

IPS Daily Morning Brief

2019-07-16

종가 기준일 2019-07-15

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.6725	0.00	1.6790	1.6909	1.7581	1.9125	1.6725	1.9125	1.2875
9M	1.6000	0.00	1.6065	1.6190	1.7100	1.9125	1.6000	1.9125	1.2500
1Y	1.5475	0.00	1.5540	1.5621	1.6689	1.9200	1.5325	1.9200	1.2200
1.5Y	1.4825	0.00	1.4880	1.4946	1.6131	2.0250	1.4500	2.0250	1.1900
2Y	1.4300	0.25	1.4310	1.4409	1.5673	2.1150	1.3975	2.1150	1.1675
3Y	1.3950	0.50	1.3920	1.3978	1.5288	2.2225	1.3475	2.2225	1.1550
4Y	1.3825	0.75	1.3765	1.3799	1.5132	2.2900	1.3275	2.2950	1.1575
5Y	1.3750	0.75	1.3660	1.3674	1.5028	2.3350	1.3150	2.3400	1.1575
7Y	1.3750	0.75	1.3640	1.3640	1.4980	2.3850	1.3100	2.3950	1.1675
10Y	1.4150	1.50	1.3975	1.3968	1.5277	2.4775	1.3450	2.4850	1.2125
12Y	1.4350	1.50	1.4175	1.4168	1.5514	2.5150	1.3650	2.5225	1.2150
15Y	1.4275	1.50	1.4100	1.4115	1.5526	2.5325	1.3600	2.5400	1.2150
20Y	1.3950	1.50	1.3775	1.3824	1.5267	2.5525	1.3350	2.6500	1.2150

6*9M	-7.25	0.00	-7.25	-7.19	-4.81	8.50	-9.00	12.50	-9.00
9*12M	-5.25	0.00	-5.25	-5.69	-4.11	8.00	-7.00	10.50	-7.00
1*2Y	-11.75	0.25	-12.30	-12.13	-10.15	22.00	-13.50	23.00	-13.50
2*3Y	-3.50	0.25	-3.90	-4.31	-3.85	12.50	-5.00	13.25	-5.00
2*4Y	-4.75	0.50	-5.45	-6.10	-5.41	20.50	-7.75	23.50	-7.75
2*5Y	-5.50	0.50	-6.50	-7.35	-6.45	26.25	-10.00	34.00	-10.00
3*4Y	-1.25	0.25	-1.55	-1.79	-1.56	8.00	-3.00	11.25	-3.00
3*5Y	-2.00	0.25	-2.60	-3.04	-2.60	14.00	-5.25	22.00	-5.25
4*5Y	-0.75	0.00	-1.05	-1.25	-1.04	6.00	-2.25	10.75	-2.25
5*7Y	0.00	0.00	-0.20	-0.34	-0.48	6.75	-1.75	14.75	-1.75
5*10Y	4.00	0.75	3.15	2.94	2.49	16.00	0.50	30.75	0.50
7*10Y	4.00	0.75	3.35	3.28	2.97	9.25	1.75	16.75	1.75
10*12Y	2.00	0.00	2.00	2.00	2.38	4.50	2.00	7.25	-0.25
10*15Y	1.25	0.00	1.25	1.48	2.49	6.75	1.25	12.50	-0.75
10*20Y	-2.00	0.00	-2.00	-1.44	-0.10	10.25	-2.00	24.75	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.448	0.00	1.460	1.506	1.617	1.935	1.448	1.935	1.237
1.5Y	1.455	0.30	1.463	1.508	1.617	2.113	1.452	2.113	1.232
2Y	1.460	0.30	1.462	1.490	1.609	2.217	1.455	2.230	1.225
3Y	1.432	1.20	1.426	1.448	1.578	2.308	1.412	2.315	1.200
4Y	1.485	1.30	1.474	1.498	1.629	2.502	1.461	2.502	1.232
5Y	1.485	1.50	1.469	1.483	1.614	2.592	1.440	2.602	1.217
7Y	1.560	1.50	1.542	1.557	1.691	2.711	1.510	2.728	1.270
10Y	1.581	1.60	1.560	1.571	1.715	2.815	1.520	2.815	1.355
20Y	1.602	2.00	1.579	1.601	1.750	2.792	1.557	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.78	0.00
CALL	1.73	-1.00

