

Tradition Market Summary

06-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-04	2.9550	3.1200	3.2950	3.5125	3.6375	3.7450	3.7925	3.8175	3.8300	3.8350	3.8375	3.8425	3.8450	3.8450	3.8150	3.6575
2026-04-30	2.9625	3.1200	3.2875	3.5075	3.6275	3.7300	3.7725	3.7925	3.8050	3.8125	3.8175	3.8250	3.8300	3.8350	3.8000	3.6425
change	-0.0075	0.0000	0.0075	0.0050	0.0100	0.0150	0.0200	0.0250	0.0250	0.0225	0.0200	0.0175	0.0150	0.0100	0.0150	0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-04	2.4050	2.6750	2.7450	2.9400	3.0700	3.1800	3.2550	3.3100	3.3200	3.3100	3.2850	3.2700	3.2450	3.2100	3.1650	2.9650
2026-04-30	2.4100	2.6800	2.7550	2.9300	3.0600	3.1700	3.2450	3.3000	3.3100	3.3000	3.2750	3.2600	3.2350	3.2000	3.1550	2.9550
change	-0.0050	-0.0050	-0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
on/off	2.0	2.0	2.0	4.0	5.5	6.0	6.0	6.0	6.0	8.0	8.5	9.5	11.0	11.0	11.0	11.0

◎ 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
2026-05-04	103.48	108.41	2.857	3.281	3.513	3.615	3.767	3.796	3.932	3.903	2.81	2.546	6,936.99	1,213.74	1,462.80	931.75	-1450
2026-04-30	103.53	108.50	2.858	3.270	3.490	3.592	3.750	3.775	3.915	3.865	2.81	2.540	6,598.87	1,192.35	1,483.30	940.29	-1460
change	-0.05	-0.09	-0.001	0.011	0.023	0.023	0.017	0.021	0.017	0.038	0.00	0.006	338.12	21.39	-20.50	-8.54	10.0

◎ 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
2026-05-05	3.63	3.944	3.972	4.083	4.426	4.993	6.8253	49,298.25	25,326.13	-1.75	-12.75	12.450	13.000	2.150	-8.700	-24.550
2026-04-30	3.66	3.880	3.903	4.014	4.372	4.961	6.8301	49,499.27	25,114.44	-1.50	-13.25	13.750	13.800	1.750	-8.500	-22.250
change	-0.03	0.064	0.069	0.069	0.054	0.032	-0.0048	-201.02	211.69	-0.25	0.50	-1.300	-0.800	0.400	-0.200	-2.300

◎ 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
2026-05-04	21.75	34.25	45.00	52.25	12.50	10.75	15.50	18.00	4.75	7.25	9.00	2.50	4.25	1.75	2.75	1.00
2026-04-30	22.00	34.00	44.25	50.50	12.00	10.25	14.50	16.50	4.25	6.25	8.25	2.00	4.00	2.00	3.75	1.75
change	-0.25	0.25	0.75	1.75	0.50	0.50	1.00	1.50	0.50	1.00	0.75	0.50	0.25	-0.25	-1.00	-0.75

◎ 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
2026-05-04	19.50	32.50	43.50	11.00	18.50	24.00	7.50	13.00	13.00	5.50	5.50	0.00	-6.50	-6.50	-3.50	-8.00
2026-04-30	17.50	30.50	41.50	11.00	18.50	24.00	7.50	13.00	13.00	5.50	5.50	0.00	-6.50	-6.50	-3.50	-8.00
change	2.00	2.00	2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-05-04	-55.00	-56.75	-56.50	-53.75	-50.75	-52.50	-60.00	2026-05-04	16.50	34.00	17.50	0.00	-3.00	-3.00	-18.75	-15.75
2026-04-30	-53.25	-56.75	-56.00	-52.75	-49.25	-51.25	-59.50	2026-04-30	15.75	32.50	16.75	0.50	-3.00	-3.50	-18.75	-15.75
change	-1.75	0.00	-0.50	-1.00	-1.50	-1.25	-0.50	change	0.75	1.50	0.75	-0.50	0.00	0.50	0.00	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	28.8	14.7	19.2	23.6	31.8	KT비평가	103.65	108.59	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	-0.18	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5		14.5	18.1	24.2				

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/05/26	07/05/26	07/05/26	07/05/26	07/05/26	07/05/26	07/05/26	07/05/26
	maturity	07/05/27	08/11/27	08/05/28	08/05/29	07/05/30	07/05/31	09/05/33	07/05/36
CCS	value	08/05/26	08/05/26	08/05/26	08/05/26	08/05/26	08/05/26	08/05/26	08/05/26
	maturity	10/05/27	08/11/27	08/05/28	08/05/29	08/05/30	08/05/31	09/05/33	08/05/36

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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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