

IPS Daily Morning Brief

2020-01-28

종가 기준일 2020-01-22

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.4325	-0.50	1.4385	1.4430	1.4611	1.9125	1.3575	1.9125	1.2875
9M	1.4200	-0.50	1.4215	1.4104	1.4310	1.9125	1.2925	1.9125	1.2500
1Y	1.4150	-0.50	1.4105	1.3954	1.4108	1.9200	1.2225	1.9200	1.2200
1.5Y	1.4100	-1.00	1.4025	1.3726	1.3863	1.9675	1.1350	2.0250	1.1350
2Y	1.4000	-2.25	1.3935	1.3501	1.3618	2.0175	1.0700	2.1150	1.0700
3Y	1.4050	-2.75	1.3995	1.3483	1.3596	2.0775	1.0150	2.2225	1.0150
4Y	1.4200	-2.75	1.4115	1.3574	1.3641	2.1250	0.9875	2.2950	0.9875
5Y	1.4250	-2.75	1.4160	1.3593	1.3656	2.1625	0.9775	2.3400	0.9775
7Y	1.4325	-3.00	1.4215	1.3641	1.3671	2.1975	0.9725	2.3950	0.9725
10Y	1.4600	-3.25	1.4500	1.3969	1.3968	2.2675	0.9925	2.4850	0.9925
12Y	1.4725	-3.25	1.4625	1.4115	1.4075	2.3050	1.0125	2.5225	1.0125
15Y	1.4550	-3.25	1.4445	1.3930	1.3920	2.3150	0.9925	2.5400	0.9925
20Y	1.3775	-3.75	1.3620	1.3000	1.2921	2.3150	0.9125	2.5600	0.9125

6*9M	-1.25	0.00	-1.70	-3.26	-3.00	6.75	-12.50	12.50	-12.50
9*12M	-0.50	0.00	-1.10	-1.50	-2.02	6.25	-7.00	10.50	-7.00
1*2Y	-1.50	-1.75	-1.70	-4.53	-4.90	13.50	-15.50	23.00	-15.50
2*3Y	0.50	-0.50	0.60	-0.19	-0.22	6.50	-5.50	13.25	-5.50
2*4Y	2.00	-0.50	1.80	0.73	0.23	11.25	-8.25	21.75	-8.25
2*5Y	2.50	-0.50	2.25	0.91	0.38	14.50	-10.00	27.25	-10.00
3*4Y	1.50	0.00	1.20	0.91	0.45	4.75	-3.25	9.00	-3.25
3*5Y	2.00	0.00	1.65	1.10	0.60	8.50	-5.25	16.00	-5.25
4*5Y	0.50	0.00	0.45	0.19	0.15	3.75	-2.25	7.25	-2.25
5*7Y	0.75	-0.25	0.55	0.49	0.15	4.75	-1.75	10.50	-1.75
5*10Y	3.50	-0.50	3.40	3.76	3.12	12.25	0.50	22.25	0.50
7*10Y	2.75	-0.25	2.85	3.28	2.97	7.50	1.75	12.75	1.75
10*12Y	1.25	0.00	1.25	1.46	1.07	4.00	-1.00	6.00	-1.00
10*15Y	-0.50	0.00	-0.55	-0.39	-0.47	5.25	-3.25	9.25	-3.25
10*20Y	-8.25	-0.50	-8.80	-9.69	-10.47	6.25	-16.00	13.00	-16.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.339	-0.40	1.346	1.342	1.382	1.918	1.136	1.935	1.136
1.5Y	1.389	-0.80	1.394	1.366	1.415	2.012	1.122	2.113	1.122
2Y	1.410	-1.00	1.417	1.380	1.424	2.055	1.089	2.230	1.089
3Y	1.424	-1.10	1.427	1.330	1.375	2.085	0.092	2.315	0.092
4Y	1.499	-1.10	1.505	1.474	1.518	2.227	1.127	2.502	1.127
5Y	1.540	-1.20	1.546	1.493	1.528	2.282	1.122	2.602	1.122
7Y	1.639	-2.20	1.657	1.618	1.637	2.377	1.163	2.728	1.163
10Y	1.700	-3.00	1.724	1.677	1.697	2.445	1.170	2.815	1.170
20Y	1.727	-1.00	1.734	1.689	1.662	2.430	0.705	2.792	0.705

