

IPS Daily Morning Brief

2019-08-05

종가 기준일 2019-08-02

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.4225	-4.00	1.4585	1.5619	1.6835	1.9125	1.4225	1.9125	1.2875
9M	1.3750	-4.25	1.4080	1.5006	1.6267	1.9125	1.3750	1.9125	1.2500
1Y	1.3350	-4.75	1.3685	1.4546	1.5807	1.9200	1.3350	1.9200	1.2200
1.5Y	1.2750	-5.00	1.3120	1.3964	1.5208	2.0250	1.2750	2.0250	1.1900
2Y	1.2250	-5.75	1.2650	1.3449	1.4730	2.1150	1.2250	2.1150	1.1675
3Y	1.1875	-6.25	1.2330	1.3108	1.4340	2.2225	1.1875	2.2225	1.1550
4Y	1.1600	-7.00	1.2130	1.2961	1.4175	2.2900	1.1600	2.2950	1.1575
5Y	1.1525	-7.00	1.2065	1.2878	1.4071	2.3350	1.1525	2.3400	1.1525
7Y	1.1525	-7.00	1.2070	1.2879	1.4031	2.3825	1.1525	2.3950	1.1525
10Y	1.1825	-7.25	1.2415	1.3251	1.4351	2.4475	1.1825	2.4850	1.1825
12Y	1.2025	-7.25	1.2615	1.3451	1.4576	2.4875	1.2025	2.5225	1.2025
15Y	1.1975	-7.25	1.2565	1.3394	1.4555	2.5075	1.1975	2.5400	1.1975
20Y	1.1575	-7.50	1.2205	1.3070	1.4266	2.5300	1.1575	2.6500	1.1575

6*9M	-4.75	-0.25	-5.05	-6.13	-5.68	8.50	-9.00	12.50	-9.00
9*12M	-4.00	-0.50	-3.95	-4.60	-4.60	8.00	-7.00	10.50	-7.00
1*2Y	-11.00	-1.00	-10.35	-10.98	-10.77	20.50	-13.50	23.00	-13.50
2*3Y	-3.75	-0.50	-3.20	-3.41	-3.90	11.50	-5.00	13.25	-5.00
2*4Y	-6.50	-1.25	-5.20	-4.88	-5.55	18.50	-7.75	23.50	-7.75
2*5Y	-7.25	-1.25	-5.85	-5.71	-6.59	23.25	-10.00	34.00	-10.00
3*4Y	-2.75	-0.75	-2.00	-1.46	-1.65	7.50	-3.00	11.25	-3.00
3*5Y	-3.50	-0.75	-2.65	-2.30	-2.69	12.50	-5.25	22.00	-5.25
4*5Y	-0.75	0.00	-0.65	-0.84	-1.05	5.25	-2.25	10.75	-2.25
5*7Y	0.00	0.00	0.05	0.01	-0.40	6.25	-1.75	14.75	-1.75
5*10Y	3.00	-0.25	3.50	3.74	2.80	14.00	0.50	30.75	0.50
7*10Y	3.00	-0.25	3.45	3.73	3.20	7.75	1.75	16.75	1.75
10*12Y	2.00	0.00	2.00	2.00	2.25	4.50	2.00	7.00	-0.25
10*15Y	1.50	0.00	1.50	1.43	2.05	6.75	1.25	12.50	-0.75
10*20Y	-2.50	-0.25	-2.10	-1.81	-0.85	10.25	-2.50	24.25	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.288	-3.70	1.315	1.382	1.525	1.930	1.288	1.935	1.237
1.5Y	1.289	-3.70	1.314	1.385	1.524	2.113	1.289	2.113	1.232
2Y	1.272	-5.50	1.305	1.379	1.516	2.212	1.272	2.230	1.225
3Y	1.246	-6.20	1.291	1.354	1.485	2.308	1.246	2.315	1.200
4Y	1.277	-6.80	1.328	1.399	1.534	2.486	1.277	2.502	1.232
5Y	1.277	-6.80	1.325	1.395	1.521	2.592	1.277	2.602	1.217
7Y	1.329	-7.00	1.380	1.462	1.594	2.711	1.329	2.728	1.270
10Y	1.340	-7.20	1.392	1.479	1.614	2.815	1.340	2.815	1.340
20Y	1.332	-5.50	1.374	1.484	1.641	2.790	1.332	2.817	1.332

기타금리	Lv.	전일비
91d CD	1.50	0.00
CALL	1.48	-3.00

국채선물	Lv.	전일비	시	고	저
KTb	110.97	0.17	111.00	111.02	111.95
LKTb	133.93	0.70	133.94	134.20	133.86

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	4.70	-1.05	5.39	7.27	5.57	10.45	-9.65	10.45	-17.75
1.5Y	-1.40	-1.30	-0.24	1.10	-0.36	3.70	-11.65	3.70	-19.10
2Y	-4.70	-0.25	-3.96	-3.44	-4.26	-0.25	-15.20	-0.25	-25.15
3Y	-5.85	-0.05	-5.78	-4.28	-5.06	2.55	-12.75	4.75	-19.50
4Y	-11.70	-0.20	-11.48	-10.30	-11.60	-4.50	-24.45	0.55	-30.35
5Y	-12.45	-0.20	-11.83	-10.68	-11.43	-3.20	-27.25	1.75	-27.25
7Y	-17.65	0.00	-17.26	-17.37	-19.14	-7.85	-34.75	-7.50	-37.65
10Y	-15.75	-0.05	-15.03	-15.34	-17.88	-7.50	-37.50	-7.50	-38.70
20Y	-17.45	-2.00	-15.37	-17.70	-21.46	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1198.00 (+9.50)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-71.00	-5.25	1Y	0.6250	-10.00	1.4550	0.6250	1*2Y	-15.50	0.50		
-72.00	-4.00	1.5Y	0.5550	-9.00	1.5100	1.0400	2*3Y	-4.00	0.50		
-75.50	-3.75	2Y	0.4700	-9.50	1.5600	1.0900	2*5Y	-7.50	0.50		
-75.75	-2.75	3Y	0.4300	-9.00	1.6500	0.4300	3*4Y	-1.00	0.00		
-74.00	-2.00	4Y	0.4200	-9.00	1.7000	0.4200	3*5Y	-3.50	0.00		
-75.75	-2.00	5Y	0.3950	-9.00	1.7500	0.3950	4*5Y	-2.50	0.00		
-72.75	-1.50	7Y	0.4250	-8.50	1.8650	0.4250	5*7Y	3.00	0.50		
-60.25	-0.75	10Y	0.5800	-8.00	2.0200	0.5800	5*10Y	18.50	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	1.7138	-0.0202	1.7340	1.8701	1.8539	2.9773	1.7138	2.9773	0.5000
10Y	1.8462	-0.0492	1.8954	2.0146	2.0617	3.2382	1.8462	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	44.18	3.48	40.70	57.01	52.99	103.03	7.61	103.03	-130.00
10Y	50.62	2.28	48.34	62.96	65.17	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	-4.25	-1.50	-2.75	-2.25	-1.75	35.75	-9.50	62.75	-9.50
KTb 2*10Y	6.80	-1.70	8.50	8.50	8.60	63.50	4.30	82.90	4.30
UST 2*10Y	13.24	-2.90	16.14	14.45	20.78	58.40	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y									
1.5Y	26.25								
02Y	22.25	SPRD	2*5y -6.75						
03Y	18 / 18.75 / 18.25		4*7y -01						
04Y			10*15y 1.5						
05Y	16.5		3*10y 00						
07Y			2*3y -3.5						
10Y									
12Y									
15Y	19.75								
20Y									
CRS	2y CCS 47								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	100 건	-18	118	87	80	57	64	101	
금 액	31,742 억원	-7,786	39,528	38,972	30,155	20,150	20,990	39,080	

장중동향
국고채 금리, 美中 무역갈등·日백색국가 배제 조치에 금리 급락

IRS, 전 구간 금리 급락.

CRS, 전 구간 금리 크게 하락.