

IPS Daily Morning Brief

2019-05-31

종가 기준일 2019-05-29

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.7925	-1.25	1.8000	1.8171	1.8505	1.9125	1.6750	2.0875	1.2875
9M	1.7425	-2.50	1.7555	1.7896	1.8295	1.9125	1.7375	2.0525	1.2500
1Y	1.7000	-2.50	1.7125	1.7608	1.8055	1.9200	1.7000	2.0325	1.2200
1.5Y	1.6250	-3.25	1.6500	1.7168	1.7658	2.0250	1.6250	2.0325	1.1900
2Y	1.5800	-3.25	1.6050	1.6745	1.7278	2.1150	1.5800	2.1150	1.1675
3Y	1.5375	-3.75	1.5675	1.6428	1.6945	2.2225	1.5375	2.2225	1.1550
4Y	1.5150	-4.00	1.5505	1.6303	1.6790	2.2950	1.5150	2.2950	1.1575
5Y	1.5000	-4.50	1.5420	1.6234	1.6714	2.3400	1.5000	2.3400	1.1575
7Y	1.4900	-4.75	1.5340	1.6188	1.6667	2.3950	1.4900	2.3950	1.1675
10Y	1.5150	-5.00	1.5610	1.6478	1.6935	2.4850	1.5150	2.4850	1.2125
12Y	1.5425	-5.00	1.5885	1.6745	1.7193	2.5225	1.5425	2.5225	1.2150
15Y	1.5450	-5.00	1.5940	1.6825	1.7253	2.5400	1.5450	2.5400	1.2150
20Y	1.5100	-4.75	1.5625	1.6603	1.7038	2.5600	1.5100	2.6500	1.2150

6*9M	-5.00	-1.25	-4.45	-2.75	-2.10	8.50	-5.25	12.50	-6.00
9*12M	-4.25	0.00	-4.30	-2.89	-2.41	8.25	-4.50	10.50	-4.50
1*2Y	-12.00	-0.75	-10.75	-8.63	-7.77	23.00	-12.00	23.00	-12.00
2*3Y	-4.25	-0.50	-3.75	-3.18	-3.33	13.25	-4.25	13.25	-4.25
2*4Y	-6.50	-0.75	-5.45	-4.43	-4.87	21.75	-6.50	23.50	-6.50
2*5Y	-8.00	-1.25	-6.30	-5.11	-5.63	27.25	-8.00	34.00	-8.00
3*4Y	-2.25	-0.25	-1.70	-1.25	-1.54	8.50	-2.50	11.25	-2.50
3*5Y	-3.75	-0.75	-2.55	-1.94	-2.30	14.00	-3.75	22.00	-3.75
4*5Y	-1.50	-0.50	-0.85	-0.69	-0.76	6.00	-1.50	10.75	-1.50
5*7Y	-1.00	-0.25	-0.80	-0.46	-0.48	7.25	-1.25	14.75	-1.25
5*10Y	1.50	-0.50	1.90	2.44	2.20	16.25	0.75	30.75	0.75
7*10Y	2.50	-0.25	2.70	2.90	2.68	9.50	1.75	16.75	1.75
10*12Y	2.75	0.00	2.75	2.68	2.59	4.50	2.00	7.75	-0.25
10*15Y	3.00	0.00	3.30	3.48	3.18	6.75	2.00	13.00	-0.75
10*20Y	-0.50	0.25	0.15	1.25	1.04	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.663	-1.00	1.671	1.699	1.756	1.935	1.663	2.020	1.237
1.5Y	1.654	-1.80	1.668	1.702	1.759	2.113	1.654	2.113	1.232
2Y	1.642	-3.30	1.669	1.713	1.757	2.230	1.642	2.230	1.225
3Y	1.615	-3.20	1.639	1.686	1.731	2.315	1.615	2.315	1.200
4Y	1.657	-3.80	1.690	1.743	1.786	2.502	1.657	2.502	1.232
5Y	1.635	-4.00	1.670	1.727	1.771	2.602	1.635	2.602	1.217
7Y	1.709	-4.70	1.751	1.809	1.855	2.728	1.709	2.728	1.270
10Y	1.735	-5.20	1.782	1.843	1.888	2.815	1.735	2.815	1.355
20Y	1.771	-5.40	1.823	1.879	1.920	2.792	1.771	2.817	1.430

