한화투자증권

Hanwha Research

리서치센터
투자전략팀

한화 주간전략

| 2023년 6월 9일

Weekly Events

(한국시간 기준, 실적발표일: 잠정, 청약: 마지막날 기준, 의무보유해제 비율: 해제주식수/총 발행주식수)

12일 (월)	13일 (화)	14일 (수)	15일 (목)	16일 (금)
[휴장] 호주, 러시아, 필리핀				
[의무보유해제] 지누스 (KS, 8.33%) [의무보유해제] 디엔에이링크 (KQ, 4.10%) [환불] 프로테옴텍	[수예] 하나29호스팩 [의무보유해제] 금양그린파워 (KQ, 0.74%)	[수예] 파로스아이바이오 [수예] 케이비제24호스팩 [청약] 하이제8호스팩 [청약] 엔에이치스팩29호 [청약] 케이비제25호스팩	[상장] 큐라티스 (KQ) - 기관경쟁률 52.9:1 - 의무보유확약(신청) 0.00% [수예] 시큐센 [수예] 오픈놀 [수예] 알멕	[상장] 프로테옴텍 (KQ) - 기관경쟁률 94.1:1 - 의무보유확약(신청) 21.3% [환불] 하이제8호스팩 [환불] 엔에이치스팩29호 [환불] 케이비제25호스팩 [의무보유해제] 와이투솔루션 (KS, 22.0%) [의무보유해제] 디아크 (KQ, 37.6%)
		[주총] Caterpillar (US) [주총] Target (US)	[실적] Lennar (US) [주총] Delta Air Lines (US)	[실적] Adobe (US) [주총] Zoom (US)
	[한] 5월 금통위 의사록 [OPEC] 월간 원유시장보고서		[미] FOMC 회의 [유] ECB 통화정책회의	[일] BOJ 금융정책결정회의
	[유] 6월 ZEW 경제심리지수 (P -9.4) [미] 5월 CPI (E 4.2% P 4.9%)	[한] 5월 실업률 (P 2.6%) [유] 4월 산업생산 (P -4.1%) [미] 5월 PPI (E 1.5% P 2.3%)	[중] 5월 산업생산 (E 3.8% P 5.6%) [중] 5월 소매판매 (E 13.9% P 18.4%) [미] 5월 소매판매 (E 0.0% P 0.4%)	[미] 6월 미시간대 소비자심리지수 (E 60.0 P 59.2)

목 차

I. 주간 자본시장 이벤트 / 03

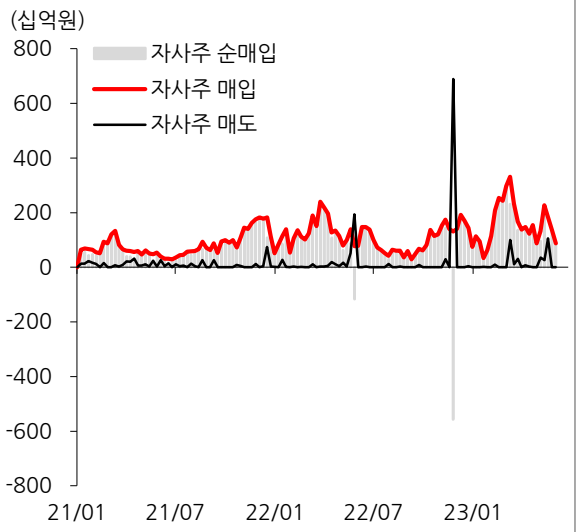
II. 퀀트 / 05

III. 차트북 / 09

[자본시장] 자사주 순매입, IPO + 주식전환 + 유상증자

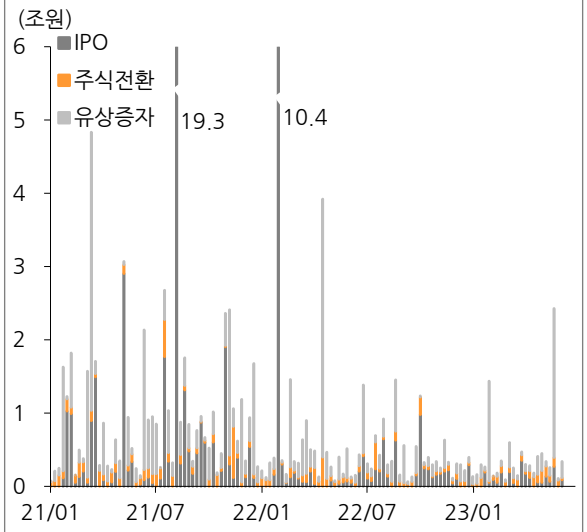
- 자사주 매입(시총 대비) 상위: 한국컴퓨터, 동아엘텍, 토마토시스템. 자사주 매입(금액 기준) 상위: 신한지주, KT, 메리츠금융지주
- 주간 IPO는 858억원. 진영, 나라셀라 상장
- 주간 주식전환 금액은 295억원. 대호에이엘(56억원), KBG(40억원), 아이엘사이언스(37억원) 등
- 주간 유상증자 금액(납입일 기준)은 2,250억원. 대우조선해양(1,413억원), 크리스탈지노믹스(624억원), 알에프세미(200억원) 등

주간 자사주 순매입, 870억원



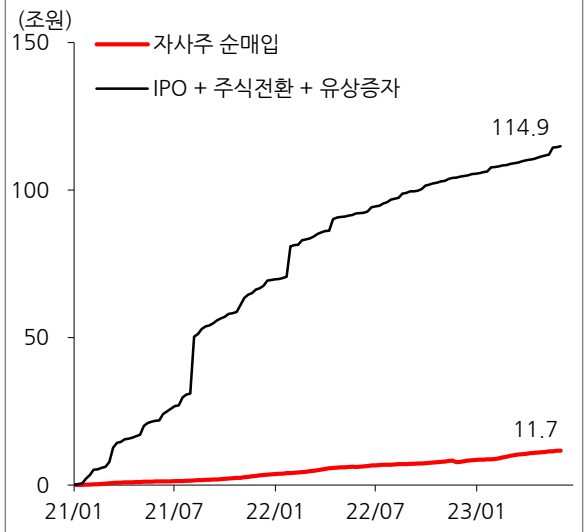
주1: 21/1/1~23/6/7 기준
주2: 자사주 매입(매도) = 직접 매수(매도) + 신탁 매수(매도)
자료: WISEfn, 인포맥스, 한화투자증권 리서치센터

주간 IPO + 주식전환 + 유상증자, 3,403억원



주1: 21/1/1~23/6/7 기준, SPAC 제외
주2: IPO = 공모가 x 유동주식 수, 주식전환 = CB 전환 + BW 행사
자료: WISEfn, 인포맥스, 한화투자증권 리서치센터

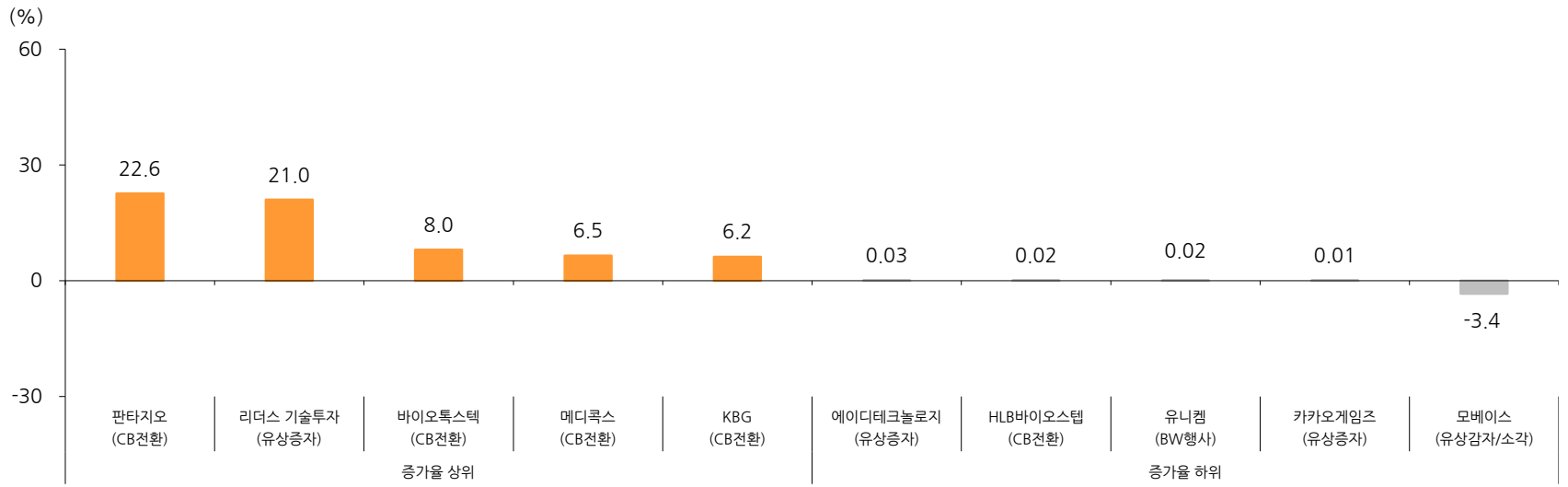
누적 자사주 순매입, IPO + 주식전환 + 유상증자



주1: 자사주 매입 체결 금액 (2021년: 3.7조원, 2022년: 4.8조원)
주2: IPO + 주식전환 + 유상증자 (2021년: 70조원, 2022년: 38조원)
자료: WISEfn, 인포맥스, 한화투자증권 리서치센터

[자본시장] 상장 주식 수 변동 종목

상장 주식 수 변동 종목 (전주 대비)



주1: 주간(6/2~6/8) 기준
주2: 주식전환은 전환우선주의 보통주 전환
자료: 인포맥스, 한화투자증권 리서치센터

[퀀트]

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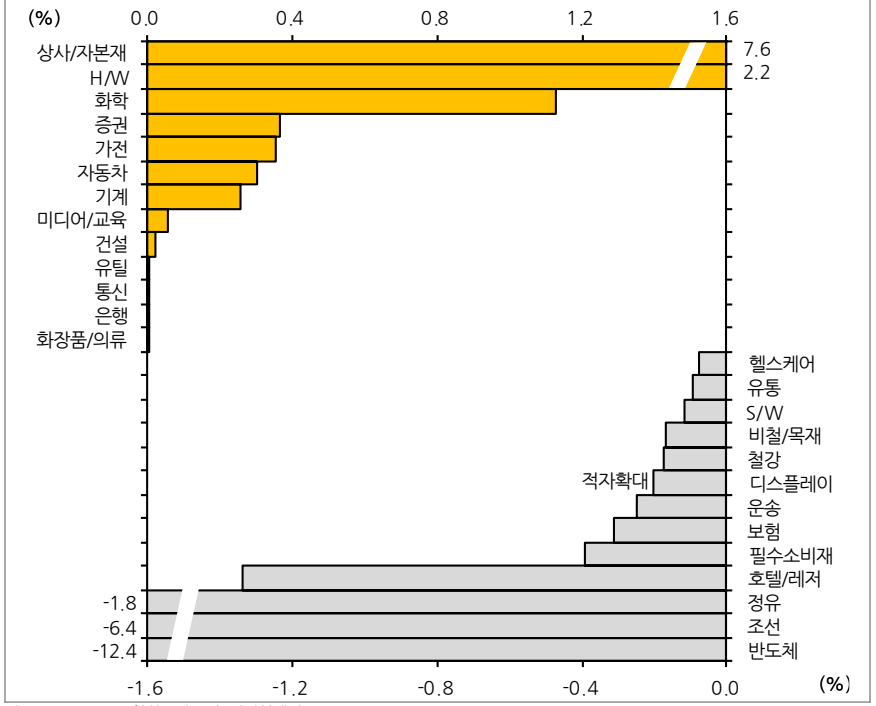
퀀트

