

# Tradition Market Summary

15-Apr-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-14	2.8800	2.9950	3.1350	3.2950	3.3775	3.4525	3.5000	3.5325	3.5450	3.5575	3.5675	3.5775	3.5850	3.5900	3.5550	3.4200
2026-04-13	2.8900	3.0150	3.1625	3.3275	3.4175	3.4925	3.5400	3.5700	3.5875	3.6000	3.6100	3.6200	3.6300	3.6350	3.6000	3.4650
change on/off (nd)	-0.0100	-0.0200	-0.0275	-0.0325	-0.0400	-0.0400	-0.0400	-0.0375	-0.0425	-0.0425	-0.0425	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-14	2.3000	2.4900	2.5950	2.7450	2.8350	2.9300	2.9800	3.0050	2.9800	2.9450	2.9200	2.9050	2.8800	2.8450	2.8000	2.6000
2026-04-13	2.3250	2.5150	2.6200	2.7650	2.8400	2.9350	2.9900	3.0250	3.0000	2.9800	2.9550	2.9400	2.9150	2.8800	2.8350	2.6350
change on/off	-0.0250	-0.0250	-0.0250	-0.0200	-0.0050	-0.0050	-0.0100	-0.0200	-0.0200	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350

## ◎ 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
2026-04-14	104.35	110.89	2.851	3.090	3.238	3.337	3.491	3.516	3.652	3.630	2.82	2.510	5,967.75	1,121.88	1,481.20	927.75	-1620
2026-04-13	104.21	110.33	2.862	3.123	3.278	3.380	3.532	3.550	3.712	3.677	2.82	2.540	5,808.62	1,099.84	1,489.20	928.82	-1650
change	0.14	0.56	-0.011	-0.033	-0.040	-0.043	-0.041	-0.034	-0.060	-0.047	0.00	-0.030	159.13	22.04	-8.00	-1.07	30.0

## ◎ 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
2026-04-14	3.63	3.745	3.756	3.864	4.248	4.858	6.8106	48,535.99	23,639.08	-0.75	-10.25	13.950	11.550	1.650	-6.700	-21.000
2026-04-13	3.61	3.778	3.794	3.911	4.293	4.897	6.8184	48,218.25	23,183.74	-1.75	-12.25	13.950	11.250	2.000	-8.200	-21.200
change	0.02	-0.033	-0.038	-0.047	-0.045	-0.039	-0.0078	317.74	455.34	1.00	2.00	0.000	0.300	-0.350	1.500	0.200

## ◎ 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
2026-04-14	16.00	24.25	31.75	39.75	8.25	7.50	12.25	15.50	4.75	8.00	10.50	3.25	5.75	2.50	5.25	2.75
2026-04-13	16.50	25.50	33.00	40.75	9.00	7.50	12.25	15.25	4.75	7.75	10.75	3.00	6.00	3.00	6.00	3.00
change	-0.50	-1.25	-1.25	-1.00	-0.75	0.00	0.00	0.25	0.00	0.25	-0.25	0.25	-0.25	-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
2026-04-14	15.00	24.00	33.50	9.50	14.50	17.00	5.00	7.50	1.50	2.50	-3.50	-6.00	-12.50	-6.50	-3.50	-8.00
2026-04-13	14.50	22.00	31.50	9.50	15.00	18.50	5.50	9.00	4.50	3.50	-1.00	-4.50	-11.00	-6.50	-3.50	-8.00
change	0.50	2.00	2.00	0.00	-0.50	-1.50	-0.50	-1.50	-3.00	-1.00	-2.50	-1.50	-1.50	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
2026-04-14	-54.00	-54.25	-52.25	-52.00	-52.75	-61.25	-70.50	2026-04-14	11.50	25.50	14.00	0.50	-3.00	-3.50	-16.50	-13.50
2026-04-13	-54.25	-57.75	-55.75	-55.00	-54.50	-62.00	-71.50	2026-04-13	12.50	27.25	14.75	0.50	-3.00	-3.50	-16.50	-13.50
change	0.25	3.50	3.50	3.00	1.75	0.75	1.00	change	-1.00	-1.75	-0.75	0.00	0.00	0.00	0.00	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	KT비론가	104.48	111.00	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	-0.13	-0.11	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	16/04/26	16/04/26	16/04/26	16/04/26	16/04/26	16/04/26	16/04/26	16/04/26
	maturity	16/04/27	18/10/27	17/04/28	16/04/29	16/04/30	16/04/31	18/04/33	16/04/36
CCS	value	17/04/26	17/04/26	17/04/26	17/04/26	17/04/26	17/04/26	17/04/26	17/04/26
	maturity	19/04/27	18/10/27	17/04/28	17/04/29	17/04/30	17/04/31	18/04/33	17/04/36

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

◎ Bloomberg : TRKW

## Night Duty

Y.S Jo