기타금리	Lv.	전일비
91d CD	1.46	0.00
CALL	1.28	1.00

국채선물	Lv.	전일비	시	고	저
KTb	110.31	0.07	110.30	110.42	110.29
LKTb	130.03	0.35	129.87	130.35	129.87

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	7.60	-0.10	6.45	5.38	2.92	12.25	-9.65	12.25	-17.75
1.5Y	2.10	-0.20	0.87	0.66	-2.89	4.05	-10.60	4.05	-19.10
2Y	-1.00	-1.25	-2.31	-2.96	-6.23	0.25	-12.95	0.25	-25.15
3Y	-1.90	-1.65	-2.71	1.88	-1.57	100.30	-16.45	100.30	-19.50
4Y	-7.90	-1.65	-9.35	-11.66	-15.39	-4.50	-27.00	-3.20	-30.35
5Y	-11.50	-1.55	-13.02	-13.36	-16.27	-3.20	-28.50	-2.25	-28.50
7Y	-20.65	-0.80	-23.57	-25.36	-27.00	-7.85	-38.35	-7.50	-38.35
10Y	-24.00	-0.25	-27.36	-27.98	-29.99	-7.50	-40.70	-7.50	-40.70
20Y	-34.95	-2.75	-37.24	-38.89	-36.96	52.25	-48.55	52.25	-48.55

BASIS SWAP		CRS						USD/KRW		1168.75 (+4.15)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-62.00	-1.00	1Y	0.7950	-1.50	1.4550	0.3900	1*2Y	-4.00	-1.50		
-63.50	-1.50	1.5Y	0.7750	-2.50	1.3950	1.1750	2*3Y	2.00	-0.50		
-64.50	-0.75	2Y	0.7550	-3.00	1.3750	1.1600	2*5Y	2.50	-1.00		
-63.00	-0.75	3Y	0.7750	-3.50	1.3800	0.0450	3*4Y	0.50	-0.50		
-64.00	-1.25	4Y	0.7800	-4.00	1.4000	0.0350	3*5Y	0.50	-0.50		
-64.50	-1.25	5Y	0.7800	-4.00	1.4550	0.0150	4*5Y	0.00	0.00		
-61.25	-0.50	7Y	0.8200	-3.50	1.5350	0.0750	5*7Y	4.00	0.50		
-59.00	-0.25	10Y	0.8700	-3.50	1.7800	0.2550	5*10Y	9.00	0.50		

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	1.4388	-0.0915	1.5303	1.5263	1.5633	2.9773	1.3841	2.9773	0.5600
10Y	1.6099	-0.1637	1.7736	1.7710	1.8234	3.2382	1.4607	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	2.88	-8.15	11.03	12.93	11.93	103.03	2.88	103.03	-102.70
10Y	-9.01	-13.37	4.36	7.90	6.74	98.82	-9.01	98.82	-24.46

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	6.00	-1.00	7.00	6.50	7.00	26.25	-9.50	46.00	-9.50
KTb 2*10Y	29.00	-2.00	31.00	29.50	31.20	44.00	4.10	68.70	4.10
UST 2*10Y	17.11	-7.22	24.33	24.47	26.01	34.56	-23.40	147.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y	40.5								
1.5Y									
02Y	39.5 / 40 / 40.25	SPRD	1*3y -1.75						
03Y	40.75 / 41 / 41.25								
04Y									
05Y	40.75								
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	5y CCS 78								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	166 건	53	113	132	140	124	127	124	
금 액	111,315 억원	69,040	42,275	45,562	44,490	40,455	58,682	49,417	

장종동향