

Tradition Market Summary

20-Mar-26

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2026-03-19 | 2.9050 | 2.9975 | 3.1250 | 3.2775 | 3.3950 | 3.4950 | 3.5450 | 3.5750 | 3.5950 | 3.6025 | 3.6100 | 3.6175 | 3.6250 | 3.6250 | 3.6100 | 3.4950 |
| 2026-03-18 | 2.8650 | 2.9475 | 3.0550 | 3.1900 | 3.3000 | 3.4050 | 3.4550 | 3.4900 | 3.5150 | 3.5275 | 3.5375 | 3.5475 | 3.5600 | 3.5675 | 3.5575 | 3.4425 |
| change | 0.0400 | 0.0500 | 0.0700 | 0.0875 | 0.0950 | 0.0900 | 0.0900 | 0.0850 | 0.0800 | 0.0750 | 0.0725 | 0.0700 | 0.0650 | 0.0575 | 0.0525 | 0.0525 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|---------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2026-03-19 | 2.3550 | 2.5050 | 2.5450 | 2.6650 | 2.7900 | 2.9300 | 3.0400 | 3.1300 | 3.1450 | 3.1450 | 3.1500 | 3.1400 | 3.1300 | 3.0950 | 3.0800 | 2.8700 |
| 2026-03-18 | 2.3600 | 2.4650 | 2.4900 | 2.5950 | 2.7250 | 2.8750 | 2.9750 | 3.0700 | 3.0850 | 3.0850 | 3.0900 | 3.0800 | 3.0700 | 3.0350 | 3.0200 | 2.8100 |
| change | -0.0050 | 0.0400 | 0.0550 | 0.0700 | 0.0650 | 0.0550 | 0.0650 | 0.0600 | 0.0600 | 0.0600 | 0.0600 | 0.0600 | 0.0600 | 0.0600 | 0.0600 | 0.0600 |
| on/off | 1.0 | 1.0 | 1.0 | 4.5 | 4.5 | 4.5 | 4.5 | 4.5 | 4.5 | 5.0 | 5.0 | 5.0 | 7.0 | 7.0 | 7.0 | 7.0 |

◎ 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 |
|------------|--------|---------|-------|---------|--------|--------|--------|--------|---------|---------|------|-------|----------|----------|----------|---------|-------|
| 2026-03-19 | 104.20 | 110.40 | 2.662 | 2.951 | 3.165 | 3.328 | 3.545 | 3.580 | 3.685 | 3.671 | 2.83 | 2.520 | 5,763.22 | 1,143.48 | 1,501.00 | 944.96 | -1700 |
| 2026-03-18 | 104.45 | 111.19 | 2.643 | 2.912 | 3.110 | 3.265 | 3.480 | 3.517 | 3.610 | 3.630 | 2.83 | 2.499 | 5,925.03 | 1,164.38 | 1,483.10 | 941.36 | -1660 |
| change | -0.25 | -0.79 | 0.019 | 0.039 | 0.055 | 0.063 | 0.065 | 0.063 | 0.075 | 0.041 | 0.00 | 0.021 | -161.81 | -20.90 | 17.90 | 3.60 | -40.0 |

