

IPS Daily Morning Brief

2019-05-15

종가 기준일 2019-05-14

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8225	-0.25	1.8255	1.8351	1.8647	1.9125	1.6750	2.0875	1.2875
9M	1.8000	-0.75	1.8090	1.8166	1.8498	1.9125	1.7375	2.0525	1.2500
1Y	1.7775	-1.00	1.7875	1.7960	1.8301	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7400	-1.25	1.7510	1.7610	1.7954	2.0250	1.7125	2.0325	1.1900
2Y	1.7000	-1.25	1.7100	1.7221	1.7597	2.1150	1.6725	2.1150	1.1675
3Y	1.6725	-1.25	1.6815	1.6918	1.7268	2.2225	1.6350	2.2225	1.1550
4Y	1.6650	-1.25	1.6710	1.6800	1.7120	2.2950	1.6150	2.2950	1.1575
5Y	1.6625	-0.75	1.6645	1.6738	1.7048	2.3400	1.6050	2.3400	1.1575
7Y	1.6600	-1.00	1.6630	1.6720	1.7016	2.3950	1.5950	2.3950	1.1675
10Y	1.6900	-0.75	1.6915	1.7000	1.7304	2.4850	1.6150	2.4850	1.2125
12Y	1.7175	-0.75	1.7185	1.7254	1.7562	2.5225	1.6425	2.5225	1.2150
15Y	1.7250	-1.00	1.7280	1.7333	1.7626	2.5400	1.6450	2.5400	1.2150
20Y	1.7075	-1.00	1.7105	1.7124	1.7445	2.5600	1.6225	2.6500	1.2150

6*9M	-2.25	-0.50	-1.65	-1.85	-1.49	8.50	-5.25	12.50	-6.00
9*12M	-2.25	-0.25	-2.15	-2.06	-1.96	8.25	-4.50	10.50	-4.50
1*2Y	-7.75	-0.25	-7.75	-7.39	-7.05	23.00	-11.00	23.00	-11.00
2*3Y	-2.75	0.00	-2.85	-3.04	-3.29	13.25	-4.25	13.25	-4.25
2*4Y	-3.50	0.00	-3.90	-4.21	-4.76	21.75	-6.50	23.50	-6.50
2*5Y	-3.75	0.50	-4.55	-4.84	-5.49	27.25	-7.75	34.00	-7.75
3*4Y	-0.75	0.00	-1.05	-1.18	-1.47	8.50	-2.50	11.25	-2.50
3*5Y	-1.00	0.50	-1.70	-1.80	-2.20	14.00	-3.50	22.00	-3.50
4*5Y	-0.25	0.50	-0.65	-0.62	-0.72	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	-0.25	-0.15	-0.18	-0.32	7.25	-1.25	14.75	-1.25
5*10Y	2.75	0.00	2.70	2.62	2.56	16.25	0.75	30.75	0.75
7*10Y	3.00	0.25	2.85	2.80	2.88	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.70	2.54	2.58	4.50	2.00	7.75	-0.25
10*15Y	3.50	-0.25	3.65	3.33	3.22	6.75	2.00	13.00	-0.75
10*20Y	1.75	-0.25	1.90	1.24	1.41	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.703	-1.00	1.716	1.744	1.786	1.935	1.703	2.020	1.237
1.5Y	1.708	-1.20	1.722	1.749	1.791	2.113	1.708	2.113	1.232
2Y	1.727	-1.00	1.735	1.749	1.786	2.230	1.715	2.230	1.225
3Y	1.707	-1.30	1.714	1.730	1.760	2.315	1.675	2.315	1.200
4Y	1.770	-1.00	1.773	1.785	1.817	2.502	1.725	2.502	1.232
5Y	1.757	-1.00	1.758	1.770	1.806	2.602	1.697	2.602	1.217
7Y	1.836	-1.00	1.838	1.851	1.893	2.728	1.779	2.728	1.270
10Y	1.867	-1.00	1.871	1.888	1.923	2.815	1.805	2.815	1.355
20Y	1.905	-0.90	1.908	1.916	1.961	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.72	-3.00

