국제금융시장 동향 (일보)

(2023년 5월 25일 목요일)

한국수출입은행 THE EXPORT-IMPORT BANK OF KOREA

연준, 금리인상 종료 의견 분열...채권·주식↓ 달러↑

▷ 미국채(USD) 만기별 수익률(%)

기간	5.24	5.23	등락(bp)	월간(bp)	연초	연초비(bp)	52주 최저	52주 최고	SOFR Swap	Spread(bp)
1y	**5.1025**	**5.0538**	+4.9	+41.7	4.6868	+41.6	1.8963	5.2294	**5.0343**	-6.8
2y	**4.3757**	**4.3160**	+6.0	+28.8	4.4258	△5.0	2.4356	5.0801	**4.3030**	-7.3
3 y	**4.0612**	**3.9731**	+8.8	+27.2	4.2242	△16.3	2.5792	4.7606	**3.9070**	-15.4
5 y	**3.8186**	**3.7426**	+7.6	+24.8	4.0039	△18.5	2.5756	4.5043	**3.5985**	-22.0
10 y	**3.7419**	**3.6919**	+5.0	+25.2	3.8748	△13.3	2.5143	4.3354	**3.4690**	-27.3
30 y	**3.9859**	**3.9476**	+3.8	+27.7	3.9630	+2.3	2.8522	4.4214	**3.2806**	-70.5

※ Libor Swap spread : (2Y) 28.13(0.2), (3Y) 16.67(2.3), (5Y) 6.7(0.87), (10Y) -1.07(1.24), (30Y) -36.79(2.35)

▷ 주요 통화별 단기금리(%)

통화	3M				6M			
	5.24	5.23	등락(bp)	연초	5.24	5.23	등락(bp)	연초
USD Term SOFR	**5.19**	5.17	+2.0	4.59	**5.20**	5.16	+4.0	4.78
USD Libor	**5.42**	5.40	+2.0	4.77	**5.53**	5.50	+3.0	5.14
EURIBOR	-	3.42	-	2.13	-	3.73	-	2.69
JPY Tibor	**0.07**	0.07	-	0.06	**0.15**	0.15	-	0.14

※ [USD SOFR Overnight] 4.31% (1.31) [EUR ESTR Overnight] 1.894% (1.31)

※ [Fed Funds Target Rate] 4.5~4.75% (1.31) [Fed Funds Rate] 4.32% (1.31)

▷ 정부 및 당행 채권 가산금리(bp)

발행자(신용등급)	만기	발행시	쿠폰금리	2.1	1.31	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+95)**	**T3+98 (S+96)**	-	T3+85 (S+101)
	'28. 01	T5+120	5.000	**T5+76 (S+89)**	**T5+75 (S+89)**	+1.0	T5+120 (S+147)
	'33. 01	T10+145	5.125	**T10+93 (S+116)**	**T10+93 (S+117)**	-	T10+145 (S+178)

▷ CDS Spread(5년, bp)

발행자(신용등급)	5.24	5.23	전일비(bp)	월간(bp)	연초	연초비(bp)	52주 최저	52주 최고
대한민국 (Aa2/AA)	**41**	**41**	-	-5.0	53	-12.5	31	75
KEXIM (Aa2/AA)	**41**	**41**	-	-8.7	48	-7.0	40	68
Bahrain (B1/B+)	**267**	**266**	+1.0	+9.0	257	+10.3	209	419
CDB* (A1/A+)	**72**	**73**	-1.0	-2.6	79	-7.4	67	107
KIA Corp (Baa1/BBB+)	**134**	**135**	-1.0	-0.0	145	-11.5	131	155
PT Pertamina (Baa2/BBB)	**132**	**132**	-	-4.7	198	-65.9	132	198
POSCO Holdings (Baa1/A-)	**82**	**82**	-	-0.3	99	-17.2	70	109

* China Development Bank

▷ 주요국 환율 및 주가

국가	5.24	전일비	연초비	종목	5.24	전일비	연초비	종목	5.24	전일비	연초비
USD/KRW	**1,317.50**	+0.4%	+4.5%	Dow	**32,800**	-0.8%	-1.0%	WTI	**74.34**	+2.0%	-7.4%
USD/JPY	**139.47**	+0.6%	+6.4%	NIKKEI	**30,683**	-0.9%	+17.6%	Brent	**78.36**	+2.0%	-8.8%
GBP/USD	**1.2365**	-0.4%	+2.3%	FTSE	**7,627**	-1.7%	+2.4%	Henry Hub	**2.40**	+3.3%	-46.4%
EUR/USD	**1.0750**	-0.2%	+0.4%	STOXX	**4,264**	-1.8%	+12.4%	Corn	**587.25**	+1.7%	-13.4%
EUR/KRW	**1,418.80**	+0.1%	+5.7%	KOSPI	**2,567**	-0.0%	+14.8%	Gold	**1,957.16**	-0.9%	+7.3%
JPY/KRW	**9.45**	-0.7%	-1.6%	SHCI	**3,205**	-1.3%	+3.7%	Silver	**23.06**	-1.7%	-3.8%
USD/CNY	**7.0609**	+0.1%	+2.4%	HSI	**19,116**	-1.6%	-3.4%	Copper	**355.35**	-2.4%	-6.7%