

Tradition Market Summary

28-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-27	2.9575	3.0950	3.2425	3.4300	3.5300	3.6250	3.6700	3.6950	3.7025	3.7125	3.7200	3.7275	3.7325	3.7375	3.7025	3.5450
2026-04-24	2.9700	3.1050	3.2500	3.4325	3.5275	3.6200	3.6675	3.6975	3.7025	3.7125	3.7200	3.7275	3.7325	3.7375	3.7025	3.5450
change	-0.0125	-0.0100	-0.0075	-0.0025	0.0025	0.0050	0.0025	-0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-27	2.3500	2.5900	2.6700	2.8400	2.9600	3.0750	3.1600	3.2100	3.2000	3.1650	3.1400	3.1250	3.1050	3.0700	3.0250	2.8250
2026-04-24	2.3600	2.6050	2.6750	2.8400	2.9450	3.0450	3.1150	3.1550	3.1400	3.1050	3.0800	3.0650	3.0500	3.0150	2.9700	2.7700
change	-0.0100	-0.0150	-0.0050	0.0000	0.0150	0.0300	0.0450	0.0550	0.0600	0.0600	0.0600	0.0600	0.0550	0.0550	0.0550	0.0550
on/off	2.0	2.0	2.0	4.0	4.0	5.0	5.5	5.5	5.5	6.5	7.0	8.0	9.5	9.5	9.5	9.5

◎ 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
2026-04-27	103.84	109.36	2.829	3.215	3.397	3.497	3.652	3.677	3.820	3.760	2.82	2.550	6,615.03	1,226.18	1,472.50	925.23	-1490
2026-04-24	103.84	109.40	2.834	3.220	3.397	3.495	3.652	3.681	3.815	3.755	2.82	2.541	6,475.63	1,203.84	1,484.50	926.88	-1530
change	0.00	-0.04	-0.005	-0.005	0.000	0.002	0.000	-0.004	0.005	0.005	0.00	0.009	139.40	22.34	-12.00	-1.65	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/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-04-27	3.66	3.799	3.825	3.948	4.360	4.945	6.8262	49,167.79	24,887.10	-1.25	-13.00	13.300	12.800	1.800	-8.750	-21.500
2026-04-24	3.65	3.785	3.806	3.922	4.306	4.912	6.8383	49,230.71	24,836.60	-1.75	-12.50	13.050	12.500	1.650	-8.250	-21.000
change	0.01	0.014	0.019	0.026	0.054	0.033	-0.0121	-62.92	50.50	0.50	-0.50	0.250	0.300	0.150	-0.500	-0.500

◎ 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
2026-04-27	18.75	28.75	38.25	45.25	10.00	9.50	14.00	16.50	4.50	7.00	8.75	2.50	4.25	1.75	3.75	2.00
2026-04-24	18.25	27.75	37.00	44.75	9.50	9.25	14.00	17.00	4.75	7.75	9.25	3.00	4.50	1.50	3.50	2.00
change	0.50	1.00	1.25	0.50	0.50	0.25	0.00	-0.50	-0.25	-0.75	-0.50	-0.50	-0.25	0.25	0.25	0.00

◎ 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
2026-04-27	17.00	29.00	40.50	11.50	20.00	25.00	8.50	13.50	9.00	5.00	0.50	-4.50	-10.50	-6.00	-3.50	-8.00
2026-04-24	16.50	27.00	37.00	10.00	17.00	21.00	7.00	11.00	6.00	4.00	-1.00	-5.00	-10.50	-5.50	-3.50	-8.00
change	0.50	2.00	3.50	1.50	3.00	4.00	1.50	2.50	3.00	1.00	1.50	0.50	0.00	-0.50	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
2026-04-27	-57.25	-57.00	-55.00	-51.00	-48.50	-54.75	-62.75	2026-04-27	13.75	28.50	14.75	0.50	-3.00	-3.50	-18.75	-15.75
2026-04-24	-57.50	-58.25	-57.50	-55.25	-54.25	-60.75	-68.25	2026-04-24	13.50	28.00	14.50	0.50	-3.00	-3.50	-18.75	-15.75
change	0.25	1.25	2.50	4.25	5.75	6.00	5.50	change	0.25	0.50	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	23.6	31.9	KT비평가	104.00	109.54	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	-0.16	-0.18	07월 16일	08월 27일	10월 22일	11월 26일
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	10*12	10*15	10*20				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

Y.S Jo