

# Tradition Market Summary

08-Jul-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-07	3.1325	3.3175	3.4725	3.6700	3.7725	3.8650	3.9150	3.9500	3.9700	3.9900	4.0100	4.0225	4.0275	4.0350	4.0050	3.9075
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
change	-0.0125	-0.0150	-0.0175	-0.0050	0.0000	0.0025	0.0075	0.0100	0.0075	0.0125	0.0150	0.0150	0.0175	0.0175	0.0250	0.0100
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-07-07	2.8900	2.9350	3.0000	3.1750	3.2300	3.3300	3.3950	3.4450	3.4850	3.5150	3.4850	3.4650	3.4250	3.3950	3.3500	3.2500
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
change	-0.0200	-0.0200	-0.0200	-0.0250	-0.0300	-0.0250	-0.0250	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2026-07-07	103.10	106.20	3.296	3.668	3.720	3.778	3.900	3.990	4.217	4.400	2.91	2.468	7,656.31	831.23	1,528.20	935.50	-1440
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
change	0.02	-0.09	-0.001	-0.004	-0.007	0.008	0.001	0.003	0.012	0.020	-0.01	0.024	-395.02	-15.85	-2.10	-8.79	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
2026-07-07	3.63	4.187	4.213	4.285	4.551	5.057	6.8038	52,925.15	25,818.69	-3.00	-20.50	5.250	8.700	-4.000	-18.950	-49.250
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
change	-0.01	0.075	0.079	0.083	0.080	0.071	0.0093	-130.76	-302.47	1.00	0.75	0.700	-0.550	0.700	0.550	-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
2026-07-07	19.75	30.00	39.25	47.75	10.25	9.25	14.25	17.75	5.00	8.50	12.50	3.50	7.50	4.00	7.75	3.75
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
change	1.25	1.75	2.00	2.75	0.50	0.25	0.75	1.00	0.50	0.75	1.00	0.25	0.50	0.25	0.75	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
2026-07-07	17.50	23.00	33.00	10.00	16.50	21.50	6.50	11.50	18.50	5.00	12.00	7.00	-2.00	-9.00	-3.00	-7.50
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
change	-0.50	-1.00	-0.50	0.50	0.50	-0.50	0.00	-1.00	-1.00	-1.00	-1.00	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
2026-07-07	-47.25	-54.25	-53.50	-52.00	-50.50	-47.50	-60.25	2026-07-07	18.50	34.00	15.50	0.75	-2.25	-3.00	-12.00	-9.75
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
change	-0.25	-3.00	-2.75	-3.25	-4.50	-4.75	-5.25	change	-0.25	-0.50	-0.25	0.00	0.75	0.75	-0.75	-1.50

## ◎ 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	103.19	106.20	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	0.00	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.1	13.5	change	-0.25	-0.50					

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	10/07/26	10/07/26	10/07/26	10/07/26	10/07/26	10/07/26	10/07/26	10/07/26
	maturity	12/07/27	10/01/28	10/07/28	10/07/29	10/07/30	10/07/31	11/07/33	10/07/36

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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