

Tradition Market Summary

19-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-18	2.8650	2.9475	3.0550	3.1900	3.3000	3.4050	3.4550	3.4900	3.5150	3.5275	3.5375	3.5475	3.5600	3.5675	3.5575	3.4425
2026-03-17	2.8750	2.9700	3.0750	3.2150	3.3375	3.4600	3.5250	3.5725	3.6000	3.6150	3.6250	3.6375	3.6500	3.6575	3.6475	3.5325
change on/off (nd)	-0.0100	-0.0225	-0.0200	-0.0250	-0.0375	-0.0550	-0.0700	-0.0825	-0.0850	-0.0875	-0.0875	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-18	2.3600	2.4650	2.4900	2.5950	2.7250	2.8750	2.9750	3.0700	3.0850	3.0850	3.0900	3.0800	3.0700	3.0350	3.0200	2.8100
2026-03-17	2.3650	2.4800	2.5000	2.6100	2.7250	2.8850	2.9850	3.0800	3.0950	3.0950	3.1000	3.0900	3.0800	3.0450	3.0300	2.8200
change on/off	-0.0050	-0.0150	-0.0100	-0.0150	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-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
2026-03-18	104.45	111.19	2.643	2.912	3.110	3.265	3.480	3.517	3.610	3.630	2.83	2.499	5,925.03	1,164.38	1,483.10	941.36	-1660
2026-03-17	104.20	110.25	2.648	2.920	3.150	3.327	3.540	3.582	3.700	3.695	2.83	2.519	5,640.48	1,136.94	1,493.60	935.82	-1680
change	0.25	0.94	-0.005	-0.008	-0.040	-0.062	-0.060	-0.065	-0.090	-0.065	0.00	-0.020	284.55	27.44	-10.50	5.54	20.0

◎ 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
2026-03-18	3.65	3.779	3.779	3.876	4.265	4.884	6.9002	46,225.15	22,152.42	-2.00	-9.50	19.000	14.000	-2.700	-5.000	-18.750
2026-03-17	3.70	3.676	3.679	3.788	4.200	4.843	6.8841	46,993.26	22,479.53	-5.25	-11.00	18.750	13.300	-0.950	-5.000	-16.250
change	-0.05	0.103	0.100	0.088	0.065	0.041	0.0161	-768.11	-327.11	3.25	1.50	0.250	0.700	-1.750	0.000	-2.500

◎ 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
2026-03-18	13.50	24.50	35.00	43.50	11.00	10.50	15.50	19.00	5.00	8.50	12.25	3.50	7.25	3.75	7.00	3.25
2026-03-17	14.00	26.25	38.50	49.75	12.25	12.25	18.75	23.50	6.50	11.25	15.50	4.75	9.00	4.25	7.75	3.50
change	-0.50	-1.75	-3.50	-6.25	-1.25	-1.75	-3.25	-4.50	-1.50	-2.75	-3.25	-1.25	-1.75	-0.50	-0.75	-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
2026-03-18	10.50	23.50	38.50	15.00	25.00	34.50	10.00	19.50	21.00	9.50	11.00	1.50	0.00	-1.50	-3.50	-5.00
2026-03-17	11.00	22.50	38.50	16.00	26.00	35.50	10.00	19.50	21.00	9.50	11.00	1.50	0.00	-1.50	-3.50	-5.00
change	-0.50	1.00	0.00	-1.00	-1.00	-1.00	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
2026-03-18	-56.50	-57.50	-53.00	-48.00	-42.00	-44.25	-49.00	2026-03-18	8.25	19.00	10.75	0.75	-0.25	-1.00	-11.75	-11.50
2026-03-17	-57.50	-61.25	-57.50	-54.00	-49.25	-52.00	-57.00	2026-03-17	9.50	20.00	10.50	0.75	-0.25	-1.00	-11.75	-11.50
change	1.00	3.75	4.50	6.00	7.25	7.75	8.00	change	-1.25	-1.00	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	32.1	KT비평가	104.64	111.35	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	-0.19	-0.16	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.8	12.3	16.6	13.5	18.3	13.6	14.3	17.9	23.9					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/03/26	20/03/26	20/03/26	20/03/26	20/03/26	20/03/26	20/03/26	20/03/26
	maturity	22/03/27	20/09/27	20/03/28	20/03/29	20/03/30	20/03/31	21/03/33	20/03/36
CCS	value	23/03/26	23/03/26	23/03/26	23/03/26	23/03/26	23/03/26	23/03/26	23/03/26
	maturity	23/03/27	23/09/27	23/03/28	23/03/29	25/03/30	24/03/31	23/03/33	24/03/36

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

◎ Bloomberg : TRKW

Night Duty

Y.S Jo