

Tradition Market Summary

01-Jul-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-30	3.1250	3.3150	3.4450	3.6200	3.7175	3.7975	3.8425	3.8650	3.8850	3.9025	3.9200	3.9300	3.9250	3.9500	3.9300	3.8750
2026-06-29	3.1350	3.3250	3.4550	3.6400	3.7400	3.8275	3.8775	3.9075	3.9325	3.9500	3.9650	3.9775	3.9900	4.0075	3.9850	3.9375
change on/off (nd)	-0.0100	-0.0100	-0.0100	-0.0200	-0.0225	-0.0300	-0.0350	-0.0425	-0.0475	-0.0475	-0.0450	-0.0475	-0.0650	-0.0575	-0.0550	-0.0625

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-06-30	2.8050	2.8950	3.0000	3.1500	3.1900	3.2550	3.3500	3.4250	3.4700	3.5150	3.4700	3.4450	3.3750	3.3450	3.3000	3.2000
2026-06-29	2.8050	2.8950	3.0000	3.1550	3.1900	3.2450	3.3150	3.3850	3.4300	3.4750	3.4300	3.4050	3.3350	3.3050	3.2600	3.1600
change on/off	0.0000	0.0000	0.0000	-0.0050	0.0000	0.0100	0.0350	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400

◎ 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
2026-06-30	103.29	107.26	3.097	3.480	3.643	3.697	3.830	3.915	4.070	4.250	2.92	2.603	8,476.48	916.18	1,549.40	951.91	-1530
2026-06-29	103.22	106.80	3.064	3.492	3.664	3.735	3.864	3.962	4.140	4.320	2.92	2.551	8,394.65	920.57	1,545.20	951.93	-1480
change	0.07	0.46	0.033	-0.012	-0.021	-0.038	-0.034	-0.047	-0.070	-0.070	0.00	0.052	81.83	-	4.20	-0.02	-50.0

◎ 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
2026-06-30	3.62	4.170	4.177	4.223	4.461	4.951	6.7907	52,319.20	26,213.72	-3.25	-18.25	7.450	10.050	-5.000	-14.500	-37.500
2026-06-29	3.62	4.096	4.096	4.134	4.376	4.869	6.8017	51,876.11	25,297.62	-1.50	-17.50	7.600	9.250	-5.450	-15.000	-38.250
change	0.00	0.074	0.081	0.089	0.085	0.082	-0.0110	443.09	916.10	-1.75	-0.75	-0.150	0.800	0.450	0.500	0.750

◎ 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
2026-06-30	17.50	27.25	35.25	42.00	9.75	8.00	12.50	14.75	4.50	6.75	10.50	2.25	6.00	3.75	6.00	2.25
2026-06-29	18.50	28.50	37.25	45.25	10.00	8.75	13.75	16.75	5.00	8.00	12.25	3.00	7.25	4.25	8.25	4.00
change	-1.00	-1.25	-2.00	-3.25	-0.25	-0.75	-1.25	-2.00	-0.50	-1.25	-1.75	-0.75	-1.25	-0.50	-2.25	-1.75

◎ 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
2026-06-30	15.00	19.00	25.50	6.50	16.00	23.50	9.50	17.00	26.00	7.50	16.50	9.00	-5.00	-14.00	-3.00	-7.50
2026-06-29	15.50	19.00	24.50	5.50	12.50	19.50	7.00	14.00	23.00	7.00	16.00	9.00	-5.00	-14.00	-3.00	-7.50
change	-0.50	0.00	1.00	1.00	3.50	4.00	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
2026-06-30	-44.50	-52.75	-54.25	-49.25	-44.00	-38.75	-55.00	2026-06-30	19.00	32.00	13.00	2.50	0.50	-2.00	-5.00	-5.50
2026-06-29	-45.50	-55.00	-58.25	-56.25	-52.25	-47.50	-65.50	2026-06-29	19.00	32.00	13.00	1.75	-0.50	-2.25	-5.25	-4.75
change	1.00	2.25	4.00	7.00	8.25	8.75	10.50	change	0.00	0.00	0.00	0.75	1.00	0.25	0.25	-0.75

◎ 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	KT비론가	103.43	107.39	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	-0.14	-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					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/07/26	02/07/26	02/07/26	02/07/26	02/07/26	02/07/26	02/07/26	02/07/26
	maturity	02/07/27	03/01/28	03/07/28	02/07/29	02/07/30	02/07/31	04/07/33	02/07/36
CCS	value	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26	03/07/26
	maturity	06/07/27	03/01/28	03/07/28	03/07/29	03/07/30	03/07/31	05/07/33	03/07/36

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/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

Y.S Jo