

# Tradition Market Summary

21-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-20	2.9775	3.1525	3.3450	3.5850	3.7175	3.8500	3.9125	3.9550	3.9825	4.0050	4.0175	4.0300	4.0400	4.0400	4.0050	3.8450
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
change on/off (nd)	0.0125	0.0150	0.0125	0.0200	0.0175	0.0150	0.0100	0.0025	0.0025	0.0025	0.0025	0.0000	-0.0050	-0.0050	-0.0050	-0.0050

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-20	2.6900	2.7400	2.8650	3.0400	3.1550	3.3150	3.3950	3.4750	3.4750	3.4550	3.4150	3.3900	3.3200	3.2900	3.2450	3.0450
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
change on/off	-0.0200	-0.0200	-0.0150	0.0100	0.0100	0.0150	0.0050	0.0150	0.0150	0.0150	0.0150	0.0150	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
2026-05-20	103.18	106.31	2.881	3.387	3.635	3.757	3.931	3.975	4.195	4.230	2.82	2.508	7,208.95	1,056.07	1,506.80	943.05	-1470
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
change	-0.02	0.13	0.012	0.011	0.010	0.007	0.014	0.010	-0.010	-0.025	0.01	0.002	-62.71	-28.29	-1.00	-4.69	-10.0

◎ 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
2026-05-20	3.51	4.057	4.125	4.244	4.585	5.122	6.8003	50,009.35	26,270.36	-1.75	-18.00	8.250	9.300	-2.000	-15.500	-38.500
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
change	-0.02	-0.063	-0.077	-0.081	-0.082	-0.061	-0.0162	645.47	399.65	0.75	1.00	0.750	0.800	-0.750	0.500	2.000

◎ 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
2026-05-20	24.00	37.25	50.50	61.00	13.25	13.25	19.50	23.75	6.25	10.50	15.50	4.25	9.25	5.00	8.50	3.50
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
change	0.75	0.50	0.25	-1.00	-0.25	-0.25	-0.75	-1.50	-0.50	-1.25	-1.25	-0.75	-0.75	0.00	-0.75	-0.75

◎ 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
2026-05-20	17.50	29.00	45.00	16.00	24.00	32.00	8.00	16.00	14.00	8.00	6.00	-2.00	-15.50	-13.50	-3.00	-7.50
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
change	2.50	2.50	3.00	0.50	-0.50	0.50	-1.00	0.00	0.00	1.00	1.00	0.00	-0.50	-0.50	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	◎ Short-End, Long-End IRS spread								
								Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-05-20	-48.00	-56.25	-53.50	-51.75	-48.00	-55.00	-72.00	2026-05-20	17.50	36.75	19.25	0.00	-3.50	-3.50	-19.50	-16.00
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
change	-2.75	-0.75	0.00	-0.50	1.25	1.25	1.50	change	0.25	0.00	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(yard)	3yr	10yr	2026 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KT비평가	103.27	106.41	01월 15일	02월 26일	04월 10일	05월 28일	
14.9	13.3	19.6	28.8	14.7	19.2	23.5	31.7	고/저평	-0.09	-0.10	07월 16일	08월 27일	10월 22일	11월 26일	
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20					
13.1	16.0	21.6	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	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
CCS	value	26/05/26	26/05/26	26/05/26	26/05/26	26/05/26	26/05/26	26/05/26	26/05/26
	maturity	26/05/27	26/11/27	26/05/28	29/05/29	28/05/30	27/05/31	26/05/33	27/05/36

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◎ Bloomberg : TRKW

Night Duty

E.Y Park