

IPS Daily Morning Brief

2019-06-19

종가 기준일 2019-06-18

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.7025	-0.25	1.7030	1.7504	1.8129	1.9125	1.6750	2.0025	1.2875
9M	1.6250	-0.25	1.6315	1.6976	1.7802	1.9125	1.6225	1.9525	1.2500
1Y	1.5650	-0.50	1.5750	1.6529	1.7483	1.9200	1.5650	1.9200	1.2200
1.5Y	1.4975	-0.50	1.5060	1.5885	1.6989	2.0250	1.4900	2.0250	1.1900
2Y	1.4550	-0.50	1.4625	1.5455	1.6574	2.1150	1.4450	2.1150	1.1675
3Y	1.4150	-0.25	1.4170	1.5023	1.6215	2.2225	1.3975	2.2225	1.1550
4Y	1.3975	-0.75	1.4025	1.4838	1.6054	2.2950	1.3850	2.2950	1.1575
5Y	1.3850	-1.00	1.3915	1.4711	1.5965	2.3400	1.3750	2.3400	1.1575
7Y	1.3825	-1.00	1.3875	1.4633	1.5918	2.3950	1.3700	2.3950	1.1675
10Y	1.4175	-1.00	1.4190	1.4905	1.6184	2.4850	1.4025	2.4850	1.2125
12Y	1.4375	-1.00	1.4395	1.5155	1.6435	2.5225	1.4225	2.5225	1.2150
15Y	1.4325	-1.00	1.4345	1.5151	1.6469	2.5400	1.4175	2.5400	1.2150
20Y	1.4050	-1.00	1.4070	1.4860	1.6218	2.5600	1.3900	2.6500	1.2150

6*9M	-7.75	0.00	-7.15	-5.28	-3.28	8.50	-7.75	12.50	-7.75
9*12M	-6.00	-0.25	-5.65	-4.48	-3.19	8.25	-6.00	10.50	-6.00
1*2Y	-11.00	0.00	-11.25	-10.74	-9.09	23.00	-12.00	23.00	-12.00
2*3Y	-4.00	0.25	-4.55	-4.33	-3.58	13.25	-5.00	13.25	-5.00
2*4Y	-5.75	-0.25	-6.00	-6.18	-5.20	21.75	-7.75	23.50	-7.75
2*5Y	-7.00	-0.50	-7.10	-7.44	-6.08	27.25	-10.00	34.00	-10.00
3*4Y	-1.75	-0.50	-1.45	-1.85	-1.61	8.50	-3.00	11.25	-3.00
3*5Y	-3.00	-0.75	-2.55	-3.11	-2.50	14.00	-5.25	22.00	-5.25
4*5Y	-1.25	-0.25	-1.10	-1.26	-0.89	6.00	-2.25	10.75	-2.25
5*7Y	-0.25	0.00	-0.40	-0.79	-0.47	7.25	-1.75	14.75	-1.75
5*10Y	3.25	0.00	2.75	1.94	2.19	16.25	0.50	30.75	0.50
7*10Y	3.50	0.00	3.15	2.73	2.66	9.50	1.75	16.75	1.75
10*12Y	2.00	0.00	2.05	2.50	2.50	4.50	2.00	7.75	-0.25
10*15Y	1.50	0.00	1.55	2.46	2.85	6.75	1.50	13.00	-0.75
10*20Y	-1.25	0.00	-1.20	-0.45	0.33	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.534	0.00	1.533	1.611	1.698	1.935	1.526	1.935	1.237
1.5Y	1.536	0.30	1.531	1.603	1.697	2.113	1.522	2.113	1.232
2Y	1.527	0.70	1.515	1.593	1.691	2.230	1.501	2.230	1.225
3Y	1.500	0.90	1.484	1.564	1.668	2.315	1.467	2.315	1.200
4Y	1.545	0.80	1.532	1.612	1.720	2.502	1.512	2.502	1.232
5Y	1.527	0.20	1.518	1.596	1.704	2.602	1.495	2.602	1.217
7Y	1.606	-0.20	1.599	1.671	1.783	2.728	1.577	2.728	1.270
10Y	1.617	-0.50	1.611	1.693	1.815	2.815	1.587	2.815	1.355
20Y	1.660	-0.70	1.661	1.736	1.848	2.792	1.637	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.80	0.00
CALL	1.75	-1.00

