

	상관계수	p-value
스프레드	1.0000	0.0000
cds스프레드	0.8952	0.0000
국내은행CDS 평균	0.8856	0.0000
원/유로	0.7545	0.0000
코스피변동성지수	0.6838	0.0000
기대인플레이션율	0.6411	0.0000
원/달러	0.6002	0.0000
원/엔	0.5310	0.0000
외환시장압력지수	0.3112	0.0001
valIND.1	0.1631	0.0387
valIND	0.1631	0.0387
M2증가율	0.1530	0.0526
발틱운임지수	0.0604	0.4465
valGRC.1	0.0237	0.7650
valGRC	0.0237	0.7650
원계열	-0.0237	0.7654
계절조정	-0.1072	0.1758
공공행정	-0.1256	0.1125
달러인덱스	-0.1262	0.1106
valBRA	-0.1406	0.0753
valBRA.1	-0.1406	0.0753
소비자물가지수	-0.1647	0.0368
서비스업	-0.1689	0.0322
건설업	-0.1719	0.0292
원자료	-0.1791	0.0230
전산업생산지수	-0.2073	0.0083
선행종합지수	-0.2314	0.0031
광공업	-0.2349	0.0027
항생	-0.2513	0.0013
항생.1	-0.2513	0.0013
코스피.1	-0.2742	0.0004
코스피	-0.2742	0.0004
valISL.1	-0.3019	0.0001
valISL	-0.3019	0.0001
valIDN	-0.3251	0.0000
valIDN.1	-0.3251	0.0000
valKOR	-0.3440	0.0000
valKOR.1	-0.3440	0.0000
valPRT.1	-0.3498	0.0000
valPRT	-0.3498	0.0000
valIRL	-0.4054	0.0000
valIRL.1	-0.4054	0.0000

valITA	-0.4085	0.0000
valITA.1	-0.4085	0.0000
S&P.1	-0.4202	0.0000
S&P	-0.4202	0.0000
선행지수순환변동치	-0.4277	0.0000
코스닥	-0.4345	0.0000
코스닥.1	-0.4345	0.0000
valFIN.1	-0.4665	0.0000
valFIN	-0.4665	0.0000
valAUT	-0.4750	0.0000
valAUT.1	-0.4750	0.0000
valISR	-0.4808	0.0000
valISR.1	-0.4808	0.0000
valFRA.1	-0.5054	0.0000
valFRA	-0.5054	0.0000
valHUN.1	-0.5168	0.0000
valHUN	-0.5168	0.0000
valSVN	-0.5293	0.0000
valSVN.1	-0.5293	0.0000
valESP.1	-0.5319	0.0000
valESP	-0.5319	0.0000
valAUS	-0.5405	0.0000
valAUS.1	-0.5405	0.0000
valPOL	-0.5450	0.0000
valPOL.1	-0.5450	0.0000
valBEL.1	-0.5452	0.0000
valBEL	-0.5452	0.0000
valNLD	-0.5526	0.0000
valNLD.1	-0.5526	0.0000
valEA19.1	-0.5548	0.0000
valEA19	-0.5548	0.0000
SToxx.1	-0.5700	0.0000
SToxx	-0.5700	0.0000
valRUS.1	-0.5743	0.0000
valRUS	-0.5743	0.0000
valCAN	-0.5790	0.0000
valCAN.1	-0.5790	0.0000
valSWE	-0.5855	0.0000
valSWE.1	-0.5855	0.0000
valEST.1	-0.5921	0.0000
valEST	-0.5921	0.0000
valCHL	-0.5938	0.0000
valCHL.1	-0.5938	0.0000

valTUR.1	-0.5959	0.0000
valTUR	-0.5959	0.0000
valCZE.1	-0.5997	0.0000
valCZE	-0.5997	0.0000
valDEU.1	-0.6070	0.0000
valDEU	-0.6070	0.0000
valDNK.1	-0.6209	0.0000
valDNK	-0.6209	0.0000
valOECD	-0.6331	0.0000
valOECD.1	-0.6331	0.0000
valGBR	-0.6665	0.0000
valGBR.1	-0.6665	0.0000
valZAF.1	-0.6927	0.0000
valZAF	-0.6927	0.0000
valJPN	-0.7132	0.0000
valJPN.1	-0.7132	0.0000
valCHN.1	-0.7134	0.0000
valCHN	-0.7134	0.0000
valUSA	-0.7159	0.0000
valUSA.1	-0.7159	0.0000
valOECD.1	-0.7243	0.0000
valOECD	-0.7243	0.0000
valG-7.1	-0.7272	0.0000
valG-7	-0.7272	0.0000