

# Tradition Market Summary

17-Mar-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-16	2.8500	2.9325	3.0350	3.1850	3.3150	3.4525	3.5100	3.5525	3.5725	3.5925	3.6050	3.6175	3.6275	3.6350	3.6250	3.5100
2026-03-13	2.8750	2.9550	3.0550	3.2025	3.3325	3.4675	3.5250	3.5625	3.5875	3.6075	3.6225	3.6350	3.6425	3.6500	3.6400	3.5250
change on/off (nd)	-0.0250	-0.0225	-0.0200	-0.0175	-0.0175	-0.0150	-0.0150	-0.0100	-0.0150	-0.0150	-0.0175	-0.0175	-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
2026-03-16	2.3650	2.5000	2.5150	2.6200	2.7350	2.8750	2.9650	3.0550	3.0700	3.0700	3.0750	3.0650	3.0550	3.0200	3.0050	2.7950
2026-03-13	2.3600	2.5000	2.5400	2.6450	2.7600	2.8850	2.9800	3.0650	3.0850	3.0850	3.0850	3.0750	3.0650	3.0300	3.0150	2.8050
change on/off	0.0050	0.0000	-0.0250	-0.0250	-0.0250	-0.0100	-0.0150	-0.0100	-0.0150	-0.0150	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100

## ◎ 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
2026-03-16	104.83	111.00	2.648	2.903	3.146	3.306	3.522	3.562	3.680	3.690	2.82	2.529	5,549.85	1,138.29	1,497.50	937.64	-1680
2026-03-13	104.75	110.85	2.662	2.920	3.165	3.332	3.540	3.560	3.700	3.705	2.83	2.539	5,487.24	1,152.96	1,493.70	938.46	-1650
change	0.08	0.15	-0.014	-0.017	-0.019	-0.026	-0.018	0.002	-0.020	-0.015	-0.01	-0.010	62.61	-14.67	3.80	-0.82	-30.0

## ◎ 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
2026-03-16	3.65	3.673	3.683	3.798	4.222	4.868	6.8933	46,946.41	22,374.18	15.75	-4.75	16.900	14.650	-0.950	-5.250	-18.000
2026-03-13	3.65	3.729	3.747	3.868	4.283	4.908	6.8990	46,558.47	22,105.36	14.50	-5.00	16.750	13.550	0.250	-5.750	-18.000
change	0.00	-0.056	-0.064	-0.070	-0.061	-0.040	-0.0057	387.94	268.82	1.25	0.25	0.150	1.100	-1.200	0.500	0.000

## ◎ 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
2026-03-16	15.00	28.00	41.75	51.75	13.00	13.75	19.50	23.75	5.75	10.00	14.00	4.25	8.25	4.00	7.50	3.50
2026-03-13	14.75	27.75	41.25	50.75	13.00	13.50	19.25	23.00	5.75	9.50	14.00	3.75	8.25	4.50	8.00	3.50
change	0.25	0.25	0.50	1.00	0.00	0.25	0.25	0.75	0.00	0.50	0.00	0.50	0.00	-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
2026-03-16	10.50	22.00	36.00	14.00	23.00	32.00	9.00	18.00	19.50	9.00	10.50	1.50	0.00	-1.50	-3.50	-5.00
2026-03-13	10.50	22.00	34.50	12.50	22.00	30.50	9.50	18.00	20.00	8.50	10.50	2.00	0.00	-2.00	-3.50	-5.00
change	0.00	0.00	1.50	1.50	1.00	1.50	-0.50	0.00	-0.50	0.50	0.00	-0.50	0.00	0.50	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
2026-03-16	-52.00	-58.00	-57.75	-54.50	-49.75	-52.25	-57.25	2026-03-16	8.25	18.50	10.25	0.75	-0.25	-1.00	-11.75	-11.50
2026-03-13	-51.50	-57.25	-58.25	-54.50	-49.75	-52.25	-57.75	2026-03-13	8.00	18.00	10.00	0.75	-0.25	-1.00	-11.75	-11.50
change	-0.50	-0.75	0.50	0.00	0.00	0.00	0.50	change	0.25	0.50	0.25	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	23.7	32.0	KT비평가	104.85	111.01	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	-0.01	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	18/03/26	18/03/26	18/03/26	18/03/26	18/03/26	18/03/26	18/03/26	18/03/26
	maturity	18/03/27	20/09/27	20/03/28	19/03/29	18/03/30	18/03/31	18/03/33	18/03/36
CCS	value	19/03/26	19/03/26	19/03/26	19/03/26	19/03/26	19/03/26	19/03/26	19/03/26
	maturity	19/03/27	20/09/27	20/03/28	19/03/29	19/03/30	19/03/31	21/03/33	19/03/36

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◎ Bloomberg : TRKW

## Night Duty

J.K Kim