KOSPI 2023년 연간 순이익 예상치 전주 대비 0.6% 상향

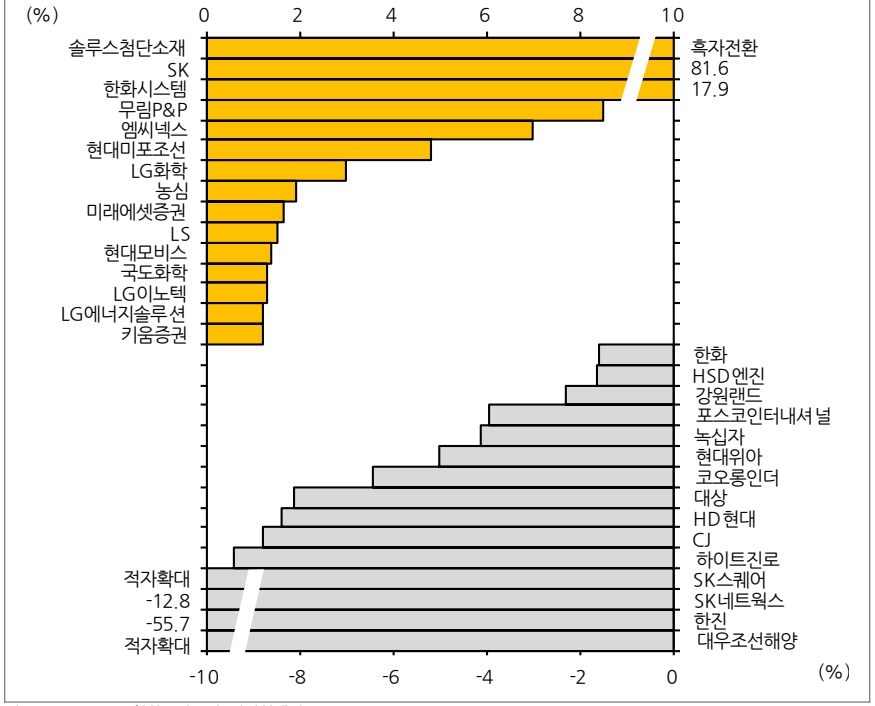
- KOSPI 2023년 연간 순이익 예상치는 119.2조원, 영업이익 예상치는 181.5조원
- 상향 업종: 상사/자본재, IT H/W, 화학, 증권 vs. 하향 업종: 반도체, 조선, 정유, 호텔/레저
- 상향 종목: SK, LG화학, 현대모비스, LG에너지솔루션 vs. 하향 종목: CJ, HD현대, 포스코인터내셔널, 한화

2023년 KOSPI 업종별 연간 순이익 예상치 변화율(전주 대비)



자료: WISEfn, 한화투자증권 리서치센터

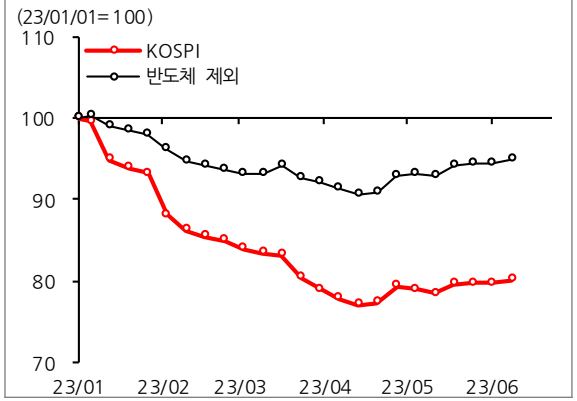
2023년 KOSPI 종목별 연간 순이익 예상치 변화율 상하위 15개(전주 대비)



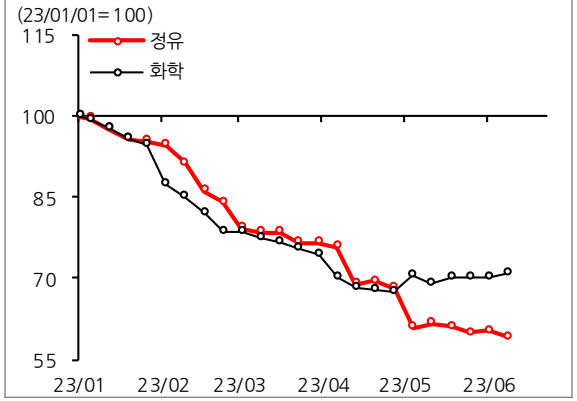
자료: WISEfn, 한화투자증권 리서치센터

2023년 KOSPI 업종별 연간 순이익 예상치 추이

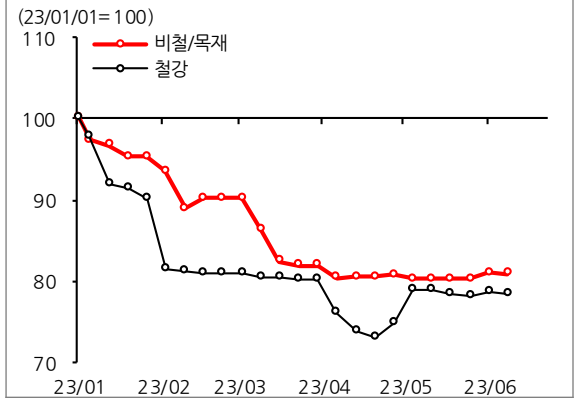
KOSPI, 반도체 제외 KOSPI



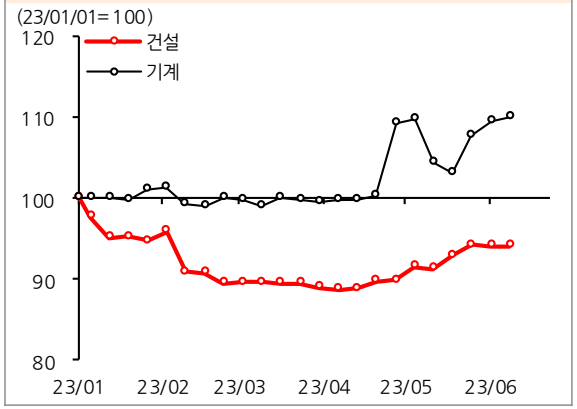
에너지-정유, 소재-화학



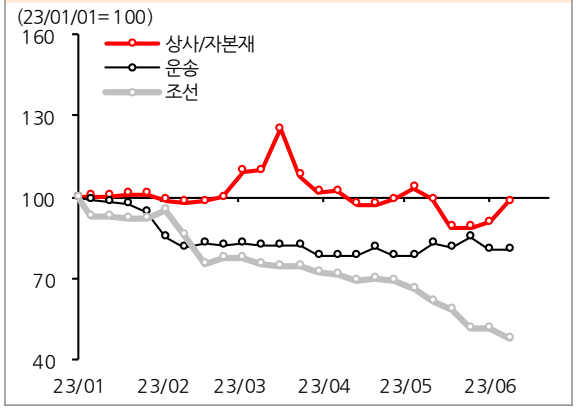
소재-비철/목재, 철강



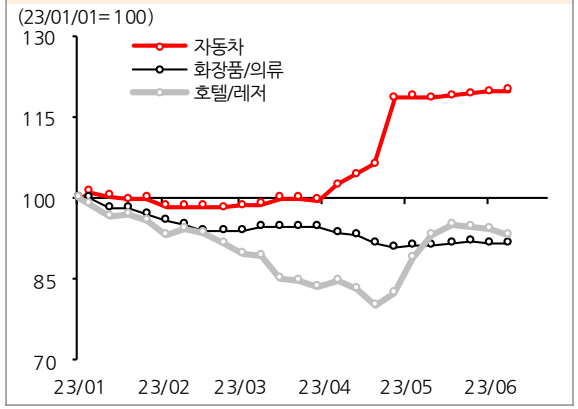
산업재-건설, 기계



산업재-조선,상사/자본재, 운송



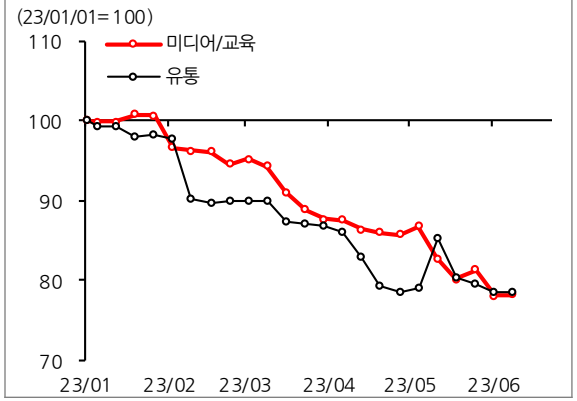
경기소비재-자동차, 화장품/의류, 호텔/레저



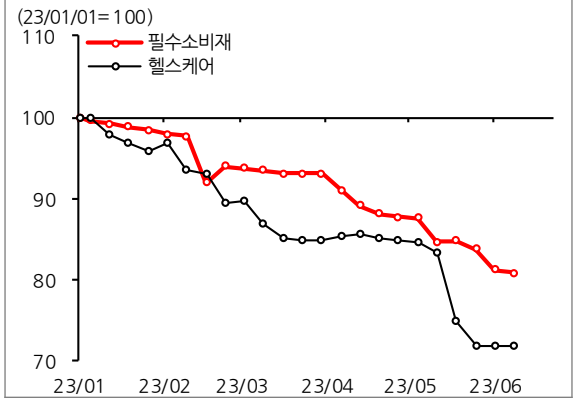
자료: WISEfn, 한화투자증권 리서치센터

2023년 KOSPI 업종별 연간 순이익 예상치 추이

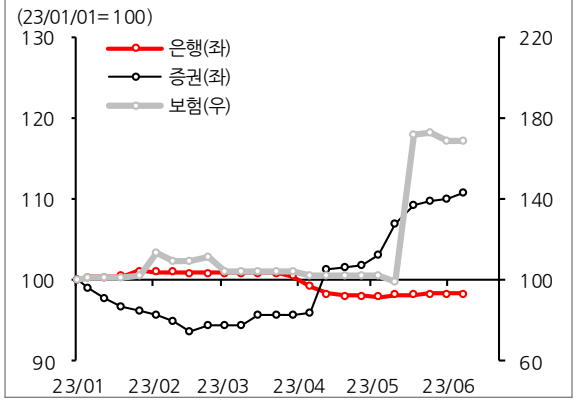
경기소비재-미디어/교육, 유통



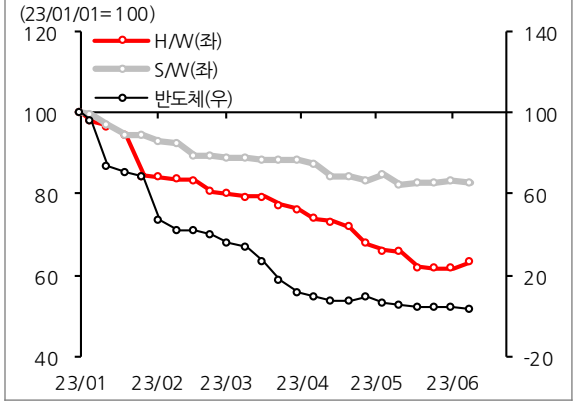
필수소비재, 헬스케어



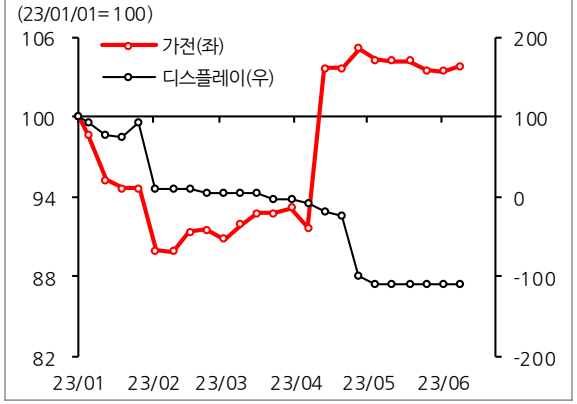
금융-은행, 증권, 보험



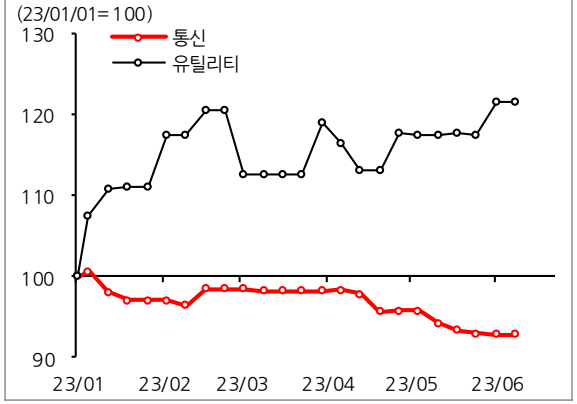
IT-S/W, H/W, 반도체



IT-가전, 디스플레이



통신, 유틸리티



자료: WISEfn, 한화투자증권 리서치센터

[시황]

