

# Tradition Market Summary

03-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-27	2.8000	2.8275	2.8825	2.9575	3.0250	3.1125	3.1650	3.2125	3.2500	3.2850	3.3050	3.3250	3.3400	3.3625	3.3675	3.2750
2025-02-26	2.7975	2.8250	2.8850	2.9700	3.0375	3.1350	3.1975	3.2525	3.2900	3.3250	3.3475	3.3675	3.3825	3.4075	3.4125	3.3300
change on/off (nd)	0.0025	0.0025	-0.0025	-0.0125	-0.0125	-0.0225	-0.0325	-0.0400	-0.0400	-0.0400	-0.0425	-0.0425	-0.0425	-0.0450	-0.0450	-0.0550

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2025-02-27	2.3550	2.3700	2.3850	2.4750	2.5400	2.6750	2.7750	2.8600	2.8850	2.8900	2.9000	2.8900	2.8800	2.8450	2.8300	2.6800
2025-02-26	2.3550	2.3700	2.3900	2.4850	2.5550	2.7000	2.8050	2.9000	2.9250	2.9300	2.9400	2.9300	2.9200	2.8850	2.8700	2.7200
change on/off	0.0000	0.0000	-0.0050	-0.0100	-0.0150	-0.0250	-0.0300	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400

◎ 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
2025-02-27	105.54	112.85	2.599	2.790	2.905	3.040	3.159	3.275	3.445	3.510	2.81	2.560	6,244.13	1,192.78	1,439.70	931.73	-1500
2025-02-26	105.47	112.69	2.599	2.799	2.920	3.064	3.188	3.315	3.472	3.530	2.81	2.562	6,307.27	1,188.15	1,425.80	917.65	-1490
change	0.07	0.16	0.000	-0.009	-0.015	-0.024	-0.029	-0.040	-0.027	-0.020	0.00	-0.002	-63.14	4.63	13.90	14.08	-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
2025-03-01	3.68	3.477	3.481	3.612	4.038	4.684	6.8985	48,904.78	22,748.86	6.00	-12.75	12.000	7.250	-6.250	-10.500	-23.500
2025-02-26	3.67	3.434	3.442	3.572	4.010	4.662	6.8439	49,499.20	22,878.38	5.75	-10.25	11.750	7.100	-6.250	-8.950	-20.000
change	0.01	0.043	0.039	0.040	0.028	0.022	0.0546	-594.42	-129.52	0.25	-2.50	0.250	0.150	0.000	-1.550	-3.500

◎ 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
2025-02-27	7.50	14.25	23.00	33.00	6.75	8.75	14.00	18.75	5.25	10.00	17.25	4.75	12.00	7.25	12.75	5.50
2025-02-26	8.50	15.25	25.00	36.75	6.75	9.75	16.00	21.50	6.25	11.75	19.00	5.50	12.75	7.25	13.00	5.75
change	-1.00	-1.00	-2.00	-3.75	0.00	-1.00	-2.00	-2.75	-1.00	-1.75	-1.75	-0.75	-0.75	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
2025-02-27	9.00	15.50	29.00	13.50	23.50	32.00	10.00	18.50	21.50	8.50	11.50	3.00	2.00	-1.00	-3.50	-5.00
2025-02-26	9.50	16.50	31.00	14.50	25.00	34.50	10.50	20.00	23.00	9.50	12.50	3.00	2.00	-1.00	-3.50	-5.00
change	-0.50	-1.00	-2.00	-1.00	-1.50	-2.50	-0.50	-1.50	-1.50	-1.00	-1.00	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
2025-02-27	-49.75	-48.50	-43.75	-39.00	-35.25	-39.50	-46.00	2025-02-27	2.75	8.25	5.50	2.25	2.75	0.50	-6.50	-9.25
2025-02-26	-49.50	-48.25	-43.50	-39.25	-35.25	-39.50	-46.25	2025-02-26	2.75	8.75	6.00	2.50	3.00	0.50	-5.25	-8.25
change	-0.25	-0.25	-0.25	0.25	0.00	0.00	0.25	change	0.00	-0.50	-0.50	-0.25	-0.25	0.00	-1.25	-1.00

◎ 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	19.7	29.1	14.8	19.4	23.8	32.2	KT비론가	105.59	112.90	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	-0.05	-0.05	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.8	12.3	16.6	13.5	18.4	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	04/03/26	04/03/26	04/03/26	04/03/26	04/03/26	04/03/26	04/03/26	04/03/26
	maturity	04/03/27	06/09/27	06/03/28	05/03/29	04/03/30	04/03/31	04/03/33	04/03/36
CCS	value	05/03/26	05/03/26	05/03/26	05/03/26	05/03/26	05/03/26	05/03/26	05/03/26
	maturity	05/03/27	07/09/27	06/03/28	05/03/29	05/03/30	05/03/31	07/03/33	05/03/36

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