IPS Daily Morning Brief

2019-04-11

종가 기준일 2019-04-10

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8625	0.50	1.8595	1.8783	1.8709	1.9125	1.6000	2.1000	1.2875
9M	1.8475	1.00	1.8390	1.8573	1.8595	1.9125	1.6900	2.0800	1.2500
1Y	1.8175	1.25	1.8055	1.8314	1.8421	1.9200	1.7575	2.0600	1.2200
1.5Y	1.7650	1.50	1.7520	1.7878	1.8142	2.0250	1.7125	2.0725	1.1900
2Y	1.7150	1.00	1.7085	1.7520	1.7838	2.1150	1.6725	2.1150	1.1675
3Y	1.6725	0.50	1.6745	1.7181	1.7531	2.2225	1.6350	2.2225	1.1550
4Y	1.6550	0.50	1.6550	1.6991	1.7407	2.2950	1.6150	2.2950	1.1575
5Y	1.6425	0.25	1.6455	1.6904	1.7355	2.3400	1.6050	2.3400	1.1575
7Y	1.6375	-0.25	1.6455	1.6840	1.7372	2.3950	1.5950	2.3950	1.1675
10Y	1.6650	0.00	1.6700	1.7086	1.7736	2.4850	1.6150	2.4950	1.2125
12Y	1.6900	0.25	1.6930	1.7339	1.7999	2.5225	1.6425	2.5450	1.2150
15Y	1.6900	0.25	1.6930	1.7378	1.8087	2.5400	1.6450	2.5975	1.2150
20Y	1.6625	0.50	1.6635	1.7164	1.7895	2.5600	1.6225	2.7500	1.2150
6*9M	-1.50	0.50	-2.05	-2.10	-1.14	11.00	-5.25	12.50	-6.00
9*12M	-3.00	0.25	-3.35	-2.59	-1.75	9.25	-4.50	10.50	-4.50
1*2Y	-10.25	-0.25	-9.70	-7.94	-5.83	23.00	-11.00	23.00	-11.00
2*3Y	-4.25	-0.50	-3.40	-3.39	-3.06	13.25	-4.25	13.25	-4.25
2*4Y	-6.00	-0.50	-5.35	-5.29	-4.30	21.75	-6.50	23.50	-6.50
2*5Y	-7.25	-0.75	-6.30	-6.16	-4.83	27.25	-7.75	34.00	-7.75
3*4Y	-1.75	0.00	-1.95	-1.90	-1.24	8.50	-2.50	11.25	-2.50
3*5Y	-3.00	-0.25	-2.90	-2.78	-1.77	14.00	-3.50	22.00	-3.50
4*5Y	-1.25	-0.25	-0.95	-0.87	-0.52	6.00	-1.25	10.75	-1.25
5*7Y	-0.50	-0.50	0.00	-0.64	0.17	7.25	-1.25	14.75	-1.25
5*10Y	2.25	-0.25	2.45	1.83	3.82	16.25	0.75	30.75	0.75
7*10Y	2.75	0.25	2.45	2.46	3.65	9.50	2.00	16.75	2.00
10*12Y	2.50	0.25	2.30	2.53	2.63	4.50	2.00	7.75	-0.25
10*15Y	2.50	0.25	2.30	2.91	3.51	6.75	2.00	13.00	-0.75
10*20Y	-0.25	0.50	-0.65	0.78	1.59	10.25	-1.50	27.50	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.765	0.80	1.754	1.791	1.814	1.935	1.743	2.130	1.237
1.5Y	1.760	1.00	1.752	1.792	1.823	2.113	1.739	2.140	1.232
2Y	1.742	0.70	1.738	1.783	1.815	2.230	1.715	2.230	1.225
3Y	1.729	0.70	1.727	1.750	1.788	2.315	1.675	2.315	1.200
4Y	1.777	0.70	1.778	1.807	1.851	2.502	1.725	2.502	1.232
5Y	1.762	0.70	1.762	1.786	1.846	2.602	1.697	2.602	1.217
7Y	1.833	0.20	1.839	1.871	1.943	2.728	1.779	2.728	1.270
10Y	1.867	0.00	1.875	1.903	1.964	2.815	1.805	2.815	1.355
20Y	1.897	0.80	1.906	1.934	2.013	2.792	1.840	2.871	1.430

