

# Tradition Market Summary

12-Mar-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-11	2.8425	2.8875	2.9575	3.0875	3.2050	3.3350	3.4050	3.4525	3.4825	3.5075	3.5250	3.5425	3.5525	3.5625	3.5425	3.4350
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
change on/off (nd)	0.0075	-0.0075	-0.0200	-0.0250	-0.0350	-0.0350	-0.0275	-0.0200	-0.0175	-0.0150	-0.0125	-0.0100	-0.0075	0.0025	0.0125	0.0250

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-11	2.3600	2.4350	2.4550	2.5550	2.6650	2.7950	2.8850	2.9750	2.9950	2.9950	2.9950	2.9850	2.9750	2.9400	2.9250	2.7150
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
change on/off	0.0000	-0.0050	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150

## ◎ 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
2026-03-11	104.97	111.32	2.645	2.887	3.097	3.250	3.452	3.470	3.612	3.615	2.83	2.565	5,609.95	1,136.83	1,466.50	930.28	-1560
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	-1570
change	0.14	0.17	-0.013	-0.006	-0.013	-0.030	-0.023	-0.035	-0.006	-0.005	0.00	-0.001	77.36	-0.85	-2.80	-2.58	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
2026-03-11	3.64	3.653	3.672	3.801	4.228	4.878	6.8802	47,417.27	22,716.13	8.75	-8.75	10.800	8.500	-1.750	-5.950	-18.000
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
change	-0.01	0.061	0.059	0.061	0.072	0.091	-0.0015	-289.24	19.03	1.25	1.25	-2.200	-0.500	1.500	-0.150	3.000

## ◎ 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
2026-03-11	13.00	24.75	37.75	49.50	11.75	13.00	20.00	24.75	7.00	11.75	17.25	4.75	10.25	5.50	10.00	4.50
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
change	-0.50	-1.50	-1.50	0.00	-1.00	0.00	0.75	1.50	0.75	1.50	2.00	0.75	1.25	0.50	1.25	0.75

## ◎ 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
2026-03-11	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
2026-03-10	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
change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2026-03-11	-50.25	-54.00	-54.00	-52.00	-47.75	-51.25	-57.75	2026-03-11	4.50	11.50	7.00	1.00	-1.00	-2.00	-11.75	-10.75
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
change	0.50	2.00	2.00	1.25	0.50	0.00	-0.75	change	-1.50	-2.75	-1.25	1.00	2.00	1.00	3.25	1.25

## ◎ 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		104.99	111.34	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		-0.02	-0.02	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.6				23.9					

## ◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	15/03/36
CCS	value	16/03/26	16/03/26	16/03/26	16/03/26	16/03/26	16/03/26	16/03/26	16/03/26
	maturity	16/03/27	17/09/27	16/03/28	16/03/29	18/03/30	17/03/31	16/03/33	17/03/36

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◎ Bloomberg : TRKW

## Night Duty

Y.S Jo