

WEEKLY BOND REPORT

2002.12.10

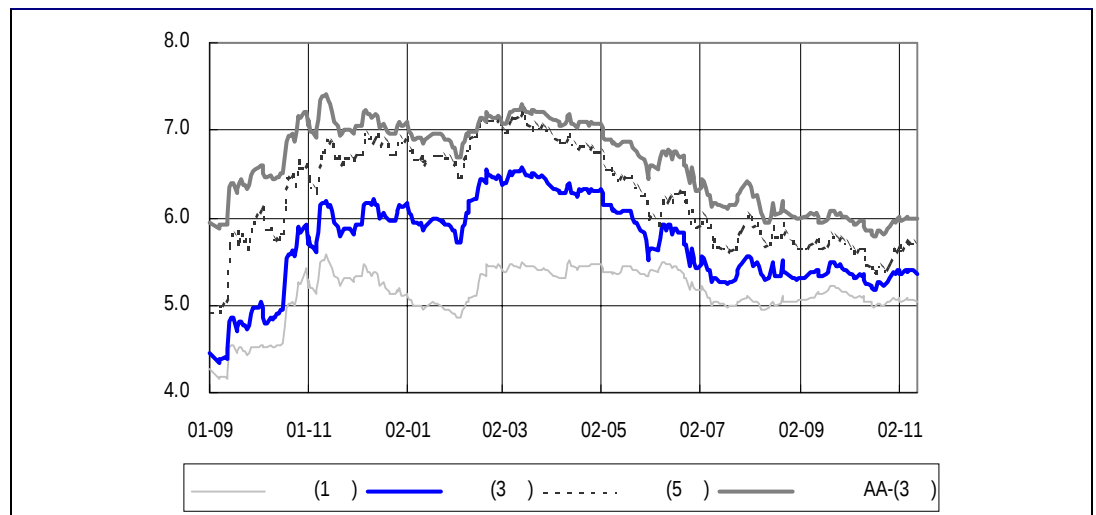
1.

- 가 ,
- 가 .

2. : 5.25% ~ 5.45%

- (6.0%)
- book-closing 가
- 5.40% 5.30%

[1] 1



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...

..

가

3

5.37%~5.39%

가

.

.

3

5.30%~5.35%

5

가

가

. KTB12

3

3

3

2-4, 2-7,

5

2-2

가

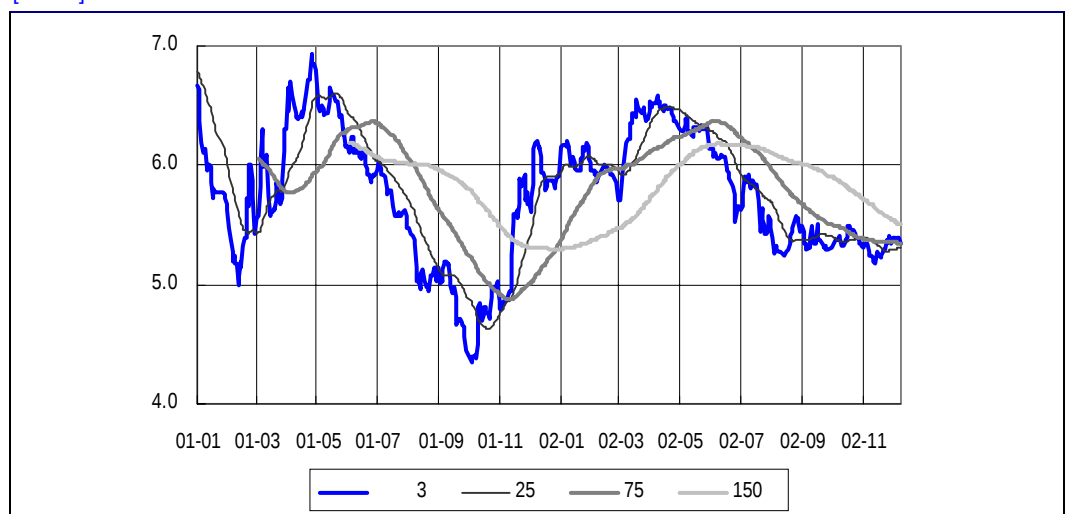
1.

