

Tradition Market Summary

07-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-06	2.9300	3.0900	3.2500	3.4650	3.5850	3.7000	3.7650	3.8050	3.8150	3.8200	3.8225	3.8275	3.8300	3.8300	3.8000	3.6425
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
change on/off (nd)	-0.0250	-0.0300	-0.0450	-0.0475	-0.0525	-0.0450	-0.0275	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-06	2.4350	2.7100	2.7800	2.9500	3.0700	3.1800	3.2550	3.3000	3.3100	3.3000	3.2750	3.2600	3.2350	3.2000	3.1550	2.9550
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
change on/off	0.0300	0.0350	0.0350	0.0100	0.0000	0.0000	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100

◎ 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		
2026-05-06	103.58	108.45	2.850	3.270	3.508	3.595	3.750	3.786	3.935	3.932	2.82	2.544	7,384.56	1,210.17	1,455.10	926.51	-1380		
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		
change	0.10	0.04	-0.007	-0.011	-0.005	-0.020	-0.017	-0.010	0.003	0.029	0.01	-0.002	447.57	-	3.57	-	7.70	-5.24	70.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTB	10y/10KTB	2yr	3yr	5yr	10yr	20yr
2026-05-06	3.62	3.870	3.893	4.000	4.352	4.940	6.8133	49,910.59	25,838.94	-2.75	-13.75	7.700	10.500	1.900	-10.500	-28.950
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
change	-0.01	-0.074	-0.079	-0.083	-0.074	-0.053	-0.0120	612.34	512.81	-1.00	-1.00	-4.750	-2.500	-0.250	-1.800	-4.400

◎ 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
2026-05-06	21.50	33.50	45.00	55.50	12.00	11.50	18.00	22.00	6.50	10.50	12.00	4.00	5.50	1.50	2.50	1.00
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
change	-0.25	-0.75	0.00	3.25	-0.50	0.75	2.50	4.00	1.75	3.25	3.00	1.50	1.25	-0.25	-0.25	0.00

◎ 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
2026-05-06	17.00	29.00	40.00	11.00	18.50	23.00	7.50	12.00	12.00	4.50	4.50	0.00	-6.50	-6.50	-3.50	-8.00
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
change	-2.50	-3.50	-3.50	0.00	0.00	-1.00	0.00	-1.00	-1.00	-1.00	-1.00	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
2026-05-06	-47.00	-51.50	-52.00	-51.00	-50.50	-52.00	-59.50	2026-05-06	16.00	32.00	16.00	0.00	-3.00	-3.00	-18.75	-15.75
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
change	8.00	5.25	4.50	2.75	0.25	0.50	0.50	change	-0.50	-2.00	-1.50	0.00	0.00	0.00	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	KT비론가	103.70	108.55	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	-0.12	-0.10	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.3	13.5	change	14.5	18.1	10*12	10*15	10*20		

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 / 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	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
CCS	value	11/05/26	11/05/26	11/05/26	11/05/26	11/05/26	11/05/26	11/05/26	11/05/26
	maturity	11/05/27	12/11/27	11/05/28	11/05/29	13/05/30	12/05/31	11/05/33	12/05/36