

IPS Daily Morning Brief

2019-06-04

종가 기준일 2019-06-03

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.7525	-1.50	1.7830	1.8083	1.8448	1.9125	1.6750	2.0725	1.2875
9M	1.7050	-1.50	1.7370	1.7754	1.8215	1.9125	1.7050	2.0400	1.2500
1Y	1.6650	-1.25	1.6950	1.7433	1.7958	1.9200	1.6650	2.0175	1.2200
1.5Y	1.5975	-0.75	1.6250	1.6944	1.7536	2.0250	1.5975	2.0250	1.1900
2Y	1.5550	-0.50	1.5810	1.6516	1.7148	2.1150	1.5550	2.1150	1.1675
3Y	1.5075	-0.50	1.5375	1.6173	1.6810	2.2225	1.5075	2.2225	1.1550
4Y	1.4850	0.25	1.5140	1.6021	1.6651	2.2950	1.4825	2.2950	1.1575
5Y	1.4675	0.75	1.4980	1.5936	1.6570	2.3400	1.4600	2.3400	1.1575
7Y	1.4575	1.50	1.4870	1.5875	1.6519	2.3950	1.4425	2.3950	1.1675
10Y	1.4825	1.75	1.5120	1.6154	1.6785	2.4850	1.4650	2.4850	1.2125
12Y	1.5075	1.75	1.5380	1.6423	1.7042	2.5225	1.4900	2.5225	1.2150
15Y	1.5050	1.50	1.5385	1.6486	1.7097	2.5400	1.4900	2.5400	1.2150
20Y	1.4775	1.50	1.5075	1.6249	1.6873	2.5600	1.4625	2.6500	1.2150

6*9M	-4.75	0.00	-4.60	-3.29	-2.32	8.50	-5.25	12.50	-6.00
9*12M	-4.00	0.25	-4.20	-3.21	-2.58	8.25	-4.50	10.50	-4.50
1*2Y	-11.00	0.75	-11.40	-9.16	-8.10	23.00	-12.00	23.00	-12.00
2*3Y	-4.75	0.00	-4.35	-3.44	-3.38	13.25	-4.75	13.25	-4.75
2*4Y	-7.00	0.75	-6.70	-4.95	-4.97	21.75	-7.75	23.50	-7.75
2*5Y	-8.75	1.25	-8.30	-5.80	-5.78	27.25	-10.00	34.00	-10.00
3*4Y	-2.25	0.75	-2.35	-1.51	-1.60	8.50	-3.00	11.25	-3.00
3*5Y	-4.00	1.25	-3.95	-2.36	-2.41	14.00	-5.25	22.00	-5.25
4*5Y	-1.75	0.50	-1.60	-0.85	-0.81	6.00	-2.25	10.75	-2.25
5*7Y	-1.00	0.75	-1.10	-0.61	-0.50	7.25	-1.75	14.75	-1.75
5*10Y	1.50	1.00	1.40	2.18	2.15	16.25	0.50	30.75	0.50
7*10Y	2.50	0.25	2.50	2.79	2.65	9.50	1.75	16.75	1.75
10*12Y	2.50	0.00	2.60	2.69	2.58	4.50	2.00	7.75	-0.25
10*15Y	2.25	-0.25	2.65	3.33	3.13	6.75	2.00	13.00	-0.75
10*20Y	-0.50	-0.25	-0.45	0.95	0.88	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.620	-0.10	1.648	1.684	1.747	1.935	1.620	2.013	1.237
1.5Y	1.608	0.00	1.640	1.684	1.748	2.113	1.608	2.113	1.232
2Y	1.595	0.00	1.632	1.691	1.746	2.230	1.595	2.230	1.225
3Y	1.570	0.00	1.606	1.665	1.720	2.315	1.570	2.315	1.200
4Y	1.612	0.00	1.649	1.719	1.775	2.502	1.612	2.502	1.232
5Y	1.592	0.20	1.628	1.702	1.758	2.602	1.590	2.602	1.217
7Y	1.660	0.80	1.699	1.781	1.840	2.728	1.652	2.728	1.270
10Y	1.685	1.60	1.723	1.813	1.873	2.815	1.669	2.815	1.355
20Y	1.722	2.20	1.759	1.850	1.904	2.792	1.700	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.82	-2.00
CALL	1.77	-2.00