: 6 5.37%, 13 5.32%, 75 5.35%, 150 5.50%

: 6 5.38%, 13 5.38%, 75 5.35%, 150 5.47%

가 5.34%

[2] 3



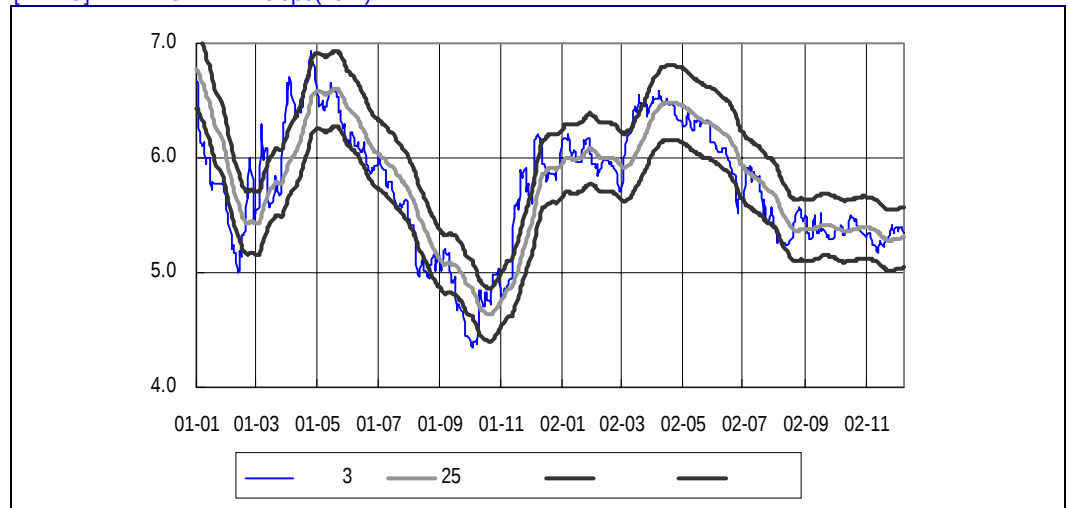
:

2. Envelope

3 5.62%, 5.08%, 5.38% : 가 5.34%

5 5.92%, 5.36%, 5.67% : 가 5.65%

[3] 3 Envelope(25)

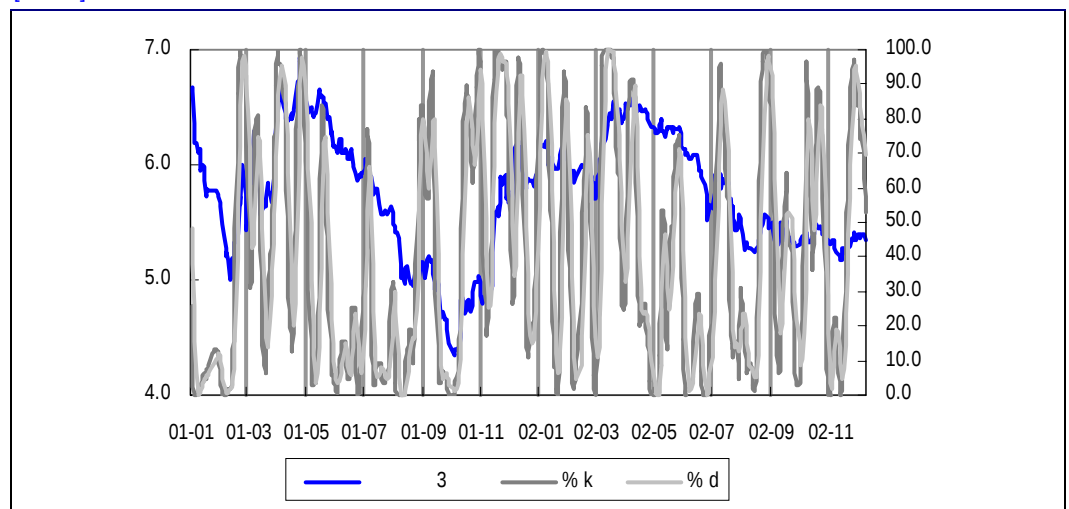


3.

3 %K(52.73), %D(69.47) , 5 %K(76.13), %D(88.30)

11/29 %K가 %D

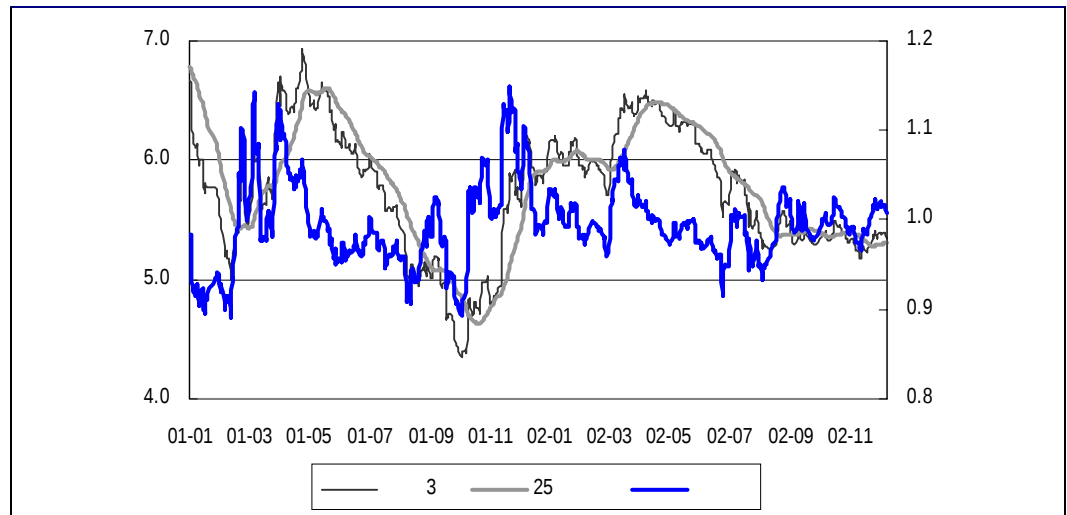
[4] 3



4.

