IPS Daily Morning Brief

2018-12-19

종가 기준일 2018-12-18

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8950	-0.25	1.8965	1.8538	1.8010	1.9050	1.4050	2.3625	1.2875
9M	1.8800	-0.25	1.8815	1.8593	1.8314	1.9125	1.4450	2.3625	1.2500
1Y	1.8600	-0.25	1.8625	1.8600	1.8527	1.9200	1.4850	2.3675	1.2200
1.5Y	1.8400	-0.75	1.8490	1.8626	1.8831	2.0250	1.5425	2.3975	1.1900
2Y	1.8175	-1.25	1.8315	1.8596	1.9039	2.1150	1.5950	2.4350	1.1675
3Y	1.7825	-1.50	1.8020	1.8550	1.9297	2.2225	1.6700	2.5200	1.1550
4Y	1.7800	-1.50	1.7995	1.8644	1.9566	2.2950	1.7175	2.6075	1.1575
5Y	1.7775	-2.00	1.8030	1.8746	1.9795	2.3400	1.7600	2.6700	1.1575
7Y	1.7900	-2.00	1.8170	1.8945	2.0091	2.3950	1.7900	2.7775	1.1675
10Y	1.8400	-2.00	1.8710	1.9511	2.0711	2.4850	1.8400	2.9050	1.2125
12Y	1.8625	-2.00	1.8920	1.9764	2.1010	2.5225	1.8625	2.9575	1.2150
15Y	1.8700	-2.00	1.8985	1.9833	2.1065	2.5400	1.8650	3.0100	1.2150
20Y	1.8425	-2.00	1.8765	1.9705	2.1043	2.5600	1.8425	3.1300	1.2150

6*9M	-1.50	0.00	-1.50	0.55	3.05	12.50	-1.50	12.50	-6.00
9*12M	-2.00	0.00	-1.90	0.07	2.13	10.50	-2.00	10.50	-4.25
1*2Y	-4.25	-1.00	-3.10	-0.04	5.12	23.00	-4.25	23.00	-5.50
2*3Y	-3.50	-0.25	-2.95	-0.46	2.58	13.25	-3.50	13.25	-3.50
2*4Y	-3.75	-0.25	-3.20	0.48	5.27	21.75	-3.75	23.50	-3.75
2*5Y	-4.00	-0.75	-2.85	1.50	7.57	27.25	-4.00	34.00	-4.00
3*4Y	-0.25	0.00	-0.25	0.94	2.69	8.50	-0.75	11.25	-0.75
3*5Y	-0.50	-0.50	0.10	1.96	4.98	14.00	-1.00	22.00	-1.00
4*5Y	-0.25	-0.50	0.35	1.03	2.30	6.00	-0.50	10.75	-0.50
5*7Y	1.25	0.00	1.40	1.99	2.95	7.25	0.00	14.75	0.00
5*10Y	6.25	0.00	6.80	7.65	9.16	16.25	4.00	30.75	3.75
7*10Y	5.00	0.00	5.40	5.66	6.20	9.50	4.00	16.75	3.00
10*12Y	2.25	0.00	2.10	2.53	2.99	4.50	2.00	7.75	-0.25
10*15Y	3.00	0.00	2.75	3.21	3.54	6.75	2.00	15.00	-0.75
10*20Y	0.25	0.00	0.55	1.94	3.32	10.25	0.25	31.00	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.812	-1.50	1.831	1.864	1.880	1.935	1.400	2.368	1.237
1.5Y	1.859	-1.00	1.868	1.902	1.932	2.113	1.523	2.415	1.232
2Y	1.835	-1.20	1.842	1.894	1.950	2.230	1.627	2.460	1.225
3Y	1.785	-0.70	1.788	1.862	1.947	2.315	1.720	2.540	1.200
4Y	1.870	-2.50	1.894	1.946	2.048	2.502	1.840	2.705	1.232
5Y	1.852	-3.30	1.888	1.945	2.073	2.602	1.852	2.767	1.217
7Y	1.946	-2.50	1.969	2.022	2.165	2.728	1.938	2.945	1.270
10Y	1.970	-3.20	2.000	2.073	2.230	2.815	1.970	3.097	1.355
20Y	1.950	-2.10	1.971	2.035	2.184	2.792	1.940	3.270	1.430

