

Tradition Market Summary

10-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-09	3.1525	3.3825	3.5700	3.8125	3.9400	4.0375	4.0875	4.1150	4.1300	4.1300	4.1325	4.1350	4.1400	4.1400	4.1100	3.9900
2026-06-08	3.1650	3.4150	3.6250	3.8750	4.0050	4.1050	4.1600	4.1850	4.2000	4.2000	4.2025	4.2050	4.2075	4.2075	4.1775	4.0575
change on/off (nd)	-0.0125	-0.0325	-0.0550	-0.0625	-0.0650	-0.0675	-0.0725	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0675	-0.0675	-0.0675

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-09	2.8400	2.9450	3.0450	3.2500	3.3150	3.4500	3.5250	3.5950	3.6150	3.5950	3.5550	3.5300	3.4600	3.4300	3.3850	3.1850
2026-06-08	2.9150	3.0200	3.1050	3.2850	3.3500	3.4700	3.5400	3.5950	3.6150	3.5950	3.5550	3.5300	3.4600	3.4300	3.3850	3.1850
change on/off	-0.0750	-0.0750	-0.0600	-0.0350	-0.0350	-0.0200	-0.0150	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

◎ 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
2026-06-09	103.01	105.95	3.080	3.543	3.804	3.860	4.004	4.100	4.272	4.345	2.91	2.565	8,096.93	967.81	1,512.10	950.53	-1320
2026-06-08	102.77	105.45	3.114	3.581	3.887	3.930	4.091	4.180	4.345	4.397	2.92	2.510	7,484.41	911.39	1,535.00	953.89	-1250
change	0.24	0.50	-0.034	-0.038	-0.083	-0.070	-0.087	-0.080	-0.073	-0.052	-0.01	0.055	612.52	56.42	-22.90	-3.36	-70.0

◎ 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
2026-06-09	3.63	4.120	4.170	4.246	4.520	4.999	6.7783	50,872.11	25,678.82	11.00	-12.25	13.600	17.750	1.500	-13.200	-35.500
2026-06-08	3.63	4.166	4.219	4.294	4.568	5.039	6.7842	50,786.01	25,929.66	9.50	-11.50	11.800	17.500	0.500	-13.750	-33.950
change	0.00	-0.046	-0.049	-0.048	-0.048	-0.040	-0.0059	86.10	-250.84	1.50	-0.75	1.800	0.250	1.000	0.550	-1.550

◎ 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
2026-06-09	24.25	37.00	46.75	54.50	12.75	9.75	14.75	17.50	5.00	7.75	9.25	2.75	4.25	1.50	2.50	1.00
2026-06-08	25.00	38.00	48.00	56.00	13.00	10.00	15.50	18.00	5.50	8.00	9.50	2.50	4.00	1.50	2.25	0.75
change	-0.75	-1.00	-1.25	-1.50	-0.25	-0.25	-0.75	-0.50	-0.50	-0.25	-0.25	0.25	0.25	0.00	0.25	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
2026-06-09	20.50	27.00	40.50	13.50	21.00	28.00	7.50	14.50	14.50	7.00	7.00	0.00	-13.50	-13.50	-3.00	-7.50
2026-06-08	18.00	24.50	36.50	12.00	19.00	24.50	7.00	12.50	12.50	5.50	5.50	0.00	-13.50	-13.50	-3.00	-7.50
change	2.50	2.50	4.00	1.50	2.00	3.50	0.50	2.00	2.00	1.50	1.50	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
2026-06-09	-52.50	-62.50	-58.75	-56.25	-52.00	-53.50	-68.00	2026-06-09	23.00	41.75	18.75	0.00	-3.00	-3.00	-15.00	-12.00
2026-06-08	-52.00	-65.50	-63.50	-62.00	-59.00	-60.50	-74.75	2026-06-08	25.00	46.00	21.00	0.00	-3.00	-3.00	-15.00	-12.00
change	-0.50	3.00	4.75	5.75	7.00	7.00	6.75	change	-2.00	-4.25	-2.25	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	23.5	31.6	KT비평가	103.05	106.00	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	-0.04	-0.05	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					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/06/26	11/06/26	11/06/26	11/06/26	11/06/26	11/06/26	11/06/26	11/06/26
	maturity	11/06/27	13/12/27	12/06/28	11/06/29	11/06/30	11/06/31	13/06/33	11/06/36
CCS	value	12/06/26	12/06/26	12/06/26	12/06/26	12/06/26	12/06/26	12/06/26	12/06/26
	maturity	14/06/27	13/12/27	12/06/28	12/06/29	12/06/30	12/06/31	13/06/33	12/06/36

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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

Y.S Jo