IPS Daily Morning Brief

2019-05-07

종가 기준일 2019-05-06

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8300	-0.50	1.8290	1.8451	1.8680	1.9125	1.6750	2.0875	1.2875
9M	1.8200	0.00	1.8090	1.8278	1.8534	1.9125	1.7375	2.0525	1.2500
1Y	1.8000	0.00	1.7850	1.8066	1.8343	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7650	0.50	1.7440	1.7691	1.8004	2.0250	1.7125	2.0325	1.1900
2Y	1.7250	0.50	1.7020	1.7289	1.7659	2.1150	1.6725	2.1150	1.1675
3Y	1.6975	0.75	1.6725	1.6951	1.7330	2.2225	1.6350	2.2225	1.1550
4Y	1.6900	0.75	1.6650	1.6813	1.7183	2.2950	1.6150	2.2950	1.1575
5Y	1.6825	0.75	1.6575	1.6741	1.7112	2.3400	1.6050	2.3400	1.1575
7Y	1.6800	0.75	1.6550	1.6721	1.7092	2.3950	1.5950	2.3950	1.1675
10Y	1.7125	1.00	1.6855	1.6989	1.7395	2.4850	1.6150	2.4850	1.2125
12Y	1.7375	1.25	1.7095	1.7235	1.7651	2.5225	1.6425	2.5225	1.2150
15Y	1.7475	1.25	1.7185	1.7290	1.7718	2.5400	1.6450	2.5400	1.2150
20Y	1.7300	1.25	1.7010	1.7050	1.7542	2.5600	1.6225	2.6500	1.2150

6*9M	-1.00	0.50	-2.00	-1.74	-1.46	8.50	-5.25	12.50	-6.00
9*12M	-2.00	0.00	-2.40	-2.11	-1.91	8.25	-4.50	10.50	-4.50
1*2Y	-7.50	0.50	-8.30	-7.78	-6.84	23.00	-11.00	23.00	-11.00
2*3Y	-2.75	0.25	-2.95	-3.38	-3.28	13.25	-4.25	13.25	-4.25
2*4Y	-3.50	0.25	-3.70	-4.76	-4.76	21.75	-6.50	23.50	-6.50
2*5Y	-4.25	0.25	-4.45	-5.48	-5.47	27.25	-7.75	34.00	-7.75
3*4Y	-0.75	0.00	-0.75	-1.39	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-1.50	0.00	-1.50	-2.10	-2.19	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.75	-0.71	-0.71	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	0.00	-0.25	-0.20	-0.20	7.25	-1.25	14.75	-1.25
5*10Y	3.00	0.25	2.80	2.48	2.83	16.25	0.75	30.75	0.75
7*10Y	3.25	0.25	3.05	2.68	3.03	9.50	1.75	16.75	1.75
10*12Y	2.50	0.25	2.40	2.46	2.56	4.50	2.00	7.75	-0.25
10*15Y	3.50	0.25	3.30	3.01	3.23	6.75	2.00	13.00	-0.75
10*20Y	1.75	0.25	1.55	0.61	1.47	10.25	-1.50	27.50	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.735	-0.40	1.735	1.759	1.796	1.935	1.732	2.020	1.237
1.5Y	1.746	-0.70	1.745	1.762	1.802	2.113	1.737	2.113	1.232
2Y	1.758	-0.20	1.746	1.753	1.794	2.230	1.715	2.230	1.225
3Y	1.735	0.30	1.718	1.737	1.768	2.315	1.675	2.315	1.200
4Y	1.792	0.70	1.770	1.789	1.825	2.502	1.725	2.502	1.232
5Y	1.777	1.00	1.753	1.775	1.815	2.602	1.697	2.602	1.217
7Y	1.864	1.40	1.836	1.854	1.905	2.728	1.779	2.728	1.270
10Y	1.902	1.20	1.874	1.893	1.934	2.815	1.805	2.815	1.355
20Y	1.932	1.50	1.904	1.914	1.973	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.74	-1.00

