

Tradition Market Summary

06-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-03	2.8975	3.0175	3.1650	3.3600	3.4600	3.5500	3.5850	3.6075	3.6200	3.6275	3.6325	3.6375	3.6400	3.6300	3.5950	3.4100
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
change	-0.0325	-0.0325	-0.0350	-0.0325	-0.0300	-0.0350	-0.0375	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450	-0.0475	-0.0325	-0.0325	-0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-03	2.3800	2.5250	2.6350	2.7950	2.8900	2.9650	3.0350	3.0900	3.0850	3.0800	3.0750	3.0600	3.0550	3.0200	2.9750	2.7550
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
change	-0.0400	-0.0400	-0.0450	-0.0600	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off	1.0	1.0	1.0	4.0	4.0	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
2026-04-03	103.91	109.90	2.954	3.235	3.393	3.445	3.590	3.618	3.744	3.690	2.82	2.490	5,377.30	1,063.75	1,505.20	946.15	-1630
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
change	0.11	0.48	-0.012	-0.035	-0.034	-0.030	-0.046	-0.052	-0.051	-0.060	0.00	0.000	143.25	7.41	-14.50	-1.86	-50.0

◎ 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	-6.25	-16.00	6.700	10.500	-1.050	-10.400	-28.000
2026-04-01	3.68	3.807	3.834	3.958	4.322	4.904	6.8786	46,565.74	21,840.95	-6.50	-16.75	6.300	11.000	-2.000	-10.750	-29.250
change	-0.03	-0.002	-0.003	-0.006	-0.013	-0.024	0.0092	-61.07	38.23	0.25	0.75	0.400	-0.500	0.950	0.350	1.250

◎ 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
2026-04-03	19.50	29.50	38.50	44.25	10.00	9.00	12.50	14.75	3.50	5.75	7.75	2.25	4.25	2.00	3.25	1.25
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
change	0.25	0.50	0.00	-0.75	0.25	-0.50	-0.75	-1.25	-0.25	-0.75	-1.00	-0.50	-0.75	-0.25	-0.50	-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
2026-04-03	16.00	25.50	33.00	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
2026-04-02	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
change	-1.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-04-03	-53.00	-57.00	-58.50	-55.00	-51.75	-54.75	-58.50	2026-04-03	12.00	26.75	14.75	-1.00	-4.50	-3.50	-23.00	-18.50
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
change	-1.00	-2.00	-1.50	-1.25	-0.75	-0.50	-0.25	change	0.00	-0.25	-0.25	1.50	1.50	0.00	0.00	-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	28.9	14.7	19.3	23.7	32.0	KT비론가	104.10	110.11	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	-0.21	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6	10*12	10*15	10*20						

◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW

Night Duty

J.K Ko