

# Tradition Market Summary

26-May-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-22	2.9650	3.1350	3.3125	3.5525	3.6950	3.8275	3.8850	3.9325	3.9400	3.9550	3.9650	3.9775	3.9925	3.9950	3.9775	3.8525
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
change on/off (nd)	-0.0150	-0.0125	-0.0225	-0.0350	-0.0275	-0.0250	-0.0325	-0.0300	-0.0300	-0.0350	-0.0375	-0.0400	-0.0400	-0.0400	-0.0300	-0.0150

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-05-22	2.6650	2.7150	2.8500	3.0150	3.1300	3.2700	3.3450	3.4200	3.4300	3.4100	3.3700	3.3450	3.2750	3.2450	3.2000	3.0000
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
change on/off	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0300	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400

## ◎ 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
2026-05-22	103.30	106.99	2.939	3.369	3.610	3.725	3.891	3.957	4.126	4.205	2.81	2.530	7,847.71	1,161.13	1,517.20	951.27	-1480
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
change	0.12	0.48	0.038	-0.016	-0.025	-0.030	-0.039	-0.033	-0.056	-0.025	0.00	0.010	32.12	55.16	11.10	4.50	-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
2026-05-22	3.51	4.123	4.171	4.256	4.558	5.064	6.7838	50,579.70	26,343.97	0.25	-14.75	8.500	10.250	-2.450	-13.350	-35.250
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
change	0.01	0.044	0.035	0.013	-0.012	-0.031	-0.0149	294.04	50.87	1.75	1.50	-0.250	0.500	0.300	1.600	1.000

## ◎ 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
2026-05-22	24.00	38.25	51.50	62.00	14.25	13.25	19.00	23.75	5.75	10.50	12.75	4.75	7.00	2.25	6.00	3.75
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
change	-1.25	-0.50	-0.25	-0.75	0.75	0.25	-0.50	-0.25	-0.75	-0.50	-1.00	0.25	-0.25	-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
2026-05-22	16.50	28.00	42.00	14.00	21.50	29.00	7.50	15.00	14.00	7.50	6.50	-1.00	-14.50	-13.50	-3.00	-7.50
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
change	0.00	0.00	0.00	0.00	0.50	-0.50	0.50	-0.50	-0.50	-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
2026-05-22	-46.25	-56.50	-55.75	-54.00	-51.25	-54.50	-71.75	2026-05-22	17.00	34.75	17.75	0.25	-1.50	-1.75	-14.00	-12.50
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
change	-1.25	-0.75	-1.00	0.25	-1.00	-0.50	0.00	change	0.25	-0.75	-1.00	0.00	1.00	1.00	2.50	1.50

## ◎ 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	KT비론가	103.40	107.04	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	-0.05	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						

## ◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW

## Night Duty

Y.S Jo