

Tradition Market Summary

31-Mar-26

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-30	2.9275	3.0725	3.2525	3.4600	2.5600	3.6550	3.7075	3.7475	3.7650	3.7775	3.7850	3.7925	3.7975	3.7725	3.7300	3.5575
2026-03-27	2.9675	3.1150	3.3025	3.5300	3.6400	3.7350	3.7725	3.8050	3.8200	3.8225	3.8250	3.8300	3.8325	3.8075	3.7650	3.5925
change	-0.0400	-0.0425	-0.0500	-0.0700	-1.0800	-0.0800	-0.0650	-0.0575	-0.0550	-0.0450	-0.0400	-0.0375	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2026-03-30	2.4700	2.6850	2.7350	2.9050	3.0300	3.1200	3.2100	3.2950	3.2950	3.2850	3.2800	3.2650	3.2550	3.2200	3.1750	2.9550
2026-03-27	2.4550	2.7300	2.7800	2.9400	3.0450	3.1450	3.2450	3.3500	3.3600	3.3600	3.3650	3.3550	3.3450	3.3100	3.2650	3.0450
change	0.0150	-0.0450	-0.0450	-0.0350	-0.0150	-0.0250	-0.0350	-0.0550	-0.0650	-0.0750	-0.0850	-0.0900	-0.0900	-0.0900	-0.0900	-0.0900
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
2026-03-30	103.57	108.49	2.865	3.163	3.450	3.542	3.762	3.800	3.895	3.895	2.82	2.512	5,277.30	1,107.05	1,515.70	949.92	-1570
2026-03-27	103.37	108.17	2.871	3.189	3.492	3.592	3.795	3.840	3.925	3.932	2.82	2.521	5,438.87	1,141.51	1,508.90	941.45	-1620
change	0.20	0.32	-0.006	-0.026	-0.042	-0.050	-0.033	-0.040	-0.030	-0.037	0.00	-0.009	-161.57	-34.46	6.80	8.47	50.0

◎ 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
2026-03-30	3.63	3.838	3.859	3.990	4.350	4.909	6.9178	45,216.14	20,794.64	-7.50	-16.50	-89.000	11.300	-5.250	-9.750	-33.750
2026-03-27	3.65	3.914	3.938	4.068	4.428	4.965	6.9205	45,166.64	20,948.36	-6.50	-16.75	14.800	14.300	-3.500	-9.250	-33.950
change	-0.02	-0.076	-0.079	-0.078	-0.078	-0.056	-0.0027	49.50	-153.72	-1.00	0.25	-103.800	-3.000	-1.750	-0.500	0.200

◎ 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
2026-03-30	20.75	-69.25	40.25	49.50	-90.00	109.50	114.75	118.75	5.25	9.25	12.25	4.00	7.00	3.00	5.00	2.00
2026-03-27	22.75	-33.75	43.25	50.25	11.00	9.50	13.25	16.50	3.75	7.00	8.75	3.25	5.00	1.75	2.75	1.00
change	-2.00	-103.00	-3.00	-0.75	-101.00	100.00	101.50	102.25	1.50	2.25	3.50	0.75	2.00	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
2026-03-30	17.00	29.50	38.50	9.00	18.00	26.50	9.00	17.50	16.50	8.50	7.50	-1.00	-4.00	-3.00	-3.50	-8.00
2026-03-27	16.00	26.50	36.50	10.00	20.00	30.50	10.00	20.50	21.50	10.50	11.50	1.00	-0.50	-1.50	-3.50	-8.00
change	1.00	3.00	2.00	-1.00	-2.00	-4.00	-1.00	-3.00	-5.00	-2.00	-4.00	-2.00	-3.50	-1.50	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
2026-03-30	-51.75	47.00	-53.50	-49.75	-45.25	-49.25	-54.25	2026-03-30	14.50	32.50	18.00	-2.50	-6.75	-4.25	-24.00	-17.25
2026-03-27	-52.25	-59.50	-59.00	-52.75	-45.50	-46.25	-48.75	2026-03-27	14.75	33.50	18.75	-2.50	-6.75	-4.25	-24.00	-17.25
change	0.50	106.50	5.50	3.00	0.25	-3.00	-5.50	change	-0.25	-1.00	-0.75	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	19.8	28.9	14.6	19.0	23.4	31.5	KTBI론가	103.73	108.73	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	-0.16	-0.24	07월 16일	08월 27일	10월 22일	11월 26일	
13.1	16.0	21.7	12.3	16.5	13.5	18.3	13.5		14.5	18.1					

◎ Deal-slip DATE (not for ND IRS)

		1y	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	01/04/26	01/04/26	01/04/26	01/04/26	01/04/26	01/04/26	01/04/26	01/04/26
	maturity	01/04/27	01/10/27	03/04/28	02/04/29	01/04/30	01/04/31	01/04/33	01/04/36
CCS	value	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26	02/04/26
	maturity	02/04/27	05/10/27	03/04/28	02/04/29	02/04/30	02/04/31	04/04/33	02/04/36

◎ 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

J.K Kim