

Tradition Market Summary

16-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-13	3.1500	3.3350	3.4800	3.6750	3.7625	3.8450	3.8850	3.9050	3.9275	3.9350	3.9450	3.9550	3.9550	3.9550	3.9175	3.8050
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
change	-0.0100	-0.0200	-0.0300	-0.0475	-0.0475	-0.0600	-0.0650	-0.0725	-0.0700	-0.0675	-0.0675	-0.0650	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-13	2.7300	2.8350	2.9200	3.1000	3.1750	3.2650	3.3350	3.4050	3.4300	3.4300	3.3800	3.3550	3.2850	3.2550	3.2100	3.1100
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
change	-0.0500	-0.0500	-0.0500	-0.0650	-0.0700	-0.0800	-0.0800	-0.0750	-0.0700	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
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
2026-06-13	103.55	107.22	2.956	3.427	3.660	3.740	3.856	3.920	4.120	4.245	2.92	2.542	8,545.98	1,034.03	1,511.10	945.18	-1380
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
change	0.19	0.51	-0.035	-0.038	-0.047	-0.050	-0.049	-0.035	-0.075	-0.048	0.00	-0.008	422.36	4.98	-8.70	-2.16	-40.0

◎ 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
2026-06-13	3.65	4.070	4.115	4.192	4.473	4.974	6.7583	51,671.03	26,683.94	10.75	-15.75	10.250	10.500	-1.500	-16.500	-44.000
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
change	0.05	-0.017	-0.020	-0.021	-0.010	0.003	0.0011	468.77	795.10	0.75	0.00	-0.050	-1.000	-3.750	1.500	-1.200

◎ 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
2026-06-13	19.50	28.25	36.50	42.50	8.75	8.25	12.25	14.25	4.00	6.00	9.00	2.00	5.00	3.00	5.00	2.00
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
change	-1.75	-1.75	-3.00	-4.25	0.00	-1.25	-1.75	-2.50	-0.50	-1.25	-0.75	-0.75	-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
2026-06-13	18.00	25.50	34.50	9.00	16.00	23.00	7.00	14.00	16.50	7.00	9.50	2.50	-12.00	-14.50	-3.00	-7.50
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
change	-1.50	-2.00	-3.00	-1.00	-1.00	-0.50	0.00	0.50	2.00	0.50	2.00	1.50	1.50	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
2026-06-13	-56.00	-58.75	-58.00	-55.00	-50.00	-50.50	-67.00	2026-06-13	18.50	33.00	14.50	0.00	-3.75	-3.75	-15.00	-11.25
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
change	-2.00	-2.25	-2.00	-1.50	-0.25	0.75	0.00	change	-1.00	-2.00	-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	23.6	31.8	KT비론가	103.53	107.18	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	0.04	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	10*12	10*15	10*20						

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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

◎ Bloomberg : TRKW

Night Duty

H.J Nah

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	19/06/28	18/06/29	17/06/30	17/06/31	17/06/33	17/06/36
CCS	value	18/06/26	18/06/26	18/06/26	18/06/26	18/06/26	18/06/26	18/06/26	18/06/26
	maturity	18/06/27	20/12/27	20/06/28	18/06/29	18/06/30	18/06/31	21/06/33	18/06/36