

IPS Daily Morning Brief

2019-05-17

종가 기준일 2019-05-16

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8150	-0.75	1.8225	1.8314	1.8624	1.9125	1.6750	2.0875	1.2875
9M	1.7775	-2.00	1.7990	1.8111	1.8466	1.9125	1.7375	2.0525	1.2500
1Y	1.7525	-2.25	1.7770	1.7895	1.8267	1.9200	1.7525	2.0325	1.2200
1.5Y	1.7125	-2.50	1.7400	1.7538	1.7916	2.0250	1.7125	2.0325	1.1900
2Y	1.6725	-2.50	1.7000	1.7146	1.7555	2.1150	1.6725	2.1150	1.1675
3Y	1.6400	-3.00	1.6715	1.6848	1.7228	2.2225	1.6350	2.2225	1.1550
4Y	1.6250	-3.50	1.6615	1.6735	1.7080	2.2950	1.6150	2.2950	1.1575
5Y	1.6175	-3.75	1.6555	1.6671	1.7008	2.3400	1.6050	2.3400	1.1575
7Y	1.6100	-4.00	1.6525	1.6648	1.6973	2.3950	1.5950	2.3950	1.1675
10Y	1.6400	-3.75	1.6810	1.6934	1.7256	2.4850	1.6150	2.4850	1.2125
12Y	1.6675	-3.75	1.7085	1.7190	1.7514	2.5225	1.6425	2.5225	1.2150
15Y	1.6750	-3.75	1.7170	1.7273	1.7578	2.5400	1.6450	2.5400	1.2150
20Y	1.6550	-3.75	1.6985	1.7071	1.7394	2.5600	1.6225	2.6500	1.2150

6*9M	-3.75	-1.25	-2.35	-2.03	-1.58	8.50	-5.25	12.50	-6.00
9*12M	-2.50	-0.25	-2.20	-2.16	-1.99	8.25	-4.50	10.50	-4.50
1*2Y	-8.00	-0.25	-7.70	-7.49	-7.11	23.00	-11.00	23.00	-11.00
2*3Y	-3.25	-0.50	-2.85	-2.99	-3.28	13.25	-4.25	13.25	-4.25
2*4Y	-4.75	-1.00	-3.85	-4.11	-4.75	21.75	-6.50	23.50	-6.50
2*5Y	-5.50	-1.25	-4.45	-4.75	-5.48	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	-0.50	-1.00	-1.13	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-2.25	-0.75	-1.60	-1.76	-2.20	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	-0.25	-0.60	-0.64	-0.72	6.00	-1.25	10.75	-1.25
5*7Y	-0.75	-0.25	-0.30	-0.24	-0.35	7.25	-1.25	14.75	-1.25
5*10Y	2.25	0.00	2.55	2.63	2.48	16.25	0.75	30.75	0.75
7*10Y	3.00	0.25	2.85	2.86	2.83	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.75	2.56	2.58	4.50	2.00	7.75	-0.25
10*15Y	3.50	0.00	3.60	3.39	3.22	6.75	2.00	13.00	-0.75
10*20Y	1.50	0.00	1.75	1.38	1.38	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.686	-1.40	1.703	1.736	1.781	1.935	1.686	2.020	1.237
1.5Y	1.686	-2.10	1.709	1.741	1.786	2.113	1.686	2.113	1.232
2Y	1.697	-2.80	1.725	1.744	1.782	2.230	1.697	2.230	1.225
3Y	1.670	-3.50	1.704	1.723	1.756	2.315	1.670	2.315	1.200
4Y	1.727	-3.80	1.764	1.779	1.813	2.502	1.725	2.502	1.232
5Y	1.710	-4.00	1.750	1.763	1.801	2.602	1.697	2.602	1.217
7Y	1.789	-3.90	1.828	1.844	1.887	2.728	1.779	2.728	1.270
10Y	1.821	-3.90	1.860	1.880	1.918	2.815	1.805	2.815	1.355
20Y	1.857	-3.30	1.895	1.909	1.955	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.75	-1.00

국채선물	Lv.	전일비	시	고	저
KTb	109.69	0.13	109.60	109.70	109.59
LKTB	128.97	0.42	128.74	128.99	128.70

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	6.65	-0.85	7.38	5.39	4.56	7.85	-9.65	9.00	-17.75
1.5Y	2.65	-0.40	3.14	1.26	0.53	3.55	-12.55	3.55	-19.10
2Y	-2.45	0.30	-2.52	-2.92	-2.64	-0.25	-15.70	-0.25	-25.15
3Y	-3.00	0.50	-3.29	-3.83	-3.31	2.55	-13.50	4.75	-19.50
4Y	-10.20	0.30	-10.29	-10.51	-10.47	-4.50	-25.00	2.00	-30.35
5Y	-9.25	0.25	-9.43	-9.61	-10.01	-3.20	-27.25	4.55	-27.25
7Y	-17.90	-0.10	-17.57	-17.95	-18.95	-7.85	-35.15	-4.70	-37.65
10Y	-18.10	0.15	-17.90	-18.68	-19.22	-7.50	-37.50	-7.50	-38.70
20Y	-20.20	-0.45	-19.67	-20.20	-21.52	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1191.50 (+2.90)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-73.25	1.25	1Y	1.0200	-1.00	1.4750	0.9950	1*2Y	-9.00	0.00		
-75.25	1.50	1.5Y	0.9600	-1.00	1.5250	1.2350	2*3Y	-3.00	0.50		
-74.25	1.50	2Y	0.9300	-1.00	1.5650	1.3200	2*5Y	-3.00	1.00		
-74.00	2.50	3Y	0.9000	-0.50	1.6550	0.9000	3*4Y	0.00	0.00		
-72.50	3.00	4Y	0.9000	-0.50	1.7200	0.8900	3*5Y	0.00	0.50		
-71.75	3.75	5Y	0.9000	0.00	1.7800	0.8750	4*5Y	0.00	0.50		
-64.50	4.50	7Y	0.9650	0.50	1.8950	0.9300	5*7Y	6.50	0.50		
-53.50	4.25	10Y	1.1050	0.50	2.0500	1.0700	5*10Y	20.50	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	2.1881	0.0244	2.1637	2.2006	2.1843	2.9773	1.8870	2.9773	0.4500
10Y	2.3918	0.0150	2.3768	2.4139	2.4077	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	49.11	5.24	43.87	47.36	44.73	103.03	-22.88	103.03	-152.70
10Y	57.08	5.40	51.68	54.69	53.07	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	-3.25	-1.25	-2.00	-1.00	-1.50	42.50	-6.50	62.75	-6.50
KTb 2*10Y	12.40	-1.10	13.50	14.00	14.00	63.50	4.30	82.90	4.30
UST 2*10Y	20.37	-0.94	21.31	21.33	22.34	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS					ODD Tenor				
06M									
09M									
01Y									
1.5Y									
02Y	67.75				SPRD	9m*1y -2			
03Y				1y*3y -11.25					
04Y									
05Y									
07Y									
10Y	65/63.5								
12Y									
15Y									
20Y									
CRS	1.5y 96 2y 93								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	119 건	40	79	89	66	89	101	74	
금 액	46,295 억원	23,381	22,914	26,950	19,621	34,135	36,116	31,893	

장중동향

국고채 금리, 외국인의 현,선물 매수 주도에 힘입어 하락.

IRS, 전 구간 하락.

글로벌 경제지표 부진에 따른 경기둔화 우려와 금리인하 기대영향.

CRS, 커브 스티프닝.