

Tradition Market Summary

09-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-08	2.8525	2.9575	3.0900	3.2375	3.3150	3.4100	3.4575	3.4825	3.5025	3.5200	3.5325	3.5425	3.5500	3.5550	3.5200	3.3650
2026-04-07	2.9000	3.0225	3.1700	3.3500	3.4475	3.5425	3.5950	3.6175	3.6375	3.6475	3.6550	3.6625	3.6675	3.6575	3.6275	3.4525
change	-0.0475	-0.0650	-0.0800	-0.1125	-0.1325	-0.1325	-0.1375	-0.1350	-0.1350	-0.1275	-0.1225	-0.1200	-0.1175	-0.1025	-0.1075	-0.0875
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-08	2.3000	2.4900	2.5600	2.7050	2.7900	2.8700	2.9300	2.9800	2.9700	2.9650	2.9600	2.9450	2.9400	2.9050	2.8600	2.6600
2026-04-07	2.3850	2.5350	2.6050	2.7750	2.8750	2.9600	3.0300	3.0900	3.0800	3.0750	3.0700	3.0550	3.0500	3.0150	2.9700	2.7700
change	-0.0850	-0.0450	-0.0450	-0.0700	-0.0850	-0.0900	-0.1000	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100	-0.1100
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
2026-04-08	104.43	111.03	2.849	3.080	3.236	3.320	3.451	3.480	3.632	3.612	2.81	2.474	5,872.34	1,089.85	1,470.60	933.91	-1620
2026-04-07	103.99	109.94	2.939	3.206	3.368	3.445	3.590	3.617	3.755	3.725	2.82	2.473	5,494.78	1,036.73	1,504.20	940.21	-1680
change	0.44	1.09	-0.090	-0.126	-0.132	-0.125	-0.139	-0.137	-0.123	-0.113	-0.01	0.001	377.56	53.12	-33.60	-6.30	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/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-04-08	3.62	3.792	3.817	3.924	4.295	4.886	6.8336	47,909.92	22,634.99	-2.25	-12.25	7.900	9.000	0.250	-8.200	-24.700
2026-04-07	3.65	3.800	3.820	3.938	4.301	4.878	6.8469	46,584.46	22,017.85	-4.25	-12.75	7.950	9.750	0.050	-8.750	-27.250
change	-0.03	-0.008	-0.003	-0.014	-0.006	0.008	-0.0133	1,325.46	617.14	2.00	0.50	-0.050	-0.750	0.200	0.550	2.550

◎ 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
2026-04-08	14.75	22.50	32.00	39.25	7.75	9.50	14.25	16.75	4.75	7.25	11.00	2.50	6.25	3.75	6.75	3.00
2026-04-07	18.00	27.75	37.25	44.75	9.75	9.50	14.75	17.00	5.25	7.50	10.50	2.25	5.25	3.00	5.00	2.00
change	-3.25	-5.25	-5.25	-5.50	-2.00	0.00	-0.50	-0.25	-0.50	-0.25	0.50	0.25	1.00	0.75	1.75	1.00

◎ 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
2026-04-08	14.50	23.00	31.00	8.00	14.00	19.00	6.00	11.00	9.50	5.00	3.50	-1.50	-4.00	-2.50	-3.50	-8.00
2026-04-07	17.00	27.00	35.50	8.50	15.50	21.50	7.00	13.00	11.50	6.00	4.50	-1.50	-4.00	-2.50	-3.50	-8.00
change	-2.50	-4.00	-4.50	-0.50	-1.50	-2.50	-1.00	-2.00	-2.00	-1.00	-1.00	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
2026-04-08	-53.00	-52.50	-54.00	-52.75	-50.25	-55.50	-61.00	2026-04-08	10.50	23.75	13.25	0.50	-3.00	-3.50	-18.50	-15.50
2026-04-07	-56.50	-57.25	-58.25	-56.50	-52.75	-57.25	-61.75	2026-04-07	12.25	27.00	14.75	-1.00	-4.00	-3.00	-21.50	-17.50
change	3.50	4.75	4.25	3.75	2.50	1.75	0.75	change	-1.75	-3.25	-1.50	1.50	1.00	-0.50	3.00	2.00

◎ 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	29.0	14.7	19.3	23.7	32.1	KT비론가	104.55	111.19	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	-0.12	-0.16	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.8	12.3	16.6	13.5	18.3	13.6	14.3	17.9	23.8					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/04/26	10/04/26	10/04/26	10/04/26	10/04/26	10/04/26	10/04/26	10/04/26
	maturity	12/04/27	12/10/27	10/04/28	10/04/29	10/04/30	10/04/31	11/04/33	10/04/36
CCS	value	13/04/26	13/04/26	13/04/26	13/04/26	13/04/26	13/04/26	13/04/26	13/04/26
	maturity	13/04/27	13/10/27	13/04/28	13/04/29	15/04/30	14/04/31	13/04/33	14/04/36

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

◎ Bloomberg : TRKW

Night Duty

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