

# Tradition Market Summary

20-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-19	2.9650	3.1375	3.3325	3.5650	3.7000	3.8350	3.9025	3.9525	3.9800	4.0025	4.0150	4.0300	4.0450	4.0450	4.0100	3.8500
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
change on/off (nd)	0.0000	-0.0025	-0.0025	0.0050	0.0025	-0.0100	-0.0200	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0325

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-19	2.7100	2.7600	2.8800	3.0300	3.1450	3.3000	3.3900	3.4600	3.4600	3.4400	3.4000	3.3750	3.3100	3.2800	3.2350	3.0350
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
change on/off	-0.0500	-0.0500	0.0000	0.0000	0.0000	0.0000	0.0000	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100

◎ 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
2026-05-19	103.20	106.18	2.869	3.376	3.625	3.750	3.917	3.965	4.205	4.255	2.81	2.506	7,271.66	1,084.36	1,507.80	947.74	-1460
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
change	0.04	0.27	0.006	0.001	0.003	-0.007	-0.015	-0.027	-0.042	-0.015	0.00	-0.003	-244.38	-26.73	7.50	8.22	-40.0

◎ 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
2026-05-19	3.53	4.120	4.202	4.325	4.667	5.183	6.8165	49,363.88	25,870.71	-2.50	-19.00	7.500	8.500	-1.250	-16.000	-40.500
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	7.500	8.800	-0.700	-16.700	-38.750
change	-0.02	0.074	0.083	0.090	0.082	0.059	0.0181	-322.24	-220.02	0.50	-0.25	-0.050	-0.300	-0.550	0.700	-1.750

◎ 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
2026-05-19	23.25	36.75	50.25	62.00	13.50	13.50	20.25	25.25	6.75	11.75	16.75	5.00	10.00	5.00	9.25	4.25
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
change	0.75	0.50	-0.75	-3.00	-0.25	-1.25	-2.25	-3.50	-1.00	-2.25	-2.50	-1.25	-1.50	-0.25	-0.25	0.00

◎ 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
2026-05-19	15.00	26.50	42.00	15.50	24.50	31.50	9.00	16.00	14.00	7.00	5.00	-2.00	-15.00	-13.00	-3.00	-7.50
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
change	0.00	0.00	0.00	0.00	0.00	1.00	0.00	1.00	1.00	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
2026-05-19	-45.25	-55.50	-53.50	-51.25	-49.25	-56.25	-73.50	2026-05-19	17.25	36.75	19.50	0.00	-3.50	-3.50	-19.50	-16.00
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
change	0.25	-0.25	1.00	2.00	4.25	4.50	4.50	change	-0.25	-0.25	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	31.7	KT비평가	103.29	106.32	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	-0.09	-0.14	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.5	12.3	16.5	13.5	18.1	13.5	14.6	18.3	24.4					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	22/05/26	22/05/26	22/05/26	22/05/26	22/05/26	22/05/26	22/05/26	22/05/26
	maturity	24/05/27	22/11/27	22/05/28	22/05/29	22/05/30	22/05/31	23/05/33	22/05/36

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◎ Bloomberg : TRKW

Night Duty

Y.S Jo