

Tradition Market Summary

24-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-23	3.1850	3.3850	3.5425	3.7200	3.8200	3.9050	3.9475	3.9675	3.9875	3.9950	4.0050	4.0125	4.0150	4.0200	3.9875	3.8950
2026-06-22	3.1950	3.4000	3.5650	3.7550	3.8600	3.9400	3.9900	4.0125	4.0300	4.0350	4.0425	4.0475	4.0500	4.0550	4.0200	3.9300
change	-0.0100	-0.0150	-0.0225	-0.0350	-0.0400	-0.0350	-0.0425	-0.0450	-0.0425	-0.0400	-0.0375	-0.0350	-0.0350	-0.0350	-0.0325	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-23	2.8400	2.9300	3.0400	3.1950	3.2150	3.2700	3.3200	3.4000	3.4450	3.4850	3.4400	3.4150	3.3450	3.3150	3.2700	3.1700
2026-06-22	2.8150	2.9050	3.0100	3.1900	3.2250	3.2800	3.3450	3.4200	3.4550	3.4950	3.4500	3.4250	3.3550	3.3250	3.2800	3.1800
change	0.0250	0.0250	0.0300	0.0050	-0.0100	-0.0100	-0.0250	-0.0200	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2026-06-23	103.03	106.52	3.015	3.465	3.680	3.765	3.915	4.007	4.162	4.292	2.92	2.550	8,203.84	891.52	1,539.70	949.09	-1510
2026-06-22	102.87	106.21	3.024	3.480	3.698	3.805	3.950	4.040	4.192	4.290	2.92	2.550	9,114.55	968.40	1,537.00	952.37	-1520
change	0.16	0.31	-0.009	-0.015	-0.018	-0.040	-0.035	-0.033	-0.030	0.002	0.00	0.000	- 910.71	- 76.88	2.70	-3.28	10.0

◎ 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
2026-06-23	3.61	4.200	4.219	4.270	4.499	4.947	6.7950	51,666.84	25,587.04	-1.50	-18.00	14.000	14.000	-3.950	-14.700	-39.700
2026-06-22	3.62	4.232	4.252	4.289	4.509	4.943	6.7780	51,712.71	26,166.60	-3.50	-18.25	16.200	13.500	-2.750	-14.200	-36.000
change	-0.01	-0.032	-0.033	-0.019	-0.010	0.004	0.0170	- 45.87	- 579.56	2.00	0.25	-2.200	0.500	-1.200	-0.500	-3.700

◎ 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
2026-06-23	17.75	27.75	36.25	42.50	10.00	8.50	12.75	14.75	4.25	6.25	9.00	2.00	4.75	2.75	4.75	2.00
2026-06-22	19.00	29.50	37.50	44.75	10.50	8.00	13.00	15.25	5.00	7.25	9.50	2.25	4.50	2.25	3.75	1.50
change	-1.25	-1.75	-1.25	-2.25	-0.50	0.50	-0.25	-0.50	-0.75	-1.00	-0.50	-0.25	0.25	0.50	1.00	0.50

◎ 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
2026-06-23	15.50	17.50	23.00	5.50	10.50	18.50	5.00	13.00	21.50	8.00	16.50	8.50	-5.50	-14.00	-3.00	-7.50
2026-06-22	18.00	21.50	27.00	5.50	12.00	19.50	6.50	14.00	21.50	7.50	15.00	7.50	-6.50	-14.00	-3.00	-7.50
change	-2.50	-4.00	-4.00	0.00	-1.50	-1.00	-1.50	-1.00	0.00	0.50	1.50	1.00	1.00	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
2026-06-23	-50.25	-60.50	-63.50	-62.75	-56.75	-51.00	-67.00	2026-06-23	20.00	35.75	15.75	0.50	-2.75	-3.25	-12.00	-9.25
2026-06-22	-55.50	-63.50	-66.00	-64.50	-59.25	-54.00	-69.50	2026-06-22	20.50	37.00	16.50	0.50	-3.00	-3.50	-12.00	-9.00
change	5.25	3.00	2.50	1.75	2.50	3.00	2.50	change	-0.50	-1.25	-0.75	0.00	0.25	0.25	0.00	-0.25

◎ 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	31.7	KT비론가	103.24	106.64	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	-0.12	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					

◎ 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

Night Duty

Y.S Jo

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	25/06/26	25/06/26	25/06/26	25/06/26	25/06/26	25/06/26	25/06/26	25/06/26
	maturity	25/06/27	28/12/27	26/06/28	25/06/29	25/06/30	25/06/31	27/06/33	25/06/36
CCS	value	26/06/26	26/06/26	26/06/26	26/06/26	26/06/26	26/06/26	26/06/26	26/06/26
	maturity	28/06/27	28/12/27	26/06/28	26/06/29	26/06/30	26/06/31	27/06/33	26/06/36

◎ 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