# IPS Daily Morning Brief

**2020-02-25**

종가 기준일 2020-02-24

## IRS

| Tenor | Lv. | 전일비 | 5MA | 20MA | 60MA | 1Y Max | 1Y Min | 3Y Max | 3Y Min |
|---|---|---|---|---|---|---|---|---|---|
| 6M | 1.2975 | -1.50 | 1.3290 | 1.3586 | 1.4220 | 1.9125 | 1.2975 | 1.9125 | 1.2875 |
| 9M | 1.2550 | -2.00 | 1.2940 | 1.3313 | 1.3907 | 1.9125 | 1.2550 | 1.9125 | 1.2500 |
| 1Y | 1.2225 | -2.00 | 1.2665 | 1.3100 | 1.3702 | 1.9200 | 1.2225 | 1.9200 | 1.2200 |
| 1.5Y | 1.1775 | -3.25 | 1.2385 | 1.2915 | 1.3475 | 1.9675 | 1.1350 | 2.0250 | 1.1350 |
| 2Y | 1.1325 | -3.75 | 1.2055 | 1.2694 | 1.3235 | 2.0175 | 1.0700 | 2.1150 | 1.0700 |
| 3Y | 1.1050 | -4.75 | 1.1920 | 1.2625 | 1.3197 | 2.0775 | 1.0150 | 2.2225 | 1.0150 |
| 4Y | 1.1000 | -4.25 | 1.1890 | 1.2664 | 1.3253 | 2.1250 | 0.9875 | 2.2950 | 0.9875 |
| 5Y | 1.0950 | -4.25 | 1.1855 | 1.2675 | 1.3264 | 2.1625 | 0.9775 | 2.3400 | 0.9775 |
| 7Y | 1.0925 | -4.25 | 1.1830 | 1.2699 | 1.3288 | 2.1975 | 0.9725 | 2.3950 | 0.9725 |
| 10Y | 1.1200 | -4.25 | 1.2095 | 1.3009 | 1.3596 | 2.2675 | 0.9925 | 2.4850 | 0.9925 |
| 12Y | 1.1325 | -4.25 | 1.2220 | 1.3131 | 1.3716 | 2.3050 | 1.0125 | 2.5225 | 1.0125 |
| 15Y | 1.1125 | -4.75 | 1.2060 | 1.2970 | 1.3540 | 2.3150 | 0.9925 | 2.5400 | 0.9925 |
| 20Y | 1.0100 | -5.25 | 1.1120 | 1.2130 | 1.2597 | 2.3150 | 0.9125 | 2.5600 | 0.9125 |
| | | | | | | | | | |
| 6*9M | -4.25 | -0.50 | -3.50 | -2.74 | -3.13 | 6.75 | -12.50 | 12.50 | -12.50 |
| 9*12M | -3.25 | 0.00 | -2.75 | -2.13 | -2.05 | 6.25 | -7.00 | 10.50 | -7.00 |
| 1*2Y | -9.00 | -1.75 | -6.10 | -4.06 | -4.67 | 13.50 | -15.50 | 23.00 | -15.50 |
| 2*3Y | -2.75 | -1.00 | -1.35 | -0.69 | -0.38 | 6.00 | -5.50 | 13.25 | -5.50 |
| 2*4Y | -3.25 | -0.50 | -1.65 | -0.30 | 0.18 | 10.75 | -8.25 | 21.75 | -8.25 |
| 2*5Y | -3.75 | -0.50 | -2.00 | -0.19 | 0.29 | 14.50 | -10.00 | 27.25 | -10.00 |
| 3*4Y | -0.50 | 0.50 | -0.30 | 0.39 | 0.56 | 4.75 | -3.25 | 8.50 | -3.25 |
| 3*5Y | -1.00 | 0.50 | -0.65 | 0.50 | 0.68 | 8.50 | -5.25 | 14.25 | -5.25 |
| 4*5Y | -0.50 | 0.00 | -0.35 | 0.11 | 0.12 | 3.75 | -2.25 | 6.75 | -2.25 |
| 5*7Y | -0.25 | 0.00 | -0.25 | 0.24 | 0.23 | 4.00 | -1.75 | 10.50 | -1.75 |
| 5*10Y | 2.50 | 0.00 | 2.40 | 3.34 | 3.32 | 11.00 | 0.50 | 22.25 | 0.50 |
| 7*10Y | 2.75 | 0.00 | 2.65 | 3.10 | 3.08 | 7.25 | 1.75 | 12.75 | 1.75 |
| 10*12Y | 1.25 | 0.00 | 1.25 | 1.23 | 1.20 | 4.00 | -1.00 | 5.75 | -1.00 |
| 10*15Y | -0.75 | -0.50 | -0.35 | -0.39 | -0.56 | 5.25 | -3.25 | 9.00 | -3.25 |
| 10*20Y | -11.00 | -1.00 | -9.75 | -8.79 | -9.99 | 5.75 | -16.00 | 12.00 | -16.00 |