국채선물	Lv.	전일비	시	고	저
KTb	110.03	0.00	110.03	110.03	109.98
LKTB	130.40	-0.14	130.56	130.57	130.28

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	4.50	-1.15	4.70	5.96	4.93	7.85	-9.65	9.00	-17.75
1.5Y	-1.05	-0.75	-1.52	1.09	0.53	3.70	-12.55	3.70	-19.10
2Y	-4.00	-0.50	-5.06	-3.97	-3.10	-0.25	-15.70	-0.25	-25.15
3Y	-6.25	-0.50	-6.89	-4.75	-3.87	2.55	-13.50	4.75	-19.50
4Y	-12.70	0.25	-13.52	-11.68	-10.97	-4.50	-25.00	2.00	-30.35
5Y	-12.45	0.55	-13.04	-10.86	-10.09	-3.20	-27.25	4.55	-27.25
7Y	-20.25	0.70	-21.20	-19.40	-18.81	-7.85	-35.15	-4.70	-37.65
10Y	-20.25	0.15	-21.14	-19.77	-19.48	-7.50	-37.50	-7.50	-38.70
20Y	-24.45	-0.70	-25.11	-22.48	-21.71	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1182.10 (-8.80)
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비	
-83.50	-1.75	1Y	0.8300	-3.00	1.4750	0.8300	1*2Y	-10.00	0.00	
-81.25	-2.25	1.5Y	0.7850	-3.00	1.5250	1.1650	2*3Y	-1.50	0.50	
-82.50	-2.50	2Y	0.7300	-3.00	1.5650	1.2550	2*5Y	3.00	2.00	
-79.25	-2.00	3Y	0.7150	-2.50	1.6550	0.7150	3*4Y	3.00	1.00	
-74.00	-1.75	4Y	0.7450	-1.50	1.7200	0.7450	3*5Y	4.50	1.50	
-70.75	-1.75	5Y	0.7600	-1.00	1.7800	0.7600	4*5Y	1.50	0.50	
-61.25	-2.50	7Y	0.8450	-1.00	1.8950	0.8450	5*7Y	8.50	0.00	
-48.75	-2.75	10Y	0.9950	-1.00	2.0500	0.9950	5*10Y	23.50	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	1.8317	-0.1084	1.9401	2.0609	2.1170	2.9773	1.8317	2.9773	0.4800
10Y	2.0719	-0.0579	2.1298	2.2176	2.2640	3.2382	2.0719	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	23.67	-10.84	34.51	40.99	47.50	103.03	-16.38	103.03	-147.70
10Y	38.69	-7.39	46.08	47.66	52.90	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	-7.25	2.25	-9.50	-6.50	-6.50	42.50	-9.50	62.75	-9.50
KTb 2*10Y	9.00	1.60	7.40	9.00	9.30	63.50	4.30	82.90	4.30
UST 2*10Y	24.02	5.05	18.97	15.67	14.70	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS					ODD Tenor				
06M									
09M	70.5								
01Y									
1.5Y	60/60.25								
02Y	55.5								
03Y	52								
04Y					SPRD	6m*1y	-9		
05Y						2y*5y	-8.75		
07Y						5y*15y	3.75		
10Y	48.25					10y*15y	2.5		
12Y									
15Y									
20Y	47.75								
CRS	2y 72								
	3y 73								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	112 건	-6	118	137	156	103	63		
금 액	33,849 억원	-5,011	38,860	44,981	57,277	30,095	19,921	43,136	

장중동향
국고채 금리, 혼조세 마감. 31일 급락 뒤 조정 장세.

IRS, 단기 구간 하락. 중,장기 구간 상승으로 커브스티프닝.

CRS, 전구간 하락.