

IPS Daily Morning Brief

2019-02-11

종가 기준일 2019-02-08

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8450	-0.75	1.8510	1.8531	1.8538	1.9125	1.4300	2.1300	1.2875
9M	1.8375	-1.00	1.8455	1.8461	1.8523	1.9125	1.4725	2.1200	1.2500
1Y	1.8225	-1.25	1.8310	1.8314	1.8447	1.9200	1.5175	2.1050	1.2200
1.5Y	1.8000	-1.75	1.8125	1.8144	1.8363	2.0250	1.5700	2.1250	1.1900
2Y	1.7675	-2.00	1.7820	1.7894	1.8205	2.1150	1.6125	2.1450	1.1675
3Y	1.7350	-2.25	1.7515	1.7636	1.8052	2.2225	1.6850	2.2225	1.1550
4Y	1.7250	-2.75	1.7455	1.7585	1.8079	2.2950	1.6900	2.2950	1.1575
5Y	1.7200	-3.00	1.7425	1.7584	1.8124	2.3400	1.6825	2.3450	1.1575
7Y	1.7300	-3.00	1.7525	1.7680	1.8274	2.3950	1.7000	2.4525	1.1675
10Y	1.7725	-3.50	1.7990	1.8151	1.8794	2.4850	1.7525	2.5950	1.2125
12Y	1.8000	-3.50	1.8265	1.8419	1.9048	2.5225	1.7750	2.6500	1.2150
15Y	1.8125	-3.50	1.8390	1.8553	1.9153	2.5400	1.7950	2.7200	1.2150
20Y	1.8000	-3.25	1.8245	1.8238	1.8897	2.5600	1.7500	2.8750	1.2150

6*9M	-0.75	-0.25	-0.55	-0.70	-0.15	12.50	-2.25	12.50	-6.00
9*12M	-1.50	-0.25	-1.45	-1.48	-0.77	10.50	-3.00	10.50	-4.25
1*2Y	-5.50	-0.75	-4.90	-4.20	-2.42	23.00	-6.75	23.00	-6.75
2*3Y	-3.25	-0.25	-3.05	-2.58	-1.53	13.25	-4.25	13.25	-4.25
2*4Y	-4.25	-0.75	-3.65	-3.09	-1.25	21.75	-4.75	23.50	-4.75
2*5Y	-4.75	-1.00	-3.95	-3.10	-0.80	27.25	-5.50	34.00	-5.50
3*4Y	-1.00	-0.50	-0.60	-0.51	0.27	8.50	-1.00	11.25	-1.00
3*5Y	-1.50	-0.75	-0.90	-0.53	0.73	14.00	-1.50	22.00	-1.50
4*5Y	-0.50	-0.25	-0.30	-0.01	0.45	6.00	-0.75	10.75	-0.75
5*7Y	1.00	0.00	1.00	0.96	1.50	7.25	0.00	14.75	0.00
5*10Y	5.25	-0.50	5.65	5.68	6.70	16.25	4.00	30.75	3.75
7*10Y	4.25	-0.50	4.65	4.71	5.20	9.50	4.00	16.75	3.00
10*12Y	2.75	0.00	2.75	2.68	2.54	4.50	2.00	7.75	-0.25
10*15Y	4.00	0.00	4.00	4.01	3.60	6.75	2.00	14.00	-0.75
10*20Y	2.75	0.25	2.55	0.86	1.03	10.25	-1.50	29.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.809	-1.50	1.819	1.816	1.834	1.935	1.503	2.130	1.237
1.5Y	1.817	-1.10	1.825	1.833	1.865	2.113	1.602	2.150	1.232
2Y	1.805	-1.50	1.820	1.827	1.860	2.230	1.689	2.230	1.225
3Y	1.782	-1.80	1.798	1.805	1.836	2.315	1.740	2.315	1.200
4Y	1.847	-2.40	1.867	1.875	1.913	2.502	1.847	2.502	1.232
5Y	1.852	-2.20	1.871	1.878	1.914	2.602	1.825	2.602	1.217
7Y	1.951	-2.70	1.973	1.984	2.004	2.728	1.913	2.728	1.270
10Y	1.962	-3.00	1.980	1.994	2.031	2.815	1.923	2.815	1.355
20Y	2.037	-2.00	2.043	2.044	2.032	2.792	1.910	3.015	1.430

