

Tradition Market Summary

14-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-13	2.9375	3.0950	3.2725	3.4850	3.6225	3.7325	3.7875	3.8250	3.8500	3.8675	3.8775	3.8925	3.9050	3.9050	3.8750	3.7100
2026-05-12	2.9600	3.1325	3.3150	3.5250	3.6600	3.7675	3.8175	3.8575	3.8775	3.8925	3.9000	3.9125	3.9250	3.9250	3.8950	3.7375
change on/off (nd)	-0.0225	-0.0375	-0.0425	-0.0400	-0.0375	-0.0350	-0.0300	-0.0325	-0.0275	-0.0250	-0.0225	-0.0200	-0.0200	-0.0200	-0.0200	-0.0275

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-13	2.6900	2.7400	2.7950	2.9500	3.0800	3.2000	3.2750	3.3200	3.3200	3.3000	3.2700	3.2450	3.1900	3.1600	3.1150	2.9150
2026-05-12	2.7100	2.7600	2.8150	2.9700	3.0900	3.2100	3.2850	3.3250	3.3250	3.3050	3.2750	3.2500	3.1950	3.1650	3.1200	2.9200
change on/off	-0.0200	-0.0200	-0.0200	-0.0200	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050

◎ 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	
2026-05-13	103.51	107.51	2.858	3.290	3.530	3.642	3.810	3.860	4.055	4.052	2.81	2.519	7,844.01	1,176.93	1,490.60	943.47	-1390	
2026-05-12	103.39	107.45	2.870	3.315	3.570	3.680	3.833	3.876	4.065	4.070	2.81	2.550	7,643.15	1,179.29	1,489.90	946.49	-1420	
change	0.12	0.06	-0.012	-0.025	-0.040	-0.038	-0.023	-0.016	-0.010	-0.018	0.00	-0.031	200.86	-	2.36	0.70	-3.02	30.0

◎ 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	
2026-05-13	3.60	3.977	4.017	4.114	4.467	5.034	6.7859	49,693.20	26,402.34	-2.00	-17.25	9.250	9.050	-3.500	-15.000	-34.200	
2026-05-12	3.60	3.994	4.027	4.126	4.463	5.027	6.7891	49,760.56	26,088.20	-2.75	-16.00	9.000	8.750	-1.850	-14.000	-33.250	
change	0.00	-0.017	-0.010	-0.012	0.004	0.007	-0.0032	-	67.36	314.14	0.75	-1.25	0.250	0.300	-1.650	-1.000	-0.950

◎ 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
2026-05-13	21.25	35.00	46.00	55.25	13.75	11.00	16.50	20.25	5.50	9.25	13.50	3.75	8.00	4.25	8.00	3.75
2026-05-12	21.00	34.50	45.25	54.25	13.50	10.75	15.75	19.75	5.00	9.00	12.50	4.00	7.50	3.50	6.75	3.25
change	0.25	0.50	0.75	1.00	0.25	0.25	0.75	0.50	0.50	0.25	1.00	-0.25	0.50	0.75	1.25	0.50

◎ 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
2026-05-13	15.50	28.50	40.50	12.00	19.50	24.00	7.50	12.00	10.00	4.50	2.50	-2.00	-13.00	-11.00	-3.00	-7.50
2026-05-12	15.50	27.50	39.50	12.00	19.50	23.50	7.50	11.50	9.50	4.00	2.00	-2.00	-13.00	-11.00	-3.00	-7.50
change	0.00	1.00	1.00	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	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
2026-05-13	-47.75	-54.25	-53.25	-51.25	-50.50	-56.75	-71.50	2026-05-13	15.75	33.50	17.75	0.00	-3.00	-3.00	-19.50	-16.50
2026-05-12	-50.00	-57.00	-55.75	-53.25	-53.25	-58.75	-73.00	2026-05-12	17.25	35.50	18.25	0.00	-3.00	-3.00	-18.75	-15.75
change	2.25	2.75	2.50	2.00	2.75	2.00	1.50	change	-1.50	-2.00	-0.50	0.00	0.00	0.00	-0.75	-0.75

◎ 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	23.6	31.8	KT비평가	103.61	107.59	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	-0.08	07월 16일 08월 27일 10월 22일 11월 26일
13.1	16.0	21.6	12.3	16.5	13.5	18.2	13.5				

◎ Deal-slip DATE (not for ND IRS)

IRS	value	1y	1.5y	2y	3y	4y	5y	7y	10y
	maturity	15/05/26	15/05/26	15/05/26	15/05/26	15/05/26	15/05/26	15/05/26	15/05/26
	maturity	17/05/27	15/11/27	15/05/28	15/05/29	15/05/30	15/05/31	16/05/33	15/05/36
CCS	value	18/05/26	18/05/26	18/05/26	18/05/26	18/05/26	18/05/26	18/05/26	18/05/26
	maturity	18/05/27	18/11/27	18/05/28	18/05/29	20/05/30	19/05/31	18/05/33	19/05/36

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

◎ Bloomberg : TRKW

Night Duty

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