국채선물	Lv.	전일비	시	고	저
KTb	110.49	-0.03	110.51	110.55	110.48
LKTb	131.43	-0.22	131.61	131.74	131.43

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	9.95	0.00	9.44	5.62	5.21	9.95	-9.65	9.95	-17.75
1.5Y	2.75	-0.30	2.52	-1.37	-0.36	3.70	-12.55	3.70	-19.10
2Y	-3.00	-0.05	-3.08	-4.89	-4.20	-0.25	-15.20	-0.25	-25.15
3Y	-3.70	-0.70	-3.36	-5.01	-4.91	2.55	-13.50	4.75	-19.50
4Y	-10.25	-0.55	-9.79	-11.78	-11.60	-4.50	-25.00	2.00	-30.35
5Y	-11.00	-0.75	-10.30	-11.56	-11.14	-3.20	-27.25	4.55	-27.25
7Y	-18.50	-0.75	-17.84	-19.34	-19.34	-7.85	-35.15	-4.70	-37.65
10Y	-16.60	-0.10	-16.27	-17.41	-18.78	-7.50	-37.50	-7.50	-38.70
20Y	-20.70	-0.50	-20.19	-21.85	-22.34	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS					USD/KRW		1179.30 (+0.10)
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
-71.75	-2.50	1Y	0.8300	-2.50	1.4750	0.7450	1*2Y	-16.00	0.50
-73.75	-2.50	1.5Y	0.7450	-2.50	1.5250	1.1100	2*3Y	-7.00	0.00
-76.00	-2.25	2Y	0.6700	-2.00	1.5650	1.1400	2*5Y	-8.00	-1.00
-79.50	-2.50	3Y	0.6000	-2.00	1.6550	0.5450	3*4Y	-0.50	-0.50
-78.75	-3.25	4Y	0.5950	-2.50	1.7200	0.5500	3*5Y	-1.00	-1.00
-78.50	-3.75	5Y	0.5900	-3.00	1.7800	0.5550	4*5Y	-0.50	-0.50
-75.50	-3.75	7Y	0.6200	-3.00	1.8950	0.6200	5*7Y	3.00	0.00
-64.50	-4.50	10Y	0.7700	-3.00	2.0500	0.7700	5*10Y	18.00	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	1.8331	-0.0243	1.8574	1.8728	1.8317	2.9773	1.7359	2.9773	0.4800
10Y	2.0916	-0.0324	2.1240	2.1390	2.0624	3.2382	1.9501	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	37.31	-2.73	40.04	41.78	35.67	103.03	3.47	103.03	-130.00
10Y	51.06	-4.84	55.90	58.90	49.74	98.82	6.99	98.82	-47.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-1.50	1.25	-2.75	-3.75	-3.50	42.25	-9.50	62.75	-9.50
KTb 2*10Y	12.10	1.30	10.80	9.50	9.00	63.50	4.30	82.90	4.30
UST 2*10Y	25.85	-0.81	26.66	26.62	23.07	66.66	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS					ODD Tenor				
06M									
09M	60/59.75								
01Y									
1.5Y									
02Y	41.75				SPRD	9m*2y -17.25			
03Y	38					4y*9y 1.75			
04Y	41.75					5y*10y 4			
05Y	36/37.25					6y*10y 4.5			
07Y									
10Y	39.75								
12Y									
15Y									
20Y									
CRS	4y 59.5								
TODAY KRX CCP			전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	96 건		22	74	98	86	74	67	102
금 액	25,345 억원		-5,707	31,052	41,020	28,300	39,269	25,490	35,914

장중동향
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IRS, 대부분 구간 약보합. 커브 스티프닝.

CRS, 전 구간 하락.