

IPS Daily Morning Brief

2019-05-08

종가 기준일 2019-05-07

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8275	-0.25	1.8290	1.8434	1.8675	1.9125	1.6750	2.0875	1.2875
9M	1.8175	-0.25	1.8140	1.8268	1.8530	1.9125	1.7375	2.0525	1.2500
1Y	1.7950	-0.50	1.7915	1.8061	1.8338	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7575	-0.75	1.7530	1.7698	1.7998	2.0250	1.7125	2.0325	1.1900
2Y	1.7150	-1.00	1.7115	1.7296	1.7651	2.1150	1.6725	2.1150	1.1675
3Y	1.6850	-1.25	1.6825	1.6964	1.7323	2.2225	1.6350	2.2225	1.1550
4Y	1.6750	-1.50	1.6745	1.6829	1.7175	2.2950	1.6150	2.2950	1.1575
5Y	1.6675	-1.50	1.6670	1.6759	1.7104	2.3400	1.6050	2.3400	1.1575
7Y	1.6650	-1.50	1.6645	1.6738	1.7081	2.3950	1.5950	2.3950	1.1675
10Y	1.6975	-1.50	1.6960	1.7010	1.7383	2.4850	1.6150	2.4850	1.2125
12Y	1.7225	-1.50	1.7205	1.7259	1.7638	2.5225	1.6425	2.5225	1.2150
15Y	1.7325	-1.50	1.7300	1.7319	1.7705	2.5400	1.6450	2.5400	1.2150
20Y	1.7150	-1.50	1.7125	1.7085	1.7528	2.5600	1.6225	2.6500	1.2150

6*9M	-1.00	0.00	-1.50	-1.66	-1.45	8.50	-5.25	12.50	-6.00
9*12M	-2.25	-0.25	-2.25	-2.06	-1.92	8.25	-4.50	10.50	-4.50
1*2Y	-8.00	-0.50	-8.00	-7.65	-6.87	23.00	-11.00	23.00	-11.00
2*3Y	-3.00	-0.25	-2.90	-3.33	-3.29	13.25	-4.25	13.25	-4.25
2*4Y	-4.00	-0.50	-3.70	-4.68	-4.76	21.75	-6.50	23.50	-6.50
2*5Y	-4.75	-0.50	-4.45	-5.38	-5.48	27.25	-7.75	34.00	-7.75
3*4Y	-1.00	-0.25	-0.80	-1.35	-1.47	8.50	-2.50	11.25	-2.50
3*5Y	-1.75	-0.25	-1.55	-2.05	-2.19	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.75	-0.70	-0.72	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	0.00	-0.25	-0.21	-0.23	7.25	-1.25	14.75	-1.25
5*10Y	3.00	0.00	2.90	2.51	2.79	16.25	0.75	30.75	0.75
7*10Y	3.25	0.00	3.15	2.73	3.01	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.45	2.49	2.56	4.50	2.00	7.75	-0.25
10*15Y	3.50	0.00	3.40	3.09	3.23	6.75	2.00	13.00	-0.75
10*20Y	1.75	0.00	1.65	0.75	1.45	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.729	-0.60	1.734	1.757	1.795	1.935	1.729	2.020	1.237
1.5Y	1.736	-1.00	1.744	1.761	1.800	2.113	1.736	2.113	1.232
2Y	1.745	-1.30	1.749	1.754	1.793	2.230	1.715	2.230	1.225
3Y	1.720	-1.50	1.723	1.737	1.766	2.315	1.675	2.315	1.200
4Y	1.777	-1.50	1.778	1.790	1.824	2.502	1.725	2.502	1.232
5Y	1.762	-1.50	1.762	1.776	1.814	2.602	1.697	2.602	1.217
7Y	1.848	-1.60	1.847	1.856	1.903	2.728	1.779	2.728	1.270
10Y	1.885	-1.70	1.885	1.894	1.933	2.815	1.805	2.815	1.355
20Y	1.925	-0.70	1.917	1.917	1.972	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.73	-1.00

