

Tradition Market Summary

11-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-10	2.8350	2.8950	2.9775	3.1125	3.2400	3.3700	3.4325	3.4725	3.5000	3.5225	3.5375	3.5525	3.5600	3.5600	3.5300	3.4100
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
change on/off (nd)	-0.0250	-0.0550	-0.0825	-0.1125	-0.1250	-0.1400	-0.1300	-0.1325	-0.1275	-0.1175	-0.1125	-0.1075	-0.1000	-0.1000	-0.1000	-0.1000

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-10	2.3600	2.4400	2.4700	2.5700	2.6800	2.8100	2.9000	2.9900	3.0100	3.0100	3.0100	3.0000	2.9900	2.9550	2.9400	2.7300
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
change on/off	0.0000	-0.0100	-0.0450	-0.0900	-0.1000	-0.1050	-0.1050	-0.1050	-0.1100	-0.1100	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200

◎ 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
2026-03-10	104.83	111.15	2.658	2.893	3.110	3.280	3.475	3.505	3.618	3.620	2.83	2.566	5,532.59	1,137.68	1,469.30	932.86	-1560
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
change	0.47	1.23	-0.039	-0.072	-0.133	-0.120	-0.035	-0.135	-0.123	-0.080	-0.01	0.006	280.72	35.40	-26.20	3.06	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/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-03-10	3.65	3.592	3.613	3.740	4.156	4.787	6.8817	47,706.51	22,697.10	7.50	-10.00	13.000	9.000	-3.250	-5.800	-21.000
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
change	0.00	0.042	0.046	0.046	0.055	0.071	-0.0042	-34.29	1.15	2.25	3.75	0.800	-2.000	0.250	2.300	-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
2026-03-10	13.50	26.25	39.25	49.50	12.75	13.00	19.25	23.25	6.25	10.25	15.25	4.00	9.00	5.00	8.75	3.75
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
change	-3.00	-4.25	-5.75	-5.00	-1.25	-1.50	-0.50	-0.75	1.00	0.75	2.25	-0.25	1.25	1.50	3.25	1.75

◎ 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
2026-03-10	10.00	21.00	34.00	13.00	22.00	31.00	9.00	18.00	20.00	9.00	11.00	2.00	0.00	-2.00	-3.50	-5.00
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
change	-4.50	-5.50	-6.00	-0.50	-0.50	-0.50	0.00	0.00	-0.50	0.00	-0.50	-0.50	-1.50	-1.00	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
2026-03-10	-50.75	-56.00	-56.00	-53.25	-48.25	-51.25	-57.00	2026-03-10	6.00	14.25	8.25	0.00	-3.00	-3.00	-15.00	-12.00
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
change	3.75	2.50	3.50	2.50	2.75	0.75	-2.00	change	-3.00	-5.75	-2.75	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	19.7	29.0	14.7	19.3	23.7	32.0	KT비평가	104.88	111.16	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	-0.01	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					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	13/03/26	13/03/26	13/03/26	13/03/26	13/03/26	13/03/26	13/03/26	13/03/26
	maturity	15/03/27	13/09/27	13/03/28	13/03/29	13/03/30	13/03/31	14/03/33	13/03/36

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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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