

Tradition Market Summary

07-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-06	2.8900	3.0100	3.1500	3.3350	3.4300	3.5200	3.5575	3.5800	3.6000	3.6100	3.6175	3.6250	3.6300	3.6200	3.5800	3.3950
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
change on/off (nd)	-0.0075	-0.0075	-0.0150	-0.0250	-0.0300	-0.0300	-0.0275	-0.0275	-0.0200	-0.0175	-0.0150	-0.0125	-0.0100	-0.0100	-0.0150	-0.0150

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-06	2.3600	2.5050	2.6000	2.7650	2.8650	2.9400	3.0100	3.0650	3.0600	3.0550	3.0500	3.0350	3.0300	2.9950	2.9500	2.7500
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
change on/off	-0.0200	-0.0200	-0.0350	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0050

◎ 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
2026-04-06	104.03	110.10	2.940	3.211	3.368	3.430	3.569	3.592	3.725	3.687	2.82	2.488	5,450.33	1,047.37	1,505.30	944.67	-1690
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
change	0.12	0.20	-0.014	-0.024	-0.025	-0.015	-0.021	-0.026	-0.019	-0.003	0.00	-0.002	73.03	-16.38	0.10	-1.48	-60.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTB	10y/10KTB	2yr	3yr	5yr	10yr	20yr
2026-04-06	3.66	3.850	3.876	3.985	4.337	4.892	6.8759	46,669.88	21,996.34	-5.00	-14.75	6.200	9.000	-1.200	-9.500	-29.200
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
change	0.01	0.045	0.045	0.033	0.028	0.012	-0.0119	165.21	117.16	1.25	1.25	-0.500	-1.500	-0.150	0.900	-1.200

◎ 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
2026-04-06	18.50	28.00	37.00	43.00	9.50	9.00	12.75	15.00	3.75	6.00	9.00	2.25	5.25	3.00	5.00	2.00
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
change	-1.00	-1.50	-1.50	-1.25	-0.50	0.00	0.25	0.25	0.25	0.25	1.25	0.00	1.00	1.00	1.75	0.75

◎ 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
2026-04-06	16.50	26.50	34.00	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
2026-04-03	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
change	0.50	1.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-04-06	-55.00	-56.50	-58.00	-54.75	-51.50	-55.50	-60.00	2026-04-06	12.00	26.00	14.00	-1.00	-5.00	-4.00	-23.50	-18.50
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
change	-2.00	0.50	0.50	0.25	0.25	-0.75	-1.50	change	0.00	-0.75	-0.75	0.00	-0.50	-0.50	-0.50	0.00

◎ 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	104.18	110.30	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	-0.15	-0.20	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

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang	Night Duty J.K Kim
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	