

Tradition Market Summary

26-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-25	3.1700	3.3600	3.4900	3.6800	3.7800	3.8700	3.9100	3.9400	3.9600	3.9700	3.9800	3.9900	4.0000	4.0100	3.9325	3.8363
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
change on/off (nd)	-0.0025	-0.0075	-0.0175	-0.0250	-0.0225	-0.0225	-0.0300	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0250	-0.0250	-0.0700	-0.0762

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-25	2.8250	2.9150	3.0250	3.1800	3.2050	3.2643	3.2900	3.3500	3.3950	3.4400	3.3950	3.3700	3.3000	3.2700	3.2250	3.1250
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
change on/off	-0.0250	-0.0250	-0.0250	-0.0350	-0.0375	-0.0308	-0.0300	-0.0500	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450

◎ 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
2026-06-25	103.11	106.63	3.032	3.476	3.676	3.762	3.903	4.000	4.155	4.310	2.92	2.540	8,930.30	887.81	1,542.70	954.85	-1520
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
change	0.08	0.23	0.004	-0.004	-0.012	-0.013	-0.089	-0.016	-0.018	0.004	0.00	0.000	459.28	-	0.90	0.60	-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
2026-06-25	3.62	4.123	4.125	4.163	4.390	4.859	6.8011	51,920.62	25,358.60	-2.25	-18.25	10.400	10.800	-6.000	-15.500	-47.375
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
change	0.00	-0.025	-0.021	-0.016	-0.008	0.011	-0.0124	72.62	-	0.50	0.25	-1.050	-0.950	-0.900	-0.700	-8.025

◎ 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
2026-06-25	19.00	29.00	38.00	45.00	10.00	9.00	13.00	16.00	4.00	7.00	10.00	3.00	6.00	3.00	6.00	3.00
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
change	-0.75	-0.50	-0.50	-0.75	0.25	0.00	-0.75	-0.25	-0.75	-0.25	-0.75	0.50	0.00	-0.50	0.00	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
2026-06-25	15.50	18.00	23.93	5.92	8.50	14.50	2.58	8.58	17.58	6.00	15.00	9.00	-5.00	-14.00	-3.00	-7.50
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
change	-1.00	-1.25	-0.58	0.67	0.75	-1.25	0.08	-1.93	-1.42	-2.00	-1.50	0.50	0.50	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
2026-06-25	-46.50	-57.50	-60.58	-62.00	-59.00	-53.00	-70.00	2026-06-25	19.00	32.00	13.00	1.00	-6.75	-7.75	-16.38	-9.62
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
change	-0.75	-1.50	-0.83	0.00	-2.50	-1.50	-2.00	change	-0.50	-1.50	-1.00	0.00	-4.50	-4.50	-5.12	-0.62

◎ Duration

								(yard)	3yr	10yr	2026 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비론가	103.24	106.68	01월 15일	02월 26일	04월 10일	05월 28일	
14.9	13.3	19.6	28.8	14.7	19.2	23.6	31.7	고/저평	-0.13	-0.05	07월 16일	08월 27일	10월 22일	11월 26일	
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20					
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5	14.6	18.3	24.4					

◎ Deal-slip DATE (not for ND IRS)

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

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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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