

IPS Daily Morning Brief

2019-09-18

종가 기준일 2019-09-17

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.4575	-1.00	1.4595	1.4236	1.4994	1.9125	1.3750	1.9125	1.2875
9M	1.4100	-1.75	1.4120	1.3636	1.4358	1.9125	1.2925	1.9125	1.2500
1Y	1.3800	-2.50	1.3790	1.3200	1.3862	1.9200	1.2225	1.9200	1.2200
1.5Y	1.3500	-2.75	1.3420	1.2578	1.3212	2.0250	1.1350	2.0250	1.1350
2Y	1.3100	-2.75	1.2945	1.2034	1.2663	2.1150	1.0700	2.1150	1.0700
3Y	1.2875	-3.50	1.2660	1.1634	1.2257	2.2225	1.0150	2.2225	1.0150
4Y	1.2775	-4.00	1.2525	1.1470	1.2077	2.2900	0.9875	2.2950	0.9875
5Y	1.2700	-4.50	1.2415	1.1338	1.1965	2.3350	0.9775	2.3400	0.9775
7Y	1.2700	-5.00	1.2380	1.1273	1.1930	2.3825	0.9725	2.3950	0.9725
10Y	1.3025	-5.25	1.2680	1.1521	1.2219	2.4475	0.9925	2.4850	0.9925
12Y	1.3175	-5.25	1.2830	1.1708	1.2412	2.4875	1.0125	2.5225	1.0125
15Y	1.3075	-5.00	1.2710	1.1543	1.2298	2.5075	0.9925	2.5400	0.9925
20Y	1.2300	-5.25	1.1955	1.0786	1.1765	2.5300	0.9125	2.5650	0.9125

6*9M	-4.75	-0.75	-4.75	-6.00	-6.36	8.50	-9.00	12.50	-9.00
9*12M	-3.00	-0.75	-3.30	-4.36	-4.95	8.00	-7.00	10.50	-7.00
1*2Y	-7.00	-0.25	-8.45	-11.66	-11.99	20.50	-15.50	23.00	-15.50
2*3Y	-2.25	-0.75	-2.85	-4.00	-4.06	10.75	-5.50	13.25	-5.50
2*4Y	-3.25	-1.25	-4.20	-5.64	-5.86	18.00	-8.25	23.50	-8.25
2*5Y	-4.00	-1.75	-5.30	-6.96	-6.98	22.75	-10.00	34.00	-10.00
3*4Y	-1.00	-0.50	-1.35	-1.64	-1.80	7.50	-3.25	11.25	-3.25
3*5Y	-1.75	-1.00	-2.45	-2.96	-2.92	12.50	-5.25	22.00	-5.25
4*5Y	-0.75	-0.50	-1.10	-1.33	-1.12	5.25	-2.25	10.75	-2.25
5*7Y	0.00	-0.50	-0.35	-0.65	-0.35	6.25	-1.75	14.75	-1.75
5*10Y	3.25	-0.75	2.65	1.84	2.54	14.00	0.50	30.25	0.50
7*10Y	3.25	-0.25	3.00	2.49	2.90	7.75	1.75	16.00	1.75
10*12Y	1.50	0.00	1.50	1.86	1.93	4.50	1.50	6.75	-0.25
10*15Y	0.50	0.25	0.30	0.21	0.78	6.75	-0.25	12.00	-0.75
10*20Y	-7.25	0.00	-7.25	-7.35	-4.55	10.25	-8.00	24.00	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	0.000	-131.80	1.292	1.220	1.312	1.918	1.136	1.935	1.136
1.5Y	0.000	-137.50	1.329	1.244	1.316	2.113	1.122	2.113	1.122
2Y	0.000	-136.20	1.315	1.239	1.304	2.212	1.089	2.230	1.089
3Y	0.000	-134.50	1.285	1.215	1.263	2.308	0.092	2.315	0.092
4Y	0.000	-145.40	1.374	1.276	1.329	2.486	1.127	2.502	1.127
5Y	0.000	-144.00	1.352	1.270	1.323	2.592	1.122	2.602	1.122
7Y	0.000	-151.30	1.417	1.312	1.379	2.711	1.163	2.728	1.163
10Y	0.000	-154.00	1.437	1.326	1.393	2.815	1.170	2.815	1.170
20Y	0.000	-145.70	1.342	1.298	1.388	2.790	1.146	2.792	1.146

기타금리	Lv.	전일비
91d CD	1.54	0.00
CALL	1.52	0.00

국채선물	Lv.	전일비	시	고	저
KTb	110.69	0.22	110.67	110.74	110.62
LKTb	132.46	0.61	132.28	132.68	132.12

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	138.00	129.30	34.56	16.06	9.65	138.00	-9.65	138.00	-17.75
1.5Y	135.00	134.75	27.86	7.60	2.70	135.00	-10.60	135.00	-19.10
2Y	131.00	133.45	24.27	2.68	-1.56	131.00	-12.75	131.00	-25.15
3Y	128.75	131.00	23.80	0.94	-1.61	128.75	-12.20	128.75	-19.50
4Y	127.75	141.40	15.35	-6.51	-9.90	127.75	-21.70	127.75	-30.35
5Y	127.00	139.50	16.03	-7.28	-10.44	127.00	-27.25	127.00	-27.25
7Y	127.00	146.30	10.44	-11.96	-16.31	127.00	-34.75	127.00	-37.65
10Y	130.25	148.75	11.88	-10.75	-14.74	130.25	-37.50	130.25	-38.70
20Y	123.00	140.45	12.23	-15.45	-18.81	123.00	-28.85	123.00	-48.50

BASIS SWAP		CRS					USD/KRW		1190.70 (+7.60)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비	
-70.00	1.50	1Y	0.6800	-1.00	1.4550	0.3900	1*2Y	-28.00	0.50	
-82.00	2.25	1.5Y	0.5300	-0.50	1.3950	1.0400	2*3Y	-9.00	0.00	
-91.00	2.25	2Y	0.4000	-0.50	1.3750	1.0900	2*5Y	-13.50	0.00	
-97.75	3.00	3Y	0.3100	-0.50	1.4100	0.0450	3*4Y	-2.50	0.00	
-99.25	3.50	4Y	0.2850	-0.50	1.4600	0.0350	3*5Y	-4.50	0.00	
-100.50	4.00	5Y	0.2650	-0.50	1.5300	0.0150	4*5Y	-2.00	0.00	
-92.00	4.50	7Y	0.3500	-0.50	1.5750	0.0750	5*7Y	8.50	0.00	
-77.75	4.75	10Y	0.5250	-0.50	1.7900	0.2550	5*10Y	26.00	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	1.7331	-0.0324	1.7655	1.7979	1.7152	2.9773	1.4319	2.9773	0.5400
10Y	1.8032	-0.0436	1.8468	1.8986	1.7734	3.2382	1.4607	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	173.31	132.96	40.35	49.89	41.62	173.31	17.69	173.31	-117.20
10Y	180.32	149.64	30.68	49.66	37.14	180.32	8.95	180.32	-29.70

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-0.75	-2.50	1.75	-4.75	-4.75	35.75	-9.50	62.75	-9.50
KTb 2*10Y	0.00	-17.80	17.80	10.30	10.30	63.50	0.00	82.90	0.00
UST 2*10Y	7.01	-1.12	8.13	10.07	5.82	54.43	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL									
IRS	06M	45.5	ODD Tenor						
	09M								
	01Y	38.75							
	1.5Y								
	02Y		SPRD	10*20y -7.25					
	03Y			9*12y 03					
	04Y								
	05Y	26.5							
	07Y								
	10Y	33							
	12Y								
	15Y								
	20Y								
	CRS								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황	118 건	-15	133	0	0	101	79	57	
금 액	35,269 억원	-1,371	36,640	0,000	0,000	43,350	18,538	15,076	