

# Tradition Market Summary

06-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-03	3.1525	3.3450	3.5075	3.6875	3.7775	3.8625	3.9150	3.9450	3.9675	3.9800	3.9975	4.0075	4.0100	4.0200	3.9900	3.9150
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
change on/off (nd)	0.0000	-0.0075	0.0025	0.0025	0.0000	0.0000	0.0025	0.0000	0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-03	2.9400	2.9850	3.0500	3.2000	3.2700	3.3450	3.4100	3.4700	3.5200	3.5600	3.5300	3.5100	3.4550	3.4250	3.3800	3.2800
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
change on/off	0.0250	0.0250	0.0300	0.0300	0.0350	0.0300	0.0150	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100

◎ 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
2026-07-03	103.06	106.25	3.298	3.672	3.726	3.745	3.885	3.972	4.195	4.345	2.92	2.449	8,088.34	868.41	1,525.60	947.81	-1460
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	-1460
change	0.03	-0.05	-0.003	-0.003	-0.004	0.000	-0.005	-0.008	0.010	0.010	0.00	-0.057	440.25	1.69	-30.20	-8.51	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
2026-07-02	3.66	4.137	4.163	4.230	4.485	4.985	6.7884	52,900.07	25,832.67	-4.75	-21.75	5.150	11.750	-2.700	-18.500	-43.000
2026-07-01	3.68	4.178	4.190	4.239	4.481	4.974	6.7944	52,305.24	26,040.03	-5.75	-21.00	4.750	11.750	-3.500	-17.500	-42.000
change	-0.02	-0.041	-0.027	-0.009	0.004	0.011	-0.0060	594.83	-207.36	1.00	-0.75	0.400	0.000	0.800	-1.000	-1.000

◎ 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
2026-07-03	18.00	27.00	35.50	43.75	9.00	8.50	13.75	16.75	5.25	8.25	11.75	3.00	6.50	3.50	6.50	3.00
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
change	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.25	0.00	0.25	0.00	0.00	-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
2026-07-03	15.00	22.00	29.50	7.50	14.00	20.00	6.50	12.50	21.50	6.00	15.00	9.00	-1.50	-10.50	-3.00	-7.50
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
change	0.00	0.50	0.00	-0.50	-2.00	-2.50	-1.50	-2.00	-2.00	-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
2026-07-03	-45.75	-50.75	-51.75	-50.50	-47.50	-42.00	-55.50	2026-07-03	19.25	35.50	16.25	1.00	-2.00	-3.00	-9.50	-7.50
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
change	2.75	3.50	3.00	1.25	1.00	1.00	1.00	change	-0.75	0.25	1.00	0.00	0.00	0.00	0.00	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	103.18	106.35	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	-0.10	07월 16일 08월 27일 10월 22일 11월 26일
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	change			

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang  
 H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim  
 ◎ Tel : (822) 2088-2809  
 ◎ Fax : (822) 2088-5836  
 ◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)  
 / TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)  
 ◎ Bloomberg : TRKW

Night Duty

J.K Kim

◎ Deal-slip DATE (not for ND IRS)

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