국채선물	Lv.	전일비	시	고	저
KTb	109.55	0.04	109.58	109.59	109.53
LKTB	128.46	0.10	128.61	128.66	128.42

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	0.00	7.17	5.24	4.43	7.85	-9.65	9.00	-17.75
1.5Y	3.20	-0.05	2.92	1.20	0.42	3.55	-12.55	3.55	-19.10
2Y	-2.70	-0.25	-2.46	-2.73	-2.64	-0.25	-15.70	-0.25	-25.15
3Y	-3.45	0.05	-3.23	-3.81	-3.31	2.55	-13.50	4.75	-19.50
4Y	-10.50	-0.25	-10.24	-10.47	-10.49	-4.50	-25.00	2.00	-30.35
5Y	-9.45	0.25	-9.37	-9.63	-10.08	-3.20	-27.25	4.55	-27.25
7Y	-17.60	0.00	-17.54	-17.90	-19.09	-7.85	-35.15	-4.70	-37.65
10Y	-17.70	0.25	-17.97	-18.78	-19.28	-7.50	-37.50	-7.50	-38.70
20Y	-19.75	-0.10	-19.75	-20.31	-21.66	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1189.40 (+1.90)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-74.75	-0.50	1Y	1.0300	-1.50	1.4750	0.9950	1*2Y	-7.50	0.00		
-76.00	-0.25	1.5Y	0.9800	-1.50	1.5250	1.2350	2*3Y	-4.00	0.00		
-74.50	-0.25	2Y	0.9550	-1.50	1.5650	1.3200	2*5Y	-5.00	0.50		
-75.75	-0.25	3Y	0.9150	-1.50	1.6550	0.9000	3*4Y	0.00	0.00		
-75.00	-0.25	4Y	0.9150	-1.50	1.7200	0.8900	3*5Y	-1.00	0.50		
-75.75	-0.25	5Y	0.9050	-1.00	1.7800	0.8750	4*5Y	-1.00	0.50		
-69.50	0.00	7Y	0.9650	-1.00	1.8950	0.9300	5*7Y	6.00	0.00		
-58.50	-0.25	10Y	1.1050	-1.00	2.0500	1.0700	5*10Y	20.00	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	2.2006	0.0163	2.1843	2.7020	2.2580	2.9773	1.8526	2.9773	0.4500
10Y	2.4139	0.0062	2.4077	2.4680	2.4449	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	47.36	2.63	44.73	96.20	53.10	103.03	-22.88	103.03	-152.70
10Y	54.69	1.62	53.07	59.30	58.79	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	-1.00	0.50	-1.50	-1.75	-2.75	42.50	-6.50	62.75	-6.50
KTb 2*10Y	14.00	0.00	14.00	13.50	13.00	63.50	4.30	82.90	4.30
UST 2*10Y	21.33	-1.01	22.34	-23.40	18.69	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y	78.25								
1.5Y	74								
02Y		SPRD	5*10Y	2.5					
03Y			5*12Y	5.25					
04Y	66.75								
05Y	66.25 / 66								
07Y									
10Y	69								
12Y									
15Y									
20Y									
CRS	1y CCS 0.5								
	2y CCS 95								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	89 건	23	66	89	101	74	45	72	
금 액	26,950 억원	7,329	19,621	34,135	36,116	31,893	13,170	45,880	

장중동향
국고채 금리, 미중 무역 분쟁 우려에 금리 하락.

IRS, 무역전쟁 우려와 트럼프 발언에 영향을 받으며 전 구간 금리 하락.
대체로 오퍼리시했으며 기본되며 거래.

CRS, 전 구간 금리 하락.
비디쉬한 장세.