

Tradition Market Summary

29-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-26	3.1275	3.3225	3.4575	3.6350	3.7250	3.8150	3.8600	3.8900	3.9125	3.9300	3.9425	3.9525	3.9650	3.9850	3.9600	3.9175
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	3.9125
change	-0.0425	-0.0375	-0.0325	-0.0450	-0.0550	-0.0550	-0.0500	-0.0500	-0.0475	-0.0400	-0.0375	-0.0375	-0.0350	-0.0250	0.0275	0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-26	2.7850	2.8750	2.9850	3.1400	3.1850	3.2400	3.2900	3.3550	3.4000	3.4450	3.4000	3.3750	3.3050	3.2750	3.2300	3.1300
2026-06-25	2.8250	2.9150	3.0250	3.1800	3.2050	3.2650	3.2900	3.3500	3.3950	3.4400	3.3950	3.3700	3.3000	3.2700	3.2250	3.1250
change	-0.0400	-0.0400	-0.0400	-0.0400	-0.0200	-0.0250	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
on/off	2.0	2.0	2.0	5.0	8.0	7.5	8.0	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
2026-06-26	103.29	106.98	3.041	3.474	3.651	3.716	3.845	3.942	4.117	4.309	2.92	2.550	8,411.21	851.37	1,532.00	950.28	-1500
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
change	0.18	0.35	0.009	-0.002	-0.025	-0.046	-0.058	-0.058	-0.038	-0.001	0.00	0.010	- 519.09	- 36.44	- 10.70	-4.57	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/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-06-26	3.64	4.096	4.096	4.134	4.376	4.869	6.8017	51,876.11	25,297.62	-1.50	-17.50	7.400	9.900	-5.200	-15.200	-39.150
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	-39.750
change	0.02	-0.027	-0.029	-0.029	-0.014	0.010	0.0006	- 44.51	- 60.98	0.75	0.75	-3.000	-0.900	0.800	0.300	0.600

◎ 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
2026-06-26	17.75	26.75	35.75	43.25	9.00	9.00	13.50	16.50	4.50	7.50	11.50	3.00	7.00	4.00	7.50	3.50
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
change	-1.25	-2.25	-2.25	-1.75	-1.00	0.00	0.50	0.50	0.50	0.50	1.50	0.00	1.00	1.00	1.50	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
2026-06-26	15.50	20.00	25.50	5.50	10.50	17.00	5.00	11.50	20.50	6.50	15.50	9.00	-5.00	-14.00	-3.00	-7.50
2026-06-25	15.50	18.00	24.00	6.00	8.50	14.50	2.50	8.50	17.50	6.00	15.00	9.00	-5.00	-14.00	-3.00	-7.50
change	0.00	2.00	1.50	-0.50	2.00	2.50	2.50	3.00	3.00	0.50	0.50	0.00	0.00	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
2026-06-26	-47.25	-54.00	-57.50	-57.00	-53.50	-48.50	-66.00	2026-06-26	19.50	33.00	13.50	2.00	-0.50	-2.50	-4.75	-4.25
2026-06-25	-46.50	-57.50	-60.50	-62.00	-59.00	-53.00	-70.00	2026-06-25	19.00	32.00	13.00	1.00	-6.75	-7.75	-8.75	-2.00
change	-0.75	3.50	3.00	5.00	5.50	4.50	4.00	change	0.50	1.00	0.50	1.00	6.25	5.25	4.00	-2.25

◎ 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	KT비평가	103.38	107.01	01월 15일	02월 26일	04월 10일	05월 28일	
14.9	13.3	19.6	28.8	14.7	19.2	23.6	31.8	고/저평	-0.09	-0.03	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	18.2	24.3					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/07/26	01/07/26	01/07/26	01/07/26	01/07/26	01/07/26	01/07/26	01/07/26
	maturity	01/07/27	03/01/28	03/07/28	02/07/29	01/07/30	01/07/31	01/07/33	01/07/36

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang	Night Duty J.K Kim
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim	
◎ Tel : (822) 2088-2809	
◎ Fax : (822) 2088-5836	
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