3 101 , 5 102 .

[5] 3 25



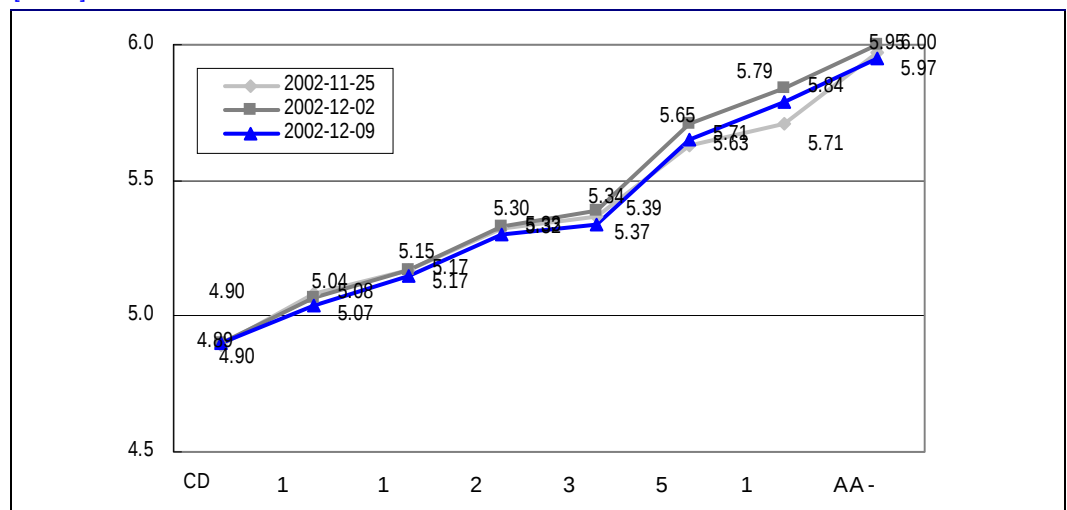
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5.

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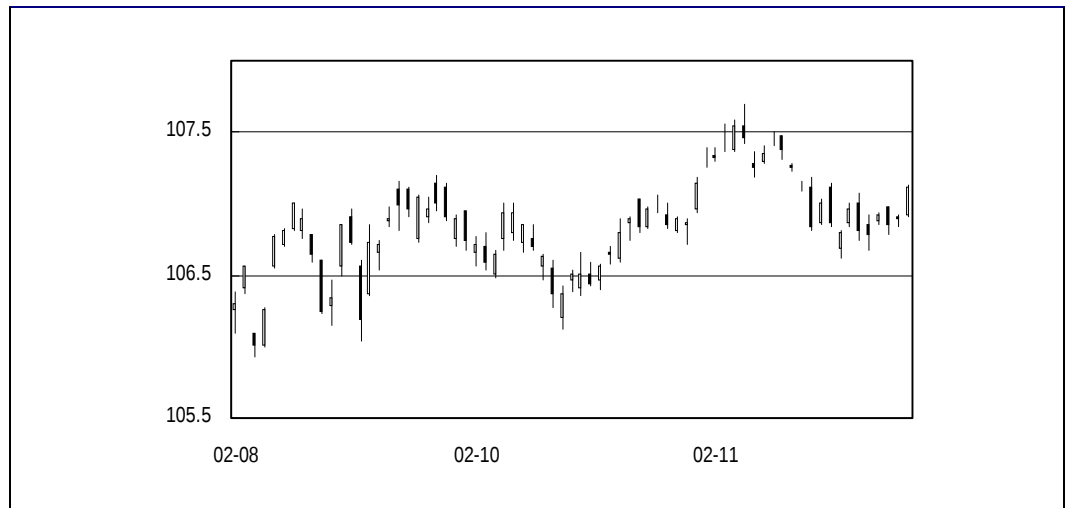
[6]



:

1. 107.00-107.40

[7]



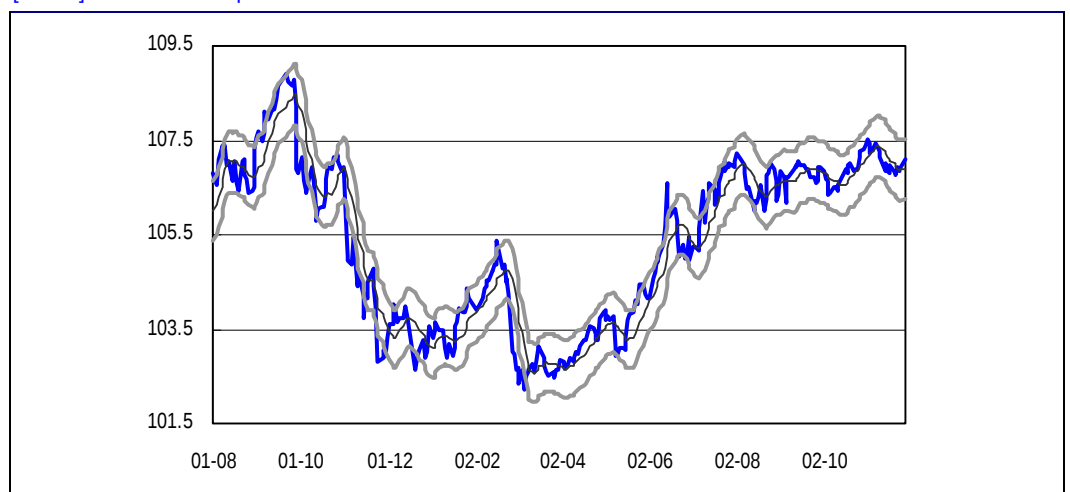
:

가

12 5 10 가 가 3 가 가 .

[8]

Envelope

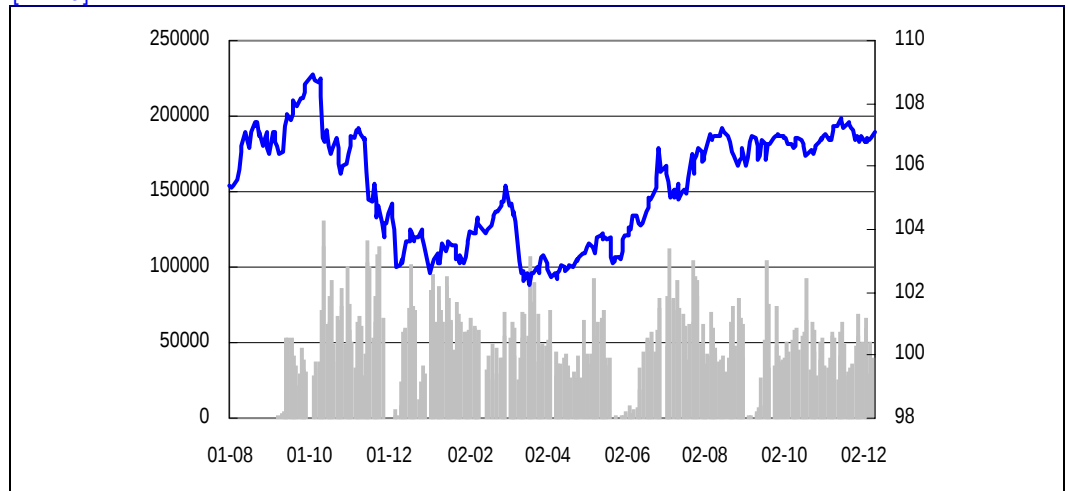


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2.

107.00-107.10 가
가 107.30-40
3 5.20 가 가
.

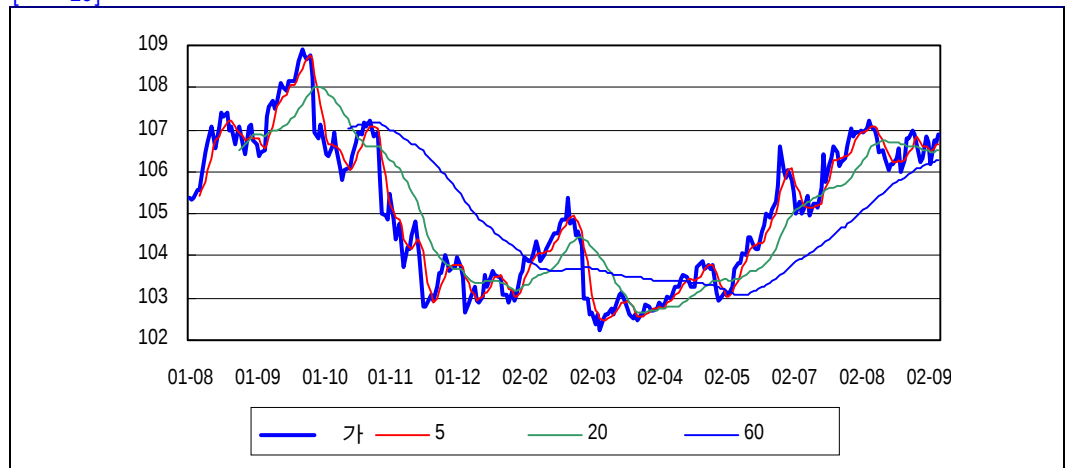
[9]



3. ,

5 106.90, 10 106.89, 20 107.10, 60 106.89 20
가 5 10
20 가 60
106.90
가 10
.

