

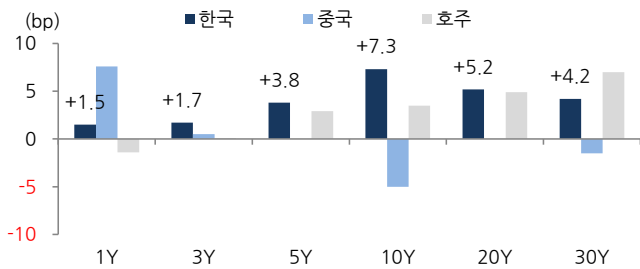
주요국 기준 금리

국 가	한국 (BOK)	미국 (FRB)	유로존 (ECB)	영국 (BOE)	호 주 (RBA)	일 본 (BOJ)	중 국 (PBOC)
기준 금리(%)	0.50	0.25	0.00	0.10	0.25	-0.10	3.85
차기 중앙은행 일정	2020-08-27	2020-09-17	2020-09-10	2020-09-17	2020-09-01	2020-09-17	-

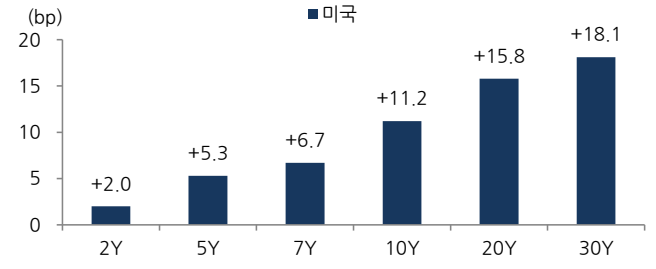
* 중국 LPR 1Y (Loan Prime Rate) 기준

주간 변동 (국가 / 만기 / 구간별)

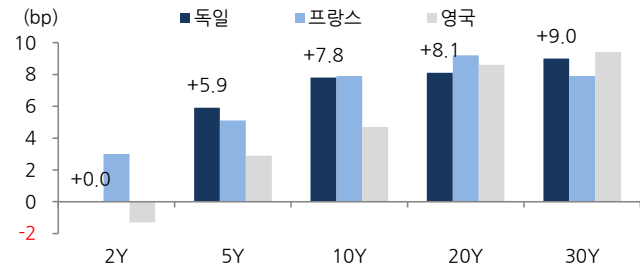
한국 - 중국(20Y 제외) - 호주



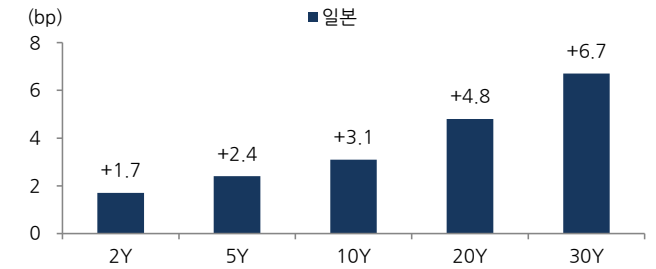
미국



독일 - 프랑스 - 영국



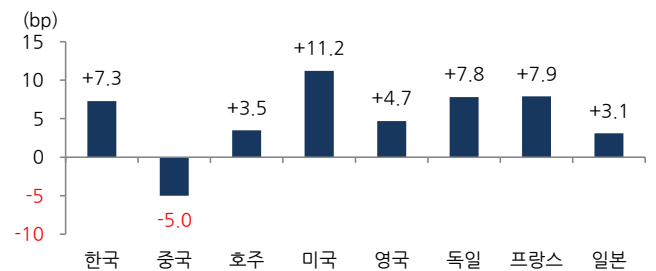
일본



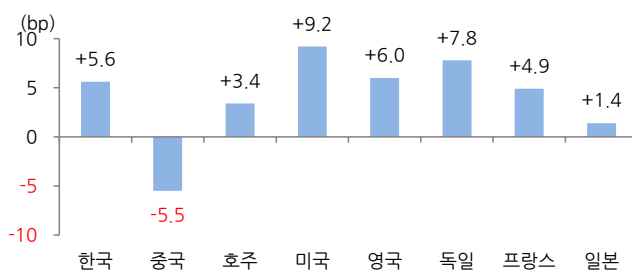
2Y (한국/중국/호주 3Y)



