

Tradition Market Summary

02-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-01	2.8900	2.9900	3.1300	3.3075	3.3900	3.4800	3.5225	3.5525	3.5700	3.5800	3.5875	3.5925	3.5975	3.5725	3.5375	3.3725
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
change	-0.0450	-0.0950	-0.1350	-0.1725	-0.1950	-0.1950	-0.1950	-0.1975	-0.1925	-0.1900	-0.1875	-0.1875	-0.1875	-0.1875	-0.1800	-0.1700
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-01	2.3750	2.5850	2.6500	2.8150	2.9000	2.9850	3.0600	3.1150	3.1100	3.1050	3.1000	3.0850	3.0800	3.0450	3.0000	2.7800
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
change	-0.0800	-0.0800	-0.0600	-0.0700	-0.1100	-0.1150	-0.1300	-0.1550	-0.1600	-0.1550	-0.1550	-0.1550	-0.1500	-0.1500	-0.1500	-0.1500
on/off	1.0	1.0	1.0	4.5	4.5	4.5	4.5	4.5	4.5	5.0	5.0	5.0	7.0	7.0	7.0	7.0

◎ 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
2026-04-01	104.12	110.40	2.966	3.210	3.345	3.370	3.540	3.567	3.690	3.680	2.82	2.541	5,478.70	1,116.18	1,501.30	953.88	-1510
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
change	0.60	1.80	-0.896	0.029	-0.115	-0.185	-0.205	-0.204	-0.187	-0.183	0.00	-0.043	426.24	63.79	-28.80	2.29	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
2026-04-01	3.68	3.807	3.834	3.958	4.322	4.904	6.8786	46,565.74	21,840.95	-6.00	-14.75	4.500	11.000	-1.450	-9.250	-30.750
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
change	0.05	0.016	0.021	0.017	0.003	-0.006	-0.0091	224.23	250.32	1.50	1.75	-8.000	-1.000	0.650	-0.050	1.300

◎ 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
2026-04-01	17.75	26.00	35.00	42.25	8.25	9.00	13.25	16.25	4.25	7.25	10.00	3.00	5.75	2.75	4.50	1.75
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
change	-3.75	-6.00	-6.00	-6.25	-2.25	0.00	0.00	-0.25	0.00	-0.25	0.50	-0.25	0.50	0.75	1.00	0.25

◎ 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
2026-04-01	16.50	25.00	33.50	8.50	16.00	21.50	7.50	13.00	12.00	5.50	4.50	-1.00	-3.50	-2.50	-3.50	-8.00
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
change	-1.00	-5.00	-5.50	-0.50	-2.00	-4.50	-1.50	-4.00	-4.00	-2.50	-2.50	0.00	0.50	0.50	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
2026-04-01	-48.00	-49.00	-49.50	-46.25	-43.75	-47.50	-51.75	2026-04-01	10.00	24.00	14.00	-2.50	-6.00	-3.50	-22.50	-16.50
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
change	7.50	8.50	8.00	6.50	4.25	3.50	3.75	change	-5.00	-9.00	-4.00	0.00	0.75	0.75	1.75	1.00

◎ 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	28.9	14.7	19.3	23.7	32.0	KT비평가	104.30	110.61	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	-0.18	-0.21	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6		14.3	17.9	23.9				

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	03/04/33	03/04/36
CCS	value	06/04/26	06/04/26	06/04/26	06/04/26	06/04/26	06/04/26	06/04/26	06/04/26
	maturity	06/04/27	06/10/27	06/04/28	06/04/29	08/04/30	07/04/31	06/04/33	07/04/36

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Night Duty

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