IPS Daily Morning Brief

2020-02-04

종가 기준일 2020-02-03

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.3600	-0.50	1.3865	1.4235	1.4563	1.9125	1.3575	1.9125	1.2875
9M	1.3350	-0.75	1.3645	1.3954	1.4255	1.9125	1.2925	1.9125	1.2500
1Y	1.3175	-1.00	1.3500	1.3826	1.4057	1.9200	1.2225	1.9200	1.2200
1.5Y	1.2975	-1.75	1.3375	1.3663	1.3817	1.9675	1.1350	2.0250	1.1350
2Y	1.2750	-2.25	1.3195	1.3485	1.3577	2.0175	1.0700	2.1150	1.0700
3Y	1.2600	-2.50	1.3090	1.3460	1.3548	2.0775	1.0150	2.2225	1.0150
4Y	1.2625	-2.25	1.3130	1.3535	1.3595	2.1250	0.9875	2.2950	0.9875
5Y	1.2600	-2.25	1.3120	1.3545	1.3606	2.1625	0.9775	2.3400	0.9775
7Y	1.2575	-2.25	1.3115	1.3573	1.3620	2.1975	0.9725	2.3950	0.9725
10Y	1.2850	-1.75	1.3365	1.3865	1.3913	2.2675	0.9925	2.4850	0.9925
12Y	1.2975	-1.75	1.3465	1.3999	1.4015	2.3050	1.0125	2.5225	1.0125
15Y	1.2800	-1.75	1.3295	1.3811	1.3849	2.3150	0.9925	2.5400	0.9925
20Y	1.2000	-1.50	1.2490	1.2924	1.2843	2.3150	0.9125	2.5600	0.9125

6*9M	-2.50	0.00	-2.25	-2.83	-3.08	6.75	-12.50	12.50	-12.50
9*12M	-1.75	0.00	-1.50	-1.29	-1.99	6.25	-7.00	10.50	-7.00
1*2Y	-2.75	0.00	-2.70	-3.33	-4.77	13.50	-15.50	23.00	-15.50
2*3Y	-1.50	0.00	-1.10	-0.26	-0.29	6.50	-5.50	13.25	-5.50
2*4Y	-1.50	0.00	-0.75	0.48	0.17	11.25	-8.25	21.75	-8.25
2*5Y	-1.75	0.00	-0.85	0.58	0.28	14.50	-10.00	27.25	-10.00
3*4Y	0.00	0.00	0.35	0.74	0.46	4.75	-3.25	9.00	-3.25
3*5Y	-0.25	0.00	0.25	0.84	0.58	8.50	-5.25	16.00	-5.25
4*5Y	-0.25	0.00	-0.10	0.10	0.11	3.75	-2.25	7.25	-2.25
5*7Y	-0.50	0.00	-0.15	0.25	0.13	4.75	-1.75	10.50	-1.75
5*10Y	1.50	0.00	2.15	3.13	3.04	12.25	0.50	22.25	0.50
7*10Y	2.00	0.00	2.30	2.88	2.91	7.50	1.75	12.75	1.75
10*12Y	1.25	0.00	1.00	1.34	1.02	4.00	-1.00	6.00	-1.00
10*15Y	-0.75	0.00	-0.80	-0.56	-0.65	5.25	-3.25	9.25	-3.25
10*20Y	-9.00	0.00	-8.90	-9.45	-10.71	6.25	-16.00	13.00	-16.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.253	-1.10	1.286	1.322	1.371	1.918	1.136	1.935	1.136
1.5Y	1.281	-1.70	1.324	1.355	1.404	2.012	1.122	2.113	1.122
2Y	1.280	-2.00	1.325	1.371	1.412	2.055	1.089	2.230	1.089
3Y	1.290	-2.20	1.330	1.374	1.361	2.085	0.092	2.315	0.092
4Y	1.360	-2.00	1.403	1.460	1.501	2.227	1.127	2.502	1.127
5Y	1.376	-1.90	1.425	1.483	1.511	2.282	1.122	2.602	1.122
7Y	1.487	-1.30	1.528	1.600	1.620	2.377	1.163	2.728	1.163
10Y	1.555	-0.70	1.590	1.660	1.681	2.445	1.170	2.815	1.170
20Y	1.590	-1.00	1.623	1.674	1.651	2.430	0.705	2.792	0.705