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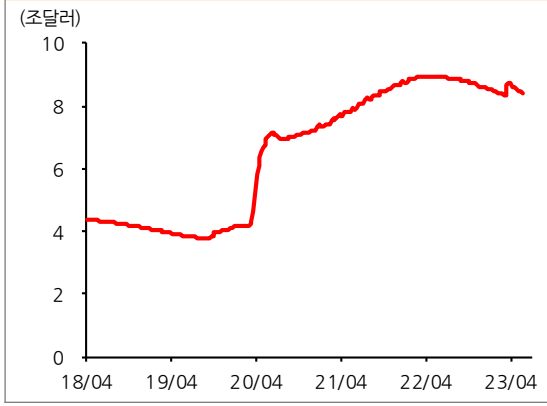
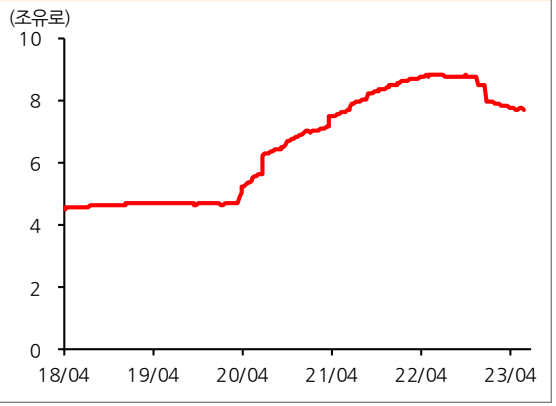
차트북

