

# Tradition Market Summary

03-Apr-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-02	2.9300	3.0500	3.2000	3.3925	3.4900	3.5850	3.6225	3.6500	3.6650	3.6725	3.6775	3.6825	3.6875	3.6625	3.6275	3.4575
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
change on/off (nd)	0.0400	0.0600	0.0700	0.0850	0.1000	0.1050	0.1000	0.0975	0.0950	0.0925	0.0900	0.0900	0.0900	0.0900	0.0900	0.0850

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-02	2.4200	2.5650	2.6800	2.8550	2.9400	3.0150	3.0850	3.1400	3.1350	3.1300	3.1250	3.1100	3.1050	3.0700	3.0250	2.8050
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
change on/off	0.0450	-0.0200	0.0300	0.0400	0.0400	0.0300	0.0250	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
2026-04-02	103.80	109.42	2.966	3.270	3.427	3.475	3.636	3.670	3.795	3.750	2.82	2.490	5,234.05	1,056.34	1,519.70	948.01	-1580
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
change	-0.32	-0.98	0.000	0.060	0.082	0.105	0.096	0.103	0.105	0.070	0.00	-0.051	- 244.65	- 59.84	18.40	-5.87	-70.0

## ◎ 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
2026-04-02	3.65	3.805	3.831	3.952	4.309	4.880	6.8878	46,504.67	21,879.18	-6.50	-16.75	6.300	11.000	-2.000	-10.750	-29.250
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
change	-0.03	-0.002	-0.003	-0.006	-0.013	-0.024	0.0092	- 61.07	38.23	-0.50	-2.00	1.800	0.000	-0.550	-1.500	1.500

## ◎ 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
2026-04-02	19.25	29.00	38.50	45.00	9.75	9.50	13.25	16.00	3.75	6.50	8.75	2.75	5.00	2.25	3.75	1.50
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
change	1.50	3.00	3.50	2.75	1.50	0.50	0.00	-0.25	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.75	-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
2026-04-02	17.50	26.00	33.50	7.50	14.50	20.00	7.00	12.50	11.50	5.50	4.50	-1.00	-3.50	-2.50	-3.50	-8.00
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
change	1.00	1.00	0.00	-1.00	-1.50	-1.50	-0.50	-0.50	-0.50	0.00	0.00	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
2026-04-02	-52.00	-55.00	-57.00	-53.75	-51.00	-54.25	-58.25	2026-04-02	12.00	27.00	15.00	-2.50	-6.00	-3.50	-23.00	-17.00
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
change	-4.00	-6.00	-7.50	-7.50	-7.25	-6.75	-6.50	change	2.00	3.00	1.00	0.00	0.00	0.00	-0.50	-0.50

## ◎ 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	28.9	14.7	19.3	23.7	32.0	KT비평가	103.99	109.65	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	-0.19	-0.23	07월 16일 08월 27일 10월 22일 11월 26일
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6	10*12	10*15	10*20	

## ◎ 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

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

◎ Bloomberg : TRKW

## Night Duty

E.Y Park

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/04/26	07/04/26	07/04/26	07/04/26	07/04/26	07/04/26	07/04/26	07/04/26
	maturity	07/04/27	07/10/27	07/04/28	09/04/29	08/04/30	07/04/31	07/04/33	07/04/36