IPS Daily Morning Brief

2019-03-28

종가 기준일 2019-03-27

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8725	-0.50	1.8840	1.8883	1.8694	1.9125	1.5525	2.1175	1.2875
9M	1.8400	-1.75	1.8675	1.8808	1.8605	1.9125	1.6650	2.1050	1.2500
1Y	1.8100	-2.50	1.8485	1.8683	1.8455	1.9200	1.7525	2.0925	1.2200
1.5Y	1.7575	-3.75	1.8100	1.8435	1.8232	2.0250	1.7575	2.1125	1.1900
2Y	1.7200	-3.75	1.7740	1.8146	1.7950	2.1150	1.7200	2.1350	1.1675
3Y	1.6850	-3.75	1.7360	1.7806	1.7656	2.2225	1.6850	2.2225	1.1550
4Y	1.6600	-4.75	1.7145	1.7650	1.7559	2.2950	1.6600	2.2950	1.1575
5Y	1.6500	-4.75	1.7035	1.7569	1.7517	2.3400	1.6500	2.3450	1.1575
7Y	1.6375	-5.25	1.6930	1.7510	1.7558	2.3950	1.6375	2.4525	1.1675
10Y	1.6575	-5.75	1.7175	1.7811	1.7965	2.4850	1.6575	2.5950	1.2125
12Y	1.6825	-6.00	1.7445	1.8085	1.8229	2.5225	1.6825	2.6450	1.2150
15Y	1.6875	-6.25	1.7515	1.8163	1.8345	2.5400	1.6875	2.7050	1.2150
20Y	1.6675	-6.25	1.7325	1.8050	1.8125	2.5600	1.6675	2.8725	1.2150

6*9M	-3.25	-1.25	-1.65	-0.75	-0.89	11.50	-3.25	12.50	-6.00
9*12M	-3.00	-0.75	-1.90	-1.25	-1.50	9.50	-3.00	10.50	-4.25
1*2Y	-9.00	-1.25	-7.45	-5.36	-5.05	23.00	-9.00	23.00	-9.00
2*3Y	-3.50	0.00	-3.80	-3.40	-2.95	13.25	-4.25	13.25	-4.25
2*4Y	-6.00	-1.00	-5.95	-4.96	-3.91	21.75	-6.50	23.50	-6.50
2*5Y	-7.00	-1.00	-7.05	-5.78	-4.34	27.25	-7.75	34.00	-7.75
3*4Y	-2.50	-1.00	-2.15	-1.56	-0.97	8.50	-2.50	11.25	-2.50
3*5Y	-3.50	-1.00	-3.25	-2.38	-1.39	14.00	-3.50	22.00	-3.50
4*5Y	-1.00	0.00	-1.10	-0.81	-0.42	6.00	-1.25	10.75	-1.25
5*7Y	-1.25	-0.50	-1.05	-0.59	0.41	7.25	-1.25	14.75	-1.25
5*10Y	0.75	-1.00	1.40	2.43	4.48	16.25	0.75	30.75	0.75
7*10Y	2.00	-0.50	2.45	3.01	4.07	9.50	2.00	16.75	2.00
10*12Y	2.50	-0.25	2.70	2.74	2.64	4.50	2.00	7.75	-0.25
10*15Y	3.00	-0.50	3.40	3.51	3.80	6.75	2.00	13.00	-0.75
10*20Y	1.00	-0.50	1.50	2.39	1.61	10.25	-1.50	28.00	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.784	-1.70	1.812	1.832	1.820	1.935	1.757	2.130	1.237
1.5Y	1.772	-2.80	1.813	1.842	1.835	2.113	1.772	2.145	1.232
2Y	1.745	-4.50	1.801	1.840	1.830	2.230	1.745	2.230	1.225
3Y	1.714	-4.60	1.767	1.801	1.802	2.315	1.714	2.315	1.200
4Y	1.759	-5.90	1.820	1.861	1.868	2.502	1.759	2.502	1.232
5Y	1.737	-5.30	1.793	1.855	1.867	2.602	1.737	2.602	1.217
7Y	1.816	-5.80	1.874	1.947	1.967	2.728	1.816	2.728	1.270
10Y	1.840	-6.50	1.901	1.971	1.983	2.815	1.840	2.815	1.355
20Y	1.877	-5.50	1.919	2.017	2.029	2.792	1.877	3.015	1.430

