

IPS Daily Morning Brief

2020-07-07

종가 기준일 2020-07-06

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	0.7700	0.50	0.7655	0.7639	0.8663	1.8975	0.7400	1.9125	0.7400
9M	0.7725	0.50	0.7680	0.7648	0.8371	1.8925	0.7175	1.9125	0.7175
1Y	0.7775	1.00	0.7700	0.7669	0.8188	1.8800	0.7100	1.9200	0.7100
1.5Y	0.8000	1.00	0.7920	0.7858	0.8239	1.8650	0.7200	2.0250	0.7200
2Y	0.8225	1.50	0.8095	0.7986	0.8290	1.8425	0.7300	2.1150	0.7300
3Y	0.8625	1.50	0.8450	0.8296	0.8541	1.8125	0.7600	2.2225	0.7600
4Y	0.9050	2.50	0.8765	0.8578	0.8812	1.8000	0.7825	2.2950	0.7825
5Y	0.9250	2.50	0.8945	0.8743	0.8992	1.7925	0.8000	2.3400	0.8000
7Y	0.9550	2.50	0.9240	0.9011	0.9149	1.7975	0.8150	2.3950	0.8150
10Y	1.0025	2.50	0.9735	0.9508	0.9624	1.8375	0.8525	2.4850	0.8525
12Y	1.0225	2.50	0.9935	0.9708	0.9709	1.8650	0.8625	2.5225	0.8625
15Y	1.0225	2.50	0.9935	0.9708	0.9556	1.8750	0.8525	2.5400	0.8525
20Y	0.8325	2.50	0.8040	0.7875	0.7918	1.8700	0.6975	2.5600	0.6975

6*9M	0.25	0.00	0.25	0.09	-2.92	0.50	-12.50	12.50	-12.50
9*12M	0.50	0.50	0.20	0.21	-1.83	6.25	-7.50	10.50	-7.50
1*2Y	4.50	0.50	3.95	3.18	1.02	7.50	-15.50	23.00	-15.50
2*3Y	4.00	0.00	3.55	3.10	2.50	5.75	-5.50	13.25	-5.50
2*4Y	8.25	1.00	6.70	5.91	5.22	10.50	-8.25	21.75	-8.25
2*5Y	10.25	1.00	8.50	7.56	7.02	14.50	-10.00	27.25	-10.00
3*4Y	4.25	1.00	3.15	2.81	2.71	6.50	-3.25	8.50	-3.25
3*5Y	6.25	1.00	4.95	4.46	4.51	11.00	-5.25	14.00	-5.25
4*5Y	2.00	0.00	1.80	1.65	1.80	5.25	-2.25	6.25	-2.25
5*7Y	3.00	0.00	2.95	2.69	1.57	3.25	-1.75	10.50	-1.75
5*10Y	7.75	0.00	7.90	7.65	6.32	8.25	0.50	22.25	0.50
7*10Y	4.75	0.00	4.95	4.96	4.75	5.75	1.50	12.75	1.50
10*12Y	2.00	0.00	2.00	2.00	0.85	2.75	-9.50	5.25	-9.50
10*15Y	2.00	0.00	2.00	2.00	-0.68	4.00	-18.00	7.75	-18.00
10*20Y	-17.00	0.00	-16.95	-16.33	-17.06	3.25	-35.00	11.00	-35.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	0.623	0.50	0.630	0.663	0.715	1.918	0.588	1.935	0.588
1.5Y	0.706	0.60	0.711	0.743	0.800	1.932	0.691	2.113	0.691
2Y	0.782	1.00	0.782	0.786	0.850	1.944	0.747	2.230	0.747
3Y	0.855	2.00	0.841	0.840	0.897	1.835	0.022	2.315	0.022
4Y	1.010	2.30	0.997	1.001	1.059	1.895	0.962	2.502	0.962
5Y	1.135	2.30	1.120	1.115	1.154	1.909	1.050	2.602	1.050
7Y	1.271	2.50	1.254	1.249	1.280	2.006	1.163	2.728	1.163
10Y	1.410	2.80	1.390	1.381	1.417	2.027	1.170	2.815	1.170
20Y	0.587	-98.50	1.379	1.499	1.531	2.106	0.587	2.792	0.587

