

IPS Daily Morning Brief

2019-04-26

종가 기준일 2019-04-25

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8375	-0.75	1.8480	1.8595	1.8706	1.9125	1.6750	2.0875	1.2875
9M	1.8100	-1.75	1.8290	1.8389	1.8578	1.9125	1.7300	2.0525	1.2500
1Y	1.7900	-2.00	1.8120	1.8136	1.8398	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7575	-2.25	1.7835	1.7699	1.8084	2.0250	1.7125	2.0325	1.1900
2Y	1.7150	-2.75	1.7500	1.7295	1.7750	2.1150	1.6725	2.1150	1.1675
3Y	1.6850	-2.75	1.7175	1.6954	1.7420	2.2225	1.6350	2.2225	1.1550
4Y	1.6700	-3.00	1.7010	1.6770	1.7274	2.2950	1.6150	2.2950	1.1575
5Y	1.6650	-3.00	1.6960	1.6700	1.7206	2.3400	1.6050	2.3400	1.1575
7Y	1.6600	-3.50	1.6945	1.6678	1.7202	2.3950	1.5950	2.3950	1.1675
10Y	1.6875	-3.25	1.7195	1.6914	1.7523	2.4850	1.6150	2.4850	1.2125
12Y	1.7125	-3.25	1.7445	1.7154	1.7783	2.5225	1.6425	2.5225	1.2150
15Y	1.7200	-3.25	1.7510	1.7180	1.7855	2.5400	1.6450	2.5400	1.2150
20Y	1.6950	-3.25	1.7255	1.6909	1.7683	2.5600	1.6225	2.6500	1.2150

6*9M	-2.75	-1.00	-1.90	-2.06	-1.28	8.50	-5.25	12.50	-6.00
9*12M	-2.00	-0.25	-1.70	-2.53	-1.80	8.25	-4.50	10.50	-4.50
1*2Y	-7.50	-0.75	-6.20	-8.41	-6.48	23.00	-11.00	23.00	-11.00
2*3Y	-3.00	0.00	-3.25	-3.41	-3.30	13.25	-4.25	13.25	-4.25
2*4Y	-4.50	-0.25	-4.90	-5.25	-4.76	21.75	-6.50	23.50	-6.50
2*5Y	-5.00	-0.25	-5.40	-5.95	-5.44	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	-0.25	-1.65	-1.84	-1.46	8.50	-2.50	11.25	-2.50
3*5Y	-2.00	-0.25	-2.15	-2.54	-2.14	14.00	-3.50	22.00	-3.50
4*5Y	-0.50	0.00	-0.50	-0.70	-0.67	6.00	-1.25	10.75	-1.25
5*7Y	-0.50	-0.50	-0.15	-0.23	-0.04	7.25	-1.25	14.75	-1.25
5*10Y	2.25	-0.25	2.35	2.14	3.17	16.25	0.75	30.75	0.75
7*10Y	2.75	0.25	2.50	2.36	3.21	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.50	2.40	2.60	4.50	2.00	7.75	-0.25
10*15Y	3.25	0.00	3.15	2.66	3.31	6.75	2.00	13.00	-0.75
10*20Y	0.75	0.00	0.60	-0.05	1.60	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.758	-1.10	1.769	1.762	1.806	1.935	1.743	2.020	1.237
1.5Y	1.757	-1.70	1.772	1.762	1.811	2.113	1.739	2.113	1.232
2Y	1.746	-1.60	1.767	1.751	1.803	2.230	1.715	2.230	1.225
3Y	1.725	-2.20	1.754	1.737	1.777	2.315	1.675	2.315	1.200
4Y	1.775	-3.20	1.809	1.790	1.836	2.502	1.725	2.502	1.232
5Y	1.760	-3.50	1.796	1.773	1.829	2.602	1.697	2.602	1.217
7Y	1.841	-3.30	1.874	1.853	1.920	2.728	1.779	2.728	1.270
10Y	1.877	-3.50	1.911	1.891	1.946	2.815	1.805	2.815	1.355
20Y	1.912	-2.00	1.929	1.914	1.989	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.85	0.00
CALL	1.74	1.00

