

Tradition Market Summary

04-Jun-26

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|---------|--------|--------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2026-06-02 | 3.1000 | 3.3150 | 3.5250 | 3.7250 | 3.8350 | 3.9300 | 3.9800 | 4.0000 | 4.0050 | 4.0075 | 4.0075 | 4.0100 | 4.0100 | 4.0150 | 3.9825 | 3.8650 |
| 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 |
| change | -0.0200 | 0.0100 | 0.0300 | 0.0050 | -0.0025 | -0.0100 | -0.0100 | -0.0075 | -0.0150 | -0.0200 | -0.0275 | -0.0325 | -0.0375 | -0.0375 | -0.0425 | -0.0475 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|--------|--------|--------|--------|--------|--------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2026-06-02 | 2.8250 | 2.9300 | 3.0200 | 3.2000 | 3.2750 | 3.3800 | 3.4250 | 3.4400 | 3.4600 | 3.4400 | 3.4000 | 3.3750 | 3.3050 | 3.2750 | 3.2300 | 3.0300 |
| 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 |
| change | 0.0250 | 0.0250 | 0.0350 | 0.0350 | 0.0100 | 0.0100 | 0.0100 | -0.0050 | -0.0050 | -0.0050 | -0.0050 | -0.0050 | -0.0050 | -0.0050 | -0.0050 | -0.0050 |
| 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|------|--------|----------|----------|----------|---------|-------|
| 2026-06-02 | 103.22 | 107.09 | 3.018 | 3.460 | 3.725 | 3.770 | 3.922 | 3.970 | 4.136 | 4.168 | 2.87 | 2.529 | 8,801.49 | 1,026.03 | 1,516.40 | 959.35 | -1220 |
| 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 |
| change | 0.07 | 0.48 | -0.003 | 0.007 | 0.025 | -0.020 | -0.022 | -0.025 | -0.042 | -0.032 | 0.01 | -0.010 | 13.11 | - | 24.00 | 10.74 | 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/3KTBF | 10y/10KTBF | 2yr | 3yr | 5yr | 10yr | 20yr |
|------------|------|------------|------------|------------|-----------|-----------|--------|-----------|-----------|----------|------------|--------|--------|--------|---------|---------|
| 2026-06-03 | 3.63 | 4.082 | 4.132 | 4.216 | 4.493 | 4.992 | 6.7797 | 50,687.07 | 26,853.97 | 7.75 | -11.75 | 11.000 | 16.000 | 3.000 | -12.600 | -30.300 |
| 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 |
| change | 0.00 | 0.049 | 0.050 | 0.049 | 0.038 | 0.021 | 0.0154 | - | 391.81 | - | 232.84 | 1.50 | 2.00 | -2.750 | 1.000 | -1.550 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|-------|------|-------|-------|-------|-------|
| 2026-06-02 | 20.00 | 31.00 | 40.50 | 47.50 | 11.00 | 9.50 | 14.50 | 16.50 | 5.00 | 7.00 | 7.75 | 2.00 | 2.75 | 0.75 | 1.00 | 0.25 |
| 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 |
| change | -2.50 | -3.25 | -4.00 | -3.75 | -0.75 | -0.75 | -0.75 | -0.50 | 0.00 | 0.25 | -1.00 | 0.25 | -1.00 | -1.25 | -3.00 | -1.75 |

◎ 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 |
|------------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|------|--------|--------|-------|-------|
| 2026-06-02 | 18.00 | 25.50 | 36.00 | 10.50 | 15.00 | 16.50 | 4.50 | 6.00 | 6.00 | 1.50 | 1.50 | 0.00 | -13.50 | -13.50 | -3.00 | -7.50 |
| 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 |
| change | 0.00 | -2.50 | -2.50 | 0.00 | 0.00 | -1.50 | 0.00 | -1.50 | -1.50 | -1.50 | -1.50 | 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|-------|-------|-------|-------|-------|-------|--------|--------|
| 2026-06-02 | -50.50 | -56.00 | -55.00 | -55.50 | -56.00 | -56.75 | -70.50 | 2026-06-02 | 21.50 | 42.50 | 21.00 | 0.50 | -2.75 | -3.25 | -14.50 | -11.75 |
| 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 |
| change | 0.50 | 1.25 | 2.00 | 2.00 | 0.25 | 1.50 | 3.25 | change | 3.00 | 5.00 | 2.00 | 0.00 | -0.50 | -0.50 | -1.00 | -0.50 |

◎ 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 | 103.26 | 107.03 | 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 | -0.04 | 0.06 | 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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◎ Deal-slip DATE (not for ND IRS)

| | | 1y | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | 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 |
| CCS | value | 08/06/26 | 08/06/26 | 08/06/26 | 08/06/26 | 08/06/26 | 08/06/26 | 08/06/26 | 08/06/26 |
| | maturity | 08/06/27 | 08/12/27 | 08/06/28 | 08/06/29 | 10/06/30 | 09/06/31 | 08/06/33 | 09/06/36 |

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◎ Bloomberg : TRKW