

FOMC 끝나고 살아난 '롱심리'...주식·채권 ↑ 달러 ↓

▷ 미국채(USD) 만기별 수익률(%)

기간	2.1	1.31	등락(bp)				52주		SOFR Swap	Spread (bp)
			전일비	전주비	전월비	연초비	최저	최고		
1y	4.6819	4.7069	△2.5	△7.4	△11.5	△8.0	3.8270	5.5103	4.7080	+2.6
2y	4.2024	4.2067	△0.4	△55.4	△11.8	△4.8	3.5531	5.2571	4.0579	-14.5
3y	3.9767	3.9824	△0.6	△77.9	△11.1	△3.2	3.3731	5.0984	3.7692	-20.8
5y	3.8128	3.8354	△2.3	△94.3	△10.1	△3.4	3.2011	4.9920	3.5624	-25.0
10y	3.8802	3.9124	△3.2	△87.6	△4.9	+0.1	3.2477	5.0187	3.5208	-35.9
30y	4.1181	4.1660	△4.8	△63.8	+4.7	+9.0	3.4957	5.1764	3.4090	-70.9

▷ 주요 통화별 단기금리(%)

통화	3M				6M			
	2.1	1.31	등락(bp)	연초	2.1	1.31	등락(bp)	연초
USD Term SOFR	5.27	5.32	△5.0	5.33	5.08	5.17	△9.0	5.15
EURIBOR	-	3.91	-	3.91	-	3.84	-	3.86
JPY Tibor	0.08	0.08	-	-	0.15	0.15	-	0.16

※ [USD SOFR Overnight] 5.32% [EUR ESTR Overnight] 3.894%

※ [Fed Funds Target Rate] 5.25~5.5% [Fed Funds Rate] 5.31%

▷ 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+30 (S+67)	T10+31 (S+66)	△1.0	T10+44 (S+75)
KEXIM (Aa2/AA)	'27. 01	T3+53	4.625	T3+50 (S+67)	T3+50 (S+66)	-	T3+53 (S+78)
	'29. 01	T5+63	4.500	T5+56 (S+79)	T5+56 (S+78)	-	T5+63 (S+89)
	'34. 01	T10+73	4.625	T10+75 (S+109)	T10+74 (S+108)	+1.0	T10+73 (S+107)

▷ 주요 지표 동향

발행자 (신용등급)		2.1	1.31	등락(CDS: bp, 그외: %)				52주	
				전일비	전월비	연초비	연초	최저	최고
CDS 스프레드	대한민국 (Aa2/AA)	34	32	+2.2	+7.0	+7.0	27	26	47
	KEXIM (Aa2/AA)	34	34	-0.1	-2.0	-2.0	36	34	53
	중국 (A1/A+)	66	65	+1.3	+5.8	+5.8	60	50	90
	일본 (A1/A+)	21	22	-0.5	-3.4	-3.4	25	15	32
환율	USD/KRW	1,331.77	1,334.65	-0.2%	+2.4%	+2.4%	1,300.57	1,224.44	1,363.67
	USD/JPY	146.43	146.92	-0.3%	+3.1%	+3.1%	141.99	128.33	151.91
	EUR/USD	1.0872	1.0818	+0.5%	-0.6%	-0.6%	1.0942	1.0448	1.1276
	EUR/KRW	1,439.57	1,444.73	-0.4%	+0.3%	+0.3%	1,434.96	1,334.63	1,483.72
	JPY/KRW	9.08	9.08	+0.0%	-1.4%	-1.4%	9.21	8.51	10.09
	USD/CNY	7.1805	7.1689	+0.2%	+0.5%	+0.5%	7.1432	6.7372	7.3503
주가	S&P	4,906	4,846	+1.2%	+3.4%	+3.4%	4,743	3,809	4,931
	NASDAQ	15,362	15,164	+1.3%	+4.0%	+4.0%	14,766	10,983	15,631
	NIKKEI	36,012	36,287	-0.8%	-	+8.2%	33,288	26,633	36,985
	KOSPI	2,543	2,497	+1.8%	-4.8%	-4.8%	2,670	2,274	2,676
원자재	WTI	73.82	75.85	-2.7%	+4.9%	+4.9%	70.38	63.64	95.03
	Gold	2,054.99	2,039.52	+0.8%	-0.2%	-0.2%	2,058.96	1,804.92	2,135.39