기타금리	Lv.	전일비
91d CD	1.90	0.00
CALL	1.73	-4.00

국채선물	Lv.	전일비	시	고	저
KTB	109.63	0.18	109.49	109.63	109.47
LKTB	128.75	0.69	128.18	128.77	128.14

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	2.60	-0.80	3.69	3.67	2.57	6.75	-9.65	9.00	-17.75
1.5Y	-1.45	-0.95	-0.28	0.11	-1.16	2.25	-15.60	2.40	-19.10
2Y	-2.50	0.75	-2.70	-2.50	-3.46	-0.25	-17.00	-0.25	-25.15
3Y	-2.90	0.85	-3.10	-2.00	-3.65	2.55	-13.50	4.75	-19.50
4Y	-9.90	1.15	-10.53	-9.58	-11.23	-4.50	-25.00	2.00	-30.35
5Y	-8.70	0.55	-8.97	-9.79	-11.57	-3.20	-27.25	4.55	-27.25
7Y	-17.85	0.55	-18.10	-19.55	-21.11	-7.85	-35.15	-4.70	-37.65
10Y	-18.25	0.75	-18.33	-18.94	-18.64	-7.50	-37.50	-7.50	-38.70
20Y	-20.95	-0.75	-18.67	-21.20	-21.69	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-53.50	2.50
-58.25	3.75
-64.00	2.25
-66.00	1.25
-68.00	0.75
-72.00	-0.75
-66.75	0.25
-49.75	4.25

CRS

USD/KRW 1134.50 (+1.10)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.2750	0.00	1.6200	0.9950	1*2Y	-19.50	-1.50
1.5Y	1.1750	0.00	1.6600	1.2350	2*3Y	-5.50	-1.00
2Y	1.0800	-1.50	1.6950	1.3200	2*5Y	-15.00	-4.00
3Y	1.0250	-2.50	1.7550	1.0250	3*4Y	-4.50	-1.50
4Y	0.9800	-4.00	1.8000	0.9800	3*5Y	-9.50	-3.00
5Y	0.9300	-5.50	1.8500	0.9300	4*5Y	-5.00	-1.50
7Y	0.9700	-5.00	1.8950	0.9700	5*7Y	4.00	0.50
10Y	1.1600	-1.50	2.0500	1.1600	5*10Y	23.00	4.00

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	2.2060	-0.0602	2.2662	2.2292	2.3290	2.9773	1.6125	2.9773	0.4100
10Y	2.3735	-0.0468	2.4203	2.3966	2.4417	3.2382	2.3156	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	46.10	-1.52	47.62	42.42	49.40	103.03	-48.25	103.03	-160.00
10Y	53.35	1.82	51.53	50.16	50.97	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	-6.25	-2.00	-4.25	-6.50	-5.50	42.50	-6.50	62.75	-6.50
KTB 2*10Y	9.50	-2.00	11.50	9.00	9.70	63.50	4.30	82.90	4.30
UST 2*10Y	16.75	1.34	15.41	16.74	11.27	79.07	8.46	177.00	8.46

TODAY MARKET DEAL LEVEL

IRS		ODD Tenor	6y 68.25
06M			9y 67
09M	85/84.5/84		
01Y	81.75		
1.5Y	78/77.7574/73.75/72.5		
02Y		SPRD	
03Y			
04Y	69.25		
05Y			
07Y			
10Y	70/69.75		
12Y			
15Y			
20Y			
CRS	3y 03		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	147 건	17	130	120	96	155	87	95
금 액	59,065 억원	16,547	42,518	41,176	18,420	45,924	30,650	30,897

장중동향

국고채 금리, 외국인의 현물과 선물 순매수로 금리 하락.

IRS, 외국인 국채선물 순매수 연동 금리 하락.
기준금리 인하를 다시 프라이싱 하면서 플래트닝 현상.

CRS, 전반적 하락.