## BOND

| Tenor | Lv. | 전일비 | 5MA | 20MA | 60MA | 1Y Max | 1Y Min | 3Y Max | 3Y Min |
|---|---|---|---|---|---|---|---|---|---|
| 1Y | 1.144 | -3.20 | 1.202 | 1.253 | 1.326 | 1.918 | 1.136 | 1.935 | 1.136 |
| 1.5Y | 1.149 | -2.80 | 1.208 | 1.274 | 1.349 | 2.012 | 1.122 | 2.113 | 1.122 |
| 2Y | 1.137 | -4.00 | 1.210 | 1.273 | 1.353 | 2.055 | 1.089 | 2.230 | 1.089 |
| 3Y | 1.145 | -4.20 | 1.226 | 1.290 | 1.306 | 2.085 | 0.092 | 2.315 | 0.092 |
| 4Y | 1.205 | -3.30 | 1.286 | 1.362 | 1.440 | 2.227 | 1.127 | 2.502 | 1.127 |
| 5Y | 1.237 | -3.30 | 1.320 | 1.395 | 1.458 | 2.282 | 1.122 | 2.602 | 1.122 |
| 7Y | 1.349 | -3.00 | 1.430 | 1.507 | 1.571 | 2.377 | 1.163 | 2.728 | 1.163 |
| 10Y | 1.420 | -2.70 | 1.501 | 1.580 | 1.635 | 2.445 | 1.170 | 2.815 | 1.170 |
| 20Y | 1.442 | -3.50 | 1.524 | 1.602 | 1.636 | 2.420 | 0.705 | 2.792 | 0.705 |

| 기타금리 | Lv. | 전일비 |
|---|---|---|
| 91d CD | 1.41 | 0.00 |
| CALL | 1.24 | 1.00 |

| 국채선물 | Lv. | 전일비 | 시 | 고 | 저 |
|---|---|---|---|---|---|
| KTB | 111.29 | 0.14 | 111.27 | 111.34 | 111.26 |
| LKTB | 133.30 | 0.26 | 133.40 | 133.72 | 133.30 |

## 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 | 7.85 | 1.20 | 6.41 | 5.73 | 4.44 | 12.25 | -9.65 | 12.25 | -17.75 |
| 1.5Y | 2.85 | -0.45 | 3.07 | 1.76 | -0.18 | 4.05 | -10.60 | 4.05 | -19.10 |
| 2Y | -0.45 | 0.25 | -0.43 | -0.38 | -2.99 | 1.75 | -12.95 | 1.75 | -25.15 |
| 3Y | -4.00 | -0.55 | -3.36 | -2.72 | 1.41 | 100.30 | -16.45 | 100.30 | -19.50 |
| 4Y | -10.50 | -0.95 | -9.66 | -9.52 | -11.50 | -4.50 | -27.00 | -3.20 | -30.35 |
| 5Y | -14.20 | -0.95 | -13.43 | -12.79 | -13.13 | -3.20 | -28.50 | -2.25 | -28.50 |
| 7Y | -25.65 | -1.25 | -24.66 | -23.75 | -24.21 | -7.85 | -38.35 | -7.50 | -38.35 |
| 10Y | -30.00 | -1.55 | -29.19 | -27.92 | -27.54 | -7.50 | -40.70 | -7.50 | -40.70 |
| 20Y | -43.20 | -1.75 | -41.22 | -38.89 | -37.62 | 52.25 | -48.55 | 52.25 | -48.55 |