국채선물	Lv.	전일비	시	고	저
KTB	109.45	-0.03	109.46	109.52	109.43
LKTB	128.05	-0.17	128.13	128.38	128.01

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	6.50	0.40	4.96	4.77	3.78	6.75	-9.65	9.00	-17.75
1.5Y	1.90	1.20	-0.12	0.72	-0.15	2.65	-12.55	2.65	-19.10
2Y	-3.30	0.70	-4.36	-2.46	-2.85	-0.25	-15.70	-0.25	-25.15
3Y	-3.75	0.45	-4.53	-4.18	-3.46	2.55	-13.50	4.75	-19.50
4Y	-10.20	0.05	-10.54	-10.77	-10.71	-4.50	-25.00	2.00	-30.35
5Y	-9.45	-0.25	-9.55	-10.07	-10.43	-3.20	-27.25	4.55	-27.25
7Y	-18.40	-0.65	-18.10	-18.21	-19.56	-7.85	-35.15	-4.70	-37.65
10Y	-18.95	-0.20	-18.89	-19.37	-19.46	-7.50	-37.50	-7.50	-38.70
20Y	-20.20	-0.25	-20.30	-20.93	-21.93	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-63.00	2.00
-67.50	0.50
-69.50	0.00
-71.75	-0.75
-72.50	-1.25
-74.75	-1.25
-69.00	-0.75
-58.25	-1.00

CRS

USD/KRW 1170.00 (+4.30)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.1700	2.00	1.4750	0.9950	1*2Y	-14.00	-1.50
1.5Y	1.0900	1.00	1.5250	1.2350	2*3Y	-5.00	-0.50
2Y	1.0300	0.50	1.5650	1.3200	2*5Y	-9.50	-1.00
3Y	0.9800	0.00	1.6550	0.9450	3*4Y	-1.50	-0.50
4Y	0.9650	-0.50	1.7200	0.9350	3*5Y	-4.50	-0.50
5Y	0.9350	-0.50	1.7800	0.9000	4*5Y	-3.00	0.00
7Y	0.9900	0.00	1.8950	0.9400	5*7Y	5.50	0.50
10Y	1.1300	0.00	2.0500	1.0950	5*10Y	19.50	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	2.2783	-0.0608	2.3391	2.3388	2.3145	2.9773	1.7783	2.9773	0.4500
10Y	2.4902	-0.0325	2.5227	2.5426	2.5030	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	52.03	-5.88	57.91	57.88	58.95	103.03	-26.17	103.03	-154.00
10Y	58.82	-4.45	63.27	65.26	65.80	98.82	-11.26	98.82	-59.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-1.25	0.50	-1.75	-1.75	-1.75	42.50	-6.50	62.75	-6.50
KTB 2*10Y	14.40	1.40	13.00	13.00	12.00	63.50	4.30	82.90	4.30
UST 2*10Y	21.19	2.83	18.36	20.38	18.85	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL

IRS			
06M	83.25/83	ODD Tenor	
09M			
01Y	80.5		
1.5Y	76.5		
02Y	71.5/71.75	SPRD	9m*1y -1.75
03Y	68.5		1y*4y -11.5
04Y			1.5y*3y -7
05Y	65.5		5y*10y 2.75
07Y			6y*10y 3
10Y	69.5/69.25		
12Y			
15Y	74.75		
20Y			
CRS	2y 03		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	72 건	-33	105	105	118	118	66	110
금 액	45,880 억원	8,825	37,055	37,055	42,821	42,821	21,790	47,087

장중동향

국고채 금리, 금리 상승.
FOMC 여파에 미 금리 상승과 저가 매수 움직임 공방 영향.

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간밤 미국 금리 상승 영향과 국채선물 흐름에 연동.

CRS, 금리 혼조세.