

IPS Daily Morning Brief

2019-05-27

종가 기준일 2019-05-24

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8000	0.00	1.8080	1.8206	1.8550	1.9125	1.6750	2.0875	1.2875
9M	1.7525	-0.75	1.7700	1.7954	1.8361	1.9125	1.7375	2.0525	1.2500
1Y	1.7075	-1.25	1.7340	1.7688	1.8138	1.9200	1.7075	2.0325	1.2200
1.5Y	1.6525	-1.25	1.6880	1.7284	1.7768	2.0250	1.6525	2.0325	1.1900
2Y	1.6075	-1.25	1.6440	1.6864	1.7395	2.1150	1.6075	2.1150	1.1675
3Y	1.5725	-1.25	1.6105	1.6561	1.7067	2.2225	1.5725	2.2225	1.1550
4Y	1.5575	-1.50	1.5970	1.6454	1.6917	2.2950	1.5575	2.2950	1.1575
5Y	1.5525	-1.50	1.5925	1.6390	1.6844	2.3400	1.5525	2.3400	1.1575
7Y	1.5450	-1.50	1.5865	1.6353	1.6802	2.3950	1.5450	2.3950	1.1675
10Y	1.5725	-1.50	1.6145	1.6648	1.7074	2.4850	1.5725	2.4850	1.2125
12Y	1.6000	-1.50	1.6420	1.6911	1.7333	2.5225	1.6000	2.5225	1.2150
15Y	1.6075	-1.50	1.6495	1.6996	1.7394	2.5400	1.6075	2.5400	1.2150
20Y	1.5800	-2.00	1.6260	1.6800	1.7195	2.5600	1.5800	2.6500	1.2150

6*9M	-4.75	-0.75	-3.80	-2.53	-1.89	8.50	-5.25	12.50	-6.00
9*12M	-4.50	-0.50	-3.60	-2.66	-2.23	8.25	-4.50	10.50	-4.50
1*2Y	-10.00	0.00	-9.00	-8.24	-7.43	23.00	-11.00	23.00	-11.00
2*3Y	-3.50	0.00	-3.35	-3.03	-3.28	13.25	-4.25	13.25	-4.25
2*4Y	-5.00	-0.25	-4.70	-4.10	-4.78	21.75	-6.50	23.50	-6.50
2*5Y	-5.50	-0.25	-5.15	-4.74	-5.51	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	-0.25	-1.35	-1.08	-1.50	8.50	-2.50	11.25	-2.50
3*5Y	-2.00	-0.25	-1.80	-1.71	-2.23	14.00	-3.50	22.00	-3.50
4*5Y	-0.50	0.00	-0.45	-0.64	-0.73	6.00	-1.25	10.75	-1.25
5*7Y	-0.75	0.00	-0.60	-0.38	-0.43	7.25	-1.25	14.75	-1.25
5*10Y	2.00	0.00	2.20	2.57	2.30	16.25	0.75	30.75	0.75
7*10Y	2.75	0.00	2.80	2.95	2.73	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.75	2.64	2.59	4.50	2.00	7.75	-0.25
10*15Y	3.50	0.00	3.50	3.49	3.20	6.75	2.00	13.00	-0.75
10*20Y	0.75	-0.50	1.15	1.53	1.21	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.672	-0.10	1.677	1.709	1.765	1.935	1.672	2.020	1.237
1.5Y	1.671	0.00	1.676	1.713	1.769	2.113	1.671	2.113	1.232
2Y	1.675	0.00	1.690	1.723	1.767	2.230	1.675	2.230	1.225
3Y	1.642	0.00	1.657	1.696	1.741	2.315	1.642	2.315	1.200
4Y	1.697	0.00	1.714	1.753	1.797	2.502	1.697	2.502	1.232
5Y	1.680	0.00	1.700	1.737	1.783	2.602	1.680	2.602	1.217
7Y	1.762	-0.40	1.785	1.820	1.868	2.728	1.762	2.728	1.270
10Y	1.795	-0.50	1.820	1.855	1.901	2.815	1.795	2.815	1.355
20Y	1.835	-1.00	1.859	1.889	1.934	2.792	1.835	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	109.77	-0.01	109.85	109.85	109.77
LKTb	129.25	0.05	129.45	129.47	129.20

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	3.55	-1.15	5.70	5.97	4.90	7.85	-9.65	9.00	-17.75
1.5Y	-1.85	-1.25	1.22	1.50	0.78	3.70	-12.55	3.70	-19.10
2Y	-6.75	-1.25	-4.64	-3.63	-2.75	-0.25	-15.70	-0.25	-25.15
3Y	-6.95	-1.25	-4.63	-4.00	-3.40	2.55	-13.50	4.75	-19.50
4Y	-13.95	-1.50	-11.70	-10.72	-10.51	-4.50	-25.00	2.00	-30.35
5Y	-12.75	-1.50	-10.79	-9.80	-9.86	-3.20	-27.25	4.55	-27.25
7Y	-21.70	-1.10	-19.87	-18.44	-18.74	-7.85	-35.15	-4.70	-37.65
10Y	-22.25	-1.00	-20.59	-19.02	-19.31	-7.50	-37.50	-7.50	-38.70
20Y	-25.50	-1.00	-23.28	-20.93	-21.42	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1188.40 (-0.80)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-75.25	-4.75	1Y	0.9550	-6.00	1.4750	0.9550	1*2Y	-12.50	1.50		
-76.25	-3.75	1.5Y	0.8900	-5.00	1.5250	1.2000	2*3Y	-2.50	0.50		
-77.75	-3.25	2Y	0.8300	-4.50	1.5650	1.2900	2*5Y	-1.50	2.00		
-76.75	-2.75	3Y	0.8050	-4.00	1.6550	0.8050	3*4Y	1.00	1.00		
-74.25	-1.50	4Y	0.8150	-3.00	1.7200	0.8150	3*5Y	1.00	1.50		
-73.75	-1.00	5Y	0.8150	-2.50	1.7800	0.8150	4*5Y	0.00	0.50		
-66.00	-0.50	7Y	0.8850	-2.00	1.8950	0.8850	5*7Y	7.00	0.50		
-52.75	1.50	10Y	1.0450	0.00	2.0500	1.0450	5*10Y	23.00	2.50		

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	2.1621	0.0078	2.1543	2.2248	2.2538	2.9773	1.9355	2.9773	0.4800
10Y	2.3264	0.0035	2.3229	2.3856	2.4290	3.2382	2.3229	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	48.71	0.78	47.93	52.98	55.38	103.03	-16.38	103.03	-147.70
10Y	53.14	0.85	52.29	56.06	59.40	98.82	-11.26	98.82	-47.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-3.50	-0.25	-3.25	-2.75	-2.50	42.50	-6.50	62.75	-6.50
KTB 2*10Y	12.00	-0.50	12.50	13.00	13.50	63.50	4.30	82.90	4.30
UST 2*10Y	16.43	-0.43	16.86	16.08	17.52	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M	75.25/74.75								
01Y									
1.5Y	64.25								
02Y	63.75	SPRD							
03Y									
04Y	56.5								
05Y									
07Y									
10Y									
12Y									
15Y									
20Y									
CRS									
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	145 건	-10	155	84	89	52	73	119	
금 액	43,136 억원	-17,464	60,600	25,560	24,895	15,710	40,610	46,295	

장중동향
국고채 금리, 무역분쟁 격화와 외국인의 국채선물 매수로 하락.

IRS, 역외를 중심으로 오퍼가 강하게 유입되며 전 구간 하락.

CRS, 10년 구간 제외 하락.