IPS Daily Morning Brief

2019-04-18

종가 기준일 2019-04-17

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8575	-0.25	1.8575	1.8693	1.8712	1.9125	1.6075	2.0950	1.2875
9M	1.8475	-0.75	1.8495	1.8475	1.8598	1.9125	1.6900	2.0775	1.2500
1Y	1.8375	-0.25	1.8320	1.8204	1.8420	1.9200	1.7575	2.0550	1.2200
1.5Y	1.8100	0.25	1.7950	1.7729	1.8122	2.0250	1.7125	2.0625	1.1900
2Y	1.7725	0.50	1.7515	1.7318	1.7798	2.1150	1.6725	2.1150	1.1675
3Y	1.7425	1.00	1.7140	1.6964	1.7479	2.2225	1.6350	2.2225	1.1550
4Y	1.7275	1.00	1.6970	1.6768	1.7345	2.2950	1.6150	2.2950	1.1575
5Y	1.7225	1.25	1.6890	1.6680	1.7285	2.3400	1.6050	2.3400	1.1575
7Y	1.7225	1.25	1.6870	1.6630	1.7292	2.3950	1.5950	2.3950	1.1675
10Y	1.7500	1.50	1.7125	1.6866	1.7638	2.4850	1.6150	2.4850	1.2125
12Y	1.7750	1.50	1.7375	1.7113	1.7900	2.5225	1.6425	2.5325	1.2150
15Y	1.7775	1.50	1.7400	1.7139	1.7978	2.5400	1.6450	2.5825	1.2150
20Y	1.7500	1.50	1.7125	1.6886	1.7800	2.5600	1.6225	2.7350	1.2150

6*9M	-1.00	-0.50	-0.80	-2.18	-1.14	9.75	-5.25	12.50	-6.00
9*12M	-1.00	0.50	-1.75	-2.71	-1.78	8.75	-4.50	10.50	-4.50
1*2Y	-6.50	0.75	-8.05	-8.86	-6.22	23.00	-11.00	23.00	-11.00
2*3Y	-3.00	0.50	-3.75	-3.54	-3.19	13.25	-4.25	13.25	-4.25
2*4Y	-4.50	0.50	-5.45	-5.50	-4.53	21.75	-6.50	23.50	-6.50
2*5Y	-5.00	0.75	-6.25	-6.38	-5.13	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	0.00	-1.70	-1.96	-1.34	8.50	-2.50	11.25	-2.50
3*5Y	-2.00	0.25	-2.50	-2.84	-1.94	14.00	-3.50	22.00	-3.50
4*5Y	-0.50	0.25	-0.80	-0.87	-0.60	6.00	-1.25	10.75	-1.25
5*7Y	0.00	0.00	-0.20	-0.50	0.07	7.25	-1.25	14.75	-1.25
5*10Y	2.75	0.25	2.35	1.86	3.53	16.25	0.75	30.75	0.75
7*10Y	2.75	0.25	2.55	2.36	3.46	9.50	2.00	16.75	2.00
10*12Y	2.50	0.00	2.50	2.46	2.62	4.50	2.00	7.75	-0.25
10*15Y	2.75	0.00	2.75	2.73	3.40	6.75	2.00	13.00	-0.75
10*20Y	0.00	0.00	0.00	0.20	1.62	10.25	-1.50	27.50	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.780	0.30	1.774	1.772	1.811	1.935	1.743	2.083	1.237
1.5Y	1.788	0.70	1.775	1.771	1.818	2.113	1.739	2.113	1.232
2Y	1.777	0.70	1.759	1.757	1.810	2.230	1.715	2.230	1.225
3Y	1.770	0.80	1.751	1.737	1.783	2.315	1.675	2.315	1.200
4Y	1.825	1.00	1.803	1.789	1.844	2.502	1.725	2.502	1.232
5Y	1.820	1.30	1.792	1.768	1.839	2.602	1.697	2.602	1.217
7Y	1.899	1.00	1.871	1.849	1.933	2.728	1.779	2.728	1.270
10Y	1.942	1.00	1.911	1.884	1.957	2.815	1.805	2.815	1.355
20Y	1.960	1.50	1.926	1.908	2.004	2.792	1.840	2.851	1.430