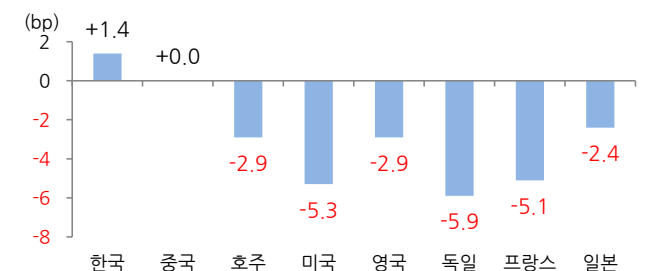
10Y



10Y2Ys (한국/중국/호주 10Y3Ys)



30Y5Ys



출처 : Check, Bloomberg

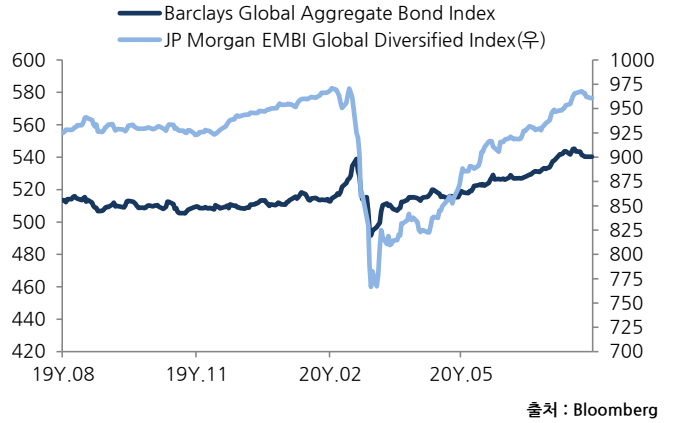
Weekly Global Bond

주요 시장 지표

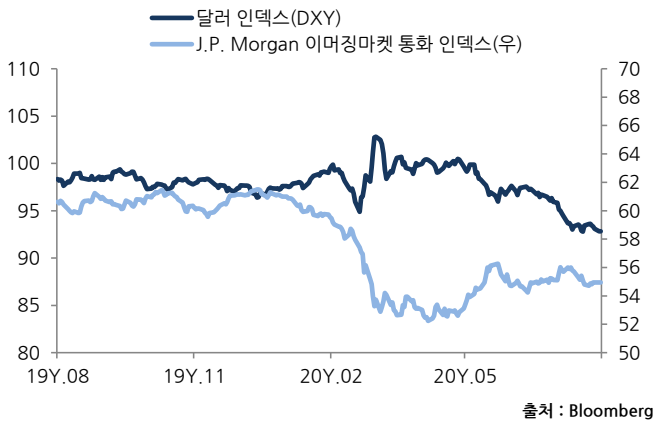
금융시장 변동성 지수



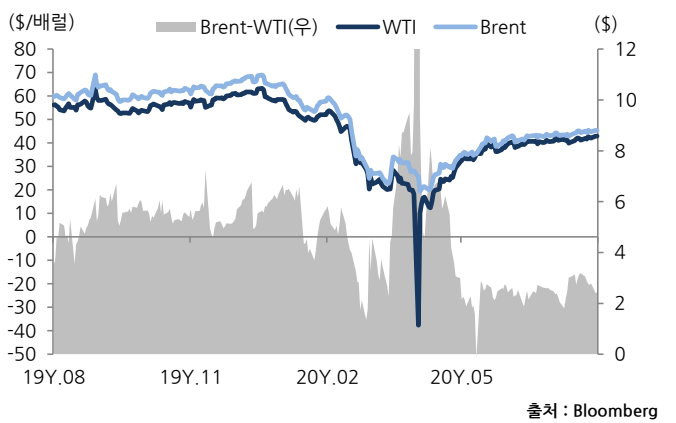
글로벌 채권 지수 (글로벌 종합, 이머징 달러표시 국공채)



