

IPS Daily Morning Brief

2019-04-30

종가 기준일 2019-04-29

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8250	-0.50	1.8370	1.8541	1.8698	1.9125	1.6750	2.0875	1.2875
9M	1.7950	-0.50	1.8130	1.8349	1.8562	1.9125	1.7375	2.0525	1.2500
1Y	1.7700	-0.50	1.7920	1.8109	1.8378	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7300	-1.00	1.7595	1.7695	1.8057	2.0250	1.7125	2.0325	1.1900
2Y	1.6900	-1.25	1.7220	1.7294	1.7720	2.1150	1.6725	2.1150	1.1675
3Y	1.6625	-1.00	1.6920	1.6958	1.7391	2.2225	1.6350	2.2225	1.1550
4Y	1.6550	-0.75	1.6800	1.6788	1.7243	2.2950	1.6150	2.2950	1.1575
5Y	1.6475	-1.00	1.6745	1.6719	1.7175	2.3400	1.6050	2.3400	1.1575
7Y	1.6450	-1.00	1.6720	1.6704	1.7166	2.3950	1.5950	2.3950	1.1675
10Y	1.6750	-1.00	1.6995	1.6950	1.7482	2.4850	1.6150	2.4850	1.2125
12Y	1.7000	-1.00	1.7245	1.7193	1.7740	2.5225	1.6425	2.5225	1.2150
15Y	1.7075	-1.00	1.7320	1.7225	1.7810	2.5400	1.6450	2.5400	1.2150
20Y	1.6875	-0.75	1.7085	1.6955	1.7637	2.5600	1.6225	2.6500	1.2150

6*9M	-3.00	0.00	-2.40	-1.93	-1.36	8.50	-5.25	12.50	-6.00
9*12M	-2.50	0.00	-2.10	-2.40	-1.84	8.25	-4.50	10.50	-4.50
1*2Y	-8.00	-0.75	-7.00	-8.15	-6.58	23.00	-11.00	23.00	-11.00
2*3Y	-2.75	0.25	-3.00	-3.36	-3.30	13.25	-4.25	13.25	-4.25
2*4Y	-3.50	0.50	-4.20	-5.06	-4.77	21.75	-6.50	23.50	-6.50
2*5Y	-4.25	0.25	-4.75	-5.75	-5.46	27.25	-7.75	34.00	-7.75
3*4Y	-0.75	0.25	-1.20	-1.70	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-1.50	0.00	-1.75	-2.39	-2.16	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	-0.25	-0.55	-0.69	-0.69	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	0.00	-0.25	-0.15	-0.08	7.25	-1.25	14.75	-1.25
5*10Y	2.75	0.00	2.50	2.31	3.07	16.25	0.75	30.75	0.75
7*10Y	3.00	0.00	2.75	2.46	3.15	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.50	2.43	2.59	4.50	2.00	7.75	-0.25
10*15Y	3.25	0.00	3.25	2.75	3.29	6.75	2.00	13.00	-0.75
10*20Y	1.25	0.25	0.90	0.05	1.55	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.748	-0.70	1.761	1.762	1.803	1.935	1.743	2.020	1.237
1.5Y	1.751	-0.50	1.763	1.762	1.808	2.113	1.739	2.113	1.232
2Y	1.736	-0.40	1.752	1.751	1.800	2.230	1.715	2.230	1.225
3Y	1.715	-0.50	1.734	1.737	1.774	2.315	1.675	2.315	1.200
4Y	1.762	-0.50	1.786	1.790	1.833	2.502	1.725	2.502	1.232
5Y	1.745	-0.70	1.772	1.775	1.825	2.602	1.697	2.602	1.217
7Y	1.827	-0.90	1.853	1.855	1.915	2.728	1.779	2.728	1.270
10Y	1.866	-0.90	1.890	1.893	1.942	2.815	1.805	2.815	1.355
20Y	1.890	-1.00	1.914	1.916	1.985	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.73	0.00

국채선물	Lv.	전일비	시	고	저
KTB	109.55	0.02	109.57	109.57	109.54
LKTB	128.47	0.11	128.51	128.53	128.36

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	2.20	0.20	3.14	4.90	3.46	6.75	-9.65	9.00	-17.75
1.5Y	-2.10	-0.50	-0.39	0.73	-0.26	2.65	-12.55	2.65	-19.10
2Y	-4.60	-0.85	-2.98	-2.14	-2.80	-0.25	-15.70	-0.25	-25.15
3Y	-5.25	-0.50	-4.24	-4.17	-3.48	2.55	-13.50	4.75	-19.50
4Y	-10.70	-0.25	-10.62	-11.14	-10.85	-4.50	-25.00	2.00	-30.35
5Y	-9.75	-0.30	-9.73	-10.30	-10.72	-3.20	-27.25	4.55	-27.25
7Y	-18.20	-0.10	-18.06	-18.44	-19.88	-7.85	-35.15	-4.70	-37.65
10Y	-19.10	-0.10	-19.09	-19.79	-19.40	-7.50	-37.50	-7.50	-38.70
20Y	-20.25	0.25	-20.57	-22.03	-22.08	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1158.50 (-2.50)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-63.50	-3.00	1Y	1.1350	-3.50	1.5000	0.9950	1*2Y	-11.50	1.50		
-66.00	-2.00	1.5Y	1.0700	-3.00	1.5250	1.2350	2*3Y	-5.00	1.00		
-67.00	-0.75	2Y	1.0200	-2.00	1.5650	1.3200	2*5Y	-8.50	1.00		
-69.25	0.00	3Y	0.9700	-1.00	1.6550	0.9600	3*4Y	-0.50	0.00		
-69.00	-0.25	4Y	0.9650	-1.00	1.7200	0.9550	3*5Y	-3.50	0.00		
-71.25	0.00	5Y	0.9350	-1.00	1.7800	0.9000	4*5Y	-3.00	0.00		
-66.50	0.50	7Y	0.9800	-0.50	1.8950	0.9400	5*7Y	4.50	0.50		
-55.00	0.50	10Y	1.1250	-0.50	2.0500	1.1100	5*10Y	19.00	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	2.2942	0.0081	2.2861	2.3419	2.3098	2.9773	1.7783	2.9773	0.4100
10Y	2.5265	0.0261	2.5004	2.5356	2.5248	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	55.82	1.21	54.61	59.59	54.78	103.03	-26.17	103.03	-159.50
10Y	66.05	3.51	62.54	65.86	61.28	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	-1.50	0.25	-1.75	-2.75	-2.25	42.50	-6.50	62.75	-6.50
KTB 2*10Y	13.00	-0.50	13.50	13.10	15.00	63.50	4.30	82.90	4.30
UST 2*10Y	23.23	1.80	21.43	19.37	21.50	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y									
1.5Y									
02Y		SPRD	2y*5y -4						
03Y	67/66.5/66.25								
04Y									
05Y	64.75/65.25								
07Y									
10Y									
12Y									
15Y									
20Y									
CRS									
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	66 건	-44	110	96	95	81	57	92	
금 액	21,790 억원	-25,297	47,087	34,820	30,413	24,625	13,053	29,316	

장중동향
국고채 금리, 레벨 부담으로 금리 제한적 하락. 개인의 선물 매도세 두드러져.

IRS, 글로벌 금리 연동되며 금리 하락 마감.

CRS, 전 구간 금리 하락.