기타금리	Lv.	전일비
91d CD	0.79	0.00
CALL	0.51	0.00

국채선물	Lv.	전일비	시	고	저
KTb	112.02	-0.04	112.06	112.08	111.98
LKTb	133.23	-0.27	133.50	133.55	133.06

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	15.45	0.50	13.98	10.41	10.35	16.00	-5.30	16.00	-17.75
1.5Y	9.40	0.40	8.06	4.26	2.39	9.40	-10.20	9.40	-19.10
2Y	4.05	0.50	2.77	1.29	-2.05	4.05	-12.95	4.05	-25.15
3Y	0.75	-0.50	0.36	-1.04	-4.26	100.30	-16.45	100.30	-19.50
4Y	-10.50	0.20	-12.01	-14.35	-17.74	-6.25	-33.50	-3.20	-33.50
5Y	-21.00	0.20	-22.59	-24.10	-25.50	-7.95	-33.30	-2.25	-33.30
7Y	-31.60	0.00	-33.04	-34.80	-36.50	-15.90	-45.35	-7.50	-45.35
10Y	-40.75	-0.30	-41.69	-43.02	-45.44	-13.95	-55.45	-7.50	-55.45
20Y	24.55	101.00	-57.52	-71.15	-73.95	52.25	-93.00	52.25	-93.00

BASIS SWAP		CRS						USD/KRW		1195.80 (-2.80)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-82.25	2.50	1Y	-0.0450	3.50	1.3800	-1.4500	1*2Y	-10.00	1.50		
-90.00	3.00	1.5Y	-0.1000	4.00	1.2900	1.0350	2*3Y	5.00	1.00		
-96.75	3.50	2Y	-0.1450	5.00	1.2250	0.9900	2*5Y	21.00	2.00		
-95.75	4.50	3Y	-0.0950	6.00	1.2000	-0.5650	3*4Y	7.00	1.00		
-93.00	4.50	4Y	-0.0250	7.00	1.1850	-0.4750	3*5Y	16.00	1.00		
-86.00	4.50	5Y	0.0650	7.00	1.1750	-0.4100	4*5Y	9.00	0.00		
-77.00	4.50	7Y	0.1850	7.00	1.2550	-0.3100	5*7Y	12.00	0.00		
-70.50	4.25	10Y	0.2975	6.75	1.3900	-0.1250	5*10Y	23.25	-0.25		

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	0.1606	0.0042	0.1564	0.1564	0.1721	2.7020	0.1290	2.9773	0.1290
10Y	0.6792	0.0058	0.6734	0.6734	0.6783	2.7540	0.5685	3.2382	0.5685

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	-62.14	-0.58	-61.56	-61.36	-61.79	96.20	-85.69	103.03	-85.69
10Y	-73.08	-2.22	-70.86	-70.16	-72.17	76.80	-97.33	98.82	-97.33

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	18.00	1.00	17.00	16.75	16.00	21.00	-9.50	42.50	-9.50
KTb 2*10Y	62.80	1.80	61.00	60.50	61.00	66.60	4.10	68.70	4.10
UST 2*10Y	51.86	0.16	51.70	51.70	50.62	68.97	-23.40	135.50	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y									
1.5Y									
02Y									
03Y		SPRD	1*2y 4.5						
04Y			5*10y 7.75						
05Y			3*5y 6						
07Y			1.5*2y 2.25						
10Y			2*3y 4						
12Y			1*4y 11.75nd						
15Y			7*8y 1						
20Y									
CRS									
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	75 건	28	47	77	63	77	65	86	
금 액	32,986 억원	21,976	11,010	20,910	16,073	25,705	23,398	20,266	

장종동향
위험 선호 분위기에 비드 일색

IRS. 금리 레벨은 한은이 기준금리 인하전 수준까지 올라왔음.

CRS. 전구간에서 상승