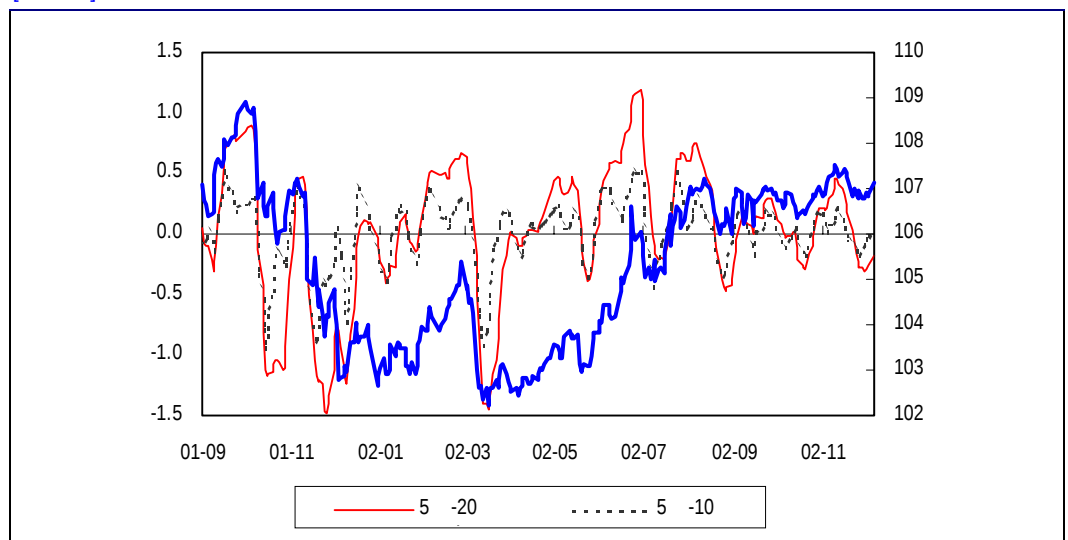
[10]



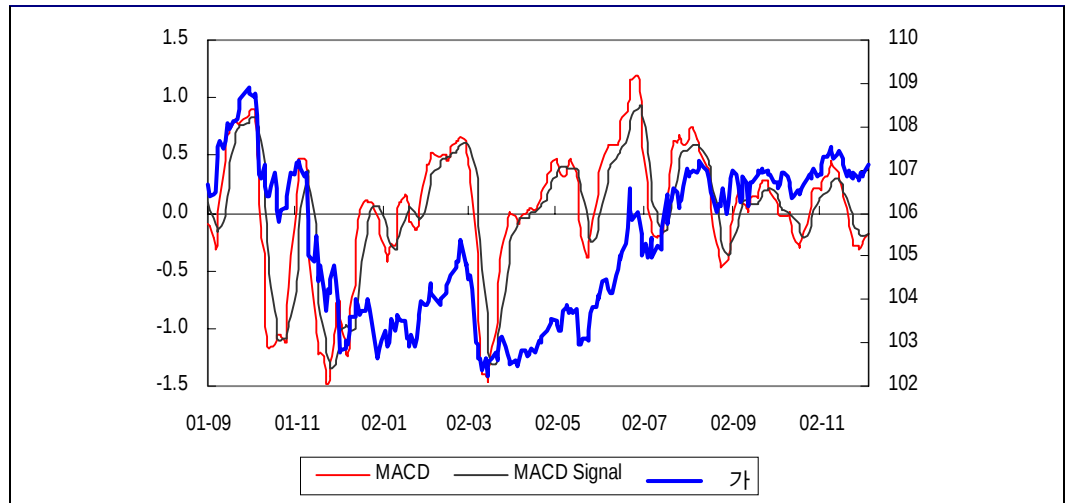
4. MACD

5 10
MACD-OSC
가
2-3 가

[11]



