

Tradition Market Summary

30-Apr-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-29	2.9400	3.0875	3.2425	3.4500	3.5575	3.6600	3.7000	3.7225	3.7350	3.7425	3.7475	3.7550	3.7600	3.7650	3.7300	3.5725
2026-04-28	2.9450	3.0950	3.2450	3.4525	3.5600	3.6575	3.7025	3.7325	3.7450	3.7575	3.7625	3.7700	3.7750	3.7800	3.7450	3.5875
change on/off (nd)	-0.0050	-0.0075	-0.0025	-0.0025	-0.0025	0.0025	-0.0025	-0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-04-29	2.3600	2.6250	2.7000	2.8800	3.0100	3.1250	3.2000	3.2600	3.2700	3.2600	3.2350	3.2200	3.1950	3.1600	3.1150	2.9150
2026-04-28	2.3600	2.6000	2.6700	2.8700	3.0050	3.1150	3.2000	3.2550	3.2650	3.2550	3.2300	3.2150	3.1900	3.1550	3.1100	2.9100
change on/off	0.0000	0.0250	0.0300	0.0100	0.0050	0.0100	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050

◎ 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
2026-04-29	103.75	109.16	2.837	3.234	3.425	3.525	3.682	3.702	3.842	3.777	2.82	2.511	6,690.90	1,220.26	1,479.00	928.03	-1440
2026-04-28	103.74	108.96	2.830	3.233	3.430	3.530	3.689	3.715	3.865	3.795	2.82	2.521	6,641.02	1,215.58	1,473.60	924.05	-1480
change	0.01	0.20	0.007	0.001	-0.005	-0.005	-0.007	-0.013	-0.023	-0.018	0.00	-0.010	49.88	4.68	5.40	3.98	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
2026-04-29	3.64	3.947	3.968	4.077	4.430	4.999	6.8465	48,861.81	24,673.24	-1.00	-11.50	13.250	13.500	2.050	-8.200	-20.450
2026-04-28	3.66	3.840	3.865	3.981	4.348	4.937	6.8370	49,141.93	24,663.80	-1.50	-13.50	13.000	12.750	1.750	-9.000	-20.750
change	-0.02	0.107	0.103	0.096	0.082	0.062	0.0095	-280.12	9.44	0.50	2.00	0.250	0.750	0.300	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
2026-04-29	20.75	31.50	41.75	48.00	10.75	10.25	14.25	16.50	4.00	6.25	8.25	2.25	4.25	2.00	3.75	1.75
2026-04-28	20.75	31.50	41.25	48.75	10.75	9.75	14.25	17.25	4.50	7.50	10.00	3.00	5.50	2.50	4.25	1.75
change	0.00	0.00	0.50	-0.75	0.00	0.50	0.00	-0.75	-0.50	-1.25	-1.75	-0.75	-1.25	-0.50	-0.50	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
2026-04-29	18.00	31.00	42.50	11.50	19.00	25.00	7.50	13.50	13.50	6.00	6.00	0.00	-6.50	-6.50	-3.50	-8.00
2026-04-28	20.00	33.50	44.50	11.00	19.50	25.00	8.50	14.00	14.00	5.50	5.50	0.00	-6.50	-6.50	-3.50	-8.00
change	-2.00	-2.50	-2.00	0.50	-0.50	0.00	-1.00	-0.50	-0.50	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
2026-04-29	-54.25	-54.75	-53.50	-50.00	-46.25	-48.25	-56.50	2026-04-29	14.75	30.25	15.50	0.50	-3.00	-3.50	-18.75	-15.75
2026-04-28	-57.50	-55.50	-54.25	-50.25	-47.75	-50.25	-58.50	2026-04-28	15.00	30.00	15.00	0.50	-3.00	-3.50	-18.75	-15.75
change	3.25	0.75	0.75	0.25	1.50	2.00	2.00	change	-0.25	0.25	0.50	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	KTBI론가	103.92	109.35	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	-0.17	-0.19	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	change	14.5	18.1	24.1				

◎ Deal-slip DATE (not for ND IRS)

IRS	value	1y	1.5y	2y	3y	4y	5y	7y	10y
	maturity	04/05/26	04/05/26	04/05/26	04/05/26	04/05/26	04/05/26	04/05/26	04/05/26
	maturity	04/05/27	04/11/27	04/05/28	04/05/29	07/05/30	06/05/31	04/05/33	07/05/36
CCS	value	06/05/26	06/05/26	06/05/26	06/05/26	06/05/26	06/05/26	06/05/26	06/05/26
	maturity	06/05/27	08/11/27	08/05/28	08/05/29	07/05/30	06/05/31	09/05/33	07/05/36

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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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