◎ 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 |
|------------|-------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|----------|------------|--------|--------|--------|--------|---------|
| 2026-03-19 | 3.62 | 3.795 | 3.790 | 3.881 | 4.251 | 4.840 | 6.8793 | 46,021.43 | 22,090.69 | -1.75 | -12.00 | 23.000 | 16.700 | -0.500 | -6.000 | -17.600 |
| 2026-03-18 | 3.65 | 3.779 | 3.779 | 3.876 | 4.265 | 4.884 | 6.9002 | 46,225.15 | 22,152.42 | -2.00 | -9.50 | 19.000 | 14.000 | -2.700 | -5.000 | -18.750 |
| change | -0.03 | 0.016 | 0.011 | 0.005 | -0.014 | -0.044 | -0.0209 | -203.72 | -61.73 | 0.25 | -2.50 | 4.000 | 2.700 | 2.200 | -1.000 | 1.150 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|
| 2026-03-19 | 15.25 | 27.00 | 37.00 | 45.00 | 11.75 | 10.00 | 15.00 | 18.00 | 5.00 | 8.00 | 10.75 | 3.00 | 5.75 | 2.75 | 5.00 | 2.25 |
| 2026-03-18 | 13.50 | 24.50 | 35.00 | 43.50 | 11.00 | 10.50 | 15.50 | 19.00 | 5.00 | 8.50 | 12.25 | 3.50 | 7.25 | 3.75 | 7.00 | 3.25 |
| change | 1.75 | 2.50 | 2.00 | 1.50 | 0.75 | -0.50 | -0.50 | -1.00 | 0.00 | -0.50 | -1.50 | -0.50 | -1.50 | -1.00 | -2.00 | -1.00 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|-------|-------|-------|
| 2026-03-19 | 12.00 | 24.50 | 38.50 | 14.00 | 25.00 | 34.00 | 11.00 | 20.00 | 21.50 | 9.00 | 10.50 | 1.50 | 0.00 | -1.50 | -3.50 | -5.00 |
| 2026-03-18 | 10.50 | 23.50 | 38.50 | 15.00 | 25.00 | 34.50 | 10.00 | 19.50 | 21.00 | 9.50 | 11.00 | 1.50 | 0.00 | -1.50 | -3.50 | -5.00 |
| change | 1.50 | 1.00 | 0.00 | -1.00 | 0.00 | -0.50 | 1.00 | 0.50 | 0.50 | -0.50 | -0.50 | 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|------|-------|-------|-------|-------|-------|--------|--------|
| 2026-03-19 | -58.00 | -60.50 | -56.50 | -50.50 | -44.50 | -45.75 | -49.50 | 2026-03-19 | 9.25 | 22.00 | 12.75 | 0.00 | -1.50 | -1.50 | -13.00 | -11.50 |
| 2026-03-18 | -56.50 | -57.50 | -53.00 | -48.00 | -42.00 | -44.25 | -49.00 | 2026-03-18 | 8.25 | 19.00 | 10.75 | 0.75 | -0.25 | -1.00 | -11.75 | -11.50 |
| change | -1.50 | -3.00 | -3.50 | -2.50 | -2.50 | -1.50 | -0.50 | change | 1.00 | 3.00 | 2.00 | -0.75 | -1.25 | -0.50 | -1.25 | 0.00 |

◎ 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 | 28.9 | 14.7 | 19.3 | 23.7 | 32.0 | KT비론가 | 104.43 | 110.58 | 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 | -0.23 | -0.18 | 07월 16일 | 08월 27일 | 10월 22일 | 11월 26일 | |
| 13.1 | 16.1 | 21.7 | 12.3 | 16.6 | 13.5 | 18.3 | 13.6 | 10*12 | 10*15 | 10*20 | | | | | |

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◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)
/ TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)

◎ Bloomberg : TRKW

Night Duty

E.Y Park

◎ Deal-slip DATE (not for ND IRS)

| | | 1y | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | value | 23/03/26 | 23/03/26 | 23/03/26 | 23/03/26 | 23/03/26 | 23/03/26 | 23/03/26 | 23/03/26 |
| | maturity | 23/03/27 | 23/09/27 | 23/03/28 | 23/03/29 | 25/03/30 | 24/03/31 | 23/03/33 | 24/03/36 |
| CCS | value | 24/03/26 | 24/03/26 | 24/03/26 | 24/03/26 | 24/03/26 | 24/03/26 | 24/03/26 | 24/03/26 |
| | maturity | 24/03/27 | 24/09/27 | 24/03/28 | 26/03/29 | 25/03/30 | 24/03/31 | 24/03/33 | 24/03/36 |