

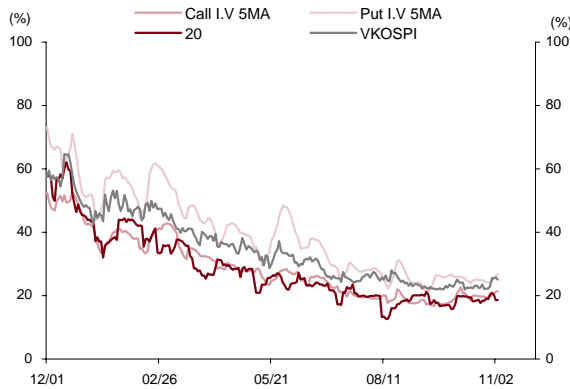
KOSPI200

KOSPI200 :

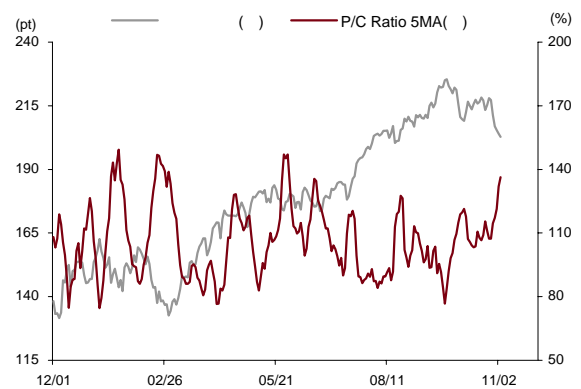
	:	220.00
	:	200.00
2	:	205.67
1	:	204.23
	:	203.42
1	:	201.98
2	:	201.17



KOSPI200



Put/Call Ratio()



KOSPI200

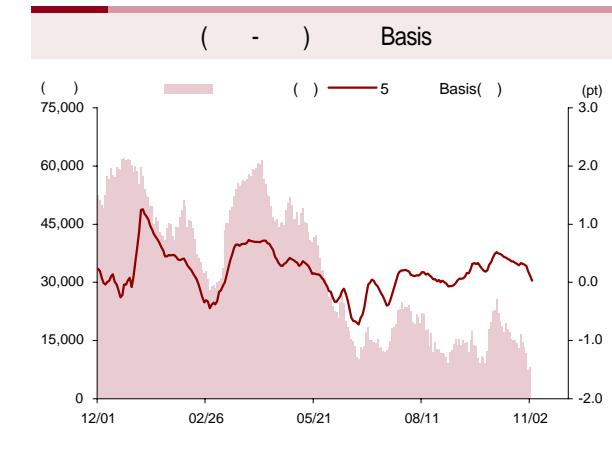
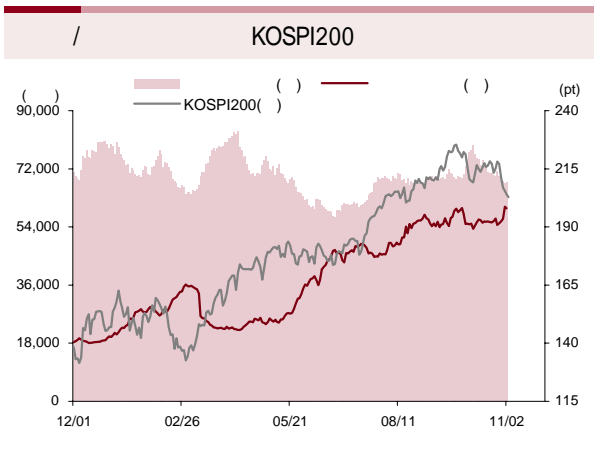
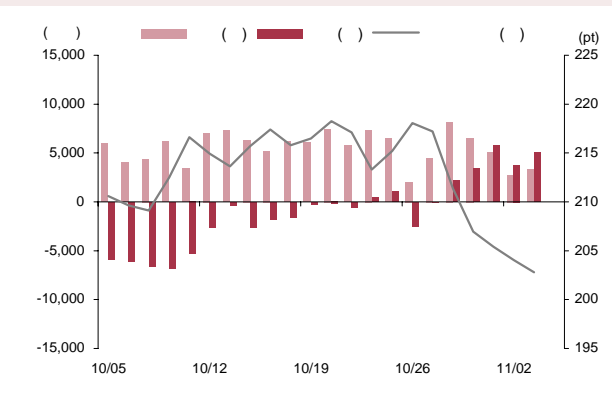
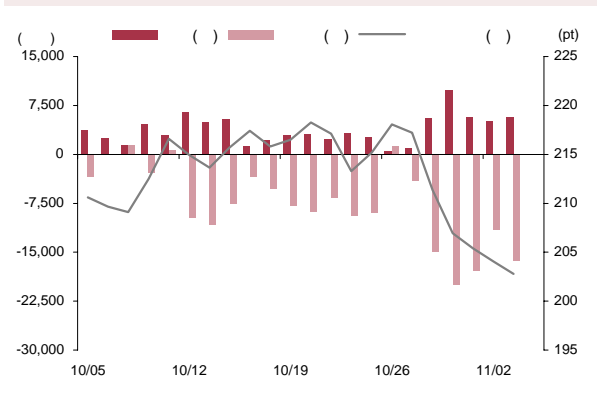
		KOSPI200 1	KOSPI200 2
	0.225	195.49 ~ 210.77	187.84 ~ 218.42
/	0.200 0.260	194.30 ~ 209.94	185.47 ~ 216.75
(20)	0.185	196.83 ~ 209.43	190.52 ~ 215.74
:	1	68.3%, 2	95.4%