국채선물	Lv.	전일비	시	고	저
KTB	109.50	0.05	109.54	109.57	109.49
LKTB	128.26	0.21	128.55	128.59	128.24

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	6.60	0.10	5.75	4.88	3.90	6.75	-9.65	9.00	-17.75
1.5Y	2.15	0.25	0.94	0.89	-0.04	2.65	-12.55	2.65	-19.10
2Y	-3.00	0.30	-3.77	-2.42	-2.81	-0.25	-15.70	-0.25	-25.15
3Y	-3.50	0.25	-4.09	-4.06	-3.42	2.55	-13.50	4.75	-19.50
4Y	-10.20	0.00	-10.37	-10.68	-10.66	-4.50	-25.00	2.00	-30.35
5Y	-9.45	0.00	-9.50	-9.98	-10.37	-3.20	-27.25	4.55	-27.25
7Y	-18.30	0.10	-18.23	-18.20	-19.50	-7.85	-35.15	-4.70	-37.65
10Y	-18.75	0.20	-18.88	-19.31	-19.45	-7.50	-37.50	-7.50	-38.70
20Y	-21.00	-0.80	-20.41	-20.84	-21.91	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1166.50 (-3.50)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-66.00	-3.00	1Y	1.1350	-3.50	1.4750	0.9950	1*2Y	-14.50	-0.50		
-70.75	-3.25	1.5Y	1.0500	-4.00	1.5250	1.2350	2*3Y	-5.00	0.00		
-72.50	-3.00	2Y	0.9900	-4.00	1.5650	1.3200	2*5Y	-9.00	0.50		
-74.50	-2.75	3Y	0.9400	-4.00	1.6550	0.9400	3*4Y	-1.50	0.00		
-75.00	-2.50	4Y	0.9250	-4.00	1.7200	0.9250	3*5Y	-4.00	0.50		
-76.75	-2.00	5Y	0.9000	-3.50	1.7800	0.9000	4*5Y	-2.50	0.50		
-71.00	-2.00	7Y	0.9550	-3.50	1.8950	0.9400	5*7Y	5.50	0.00		
-60.25	-2.00	10Y	1.0950	-3.50	2.0500	1.0950	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	2.2905	0.0122	2.2783	2.3391	2.3388	2.9773	1.7783	2.9773	0.4500
10Y	2.4578	-0.0324	2.4902	2.5227	2.5426	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	54.55	2.52	52.03	58.11	57.88	103.03	-26.17	103.03	-154.00
10Y	57.28	-1.54	58.82	62.07	65.26	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	-1.75	-0.50	-1.25	-1.25	-1.75	42.50	-6.50	62.75	-6.50
KTB 2*10Y	14.00	-0.40	14.40	14.40	13.00	63.50	4.30	82.90	4.30
UST 2*10Y	16.73	-4.46	21.19	18.36	20.38	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL									
IRS					ODD Tenor				
06M									
09M									
01Y									
1.5Y	75.75								
02Y	71.5				SPRD	2*5Y	-4.75		
03Y	67					2*10Y	-1.75		
04Y	67.5					5*10Y	03		
05Y									
07Y	64.75								
10Y	68								
12Y									
15Y									
20Y									
CRS	1y CCS	14	2y CCS	99.5 / 99					
	3y CCS	94	4y CCS	93.5					
TODAY KRX CCP			전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	45 건		-27	72	0	105	118	118	66
금 액	13,170 억원		-32,710	45,880	0,000	37,055	42,821	42,821	21,790

장중동향
국고채 금리, 미중 무역분쟁의 악화를 반영해 금리 하락.

IRS, 전 구간 금리 하락. 커브 플레이트닝.
전반적으로 한산했던 분위기. 2Y과 10Y 관련한 호가가 보였던 편.

CRS, 금리 하락 마감.