IPS Daily Morning Brief

2019-01-24

종가 기준일 2019-01-23

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8525	0.50	1.8540	1.8673	1.8365	1.9125	1.4125	2.2475	1.2875
9M	1.8450	0.50	1.8465	1.8541	1.8420	1.9125	1.4550	2.1975	1.2500
1Y	1.8300	0.00	1.8335	1.8365	1.8415	1.9200	1.5000	2.1825	1.2200
1.5Y	1.8175	0.00	1.8190	1.8154	1.8425	2.0250	1.5550	2.1925	1.1900
2Y	1.7925	0.00	1.7990	1.7874	1.8379	2.1150	1.6000	2.2175	1.1675
3Y	1.7675	0.00	1.7770	1.7613	1.8356	2.2225	1.6750	2.2800	1.1550
4Y	1.7650	0.00	1.7715	1.7566	1.8457	2.2950	1.6900	2.3600	1.1575
5Y	1.7650	-0.25	1.7730	1.7551	1.8558	2.3400	1.6825	2.4375	1.1575
7Y	1.7750	-0.25	1.7830	1.7654	1.8754	2.3950	1.7000	2.5500	1.1675
10Y	1.8225	-0.25	1.8305	1.8125	1.9305	2.4850	1.7525	2.6950	1.2125
12Y	1.8500	-0.25	1.8565	1.8361	1.9562	2.5225	1.7750	2.7675	1.2150
15Y	1.8625	-0.50	1.8710	1.8515	1.9647	2.5400	1.7950	2.8450	1.2150
20Y	1.8225	-0.25	1.8275	1.8084	1.9449	2.5600	1.7500	2.9925	1.2150
6*9M	-0.75	0.00	-0.75	-1.31	0.55	12.50	-2.25	12.50	-6.00
9*12M	-1.50	-0.50	-1.30	-1.76	-0.05	10.50	-3.00	10.50	-4.25
1*2Y	-3.75	0.00	-3.45	-4.91	-0.35	23.00	-6.75	23.00	-6.75
2*3Y	-2.50	0.00	-2.20	-2.61	-0.23	13.25	-4.25	13.25	-4.25
2*4Y	-2.75	0.00	-2.75	-3.08	0.78	21.75	-4.75	23.50	-4.75
2*5Y	-2.75	-0.25	-2.60	-3.23	1.78	27.25	-5.50	34.00	-5.50
3*4Y	-0.25	0.00	-0.55	-0.46	1.00	8.50	-1.00	11.25	-1.00
3*5Y	-0.25	-0.25	-0.40	-0.61	2.01	14.00	-1.50	22.00	-1.50
4*5Y	0.00	-0.25	0.15	-0.15	1.01	6.00	-0.75	10.75	-0.75
5*7Y	1.00	0.00	1.00	1.03	1.97	7.25	0.00	14.75	0.00
5*10Y	5.75	0.00	5.75	5.74	7.48	16.25	4.00	30.75	3.75
7*10Y	4.75	0.00	4.75	4.71	5.51	9.50	4.00	16.75	3.00
10*12Y	2.75	0.00	2.60	2.36	2.57	4.50	2.00	7.75	-0.25
10*15Y	4.00	-0.25	4.05	3.90	3.42	6.75	2.00	15.00	-0.75
10*20Y	0.00	0.00	-0.30	-0.41	1.44	10.25	-1.50	31.00	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.814	0.20	1.812	1.802	1.845	1.935	1.451	2.153	1.237
1.5Y	1.832	0.10	1.834	1.833	1.882	2.113	1.585	2.185	1.232
2Y	1.824	0.70	1.827	1.829	1.883	2.230	1.675	2.230	1.225
3Y	1.800	0.30	1.806	1.806	1.864	2.315	1.737	2.315	1.200
4Y	1.865	0.00	1.877	1.877	1.946	2.502	1.849	2.502	1.232
5Y	1.867	-0.20	1.881	1.876	1.952	2.602	1.825	2.602	1.217
7Y	1.976	-0.50	1.988	1.971	2.040	2.728	1.913	2.728	1.270
10Y	1.986	-0.90	2.000	1.976	2.079	2.815	1.923	2.862	1.355
20Y	2.037	-1.30	2.043	1.998	2.058	2.792	1.910	3.042	1.430