## BASIS SWAP

| Lv. | 전일비 |
|---|---|
| -59.75 | -5.00 |
| -60.75 | -3.75 |
| -64.75 | -3.25 |
| -66.00 | -1.75 |
| -68.50 | -2.75 |
| -68.50 | -2.75 |
| -63.75 | -2.75 |
| -63.50 | -2.75 |

## CRS

USD/KRW 1220.20 (+11.00)

| Tenor | Lv. | 전일비 | 1Y Max | 1Y Min | SPRD | Lv. | 전일비 |
|---|---|---|---|---|---|---|---|
| 1Y | 0.6250 | -7.00 | 1.4550 | 0.3900 | 1*2Y | -14.00 | 0.00 |
| 1.5Y | 0.5700 | -7.00 | 1.3950 | 1.1000 | 2*3Y | -4.00 | 0.50 |
| 2Y | 0.4850 | -7.00 | 1.3750 | 1.1000 | 2*5Y | -7.50 | 0.00 |
| 3Y | 0.4450 | -6.50 | 1.3800 | 0.0450 | 3*4Y | -3.00 | -0.50 |
| 4Y | 0.4150 | -7.00 | 1.4000 | 0.0350 | 3*5Y | -3.50 | -0.50 |
| 5Y | 0.4100 | -7.00 | 1.4550 | 0.0150 | 4*5Y | -0.50 | 0.00 |
| 7Y | 0.4550 | -7.00 | 1.5350 | 0.0750 | 5*7Y | 4.50 | 0.00 |
| 10Y | 0.4850 | -7.00 | 1.7800 | 0.2550 | 5*10Y | 7.50 | 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 | 1.2517 | -0.0985 | 1.3502 | 1.3912 | 1.4239 | 2.9773 | 1.2517 | 2.9773 | 0.5600 |
| 10Y | 1.3738 | -0.1008 | 1.4746 | 1.5169 | 1.5662 | 3.2382 | 1.3738 | 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 | 11.47 | -5.85 | 17.32 | 16.62 | 16.39 | 103.03 | 2.31 | 103.03 | -85.00 |
| 10Y | -4.62 | -7.38 | 2.76 | -1.31 | 1.12 | 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 | -1.25 | -0.50 | -0.75 | 1.25 | 1.25 | 25.00 | -9.50 | 43.25 | -9.50 |
| KTB 2*10Y | 28.30 | 1.30 | 27.00 | 30.50 | 29.50 | 39.50 | 4.10 | 68.70 | 4.10 |
| UST 2*10Y | 12.21 | -0.23 | 12.44 | 12.57 | 14.23 | 34.56 | -23.40 | 140.50 | -23.40 |

## TODAY MARKET DEAL LEVEL

| | | | |
|---|---|---|---|
| IRS | | | |
| 06M | | ODD Tenor | |
| 09M | | | |
| 01Y | | | |
| 1.5Y | | | |
| 02Y | 12 / 12.5 / 13.25 | SPRD | 2*3y -2.5 |
| 03Y | | | |
| 04Y | | | |
| 05Y | | | |
| 07Y | | | |
| 10Y | | | |
| 12Y | | | |
| 15Y | | | |
| 20Y | | | |
| CRS | | | |

| TODAY KRX CCP | 전일비 | T-1 | T-2 | T-3 | T-4 | T-5 | T-6 |
|---|---|---|---|---|---|---|---|
| 거래현황 | 133 건 | 24 | 109 | 132 | 104 | 145 | 102 | 121 |
| 금 액 | 53,672 억원 | 17,181 | 36,491 | 48,922 | 38,354 | 44,588 | 41,048 | 41,402 |

## 장중동향

국고채 금리. 전 구간 금리 급락.

IRS. 전 구간 하락.

CRS. 전 구간 하락. 마감