기타금리	Lv.	전일비
91d CD	1.86	0.00
CALL	1.73	-3.00

국채선물	Lv.	전일비	시	고	저
KTB	109.36	-0.03	109.40	109.40	109.32
LKTB	127.67	-0.12	127.79	127.79	127.47

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	5.75	-0.55	5.84	4.84	3.08	6.75	-9.65	9.00	-17.75
1.5Y	2.20	-0.45	2.04	0.21	-0.57	2.65	-15.60	2.65	-19.10
2Y	-0.45	-0.20	-0.79	-2.53	-3.00	-0.25	-15.70	-0.25	-25.15
3Y	-2.75	0.20	-3.66	-4.01	-3.53	2.55	-13.50	4.75	-19.50
4Y	-9.75	0.00	-10.58	-11.22	-10.99	-4.50	-25.00	2.00	-30.35
5Y	-9.75	-0.05	-10.32	-10.01	-11.02	-3.20	-27.25	4.55	-27.25
7Y	-17.65	0.25	-18.36	-18.65	-20.43	-7.85	-35.15	-4.70	-37.65
10Y	-19.20	0.50	-19.87	-19.70	-19.28	-7.50	-37.50	-7.50	-38.70
20Y	-21.00	0.00	-21.35	-21.93	-22.36	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-57.25	-1.75
-63.00	-1.25
-66.75	-0.50
-68.75	-1.00
-68.75	-1.00
-71.25	-0.75
-67.75	-0.75
-55.00	-1.00

CRS

USD/KRW 1134.80 (-0.90)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	1.2650	-2.00	1.5600	0.9950	1*2Y	-16.00	2.00
1.5Y	1.1800	-1.00	1.5900	1.2350	2*3Y	-5.00	0.00
2Y	1.1050	0.00	1.6100	1.3200	2*5Y	-9.50	0.50
3Y	1.0550	0.00	1.6600	1.0050	3*4Y	-1.50	0.00
4Y	1.0400	0.00	1.7200	0.9550	3*5Y	-4.50	0.50
5Y	1.0100	0.50	1.7800	0.9000	4*5Y	-3.00	0.50
7Y	1.0450	0.50	1.8950	0.9400	5*7Y	3.50	0.00
10Y	1.2000	0.50	2.0500	1.1450	5*10Y	19.00	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	2.4022	-0.0040	2.4062	2.3977	2.3976	2.9773	1.7308	2.9773	0.4100
10Y	2.5962	0.0027	2.5935	2.5520	2.5688	3.2382	2.3187	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	62.52	-1.1	63.62	63.17	65.56	103.03	-36.77	103.03	-159.50
10Y	65.42	-0.73	66.15	62.70	68.38	98.82	-20.33	98.82	-63.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-2.25	1.00	-3.25	-4.00	-5.00	42.50	-6.50	62.75	-6.50
KTB 2*10Y	16.50	0.30	16.20	15.90	14.30	63.50	4.30	82.90	4.30
UST 2*10Y	19.40	0.67	18.73	15.43	17.12	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL

IRS			
06M	86	ODD Tenor	
09M	85.25/85.5		
01Y			
1.5Y			
02Y	78	SPRD	6m*9m -0.75
03Y	75 / 74.25		2y*5y -4.75 / -5
04Y			5*9Y 1.5
05Y	72/72.25		
07Y	71.5/71.75/72.5		
10Y	75.75		
12Y			
15Y			
20Y			
CRS			

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	157 건	100	57	84	90	106	120	85
금 액	74,370 억원	55,860	18,510	32,765	45,356	33,155	57,465	41,816

장중동향

국고채 금리, 중국 경제지표 호조 소식에 소폭 상승.

IRS, 1Y 이하 구간을 제외하고 금리 상승. 커브 스티프닝.

CRS, 보합 수준에서 금리 혼조.