[12] MACD



ISM

10 4.347%

1.5% ISM 10 50 70%

54.7, 3 5.10%, 10

50bp

3 21 가 UAL

, 11

2 1.86%, 5 3.09%, 10 4.08%, 30 4.98%

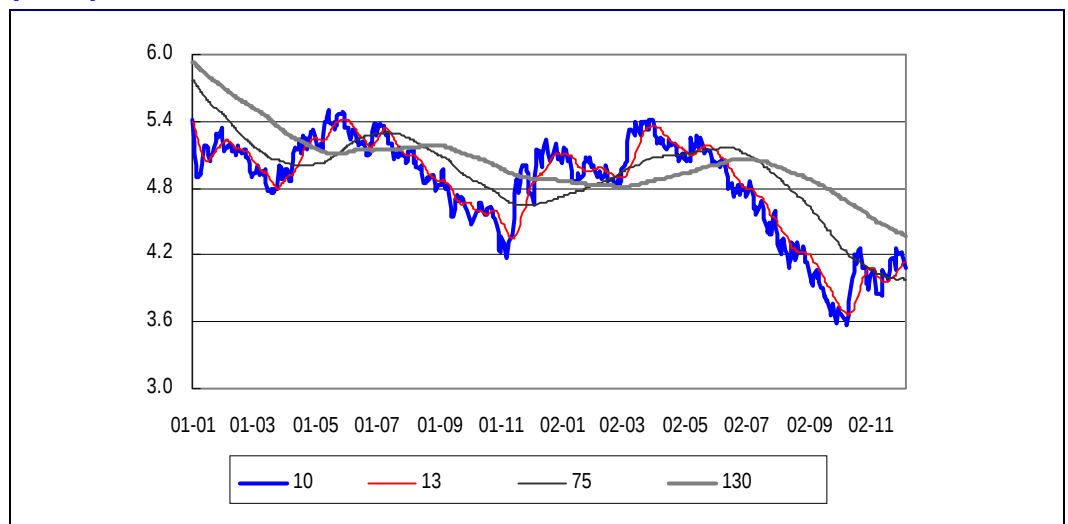
10, 30 13

가 MACD

가

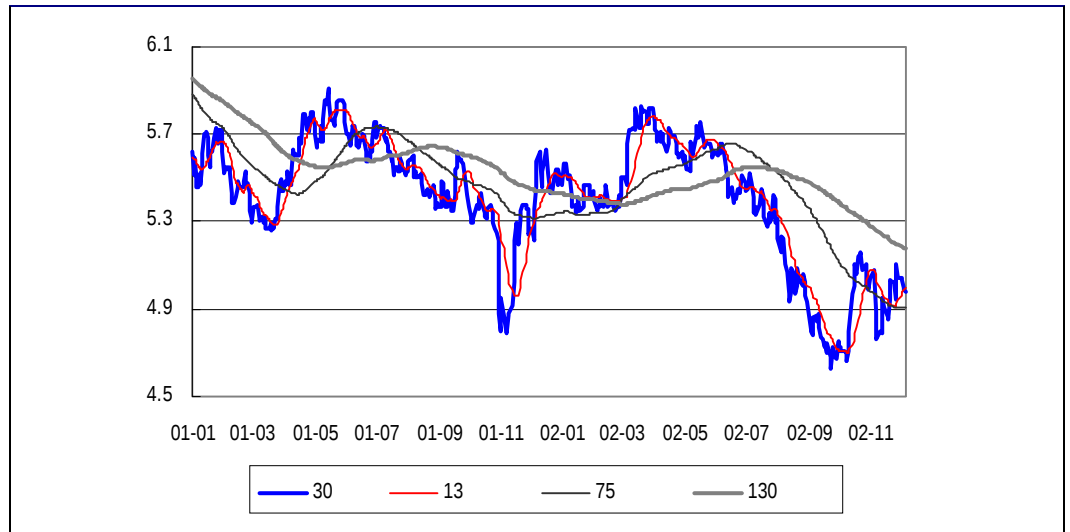
10 3.98% - 4.17%, 30 4.91% - 5.11%

[13] 10



: Bloomberg

[14] 30



: Bloomberg

2

...

1.4

6.800 ,

5,800

Book Closing

2.8

1 1.4

7500

7300

26600

81 1.1

2.2

5

2

1

1

81 1.1

2

5

6

Asset Swap

/

3 5.30%

5 5.60%

가

가

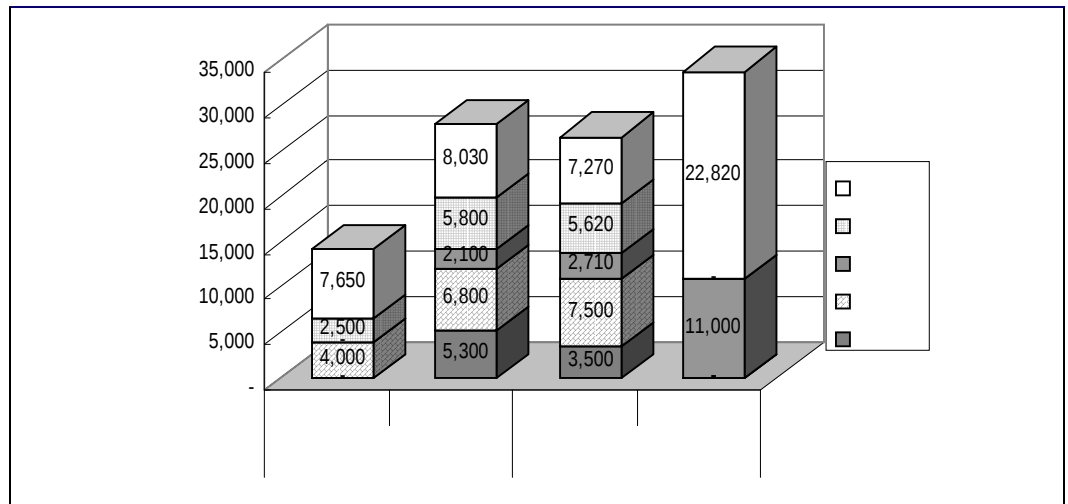
가

Asset Swap

Book Closing

가

[15] :



-
-

.

12 : 가 1 7
가 1 3
가
, MMF 가 , 2
3 가
3

: 가 가 .

. 가
12 가
12 MMF
가 가 가 .

