

IPS Daily Morning Brief

2019-05-02

종가 기준일 2019-05-01

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8225	-0.25	1.8280	1.8491	1.8688	1.9125	1.6750	2.0875	1.2875
9M	1.7925	-0.25	1.7985	1.8304	1.8544	1.9125	1.7375	2.0525	1.2500
1Y	1.7625	-0.75	1.7735	1.8073	1.8356	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7175	-1.25	1.7350	1.7678	1.8027	2.0250	1.7125	2.0325	1.1900
2Y	1.6725	-1.75	1.6940	1.7276	1.7686	2.1150	1.6725	2.1150	1.1675
3Y	1.6425	-2.00	1.6650	1.6939	1.7357	2.2225	1.6350	2.2225	1.1550
4Y	1.6350	-2.00	1.6555	1.6780	1.7208	2.2950	1.6150	2.2950	1.1575
5Y	1.6275	-2.00	1.6490	1.6708	1.7138	2.3400	1.6050	2.3400	1.1575
7Y	1.6250	-2.00	1.6460	1.6694	1.7125	2.3950	1.5950	2.3950	1.1675
10Y	1.6550	-2.00	1.6755	1.6950	1.7435	2.4850	1.6150	2.4850	1.2125
12Y	1.6800	-2.00	1.7005	1.7195	1.7693	2.5225	1.6425	2.5225	1.2150
15Y	1.6875	-2.00	1.7080	1.7235	1.7761	2.5400	1.6450	2.5400	1.2150
20Y	1.6700	-1.75	1.6870	1.6975	1.7587	2.5600	1.6225	2.6500	1.2150

6*9M	-3.00	0.00	-2.95	-1.88	-1.44	8.50	-5.25	12.50	-6.00
9*12M	-3.00	-0.50	-2.50	-2.31	-1.88	8.25	-4.50	10.50	-4.50
1*2Y	-9.00	-1.00	-7.95	-7.96	-6.70	23.00	-11.00	23.00	-11.00
2*3Y	-3.00	-0.25	-2.90	-3.38	-3.29	13.25	-4.25	13.25	-4.25
2*4Y	-3.75	-0.25	-3.85	-4.96	-4.78	21.75	-6.50	23.50	-6.50
2*5Y	-4.50	-0.25	-4.50	-5.69	-5.48	27.25	-7.75	34.00	-7.75
3*4Y	-0.75	0.00	-0.95	-1.59	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-1.50	0.00	-1.60	-2.31	-2.19	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.65	-0.72	-0.70	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	0.00	-0.30	-0.14	-0.12	7.25	-1.25	14.75	-1.25
5*10Y	2.75	0.00	2.65	2.43	2.97	16.25	0.75	30.75	0.75
7*10Y	3.00	0.00	2.95	2.56	3.10	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.50	2.45	2.58	4.50	2.00	7.75	-0.25
10*15Y	3.25	0.00	3.25	2.85	3.26	6.75	2.00	13.00	-0.75
10*20Y	1.50	0.25	1.15	0.25	1.52	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.732	-1.60	1.748	1.761	1.801	1.935	1.732	2.020	1.237
1.5Y	1.737	-1.40	1.750	1.762	1.806	2.113	1.737	2.113	1.232
2Y	1.725	-1.10	1.737	1.751	1.797	2.230	1.715	2.230	1.225
3Y	1.695	-2.00	1.714	1.737	1.771	2.315	1.675	2.315	1.200
4Y	1.745	-1.70	1.762	1.789	1.829	2.502	1.725	2.502	1.232
5Y	1.727	-1.80	1.746	1.775	1.820	2.602	1.697	2.602	1.217
7Y	1.808	-1.90	1.828	1.853	1.910	2.728	1.779	2.728	1.270
10Y	1.845	-2.10	1.866	1.892	1.938	2.815	1.805	2.815	1.355
20Y	1.877	-1.30	1.894	1.914	1.979	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.78	5.00

국채선물	Lv.	전일비	시	고	저
KTb	109.63	0.08	109.53	109.64	109.53
LKTB	128.73	0.26	128.40	128.75	128.38

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	3.05	0.85	2.53	4.58	3.51	6.75	-9.65	9.00	-17.75
1.5Y	-1.95	0.15	-1.54	0.54	-0.30	2.65	-12.55	2.65	-19.10
2Y	-5.25	-0.65	-4.26	-2.31	-2.84	-0.25	-15.70	-0.25	-25.15
3Y	-5.25	0.00	-4.90	-4.32	-3.50	2.55	-13.50	4.75	-19.50
4Y	-11.00	-0.30	-10.67	-11.09	-10.81	-4.50	-25.00	2.00	-30.35
5Y	-9.95	-0.20	-9.68	-10.40	-10.62	-3.20	-27.25	4.55	-27.25
7Y	-18.30	-0.10	-18.18	-18.41	-19.75	-7.85	-35.15	-4.70	-37.65
10Y	-19.00	0.10	-19.03	-19.66	-19.45	-7.50	-37.50	-7.50	-38.70
20Y	-20.70	-0.45	-20.68	-21.63	-22.06	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1168.20 (+9.70)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-66.75	-3.25	1Y	1.0950	-4.00	1.4750	0.9950	1*2Y	-10.50	1.00		
-68.25	-2.25	1.5Y	1.0350	-3.50	1.5250	1.2350	2*3Y	-4.50	0.50		
-68.25	-1.25	2Y	0.9900	-3.00	1.5650	1.3200	2*5Y	-8.50	0.00		
-69.75	-0.50	3Y	0.9450	-2.50	1.6550	0.9450	3*4Y	-1.00	-0.50		
-70.00	-1.00	4Y	0.9350	-3.00	1.7200	0.9350	3*5Y	-4.00	-0.50		
-72.25	-1.00	5Y	0.9050	-3.00	1.7800	0.9000	4*5Y	-3.00	0.00		
-67.50	-1.00	7Y	0.9500	-3.00	1.8950	0.9400	5*7Y	4.50	0.00		
-56.00	-1.00	10Y	1.0950	-3.00	2.0500	1.0950	5*10Y	19.00	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	2.3145	0.0524	2.2621	2.2942	2.2861	2.9773	1.7783	2.9773	0.4100
10Y	2.5030	0.0009	2.5021	2.5265	2.5004	3.2382	2.3433	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	58.95	6.34	52.61	55.82	54.61	103.03	-26.17	103.03	-159.50
10Y	65.80	2.19	63.61	66.05	62.54	98.82	-12.07	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-1.75	-0.25	-1.50	-1.50	-1.75	42.50	-6.50	62.75	-6.50
KTb 2*10Y	12.00	-1.00	13.00	13.00	13.50	63.50	4.30	82.90	4.30
UST 2*10Y	18.85	-5.15	24.00	23.23	21.43	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y	77/76								
1.5Y									
02Y	68	SPRD	9m*3y -15						
03Y	64.25		2y*5y -4.25						
04Y			5y*10y 3						
05Y									
07Y									
10Y	67								
12Y									
15Y									
20Y									
CRS	3y 94.5								
	4y 93.5								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황		118 건	52	66	66	110	96	95	81
금 액		42,821 억원	21,031	21,790	21,790	47,087	34,820	30,413	24,625

장중동향
국고채 금리, 중국 PMI 부진 영향으로 하락.

IRS, 전 구간 하락.
중국 PMI 발표 후 환율 상승과 외국인 국채선물 매수영향.

CRS, 전 구간 하락.