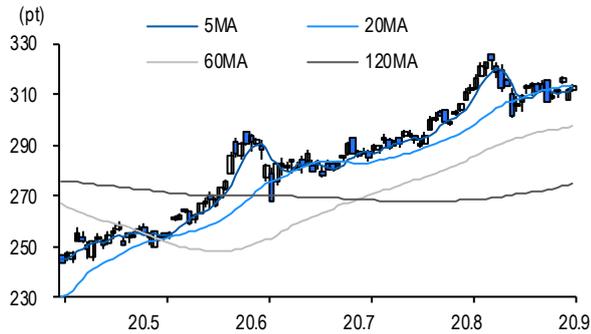


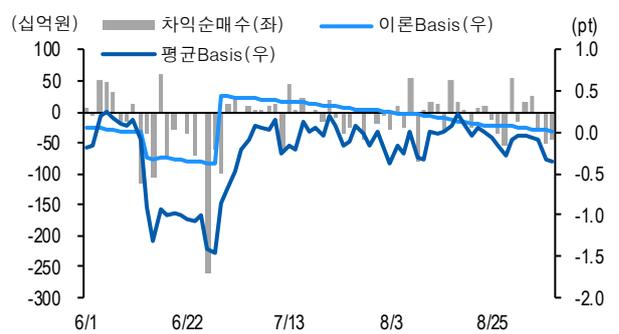


선물옵션시장 지표 2020.9.8

	증가(pt)	등락률(%)	등락폭(pt)	거래대금	미결제
KOSPI200	313.67	0.53	1.64	9,820.3	-
선물 9월물	313.55	0.80	2.50	18,247.0	274,166
선물 12월물	313.10	0.71	2.20	921.3	99,916
9월물(mini)	313.60	0.82	2.40	1,855.6	151,732
10월물(mini)	312.96	0.75	2.32	98.6	35,337

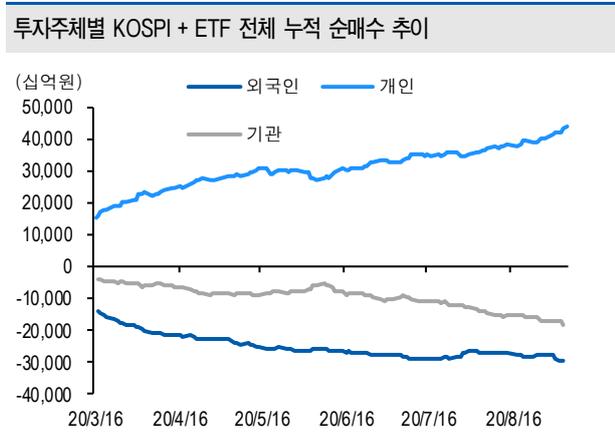


	이론값	평균값	현재가	과리율(%)
K200 베이스스	0.02	-0.35	-0.12	-0.12%
베이스스(mini)	0.02	-0.35	-0.07	-0.12%
제1스프레드(SP)	-0.15	-0.46	-0.50	-0.10%
합성선물 베이스스(ATM)	0.02	-0.15	-0.15	-0.05%



	KOSPI	ETF 전체	KOSPI+ETF	차익 PR	비차익 PR	K200F	K200F(mini)	콜옵션	풋옵션	주식선물전체
외국인	-248.5	2.6	-246.0	0.0	-158.3	-30.4	-118.9	8.1	-1.1	-9.4
개인	545.0	4.2	549.2	0.0	1.5	9.8	-19.5	-6.6	0.9	14.0
기관	-297.5	-3.3	-300.8	-44.0	-112.6	13.6	137.7	-0.5	1.7	-2.8
금융투자	-147.2	-13.2	-160.4	-29.7	-26.3	4.1	138.0	0.8	1.8	-11.6
투신	-19.2	14.2	-5.0	0.0	-9.9	-13.7	-0.3	-1.3	0.0	19.0
은행+보험+기타금융	-45.2	1.0	-44.2	-0.3	-17.0	-18.2	0.0	0.0	0.0	0.6
연기금+국가자차체	-90.7	-6.6	-97.3	-14.0	-51.8	41.4	0.0	0.0	0.0	-10.8
기타법인	1.1	-3.4	-2.4	0.0	0.1	7.0	0.6	-1.1	-1.6	-1.8

자료: KRX, 유안타증권 리서치센터



자료: KRX, 유안타증권 리서치센터

