

IPS Daily Morning Brief

2019-05-20

종가 기준일 2019-05-17

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8150	0.00	1.8200	1.8293	1.8613	1.9125	1.6750	2.0875	1.2875
9M	1.7800	0.25	1.7925	1.8081	1.8449	1.9125	1.7375	2.0525	1.2500
1Y	1.7500	-0.25	1.7685	1.7858	1.8247	1.9200	1.7500	2.0325	1.2200
1.5Y	1.7100	-0.25	1.7305	1.7495	1.7894	2.0250	1.7100	2.0325	1.1900
2Y	1.6675	-0.50	1.6900	1.7098	1.7532	2.1150	1.6675	2.1150	1.1675
3Y	1.6350	-0.50	1.6605	1.6801	1.7204	2.2225	1.6350	2.2225	1.1550
4Y	1.6200	-0.50	1.6495	1.6694	1.7056	2.2950	1.6150	2.2950	1.1575
5Y	1.6125	-0.50	1.6435	1.6629	1.6983	2.3400	1.6050	2.3400	1.1575
7Y	1.6050	-0.50	1.6390	1.6601	1.6947	2.3950	1.5950	2.3950	1.1675
10Y	1.6375	-0.25	1.6685	1.6893	1.7229	2.4850	1.6150	2.4850	1.2125
12Y	1.6650	-0.25	1.6960	1.7150	1.7488	2.5225	1.6425	2.5225	1.2150
15Y	1.6725	-0.25	1.7040	1.7234	1.7551	2.5400	1.6450	2.5400	1.2150
20Y	1.6500	-0.50	1.6845	1.7035	1.7365	2.5600	1.6225	2.6500	1.2150

6*9M	-3.50	0.25	-2.75	-2.11	-1.63	8.50	-5.25	12.50	-6.00
9*12M	-3.00	-0.50	-2.40	-2.24	-2.02	8.25	-4.50	10.50	-4.50
1*2Y	-8.25	-0.25	-7.85	-7.60	-7.15	23.00	-11.00	23.00	-11.00
2*3Y	-3.25	0.00	-2.95	-2.96	-3.28	13.25	-4.25	13.25	-4.25
2*4Y	-4.75	0.00	-4.05	-4.04	-4.76	21.75	-6.50	23.50	-6.50
2*5Y	-5.50	0.00	-4.65	-4.69	-5.49	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	0.00	-1.10	-1.08	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-2.25	0.00	-1.70	-1.73	-2.21	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.60	-0.65	-0.73	6.00	-1.25	10.75	-1.25
5*7Y	-0.75	0.00	-0.45	-0.28	-0.36	7.25	-1.25	14.75	-1.25
5*10Y	2.50	0.25	2.50	2.64	2.46	16.25	0.75	30.75	0.75
7*10Y	3.25	0.25	2.95	2.91	2.82	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.75	2.58	2.59	4.50	2.00	7.75	-0.25
10*15Y	3.50	0.00	3.55	3.41	3.22	6.75	2.00	13.00	-0.75
10*20Y	1.25	-0.25	1.60	1.43	1.37	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.682	-0.40	1.697	1.731	1.778	1.935	1.682	2.020	1.237
1.5Y	1.680	-0.60	1.700	1.737	1.784	2.113	1.680	2.113	1.232
2Y	1.700	0.30	1.717	1.740	1.780	2.230	1.697	2.230	1.225
3Y	1.667	-0.30	1.694	1.718	1.754	2.315	1.667	2.315	1.200
4Y	1.725	-0.20	1.753	1.774	1.810	2.502	1.725	2.502	1.232
5Y	1.705	-0.50	1.738	1.758	1.798	2.602	1.697	2.602	1.217
7Y	1.789	0.00	1.818	1.840	1.884	2.728	1.779	2.728	1.270
10Y	1.825	0.40	1.850	1.876	1.915	2.815	1.805	2.815	1.355
20Y	1.855	-0.20	1.884	1.906	1.951	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	109.69	0.00	109.65	109.71	109.63
LKTB	128.93	-0.04	128.84	129.01	128.74

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	6.80	0.15	7.17	5.45	4.64	7.85	-9.65	9.00	-17.75
1.5Y	3.00	0.35	3.03	1.28	0.59	3.55	-12.55	3.55	-19.10
2Y	-3.25	-0.80	-2.72	-3.06	-2.65	-0.25	-15.70	-0.25	-25.15
3Y	-3.20	-0.20	-3.33	-3.82	-3.31	2.55	-13.50	4.75	-19.50
4Y	-10.50	-0.30	-10.39	-10.47	-10.45	-4.50	-25.00	2.00	-30.35
5Y	-9.25	0.00	-9.43	-9.56	-9.96	-3.20	-27.25	4.55	-27.25
7Y	-18.40	-0.50	-17.86	-17.98	-18.89	-7.85	-35.15	-4.70	-37.65
10Y	-18.75	-0.65	-18.15	-18.67	-19.19	-7.50	-37.50	-7.50	-38.70
20Y	-20.50	-0.30	-19.97	-20.25	-21.44	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1195.70 (+4.20)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-71.50	1.75	1Y	1.0350	1.50	1.4750	0.9950	1*2Y	-10.50	-1.50		
-74.00	1.25	1.5Y	0.9700	1.00	1.5250	1.2350	2*3Y	-3.00	0.00		
-73.75	0.50	2Y	0.9300	0.00	1.5650	1.3200	2*5Y	-3.00	0.00		
-73.50	0.50	3Y	0.9000	0.00	1.6550	0.9000	3*4Y	0.00	0.00		
-72.00	0.50	4Y	0.9000	0.00	1.7200	0.8900	3*5Y	0.00	0.00		
-71.25	0.50	5Y	0.9000	0.00	1.7800	0.8750	4*5Y	0.00	0.00		
-64.00	0.50	7Y	0.9650	0.00	1.8950	0.9300	5*7Y	6.50	0.00		
-53.25	0.25	10Y	1.1050	0.00	2.0500	1.0700	5*10Y	20.50	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	2.2002	0.0121	2.1881	2.1637	2.2006	2.9773	1.8870	2.9773	0.4500
10Y	2.3927	0.0009	2.3918	2.3768	2.4139	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	50.02	0.91	49.11	43.87	47.36	103.03	-22.88	103.03	-152.70
10Y	56.77	-0.31	57.08	51.68	54.69	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	-3.00	0.25	-3.25	-2.00	-1.00	42.50	-6.50	62.75	-6.50
KTb 2*10Y	12.50	0.10	12.40	13.50	14.00	63.50	4.30	82.90	4.30
UST 2*10Y	19.25	-1.12	20.37	21.31	21.33	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M	78.5								
01Y									
1.5Y									
02Y	68.5/67	SPRD	2y*10y -2.75						
03Y									
04Y									
05Y	63								
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	3y 91								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	73 건	-46	119	79	89	66	89	101	
금 액	40,610 억원	-5,685	46,295	22,914	26,950	19,621	34,135	36,116	

장중동향
국고채 금리, 장중 하락폭을 반납하고 보합.

IRS, 전구간 하락.
국채선물에 연동하여 하락 반전.

CRS, 1년제외 보합.