

# Tradition Market Summary

08-Jun-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-05	3.1300	3.3825	3.6000	3.8300	3.9600	4.0550	4.1100	4.1350	4.1450	4.1500	4.1525	4.1575	4.1600	4.1600	4.1325	4.0200
2026-06-04	3.1350	3.3875	3.6075	3.8175	3.9400	4.0400	4.0925	4.1100	4.1200	4.1250	4.1275	4.1325	4.1350	4.1400	4.1075	3.9950
change	-0.0050	-0.0050	-0.0075	0.0125	0.0200	0.0150	0.0175	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0200	0.0250	0.0250
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-05	2.9000	3.0050	3.1150	3.2950	3.3550	3.4650	3.5250	3.5600	3.5800	3.5600	3.5200	3.4950	3.4250	3.3950	3.3500	3.1500
2026-06-04	2.9200	3.0250	3.1350	3.3100	3.3600	3.4800	3.5300	3.5600	3.5800	3.5600	3.5200	3.4950	3.4250	3.3950	3.3500	3.1500
change	-0.0200	-0.0200	-0.0200	-0.0150	-0.0050	-0.0150	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off	2.0	2.0	2.0	4.0	5.0	5.0	5.0	5.0	5.0	6.5	8.0	9.0	12.5	12.5	12.5	12.5

## ◎ 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
2026-06-05	102.90	106.10	3.086	3.533	3.820	3.880	4.039	4.120	4.252	4.326	2.88	2.509	8,160.59	1,002.44	1,539.10	973.14	-1090
2026-06-04	102.95	106.31	3.083	3.526	3.802	3.860	4.012	4.075	4.227	4.260	2.87	2.519	8,639.41	1,049.73	1,529.70	958.78	-1070
change	-0.05	-0.21	0.003	0.007	0.018	0.020	0.027	0.045	0.025	0.066	0.01	-0.010	- 478.82	- 47.29	9.40	14.36	-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
2026-06-05	3.62	4.147	4.200	4.271	4.532	4.999	6.7915	50,866.78	25,709.43	9.00	-8.50	14.000	17.500	1.500	-9.200	-30.600
2026-06-04	3.61	4.045	4.099	4.186	4.475	4.976	6.7760	51,561.93	26,830.96	9.25	-8.50	13.800	18.000	3.500	-9.200	-26.500
change	0.01	0.102	0.101	0.085	0.057	0.023	0.0155	- 695.15	- 1,121.53	-0.25	0.00	0.200	-0.500	-2.000	0.000	-4.100

## ◎ 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
2026-06-05	23.00	36.00	45.50	53.50	13.00	9.50	15.00	17.50	5.50	8.00	9.50	2.50	4.00	1.50	2.50	1.00
2026-06-04	21.00	33.25	43.25	50.25	12.25	10.00	15.25	17.00	5.25	7.00	8.50	1.75	3.25	1.50	2.50	1.00
change	2.00	2.75	2.25	3.25	0.75	-0.50	-0.25	0.50	0.25	1.00	1.00	0.75	0.75	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
2026-06-05	18.00	24.00	35.00	11.00	17.00	20.50	6.00	9.50	9.50	3.50	3.50	0.00	-13.50	-13.50	-3.00	-7.50
2026-06-04	17.50	22.50	34.50	12.00	17.00	20.00	5.00	8.00	8.00	3.00	3.00	0.00	-13.50	-13.50	-3.00	-7.50
change	0.50	1.50	0.50	-1.00	0.00	0.50	1.00	1.50	1.50	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
2026-06-05	-48.50	-60.50	-59.00	-58.50	-57.50	-59.00	-73.50	2026-06-05	25.25	47.00	21.75	0.00	-2.75	-2.75	-14.00	-11.25
2026-06-04	-47.25	-58.00	-56.00	-56.25	-55.00	-56.50	-71.00	2026-06-04	25.25	47.25	22.00	0.50	-2.75	-3.25	-14.00	-11.25
change	-1.25	-2.50	-3.00	-2.25	-2.50	-2.50	-2.50	change	0.00	-0.25	-0.25	-0.50	0.00	0.50	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	28.7	14.7	19.2	23.5	31.6	KT비평가	102.96	106.14	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	-0.06	-0.04	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.2	16.5	13.5	18.1	13.5	10*12	10*15	10*20						

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)  
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

## Night Duty

E.Y Park

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/06/26	09/06/26	09/06/26	09/06/26	09/06/26	09/06/26	09/06/26	09/06/26
	maturity	09/06/27	09/12/27	09/06/28	11/06/29	10/06/30	09/06/31	09/06/33	09/06/36
CCS	value	10/06/26	10/06/26	10/06/26	10/06/26	10/06/26	10/06/26	10/06/26	10/06/26
	maturity	10/06/27	10/12/27	12/06/28	11/06/29	10/06/30	10/06/31	10/06/33	10/06/36