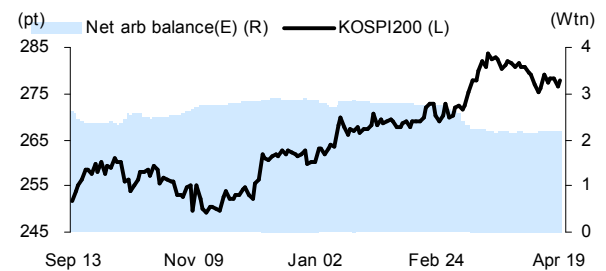
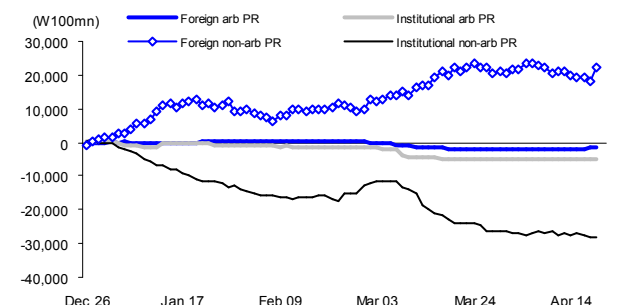


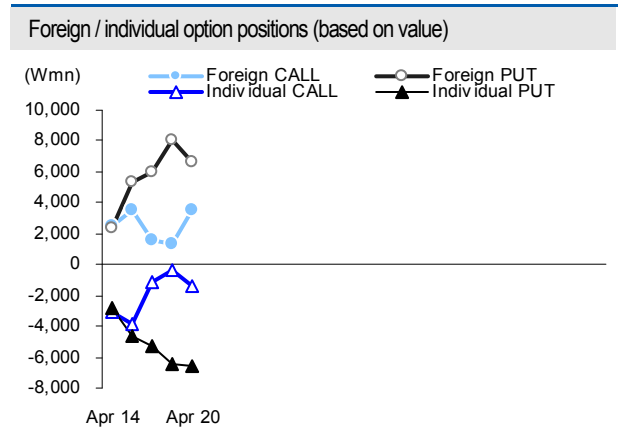
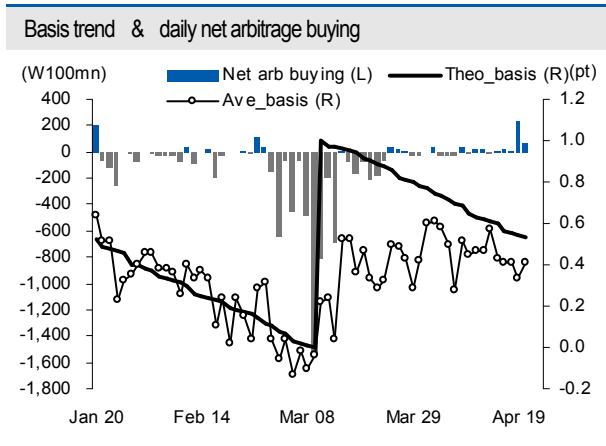
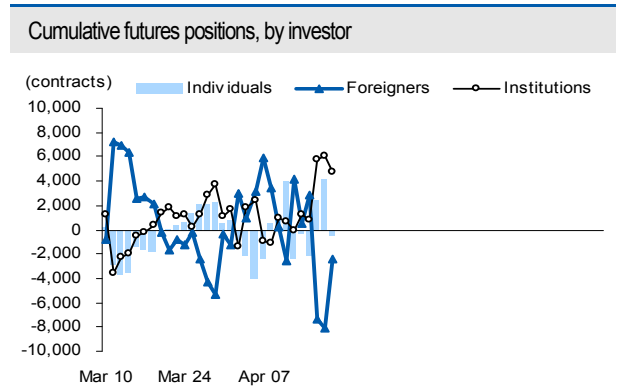
Market data				
	KSP1706	KSP1709	KOSPI200	KOSPI
DoD (pt)	1.40	1.40	1.27	10.75
DoD (%)	0.51%	0.50%	0.46%	0.50%
Close price	278.35	278.80	277.76	2,149.15
Trd volume	175,493	2,441	Trd vol ('000)	268,315
Open interest	268,360	20,128	Trd val (Bil)	5,133



PProgram trading / PR, by investor (W100mn)			
Market basis	0.59	Arb net buying	75
Average basis	0.41	Non-arb net buying	3,375
Theoretical basis	0.54	#1 spread (SP)	1
% Divergence	0.02	SP trading volume	100
Mini-K200 Mkt. basis	0.24	Mini-K200 Ave. Basis	0.12