기타금리	Lv.	전일비
91d CD	1.88	1.60
CALL	1.74	-1.00

국채선물	Lv.	전일비	시	고	저
KTb	109.35	0.07	109.30	109.38	109.30
LKTB	127.25	0.31	127.15	127.39	127.12

BOND SWAP SPRD (1-2Y 동안, 3-10Y 국고,금투협 시가평가 민평평균 기준)									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.35	0.25	1.18	1.49	1.08	6.75	-11.20	9.00	-17.75
1.5Y	-1.70	-0.65	-1.21	-1.81	-2.85	0.40	-15.60	2.40	-19.10
2Y	-3.75	-0.50	-3.80	-3.74	-3.98	-0.25	-18.30	-0.25	-25.15
3Y	-4.70	-0.45	-4.61	-4.17	-3.07	2.55	-13.50	4.75	-19.50
4Y	-12.20	-0.35	-12.13	-11.63	-10.51	-4.50	-25.00	2.00	-30.35
5Y	-13.20	-0.80	-12.89	-11.94	-10.16	-3.20	-27.25	4.55	-27.25
7Y	-22.10	-0.30	-22.01	-21.59	-17.65	-7.85	-35.15	-4.70	-37.65
10Y	-18.95	-0.50	-18.10	-17.89	-15.12	-7.50	-37.50	-7.50	-38.70
20Y	-23.70	-1.25	-21.89	-22.05	-14.28	1.75	-33.75	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1123.90 (-0.20)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-47.75	-0.25	1Y	1.3450	-1.50	1.6200	0.9700	1*2Y	-14.00	-0.50		
-53.00	-0.25	1.5Y	1.2700	-2.00	1.6600	0.9700	2*3Y	-2.50	0.00		
-56.25	0.00	2Y	1.2050	-2.00	1.6950	0.9850	2*5Y	-5.00	0.00		
-55.50	0.25	3Y	1.1800	-2.00	1.7550	1.0450	3*4Y	-1.50	0.00		
-56.00	0.75	4Y	1.1650	-2.00	1.8000	1.0850	3*5Y	-2.50	0.00		
-56.50	1.00	5Y	1.1550	-2.00	1.8500	1.0400	4*5Y	-1.00	0.00		
-49.50	1.00	7Y	1.2350	-2.00	1.8950	1.0950	5*7Y	8.00	0.00		
-40.25	1.50	10Y	1.3700	-2.00	2.0500	1.2600	5*10Y	21.50	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	2.4671	-0.0164	2.4835	2.5283	2.5242	2.9773	1.3968	2.9773	0.3600
10Y	2.6339	-0.0223	2.6562	2.6960	2.7014	3.2382	2.2200	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	66.21	-0.14	66.35	70.33	69.92	103.03	-53.43	103.03	-181.50
10Y	67.19	0.77	66.42	71.40	71.94	98.82	-24.13	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	0.50	-1.50	2.00	2.00	2.00	42.50	-0.25	62.75	-0.25
KTb 2*10Y	15.70	-1.50	17.20	15.70	15.70	63.50	8.50	82.90	8.50
UST 2*10Y	16.68	-0.59	17.27	16.77	17.72	85.87	8.46	191.00	8.46

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y									
1.5Y									
02Y	76.75	SPRD	2y*10 0						
03Y			3y*5y -1						
04Y			7y*10y 4.25						
05Y			9y*10y 2						
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	2y 21								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	115 건	45	70	0	0	0	83	103	
금 액	35,731 억원	7,556	28,175	0,000	0,000	0,000	25,647	34,323	

장중동향
국고채 금리, 글로벌 통화정책 완화 기조에 금리 하락.

IRS, 미·중무역협상 불확실성 확대 영향으로 전 구간 금리 하락. 커브 플랫트닝.

CRS, 전 구간 금리 하락.