[수급]
4대 중앙은행 총자산

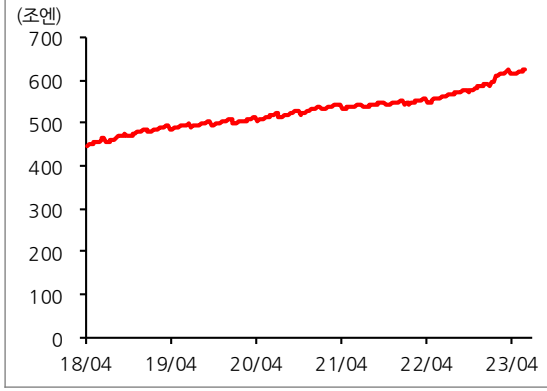
미국 8.39조달러



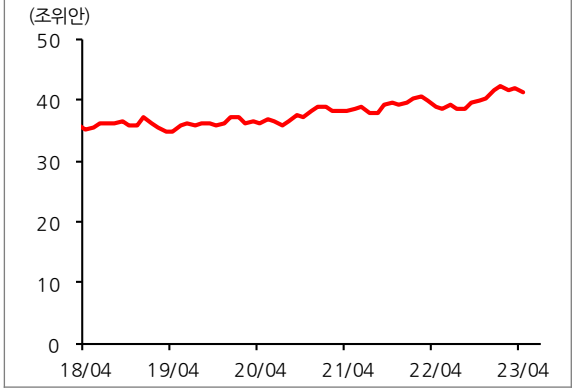
유로존 7.71조유로



일본 625조엔



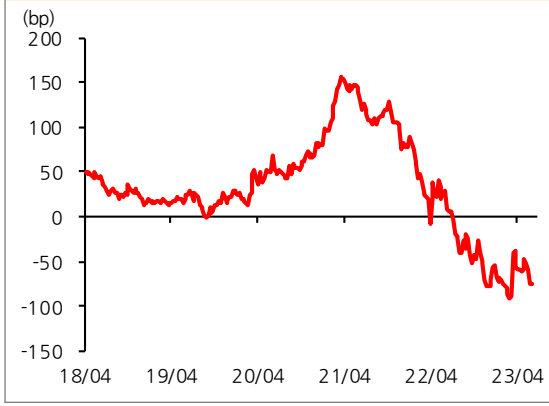
중국 41.3조위안



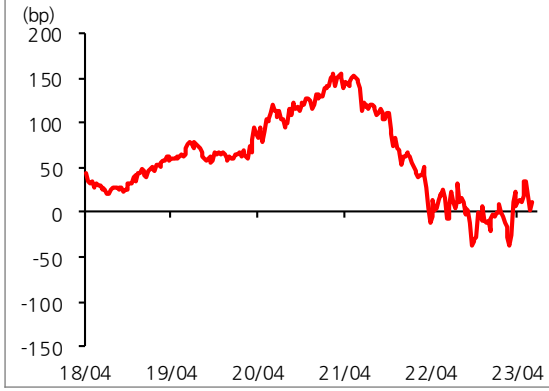
자료: Bloomberg, 한화투자증권 리서치센터

[수급]
미국 장단기 금리 차

10Y-2Y, -76.9bp



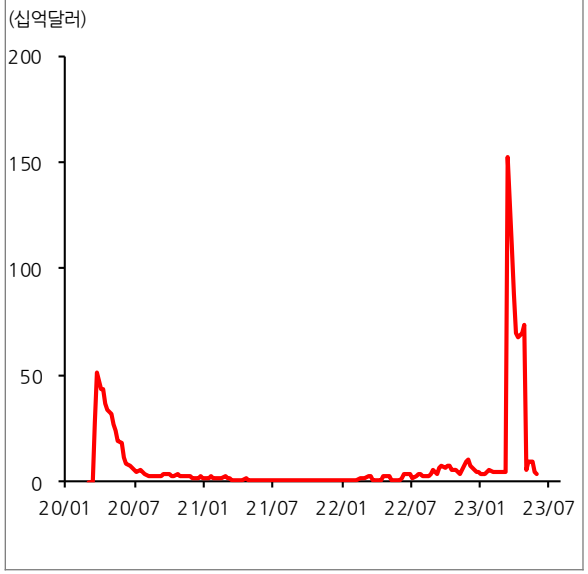
30Y-5Y, +0.4bp



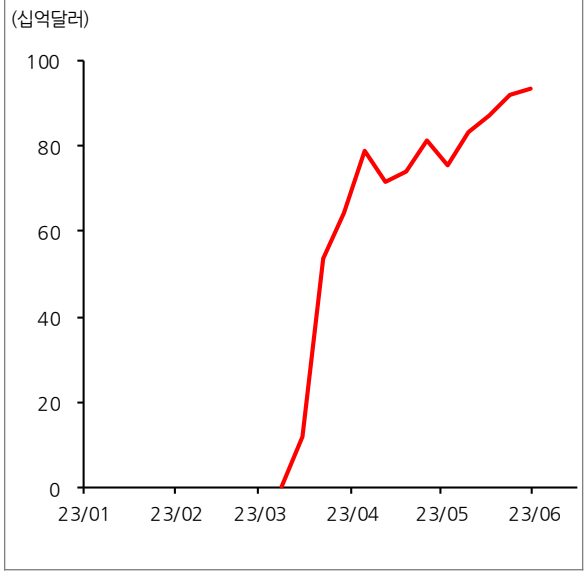
자료: Bloomberg, 한화투자증권 리서치센터

[수급] Fed 은행 대출

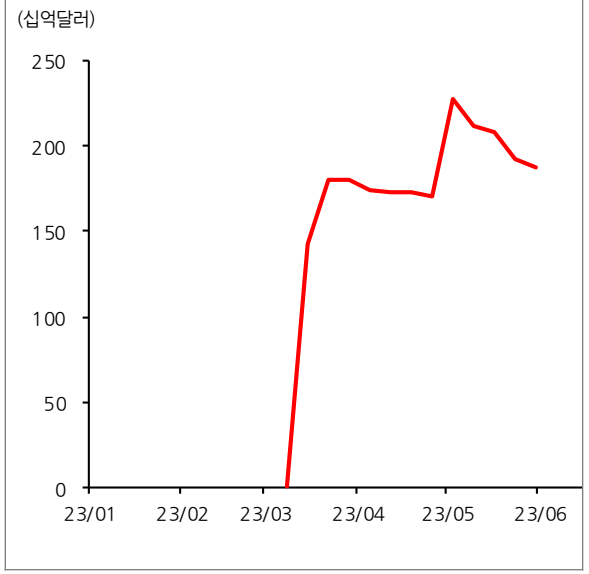
Fed 할인창구 대출 5/31 기준 40억달러



Fed 기간 대출 5/31 기준 936억달러

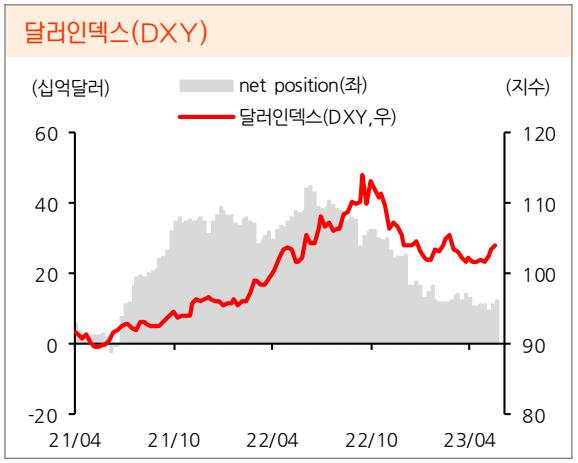


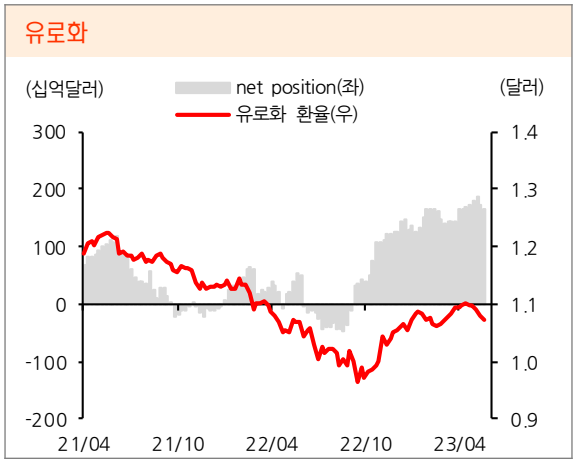
FDIC 연계 대출 5/31 기준 1,881억달러

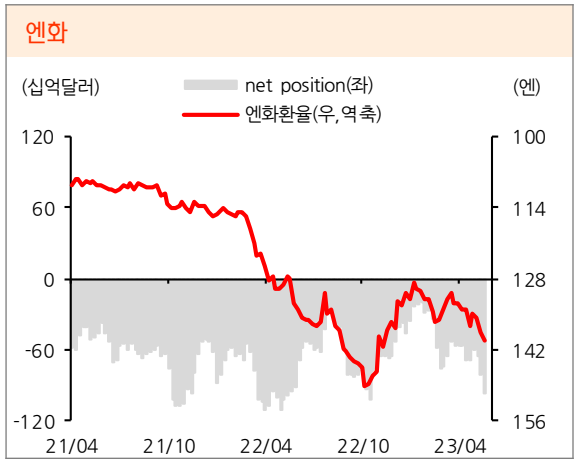


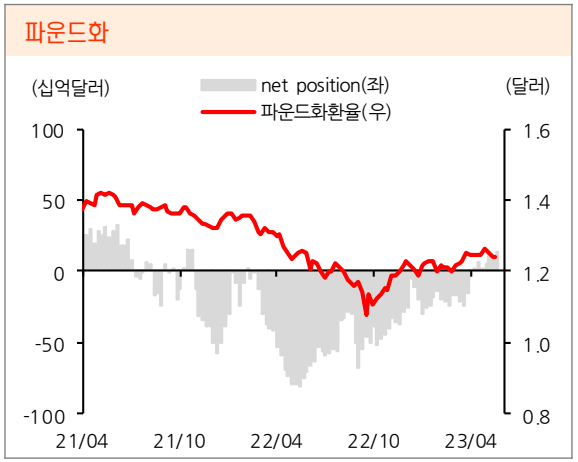
자료: Bloomberg, 한화투자증권 리서치센터

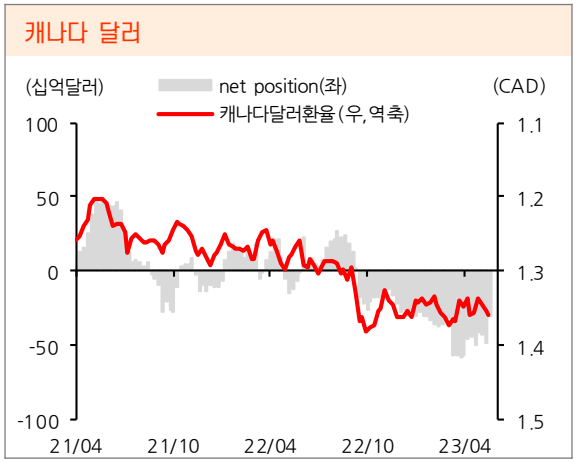
[FX] 주요 통화의 투기적 순매수(non-commercial net position)와 환율

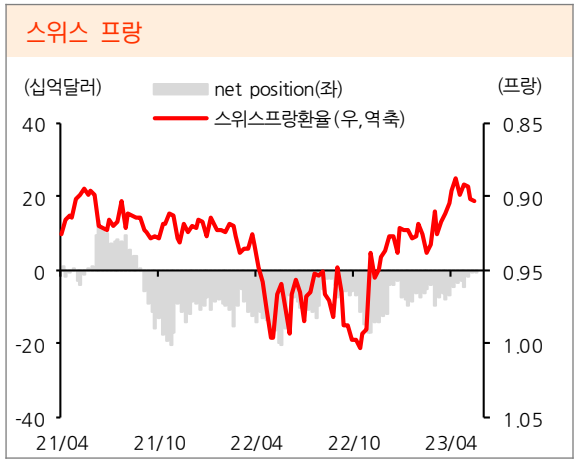








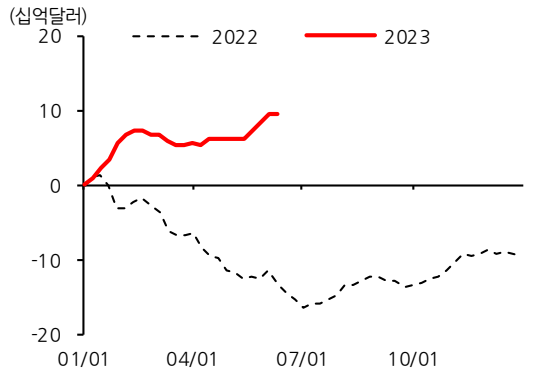




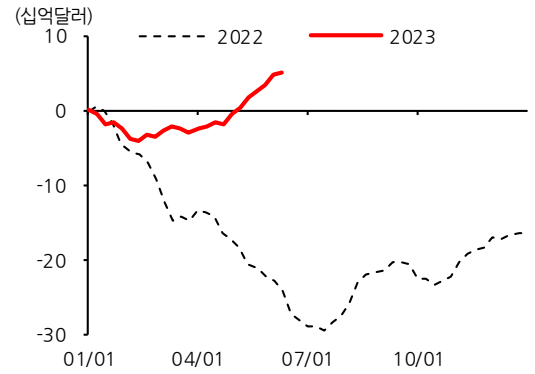
자료: Bloomberg, 한화투자증권 리서치센터

[수급] 외국인 아시아 주식 주간 누적 순매수

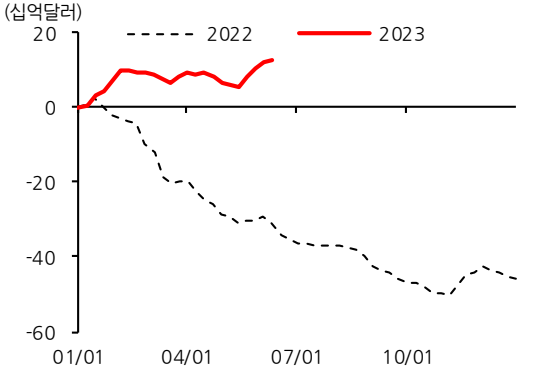
한국 이번주 -1.5억달러



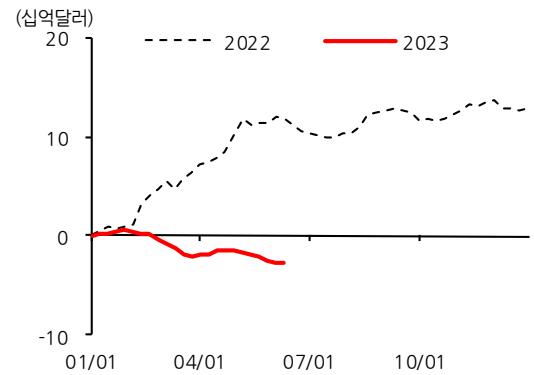
인도 이번주 +0.7억달러



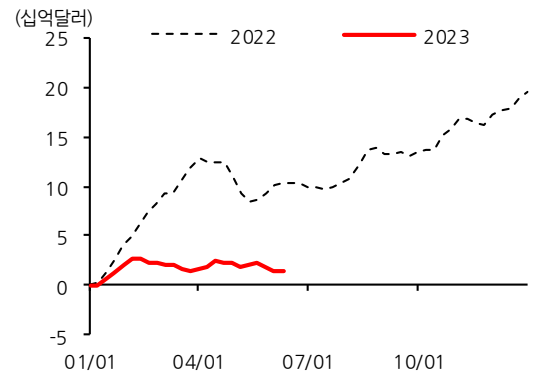
대만 이번주 +5.3억달러



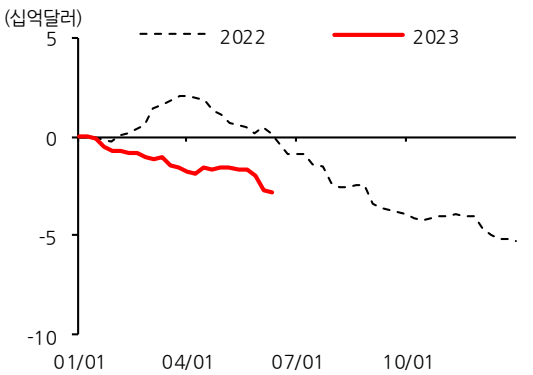
동남아시아 이번주 -0.01억달러



브라질 이번주 -0.6억달러



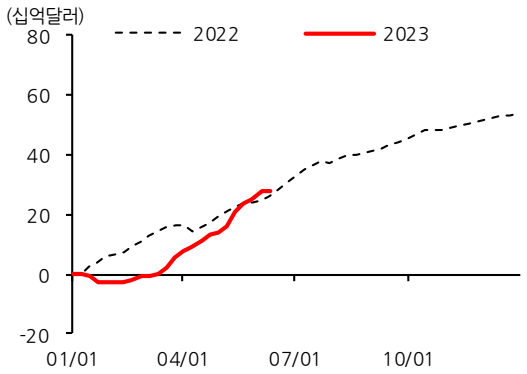
남아공 이번주 -0.7억달러



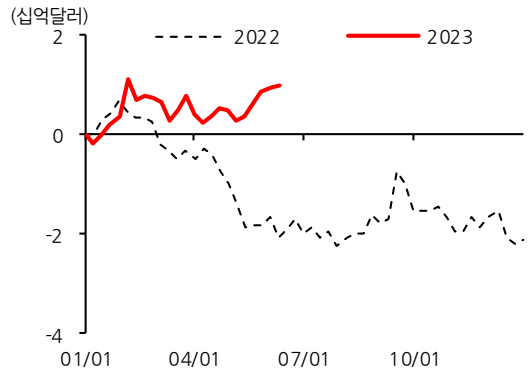
주: 동남아시아는 태국, 인도네시아, 말레이시아, 베트남, 필리핀 합
자료: Bloomberg, 한화투자증권 리서치센터

[수급] 외국인 아시아 채권 주간 누적 순매수

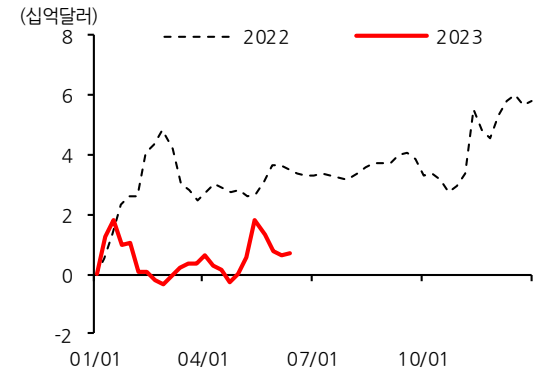
한국 이번주 -1.3억달러



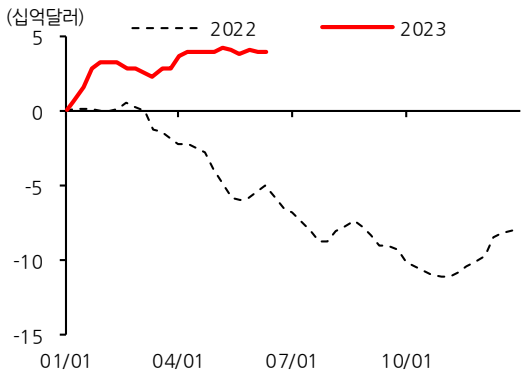
인도 이번주 +0.6억달러



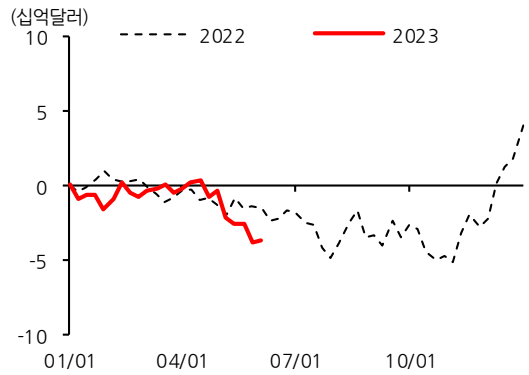
태국 이번주 +0.6억달러



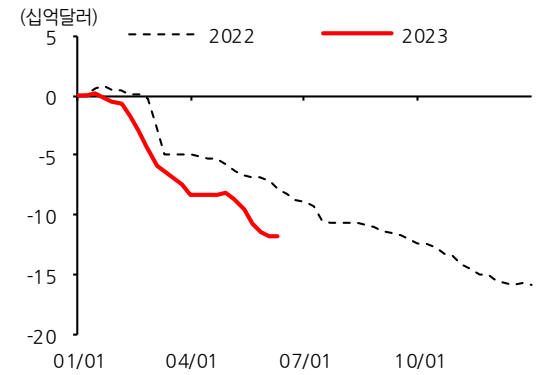
인도네시아 이번주 +0.9억달러



멕시코 5/29 기준 주간 +2.0억달러



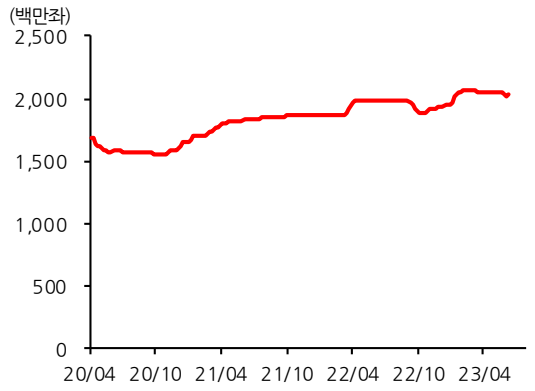
남아공 이번주 +0.7억달러



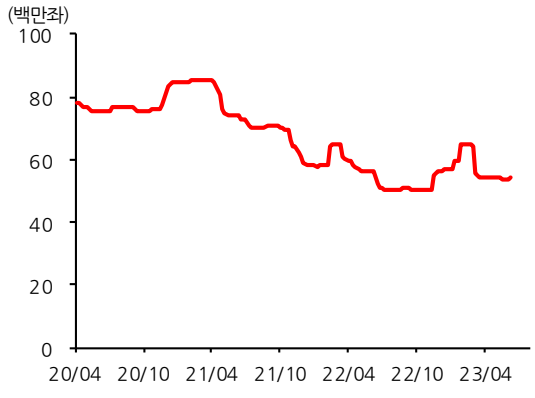
자료: Bloomberg, 한화투자증권 리서치센터

[수급]
한국 관련 3대 ETF 좌수

iShares CoreMSCI EM +iShares MSCI EM



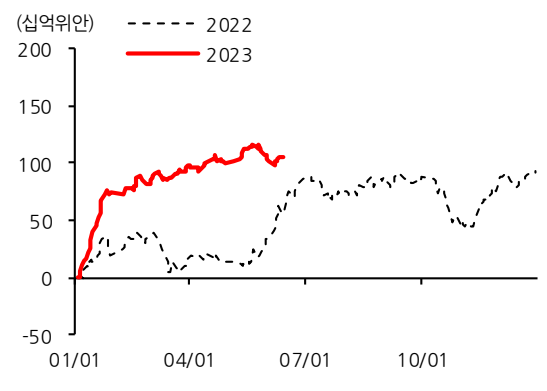
iShares MSCI South Korea



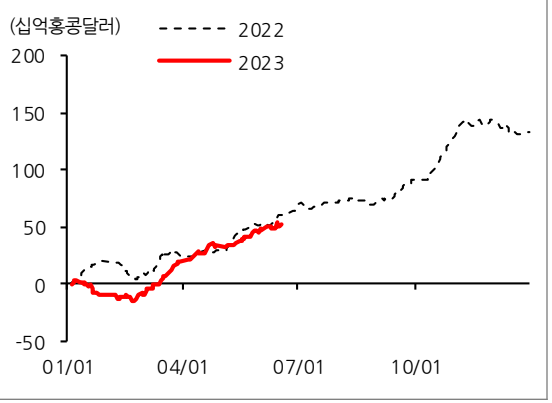
자료: Bloomberg, 한화투자증권 리서치센터

[수급]
중국 후강퉁, 선강퉁

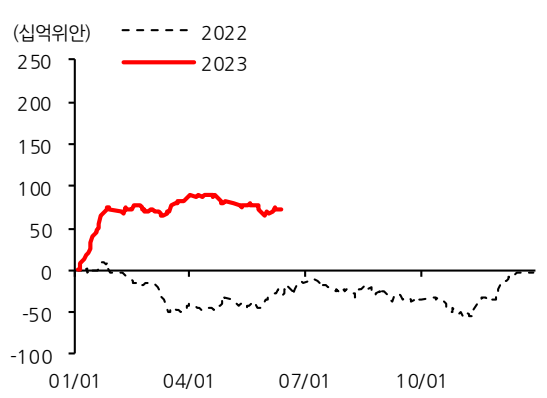
후강퉁 - 후구퉁(홍콩 → 상하이) 순매수대금 누적



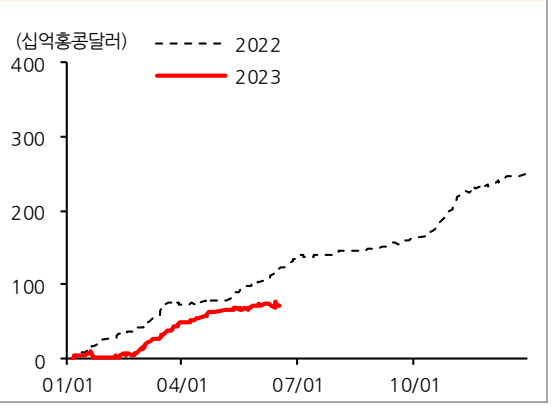
후강퉁 - 강구퉁(상하이 → 홍콩) 순매수대금 누적



선강퉁 - 선구퉁(홍콩 → 선전) 순매수대금 누적



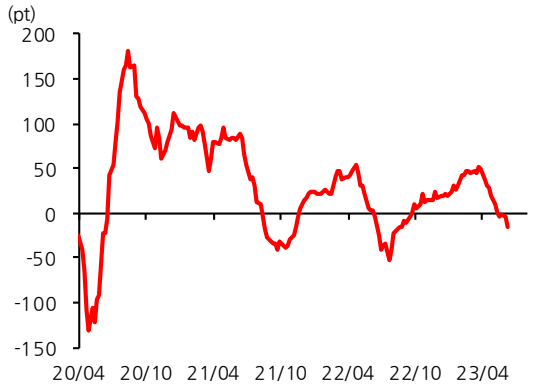
선강퉁 - 강구퉁(선전 → 홍콩) 순매수대금 누적



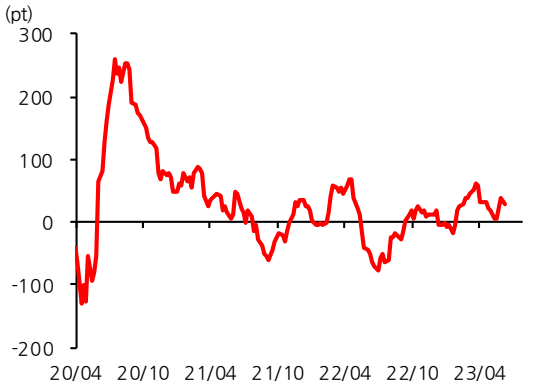
자료: Bloomberg, 한화투자증권 리서치센터

[성장] 씨티 경기 서프라이즈 지수

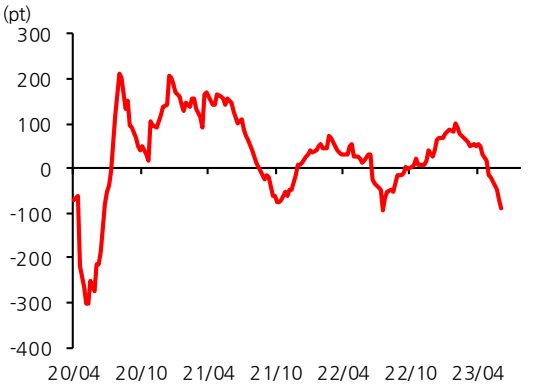
Major



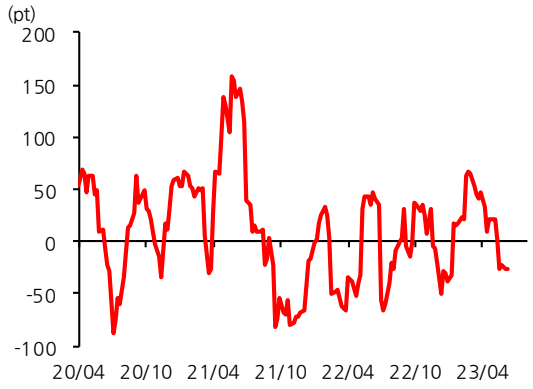
미국



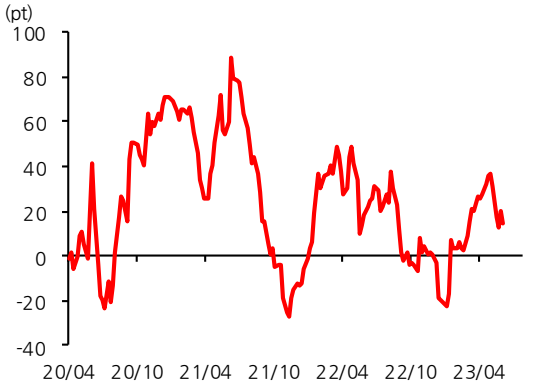
유로존



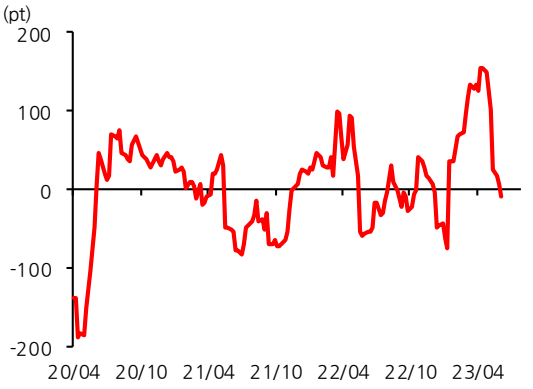
일본



EM



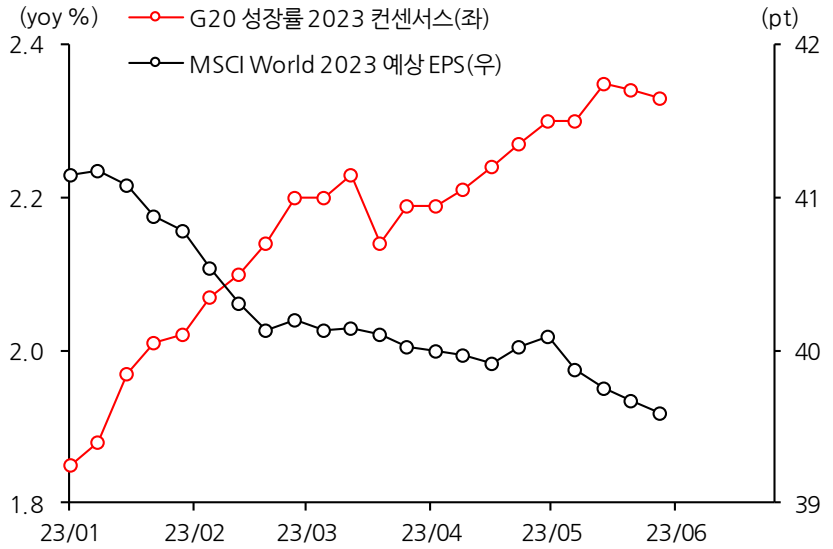
중국



자료: Bloomberg, 한화투자증권 리서치센터

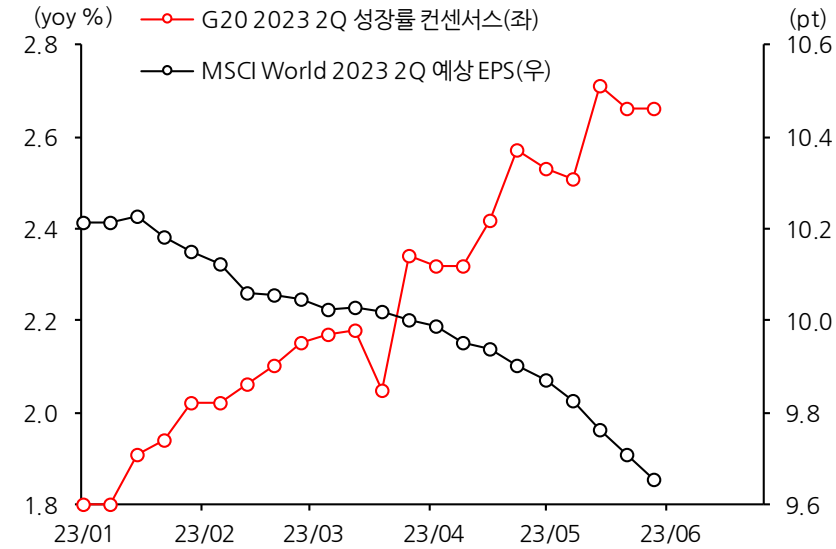
[성장] G20 평균 성장률과 MSCI World EPS

2023년 G20 성장률 전망 2.33%, MSCI World EPS 예상 39.6



자료: Bloomberg, 한화투자증권 리서치센터

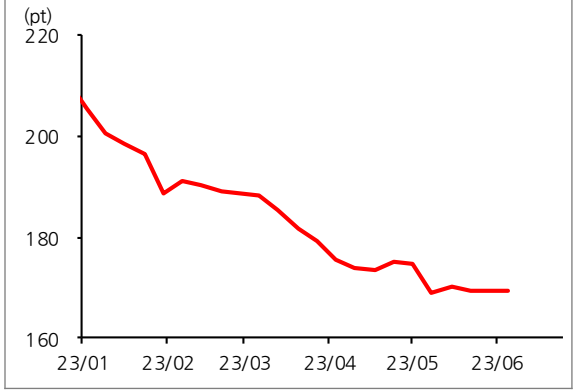
2023년 2분기 G20 성장률 전망 2.66%, MSCI World EPS 예상 9.65



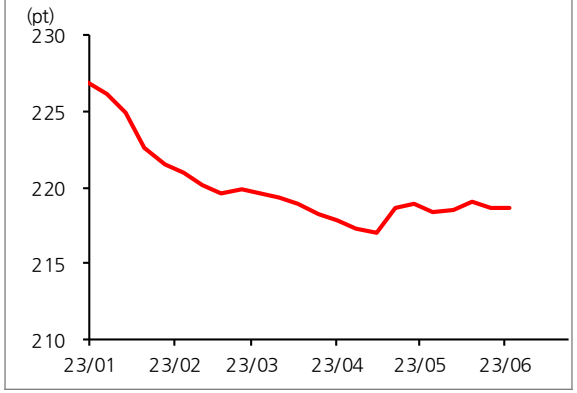
자료: Bloomberg, 한화투자증권 리서치센터

[성장] 국가별 주가지수 연간 EPS 예상

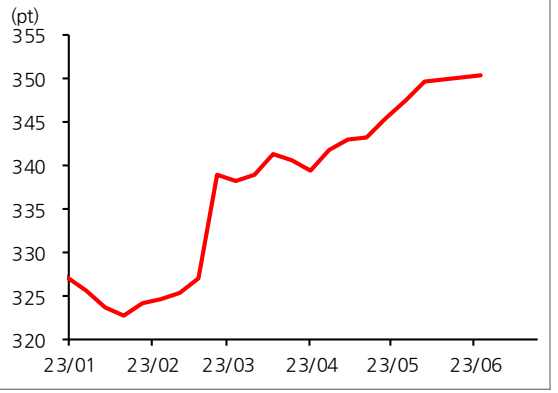
한국 KOSPI, 주간 +0.04%



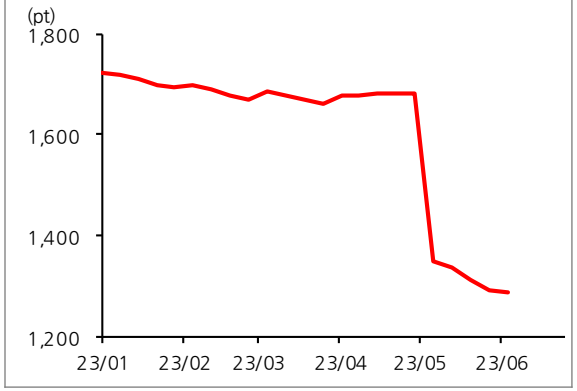
미국 S&P500, 주간 -0.003%



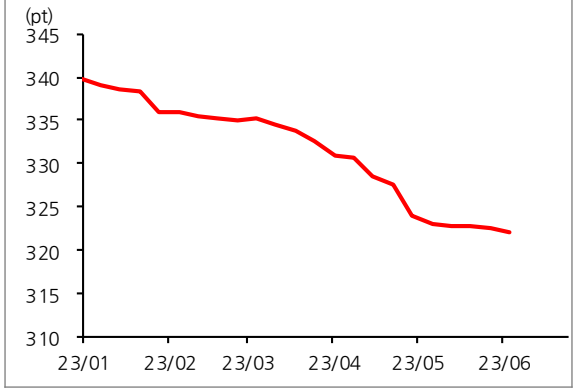
유럽 Euro Stoxx50, 주간 +0.04%



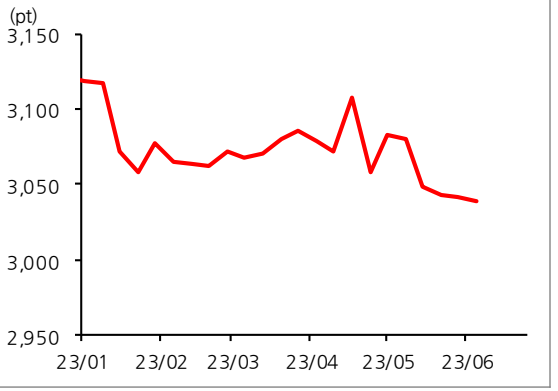
일본 Nikkei, 주간 -0.38%



중국 CSI300, 주간 -0.18%



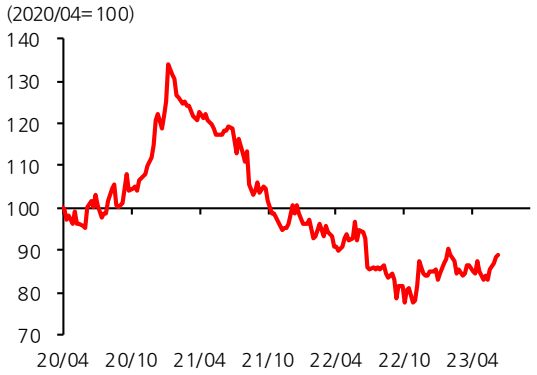
인도 SENSEX, 주간 +0.09%



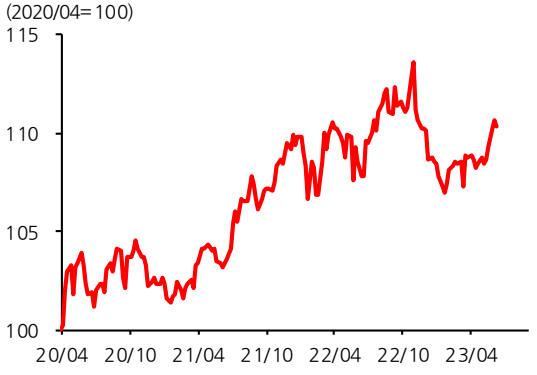
자료: Bloomberg, 한화투자증권 리서치센터

[성장] MSCI 국가별 상대주가(MSCI ACWI 대비, 2020/04=100)

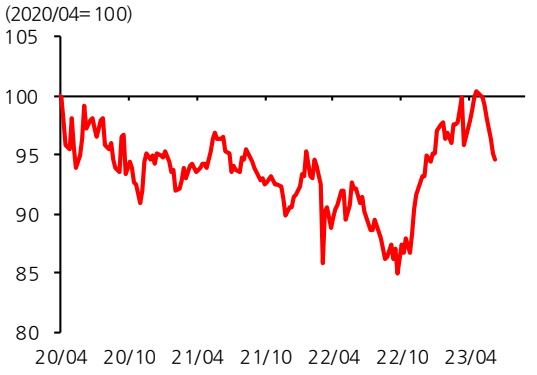
한국



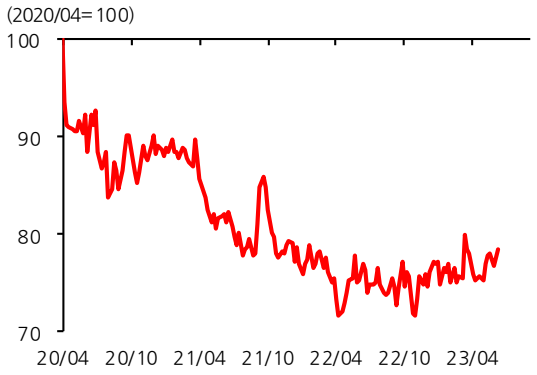
미국



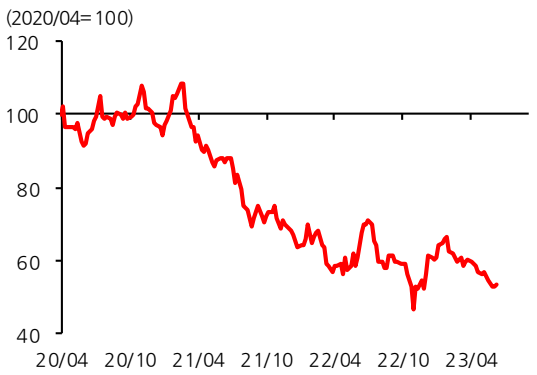
유럽



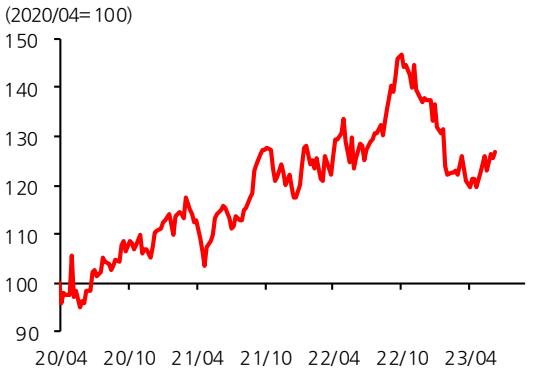
일본



중국



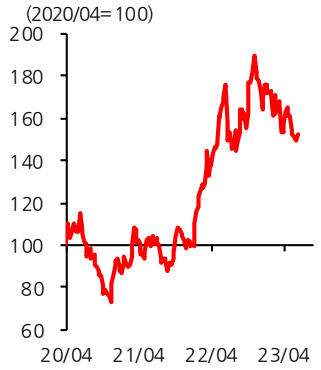
인도



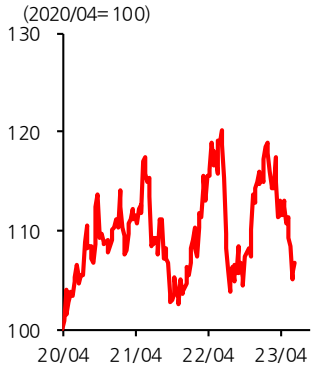
자료: Bloomberg, 한화투자증권 리서치센터

[성장] MSCI 섹터별 상대주가(MSCI ACWI 대비, 2020/04=100)

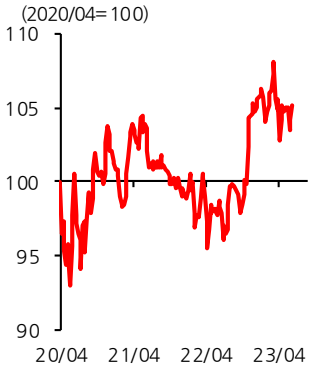
에너지



소재



산업재



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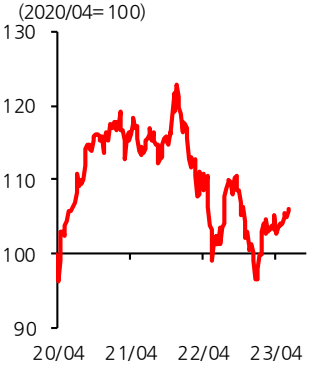

