

# Tradition Market Summary

25-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-24	3.1725	3.3675	3.5075	3.7050	3.8025	3.8925	3.9400	3.9650	3.9900	4.0000	4.0100	4.0200	4.0250	4.0350	4.0025	3.9125
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
change on/off (nd)	-0.0125	-0.0175	-0.0350	-0.0150	-0.0175	-0.0125	-0.0075	-0.0025	0.0025	0.0050	0.0050	0.0075	0.0100	0.0150	0.0150	0.0175

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-24	2.8500	2.9400	3.0500	3.2150	3.2425	3.2950	3.3200	3.4000	3.4450	3.4850	3.4400	3.4150	3.3450	3.3150	3.2700	3.1700
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
change on/off	0.0100	0.0100	0.0100	0.0200	0.0275	0.0250	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

◎ 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
2026-06-24	103.03	106.40	3.028	3.480	3.688	3.775	3.992	4.016	4.173	4.306	2.92	2.540	8,471.02	909.31	1,541.80	954.25	-1490
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
change	0.00	-0.12	0.013	0.015	0.008	0.010	0.077	0.009	0.011	0.014	0.00	-0.010	267.18	17.79	2.10	5.16	20.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTB	10y/10KTB	2yr	3yr	5yr	10yr	20yr
2026-06-24	3.62	4.148	4.146	4.179	4.398	4.848	6.8135	51,848.00	25,476.63	-2.75	-18.50	11.450	11.750	-5.100	-14.800	-39.350
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
change	0.01	-0.052	-0.073	-0.091	-0.101	-0.099	0.0185	181.16	-110.41	-1.25	-0.50	-2.550	-2.250	-1.150	-0.100	0.350

◎ 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
2026-06-24	19.75	29.50	38.50	45.75	9.75	9.00	13.75	16.25	4.75	7.25	10.75	2.50	6.00	3.50	6.00	2.50
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
change	2.00	1.75	2.25	3.25	-0.25	0.50	1.00	1.50	0.50	1.00	1.75	0.50	1.25	0.75	1.25	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
2026-06-24	16.50	19.25	24.50	5.25	7.75	15.75	2.50	10.50	19.00	8.00	16.50	8.50	-5.50	-14.00	-3.00	-7.50
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
change	1.00	1.75	1.50	-0.25	-2.75	-2.75	-2.50	-2.50	-2.50	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
2026-06-24	-45.75	-56.00	-59.75	-62.00	-56.50	-51.50	-68.00	2026-06-24	19.50	33.50	14.00	1.00	-2.25	-3.25	-11.25	-9.00
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
change	4.50	4.50	3.75	0.75	0.25	-0.50	-1.00	change	-0.50	-2.25	-1.75	0.50	0.50	0.00	0.75	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	KT비평가	103.20	106.53	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	-0.17	-0.13	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					

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◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW