

IPS Daily Morning Brief

2019-07-19

종가 기준일 2019-07-18

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.5625	-7.75	1.6445	1.6800	1.7473	1.9125	1.5625	1.9125	1.2875
9M	1.5050	-6.50	1.5750	1.6104	1.6968	1.9125	1.5050	1.9125	1.2500
1Y	1.4575	-6.00	1.5225	1.5555	1.6539	1.9200	1.4575	1.9200	1.2200
1.5Y	1.4050	-5.50	1.4615	1.4905	1.5967	2.0250	1.4050	2.0250	1.1900
2Y	1.3525	-5.25	1.4075	1.4359	1.5500	2.1150	1.3525	2.1150	1.1675
3Y	1.3150	-5.50	1.3710	1.3939	1.5113	2.2225	1.3150	2.2225	1.1550
4Y	1.3025	-5.50	1.3580	1.3766	1.4957	2.2900	1.3025	2.2950	1.1575
5Y	1.2900	-5.75	1.3490	1.3645	1.4850	2.3350	1.2900	2.3400	1.1575
7Y	1.2900	-5.75	1.3495	1.3619	1.4804	2.3825	1.2900	2.3950	1.1675
10Y	1.3300	-5.75	1.3880	1.3954	1.5108	2.4475	1.3300	2.4850	1.2125
12Y	1.3500	-5.75	1.4080	1.4154	1.5343	2.4875	1.3500	2.5225	1.2150
15Y	1.3450	-5.75	1.4015	1.4100	1.5348	2.5075	1.3450	2.5400	1.2150
20Y	1.3150	-5.50	1.3695	1.3801	1.5085	2.5300	1.3150	2.6500	1.2150

6*9M	-5.75	1.25	-6.95	-6.96	-5.05	8.50	-9.00	12.50	-9.00
9*12M	-4.75	0.50	-5.25	-5.49	-4.28	8.00	-7.00	10.50	-7.00
1*2Y	-10.50	0.75	-11.50	-11.96	-10.39	21.50	-13.50	23.00	-13.50
2*3Y	-3.75	-0.25	-3.65	-4.20	-3.88	11.75	-5.00	13.25	-5.00
2*4Y	-5.00	-0.25	-4.95	-5.93	-5.43	19.00	-7.75	23.50	-7.75
2*5Y	-6.25	-0.50	-5.85	-7.14	-6.50	24.50	-10.00	34.00	-10.00
3*4Y	-1.25	0.00	-1.30	-1.73	-1.55	7.50	-3.00	11.25	-3.00
3*5Y	-2.50	-0.25	-2.20	-2.94	-2.62	12.75	-5.25	22.00	-5.25
4*5Y	-1.25	-0.25	-0.90	-1.21	-1.07	5.50	-2.25	10.75	-2.25
5*7Y	0.00	0.00	0.05	-0.26	-0.46	6.25	-1.75	14.75	-1.75
5*10Y	4.00	0.00	3.90	3.09	2.58	15.00	0.50	30.75	0.50
7*10Y	4.00	0.00	3.85	3.35	3.04	9.00	1.75	16.75	1.75
10*12Y	2.00	0.00	2.00	2.00	2.35	4.50	2.00	7.25	-0.25
10*15Y	1.50	0.00	1.35	1.46	2.40	6.75	1.25	12.50	-0.75
10*20Y	-1.50	0.25	-1.85	-1.53	-0.22	10.25	-2.00	24.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.379	-3.90	1.426	1.489	1.599	1.935	1.379	1.935	1.237
1.5Y	1.391	-3.70	1.435	1.493	1.599	2.113	1.391	2.113	1.232
2Y	1.380	-4.10	1.434	1.476	1.592	2.217	1.380	2.230	1.225
3Y	1.350	-4.30	1.404	1.436	1.560	2.308	1.350	2.315	1.200
4Y	1.392	-5.80	1.456	1.487	1.611	2.502	1.392	2.502	1.232
5Y	1.385	-6.40	1.453	1.475	1.597	2.592	1.385	2.602	1.217
7Y	1.456	-6.50	1.526	1.547	1.673	2.711	1.456	2.728	1.270
10Y	1.477	-6.50	1.547	1.562	1.697	2.815	1.477	2.815	1.355
20Y	1.500	-6.20	1.567	1.590	1.731	2.790	1.500	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.61	-12.00
CALL	1.50	-22.00