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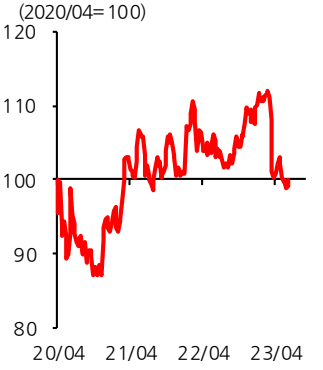

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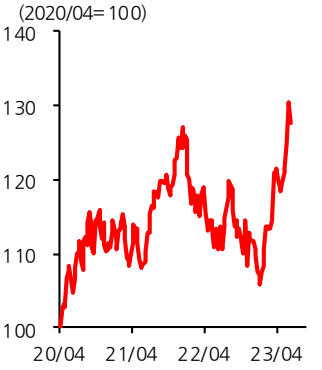

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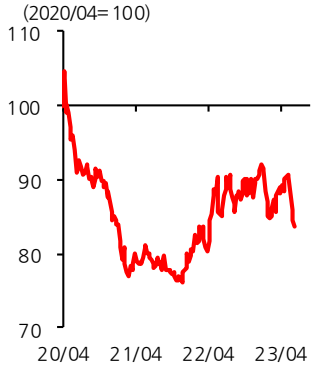

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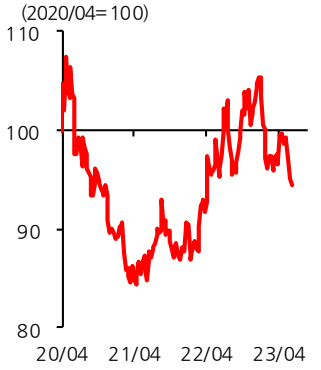
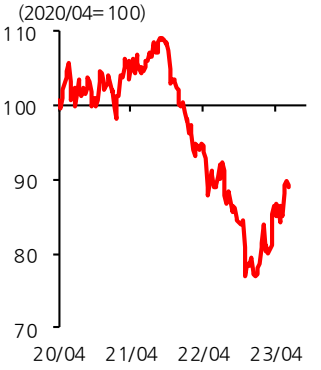


커뮤니케이션 서비스



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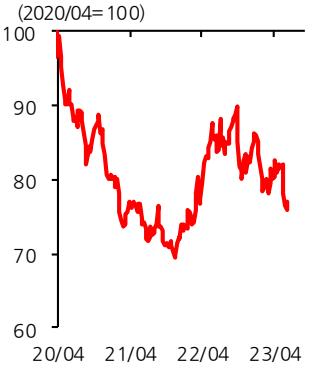

자료: Bloomberg, 한화투자증권 리서치센터

[성장] KOSPI 섹터별 상대주가(KOSPI 대비, 2020/04=100)

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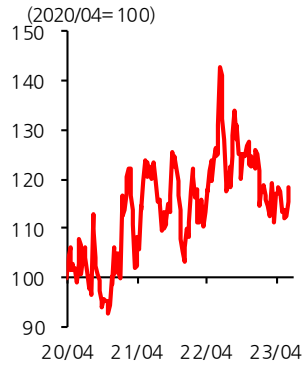

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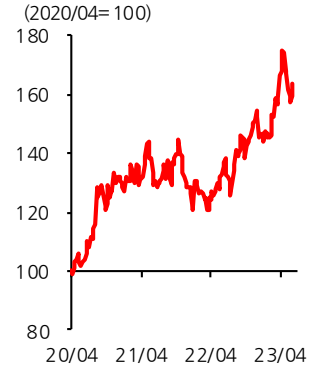

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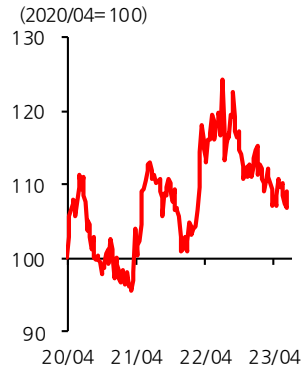

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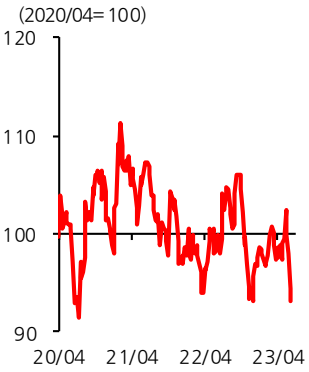

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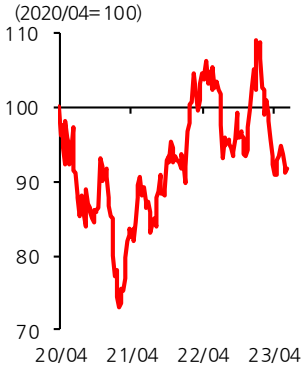

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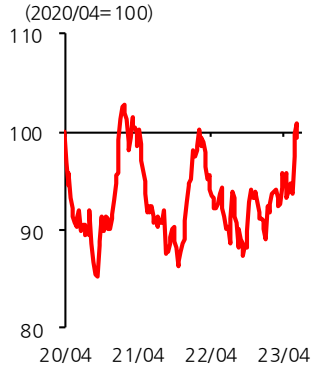

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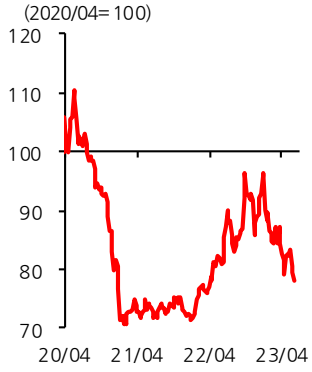

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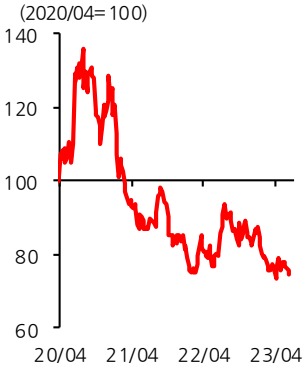
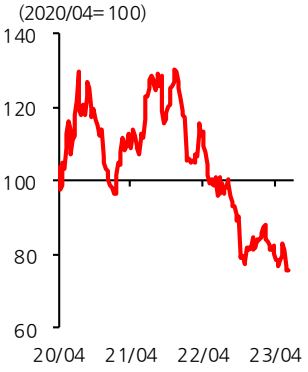
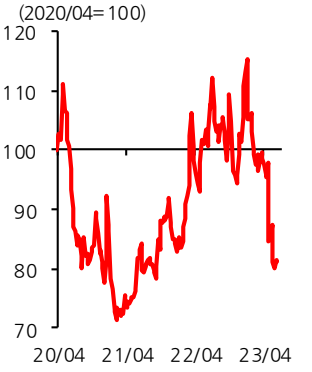