[1] ()

	11/1	11/27	11/28	11/29	12/2	12/3	12/4		
	4,795,570	4,825,222	4,818,651	4,826,056	4,809,885	4,808,649	4,811,998	16,428	- 13,224
	707,900	706,677	706,731	707,261	706,057	705,562	703,601	- 4,299	- 3,076
	11/1	11/28	11/29	12/2	12/3	12/4	12/5		
	97,577	95,748	95,834	95,509	95,572	95,416	95,415	- 2,162	- 333
()	141,397	139,796	139,667	139,588	139,516	139,599	139,374	- 2,023	- 422
()	352,790	331,312	330,992	331,990	330,082	329,704	328,729	- 24,061	- 2,583
()	240,823	244,007	244,221	244,264	244,516	244,631	244,694	3,871	687
()	339,953	355,375	359,939	358,526	360,194	359,700	359,150	19,197	3,775
MMF	485,618	508,245	512,657	513,582	520,319	526,755	530,757	45,139	22,512
	1,658,158	1,674,484	1,683,311	1,683,459	1,690,199	1,695,805	1,698,119	39,961	23,635

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[2] ()

11/1	11/29	12/2	12/3	12/4	12/5	12/6		
88,748	92,358	93,541	94,362	93,603	93,843	93,386	4,638	1,028

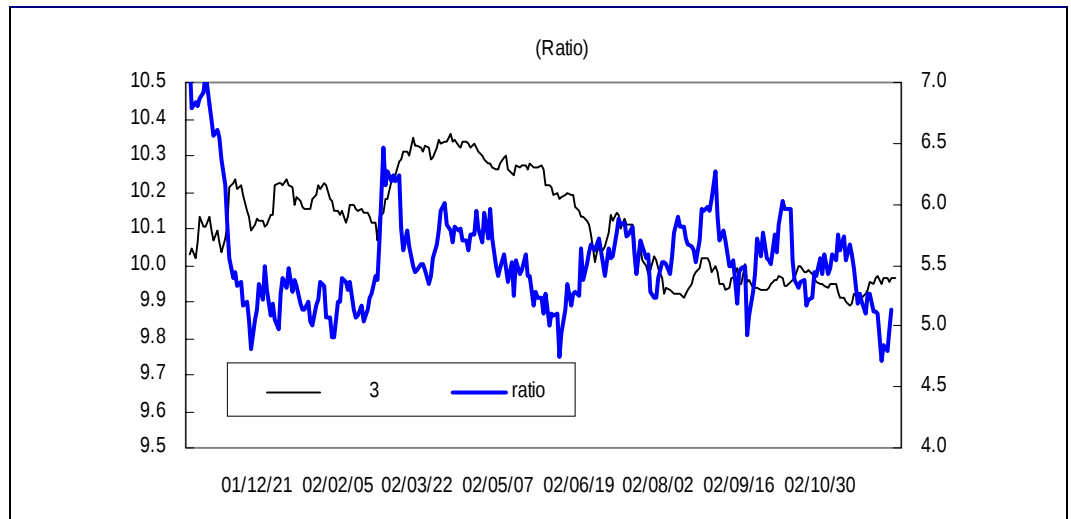
:

: 가 가 MF 가
 5 가 23
 가 2-11 5.60% 가
 . 23 5
 12 35

I.

1. (\)/ (\$)

[16]



[3] (\)/ (\$)

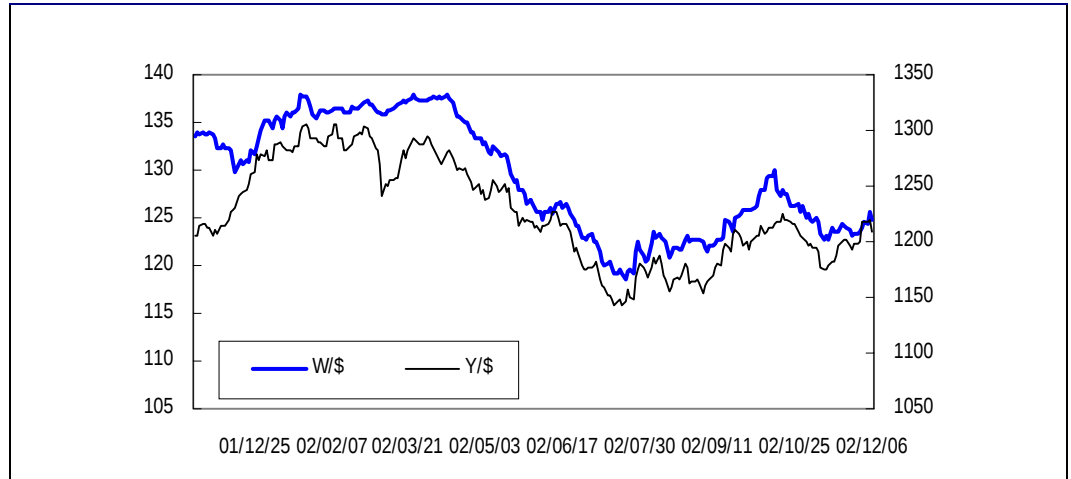
12/2	3	4	5	6
1212.5 (+3.7)	1217.8 (+5.3)	1216.4 (-1.4)	1226.5 (+10.1)	1220.0 (-6.5)

