

# Tradition Market Summary

01-Apr-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-31	2.9350	3.0850	3.2650	3.4800	3.5850	3.6750	3.7175	3.7500	3.7625	3.7700	3.7750	3.7800	3.7850	3.7600	3.7175	3.5425
2026-03-30	2.9275	3.0725	3.2525	3.4600	2.5600	3.6550	3.7075	3.7475	3.7650	3.7775	3.7850	3.7925	3.7975	3.7725	3.7300	3.5575
change on/off (nd)	0.0075	0.0125	0.0125	0.0200	1.0250	0.0200	0.0100	0.0025	-0.0025	-0.0075	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0150

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-31	2.4550	2.6650	2.7100	2.8850	3.0100	3.1000	3.1900	3.2700	3.2700	3.2600	3.2550	3.2400	3.2300	3.1950	3.1500	2.9300
2026-03-30	2.4700	2.6850	2.7350	2.9050	3.0300	3.1200	3.2100	3.2950	3.2950	3.2850	3.2800	3.2650	3.2550	3.2200	3.1750	2.9550
change on/off	-0.0150	-0.0200	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250

## ◎ 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
2026-03-31	103.52	108.60	3.862	3.181	3.460	3.555	3.745	3.771	3.877	3.863	2.82	2.584	5,052.46	1,052.39	1,530.10	951.59	-1530
2026-03-30	103.57	108.49	2.865	3.163	3.450	3.542	3.762	3.800	3.895	3.895	2.82	2.512	5,277.30	1,107.05	1,515.70	949.92	-1570
change	-0.05	0.11	0.997	0.018	0.010	0.013	-0.017	-0.029	-0.018	-0.032	0.00	0.072	-224.84	-54.66	14.40	1.67	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
2026-03-31	3.63	3.791	3.813	3.941	4.319	4.910	6.8877	46,341.51	21,590.63	-7.50	-16.50	12.500	12.000	-2.100	-9.200	-32.050
2026-03-30	3.63	3.838	3.859	3.990	4.350	4.909	6.9178	45,216.14	20,794.64	-7.50	-16.50	-89.000	11.300	-5.250	-9.750	-33.750
change	0.00	-0.047	-0.046	-0.049	-0.031	0.001	-0.0301	1,125.37	795.99	0.00	0.00	101.500	0.700	3.150	0.550	1.700

## ◎ 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
2026-03-31	21.50	32.00	41.00	48.50	10.50	9.00	13.25	16.50	4.25	7.50	9.50	3.25	5.25	2.00	3.50	1.50
2026-03-30	20.75	-69.25	40.25	49.50	-90.00	109.50	114.75	118.75	5.25	9.25	12.25	4.00	7.00	3.00	5.00	2.00
change	0.75	101.25	0.75	-1.00	100.50	-100.50	-101.50	-102.25	-1.00	-1.75	-2.75	-0.75	-1.75	-1.00	-1.50	-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
2026-03-31	17.50	30.00	39.00	9.00	18.00	26.00	9.00	17.00	16.00	8.00	7.00	-1.00	-4.00	-3.00	-3.50	-8.00
2026-03-30	17.00	29.50	38.50	9.00	18.00	26.50	9.00	17.50	16.50	8.50	7.50	-1.00	-4.00	-3.00	-3.50	-8.00
change	0.50	0.50	0.50	0.00	0.00	-0.50	0.00	-0.50	-0.50	-0.50	-0.50	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
2026-03-31	-55.50	-57.50	-57.50	-52.75	-48.00	-51.00	-55.50	2026-03-31	15.00	33.00	18.00	-2.50	-6.75	-4.25	-24.25	-17.50
2026-03-30	-51.75	47.00	-53.50	-49.75	-45.25	-49.25	-54.25	2026-03-30	14.50	32.50	18.00	-2.50	-6.75	-4.25	-24.00	-17.25
change	-3.75	-104.50	-4.00	-3.00	-2.75	-1.75	-1.25	change	0.50	0.50	0.00	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	28.9	14.7	19.3	23.6	31.9	KT비론가	103.72	108.90	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	-0.20	-0.30	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	10*12	10*15	10*20					

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26
	maturity	02/04/27	05/10/27	03/04/28	02/04/29	02/04/30	02/04/31	04/04/33	02/04/36
CCS	value	03/04/26	03/04/26	03/04/26	03/04/26	03/04/26	03/04/26	03/04/26	03/04/26
	maturity	05/04/27	05/10/27	03/04/28	03/04/29	03/04/30	03/04/31	04/04/33	03/04/36

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◎ Bloomberg : TRKW

## Night Duty

H.J Nah