

IPS Daily Morning Brief

2019-05-14

종가 기준일 2019-05-13

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8250	-0.25	1.8265	1.8370	1.8656	1.9125	1.6750	2.0875	1.2875
9M	1.8075	-0.50	1.8125	1.8194	1.8510	1.9125	1.7375	2.0525	1.2500
1Y	1.7875	-0.50	1.7910	1.7991	1.8315	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7525	-0.50	1.7545	1.7644	1.7968	2.0250	1.7125	2.0325	1.1900
2Y	1.7125	-0.50	1.7130	1.7255	1.7613	2.1150	1.6725	2.1150	1.1675
3Y	1.6850	-0.50	1.6840	1.6948	1.7283	2.2225	1.6350	2.2225	1.1550
4Y	1.6775	-0.25	1.6730	1.6826	1.7135	2.2950	1.6150	2.2950	1.1575
5Y	1.6700	-0.25	1.6655	1.6761	1.7062	2.3400	1.6050	2.3400	1.1575
7Y	1.6700	-0.25	1.6640	1.6745	1.7031	2.3950	1.5950	2.3950	1.1675
10Y	1.6975	-0.25	1.6930	1.7023	1.7321	2.4850	1.6150	2.4850	1.2125
12Y	1.7250	-0.25	1.7195	1.7275	1.7578	2.5225	1.6425	2.5225	1.2150
15Y	1.7350	-0.25	1.7295	1.7351	1.7643	2.5400	1.6450	2.5400	1.2150
20Y	1.7175	-0.25	1.7120	1.7138	1.7463	2.5600	1.6225	2.6500	1.2150

6*9M	-1.75	-0.25	-1.40	-1.76	-1.47	8.50	-5.25	12.50	-6.00
9*12M	-2.00	0.00	-2.15	-2.03	-1.95	8.25	-4.50	10.50	-4.50
1*2Y	-7.50	0.00	-7.80	-7.36	-7.02	23.00	-11.00	23.00	-11.00
2*3Y	-2.75	0.00	-2.90	-3.08	-3.30	13.25	-4.25	13.25	-4.25
2*4Y	-3.50	0.25	-4.00	-4.29	-4.78	21.75	-6.50	23.50	-6.50
2*5Y	-4.25	0.25	-4.75	-4.94	-5.51	27.25	-7.75	34.00	-7.75
3*4Y	-0.75	0.25	-1.10	-1.21	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-1.50	0.25	-1.85	-1.86	-2.21	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.75	-0.65	-0.74	6.00	-1.25	10.75	-1.25
5*7Y	0.00	0.00	-0.15	-0.16	-0.30	7.25	-1.25	14.75	-1.25
5*10Y	2.75	0.00	2.75	2.61	2.60	16.25	0.75	30.75	0.75
7*10Y	2.75	0.00	2.90	2.78	2.90	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.65	2.53	2.57	4.50	2.00	7.75	-0.25
10*15Y	3.75	0.00	3.65	3.29	3.22	6.75	2.00	13.00	-0.75
10*20Y	2.00	0.00	1.90	1.15	1.42	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.713	-0.10	1.721	1.747	1.788	1.935	1.713	2.020	1.237
1.5Y	1.720	-0.20	1.727	1.753	1.793	2.113	1.720	2.113	1.232
2Y	1.737	-0.30	1.738	1.752	1.788	2.230	1.715	2.230	1.225
3Y	1.720	0.00	1.716	1.733	1.761	2.315	1.675	2.315	1.200
4Y	1.780	0.00	1.775	1.787	1.819	2.502	1.725	2.502	1.232
5Y	1.767	0.20	1.759	1.773	1.807	2.602	1.697	2.602	1.217
7Y	1.846	0.40	1.841	1.854	1.895	2.728	1.779	2.728	1.270
10Y	1.877	0.20	1.875	1.891	1.925	2.815	1.805	2.815	1.355
20Y	1.914	0.40	1.912	1.918	1.964	2.792	1.840	2.817	1.430

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

국채선물	Lv.	전일비	시	고	저
KTb	109.51	0.01	109.54	109.56	109.51
LKTb	128.36	-0.02	128.52	128.58	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	7.45	-0.40	7.00	5.18	4.35	7.85	-9.65	9.00	-17.75
1.5Y	3.25	-0.30	2.71	1.17	0.35	3.55	-12.55	3.55	-19.10
2Y	-2.45	-0.20	-2.52	-2.61	-2.65	-0.25	-15.70	-0.25	-25.15
3Y	-3.50	-0.50	-3.24	-3.79	-3.30	2.55	-13.50	4.75	-19.50
4Y	-10.25	-0.25	-10.18	-10.43	-10.50	-4.50	-25.00	2.00	-30.35
5Y	-9.70	-0.45	-9.37	-9.64	-10.13	-3.20	-27.25	4.55	-27.25
7Y	-17.60	-0.65	-17.68	-17.92	-19.17	-7.85	-35.15	-4.70	-37.65
10Y	-17.95	-0.45	-18.18	-18.88	-19.32	-7.50	-37.50	-7.50	-38.70
20Y	-19.65	-0.65	-20.00	-20.38	-21.72	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1187.50 (+10.50)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-74.25	-0.50	1Y	1.0450	-1.00	1.4750	0.9950	1*2Y	-7.50	1.50		
-75.75	1.00	1.5Y	0.9950	0.50	1.5250	1.2350	2*3Y	-4.00	0.00		
-74.25	1.00	2Y	0.9700	0.50	1.5650	1.3200	2*5Y	-5.50	0.50		
-75.50	1.00	3Y	0.9300	0.50	1.6550	0.9000	3*4Y	0.00	0.50		
-74.75	1.25	4Y	0.9300	1.00	1.7200	0.8900	3*5Y	-1.50	0.50		
-75.50	1.25	5Y	0.9150	1.00	1.7800	0.8750	4*5Y	-1.50	0.00		
-69.50	1.75	7Y	0.9750	1.50	1.8950	0.9300	5*7Y	6.00	0.50		
-58.25	1.75	10Y	1.1150	1.50	2.0500	1.0700	5*10Y	20.00	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	2.1843	-0.5177	2.7020	2.2580	2.3068	2.9773	1.8526	2.9773	0.4500
10Y	2.4077	-0.0603	2.4680	2.4449	2.4838	3.2382	2.3735	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	44.73	-51.47	96.20	53.10	56.48	103.03	-22.88	103.03	-152.70
10Y	53.07	-6.23	59.30	58.79	60.38	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	-1.50	0.25	-1.75	-2.75	-2.25	42.50	-6.50	62.75	-6.50
KTb 2*10Y	14.00	0.50	13.50	13.00	13.80	63.50	4.30	82.90	4.30
UST 2*10Y	22.34	45.74	-23.40	18.69	17.70	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y	78.75								
1.5Y									
02Y	71	SPRD	3y*5y -1.5						
03Y	68.5/68.25								
04Y									
05Y	66.75								
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	-23	89	101	74	45	72	0	
금 액	19,621 억원	-14,514	34,135	36,116	31,893	13,170	45,880	0,000	

장중동향
국고채 금리, 레벨 부담에 소폭 상승.
IRS, 무역분쟁 우려에 하락으로 시작.
증권사의 국채선물 매도 등에 영향으로 강보합.

CRS, 1년 제외 구간에서 상승.