

Tradition Market Summary

22-May-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-21	2.9800	3.1475	3.3350	3.5875	3.7225	3.8525	3.9175	3.9625	3.9700	3.9900	4.0025	4.0175	4.0325	4.0350	4.0075	3.8675
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
change on/off (nd)	0.0025	-0.0050	-0.0100	0.0025	0.0050	0.0025	0.0050	0.0075	-0.0125	-0.0150	-0.0150	-0.0125	-0.0075	-0.0050	0.0025	0.0225

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-21	2.7000	2.7500	2.8850	3.0500	3.1650	3.3050	3.3750	3.4600	3.4700	3.4500	3.4100	3.3850	3.3150	3.2850	3.2400	3.0400
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
change on/off	0.0100	0.0100	0.0200	0.0100	0.0100	-0.0100	-0.0200	-0.0150	-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
2026-05-21	103.18	106.51	2.901	3.385	3.635	3.755	3.930	3.990	4.182	4.230	2.81	2.520	7,815.59	1,105.97	1,506.10	946.77	-1450
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
change	0.00	0.20	0.020	-0.002	0.000	-0.002	-0.001	0.015	-0.013	0.000	-0.01	0.012	606.64	49.90	-0.70	3.72	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
2026-05-21	3.50	4.079	4.136	4.243	4.570	5.095	6.7987	50,285.66	26,293.10	-1.50	-16.25	8.750	9.750	-2.750	-14.950	-36.250
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
change	-0.01	0.022	0.011	-0.001	-0.015	-0.027	-0.0016	276.31	22.74	0.25	1.75	0.500	0.450	-0.750	0.550	2.250

◎ 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
2026-05-21	25.25	38.75	51.75	62.75	13.50	13.00	19.50	24.00	6.50	11.00	13.75	4.50	7.25	2.75	7.00	4.25
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
change	1.25	1.50	1.25	1.75	0.25	-0.25	0.00	0.25	0.25	0.50	-1.75	0.25	-2.00	-2.25	-1.50	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
2026-05-21	16.50	28.00	42.00	14.00	21.00	29.50	7.00	15.50	14.50	8.50	7.50	-1.00	-14.50	-13.50	-3.00	-7.50
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
change	-1.00	-1.00	-3.00	-2.00	-3.00	-2.50	-1.00	-0.50	0.50	0.50	1.50	1.00	1.00	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
2026-05-21	-45.00	-55.75	-54.75	-54.25	-50.25	-54.00	-71.75	2026-05-21	16.75	35.50	18.75	0.25	-2.50	-2.75	-16.50	-14.00
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
change	3.00	0.50	-1.25	-2.50	-2.25	1.00	0.25	change	-0.75	-1.25	-0.50	0.25	1.00	0.75	3.00	2.00

◎ 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	28.8	14.7	19.2	23.5	31.7	KT비평가	103.28	106.52	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	-0.01	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.6	12.3	16.5	13.5	18.2	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	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	28/05/29	27/05/30	26/05/31	26/05/33	26/05/36
CCS	value	27/05/26	27/05/26	27/05/26	27/05/26	27/05/26	27/05/26	27/05/26	27/05/26
	maturity	27/05/27	29/11/27	30/05/28	29/05/29	28/05/30	27/05/31	27/05/33	27/05/36

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

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