국채선물	Lv.	전일비	시	고	저
KTb	110.37	0.16	110.40	110.45	110.37
LKTb	131.06	0.20	131.10	131.39	131.00

BOND SWAP SPRD (1-2Y 동안, 3-10Y 국고,금투형 시가평가 민평평균 기준)									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	3.10	-0.50	4.16	4.23	4.99	7.85	-9.65	9.00	-17.75
1.5Y	-3.85	-0.80	-2.48	-1.44	0.21	3.70	-12.55	3.70	-19.10
2Y	-7.20	-1.20	-5.25	-4.74	-3.39	-0.25	-15.70	-0.25	-25.15
3Y	-8.50	-1.15	-6.70	-6.21	-4.68	2.55	-13.50	4.75	-19.50
4Y	-14.75	-1.55	-12.91	-12.78	-11.48	-4.50	-25.00	2.00	-30.35
5Y	-14.20	-1.20	-12.67	-12.53	-10.75	-3.20	-27.25	4.55	-27.25
7Y	-22.35	-0.80	-21.17	-20.82	-19.15	-7.85	-35.15	-4.70	-37.65
10Y	-19.95	-0.50	-19.20	-20.26	-19.61	-7.50	-37.50	-7.50	-38.70
20Y	-25.50	-0.30	-25.42	-25.04	-22.60	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1185.80 (-0.70)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-74.50	0.50	1Y	0.8200	0.00	1.4750	0.8000	1*2Y	-15.50	-1.00		
-75.25	0.00	1.5Y	0.7450	-0.50	1.5250	1.1650	2*3Y	-4.00	0.00		
-79.00	-0.50	2Y	0.6650	-1.00	1.5650	1.2500	2*5Y	-3.00	0.50		
-79.00	-0.75	3Y	0.6250	-1.00	1.6550	0.6250	3*4Y	1.50	0.00		
-75.75	-0.25	4Y	0.6400	-1.00	1.7200	0.6400	3*5Y	1.00	0.50		
-75.00	0.50	5Y	0.6350	-0.50	1.7800	0.6350	4*5Y	-0.50	0.50		
-66.75	0.50	7Y	0.7150	-0.50	1.8950	0.7150	5*7Y	8.00	0.00		
-53.25	2.50	10Y	0.8850	1.50	2.0500	0.8700	5*10Y	25.00	2.00		

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	1.8581	-0.0208	1.8789	1.8426	1.8397	2.9773	1.8317	2.9773	0.4800
10Y	2.0572	-0.0328	2.0900	2.0797	2.0964	3.2382	2.0572	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	33.11	-2.78	35.89	34.16	32.27	103.03	-15.48	103.03	-130.00
10Y	44.02	-2.78	46.80	49.27	46.94	98.82	-10.51	98.82	-47.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-3.75	-0.50	-3.25	-4.25	-4.50	42.50	-9.50	62.75	-9.50
KTb 2*10Y	9.00	-1.20	10.20	8.60	11.00	63.50	4.30	82.90	4.30
UST 2*10Y	19.91	-1.20	21.11	23.71	25.67	79.07	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M	62.75								
09M									
01Y	56.75								
1.5Y	50								
02Y		SPRD	6m*9m -7.75						
03Y	40.25/40.75		1.5y*2y -4.25						
04Y			1.5y*5y -10.75						
05Y									
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	2y 66.5/66								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	103 건	34	69	112	84	115	103	59	
금 액	57,175 억원	44,731	12,444	32,116	28,080	39,344	37,388	18,593	

장중동향
국고채 금리, 외국인 국채선물 매매에 연동해 보합.

IRS, 전 구간 하락.

CRS, 중기 구간 하락.