

Tradition Market Summary

17-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-16	3.1350	3.3100	3.4450	3.6350	3.7350	3.8250	3.8750	3.9075	3.9375	3.9500	3.9625	3.9750	3.9800	3.9850	3.9500	3.8650
2026-06-15	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
change	-0.0150	-0.0250	-0.0350	-0.0400	-0.0275	-0.0200	-0.0100	0.0025	0.0100	0.0150	0.0175	0.0200	0.0250	0.0300	0.0325	0.0600
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-16	2.7100	2.8000	2.8950	3.0650	3.1250	3.2050	3.2850	3.3600	3.3900	3.4000	3.3500	3.3250	3.2550	3.2250	3.1800	3.0800
2026-06-15	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
change	-0.0200	-0.0350	-0.0250	-0.0350	-0.0500	-0.0600	-0.0500	-0.0450	-0.0400	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2026-06-16	103.15	106.85	2.949	3.404	3.630	3.715	3.840	3.905	4.110	4.258	2.92	2.539	8,726.60	1,018.68	1,511.60	941.84	-1450
2026-06-15	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
change	-0.40	-0.37	-0.007	-0.023	-0.030	-0.025	-0.016	-0.015	-0.010	0.013	0.00	-0.003	180.62	-	0.50	-3.34	-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
2026-06-16	3.69	4.054	4.094	4.162	4.439	4.941	6.7569	51,999.67	26,376.34	-5.25	-17.50	10.500	11.000	0.250	-13.000	-39.300
2026-06-15	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
change	0.04	-0.016	-0.021	-0.030	-0.034	-0.033	-0.0014	328.64	-	-307.60	-16.00	0.250	0.500	1.750	3.500	4.700

◎ 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
2026-06-16	19.00	29.00	38.00	46.25	10.00	9.00	14.00	17.25	5.00	8.25	12.50	3.25	7.50	4.25	7.25	3.00
2026-06-15	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
change	-0.50	0.75	1.50	3.75	1.25	0.75	1.75	3.00	1.00	2.25	3.50	1.25	2.50	1.25	2.25	1.00

◎ 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
2026-06-16	17.00	23.00	31.00	8.00	16.00	23.50	8.00	15.50	19.50	7.50	11.50	4.00	-10.50	-14.50	-3.00	-7.50
2026-06-15	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
change	-1.00	-2.50	-3.50	-1.00	0.00	0.50	1.00	1.50	3.00	0.50	2.00	1.50	1.50	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
2026-06-16	-55.00	-61.00	-62.00	-59.00	-54.75	-55.00	-72.50	2026-06-16	17.50	31.00	13.50	0.50	-3.00	-3.50	-11.50	-8.50
2026-06-15	-56.00	-58.75	-58.00	-55.00	-50.00	-50.50	-67.00	2026-06-15	18.50	33.00	14.50	0.00	-3.75	-3.75	-15.00	-11.25
change	1.00	-2.25	-4.00	-4.00	-4.75	-4.50	-5.50	change	-1.00	-2.00	-1.00	0.50	0.75	0.25	3.50	2.75

◎ 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	31.7	KT비평가	103.36	106.95	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	-0.21	-0.10	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	24.3				

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	19/06/28	18/06/29	18/06/30	18/06/31	20/06/33	18/06/36
CCS	value	22/06/26	22/06/26	22/06/26	22/06/26	22/06/26	22/06/26	22/06/26	22/06/26
	maturity	22/06/27	22/12/27	22/06/28	22/06/29	24/06/30	23/06/31	22/06/33	23/06/36

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

◎ Bloomberg : TRKW

Night Duty

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