

# Tradition Market Summary

27-Mar-26

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-26	2.9250	3.0700	3.2450	3.4750	3.5900	3.6725	3.7100	3.7400	3.7575	3.7625	3.7700	3.7750	3.7775	3.7525	3.7100	3.5400
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
change on/off (nd)	0.0350	0.0250	0.0150	-0.0050	-0.0050	-0.0125	-0.0225	-0.0200	-0.0100	-0.0075	0.0000	0.0025	0.0025	0.0075	0.0075	0.0075

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-26	2.4500	2.6900	2.7150	2.8650	2.9750	3.0950	3.1950	3.3000	3.3100	3.3100	3.3150	3.3050	3.2950	3.2600	3.2150	2.9950
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
change on/off	0.0050	0.0550	0.0650	0.0550	0.0100	0.0150	0.0100	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
2026-03-26	103.52	108.85	2.843	3.160	3.446	3.545	3.743	3.788	3.850	3.875	2.82	2.531	5,460.46	1,136.64	1,507.00	944.45	-1650
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
change	0.02	0.03	0.053	0.022	-0.013	-0.010	-0.005	0.006	-0.005	0.040	0.00	0.000	-181.75	-22.91	7.30	0.63	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
2026-03-26	3.64	3.982	3.984	4.089	4.412	4.927	6.9161	45,960.11	21,408.08	-7.75	-14.50	14.400	12.750	-4.800	-7.250	-33.500
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
change	0.01	0.095	0.101	0.112	0.080	0.025	0.0132	-469.38	-521.75	-0.75	0.50	0.800	-0.250	-2.600	0.750	-3.250

## ◎ 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
2026-03-26	23.00	34.50	42.75	49.50	11.50	8.25	12.00	15.00	3.75	6.75	9.00	3.00	5.25	2.25	3.75	1.50
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
change	-2.00	-2.00	-2.75	-3.50	0.00	-0.75	-1.75	-1.50	-1.00	-0.75	0.50	0.25	1.50	1.25	2.25	1.00

## ◎ 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
2026-03-26	15.00	26.00	38.00	12.00	22.00	32.50	10.00	20.50	21.50	10.50	11.50	1.00	-0.50	-1.50	-3.50	-8.00
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
change	-1.00	-5.50	-5.00	0.50	0.00	1.00	-0.50	0.50	0.50	1.00	1.00	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
2026-03-26	-53.00	-61.50	-57.75	-51.50	-44.00	-45.25	-48.25	2026-03-26	14.50	32.00	17.50	-2.50	-6.75	-4.25	-23.75	-17.00
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
change	5.00	1.50	2.75	3.25	4.00	2.75	1.75	change	-1.00	-2.00	-1.00	0.50	0.50	0.00	0.50	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	103.73	109.10	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	-0.21	-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	14.5	18.1	24.1					

## ◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

## Night Duty

E.Y Park