

Tradition Market Summary

21-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-20	2.9050	3.0000	3.1275	3.2950	3.3875	3.4725	3.5225	3.5550	3.5725	3.5900	3.6025	3.6150	3.6250	3.6300	3.5950	3.4775
2026-04-17	2.9200	3.0200	3.1500	3.3175	3.4150	3.4950	3.5450	3.5775	3.5950	3.6125	3.6225	3.6350	3.6450	3.6500	3.6150	3.4800
change on/off (nd)	-0.0150	-0.0200	-0.0225	-0.0225	-0.0275	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0025

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-20	2.2900	2.5350	2.5950	2.7400	2.8300	2.9400	3.0150	3.0500	3.0350	3.0000	2.9750	2.9600	2.9450	2.9100	2.8650	2.6650
2026-04-17	2.3150	2.5550	2.6100	2.7550	2.8500	2.9600	3.0300	3.0600	3.0400	2.9900	2.9650	2.9500	2.9250	2.8900	2.8450	2.6450
change on/off	-0.0250	-0.0200	-0.0150	-0.0150	-0.0200	-0.0200	-0.0150	-0.0100	-0.0050	0.0100	0.0100	0.0100	0.0200	0.0200	0.0200	0.0200

◎ 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
2026-04-20	104.32	110.60	2.840	3.103	3.242	3.347	3.510	3.567	3.685	3.650	2.81	2.521	6,219.09	1,174.85	1,477.20	927.11	-1580
2026-04-17	104.22	110.30	2.841	3.115	3.257	3.370	3.537	3.577	3.715	3.677	2.82	2.511	6,191.92	1,170.04	1,483.50	925.44	-1560
change	0.10	0.30	-0.001	-0.012	-0.015	-0.023	-0.027	-0.010	-0.030	-0.027	-0.01	0.010	27.17	4.81	-6.30	1.67	-20.0

◎ 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
2026-04-20	3.65	3.727	3.742	3.861	4.258	4.887	6.8158	49,442.56	24,404.39	0.25	-9.50	14.550	12.550	-1.200	-6.000	-17.250
2026-04-17	3.67	3.706	3.723	3.845	4.248	4.885	6.8279	49,447.43	24,468.48	-1.00	-11.00	15.800	12.500	0.050	-7.000	-19.700
change	-0.02	0.021	0.019	0.016	0.010	0.002	-0.0121	-4.87	-64.09	1.25	1.50	-1.250	0.050	-1.250	1.000	2.450

◎ 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
2026-04-20	16.75	26.00	34.50	42.75	9.25	8.50	13.50	16.75	5.00	8.25	11.75	3.25	6.75	3.50	7.00	3.50
2026-04-17	16.75	26.50	34.50	42.75	9.75	8.00	13.00	16.25	5.00	8.25	11.75	3.25	6.75	3.50	6.75	3.25
change	0.00	-0.50	0.00	0.00	-0.50	0.50	0.50	0.50	0.00	0.00	0.00	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
2026-04-20	14.50	23.50	34.50	11.00	18.50	22.00	7.50	11.00	6.00	3.50	-1.50	-5.00	-10.50	-5.50	-3.50	-8.00
2026-04-17	14.50	24.00	35.00	11.00	18.00	21.00	7.00	10.00	3.00	3.00	-4.00	-7.00	-13.50	-6.50	-3.50	-8.00
change	0.00	-0.50	-0.50	0.00	0.50	1.00	0.50	1.00	3.00	0.50	2.50	2.00	3.00	1.00	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
2026-04-20	-53.25	-55.75	-53.25	-50.75	-50.50	-59.00	-68.00	2026-04-20	9.50	22.25	12.75	0.50	-3.00	-3.50	-14.75	-11.75
2026-04-17	-54.00	-56.50	-53.50	-51.50	-51.75	-62.25	-72.00	2026-04-17	10.00	23.00	13.00	0.50	-3.00	-3.50	-16.50	-13.50
change	0.75	0.75	0.25	0.75	1.25	3.25	4.00	change	-0.50	-0.75	-0.25	0.00	0.00	1.75	1.75	

◎ 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	104.44	110.74	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	-0.14	07월 16일 08월 27일 10월 22일 11월 26일				
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6		14.4	17.9					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/04/26	22/04/26	22/04/26	22/04/26	22/04/26	22/04/26	22/04/26	22/04/26
	maturity	22/04/27	22/10/27	24/04/28	23/04/29	22/04/30	22/04/31	22/04/33	22/04/36
CCS	value	23/04/26	23/04/26	23/04/26	23/04/26	23/04/26	23/04/26	23/04/26	23/04/26
	maturity	23/04/27	25/10/27	24/04/28	23/04/29	23/04/30	23/04/31	25/04/33	23/04/36

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

◎ Bloomberg : TRKW

Night Duty

E.Y Park