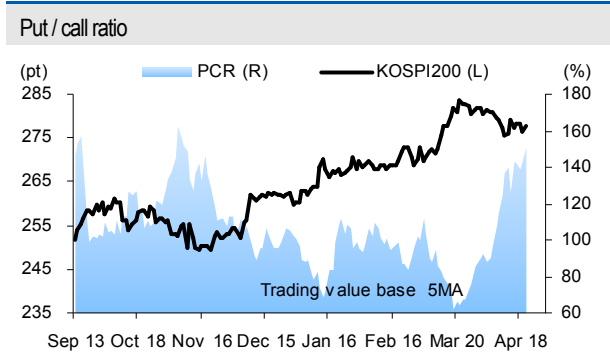


Trading positions, by investor			
	Foreigners	Individuals	Institutions
Spot (W100mn)	763	-2,761	2,236
Futures (contracts)	5,666	-4,785	-1,249
Cumulative futures	-2,450	-583	4,773
CALL (contracts)	16,039	-12,674	-4,968
Cumulative CALL	28,946	1,650	-26,460
PUT (contracts)	53,083	-35,286	-20,078
Cumulative PUT	157,779	-129,321	-26,886

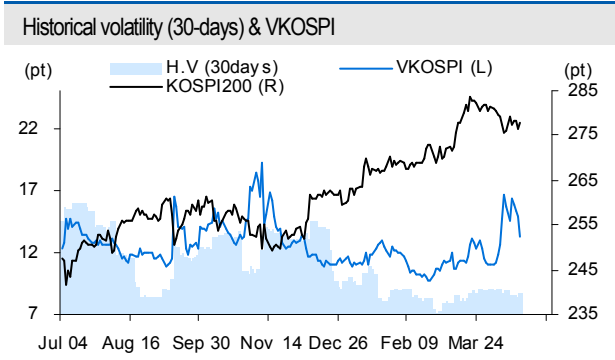


Source: KRX, Yuanta Securities (KOR)

Derivatives market brief



	PCR	DoD	5-MA
Volume	118.76	38.10	120.93
Value	111.88	-37.02	150.86

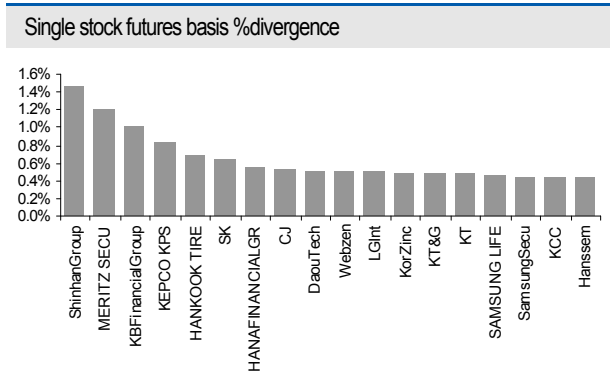


	VKOSPI	H.V.	CALL I.V.	PUT I.V.
Prev day	13.30	8.73	9.90	13.10
Chg	-1.57	0.03	-0.40	-1.00

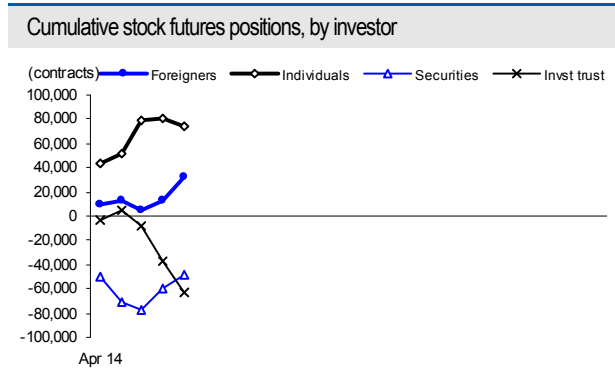
Single stock futures market (top 10 most traded)

Stock	Spot (Asset)			Single stock futures						Trading value
	Price	Chg (%)	Value	Price	Chg (%)	Value	Volume	Open interest	Basis	
SK hynix	51,400	3.11	181,798	51,400	2.59	33,912	66,520	85,714	0	18.65
MIRAE ASSET DAEWOO	8,610	1.65	18,564	8,610	1.29	3,598	41,973	86,086	0	19.38
LG Display	29,800	-2.61	91,135	29,750	-3.09	9,529	31,710	57,288	-50	10.46
KiaMtr	34,900	2.35	33,699	34,800	2.2	10,091	29,059	82,431	-100	29.95
Woori Bank	14,200	0.71	20,980	14,200	0.71	3,834	27,162	79,546	0	18.28
DSINFRA	9,450	0.53	15,909	9,430	0.64	2,497	26,534	34,628	-20	15.70
Kakao	90,800	4.13	140,120	91,000	4.12	20,562	22,896	11,031	200	14.67
KBFinancialGroup	50,000	-0.2	44,506	50,500	0.8	10,717	21,465	38,196	500	24.08
SamsungElec	2,014,000	-1.52	852,640	2,017,000	-1.75	432,281	21,350	31,549	3,000	50.70
LGCHEM	279,000	3.14	96,393	280,000	2.94	45,391	16,312	7,657	1,000	47.09
			1,495,744			572,414	304,981	514,126		38.27

Note: Price (won), trading value (Wmn), basis (won), chg (%), volume (contracts), open interest (contracts)



Note: Basis divergence (%) = Basis / spot close price



Source: KRX, Yuanta Securities (KOR)