

# Tradition Market Summary

18-Jun-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-17	3.1700	3.3400	3.4700	3.6325	3.7200	3.8075	3.8475	3.8700	3.8950	3.9025	3.9125	3.9200	3.9250	3.9300	3.8950	3.8050
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
change on/off (nd)	0.0350	0.0300	0.0250	-0.0025	-0.0150	-0.0175	-0.0275	-0.0375	-0.0425	-0.0475	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550	-0.0600

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-17	2.7000	2.7900	2.8950	3.0650	3.1150	3.1800	3.2650	3.3400	3.3700	3.3800	3.3300	3.3050	3.2350	3.2050	3.1600	3.0600
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
change on/off	-0.0100	-0.0100	0.0000	0.0000	-0.0100	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200

## ◎ 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
2026-06-17	103.21	107.25	2.949	3.390	3.610	3.700	3.825	3.890	4.062	4.195	2.93	2.530	8,864.24	1,031.96	1,513.40	949.61	-1420
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
change	0.06	0.40	0.000	-0.014	-0.020	-0.015	-0.015	-0.015	-0.048	-0.063	0.01	-0.009	137.64	13.28	1.80	7.77	30.0

## ◎ 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
2026-06-17	3.63	4.186	4.215	4.264	4.487	4.929	6.7752	51,492.55	26,021.66	-7.00	-23.00	11.000	10.750	-2.000	-13.700	-39.000
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
change	-0.06	0.132	0.121	0.102	0.048	-0.012	0.0183	-507.12	-354.68	-1.75	-5.50	0.500	-0.250	-2.250	-0.700	0.300

## ◎ 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
2026-06-17	16.25	25.00	33.75	40.00	8.75	8.75	12.75	15.00	4.00	6.25	9.50	2.25	5.50	3.25	5.50	2.25
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
change	-2.75	-4.00	-4.25	-6.25	-1.25	-0.25	-1.25	-2.25	-1.00	-2.00	-3.00	-1.00	-2.00	-1.00	-1.75	-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
2026-06-17	17.00	22.00	28.50	6.50	15.00	22.50	8.50	16.00	20.00	7.50	11.50	4.00	-10.50	-14.50	-3.00	-7.50
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
change	0.00	-1.00	-2.50	-1.50	-1.00	-1.00	0.50	0.50	0.50	0.00	0.00	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
2026-06-17	-57.50	-60.50	-62.75	-58.25	-53.00	-52.25	-69.00	2026-06-17	17.00	30.00	13.00	0.50	-3.00	-3.50	-12.00	-9.00
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
change	-2.50	0.50	-0.75	0.75	1.75	2.75	3.50	change	-0.50	-1.00	-0.50	0.00	0.00	0.00	-0.50	-0.50

## ◎ 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	KT비평가	103.43	107.34	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	-0.22	-0.09	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

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

◎ Bloomberg : TRKW

## Night Duty

Y.S Jo

## ◎ Deal-slip DATE (not for ND IRS)

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