

美디폴트 긴장 고조... 주식↓달러↑채권 혼조

▷ 미국채(USD) 만기별 수익률(%)

기간	5.23	5.22	등락(bp)	월간(bp)	연초	연초비(bp)	52주 최저	52주 최고	SOFR Swap	Spread(bp)
1y	5.0538	5.0488	+0.5	+32.9	4.6868	+36.7	1.8963	5.2294	4.9270	-12.7
2y	4.3160	4.3154	+0.1	+13.4	4.4258	△11.0	2.4356	5.0801	4.2035	-11.3
3 y	3.9731	3.9841	△1.1	+8.3	4.2242	△25.1	2.5792	4.7606	3.8272	-14.6
5 y	3.7426	3.7619	△1.9	+8.0	4.0039	△26.1	2.5756	4.5043	3.5297	-21.3
10 y	3.6919	3.7148	△2.3	+12.0	3.8748	△18.3	2.5143	4.3354	3.4233	-26.9
30 y	3.9476	3.9662	△1.9	+17.2	3.9630	△1.5	2.8522	4.4214	3.2480	-70.0

※ Libor Swap spread : (2Y) 18.17(-0.33), (3Y) 14.23(0.07), (5Y) 7.92(1.17), (10Y) 1.86(0.74), (30Y) -41.13(0.18)

▷ 주요 통화별 단기금리(%)

통화	3M				6M			
	5.23	5.22	등락(bp)	연초	5.23	5.22	등락(bp)	연초
USD Term SOFR	5.17	5.15	+2.0	4.59	5.16	5.14	+2.0	4.78
USD Libor	5.40	5.37	+3.0	4.77	5.50	5.45	+5.0	5.14
EURIBOR	-	3.41	-	2.13	-	3.71	-	2.69
JPY Tibor	0.07	0.07	-	0.06	0.15	0.15	-	0.14

※ [USD SOFR Overnight] 5.05% (5.22) [EUR ESTR Overnight] 3.15% (5.22)

※ [Fed Funds Target Rate] 5~5.25% (5.22) [Fed Funds Rate] 5.07% (5.22)

▷ 정부 및 당행 채권 가산금리(bp)

발행자(신용등급)	만기	발행시	쿠폰금리	5.23	5.22	등락(bp)	연초
정부 (Aa2/AA)	'31. 10	T10+25	1.750	T10+39 (S+65)	T10+39 (S+65)	-	T10+44 (S+75)
KEXIM (Aa2/AA)	'26. 01	T3+85	4.875	T3+98 (S+96)	T3+94 (S+92)	+4.0	T3+85 (S+101)
	'28. 01	T5+120	5.000	T5+75 (S+89)	T5+76 (S+90)	△1.0	T5+120 (S+147)
	'33. 01	T10+145	5.125	T10+93 (S+117)	T10+93 (S+117)	-	T10+145 (S+178)

▷ CDS Spread(5년, bp)

발행자(신용등급)	5.23	5.22	전일비(bp)	월간(bp)	연초	연초비(bp)	52주 최저	52주 최고
대한민국 (Aa2/AA)	41	42	-1.0	-4.8	53	-12.5	31	75
KEXIM (Aa2/AA)	41	41	-	-8.9	48	-7.0	40	68
Bahrain (B1/B+)	266	266	-	+4.3	257	+9.3	209	419
CDB* (A1/A+)	73	72	+1.0	-1.6	79	-6.4	67	107
KIA Corp (Baa1/BBB+)	135	134	+1.0	+0.9	145	-10.5	131	155
PT Pertamina (Baa2/BBB)	132	132	-	-4.7	198	-65.9	132	198
POSCO Holdings (Baa1/A-)	82	83	-1.0	+2.9	99	-17.2	70	109

* China Development Bank

▷ 주요국 환율 및 주가

국가	5.23	전일비	연초비	종목	5.23	전일비	연초비	종목	5.23	전일비	연초비
USD/KRW	1,312.50	-0.4%	+4.1%	Dow	33,056	-0.7%	-0.3%	WTI	72.91	+1.3%	-9.2%
USD/JPY	138.59	-0.0%	+5.7%	NIKKEI	30,958	-0.4%	+18.6%	Brent	76.84	+1.1%	-10.6%
GBP/USD	1.2413	-0.2%	+2.7%	FTSE	7,763	-0.1%	+4.2%	Henry Hub	2.32	-3.3%	-48.1%
EUR/USD	1.0770	-0.4%	+0.6%	STOXX	4,342	-1.0%	+14.5%	Corn	577.50	+1.1%	-14.9%
EUR/KRW	1,418.07	-0.6%	+5.6%	KOSPI	2,568	+0.4%	+14.8%	Gold	1,975.23	+0.2%	+8.3%
JPY/KRW	9.52	+0.4%	-0.9%	SHCI	3,246	-1.5%	+5.1%	Silver	23.45	-0.8%	-2.1%
USD/CNY	7.0560	+0.3%	+2.3%	HSI	19,431	-1.3%	-1.8%	Copper	364.15	-0.9%	-4.4%