

# Tradition Market Summary

03-Jul-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-02	3.1525	3.3525	3.5050	3.6850	3.7775	3.8625	3.9125	3.9450	3.9650	3.9800	3.9975	4.0075	4.0100	4.0200	3.9900	3.9150
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
change	-0.0175	-0.0150	-0.0125	-0.0250	-0.0400	-0.0450	-0.0400	-0.0325	-0.0350	-0.0375	-0.0375	-0.0375	-0.0325	-0.0350	-0.0350	-0.0350
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-02	2.9150	2.9600	3.0200	3.1700	3.2350	3.3150	3.3950	3.4600	3.5100	3.5500	3.5200	3.5000	3.4450	3.4150	3.3700	3.2700
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
change	0.0700	0.0250	-0.0200	-0.0250	-0.0300	-0.0250	-0.0200	-0.0200	-0.0150	-0.0200	-0.0050	0.0000	0.0150	0.0150	0.0150	0.0150
on/off	2.0	2.0	2.0	5.0	9.5	7.5	8.0	6.5	6.5	8.0	8.0	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
2026-07-02	103.03	106.30	3.301	3.675	3.730	3.745	3.890	3.980	4.185	4.335	2.92	2.506	7,648.09	866.72	1,555.80	956.32	-1490
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
change	0.10	0.23	-0.018	-0.024	-0.035	-0.045	-0.040	-0.045	-0.020	-0.030	0.00	-0.034	- 655.32	- 62.63	0.90	1.26	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
2026-07-02	3.66	4.137	4.163	4.230	4.485	4.985	6.7884	52,900.07	25,832.67	-5.75	-21.00	4.750	11.750	-3.500	-17.500	-42.000
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
change	-0.02	-0.041	-0.027	-0.009	0.004	0.011	-0.0060	594.83	- 207.36	-13.50	-14.75	-0.500	0.000	1.250	-1.250	-0.500

## ◎ 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
2026-07-02	18.00	27.25	35.75	44.00	9.25	8.50	13.50	16.75	5.00	8.25	11.75	3.25	6.75	3.50	6.50	3.00
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
change	-1.25	-2.75	-3.25	-2.00	-1.50	-0.50	0.00	0.75	0.50	1.25	0.75	0.75	0.25	-0.50	0.00	0.50

## ◎ 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
2026-07-02	15.00	21.50	29.50	8.00	16.00	22.50	8.00	14.50	23.50	6.50	15.50	9.00	-1.50	-10.50	-3.00	-7.50
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
change	-0.50	-1.00	-0.50	0.50	1.00	1.00	0.50	0.50	0.50	0.00	0.00	0.00	3.50	3.50	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
2026-07-02	-48.50	-54.25	-54.75	-51.75	-48.50	-43.00	-56.50	2026-07-02	20.00	35.25	15.25	1.00	-2.00	-3.00	-9.50	-7.50
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
change	-0.75	1.00	2.00	2.00	1.25	1.75	4.75	change	0.25	0.50	0.25	-0.25	-0.25	0.00	-0.25	0.00

## ◎ 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	28.8	14.7	19.2	23.6	31.7	KT비평가	103.16	106.42	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	-0.13	-0.12	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	10*12	10*15	10*20					

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/07/26	07/07/26	07/07/26	07/07/26	07/07/26	07/07/26	07/07/26	07/07/26
	maturity	07/07/27	07/01/28	07/07/28	09/07/29	08/07/30	07/07/31	07/07/33	07/07/36

## ◎ Staff

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 ◎ Bloomberg : TRKW

## Night Duty

T.Y Kim