기타금리	Lv.	전일비
91d CD	1.86	0.00
CALL	1.78	1.00

국채선물	Lv.	전일비	시	고	저
KTB	109.29	-0.01	109.30	109.33	109.26
LKTB	127.05	0.05	127.10	127.19	126.88

BOND SWAP SPRD

(1-2Y 통안, 3-10Y 국고,금투협 시가평가 민평평균 기준)

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.60	-0.20	2.19	3.46	-0.34	6.75	-11.20	9.00	-17.75
1.5Y	-1.45	-0.10	-1.46	-1.72	-3.94	0.40	-15.60	2.50	-19.10
2Y	-3.15	-0.70	-2.76	-4.15	-4.54	-0.25	-18.30	0.50	-25.15
3Y	-3.25	-0.30	-2.94	-4.45	-2.86	2.55	-13.50	4.75	-19.50
4Y	-10.00	0.00	-10.59	-12.00	-10.00	-4.50	-25.00	2.00	-30.35
5Y	-10.20	-0.05	-10.76	-12.12	-9.58	-3.20	-27.25	4.55	-27.25
7Y	-20.10	0.25	-20.50	-20.55	-16.42	-7.85	-35.15	-4.70	-37.65
10Y	-16.35	0.65	-16.95	-16.32	-14.83	-7.50	-37.50	-7.50	-38.70
20Y	-21.45	1.05	-21.59	-18.97	-11.32	1.75	-34.95	1.75	-48.50

BASIS SWAP

Lv.	전일비
-48.00	1.00
-53.25	1.50
-57.25	1.50
-57.25	1.50
-57.50	1.50
-57.50	1.75
-52.50	1.75
-43.75	1.75

CRS

USD/KRW 1127.30 (-3.20)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.3500	1.00	1.6200	0.8900	1*2Y	-13.00	0.50
1.5Y	1.2850	1.50	1.6600	0.9050	2*3Y	-2.50	0.00
2Y	1.2200	1.50	1.6950	0.9200	2*5Y	-3.00	0.00
3Y	1.1950	1.50	1.7550	0.9850	3*4Y	-0.50	0.00
4Y	1.1900	1.50	1.8000	1.0700	3*5Y	-0.50	0.00
5Y	1.1900	1.50	1.8500	1.0400	4*5Y	0.00	0.00
7Y	1.2500	1.50	1.8950	1.0950	5*7Y	6.00	0.00
10Y	1.3850	1.50	2.0500	1.2600	5*10Y	19.50	0.00

U.S. TREASURY

(한국 영업일 기준 전일비)

Tenor	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
2Y	2.5829	-0.0040	2.5869	2.6201	2.6201	2.9773	1.2620	2.9773	0.3100
10Y	2.7458	0.0070	2.7388	2.7856	2.7856	3.2382	2.0387	3.2382	1.3600

U.S. TREASURY - KTB

(한국 영업일 기준 전일비)

Tenor	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
2Y	75.89	-1.1	76.99	78.81	78.51	103.03	-53.43	103.03	-187.00
10Y	75.98	1.60	74.38	75.56	77.36	98.82	-24.46	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	3.00	-0.25	3.25	4.00	3.50	42.50	-0.25	62.75	-0.25
KTB 2*10Y	16.20	-1.60	17.80	19.80	17.70	63.50	8.50	82.90	8.50
UST 2*10Y	16.29	1.10	15.19	16.55	16.55	85.87	8.46	191.00	8.46

TODAY MARKET DEAL LEVEL

IRS		ODD Tenor	8y 79.5/80
06M			
09M			
01Y	83		
1.5Y			
02Y		SPRD	1*2y -3.75
03Y	76/76.25/76.5/76.75		1*3y -6.5
04Y			2*10y -3.25
05Y			4*5 0.25
07Y			5*10 5.5
10Y			
12Y			
15Y			
20Y			
CRS	3y 19.5		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	116 건	21	95	75	94	103	116	147
금 액	33,194 억원	-2,029	35,223	16,060	24,205	51,818	34,637	38,558

장중동향

국고채 금리, 금통위 대기하며 보합권 혼조세. 커브 플래트닝.

IRS, 금통위 앞두고 보합 마감.

CRS, 전 구간 금리 상승.