	6.75	10.50	2.25	6.00	3.75	6.00	2.25
change	1.75	2.75	3.75	4.00	1.00	1.00	1.00	1.25	0.00	0.25	0.50	0.25	0.50	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
2026-07-01	15.50	22.50	30.00	7.50	15.00	21.50	7.50	14.00	23.00	6.50	15.50	9.00	-5.00	-14.00	-3.00	-7.50
2026-06-30	15.00	19.00	25.50	6.50	16.00	23.50	9.50	17.00	26.00	7.50	16.50	9.00	-5.00	-14.00	-3.00	-7.50
change	0.50	3.50	4.50	1.00	-1.00	-2.00	-2.00	-3.00	-3.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Short-End, Long-End IRS spread	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-07-01	-47.75	-55.25	-56.75	-53.75	-49.75	-44.75	-61.25	2026-07-01	19.75	34.75	15.00	1.25	-1.75	-3.00	-9.25	-7.50	
2026-06-30	-44.50	-52.75	-54.25	-49.25	-44.00	-38.75	-55.00	2026-06-30	19.00	32.00	13.00	2.50	0.50	-2.00	-5.00	-5.50	
change	-3.25	-2.50	-2.50	-4.50	-5.75	-6.00	-6.25	change	0.75	2.75	2.00	-1.25	-2.25	-1.00	-4.25	-2.00	

◎ 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	KT비론가	103.05	106.22	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	-0.12	-0.15	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	10*15	10*20		
								14.6	18.3	24.4		

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26
	maturity	05/07/27	03/01/28	03/07/28	03/07/29	03/07/30	03/07/31	04/07/33	03/07/36
CCS	value	06/07/26	06/07/26	06/07/26	06/07/26	06/07/26	06/07/26	06/07/26	06/07/26
	maturity	06/07/27	06/01/28	06/07/28	06/07/29	08/07/30	07/07/31	06/07/33	07/07/36

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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