기타금리	Lv.	전일비
91d CD	1.86	0.00
CALL	1.75	-2.00

국채선물	Lv.	전일비	시	고	저
KTB	109.54	-0.03	109.57	109.59	109.53
LKTB	128.47	-0.01	128.54	128.59	128.39

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	5.25	0.45	5.17	4.07	2.78	6.75	-9.65	9.00	-17.75
1.5Y	0.50	0.50	0.04	-0.39	-0.86	2.25	-15.60	2.40	-19.10
2Y	-2.70	0.30	-2.93	-3.11	-3.17	-0.25	-17.00	-0.25	-25.15
3Y	-5.65	-0.20	-5.21	-3.18	-3.47	2.55	-13.50	4.75	-19.50
4Y	-12.20	-0.20	-12.30	-10.79	-10.99	-4.50	-25.00	2.00	-30.35
5Y	-11.95	-0.45	-11.63	-9.56	-11.06	-3.20	-27.25	4.55	-27.25
7Y	-19.55	-0.45	-19.33	-18.74	-20.61	-7.85	-35.15	-4.70	-37.65
10Y	-20.20	0.00	-20.52	-19.40	-19.04	-7.50	-37.50	-7.50	-38.70
20Y	-23.45	-0.30	-24.21	-21.75	-22.38	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-53.25	-2.75
-58.00	-4.00
-62.00	-4.00
-62.75	-3.50
-63.50	-3.50
-66.75	-3.75
-62.25	-3.25
-49.50	-3.50

CRS

USD/KRW 1138.60 (-3.50)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.2850	-1.50	1.6200	0.9950	1*2Y	-19.00	-1.50
1.5Y	1.1850	-2.50	1.6600	1.2350	2*3Y	-5.00	0.00
2Y	1.0950	-3.00	1.6950	1.3200	2*5Y	-12.00	-0.50
3Y	1.0450	-3.00	1.7550	1.0050	3*4Y	-2.50	0.00
4Y	1.0200	-3.00	1.8000	0.9550	3*5Y	-7.00	-0.50
5Y	0.9750	-3.50	1.8500	0.9000	4*5Y	-4.50	-0.50
7Y	1.0150	-3.50	1.8950	0.9400	5*7Y	4.00	0.00
10Y	1.1700	-3.50	2.0500	1.1450	5*10Y	19.50	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	2.3151	-0.0366	2.3517	2.3638	2.4330	2.9773	1.7123	2.9773	0.4100
10Y	2.4685	-0.0321	2.5006	2.5302	2.4936	3.2382	2.3187	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	57.31	-4.36	61.67	62.38	69.30	103.03	-43.97	103.03	-159.50
10Y	60.15	-3.21	63.36	65.52	59.86	98.82	-22.56	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-5.00	-1.00	-4.00	-4.00	-3.00	42.50	-6.50	62.75	-6.50
KTB 2*10Y	12.50	-0.70	13.20	13.50	15.50	63.50	4.30	82.90	4.30
UST 2*10Y	15.34	0.45	14.89	16.64	6.06	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL

IRS			
06M	86	ODD Tenor	
09M	84.25		
01Y	80.75/81/81.25		
1.5Y			
02Y		SPRD	1y*1.5y -5.5
03Y	67		7y*10y 2.5
04Y			
05Y			
07Y			
10Y			
12Y			
15Y			
20Y			
CRS	1y 28		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	120 건	35	85	105	118	136	121	109
금 액	57,465 억원	15,649	41,816	29,803	67,211	67,676	43,895	32,017

장중동향

국고채 금리, ECB 통화정책 회의를 앞두고 보합.

IRS, 채권시장 단기 금리 상승한 영향으로 중단기 구간 중심 상승.
최근 CD금리가 하락하며 단기 구간이 급락했던 폭 조정.

CRS, 전 구간 하락.