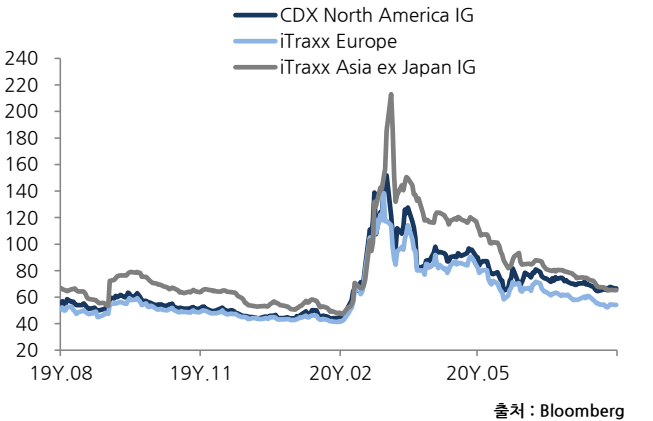
달러 인덱스



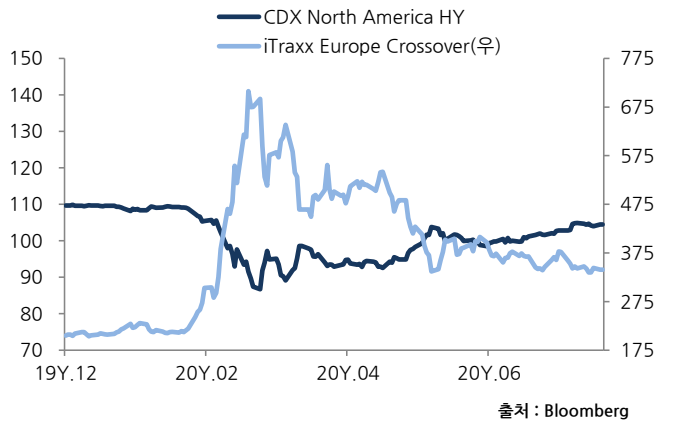
국제 유가



Credit Index (투자등급 기업) - 북미/유럽/아시아(ex Japan)



