

Tradition Market Summary

19-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-18	2.9650	3.1400	3.3350	3.5600	3.6975	3.8450	3.9225	3.9850	4.0150	4.0375	4.0500	4.0650	4.0800	4.0800	4.0450	3.8825
2026-05-15	2.9575	3.1375	3.3325	3.5600	3.7075	3.8475	3.9100	3.9625	3.9900	4.0100	4.0225	4.0350	4.0475	4.0475	4.0125	3.8475
change	0.0075	0.0025	0.0025	0.0000	-0.0100	-0.0025	0.0125	0.0225	0.0250	0.0275	0.0275	0.0300	0.0325	0.0325	0.0325	0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-18	2.7600	2.8100	2.8800	3.0300	3.1450	3.3000	3.3900	3.4500	3.4500	3.4300	3.3900	3.3650	3.3000	3.2700	3.2250	3.0250
2026-05-15	2.7750	2.8250	2.8900	3.0300	3.1500	3.2700	3.3450	3.3950	3.3950	3.3750	3.3350	3.3100	3.2450	3.2150	3.1700	2.9700
change	-0.0150	-0.0150	-0.0100	0.0000	-0.0050	0.0300	0.0450	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550
on/off	2.0	2.0	2.0	4.0	5.5	6.0	6.0	6.0	6.0	8.0	9.5	10.5	13.0	13.0	13.0	13.0

◎ 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
2026-05-18	103.16	105.91	2.863	3.375	3.622	3.757	3.932	3.992	4.247	4.270	2.81	2.509	7,516.04	1,111.09	1,500.30	939.52	-1420
2026-05-15	103.13	106.15	2.888	3.376	3.627	3.765	3.941	4.005	4.220	4.211	2.81	2.519	7,493.18	1,129.82	1,500.80	943.30	-1400
change	0.03	-0.24	-0.025	-0.001	-0.005	-0.008	-0.009	-0.013	0.027	0.059	0.00	-0.010	22.86	-18.73	-0.50	-3.78	-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
2026-05-18	3.55	4.046	4.119	4.235	4.585	5.124	6.7984	49,686.12	26,090.73	-3.00	-18.75	7.550	8.800	-0.700	-16.700	-38.750
2026-05-15	3.56	4.079	4.144	4.261	4.597	5.122	6.8141	49,526.17	26,225.14	-3.75	-19.25	8.050	8.250	-4.250	-17.250	-36.350
change	-0.01	-0.033	-0.025	-0.026	-0.012	0.002	-0.0157	159.95	-134.41	0.75	0.50	-0.500	0.550	3.550	0.550	-2.400

◎ 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
2026-05-18	22.50	36.25	51.00	65.00	13.75	14.75	22.50	28.75	7.75	14.00	19.25	6.25	11.50	5.25	9.50	4.25
2026-05-15	22.75	37.50	51.50	63.00	14.75	14.00	20.25	25.50	6.25	11.50	16.25	5.25	10.00	4.75	8.50	3.75
change	-0.25	-1.25	-0.50	2.00	-1.00	0.75	2.25	3.25	1.50	2.50	3.00	1.00	1.50	0.50	1.00	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
2026-05-18	15.00	26.50	42.00	15.50	24.50	30.50	9.00	15.00	13.00	6.00	4.00	-2.00	-15.00	-13.00	-3.00	-7.50
2026-05-15	14.00	26.00	38.00	12.00	19.50	24.50	7.50	12.50	10.50	5.00	3.00	-2.00	-15.00	-13.00	-3.00	-7.50
change	1.00	0.50	4.00	3.50	5.00	6.00	1.50	2.50	2.50	1.00	1.00	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
2026-05-18	-45.50	-55.25	-54.50	-53.25	-53.50	-60.75	-78.00	2026-05-18	17.50	37.00	19.50	0.00	-3.50	-3.50	-19.75	-16.25
2026-05-15	-44.25	-55.75	-57.75	-56.50	-56.75	-63.50	-80.25	2026-05-15	18.00	37.50	19.50	0.00	-3.50	-3.50	-20.00	-16.50
change	-1.25	0.50	3.25	3.25	3.25	2.75	2.25	change	-0.50	-0.50	0.00	0.00	0.00	0.25	0.25	

◎ 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	31.6	KT비평가	103.26	106.00	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	-0.09	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.2	16.5	13.5	18.1	13.5	14.7	18.3	24.5					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/05/26	20/05/26	20/05/26	20/05/26	20/05/26	20/05/26	20/05/26	20/05/26
	maturity	20/05/27	22/11/27	22/05/28	22/05/29	20/05/30	20/05/31	20/05/33	20/05/36
CCS	value	21/05/26	21/05/26	21/05/26	21/05/26	21/05/26	21/05/26	21/05/26	21/05/26
	maturity	21/05/27	22/11/27	22/05/28	22/05/29	21/05/30	21/05/31	23/05/33	21/05/36

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Night Duty

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