IPS Daily Morning Brief

2019-07-18

종가 기준일 2019-07-17

IRS

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.6400	-3.50	1.6670	1.6865	1.7518	1.9125	1.6400	1.9125	1.2875
9M	1.5700	-3.00	1.5945	1.6153	1.7018	1.9125	1.5700	1.9125	1.2500
1Y	1.5175	-2.50	1.5410	1.5593	1.6595	1.9200	1.5175	1.9200	1.2200
1.5Y	1.4600	-1.75	1.4775	1.4928	1.6026	2.0250	1.4500	2.0250	1.1900
2Y	1.4050	-1.75	1.4220	1.4381	1.5561	2.1150	1.3975	2.1150	1.1675
3Y	1.3700	-1.50	1.3850	1.3955	1.5174	2.2225	1.3475	2.2225	1.1550
4Y	1.3575	-1.50	1.3715	1.3779	1.5018	2.2900	1.3275	2.2950	1.1575
5Y	1.3475	-1.75	1.3630	1.3658	1.4913	2.3350	1.3150	2.3400	1.1575
7Y	1.3475	-2.00	1.3625	1.3629	1.4866	2.3825	1.3100	2.3950	1.1675
10Y	1.3875	-2.00	1.3995	1.3961	1.5168	2.4475	1.3450	2.4850	1.2125
12Y	1.4075	-2.00	1.4195	1.4161	1.5403	2.4875	1.3650	2.5225	1.2150
15Y	1.4025	-1.75	1.4125	1.4108	1.5410	2.5075	1.3600	2.5400	1.2150
20Y	1.3700	-1.75	1.3800	1.3811	1.5149	2.5300	1.3350	2.6500	1.2150

6*9M	-7.00	0.50	-7.25	-7.13	-5.00	8.50	-9.00	12.50	-9.00
9*12M	-5.25	0.50	-5.35	-5.60	-4.24	8.00	-7.00	10.50	-7.00
1*2Y	-11.25	0.75	-11.90	-12.11	-10.34	21.50	-13.50	23.00	-13.50
2*3Y	-3.50	0.25	-3.70	-4.26	-3.87	12.00	-5.00	13.25	-5.00
2*4Y	-4.75	0.25	-5.05	-6.03	-5.43	19.50	-7.75	23.50	-7.75
2*5Y	-5.75	0.00	-5.90	-7.24	-6.48	25.25	-10.00	34.00	-10.00
3*4Y	-1.25	0.00	-1.35	-1.76	-1.56	7.50	-3.00	11.25	-3.00
3*5Y	-2.25	-0.25	-2.20	-2.98	-2.61	13.25	-5.25	22.00	-5.25
4*5Y	-1.00	-0.25	-0.85	-1.21	-1.05	5.75	-2.25	10.75	-2.25
5*7Y	0.00	-0.25	-0.05	-0.29	-0.47	6.50	-1.75	14.75	-1.75
5*10Y	4.00	-0.25	3.65	3.04	2.55	15.75	0.50	30.75	0.50
7*10Y	4.00	0.00	3.70	3.33	3.02	9.25	1.75	16.75	1.75
10*12Y	2.00	0.00	2.00	2.00	2.36	4.50	2.00	7.25	-0.25
10*15Y	1.50	0.25	1.30	1.46	2.43	6.75	1.25	12.50	-0.75
10*20Y	-1.75	0.25	-1.95	-1.50	-0.19	10.25	-2.00	24.75	-11.00

BOND

Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.418	-2.00	1.441	1.495	1.605	1.935	1.418	1.935	1.237
1.5Y	1.428	-1.90	1.447	1.498	1.605	2.113	1.428	2.113	1.232
2Y	1.421	-2.90	1.449	1.481	1.598	2.217	1.421	2.230	1.225
3Y	1.393	-3.40	1.418	1.440	1.566	2.308	1.393	2.315	1.200
4Y	1.450	-3.00	1.470	1.491	1.618	2.502	1.450	2.502	1.232
5Y	1.449	-2.80	1.468	1.478	1.603	2.592	1.440	2.602	1.217
7Y	1.521	-2.80	1.542	1.551	1.680	2.711	1.510	2.728	1.270
10Y	1.542	-2.80	1.562	1.566	1.703	2.815	1.520	2.815	1.355
20Y	1.562	-2.60	1.580	1.594	1.738	2.790	1.557	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.73	-5.00
CALL	1.72	0.00

국채선물	Lv.	전일비	시	고	저
KTB	110.60	0.10	110.52	110.60	110.50
LKTB	131.85	0.31	131.60	131.85	131.52

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	9.95	-0.50	10.00	6.40	5.41	10.45	-9.65	10.45	-17.75
1.5Y	3.20	0.15	3.05	-0.57	-0.28	3.70	-12.55	3.70	-19.10
2Y	-1.60	1.15	-2.66	-4.31	-4.21	-0.25	-15.20	-0.25	-25.15
3Y	-2.30	1.90	-3.28	-4.45	-4.90	2.55	-13.50	4.75	-19.50
4Y	-9.25	1.50	-9.89	-11.30	-11.57	-4.50	-25.00	2.00	-30.35
5Y	-10.15	1.05	-10.52	-11.21	-11.16	-3.20	-27.25	4.55	-27.25
7Y	-17.35	0.80	-17.91	-18.85	-19.33	-7.85	-35.15	-4.70	-37.65
10Y	-15.45	0.80	-16.21	-16.97	-18.67	-7.50	-37.50	-7.50	-38.70
20Y	-19.20	0.85	-20.02	-21.28	-22.32	1.75	-29.60	1.75	-48.50

BASIS SWAP

Lv.	전일비
-74.25	0.50
-77.00	-0.75
-78.50	-0.75
-81.50	-1.00
-81.25	-1.50
-82.25	-1.75
-79.25	-1.50
-68.25	-1.50

CRS

USD/KRW 1181.30 (+3.70)

Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비
1Y	0.7750	-2.00	1.4750	0.7450	1*2Y	-15.50	-0.50
1.5Y	0.6900	-2.50	1.5250	1.1100	2*3Y	-6.50	0.00
2Y	0.6200	-2.50	1.5650	1.1400	2*5Y	-9.50	-1.00
3Y	0.5550	-2.50	1.6550	0.5450	3*4Y	-1.00	-0.50
4Y	0.5450	-3.00	1.7200	0.5450	3*5Y	-3.00	-1.00
5Y	0.5250	-3.50	1.7800	0.5250	4*5Y	-2.00	-0.50
7Y	0.5550	-3.50	1.8950	0.5550	5*7Y	3.00	0.00
10Y	0.7050	-3.50	2.0500	0.7050	5*10Y	18.00	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	1.8255	-0.0243	1.8498	1.8331	1.8574	2.9773	1.7359	2.9773	0.4800
10Y	2.0497	-0.0549	2.1046	2.0916	2.1240	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	40.45	0.47	39.98	37.31	40.04	103.03	3.47	103.03	-130.00
10Y	50.77	-2.69	53.46	51.06	55.90	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	-1.75	-0.25	-1.50	-1.50	-2.75	41.00	-9.50	62.75	-9.50
KTB 2*10Y	12.10	0.10	12.00	12.10	10.80	63.50	4.30	82.90	4.30
UST 2*10Y	22.42	-3.06	25.48	25.85	26.66	63.82	-23.40	177.00	-23.40

TODAY MARKET DEAL LEVEL

IRS		ODD Tenor	
06M	64.25 / 65.5		
09M	58.5 / 57.5 / 56.75		
01Y	51.75 / 52		
1.5Y			
02Y	40.5	SPRD	6*12M -12.5
03Y	37		6M*3Y -28
04Y			1.5*3Y -09
05Y			2*5Y -5.75
07Y	64.75		2*6Y -6.25
10Y			3*4Y -1.25
12Y			10*20Y -02
15Y			
20Y			
CRS	3y CCS 56 / 55 7y CCS 56		

TODAY KRX CCP	전일비	T-1	T-2	T-3	T-4	T-5	T-6
거래현황	151 건	72	79	96	74	98	86	74
금 액	57,488 억원	36,263	21,225	25,345	31,052	41,020	28,300	39,269

장중동향

국고채 금리, 금통위 하루 앞두고 금리 하락.

IRS, 금통위 기준금리 인하 베팅에 금리 하락.

CRS, 금리 전구간 하락.