IPS Daily Morning Brief

2019-07-26

종가 기준일 2019-07-25

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.4700	-0.50	1.5020	1.6305	1.7202	1.9125	1.4700	1.9125	1.2875
9M	1.4100	-1.25	1.4470	1.5656	1.6673	1.9125	1.4100	1.9125	1.2500
1Y	1.3700	-1.25	1.4055	1.5148	1.6232	1.9200	1.3700	1.9200	1.2200
1.5Y	1.3175	-2.00	1.3555	1.4535	1.5653	2.0250	1.3175	2.0250	1.1900
2Y	1.2650	-2.75	1.3080	1.3998	1.5181	2.1150	1.2650	2.1150	1.1675
3Y	1.2350	-3.50	1.2790	1.3623	1.4793	2.2225	1.2350	2.2225	1.1550
4Y	1.2275	-3.75	1.2695	1.3469	1.4637	2.2900	1.2275	2.2950	1.1575
5Y	1.2225	-3.75	1.2635	1.3361	1.4531	2.3350	1.2225	2.3400	1.1575
7Y	1.2225	-4.25	1.2660	1.3350	1.4489	2.3825	1.2225	2.3950	1.1675
10Y	1.2650	-4.75	1.3085	1.3710	1.4803	2.4475	1.2650	2.4850	1.2125
12Y	1.2850	-4.75	1.3285	1.3910	1.5034	2.4875	1.2850	2.5225	1.2150
15Y	1.2800	-4.75	1.3235	1.3853	1.5028	2.5075	1.2800	2.5400	1.2150
20Y	1.2500	-4.75	1.2935	1.3544	1.4757	2.5300	1.2500	2.6500	1.2150
6*9M	-6.00	-0.75	-5.50	-6.49	-5.28	8.50	-9.00	12.50	-9.00
9*12M	-4.00	0.00	-4.15	-5.09	-4.41	8.00	-7.00	10.50	-7.00
1*2Y	-10.50	-1.50	-9.75	-11.50	-10.51	21.50	-13.50	23.00	-13.50
2*3Y	-3.00	-0.75	-2.90	-3.75	-3.88	11.50	-5.00	13.25	-5.00
2*4Y	-3.75	-1.00	-3.85	-5.29	-5.44	18.50	-7.75	23.50	-7.75
2*5Y	-4.25	-1.00	-4.45	-6.36	-6.50	23.25	-10.00	34.00	-10.00
3*4Y	-0.75	-0.25	-0.95	-1.54	-1.57	7.50	-3.00	11.25	-3.00
3*5Y	-1.25	-0.25	-1.55	-2.61	-2.63	12.50	-5.25	22.00	-5.25
4*5Y	-0.50	0.00	-0.60	-1.08	-1.06	5.25	-2.25	10.75	-2.25
5*7Y	0.00	-0.50	0.25	-0.11	-0.42	6.25	-1.75	14.75	-1.75
5*10Y	4.25	-1.00	4.50	3.49	2.72	14.00	0.50	30.75	0.50
7*10Y	4.25	-0.50	4.25	3.60	3.14	8.00	1.75	16.75	1.75
10*12Y	2.00	0.00	2.00	2.00	2.31	4.50	2.00	7.00	-0.25
10*15Y	1.50	0.00	1.50	1.43	2.25	6.75	1.25	12.50	-0.75
10*20Y	-1.50	0.00	-1.50	-1.66	-0.46	10.25	-2.00	24.25	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.327	-0.90	1.345	1.441	1.566	1.935	1.327	1.935	1.237
1.5Y	1.320	-2.00	1.350	1.446	1.566	2.113	1.320	2.113	1.232
2Y	1.315	-2.20	1.344	1.435	1.559	2.217	1.315	2.230	1.225
3Y	1.287	-2.80	1.320	1.399	1.528	2.308	1.287	2.315	1.200
4Y	1.335	-3.20	1.368	1.449	1.578	2.502	1.335	2.502	1.232
5Y	1.330	-3.50	1.364	1.440	1.565	2.592	1.330	2.602	1.217
7Y	1.395	-4.40	1.435	1.511	1.641	2.711	1.395	2.728	1.270
10Y	1.412	-4.80	1.454	1.528	1.663	2.815	1.412	2.815	1.355
20Y	1.410	-5.00	1.461	1.549	1.695	2.790	1.410	2.817	1.410

