

Tradition Market Summary

22-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-21	2.9125	3.0075	3.1325	3.2900	3.3750	3.4625	3.5075	3.5375	3.5550	3.5700	3.5825	3.5950	3.6025	3.6075	3.5725	3.4550
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
change on/off (nd)	0.0075	0.0075	0.0050	-0.0050	-0.0125	-0.0100	-0.0150	-0.0175	-0.0175	-0.0200	-0.0200	-0.0200	-0.0225	-0.0225	-0.0225	-0.0225

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-21	2.2800	2.5250	2.5850	2.7300	2.8200	2.9300	3.0000	3.0400	3.0250	2.9900	2.9650	2.9500	2.9350	2.9000	2.8550	2.6550
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
change on/off	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100

◎ 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
2026-04-21	104.37	110.85	2.832	3.099	3.237	3.335	3.492	3.540	3.656	3.620	2.82	2.520	6,388.47	1,179.03	1,468.50	929.82	-1570
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
change	0.05	0.25	-0.008	-0.004	-0.005	-0.012	-0.018	-0.027	-0.029	-0.030	0.01	-0.001	169.38	4.18	-8.70	2.71	10.0

◎ 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
2026-04-21	3.63	3.785	3.801	3.917	4.300	4.906	6.8279	49,149.38	24,259.96	0.75	-9.00	13.800	12.750	-0.250	-5.350	-16.500
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
change	-0.02	0.058	0.059	0.056	0.042	0.019	0.0121	-293.18	-144.43	0.50	0.50	-0.750	0.200	0.950	0.650	0.750

◎ 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
2026-04-21	15.75	24.25	33.00	40.50	8.50	8.75	13.25	16.25	4.50	7.50	10.75	3.00	6.25	3.25	6.50	3.25
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
change	-1.00	-1.75	-1.50	-2.25	-0.75	0.25	-0.25	-0.50	-0.50	-0.75	-1.00	-0.25	-0.50	-0.25	-0.50	-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
2026-04-21	14.50	23.50	34.50	11.00	18.00	22.00	7.00	11.00	6.00	4.00	-1.00	-5.00	-10.50	-5.50	-3.50	-8.00
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
change	0.00	0.00	0.00	0.00	-0.50	0.00	-0.50	0.00	0.00	0.50	0.50	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
2026-04-21	-54.75	-55.50	-53.25	-50.75	-49.75	-58.00	-66.75	2026-04-21	9.50	22.00	12.50	0.50	-3.00	-3.50	-14.75	-11.75
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
change	-1.50	0.25	0.00	0.00	0.75	1.00	1.25	change	0.00	-0.25	-0.25	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	KT비평가	104.48	110.02	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	-0.11	0.83	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6			23.9					

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang	Night Duty H.J Nah
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim	
◎ Tel : (822) 2088-2809	
◎ Fax : (822) 2088-5836	
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