

Tradition Market Summary

11-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-10	3.1450	3.3725	3.5500	3.7800	3.9050	4.0025	4.0500	4.0750	4.0925	4.0950	4.1100	4.1125	4.1125	4.1125	4.0825	3.9625
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
change	-0.0075	-0.0100	-0.0200	-0.0325	-0.0350	-0.0350	-0.0375	-0.0400	-0.0375	-0.0350	-0.0225	-0.0225	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-10	2.7950	2.9000	2.9800	3.1900	3.2700	3.3950	3.4750	3.5450	3.5650	3.5550	3.5050	3.4800	3.4100	3.3800	3.3350	3.2350
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
change	-0.0450	-0.0450	-0.0650	-0.0600	-0.0450	-0.0550	-0.0500	-0.0500	-0.0500	-0.0400	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	0.0500
on/off	2.0	2.0	2.0	5.0	6.5	6.5	6.5	6.5	6.5	8.0	9.5	10.5	14.0	14.0	14.0	14.0

◎ 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
2026-06-10	103.13	106.10	3.053	3.532	3.785	3.877	3.985	4.070	4.265	4.360	2.94	2.573	7,730.82	951.61	1,524.20	949.70	-1420
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
change	0.12	0.15	-0.027	-0.011	-0.019	0.017	-0.019	-0.030	-0.007	0.015	0.03	0.008	-366.11	-16.20	12.10	-0.83	-100.0

◎ 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
2026-06-10	3.60	4.145	4.202	4.280	4.554	5.032	6.7817	49,918.78	25,169.50	11.75	-13.25	12.000	12.550	0.500	-15.250	-39.750
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
change	-0.03	0.025	0.032	0.034	0.034	0.033	0.0034	-953.33	-509.32	0.75	-1.00	-1.600	-5.200	-1.000	-2.050	-4.250

◎ 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
2026-06-10	23.00	35.50	45.25	52.50	12.50	9.75	14.50	17.00	4.75	7.25	9.25	2.50	4.50	2.00	3.75	1.75
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
change	-1.25	-1.50	-1.50	-2.00	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	0.00	-0.25	0.25	0.50	1.25	0.75

◎ 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
2026-06-10	21.00	29.00	41.50	12.50	20.50	27.50	8.00	15.00	16.00	7.00	8.00	1.00	-13.50	-14.50	-3.00	-7.50
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
change	0.50	2.00	1.00	-1.00	-0.50	-0.50	0.50	0.50	1.50	0.00	1.00	1.00	0.00	-1.00	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
2026-06-10	-57.00	-63.50	-60.75	-57.50	-53.00	-54.00	-70.25	2026-06-10	22.75	40.50	17.75	0.00	-3.00	-3.00	-15.00	-12.00
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
change	-4.50	-1.00	-2.00	-1.25	-1.00	-0.50	-2.25	change	-0.25	-1.25	-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	23.5	31.6	KT비평가	103.15	106.11	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	-0.02	-0.01	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.5	12.3	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	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
CCS	value	15/06/26	15/06/26	15/06/26	15/06/26	15/06/26	15/06/26	15/06/26	15/06/26
	maturity	15/06/27	15/12/27	15/06/28	15/06/29	17/06/30	16/06/31	15/06/33	16/06/36