

Tradition Market Summary

26-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-25	2.8900	3.0450	3.2300	3.4800	3.5950	3.6850	3.7325	3.7600	3.7675	3.7700	3.7700	3.7725	3.7750	3.7450	3.7025	3.5325
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
change on/off (nd)	-0.0050	-0.0150	-0.0300	-0.0200	-0.0125	-0.0050	-0.0050	0.0000	0.0025	0.0075	0.0075	0.0100	0.0150	0.0150	0.0125	0.0125

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-25	2.4450	2.6350	2.6500	2.8100	2.9650	3.0800	3.1850	3.2800	3.2900	3.2900	3.2950	3.2850	3.2750	3.2400	3.1950	2.9750
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
change on/off	-0.0100	-0.0400	-0.0100	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200

◎ 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
2026-03-25	103.50	108.82	2.790	3.138	3.459	3.555	3.748	3.782	3.855	3.835	2.82	2.531	5,642.21	1,159.55	1,499.70	943.82	-1670
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
change	-0.07	-0.22	0.022	0.028	0.029	0.023	0.018	0.027	0.017	0.013	0.01	-0.001	88.29	38.11	4.50	0.59	60.0

◎ 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
2026-03-25	3.63	3.887	3.883	3.977	4.332	4.902	6.9029	46,429.49	21,929.83	-7.00	-15.00	13.600	13.000	-2.200	-8.000	-30.250
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
change	0.01	-0.017	-0.025	-0.023	-0.036	-0.031	0.0083	305.43	167.94	-3.00	-1.00	-4.150	-2.800	-2.700	-0.200	-0.050

◎ 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
2026-03-25	25.00	36.50	45.50	53.00	11.50	9.00	13.75	16.50	4.75	7.50	8.50	2.75	3.75	1.00	1.50	0.50
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
change	1.00	1.75	2.50	3.00	0.75	0.75	0.75	1.25	0.00	0.50	1.25	0.50	1.25	0.75	1.50	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
2026-03-25	16.00	31.50	43.00	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
2026-03-24	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
change	-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	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
2026-03-25	-58.00	-63.00	-60.50	-54.75	-48.00	-48.00	-50.00	2026-03-25	15.50	34.00	18.50	-3.00	-7.25	-4.25	-24.25	-17.00
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
change	2.00	-0.75	-1.50	-1.50	-2.00	-2.75	-3.50	change	-1.00	-2.50	-1.50	0.00	-0.25	-0.25	-0.25	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	23.6	31.9	KT비평가	103.69	109.07	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	-0.25	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	10*12	10*15	10*20					

◎ Staff

J.W Shim S.S Uhm J.K Ko H.N Yang
H.J Nah Y.S Jo J.K Kim E.Y Park T.Y Kim

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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

◎ Bloomberg : TRKW

Night Duty

Y.S Jo

◎ Deal-slip DATE (not for ND IRS)

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