

# Tradition Market Summary

01-Jun-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-29	3.0800	3.2600	3.4350	3.6500	3.7600	3.8500	3.8850	3.8950	3.9075	3.9225	3.9300	3.9400	3.9450	3.9475	3.9250	3.8300
2026-05-28	3.0650	3.2475	3.4250	3.6500	3.7675	3.8850	3.9400	3.9800	3.9975	4.0150	4.0250	4.0350	4.0450	4.0475	4.0250	3.9300
change on/off (nd)	0.0150	0.0125	0.0100	0.0000	-0.0075	-0.0350	-0.0550	-0.0850	-0.0900	-0.0925	-0.0950	-0.0950	-0.1000	-0.1000	-0.1000	-0.1000

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-29	2.7250	2.8300	2.9100	3.0900	3.1900	3.2950	3.3400	3.3700	3.3900	3.3700	3.3300	3.3050	3.2350	3.2050	3.1600	2.9600
2026-05-28	2.6950	2.7750	2.8950	3.0850	3.2050	3.3250	3.3850	3.4350	3.4450	3.4250	3.3850	3.3600	3.2900	3.2600	3.2150	3.0150
change on/off	0.0300	0.0550	0.0150	0.0050	-0.0150	-0.0300	-0.0450	-0.0650	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550

◎ 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
2026-05-29	103.33	107.50	3.008	3.397	3.645	3.722	3.873	3.915	4.065	4.078	2.86	2.560	8,476.15	1,074.80	1,507.90	945.65	-1350
2026-05-28	103.19	106.80	3.016	3.404	3.650	3.767	3.922	3.990	4.145	4.185	2.85	2.538	8,185.29	1,104.36	1,502.80	939.63	-1410
change	0.14	0.70	-0.008	-0.007	-0.005	-0.045	-0.049	-0.075	-0.080	-0.107	0.01	0.022	290.86	-	5.10	6.02	60.0

◎ 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
2026-05-29	3.62	4.002	4.049	4.139	4.437	4.974	6.7646	51,032.46	26,972.62	3.50	-14.00	11.500	12.800	-2.000	-12.000	-24.800
2026-05-28	3.63	4.027	4.072	4.160	4.453	4.981	6.7725	50,668.97	26,917.47	2.00	11.75	11.750	11.800	-1.000	-10.000	-25.500
change	-0.01	-0.025	-0.023	-0.021	-0.016	-0.007	-0.0079	363.49	55.15	1.50	-25.75	-0.250	1.000	-1.000	-2.000	0.700

◎ 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
2026-05-29	21.50	32.50	41.50	46.00	11.00	9.00	12.50	13.50	3.50	4.50	7.25	1.00	3.75	2.75	5.00	2.25
2026-05-28	22.50	34.25	46.00	55.50	11.75	11.75	17.25	21.25	5.50	9.50	13.00	4.00	7.50	3.50	6.50	3.00
change	-1.00	-1.75	-4.50	-9.50	-0.75	-2.75	-4.75	-7.75	-2.00	-5.00	-5.75	-3.00	-3.75	-0.75	-1.50	-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
2026-05-29	18.00	28.00	38.50	10.50	15.00	18.00	4.50	7.50	7.50	3.00	3.00	0.00	-13.50	-13.50	-3.00	-7.50
2026-05-28	19.00	31.00	43.00	12.00	18.00	23.00	6.00	11.00	10.00	5.00	4.00	-1.00	-14.50	-13.50	-3.00	-7.50
change	-1.00	-3.00	-4.50	-1.50	-3.00	-5.00	-1.50	-3.50	-2.50	-2.00	-1.00	1.00	1.00	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
2026-05-29	-52.50	-57.00	-55.50	-54.50	-52.50	-55.25	-71.00	2026-05-29	18.00	35.50	17.50	0.25	-2.00	-2.25	-11.50	-9.50
2026-05-28	-53.00	-56.25	-56.00	-55.50	-54.50	-59.00	-75.50	2026-05-28	18.25	36.00	17.75	0.25	-2.00	-2.25	-11.50	-9.50
change	0.50	-0.75	0.50	1.00	2.00	3.75	4.50	change	-0.25	-0.50	-0.25	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	KT비평가		103.43	107.62	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		-0.10	-0.12	07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5			14.6	24.3				

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang  
 H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim  
 ◎ Tel : (822) 2088-2809  
 ◎ Fax : (822) 2088-5836  
 ◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)  
 / TRADKRW5(IRS Futures Swap)/ TRADKRW6(OIS Futures Swap)  
 ◎ Bloomberg : TRKW

Night Duty

H.J Nah

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/06/26	02/06/26	02/06/26	02/06/26	02/06/26	02/06/26	02/06/26	02/06/26
	maturity	02/06/27	02/12/27	02/06/28	04/06/29	03/06/30	02/06/31	02/06/33	02/06/36
CCS	value	04/06/26	04/06/26	04/06/26	04/06/26	04/06/26	04/06/26	04/06/26	04/06/26
	maturity	04/06/27	06/12/27	05/06/28	04/06/29	04/06/30	04/06/31	07/06/33	04/06/36