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

국채선물	Lv.	전일비	시	고	저
KTb	109.88	0.11	109.80	109.88	109.79
LKTb	129.84	0.52	129.47	129.84	128.93

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	3.70	-1.50	4.17	6.18	4.92	7.85	-9.65	9.00	-17.75
1.5Y	-2.90	-1.45	-1.80	1.48	0.65	3.70	-12.55	3.70	-19.10
2Y	-6.20	0.05	-6.38	-3.86	-2.95	-0.25	-15.70	-0.25	-25.15
3Y	-7.75	-0.55	-7.11	-4.36	-3.64	2.55	-13.50	4.75	-19.50
4Y	-14.20	-0.20	-13.91	-11.25	-10.74	-4.50	-25.00	2.00	-30.35
5Y	-13.50	-0.50	-12.84	-10.33	-9.95	-3.20	-27.25	4.55	-27.25
7Y	-21.90	-0.05	-21.70	-19.01	-18.79	-7.85	-35.15	-4.70	-37.65
10Y	-22.00	0.20	-22.14	-19.53	-19.45	-7.50	-37.50	-7.50	-38.70
20Y	-26.10	0.65	-26.07	-21.87	-21.60	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS					USD/KRW		1193.90 (+8.10)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비	
-76.00	1.00	1Y	0.9400	-1.50	1.4750	0.9400	1*2Y	-13.00	-0.50	
-75.00	1.75	1.5Y	0.8750	-1.50	1.5250	1.2000	2*3Y	-1.50	0.50	
-77.00	1.25	2Y	0.8100	-2.00	1.5650	1.2900	2*5Y	1.00	1.00	
-74.25	2.25	3Y	0.7950	-1.50	1.6550	0.7950	3*4Y	1.50	0.00	
-70.50	2.50	4Y	0.8100	-1.50	1.7200	0.8100	3*5Y	2.50	0.50	
-68.00	3.50	5Y	0.8200	-1.00	1.7800	0.8150	4*5Y	1.00	0.50	
-58.50	4.25	7Y	0.9050	-0.50	1.8950	0.8850	5*7Y	8.50	0.50	
-46.00	3.50	10Y	1.0550	-1.50	2.0500	1.0450	5*10Y	23.50	-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	2.1170	0.0009	2.1161	2.1621	2.1621	2.9773	1.9643	2.9773	0.4800
10Y	2.2640	-0.0009	2.2649	2.3264	2.3264	3.2382	2.2640	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	47.50	3.39	44.11	48.51	48.71	103.03	-16.38	103.03	-147.70
10Y	52.90	5.11	47.79	53.14	53.14	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	-6.50	-1.75	-4.75	-4.00	-3.50	42.50	-6.50	62.75	-6.50
KTb 2*10Y	9.30	-1.90	11.20	11.80	12.00	63.50	4.30	82.90	4.30
UST 2*10Y	14.70	-0.18	14.88	16.43	16.43	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M	75								
01Y									
1.5Y	64.5								
02Y		SPRD	1y*3y	-15.25					
03Y	56		3y*4y	-2.25					
04Y			3y*5y	-3.75					
05Y	52.25		5y*7y	-1					
07Y			10y*12y	2.5					
10Y			10y*15y	2.75					
12Y									
15Y									
20Y									
CRS	2y 80								
	3y 78.5								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황		156 건	53	103	63	145	155	84	89
금 액		57,277 억원	27,182	30,095	19,921	43,136	60,600	25,560	24,895

장중동향
국고채 금리, 금통위를 하루 앞두고 대부분 구간에서 보합.

IRS, 전 구간 상승. 금통위를 앞두고 3개월, 6개월 후 픽싱 대기성 비드 다수.

CRS, 대부분 구간 보합.