국채선물	Lv.	전일비	시	고	저
KTb	110.74	0.14	110.64	110.77	110.60
LKTB	132.58	0.73	132.03	132.67	131.89

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	7.85	-2.10	9.63	6.67	5.49	10.45	-9.65	10.45	-17.75
1.5Y	1.40	-1.80	2.69	-0.23	-0.26	3.70	-12.55	3.70	-19.10
2Y	-2.75	-1.15	-2.61	-4.05	-4.21	-0.25	-15.20	-0.25	-25.15
3Y	-3.50	-1.20	-3.34	-4.25	-4.89	2.55	-13.50	4.75	-19.50
4Y	-8.95	0.30	-9.78	-11.03	-11.55	-4.50	-25.00	2.00	-30.35
5Y	-9.50	0.65	-10.42	-11.00	-11.16	-3.20	-27.25	4.55	-27.25
7Y	-16.60	0.75	-17.67	-18.55	-19.30	-7.85	-35.15	-4.70	-37.65
10Y	-14.70	0.75	-15.90	-16.68	-18.59	-7.50	-37.50	-7.50	-38.70
20Y	-18.50	0.70	-19.73	-20.95	-22.27	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1178.80 (-2.50)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-71.75	2.50	1Y	0.7400	-3.50	1.4750	0.7400	1*2Y	-16.50	-1.00		
-75.50	1.50	1.5Y	0.6500	-4.00	1.5250	1.1100	2*3Y	-6.50	0.00		
-77.75	0.75	2Y	0.5750	-4.50	1.5650	1.1300	2*5Y	-9.50	0.00		
-80.50	1.00	3Y	0.5100	-4.50	1.6550	0.5100	3*4Y	-1.00	0.00		
-80.25	1.00	4Y	0.5000	-4.50	1.7200	0.5000	3*5Y	-3.00	0.00		
-81.00	1.25	5Y	0.4800	-4.50	1.7800	0.4800	4*5Y	-2.00	0.00		
-79.00	0.25	7Y	0.5000	-5.50	1.8950	0.5000	5*7Y	2.00	-1.00		
-68.00	0.25	10Y	0.6500	-5.50	2.0500	0.6500	5*10Y	17.00	-1.00		

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	1.7518	-0.0737	1.8255	1.8498	1.8331	2.9773	1.7359	2.9773	0.4800
10Y	2.0236	-0.0261	2.0497	2.1046	2.0916	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	37.18	-3.27	40.45	39.98	37.31	103.03	3.47	103.03	-130.00
10Y	54.66	3.89	50.77	53.46	51.06	98.82	7.01	98.82	-47.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-2.25	-0.50	-1.75	-1.50	-1.50	39.50	-9.50	62.75	-9.50
KTb 2*10Y	9.70	-2.40	12.10	12.00	12.10	63.50	4.30	82.90	4.30
UST 2*10Y	27.18	4.76	22.42	25.48	25.85	63.77	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS					ODD Tenor				
06M	55.25								
09M	50.5								
01Y	50/45.5								
1.5Y									
02Y	35				SPRD	1y*3y -13.75			
03Y	35.5					1.5y*2y -5			
04Y	30.75/31.25								
05Y	33.25/29.5/29								
07Y									
10Y									
12Y									
15Y									
20Y									
CRS									
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	93 건	-58	151	79	96	74	98	86	
금 액	30,000 억원	-27,488	57,488	21,225	25,345	31,052	41,020	28,300	

장중동향
국고채 금리, 금통위 기준금리 인하와 추가 인하 기대로 연저점을 갱신하며 급락.

IRS, 기준금리 인하를 반영하며 급락.

CRS, 전 구간 하락.