

# Tradition Market Summary

09-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-09	2.8600	2.9500	3.0600	3.2250	3.3650	3.5100	3.5625	3.6050	3.6275	3.6400	3.6500	3.6600	3.6600	3.6600	3.6300	3.5100
2026-03-06	2.8225	2.8725	2.9425	3.0750	3.1850	3.3050	3.3725	3.4250	3.4550	3.4775	3.4975	3.5100	3.5175	3.5375	3.5400	3.4450
change	0.0375	0.0775	0.1175	0.1500	0.1800	0.2050	0.1900	0.1800	0.1725	0.1625	0.1525	0.1500	0.1425	0.1225	0.0900	0.0650
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-09	2.3600	2.4500	2.5150	2.6600	2.7800	2.9150	3.0050	3.0950	3.1200	3.1200	3.1300	3.1200	3.1100	3.0750	3.0600	2.8500
2026-03-06	2.3600	2.4350	2.4700	2.5850	2.6800	2.8250	2.9100	3.0000	3.0250	3.0250	3.0350	3.0250	3.0150	2.9800	2.9650	2.8150
change	0.0000	0.0150	0.0450	0.0750	0.1000	0.0900	0.0950	0.0950	0.0950	0.0950	0.0950	0.0950	0.0950	0.0950	0.0950	0.0350
on/off	1.0	1.0	1.0	1.0	2.0	4.5	4.5	4.5	4.5	4.5	4.5	4.5	7.0	7.0	7.0	7.0

◎ 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
2026-03-09	104.36	109.92	2.697	2.965	3.243	3.400	3.510	3.640	3.741	3.700	2.84	2.560	5,251.87	1,102.28	1,495.50	929.80	-1560
2026-03-06	104.97	111.26	2.650	2.893	3.078	3.222	3.326	3.472	3.617	3.615	2.81	2.490	5,584.87	1,154.67	1,476.40	937.88	-1560
change	-0.61	-1.34	0.047	0.072	0.165	0.178	0.184	0.168	0.124	0.085	0.03	0.070	-333.00	-52.39	19.10	-8.08	0.0

◎ US Market Close

	SOFR	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	3y/3KTB	10y/10KTB	2yr	3yr	5yr	10yr	20yr
2026-03-09	3.65	3.550	3.567	3.694	4.101	4.716	6.8859	47,740.80	22,695.95	5.25	-13.75	12.200	11.000	-3.500	-8.100	-19.000
2026-03-06	3.66	3.556	3.587	3.724	4.138	4.758	6.9192	47,501.55	22,387.68	5.75	-12.75	10.700	8.300	-4.700	-9.950	-17.000
change	-0.01	-0.006	-0.020	-0.030	-0.037	-0.042	-0.0333	239.25	308.27	-0.50	-1.00	1.500	2.700	1.200	1.850	-2.000

◎ 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
2026-03-09	16.50	30.50	45.00	54.50	14.00	14.50	19.75	24.00	5.25	9.50	13.00	4.25	7.75	3.50	5.50	2.00
2026-03-06	13.25	24.25	36.25	48.25	11.00	12.00	18.75	24.00	6.75	12.00	17.25	5.25	10.50	5.25	9.25	4.00
change	3.25	6.25	8.75	6.25	3.00	2.50	1.00	0.00	-1.50	-2.50	-4.25	-1.00	-2.75	-1.75	-3.75	-2.00

◎ 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
2026-03-09	14.50	26.50	40.00	13.50	22.50	31.50	9.00	18.00	20.50	9.00	11.50	2.50	1.50	-1.00	-3.50	-5.00
2026-03-06	11.50	21.00	35.50	14.50	23.00	32.00	8.50	17.50	20.00	9.00	11.50	2.50	1.50	-1.00	-3.50	-5.00
change	3.00	5.50	4.50	-1.00	-0.50	-0.50	0.50	0.50	0.50	0.00	0.00	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
2026-03-09	-54.50	-58.50	-59.50	-55.75	-51.00	-52.00	-55.00	2026-03-09	9.00	20.00	11.00	0.00	-3.00	-3.00	-15.00	-12.00
2026-03-06	-47.25	-50.50	-48.00	-46.25	-42.50	-45.25	-50.25	2026-03-06	5.00	12.00	7.00	2.00	2.25	0.25	-7.25	-9.50
change	-7.25	-8.00	-11.50	-9.50	-8.50	-6.75	-4.75	change	4.00	8.00	4.00	-2.00	-5.25	-3.25	-7.75	-2.50

◎ 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	104.52	110.14	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	-0.22	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6	10*12	10*15	10*20					

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang  
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

Night Duty

T.Y Kim

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/03/26	11/03/26	11/03/26	11/03/26	11/03/26	11/03/26	11/03/26	11/03/26
	maturity	11/03/27	13/09/27	13/03/28	12/03/29	11/03/30	11/03/31	11/03/33	11/03/36
CCS	value	12/03/26	12/03/26	12/03/26	12/03/26	12/03/26	12/03/26	12/03/26	12/03/26
	maturity	12/03/27	13/09/27	13/03/28	12/03/29	12/03/30	12/03/31	14/03/33	12/03/36

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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

◎ Bloomberg : TRKW