커뮤니케이션 서비스



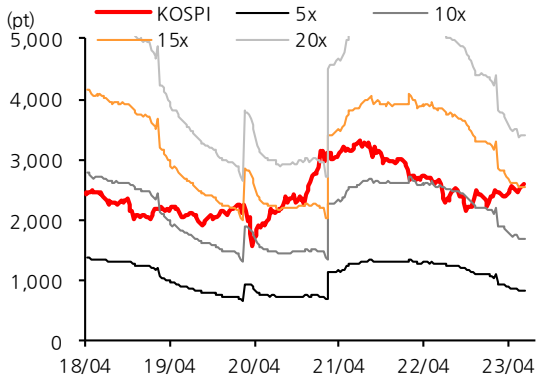
유틸리티



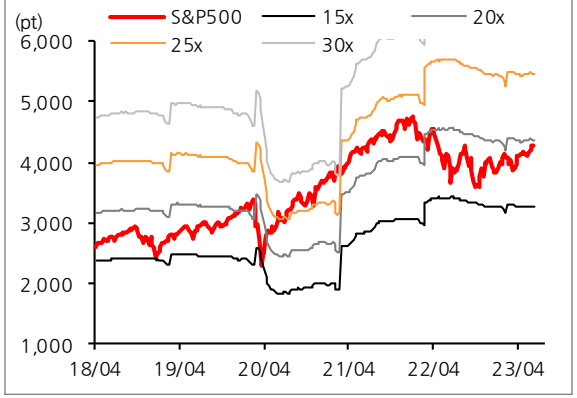
자료: WISEfn, 한화투자증권 리서치센터

[밸류에이션] 국가별 주가지수 연간 PER

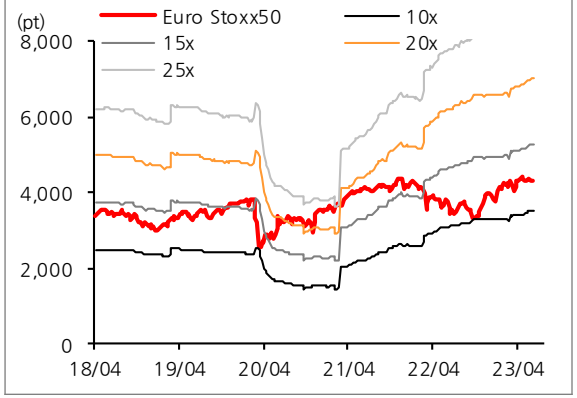
한국 KOSPI, 현재 15.4배



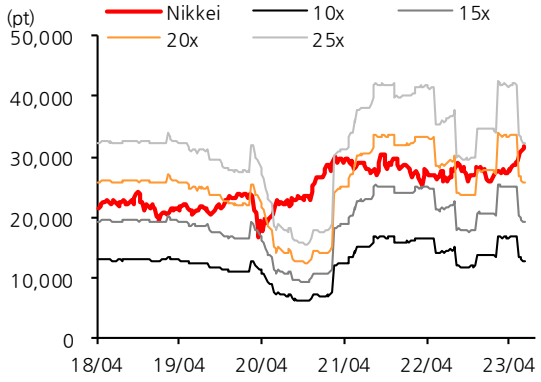
미국 S&P500, 현재 19.5배



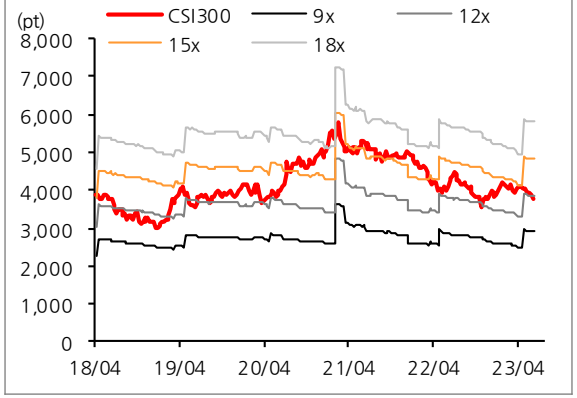
유럽 Euro Stoxx50, 현재 12.2배



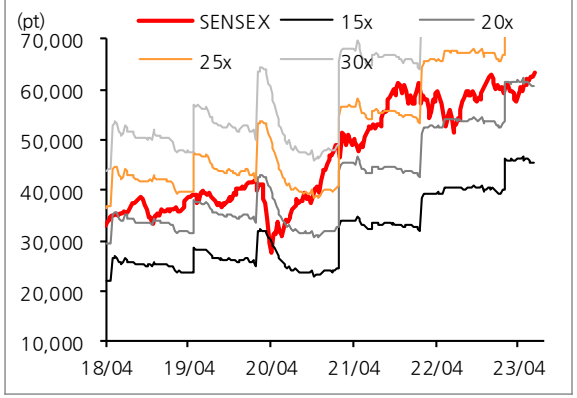
일본 Nikkei, 24.8배



중국 CSI300, 현재 11.8배



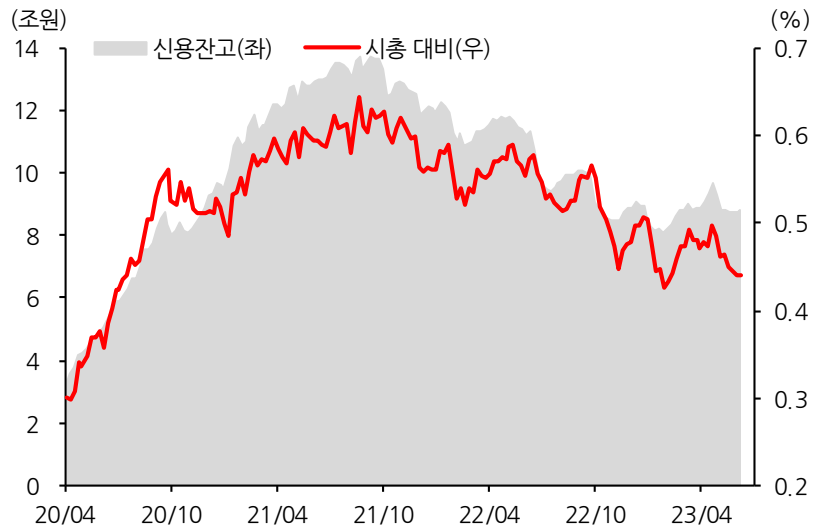
인도 SENSEX, 현재 20.8배



자료: Bloomberg, 한화투자증권 리서치센터

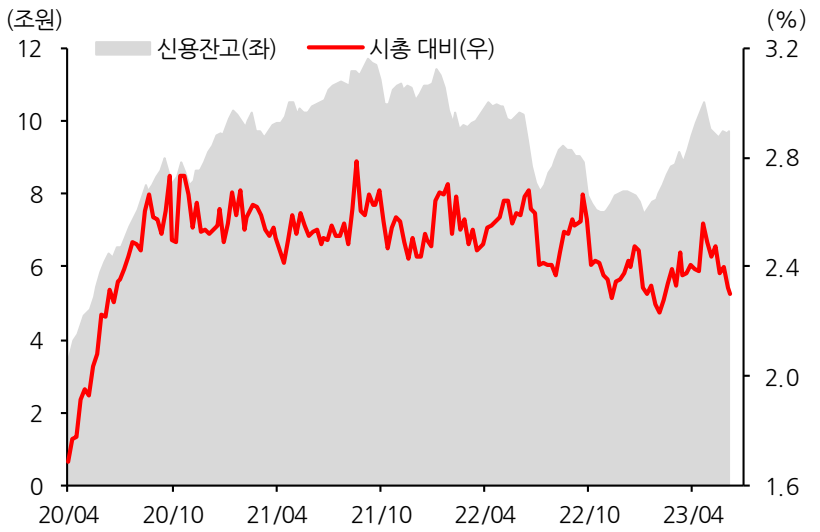
[밸류에이션] KOSPI, KOSDAQ 신용

코스피의 신용 잔고 8.8조 원, 시가총액 대비 비율 0.44%



자료: WISEfn, 한화투자증권 리서치센터

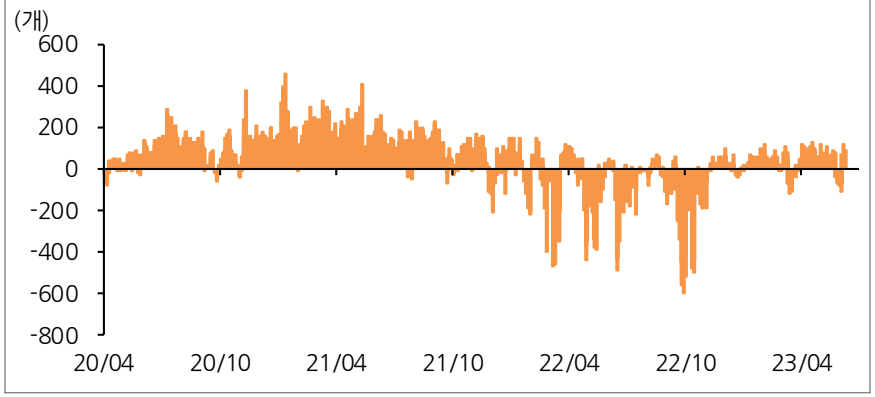
코스닥의 신용잔고 9.7조 원, 시가총액 대비 비율 2.30%



자료: WISEfn, 한화투자증권 리서치센터

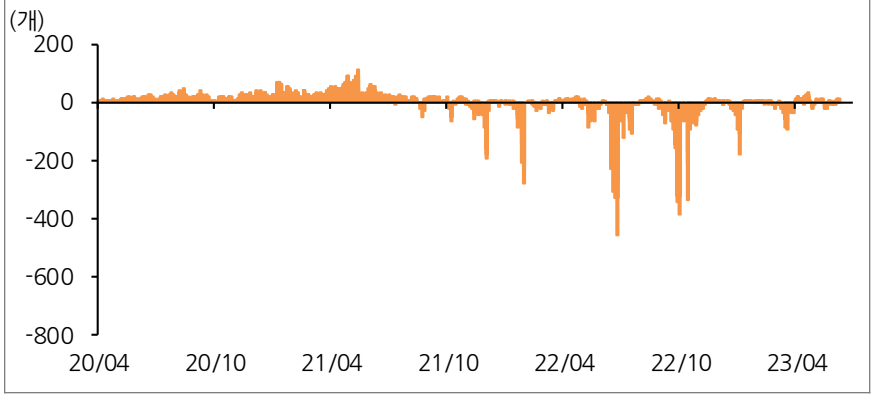
[테크니컬] 52주 최고/최저 차와 20일 이격도

MSCI ACWI 52주 최고/최저 차



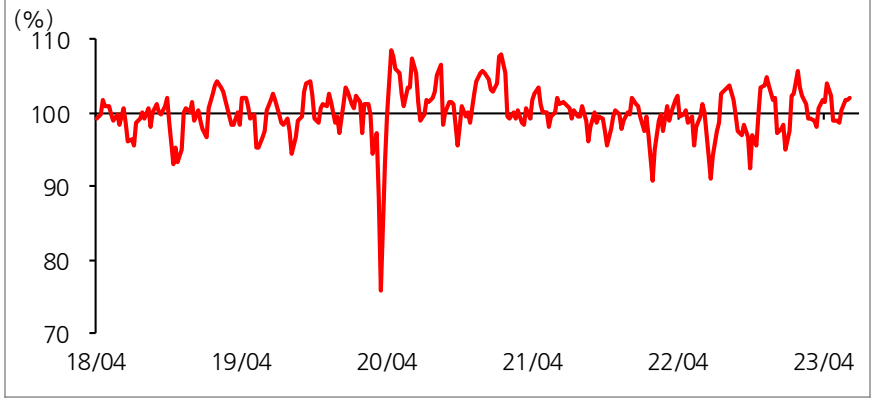
자료: Bloomberg, 한화투자증권 리서치센터

KOSPI 52주 최고/최저 차



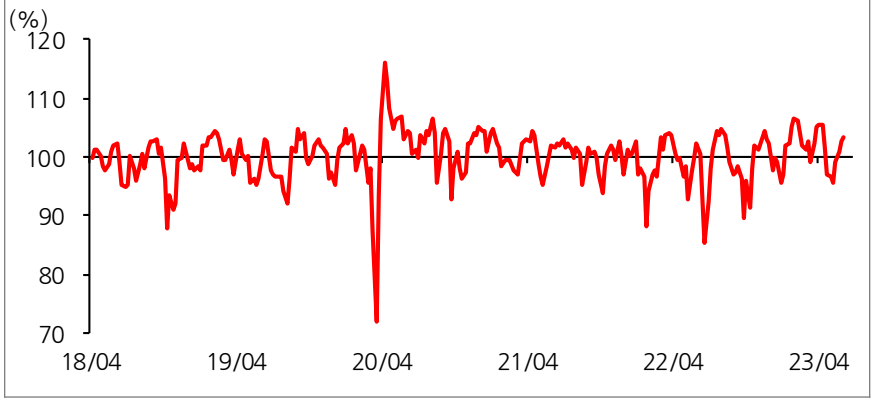
자료: Bloomberg, 한화투자증권 리서치센터

KOSPI 20일 이격도



자료: Bloomberg, 한화투자증권 리서치센터

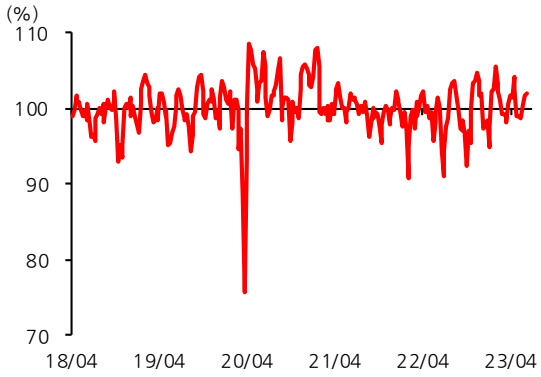
KOSDAQ 20일 이격도



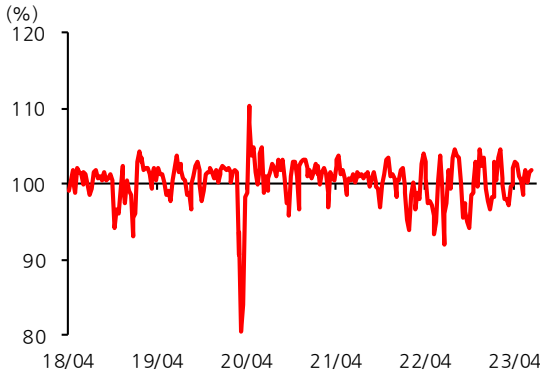
자료: Bloomberg, 한화투자증권 리서치센터

[테크니컬] 국가별 주가지수 20일 이격도

한국 KOSPI

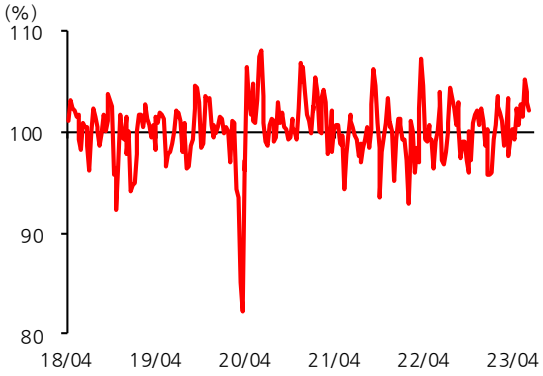


미국 S&P500

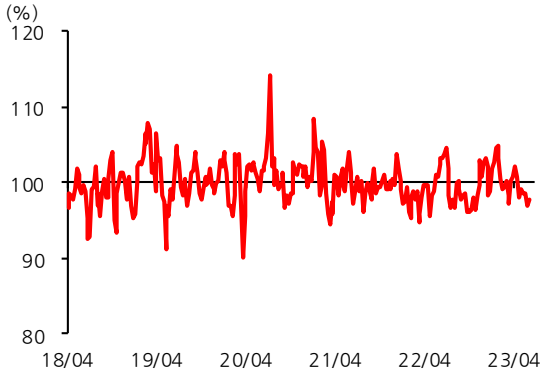


유럽 Euro Stoxx50

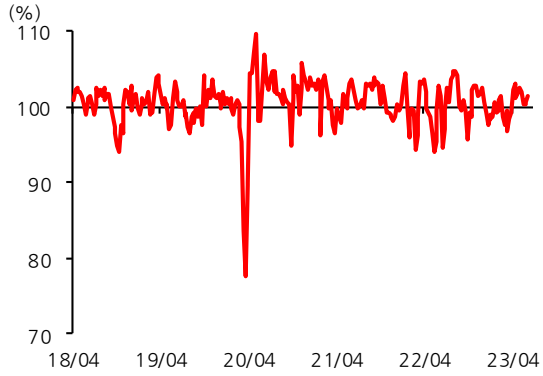
일본 Nikkei



중국 CSI300



인도 SENSEX



자료: Bloomberg, 한화투자증권 리서치센터

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