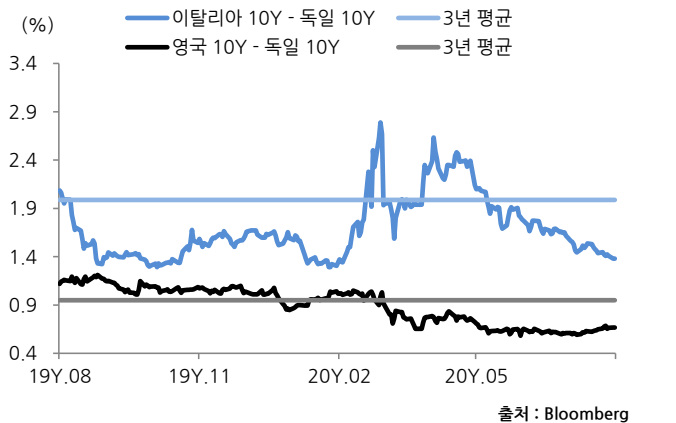
Credit Index (투기등급 기업) - 북미/유럽



미국 10Y - 독일 10Y 스프레드



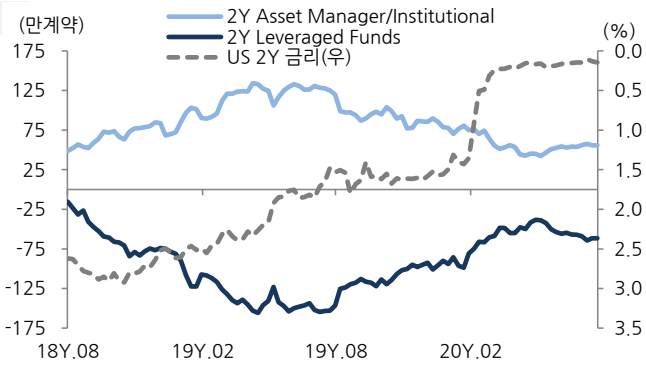
유로존 10Y 스프레드



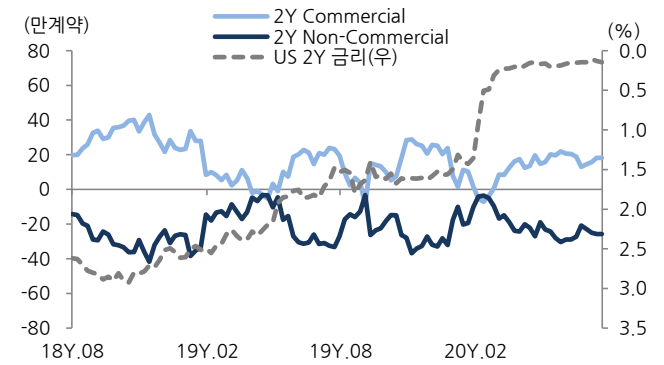
Weekly Global Bond

US CFTC Weekly Report, Net Open-Interest (화요일 기준 미결제약정 금요일 발표)

