

Tradition Market Summary

16-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-15	2.8700	2.9875	3.1250	3.2800	3.3650	3.4425	3.4925	3.5250	3.5375	3.5500	3.5600	3.5700	3.5800	3.5850	3.5500	3.4150
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
change	-0.0100	-0.0075	-0.0100	-0.0150	-0.0125	-0.0100	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-15	2.2800	2.5250	2.5750	2.7300	2.8200	2.9250	2.9750	3.0000	2.9750	2.9400	2.9150	2.9000	2.8750	2.8400	2.7950	2.5950
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
change	-0.0200	0.0350	-0.0200	-0.0150	-0.0150	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off	2.0	2.0	2.0	4.5	4.5	5.5	6.0	6.0	6.0	7.0	7.5	8.5	10.0	10.0	10.0	10.0

◎ 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
2026-04-15	104.36	110.84	2.846	3.092	3.235	3.332	3.490	3.520	3.655	3.622	2.81	2.490	6,091.39	1,152.43	1,474.20	928.76	-1580
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
change	0.01	-0.05	-0.005	0.002	-0.003	-0.005	-0.001	0.004	0.003	-0.008	-0.01	-0.020	123.64	30.55	-7.00	1.01	40.0

◎ 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
2026-04-15	3.66	3.761	3.778	3.892	4.282	4.894	6.8169	48,463.72	24,016.02	-1.50	-11.50	13.000	11.050	0.500	-7.500	-20.700
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
change	0.03	0.016	0.022	0.028	0.034	0.036	0.0063	-72.27	376.94	-0.75	-1.25	-0.950	-0.500	-1.150	-0.800	0.300

◎ 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
2026-04-15	15.50	24.00	31.75	40.00	8.50	7.75	12.75	16.00	5.00	8.25	10.75	3.25	5.75	2.50	5.50	3.00
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
change	-0.50	-0.25	0.00	0.25	0.25	0.25	0.50	0.50	0.25	0.25	0.25	0.00	0.00	0.00	0.25	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
2026-04-15	15.50	24.50	35.00	10.50	15.50	18.00	5.00	7.50	1.50	2.50	-3.50	-6.00	-12.50	-6.50	-3.50	-8.00
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
change	0.50	0.50	1.50	1.00	1.00	1.00	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	◎ Short-End, Long-End IRS spread								
								Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2026-04-15	-55.00	-54.50	-51.75	-51.75	-52.50	-61.00	-70.50	2026-04-15	11.75	25.50	13.75	0.50	-3.00	-3.50	-16.50	-13.50
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
change	-1.00	-0.25	0.50	0.25	0.25	0.25	0.00	change	0.25	0.00	-0.25	0.00	0.00	0.00	0.00	0.00

◎ 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	-0.12	-0.16	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	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
CCS	value	20/04/26	20/04/26	20/04/26	20/04/26	20/04/26	20/04/26	20/04/26	20/04/26
	maturity	20/04/27	20/10/27	20/04/28	20/04/29	22/04/30	21/04/31	20/04/33	21/04/36

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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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