기타금리	Lv.	전일비
91d CD	1.54	-2.00
CALL	1.49	1.00

국채선물	Lv.	전일비	시	고	저
KTB	110.87	0.08	110.82	110.87	110.79
LKTB	133.19	0.50	132.83	133.19	132.80

BOND SWAP SPRD

(1-2Y 통안, 3-10Y 국고,금투협 시가평가 민평평균 기준)

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	4.30	-0.35	6.01	7.37	5.71	10.45	-9.65	10.45	-17.75
1.5Y	-0.25	0.00	0.53	0.71	-0.10	3.70	-12.55	3.70	-19.10
2Y	-5.00	-0.55	-3.62	-3.50	-4.13	-0.25	-15.20	-0.25	-25.15
3Y	-5.20	-0.70	-4.06	-3.69	-4.82	2.55	-13.50	4.75	-19.50
4Y	-10.75	-0.55	-9.87	-10.23	-11.48	-4.50	-25.00	2.00	-30.35
5Y	-10.75	-0.25	-10.07	-10.39	-11.19	-3.20	-27.25	4.55	-27.25
7Y	-17.25	0.15	-16.88	-17.65	-19.20	-7.85	-35.15	-4.70	-37.65
10Y	-14.70	0.05	-14.57	-15.70	-18.23	-7.50	-37.50	-7.50	-38.70
20Y	-16.00	0.25	-16.73	-19.44	-21.96	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-68.00	-2.25
-69.75	-1.50
-72.00	-0.75
-75.00	0.00
-74.75	0.25
-75.75	0.25
-73.25	0.75
-62.50	1.25

CRS

USD/KRW 1181.50 (+3.60)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	0.6900	-3.50	1.4750	0.6900	1*2Y	-14.50	0.00
1.5Y	0.6200	-3.50	1.5250	1.0800	2*3Y	-6.00	0.00
2Y	0.5450	-3.50	1.5650	1.1200	2*5Y	-8.00	0.00
3Y	0.4850	-3.50	1.6550	0.4850	3*4Y	-0.50	0.00
4Y	0.4800	-3.50	1.7200	0.4800	3*5Y	-2.00	0.00
5Y	0.4650	-3.50	1.7800	0.4650	4*5Y	-1.50	0.00
7Y	0.4900	-3.50	1.8950	0.4900	5*7Y	2.50	0.00
10Y	0.6400	-3.50	2.0500	0.6400	5*10Y	17.50	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	1.8652	0.0438	1.8214	1.8354	1.8227	2.9773	1.7359	2.9773	0.4800
10Y	2.0787	0.0287	2.0500	2.0806	2.0484	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	55.02	6.58	48.44	47.84	46.77	103.03	3.57	103.03	-130.00
10Y	66.67	7.67	59.00	60.86	58.64	98.82	8.95	98.82	-47.20

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	0.00	-2.00	2.00	0.50	-1.00	35.75	-9.50	62.75	-9.50
KTB 2*10Y	9.70	-2.60	12.30	11.50	10.70	63.50	4.30	82.90	4.30
UST 2*10Y	21.35	-1.51	22.86	24.52	22.57	63.37	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL

IRS			
06M	46.5/46.75/47	ODD Tenor	
09M			
01Y			
1.5Y			
02Y	28	SPRD	6*9m -5.25
03Y	26.25 / 25.25		
04Y	24.75		
05Y			
07Y	22.5		
10Y	26.5		
12Y			
15Y			
20Y			
CRS	1.5y CCS 62		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	101 건	-12	113	110	83	118	93	151
금 액	39,080 억원	-1,986	41,066	43,543	39,155	47,110	30,000	57,488

장중동향

국고채 금리, ECB통화정책회의를 앞두고 금리 하락. 커프 플래트닝.

IRS, 장기구간으로 오퍼가 강하게 유입되며 금리 하락. 커프 플래트닝.

CRS, 전 구간 금리 하락.