- 10/30 1231.8 1

- / 11 1200~1220 3 , 가가 1220

2. (¥)/ (\$)-

[17]



[4] (¥)/ (\$)-

12/2	3	4	5	6
124.47 (+1.95)	124.69 (+0.22)	124.84 (+0.15)	124.91 (+0.42)	123.53 (-1.53)

- , “ . /

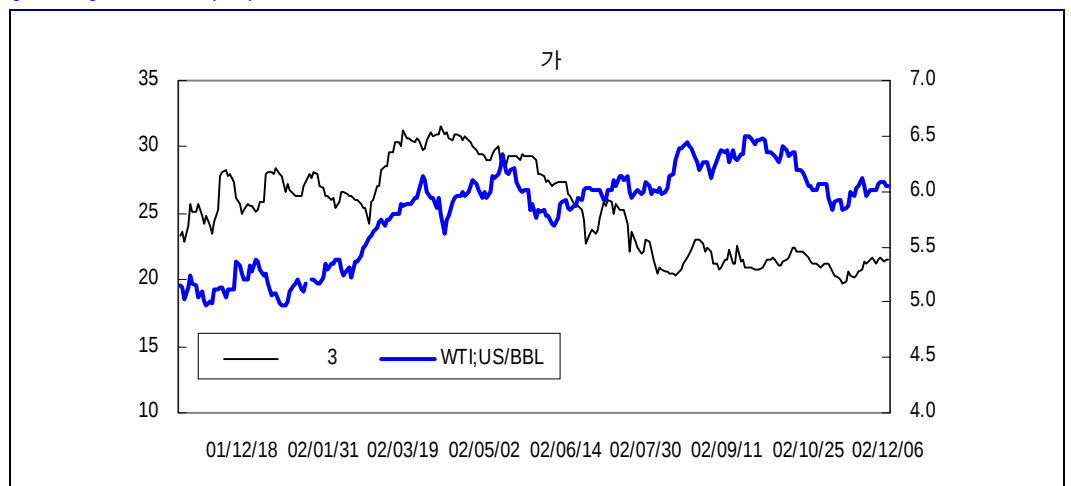
150~160 ” 가

- 12/6 11 가 가

- , ,

3. WTI (\$)

[18] 가(WTI)



[5] WTI (\$)

12/2	3	4	5	6
27.24 (+0.35)	27.30 (+0.06)	26.71 (-0.51)	27.38 (+0.68)	26.93 (-0.45)

4. DUBAI (\$)

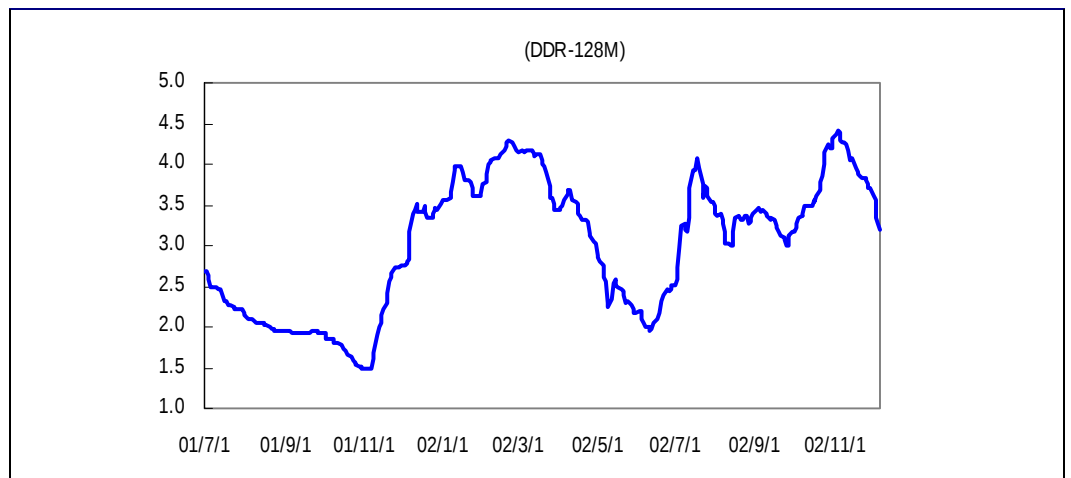
[6] DUBAI (\$)

12/2	3	4	5	6
24.19 (+0.12)	24.39 (+0.20)	23.76 (+0.37)	24.30 (+0.54)	24.01 (-0.29)

- (7) (6) 가
가 가 가

5. (DDR-128M)

[19] (DDR-128M)



[7] (DDR-128M)

12/2	3	4	5	6
3.58 (-0.06)	3.42 (-0.16)	3.30 (-0.12)	3.25 (-0.05)	3.20 (-0.05)

- DDR D 가 . DDR D 11
4

6. (3 - 1CALL)

[20] (3 - 1CALL)

