

# Tradition Market Summary

12-May-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-11	2.9375	3.0900	3.2475	3.4450	3.5625	3.6675	3.7200	3.7575	3.7750	3.7900	3.7950	3.8050	3.8125	3.8125	3.7825	3.6250
2026-05-08	2.9300	3.0700	3.2150	3.4200	3.5325	3.6375	3.6900	3.7250	3.7425	3.7550	3.7600	3.7700	3.7750	3.7750	3.7450	3.5875
change	0.0075	0.0200	0.0325	0.0250	0.0300	0.0300	0.0300	0.0325	0.0325	0.0350	0.0350	0.0350	0.0375	0.0375	0.0375	0.0375
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-11	2.4250	2.7200	2.7800	2.9250	3.0250	3.1450	3.2250	3.2650	3.2650	3.2450	3.2150	3.1900	3.1350	3.1050	3.0600	2.8600
2026-05-08	2.4000	2.6800	2.7500	2.8950	3.0000	3.1200	3.1900	3.2300	3.2350	3.2150	3.1900	3.1750	3.1300	3.1000	3.0550	2.8550
change	0.0250	0.0400	0.0300	0.0300	0.0250	0.0250	0.0350	0.0350	0.0300	0.0300	0.0250	0.0150	0.0050	0.0050	0.0050	0.0050
on/off	2.0	2.0	2.0	4.0	5.5	6.0	6.0	6.0	6.0	7.0	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
2026-05-11	103.66	108.34	2.851	3.277	3.495	3.592	3.735	3.772	3.950	3.937	2.81	2.550	7,822.24	1,207.34	1,472.40	938.21	-1410
2026-05-08	103.78	108.77	2.841	3.260	3.463	3.560	3.700	3.735	3.903	3.905	2.81	2.539	7,498.00	1,207.72	1,471.70	934.06	-1390
change	-0.12	-0.43	0.010	0.017	0.032	0.032	0.035	0.037	0.047	0.032	0.00	0.011	324.24	-	0.38	4.15	-20.0

## ◎ 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
2026-05-11	3.60	3.952	3.978	4.073	4.412	4.984	6.7916	49,704.47	26,274.13	-3.25	-16.75	6.750	7.550	-1.450	-13.750	-31.200
2026-05-08	3.60	3.889	3.913	4.008	4.360	4.942	6.7999	49,609.16	26,247.08	-2.00	-15.50	6.950	7.750	-1.000	-12.800	-31.750
change	0.00	0.063	0.065	0.065	0.052	0.042	-0.0083	95.31	27.05	-1.25	-1.25	-0.200	-0.200	-0.450	-0.950	0.550

## ◎ 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
2026-05-11	19.75	31.50	42.00	51.00	11.75	10.50	15.75	19.50	5.25	9.00	12.25	3.75	7.00	3.25	5.50	2.25
2026-05-08	20.50	31.75	42.25	51.00	11.25	10.50	15.75	19.25	5.25	8.75	11.75	3.50	6.50	3.00	5.00	2.00
change	-0.75	-0.25	-0.25	0.00	0.50	0.00	0.00	0.25	0.00	0.25	0.50	0.25	0.50	0.25	0.50	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
2026-05-11	14.50	24.50	36.50	12.00	20.00	24.00	8.00	12.00	10.00	4.00	2.00	-2.00	-13.00	-11.00	-3.00	-7.50
2026-05-08	14.50	25.00	37.00	12.00	19.00	23.00	7.00	11.00	9.50	4.00	2.50	-1.50	-10.00	-8.50	-3.00	-7.50
change	0.00	-0.50	-0.50	0.00	1.00	1.00	1.00	1.00	0.50	0.00	-0.50	-0.50	-3.00	-2.50	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
2026-05-11	-46.75	-53.75	-52.25	-49.50	-49.25	-54.50	-67.75	2026-05-11	15.25	31.00	15.75	0.00	-3.00	-3.00	-18.75	-15.75
2026-05-08	-46.50	-53.25	-51.75	-50.00	-49.50	-54.00	-64.50	2026-05-08	14.00	28.50	14.50	0.00	-3.00	-3.00	-18.75	-15.75
change	-0.25	-0.50	-0.50	0.50	0.25	-0.50	-3.25	change	1.25	2.50	1.25	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	28.9	14.7	19.3	23.6	31.9	KT비론가	103.76	108.49	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	-0.15	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	14.5	18.1	24.1				

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/05/26	13/05/26	13/05/26	13/05/26	13/05/26	13/05/26	13/05/26	13/05/26
	maturity	14/05/27	15/11/27	15/05/28	14/05/29	13/05/30	13/05/31	13/05/33	13/05/36
CCS	value	14/05/26	14/05/26	14/05/26	14/05/26	14/05/26	14/05/26	14/05/26	14/05/26
	maturity	14/05/27	15/11/27	15/05/28	14/05/29	14/05/30	14/05/31	16/05/33	14/05/36

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

◎ Bloomberg : TRKW

## Night Duty

J.K Kim