

Tradition Market Summary

07-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-06	3.1450	3.3325	3.4900	3.6750	3.7725	3.8625	3.9075	3.9400	3.9625	3.9775	3.9950	4.0075	4.0100	4.0175	3.9800	3.8975
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
change on/off (nd)	-0.0075	-0.0125	-0.0175	-0.0125	-0.0050	0.0000	-0.0075	-0.0050	-0.0050	-0.0025	-0.0025	0.0000	0.0000	-0.0025	-0.0100	-0.0175

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-06	2.9100	2.9550	3.0200	3.2000	3.2600	3.3550	3.4200	3.4800	3.5200	3.5500	3.5200	3.5000	3.4600	3.4300	3.3850	3.2850
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
change on/off	-0.0300	-0.0300	-0.0300	0.0000	-0.0100	0.0100	0.0100	0.0100	0.0000	-0.0100	-0.0100	-0.0100	0.0050	0.0050	0.0050	0.0050

◎ 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
2026-07-06	103.08	106.29	3.297	3.672	3.727	3.770	3.899	3.987	4.205	4.380	2.92	2.444	8,051.33	847.08	1,530.30	944.29	-1460
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
change	0.02	0.04	-0.001	0.000	0.001	0.025	0.014	0.015	0.010	0.035	0.00	-0.005	-37.01	-21.33	4.70	-3.52	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
2026-07-06	3.64	4.112	4.134	4.202	4.471	4.986	6.7945	53,055.91	26,121.16	-4.00	-21.25	4.550	9.250	-4.700	-19.500	-48.250
2026-07-03	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
change	-0.02	-0.025	-0.029	-0.028	-0.014	0.001	0.0061	155.84	288.49	0.75	0.50	-0.600	-2.500	-2.000	-1.000	-5.250

◎ 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
2026-07-06	18.50	28.25	37.25	45.00	9.75	9.00	13.50	16.75	4.50	7.75	11.50	3.25	7.00	3.75	7.00	3.25
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
change	0.50	1.25	1.75	1.25	0.75	0.50	-0.25	0.00	-0.75	-0.50	-0.25	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
2026-07-06	18.00	24.00	33.50	9.50	16.00	22.00	6.50	12.50	19.50	6.00	13.00	7.00	-2.00	-9.00	-3.00	-7.50
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
change	3.00	2.00	4.00	2.00	2.00	2.00	0.00	0.00	-2.00	0.00	-2.00	-2.00	-0.50	1.50	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
2026-07-06	-47.00	-51.25	-50.75	-48.75	-46.00	-42.75	-55.00	2026-07-06	18.75	34.50	15.75	0.75	-3.00	-3.75	-11.25	-8.25
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
change	-1.25	-0.50	1.00	1.75	1.50	-0.75	0.50	change	-0.50	-1.00	-0.50	-0.25	-1.00	-0.75	-1.75	-0.75

◎ 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	KT비론가	103.18	106.30	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	-0.10	-0.01	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5			24.4					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	09/07/26	09/07/26	09/07/26	09/07/26	09/07/26	09/07/26	09/07/26	09/07/26
	maturity	09/07/27	10/01/28	10/07/28	09/07/29	09/07/30	09/07/31	11/07/33	09/07/36

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Night Duty

H.J Nah