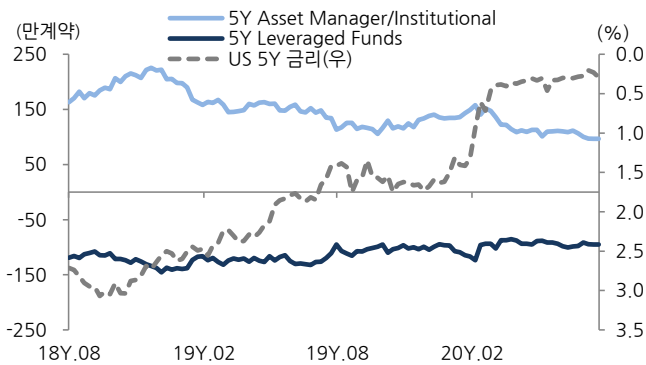
TFF - 2Y T-Note



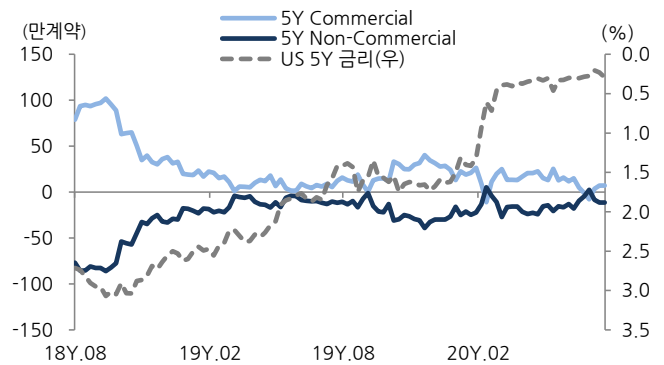
COT - 2Y T-Note



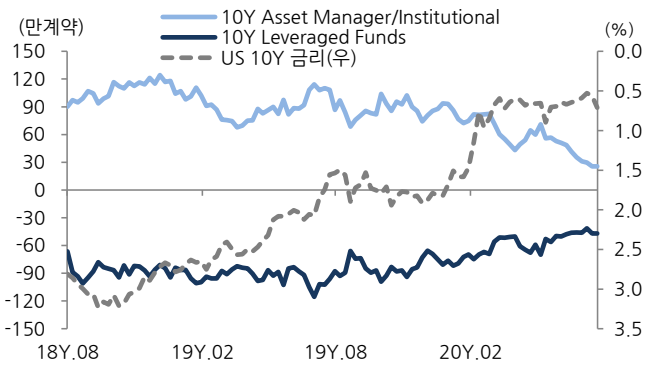
TFF - 5Y T-Note



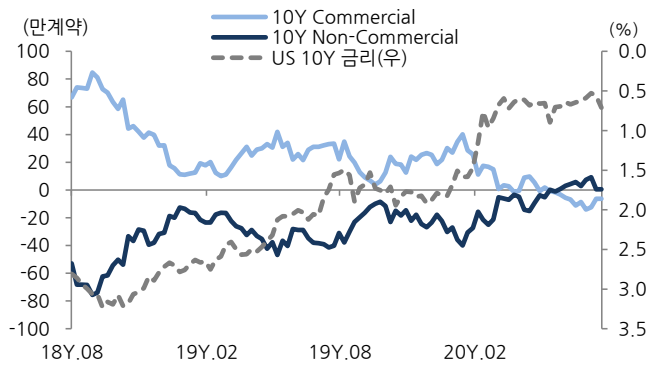
COT - 5Y T-Note



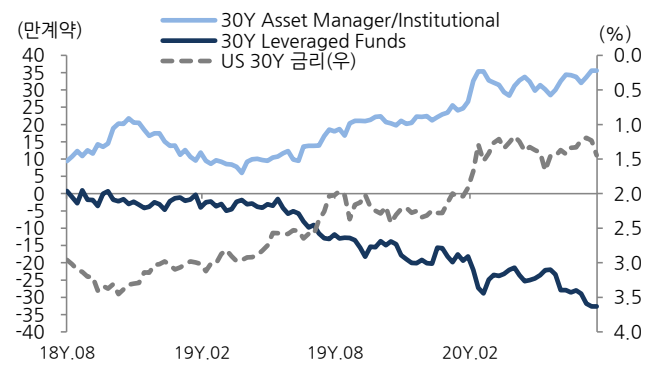
TFF - 10Y T-Note



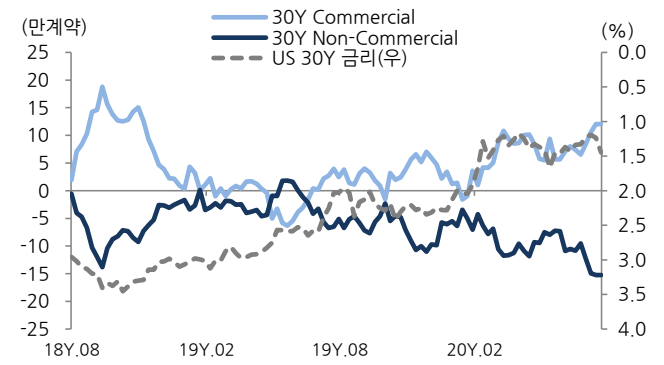
COT - 10Y T-Note



TFF - 30Y T-Bond



COT - 30Y T-Bond



[CFTC 보고서 참고]

출처 : CFTC, Bloomberg

*TFF(Traders in Financial Futures) Report : 참여 주체별 포지션 구분

① Dealer - 주로 헤지 목적 거래, ② Asset Manager/Institutional - 연기금 및 뮤추얼 펀드 등 기관투자자, ③ Leveraged Funds - 헤지 펀드 및 Prop. Trader 등

* COT(Commitment of Traders) Report : 참여 목적별 포지션 구분

① Commercial - 헤지 목적 거래(상업적 목적 거래, 거래소 규정 충족 필요), ② Non-Commercial - 헤지 목적 이외 거래(비상업적거래, 투기적 목적으로 해석)