기타금리	Lv.	전일비
91d CD	1.90	0.00
CALL	1.74	-2.00

국채선물	Lv.	전일비	시	고	저
KTB	109.32	0.07	109.29	109.36	109.22
LKTB	127.24	0.34	127.08	127.30	126.92

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	4.80	1.25	3.19	-0.39	-2.72	9.00	-11.20	9.00	-17.75
1.5Y	-1.90	0.25	-1.94	-3.93	-4.92	2.40	-15.60	3.75	-19.10
2Y	-1.75	-0.05	-1.09	-3.48	-4.59	-0.25	-18.30	1.80	-25.15
3Y	-0.25	-0.80	1.36	-0.67	-1.74	2.55	-13.50	4.75	-19.50
4Y	-9.00	1.00	-9.49	-8.17	-9.18	-4.50	-25.00	2.00	-30.35
5Y	-7.45	1.30	-8.54	-7.07	-9.32	-3.20	-27.25	4.55	-27.25
7Y	-15.60	0.50	-15.16	-12.78	-15.55	-7.85	-35.15	-4.70	-37.65
10Y	-13.00	1.20	-12.88	-12.23	-15.84	-7.50	-37.50	-7.50	-38.70
20Y	-10.75	0.10	-9.47	-6.46	-7.95	1.75	-36.00	1.75	-48.50

BASIS SWAP

Lv.	전일비
-72.00	0.25
-74.00	0.75
-70.75	1.25
-67.25	0.50
-69.00	1.00
-72.25	1.50
-64.50	1.50
-51.50	1.50

CRS

USD/KRW 1129.60 (-1.70)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.1400	0.00	1.6200	0.8800	1*2Y	-3.00	0.00
1.5Y	1.1000	0.00	1.6600	0.9050	2*3Y	0.00	-1.00
2Y	1.1100	0.00	1.6950	0.9200	2*5Y	-5.50	-0.50
3Y	1.1100	-1.00	1.7550	0.9850	3*4Y	-2.00	0.50
4Y	1.0900	-0.50	1.8000	1.0700	3*5Y	-5.50	0.50
5Y	1.0550	-0.50	1.8500	1.0400	4*5Y	-3.50	0.00
7Y	1.1450	-0.50	1.8950	1.0950	5*7Y	9.00	0.00
10Y	1.3250	-0.50	2.0500	1.2600	5*10Y	27.00	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	2.6460	-0.0498	2.6958	2.7413	2.7579	2.9773	1.2620	2.9773	0.3100
10Y	2.8187	-0.0369	2.8556	2.8917	2.9135	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	81.10	-3.78	84.88	90.03	91.29	103.03	-53.43	103.03	-196.50
10Y	84.87	-0.49	85.36	89.17	89.35	98.82	-24.46	98.82	-72.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	2.25	-0.75	3.00	3.25	5.75	42.50	2.00	62.75	2.00
KTB 2*10Y	13.50	-2.00	15.50	15.90	17.50	63.50	12.00	82.90	11.80
UST 2*10Y	17.27	1.29	15.98	15.04	15.56	94.21	8.46	205.00	8.46

TODAY MARKET DEAL LEVEL

IRS			
06M		ODD Tenor	
09M			
01Y	86		
1.5Y	84		
02Y	82.5	SPRD	2*5y -3.5
03Y	78.25 / 79.25		3*7y 0.75
04Y			7*12y 7.5
05Y	79		
07Y	79		
10Y			
12Y			
15Y			
20Y	84.75		
CRS			

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	78 건	22	56	96	91	112	83	90
금 액	18,615 억원	5,556	13,059	20,223	40,615	25,005	25,141	19,867

장중동향

국고채 금리 하락.

국채선물 롤오버가 끝난후 3월선물은 강세를 보였고, 시진핑 중국주석 연설로 주가가 하락한게 채권강세에 영향.

IRS는 전구간 하락 커브 플래트닝.

CRS는 3년이상 구간에서 하락.