기타금리	Lv.	전일비
91d CD	1.42	0.00
CALL	1.23	-2.00

국채선물	Lv.	전일비	시	고	저
KTB	110.82	0.06	110.92	110.92	110.81
LKTB	131.71	0.08	132.07	132.21	131.71

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	133.00	0.00	83.82	25.44	9.89	133.00	-9.65	133.00	-17.75
1.5Y	132.00	0.00	81.28	21.06	4.47	132.00	-10.60	132.00	-19.10
2Y	130.25	0.00	79.86	17.84	1.32	130.25	-12.95	130.25	-25.15
3Y	128.75	0.00	79.02	17.50	6.16	128.75	-16.45	128.75	-19.50
4Y	128.75	0.00	76.37	10.71	-7.00	128.75	-27.00	128.75	-30.35
5Y	128.50	0.00	75.51	8.87	-7.82	128.50	-28.50	128.50	-28.50
7Y	128.00	0.00	71.30	-1.03	-18.06	128.00	-38.35	128.00	-38.35
10Y	130.00	0.00	71.26	-3.16	-20.93	130.00	-40.70	130.00	-40.70
20Y	121.00	0.00	61.08	-13.55	-28.50	121.00	-48.55	121.00	-48.55

BASIS SWAP

Lv.	전일비
-133.00	0.00
-132.00	0.00
-130.25	0.00
-128.75	0.00
-128.75	0.00
-128.50	0.00
-128.00	0.00
-130.00	0.00

CRS

USD/KRW 1195.00 (+3.20)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	0.7200	-5.50	1.4550	0.3900	1*2Y	0.00	0.00
1.5Y	0.6600	-7.00	1.3950	1.1750	2*3Y	0.00	0.00
2Y	0.5950	-8.50	1.3750	1.1600	2*5Y	0.00	0.00
3Y	0.5800	-9.50	1.3800	0.0450	3*4Y	0.00	0.00
4Y	0.5800	-9.50	1.4000	0.0350	3*5Y	0.00	0.00
5Y	0.5800	-9.50	1.4550	0.0150	4*5Y	0.00	0.00
7Y	0.6200	-9.50	1.5350	0.0750	5*7Y	0.00	0.00
10Y	0.6700	-9.50	1.7800	0.2550	5*10Y	0.00	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	1.3510	0.0279	1.3231	1.4227	1.4227	2.9773	1.3231	2.9773	0.5600
10Y	1.5316	0.0230	1.5086	1.5883	1.5841	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	135.10	130.79	4.31	12.27	11.77	135.10	2.88	135.10	-99.00
10Y	153.16	157.80	-4.64	2.63	2.71	153.16	-9.01	153.16	-24.46

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	1.00	0.50	0.50	-0.25	1.25	26.25	-9.50	46.00	-9.50
KTB 2*10Y	0.00	-27.50	27.50	26.20	25.20	42.80	0.00	68.70	0.00
UST 2*10Y	18.06	-0.49	18.55	16.56	16.14	34.56	-23.40	147.00	-23.40

TODAY MARKET DEAL LEVEL

IRS		ODD Tenor	6Y 24.75
06M			
09M	33.5		
01Y	31.5		
1.5Y	29.5 / 29.25		
02Y	27	SPRD	2*5Y -02
03Y	25.5		
04Y			
05Y	25		
07Y			
10Y	28.5		
12Y			
15Y			
20Y			
CRS			

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	70 건	-44	114	139	179	115	166	113
금 액	31,229 억원	-30,706	61,935	69,540	76,334	37,438	111,315	42,275

장중동향

국고채 금리, 레벨 부담 속 금리 하락. 신종 코로나바이러스 우려 지속.

IRS, 전 구간 금리 하락. 한산한 장세.

CRS, 금리 하락 마감.