국채선물	Lv.	전일비	시	고	저
KTb	109.50	0.08	109.57	109.59	109.49
LKTB	128.35	0.36	128.62	128.67	128.32

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	3.20	-0.90	4.34	5.16	3.43	6.75	-9.65	9.00	-17.75
1.5Y	0.05	-0.55	1.17	0.83	-0.24	2.65	-12.55	2.65	-19.10
2Y	-3.10	-1.15	-1.68	-2.11	-2.80	-0.25	-15.70	-0.25	-25.15
3Y	-4.00	-0.55	-3.63	-4.12	-3.47	2.55	-13.50	4.75	-19.50
4Y	-10.50	0.20	-10.84	-11.26	-10.91	-4.50	-25.00	2.00	-30.35
5Y	-9.50	0.50	-9.98	-10.27	-10.83	-3.20	-27.25	4.55	-27.25
7Y	-18.10	-0.20	-17.95	-18.55	-20.01	-7.85	-35.15	-4.70	-37.65
10Y	-18.95	0.25	-19.17	-19.92	-19.36	-7.50	-37.50	-7.50	-38.70
20Y	-21.70	-1.25	-20.35	-22.33	-22.10	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1160.50 (+9.60)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-63.00	-4.00	1Y	1.1600	-6.00	1.5000	0.9950	1*2Y	-13.50	2.00		
-66.75	-3.25	1.5Y	1.0900	-5.50	1.5250	1.2350	2*3Y	-6.50	0.50		
-69.00	-1.25	2Y	1.0250	-4.00	1.5650	1.3200	2*5Y	-10.00	2.00		
-72.50	-0.75	3Y	0.9600	-3.50	1.6550	0.9600	3*4Y	-0.50	1.00		
-71.50	0.50	4Y	0.9550	-2.50	1.7200	0.9550	3*5Y	-3.50	1.50		
-74.00	1.00	5Y	0.9250	-2.00	1.7800	0.9000	4*5Y	-3.00	0.50		
-69.50	1.50	7Y	0.9650	-2.00	1.8950	0.9400	5*7Y	4.00	0.00		
-57.75	0.75	10Y	1.1100	-2.50	2.0500	1.1100	5*10Y	18.50	-0.50		

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	2.3419	0.0321	2.3098	2.3660	2.3991	2.9773	1.7620	2.9773	0.4100
10Y	2.5356	0.0108	2.5248	2.5690	2.5898	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	59.59	4.81	54.78	59.10	61.81	103.03	-26.17	103.03	-159.50
10Y	65.86	4.58	61.28	64.70	65.48	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	-2.75	-0.50	-2.25	-3.00	-2.75	42.50	-6.50	62.75	-6.50
KTb 2*10Y	13.10	-1.90	15.00	14.70	15.40	63.50	4.30	82.90	4.30
UST 2*10Y	19.37	-2.13	21.50	20.30	19.07	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL										
IRS		ODD Tenor								
06M	83									
09M										
01Y										
1.5Y	75									
02Y	70.5		SPRD	1y*3y -11.5						
03Y	67/67.25			7y*20y 3.5						
04Y										
05Y										
07Y										
10Y	67.25									
12Y										
15Y										
20Y										
CRS	2y 2.5 3y 95.5									
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6		
거래현황	96 건	1	95	81	57	92	150	157		
금 액	34,820 억원	4,407	30,413	24,625	13,053	29,316	60,826	74,370		

장중동향
국고채 금리, 올해 1분기 GDP 부진에 금리 하락.

IRS, 1분기 GDP 쇼크 영향과 기준금리 인하 기대감 등으로 현물에 연동되어 금리 하락.

CRS, 환율 상승 영향을 받으며 금리 하락.