

# Tradition Market Summary

15-Jun-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-12	3.1600	3.3550	3.5100	3.7225	3.8100	3.9050	3.9500	3.9775	3.9975	4.0025	4.0125	4.0200	4.0150	4.0150	3.9775	3.8650
2026-06-11	3.2050	3.4275	3.6025	3.8200	3.9225	4.0225	4.0725	4.1025	4.1250	4.1325	4.1450	4.1525	4.1525	4.1525	4.1150	4.0025
change	-0.0450	-0.0725	-0.0925	-0.0975	-0.1125	-0.1175	-0.1225	-0.1250	-0.1275	-0.1300	-0.1325	-0.1325	-0.1375	-0.1375	-0.1375	-0.1375
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-12	2.7800	2.8850	2.9700	3.1650	3.2450	3.3450	3.4150	3.4800	3.5000	3.4900	3.4400	3.4150	3.3450	3.3150	3.2700	3.1700
2026-06-11	2.7950	2.9000	2.9800	3.2050	3.2850	3.3900	3.4700	3.5350	3.5550	3.5450	3.4950	3.4700	3.4000	3.3700	3.3250	3.2250
change	-0.0150	-0.0150	-0.0100	-0.0400	-0.0400	-0.0450	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
on/off	2.0	2.0	2.0	5.0	8.0	7.5	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
2026-06-12	103.36	106.71	2.991	3.465	3.707	3.790	3.905	3.955	4.195	4.293	2.92	2.550	8,123.62	1,029.05	1,519.80	947.34	-1340
2026-06-11	103.07	105.66	3.037	3.541	3.802	3.906	4.011	4.080	4.315	4.405	2.95	2.555	7,763.95	996.93	1,528.90	948.87	-1400
change	0.29	1.05	-0.046	-0.076	-0.095	-0.116	-0.106	-0.125	-0.120	-0.112	-0.03	-0.005	359.67	32.12	-9.10	-1.53	60.0

## ◎ 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
2026-06-12	3.60	4.087	4.135	4.213	4.483	4.971	6.7572	51,202.26	25,888.84	10.00	-15.75	10.300	11.500	2.250	-18.000	-42.800
2026-06-11	3.59	4.062	4.110	4.181	4.459	4.954	6.7634	50,848.75	25,809.66	11.75	-14.50	12.050	11.650	2.250	-16.250	-40.250
change	0.01	0.025	0.025	0.032	0.024	0.017	-0.0062	353.51	79.18	-1.75	-1.25	-1.750	-0.150	0.000	-1.750	-2.550

## ◎ 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
2026-06-12	21.25	30.00	39.50	46.75	8.75	9.50	14.00	16.75	4.50	7.25	9.75	2.75	5.25	2.50	3.75	1.25
2026-06-11	21.75	32.00	42.00	50.00	10.25	10.00	15.00	18.00	5.00	8.00	11.00	3.00	6.00	3.00	5.00	2.00
change	-0.50	-2.00	-2.50	-3.25	-1.50	-0.50	-1.00	-1.25	-0.50	-0.75	-1.25	-0.25	-0.75	-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
2026-06-12	19.50	27.50	37.50	10.00	17.00	23.50	7.00	13.50	14.50	6.50	7.50	1.00	-13.50	-14.50	-3.00	-7.50
2026-06-11	22.50	30.50	41.00	10.50	18.50	25.00	8.00	14.50	15.50	6.50	7.50	1.00	-13.50	-14.50	-3.00	-7.50
change	-3.00	-3.00	-3.50	-0.50	-1.50	-1.50	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	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
2026-06-12	-54.00	-56.50	-56.00	-53.50	-49.75	-51.25	-67.00	2026-06-12	19.50	35.00	15.50	0.00	-3.75	-3.75	-15.00	-11.25
2026-06-11	-62.25	-63.75	-63.25	-60.25	-56.75	-58.75	-75.25	2026-06-11	22.25	39.75	17.50	0.00	-3.75	-3.75	-15.00	-11.25
change	8.25	7.25	7.25	6.75	7.00	7.50	8.25	change	-2.75	-4.75	-2.00	0.00	0.00	0.00	0.00	0.00

## ◎ 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	31.7	KT비평가	103.38	106.73	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	-0.02	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5		14.6	18.3	24.4				

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/06/26	16/06/26	16/06/26	16/06/26	16/06/26	16/06/26	16/06/26	16/06/26
	maturity	16/06/27	16/12/27	16/06/28	18/06/29	17/06/30	16/06/31	16/06/33	16/06/36
CCS	value	17/06/26	17/06/26	17/06/26	17/06/26	17/06/26	17/06/26	17/06/26	17/06/26
	maturity	17/06/27	17/12/27	20/06/28	18/06/29	17/06/30	17/06/31	17/06/33	17/06/36

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

◎ Bloomberg : TRKW

## Night Duty

T.Y Kim