

Tradition Market Summary

02-Jun-26

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2026-06-01 | 3.1200 | 3.3050 | 3.4950 | 3.7200 | 3.8375 | 3.9400 | 3.9900 | 4.0075 | 4.0200 | 4.0275 | 4.0350 | 4.0425 | 4.0475 | 4.0525 | 4.0250 | 3.9125 |
| 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 |
| change | 0.0400 | 0.0450 | 0.0600 | 0.0700 | 0.0775 | 0.0900 | 0.1050 | 0.1125 | 0.1125 | 0.1050 | 0.1050 | 0.1025 | 0.1025 | 0.1050 | 0.1000 | 0.0825 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2026-06-01 | 2.8000 | 2.9050 | 2.9850 | 3.1650 | 3.2650 | 3.3700 | 3.4150 | 3.4450 | 3.4650 | 3.4450 | 3.4050 | 3.3800 | 3.3100 | 3.2800 | 3.2350 | 3.0350 |
| 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 |
| change | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 | 0.0750 |
| on/off | 2.0 | 2.0 | 2.0 | 4.0 | 5.0 | 5.0 | 5.0 | 5.0 | 5.0 | 6.5 | 8.0 | 9.0 | 12.5 | 12.5 | 12.5 | 12.5 |

◎ 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 |
|------------|--------|---------|-------|---------|--------|--------|--------|--------|---------|---------|------|--------|----------|----------|----------|---------|-------|
| 2026-06-01 | 103.15 | 106.61 | 3.021 | 3.453 | 3.700 | 3.790 | 3.944 | 3.995 | 4.178 | 4.200 | 2.86 | 2.539 | 8,788.38 | 1,050.03 | 1,504.30 | 948.61 | -1290 |
| 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 |
| change | -0.18 | -0.89 | 0.013 | 0.056 | 0.055 | 0.068 | 0.071 | 0.080 | 0.113 | 0.122 | 0.00 | -0.021 | 312.23 | -24.77 | -3.60 | 2.96 | 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 |
|------------|------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|----------|------------|--------|--------|--------|---------|---------|
| 2026-06-01 | 3.63 | 4.033 | 4.082 | 4.167 | 4.455 | 4.971 | 6.7643 | 51,078.88 | 27,086.81 | 6.25 | -13.75 | 13.750 | 15.000 | 1.250 | -13.050 | -28.750 |
| 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 |
| change | 0.01 | 0.031 | 0.033 | 0.028 | 0.018 | -0.003 | -0.0003 | 46.42 | 114.19 | 2.75 | 0.25 | 2.250 | 2.200 | 3.250 | -1.050 | -3.950 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|------|------|------|-------|-------|-------|
| 2026-06-01 | 22.50 | 34.25 | 44.50 | 51.25 | 11.75 | 10.25 | 15.25 | 17.00 | 5.00 | 6.75 | 8.75 | 1.75 | 3.75 | 2.00 | 4.00 | 2.00 |
| 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 |
| change | 1.00 | 1.75 | 3.00 | 5.25 | 0.75 | 1.25 | 2.75 | 3.50 | 1.50 | 2.25 | 1.50 | 0.75 | 0.00 | -0.75 | -1.00 | -0.25 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|------|------|------|------|------|------|--------|--------|-------|-------|
| 2026-06-01 | 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 |
| 2026-05-29 | 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 |
| change | 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 | 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|-------|-------|-------|-------|-------|-------|--------|--------|
| 2026-06-01 | -51.00 | -57.25 | -57.00 | -57.50 | -56.25 | -58.25 | -73.75 | 2026-06-01 | 18.50 | 37.50 | 19.00 | 0.50 | -2.25 | -2.75 | -13.50 | -11.25 |
| 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 |
| change | 1.50 | -0.25 | -1.50 | -3.00 | -3.75 | -3.00 | -2.75 | change | 0.50 | 2.00 | 1.50 | 0.25 | -0.25 | -0.50 | -2.00 | -1.75 |

◎ 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 | 23.5 | 31.7 | KT비평가 | 103.21 | 106.66 | 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 | -0.06 | -0.05 | 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 | | | | | |

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

◎ Bloomberg : TRKW

Night Duty

T.Y Kim

◎ Deal-slip DATE (not for ND IRS)

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