

IPS Daily Morning Brief

2019-04-24

종가 기준일 2019-04-23

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8475	-0.50	1.8540	1.8625	1.8710	1.9125	1.6100	2.0875	1.2875
9M	1.8325	-0.25	1.8385	1.8399	1.8589	1.9125	1.6900	2.0525	1.2500
1Y	1.8150	-0.50	1.8235	1.8128	1.8410	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7900	-0.50	1.7950	1.7665	1.8102	2.0250	1.7125	2.0325	1.1900
2Y	1.7600	-0.75	1.7625	1.7263	1.7773	2.1150	1.6725	2.1150	1.1675
3Y	1.7275	-0.75	1.7280	1.6915	1.7445	2.2225	1.6350	2.2225	1.1550
4Y	1.7125	-0.75	1.7100	1.6723	1.7302	2.2950	1.6150	2.2950	1.1575
5Y	1.7075	-0.75	1.7050	1.6648	1.7237	2.3400	1.6050	2.3400	1.1575
7Y	1.7050	-1.00	1.7045	1.6616	1.7237	2.3950	1.5950	2.3950	1.1675
10Y	1.7300	-1.00	1.7280	1.6846	1.7566	2.4850	1.6150	2.4850	1.2125
12Y	1.7550	-1.00	1.7530	1.7088	1.7827	2.5225	1.6425	2.5225	1.2150
15Y	1.7625	-0.75	1.7580	1.7110	1.7900	2.5400	1.6450	2.5400	1.2150
20Y	1.7375	-0.75	1.7315	1.6843	1.7730	2.5600	1.6225	2.6500	1.2150

6*9M	-1.50	0.25	-1.55	-2.26	-1.21	8.50	-5.25	12.50	-6.00
9*12M	-1.75	-0.25	-1.50	-2.71	-1.79	8.25	-4.50	10.50	-4.50
1*2Y	-5.50	-0.25	-6.10	-8.65	-6.38	23.00	-11.00	23.00	-11.00
2*3Y	-3.25	0.00	-3.45	-3.48	-3.28	13.25	-4.25	13.25	-4.25
2*4Y	-4.75	0.00	-5.25	-5.40	-4.71	21.75	-6.50	23.50	-6.50
2*5Y	-5.25	0.00	-5.75	-6.15	-5.36	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	0.00	-1.80	-1.93	-1.43	8.50	-2.50	11.25	-2.50
3*5Y	-2.00	0.00	-2.30	-2.68	-2.08	14.00	-3.50	22.00	-3.50
4*5Y	-0.50	0.00	-0.50	-0.75	-0.65	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	-0.25	-0.05	-0.31	0.00	7.25	-1.25	14.75	-1.25
5*10Y	2.25	-0.25	2.30	1.99	3.30	16.25	0.75	30.75	0.75
7*10Y	2.50	0.00	2.35	2.30	3.29	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.50	2.41	2.60	4.50	2.00	7.75	-0.25
10*15Y	3.25	0.25	3.00	2.64	3.34	6.75	2.00	13.00	-0.75
10*20Y	0.75	0.25	0.35	-0.04	1.63	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.773	-0.10	1.772	1.762	1.808	1.935	1.743	2.035	1.237
1.5Y	1.779	-0.10	1.776	1.761	1.813	2.113	1.739	2.113	1.232
2Y	1.775	-0.60	1.772	1.748	1.806	2.230	1.715	2.230	1.225
3Y	1.765	-0.70	1.762	1.732	1.780	2.315	1.675	2.315	1.200
4Y	1.820	-1.00	1.816	1.785	1.840	2.502	1.725	2.502	1.232
5Y	1.807	-1.00	1.804	1.767	1.833	2.602	1.697	2.602	1.217
7Y	1.885	-1.10	1.882	1.847	1.925	2.728	1.779	2.728	1.270
10Y	1.922	-1.30	1.920	1.883	1.950	2.815	1.805	2.815	1.355
20Y	1.937	-1.00	1.935	1.908	1.994	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.85	0.00
CALL	1.74	0.00

국채선물	Lv.	전일비	시	고	저
KTb	109.37	0.03	109.33	109.40	109.33
LKTB	127.88	0.13	127.70	128.02	127.70

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	4.20	-0.40	5.11	5.04	3.33	6.75	-9.65	9.00	-17.75
1.5Y	1.10	-0.40	1.92	0.57	-0.31	2.65	-14.80	2.65	-19.10
2Y	-1.50	-0.15	-0.95	-2.19	-2.84	-0.25	-15.70	-0.25	-25.15
3Y	-3.75	-0.05	-3.38	-4.09	-3.50	2.55	-13.50	4.75	-19.50
4Y	-10.75	0.25	-10.60	-11.25	-10.97	-4.50	-25.00	2.00	-30.35
5Y	-9.95	0.25	-9.92	-10.19	-10.93	-3.20	-27.25	4.55	-27.25
7Y	-18.00	0.10	-17.71	-18.56	-20.16	-7.85	-35.15	-4.70	-37.65
10Y	-19.20	0.30	-19.22	-19.88	-19.35	-7.50	-37.50	-7.50	-38.70
20Y	-19.95	0.25	-20.37	-22.36	-22.14	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1141.80 (+0.30)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-56.50	0.00	1Y	1.2500	-0.50	1.5100	0.9950	1*2Y	-16.00	0.00		
-62.50	0.50	1.5Y	1.1650	0.00	1.5300	1.2350	2*3Y	-6.50	-0.50		
-67.00	0.25	2Y	1.0900	-0.50	1.5650	1.3200	2*5Y	-11.50	0.00		
-70.25	-0.25	3Y	1.0250	-1.00	1.6550	1.0050	3*4Y	-1.50	0.50		
-70.25	0.25	4Y	1.0100	-0.50	1.7200	0.9550	3*5Y	-5.00	0.50		
-73.25	0.25	5Y	0.9750	-0.50	1.7800	0.9000	4*5Y	-3.50	0.00		
-69.00	0.50	7Y	1.0150	-0.50	1.8950	0.9400	5*7Y	4.00	0.00		
-56.00	0.50	10Y	1.1700	-0.50	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	2.3660	-0.0331	2.3991	2.3900	2.3900	2.9773	1.7620	2.9773	0.4100
10Y	2.5690	-0.0208	2.5898	2.5637	2.5637	3.2382	2.3394	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	59.10	-2.71	61.81	62.00	63.30	103.03	-29.80	103.03	-159.50
10Y	64.70	-0.78	65.48	65.37	67.17	98.82	-15.23	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-3.00	-0.25	-2.75	-4.50	-4.75	42.50	-6.50	62.75	-6.50
KTb 2*10Y	14.70	-0.70	15.40	14.00	13.50	63.50	4.30	82.90	4.30
UST 2*10Y	20.30	1.23	19.07	17.37	17.37	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y									
1.5Y	79.25								
02Y	76/75.75	SPRD				5y*10y 5.25			
03Y	72.25/73/72.75								
04Y	71.25/71.5/70.75								
05Y									
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	2y 8/8.5/9 2y*3y -6.5								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	81 건	24	57	92	150	157	57	84	
금 액	24,625 억원	11,572	13,053	29,316	60,826	74,370	18,510	32,765	

장중동향
국고채 금리, 아시아 장에서 하락한 미 국채 금리의 영향 받으며 하락.

IRS, 글로벌 금리 연동되며 하락.
2Y과 3Y를 중심으로 거래.

CRS, 전 구간 금리 하락 마감.