KOSPI200

	가	가	가	가	가	가				
KOSPI200	203.13	- 1.12	204.49	204.93	202.95	78,935				
101DC	202.80	- 1.25	203.85	204.85	202.60	286,699	110,775	203.72	- 0.33	37
101E3	201.10	- 1.80	203.30	201.00	201.00	178	3,791	203.16	- 2.03	128

						(: ,)				
						/				
	130,793	2,824	90,571	58,312	4,294					
가	203.73	203.45	203.71	203.72	-	11/03	294,491	71,209	60,742	66,580
	131,349	4,137	91,125	53,661	6,520	11/02	186,632	280,971	59,737	67,808
가	203.73	203.66	203.75	203.68	-	10/30	534,448	88,694	60,298	67,591
	556	1,313	554	- 4,651	2,228	10/29	400,312	245,775	56,499	68,097
	3,275	5,048	5,640	- 16,243	2,280	10/28	292,733	182,324	55,656	68,918
(5)	- 1,189	5,136	4,677	- 12,254	3,630	10/27	257,969	54,809	55,154	69,807

[TR 5481 가]

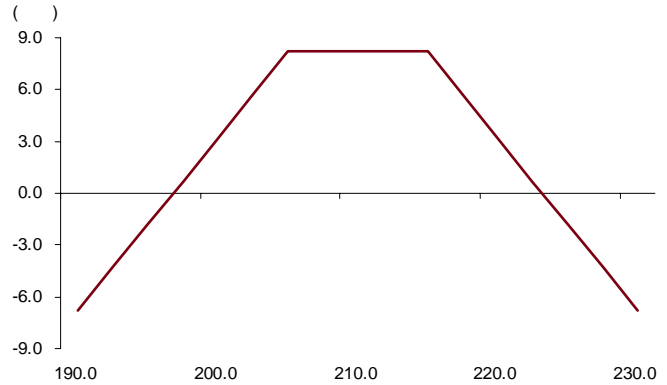


11 Short Strangle

215.0 + 205.0 ()

OTM 가 가 가

11



KOSPI200

가

()		()		()		(: , pt)	
가		가		가		가	
2,742,495	0.35	2,771,308	0.35	980,802	0.35	995,183	0.92
50,321	0.13	34,438	0.29	32,829	0.51	33,347	0.52
2,367,899	0.79	2,337,643	0.78	2,431,559	1.13	2,445,015	1.14
2,319,705	0.76	2,290,044	0.77	1,942,359	1.09	1,910,223	1.09

()		()		()		()	
-28,813	-8	-344,172	398	-14,381	-3	-65,897	106
15,883	-4	6,004	-19	-518	0	-24,142	-2
30,256	32	113,290	90	-13,456	-34	322,405	-93
29,661	-7	395,047	-366	32,136	37	-181,330	-6

(+), (-)

