

Tradition Market Summary

25-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-24	2.8950	3.0600	3.2600	3.5000	3.6075	3.6900	3.7375	3.7600	3.7650	3.7625	3.7625	3.7625	3.7600	3.7300	3.6900	3.5200
2026-03-23	2.9550	3.1550	3.3800	3.6200	3.7350	3.8100	3.8600	3.8825	3.8775	3.8650	3.8575	3.8525	3.8400	3.8175	3.8150	3.6150
change	-0.0600	-0.0950	-0.1200	-0.1200	-0.1275	-0.1200	-0.1225	-0.1225	-0.1125	-0.1025	-0.0950	-0.0900	-0.0800	-0.0875	-0.1250	-0.0950
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-24	2.4550	2.6750	2.6600	2.8300	2.9850	3.1000	3.2050	3.3000	3.3100	3.3100	3.3150	3.3050	3.2950	3.2600	3.2150	2.9950
2026-03-23	2.4500	2.6700	2.7400	2.8750	2.9950	3.1150	3.2250	3.3150	3.3250	3.3250	3.3300	3.3200	3.3100	3.2750	3.2300	3.0100
change	0.0050	0.0050	-0.0800	-0.0450	-0.0100	-0.0150	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off	1.0	1.0	1.0	4.5	4.5	4.5	4.5	4.5	4.5	5.0	5.0	5.0	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
2026-03-24	103.57	109.04	2.768	3.110	3.430	3.532	3.730	3.755	3.838	3.822	2.81	2.532	5,553.92	1,121.44	1,495.20	943.23	-1730
2026-03-23	103.26	108.51	2.767	3.115	3.480	3.630	3.817	3.838	3.885	3.835	2.81	2.521	5,405.75	1,096.89	1,517.30	940.58	-1710
change	0.31	0.53	0.001	-0.005	-0.050	-0.098	-0.087	-0.083	-0.047	-0.013	0.00	0.011	148.17	24.55	-22.10	2.65	-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/3KTBF	10y/10KTBF	2yr	3yr	5yr	10yr	20yr
2026-03-24	3.62	3.904	3.908	4.000	4.368	4.933	6.8946	46,124.06	21,761.89	-4.00	-14.00	17.750	15.800	0.500	-7.800	-30.200
2026-03-23	3.62	3.856	3.869	3.971	4.350	4.921	6.8854	46,208.47	21,946.76	-3.00	-12.00	25.500	18.000	4.450	-4.500	-22.000
change	0.00	0.048	0.039	0.029	0.018	0.012	0.0092	-84.41	-184.87	-1.00	-2.00	-7.750	-2.200	-3.950	-3.300	-8.200

◎ 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
2026-03-24	24.00	34.75	43.00	50.00	10.75	8.25	13.00	15.25	4.75	7.00	7.25	2.25	2.50	0.25	0.00	-0.25
2026-03-23	24.00	35.50	43.00	50.25	11.50	7.50	12.50	14.75	5.00	7.25	5.50	2.25	0.50	-1.75	-4.25	-2.50
change	0.00	-0.75	0.00	-0.25	-0.75	0.75	0.50	0.50	-0.25	-0.25	1.75	0.00	2.00	2.00	4.25	2.25

◎ 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
2026-03-24	17.00	32.50	44.00	11.50	22.00	31.50	10.50	20.00	21.00	9.50	10.50	1.00	-0.50	-1.50	-3.50	-8.00
2026-03-23	13.50	25.50	37.50	12.00	23.00	32.00	11.00	20.00	21.00	9.00	10.00	1.00	-0.50	-1.50	-3.50	-8.00
change	3.50	7.00	6.50	-0.50	-1.00	-0.50	-0.50	0.00	0.00	0.50	0.50	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
2026-03-24	-60.00	-62.25	-59.00	-53.25	-46.00	-45.25	-46.50	2026-03-24	16.50	36.50	20.00	-3.00	-7.00	-4.00	-24.00	-17.00
2026-03-23	-64.00	-74.00	-69.50	-63.50	-56.75	-54.00	-53.00	2026-03-23	20.00	42.50	22.50	-2.25	-2.50	-0.25	-22.50	-20.00
change	4.00	11.75	10.50	10.25	10.75	8.75	6.50	change	-3.50	-6.00	-2.50	-0.75	-4.50	-3.75	-1.50	3.00

◎ 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	23.6	31.9	KT비평가	103.76	109.24	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	-0.20	07월 16일	08월 27일	10월 22일	11월 26일		
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5		14.5	18.1	24.1					

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Night Duty

H.J Nah

◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW