| | |
|---|---|
| 공시일 | 2011-06-22 |
| 기준일 | 2011-06-21 |

# 스마트코스피200인덱스1호(주식-파생형)(종)

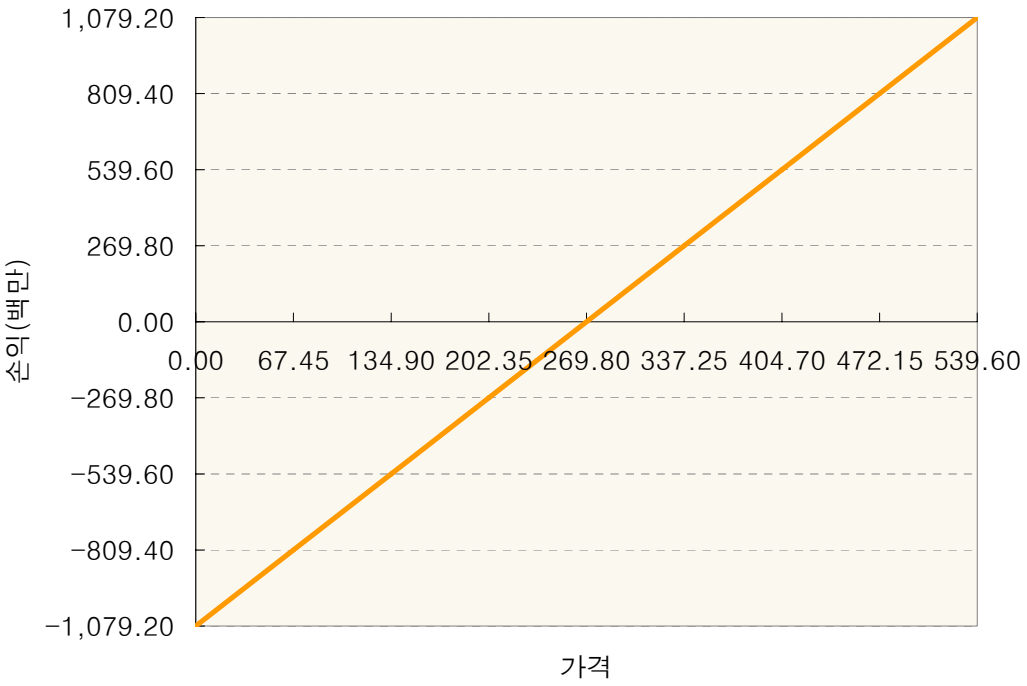
## 1. 계약금액

(단위:백만원)

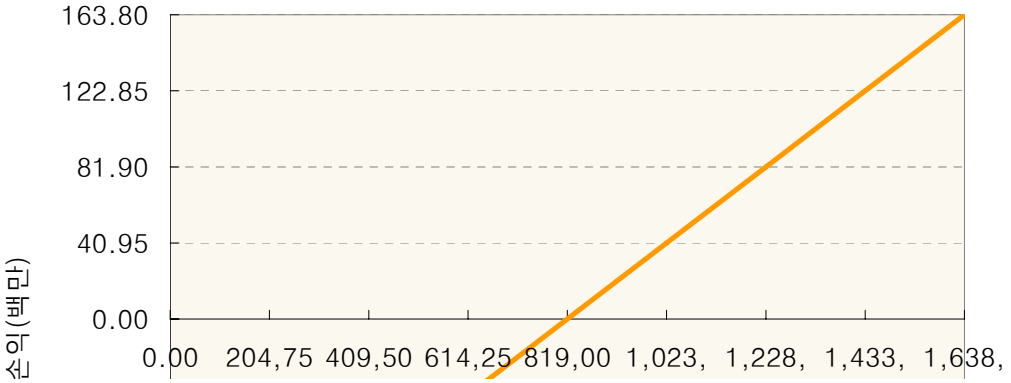
| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 신규 | 유가증권 | 옵션 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 1,243 | 0 | 1,243 | 장내 |
| 누계 | 유가증권 | 옵션 | 0 | 1,936 | -1,936 | 장내 |

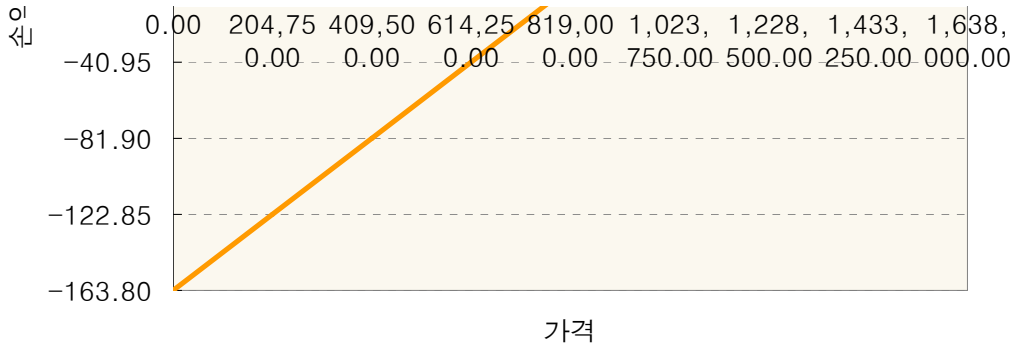
## 2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

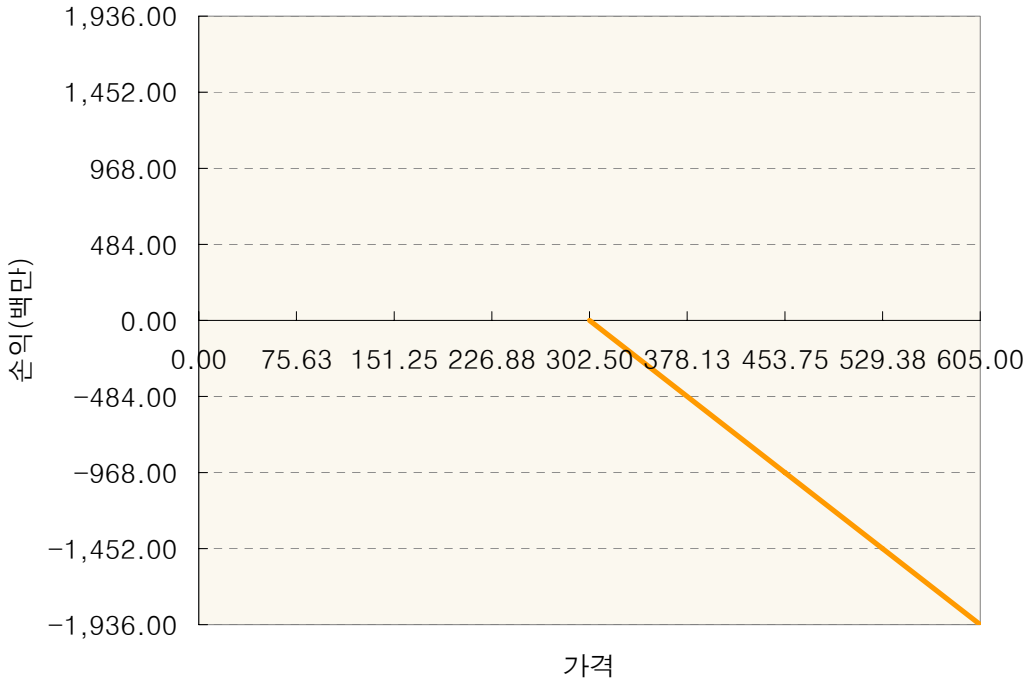



KR4111F90001-2011-09 삼성전자개별선물






KR4201F73022-2011-07 콜302.5




### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 86

| | 기초자산의 변동성 | | | | | | |
|---|---|---|---|---|---|---|---|
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -86 | -86 | -86 | -86 | -86 | -86 | -86 |
| -5.33% | -57.3 | -57.3 | -57.3 | -57.3 | -57.3 | -57.3 | -57.3 |
| -2.67% | -28.7 | -28.7 | -28.7 | -28.7 | -28.7 | -28.7 | -28.7 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 28.7 | 28.7 | 28.7 | 28.7 | 28.7 | 28.7 | 28.7 |
| 5.33% | 57.3 | 57.3 | 57.3 | 57.3 | 57.3 | 57.3 | 57.3 |
| 8.00% | 86 | 86 | 86 | 86 | 86 | 86 | 86 |

KR4111F900 2011-09 삼성전자개별선물 13

| | 기초자산의 변동성 | | | | | | |
|---|---|---|---|---|---|---|---|
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -13 | -13 | -13 | -13 | -13 | -13 | -13 |
| -5.33% | -8.7 | -8.7 | -8.7 | -8.7 | -8.7 | -8.7 | -8.7 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| -2.67% | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 |
| 5.33% | 8.7 | 8.7 | 8.7 | 8.7 | 8.7 | 8.7 | 8.7 |
| 8.00% | 13 | 13 | 13 | 13 | 13 | 13 | 13 |
| | KR4201F730 2011-07 콜302.5 | | | | | | 20 |
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | 0.4 | 0.4 | 0.4 | 0.4 | 0.4 | 0.4 | 0.4 |
| -5.33% | 0.4 | 0.4 | 0.4 | 0.4 | 0.4 | 0.3 | 0.2 |
| -2.67% | 0.4 | 0.4 | 0.4 | 0.3 | 0.2 | 0.1 | -0.1 |
| 0% | 0.4 | 0.3 | 0.2 | 0 | -0.3 | -0.7 | -1.3 |
| 2.67% | 0.2 | -0.1 | -0.5 | -1.1 | -1.9 | -2.9 | -4 |
| 5.33% | -1 | -1.9 | -3.1 | -4.4 | -6 | -7.7 | -9.5 |
| 8.00% | -5.3 | -7.3 | -9.5 | -11.9 | -14.3 | -16.9 | -19.6 |

**4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)** (단위:백만원)

| |
|---|
| 97 |

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

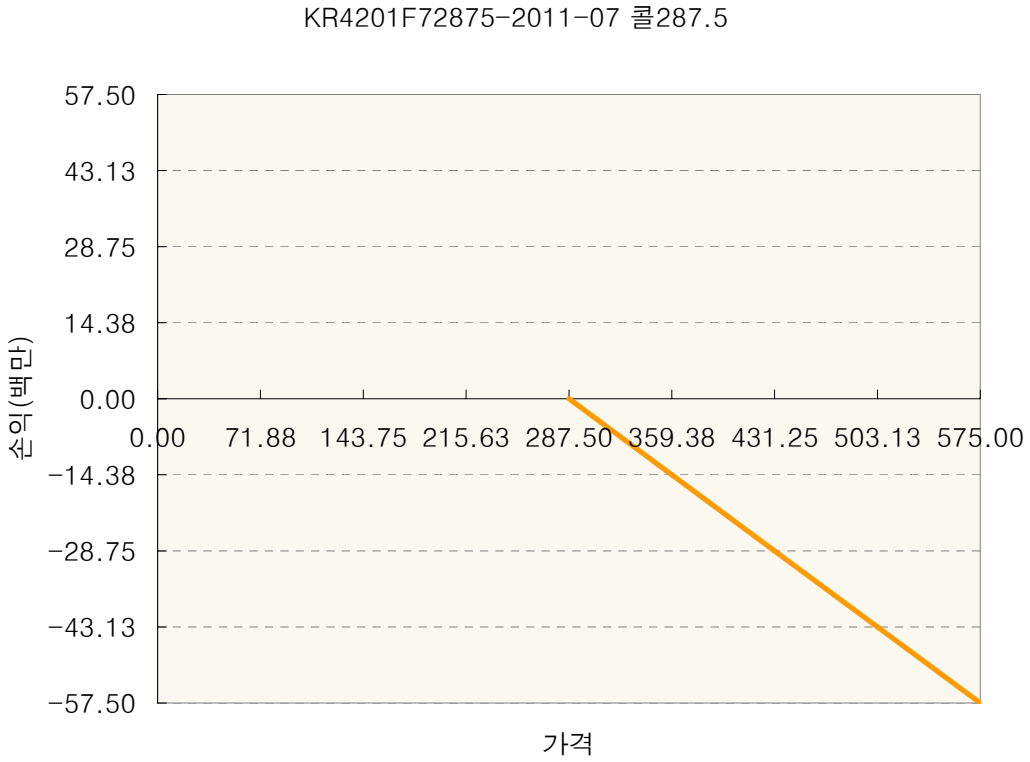
# 달마다행복모(주식혼합-파생형)

## 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 옵션 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 옵션 | 0 | 58 | -58 | 장내 |

## 2. 만기시점의 손익구조




## 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4201F728 2011-07 콜287.5 2

| | 기초자산의 변동성 | | | | | | |
|---|---|---|---|---|---|---|---|
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 |
| -5.33% | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 |
| -2.67% | 0.1 | 0.1 | 0.1 | 0.1 | 0.1 | 0 | 0 |
| 0% | 0.1 | 0.1 | 0 | 0 | 0 | -0.1 | -0.1 |
| 2.67% | 0 | -0.1 | -0.2 | -0.2 | -0.3 | -0.4 | -0.5 |
| 5.33% | -0.4 | -0.5 | -0.6 | -0.7 | -0.8 | -0.9 | -1 |
| 8.00% | -1.1 | -1.2 | -1.3 | -1.4 | -1.5 | -1.6 | -1.7 |

## 4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)

(단위:백만원)

| 1 |
|---|

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

# BEST인덱스플러스알파1호(주식-파생형)(종)

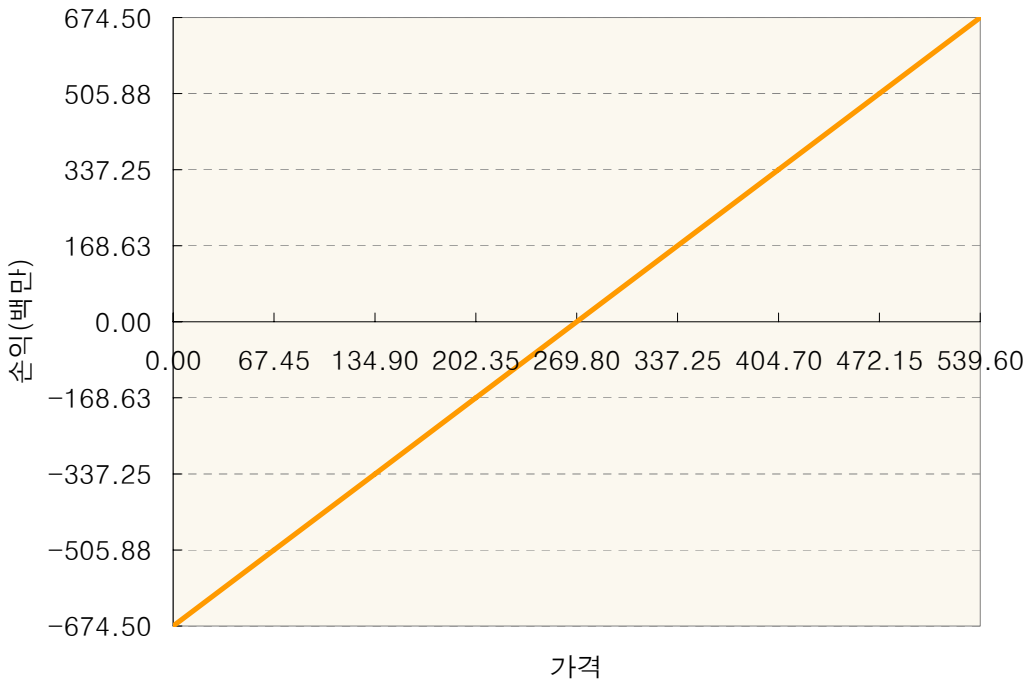
## 1. 계약금액

(단위:백만원)

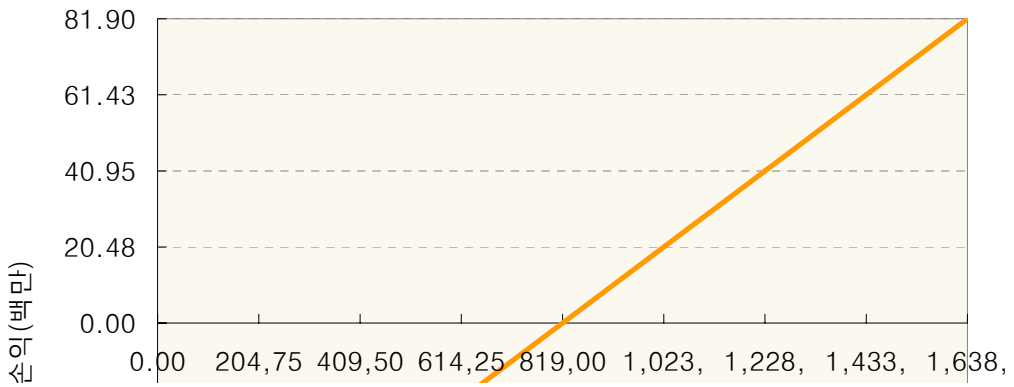
| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 신규 | 유가증권 | 옵션 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 756 | 0 | 756 | 장내 |
| 누계 | 유가증권 | 옵션 | 0 | 1,392 | -1,392 | 장내 |

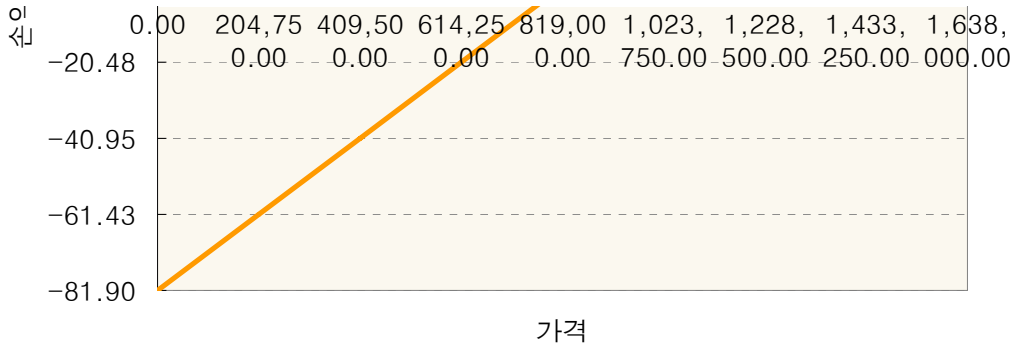
## 2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

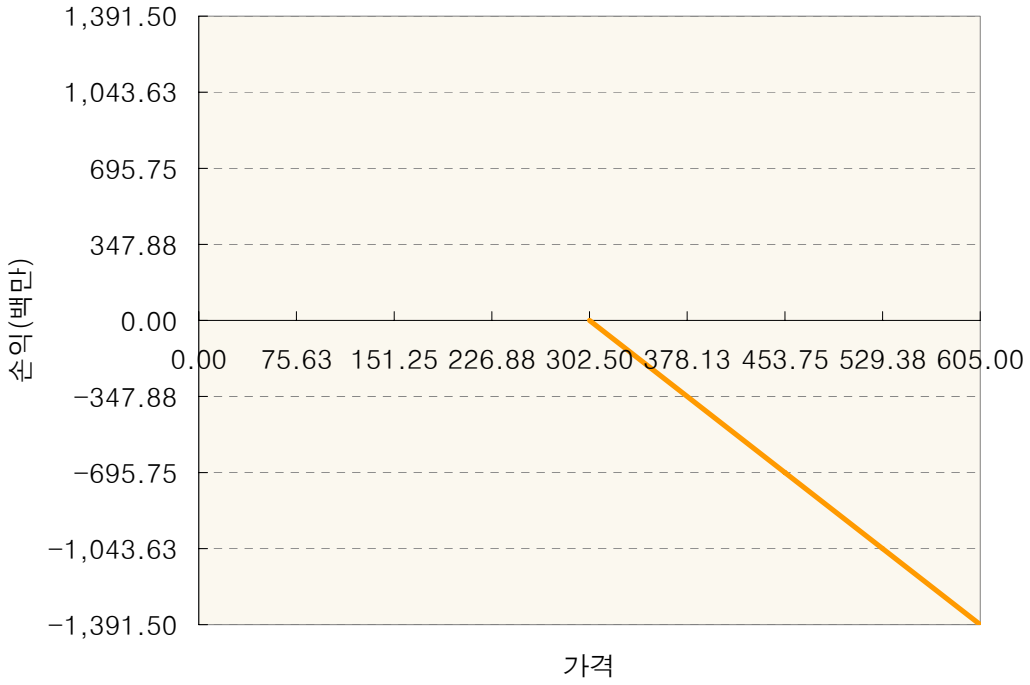



KR4111F90001-2011-09 삼성전자개별선물






KR4201F73022-2011-07 콜302.5




### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| KR4101F900 2011-09 지수선물 | | | | | | | 54 |
|---|---|---|---|---|---|---|---|
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -53.7 | -53.7 | -53.7 | -53.7 | -53.7 | -53.7 | -53.7 |
| -5.33% | -35.8 | -35.8 | -35.8 | -35.8 | -35.8 | -35.8 | -35.8 |
| -2.67% | -17.9 | -17.9 | -17.9 | -17.9 | -17.9 | -17.9 | -17.9 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 17.9 | 17.9 | 17.9 | 17.9 | 17.9 | 17.9 | 17.9 |
| 5.33% | 35.8 | 35.8 | 35.8 | 35.8 | 35.8 | 35.8 | 35.8 |
| 8.00% | 53.7 | 53.7 | 53.7 | 53.7 | 53.7 | 53.7 | 53.7 |
| KR4111F900 2011-09 삼성전자개별선물 | | | | | | | 7 |
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 |
| -5.33% | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 | -4.3 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| -2.67% | -2.2 | -2.2 | -2.2 | -2.2 | -2.2 | -2.2 | -2.2 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 2.2 | 2.2 | 2.2 | 2.2 | 2.2 | 2.2 | 2.2 |
| 5.33% | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 | 4.3 |
| 8.00% | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 |
| | KR4201F730 2011-07 콜302.5 | | | | | | 14 |
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | 0.3 | 0.3 | 0.3 | 0.3 | 0.3 | 0.3 | 0.3 |
| -5.33% | 0.3 | 0.3 | 0.3 | 0.3 | 0.3 | 0.2 | 0.2 |
| -2.67% | 0.3 | 0.3 | 0.3 | 0.2 | 0.2 | 0.1 | -0.1 |
| 0% | 0.3 | 0.2 | 0.1 | 0 | -0.2 | -0.5 | -0.9 |
| 2.67% | 0.1 | -0.1 | -0.4 | -0.8 | -1.4 | -2.1 | -2.8 |
| 5.33% | -0.7 | -1.4 | -2.2 | -3.2 | -4.3 | -5.5 | -6.9 |
| 8.00% | -3.8 | -5.3 | -6.8 | -8.5 | -10.3 | -12.2 | -14.1 |

**4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)** (단위:백만원)

| |
|---|
| 60 |

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

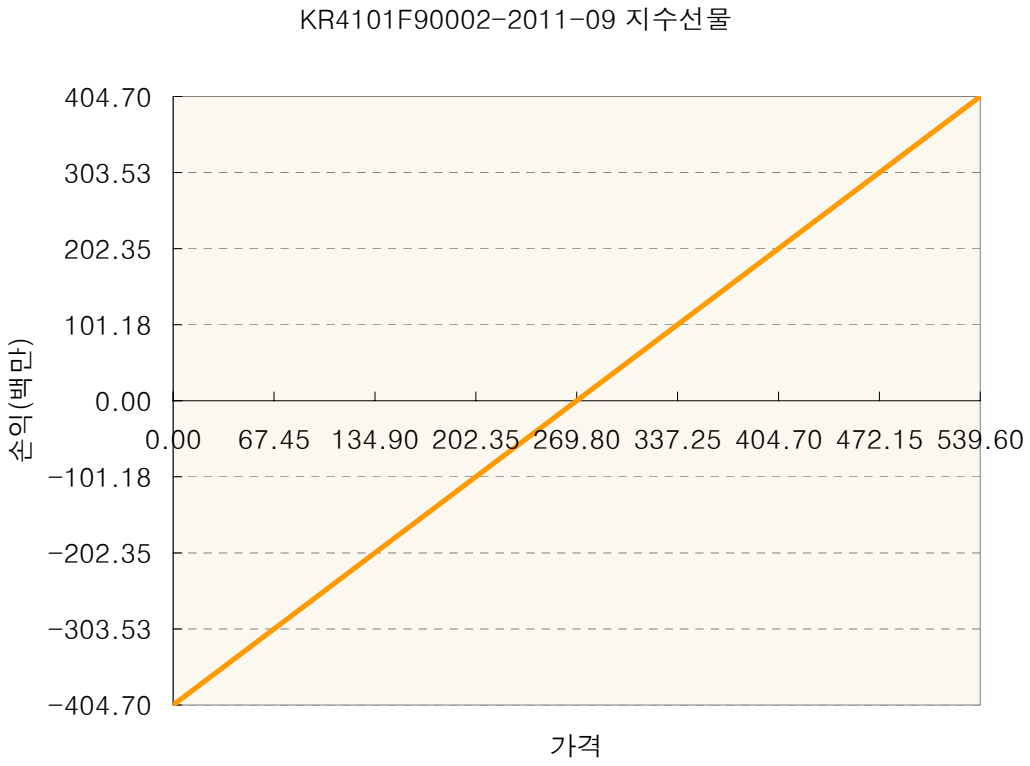
# Tops모아펀더멘탈인덱스1호(주식-파생형)

## 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 405 | 0 | 405 | 장내 |

## 2. 만기시점의 손익구조




## 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| KR4101F900 2011-09 지수선물 | | | | | | | 32 |
|---|---|---|---|---|---|---|---|
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -32.2 | -32.2 | -32.2 | -32.2 | -32.2 | -32.2 | -32.2 |
| -5.33% | -21.5 | -21.5 | -21.5 | -21.5 | -21.5 | -21.5 | -21.5 |
| -2.67% | -10.7 | -10.7 | -10.7 | -10.7 | -10.7 | -10.7 | -10.7 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 10.7 | 10.7 | 10.7 | 10.7 | 10.7 | 10.7 | 10.7 |
| 5.33% | 21.5 | 21.5 | 21.5 | 21.5 | 21.5 | 21.5 | 21.5 |
| 8.00% | 32.2 | 32.2 | 32.2 | 32.2 | 32.2 | 32.2 | 32.2 |

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준) (단위:백만원)

| 29 |
|---|

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

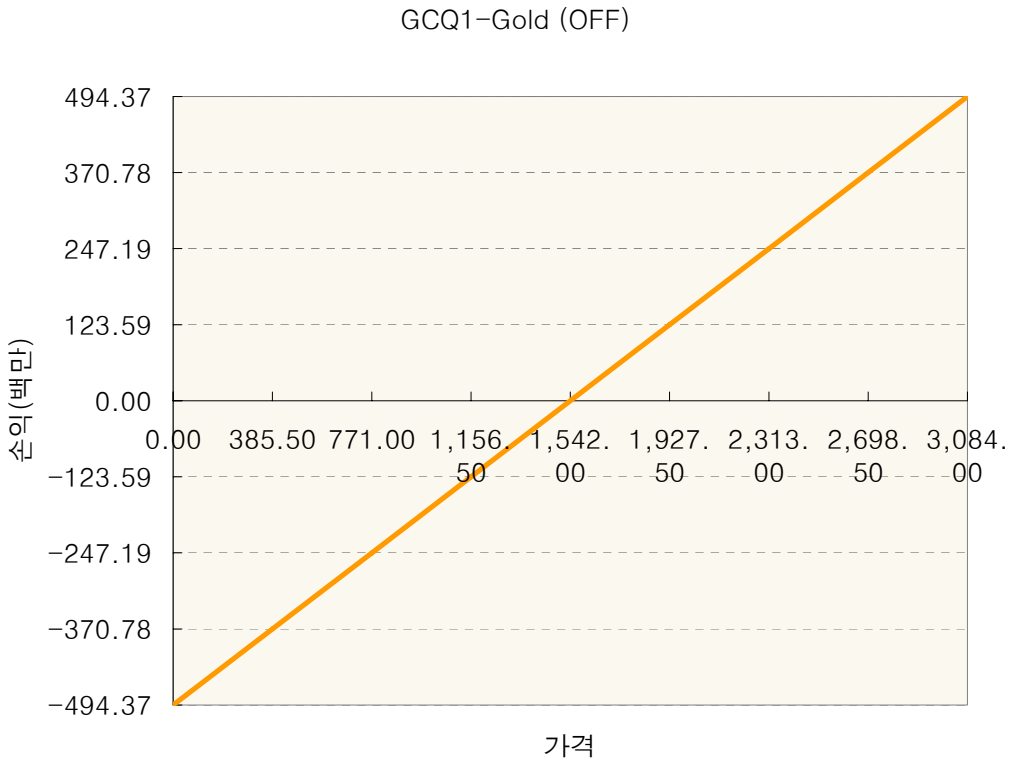
# 메탈인덱스플러스모(채권-파생형)

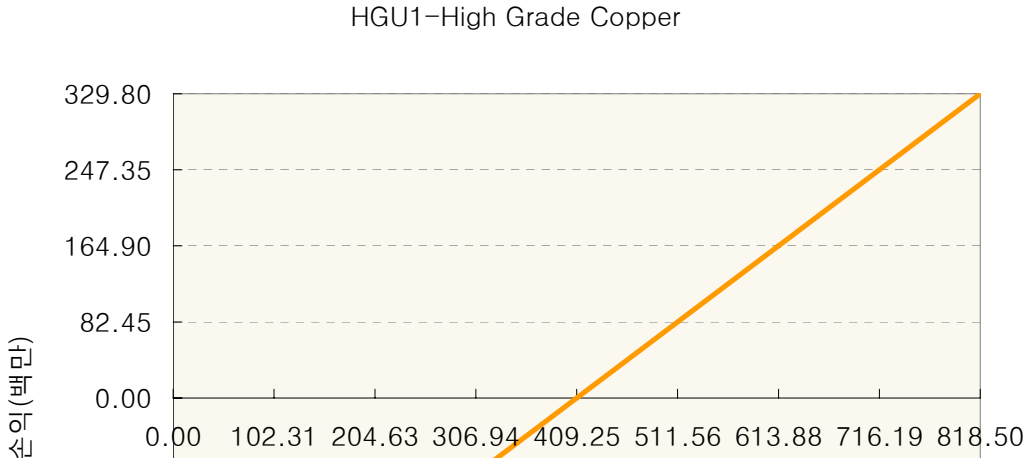
## 1. 계약금액

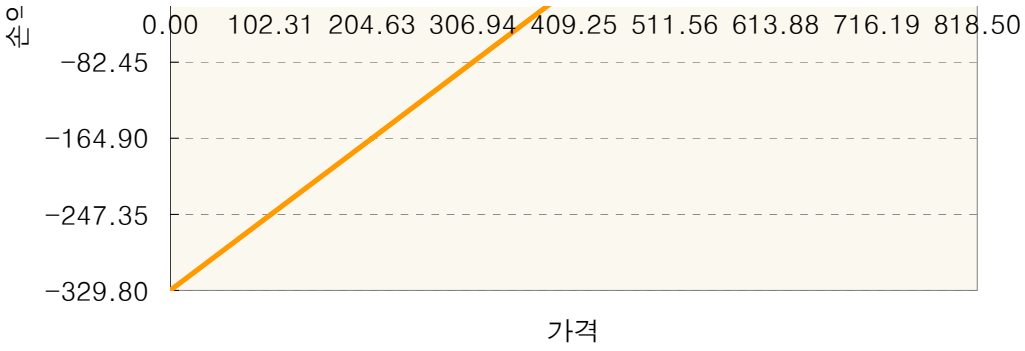
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 선물 | 유가증권 | 0 | 0 | 0 | |
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | |
| 누계 | 선물 | 유가증권 | 39 | 0 | 39 | |
| 누계 | 유가증권 | 선물 | 2,232 | 495 | 1,737 | |

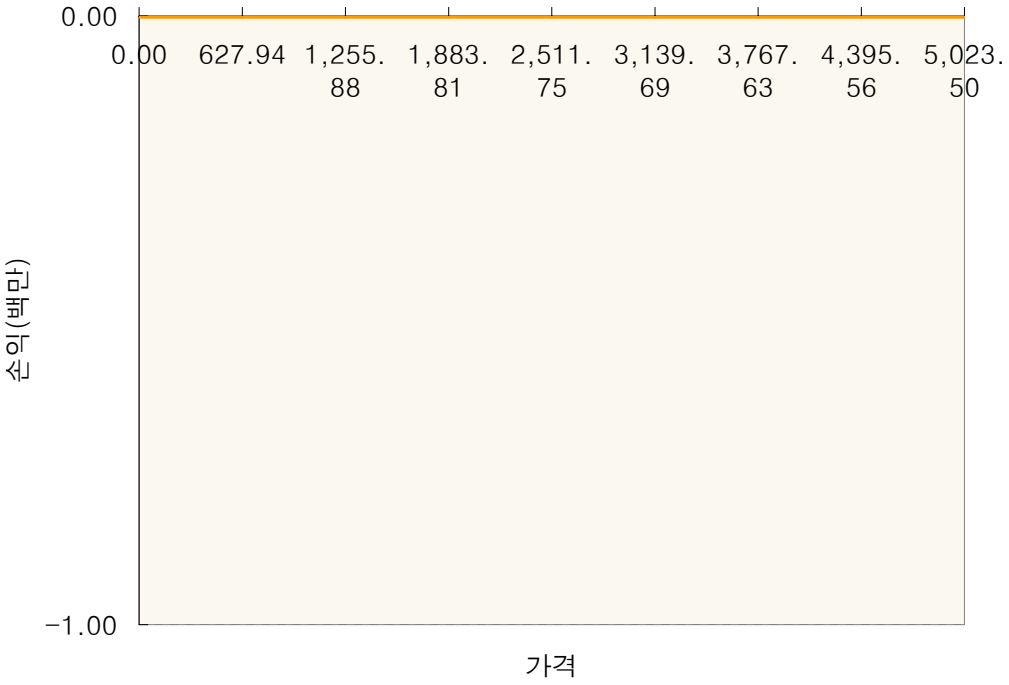
## 2. 만기시점의 손익구조



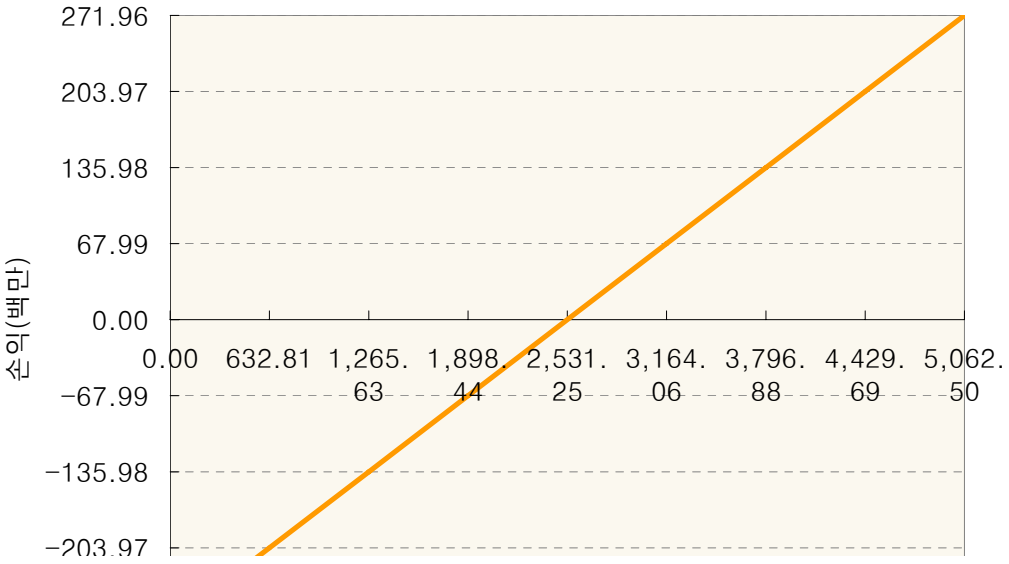



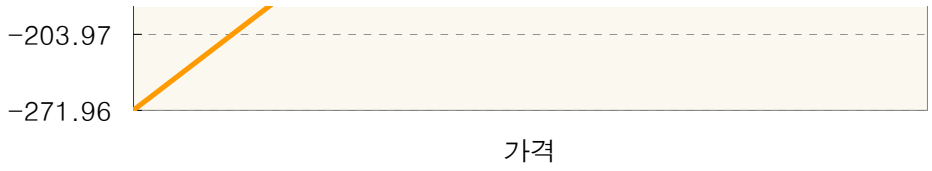



LAN1-LME Aluminum

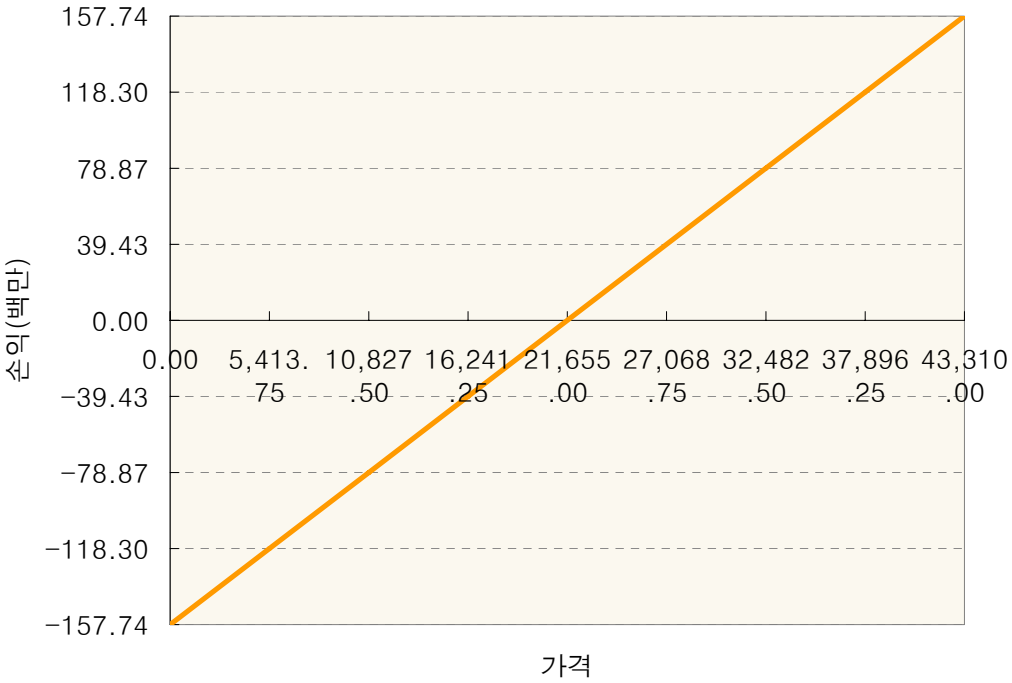



LAU1-LME Aluminum

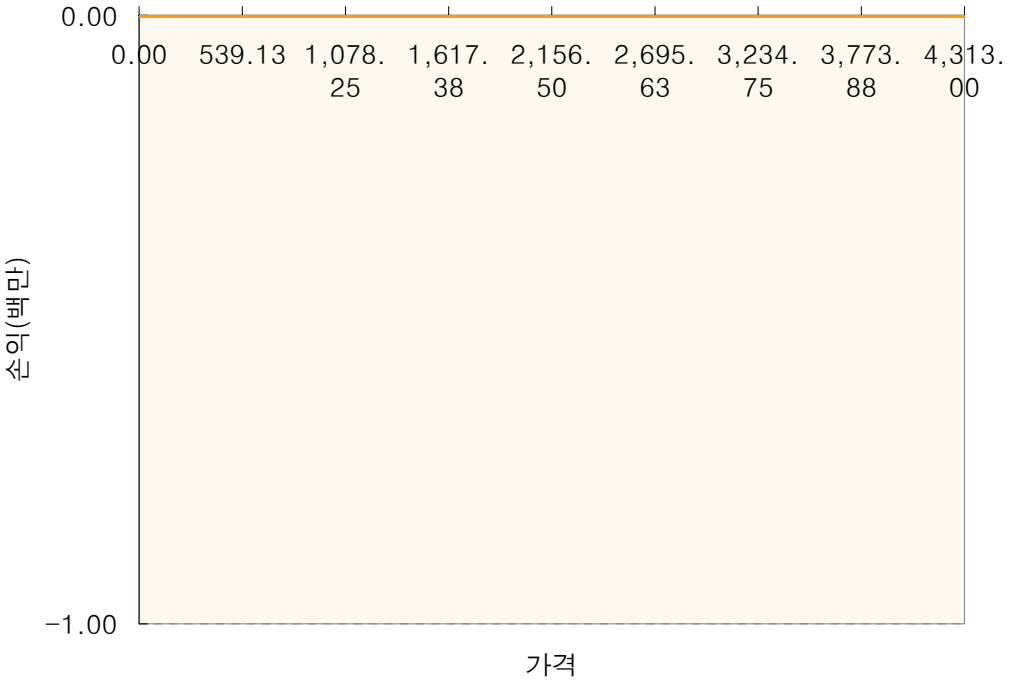




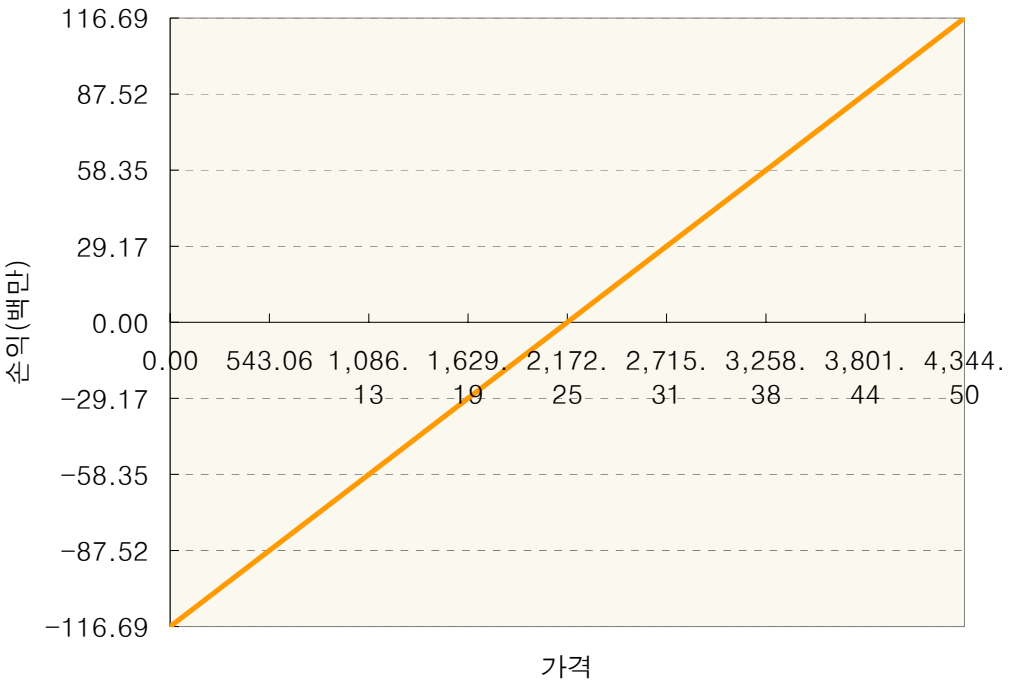

LNV1-LME Nickel



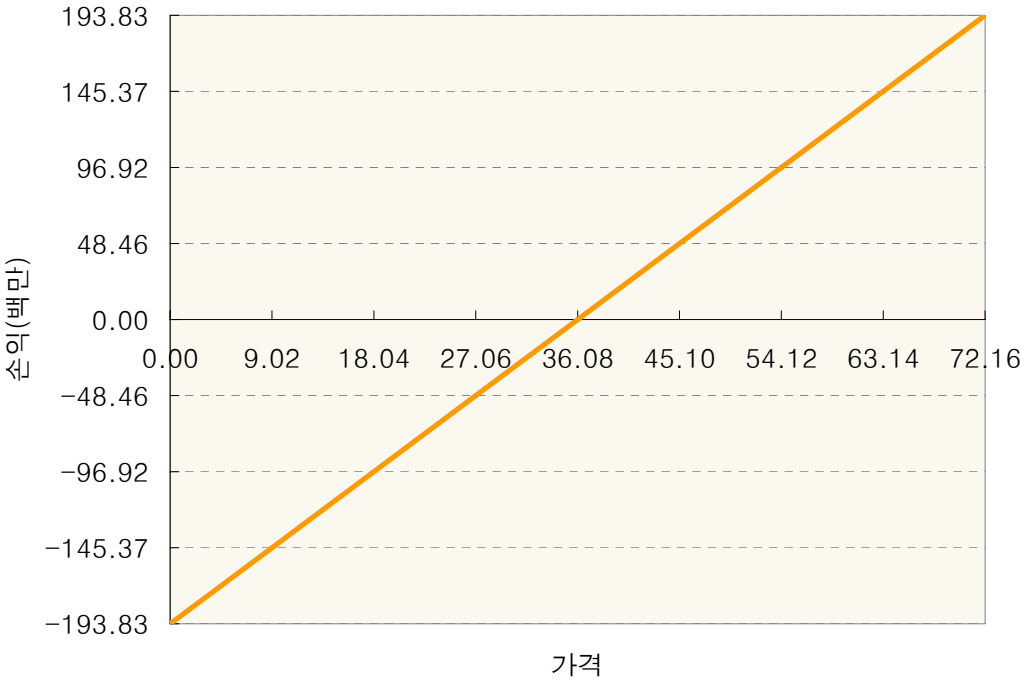

LXN1-LME Zinc



LXU1-LME Zinc

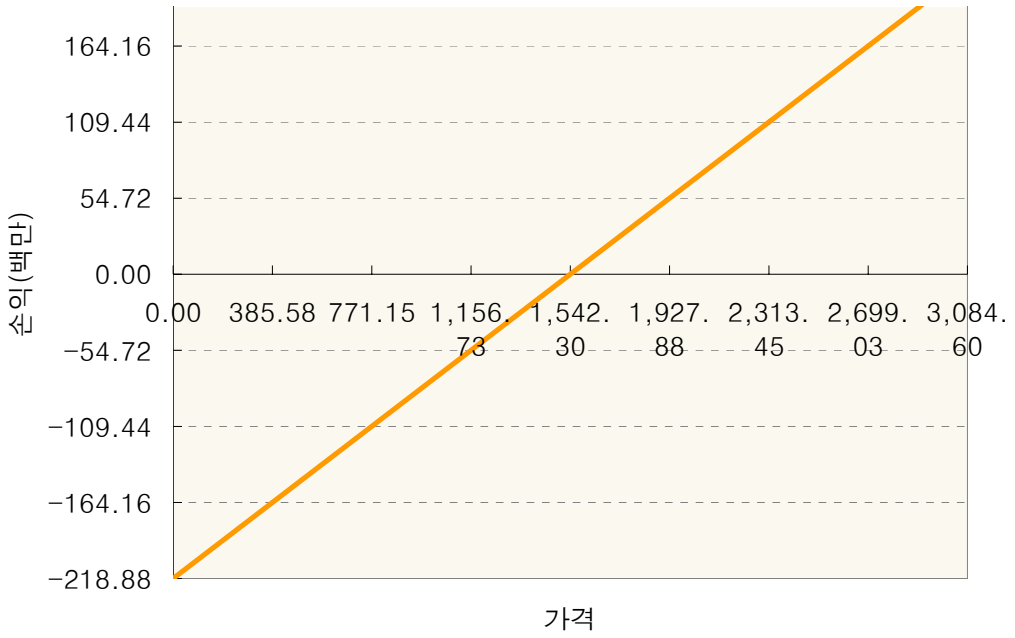



SIU1-Comex Silver

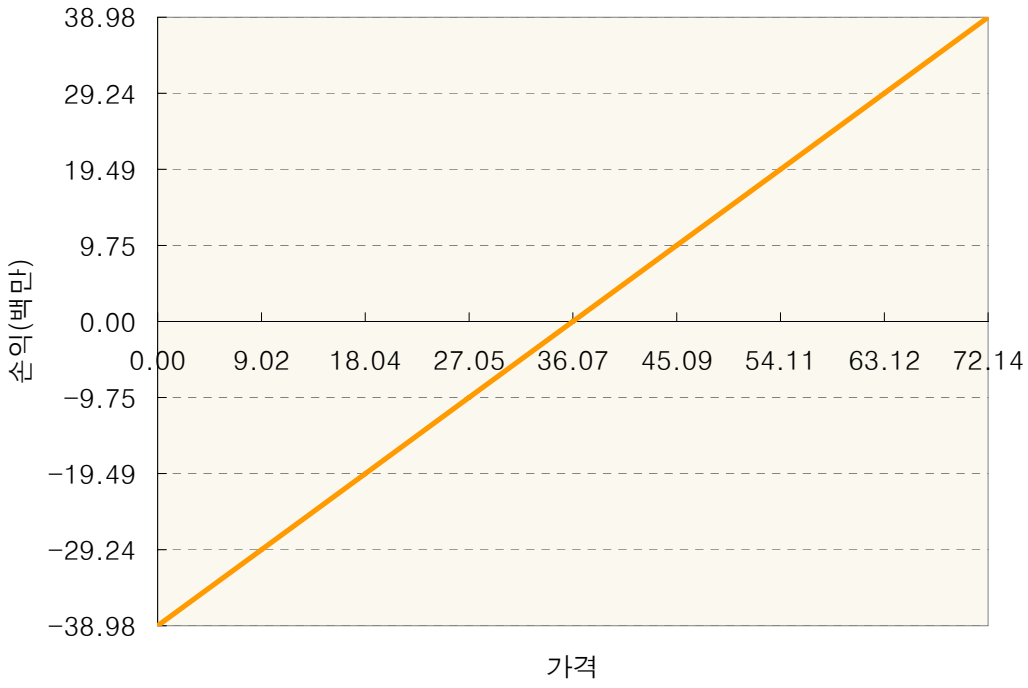



XGQ1-MINI GOLD FUTURE






YSU1-MINI SILVER FUT Jul11




**3. 시나리오별 손익구조변동(최대손실예상금액)** (단위:백만원)

| | | |
|---|---|---|
| GCQ1 | Gold (OFF) | 40 |
| HGU1 | High Grade Copper | 26 |
| LAN1 | LME Aluminum | 2 |
| LAU1 | LME Aluminum | 22 |
| LNV1 | LME Nickel | 13 |
| LXN1 | LME Zinc | 2 |
| LXU1 | LME Zinc | 9 |

| | | |
|---|---|---|
| SIU1 | Comex Silver | 16 |
| XGQ1 | MINI GOLD FUTURE | 18 |
| YSU1 | MINI SILVER FUT Jul11 | 3 |

**4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)** (단위:백만원)

| |
|---|
| 180 |

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

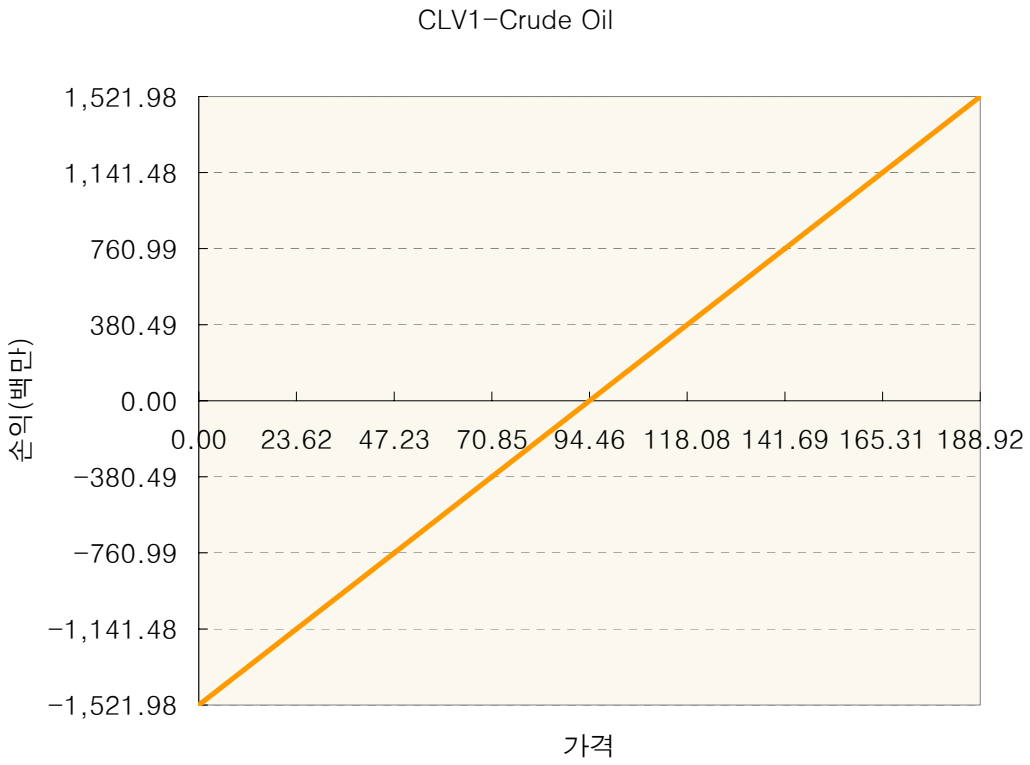
# 에너지인덱스플러스모(채권-파생형)

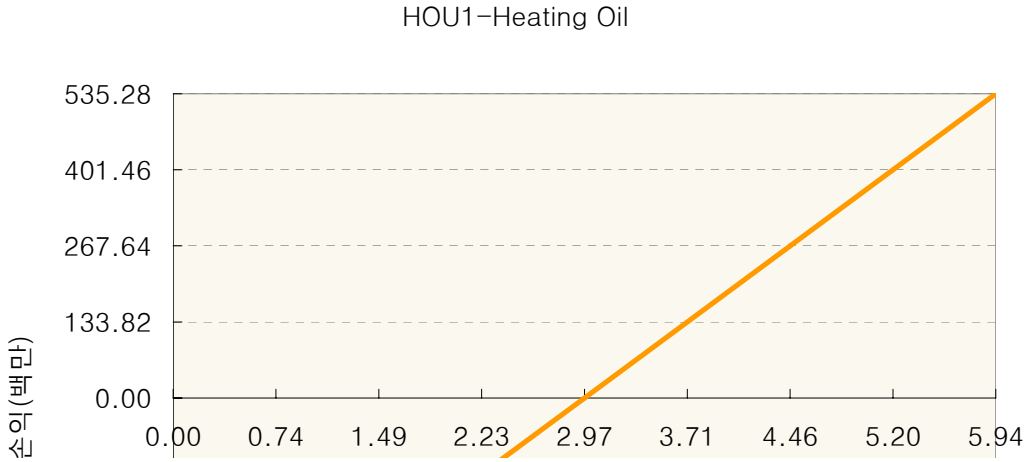
## 1. 계약금액

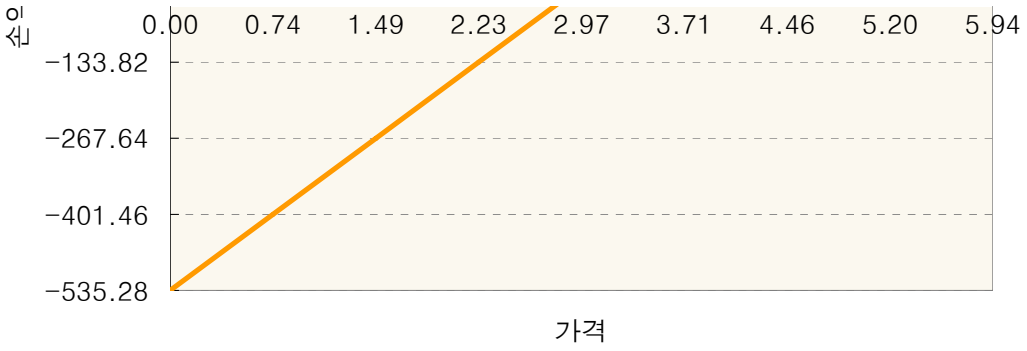
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 선물 | 유가증권 | 0 | 0 | 0 | |
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | |
| 누계 | 선물 | 유가증권 | 1,522 | 0 | 1,522 | |
| 누계 | 유가증권 | 선물 | 2,003 | 0 | 2,003 | |

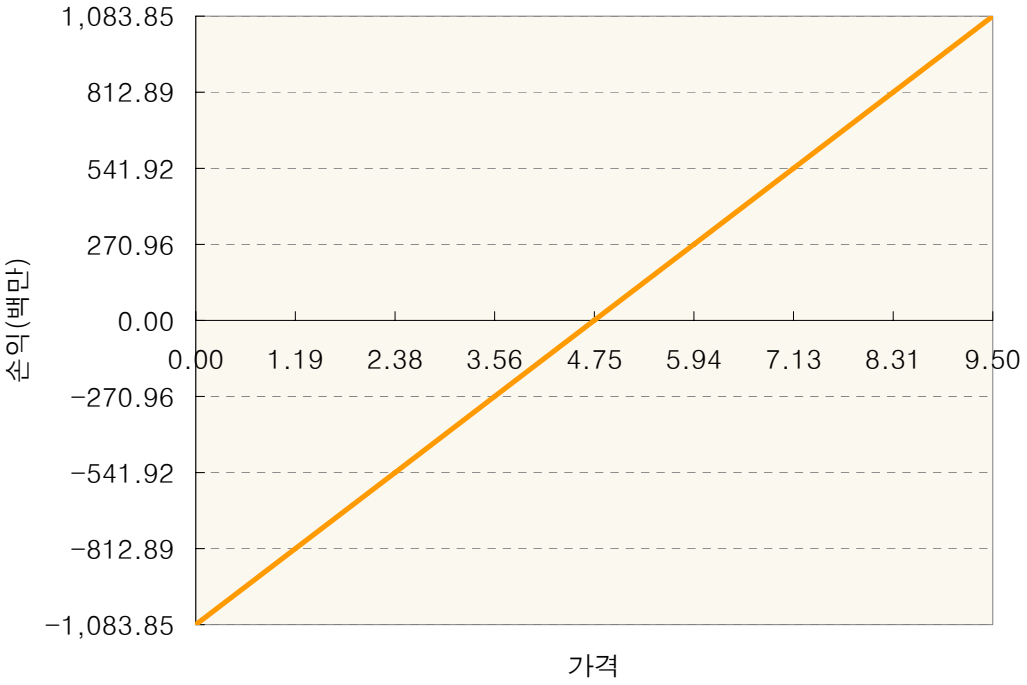
## 2. 만기시점의 손익구조



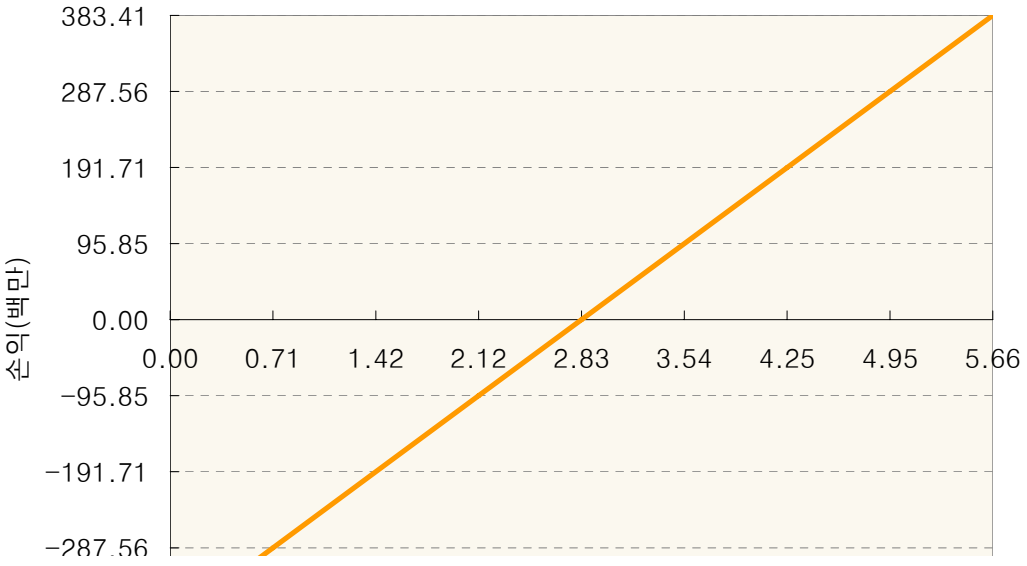



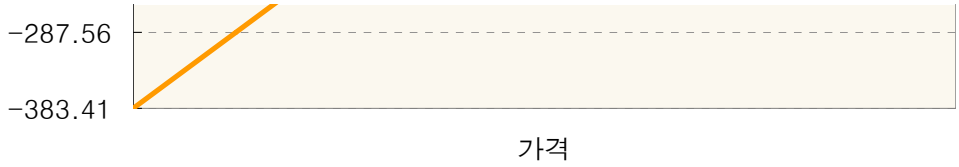



NGZ1-Natural Gas




XBU1-RBOB Gasoline






| 3. 시나리오별 손익구조변동(최대손실예상금액) | | (단위:백만원) |
|---|---|---|
| CLV1 | Crude Oil | 122 |
| HOU1 | Heating Oil | 43 |
| NGZ1 | Natural Gas | 87 |
| XBU1 | RBOB Gasoline | 31 |

| 4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준) | (단위:백만원) |
|---|---|
| | 460 |

| 공시일 | 2011-06-22 |
|---|---|
| 기준일 | 2011-06-21 |

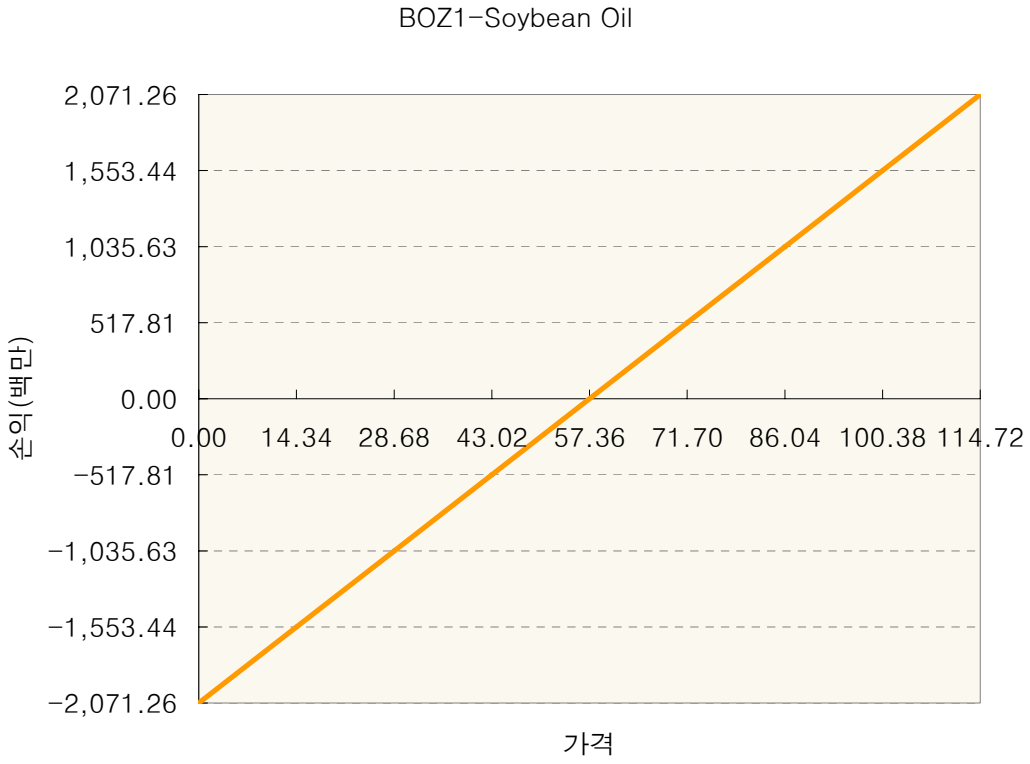
# 애그리컬쳐인덱스플러스모(채권-파생형)

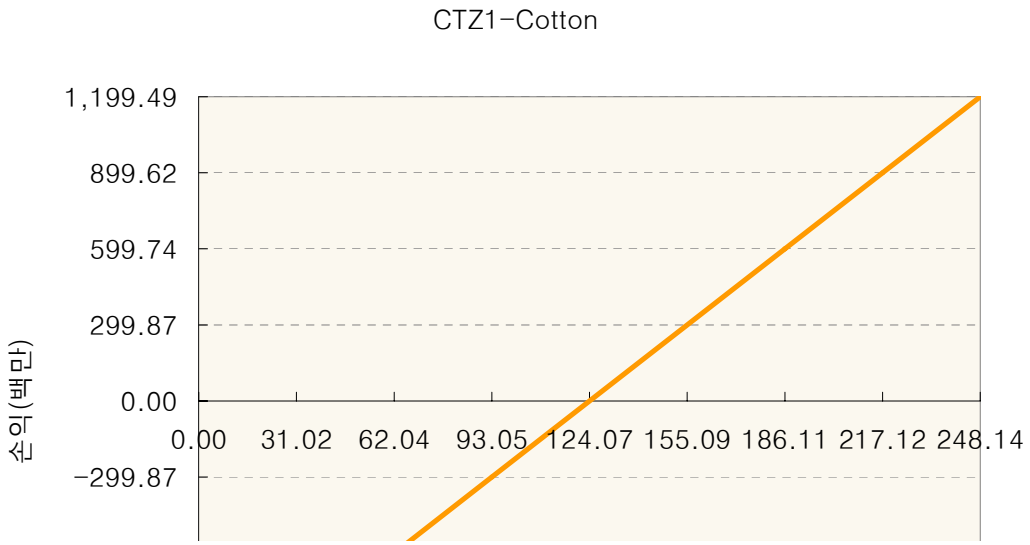
## 1. 계약금액

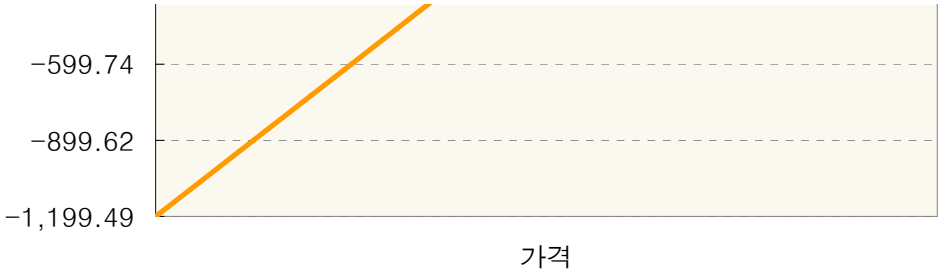
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | |
| 누계 | 유가증권 | 선물 | 21,091 | 0 | 21,091 | |

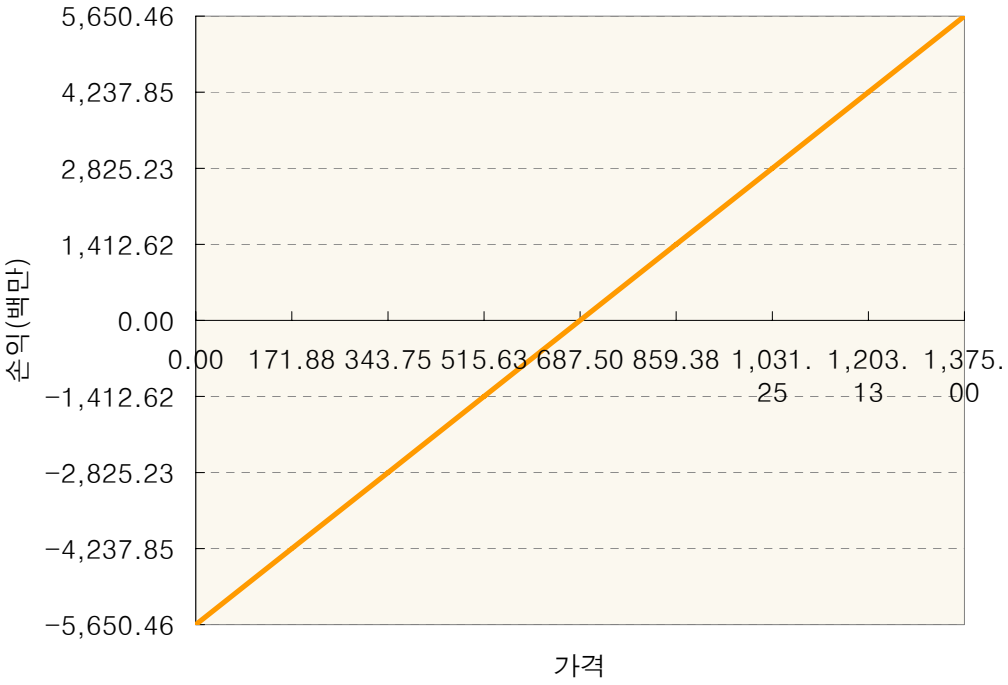
## 2. 만기시점의 손익구조



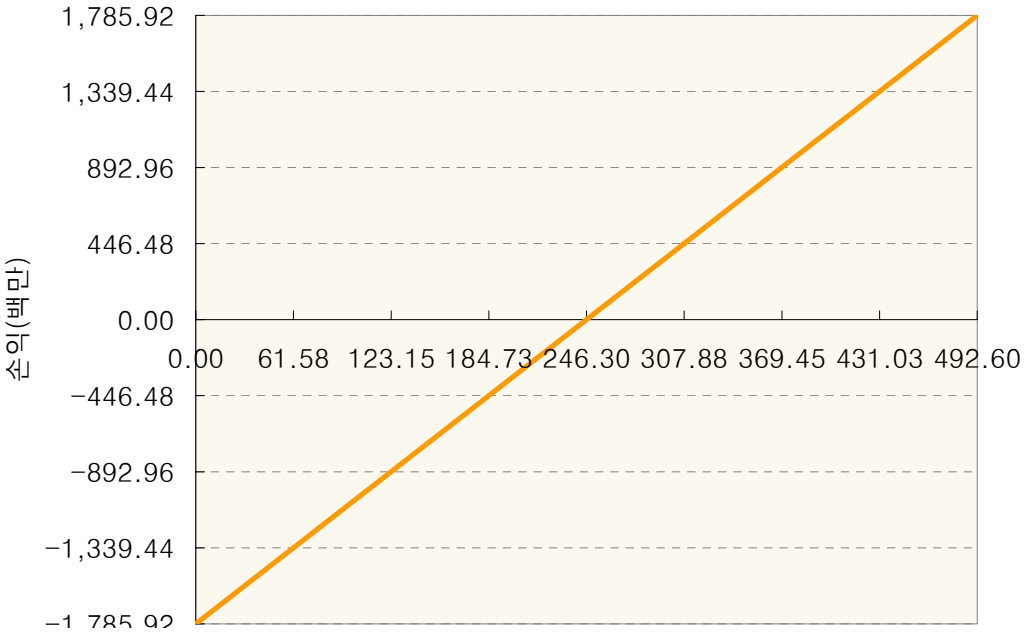



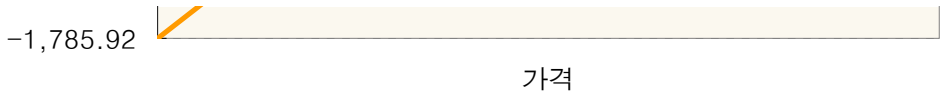



CU1-Corn

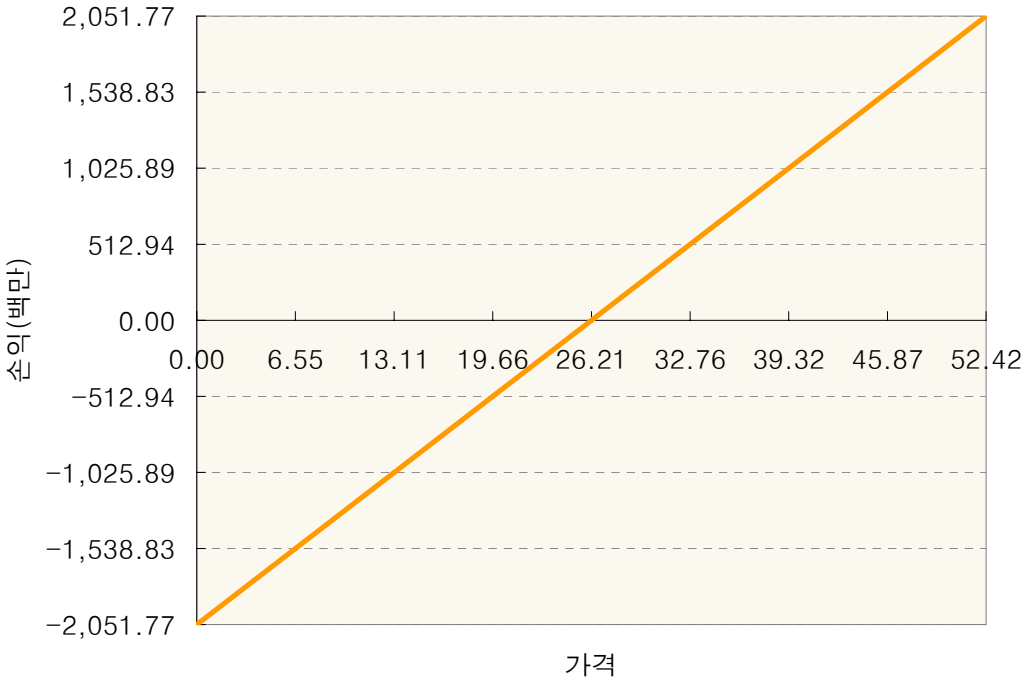



KCU1-COFFEE"C"ELEC

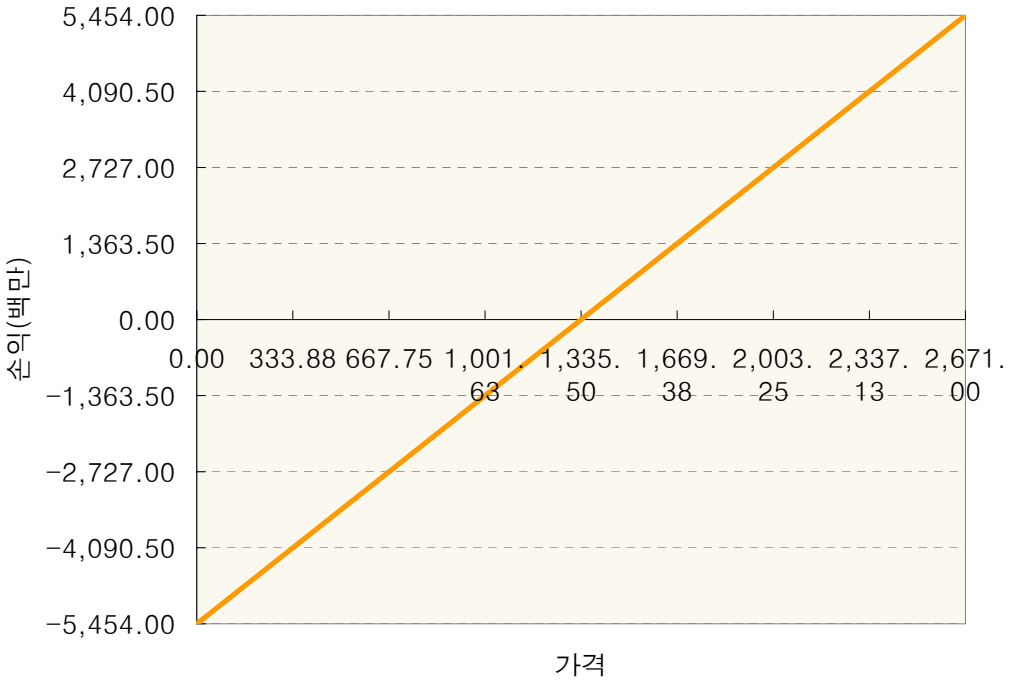




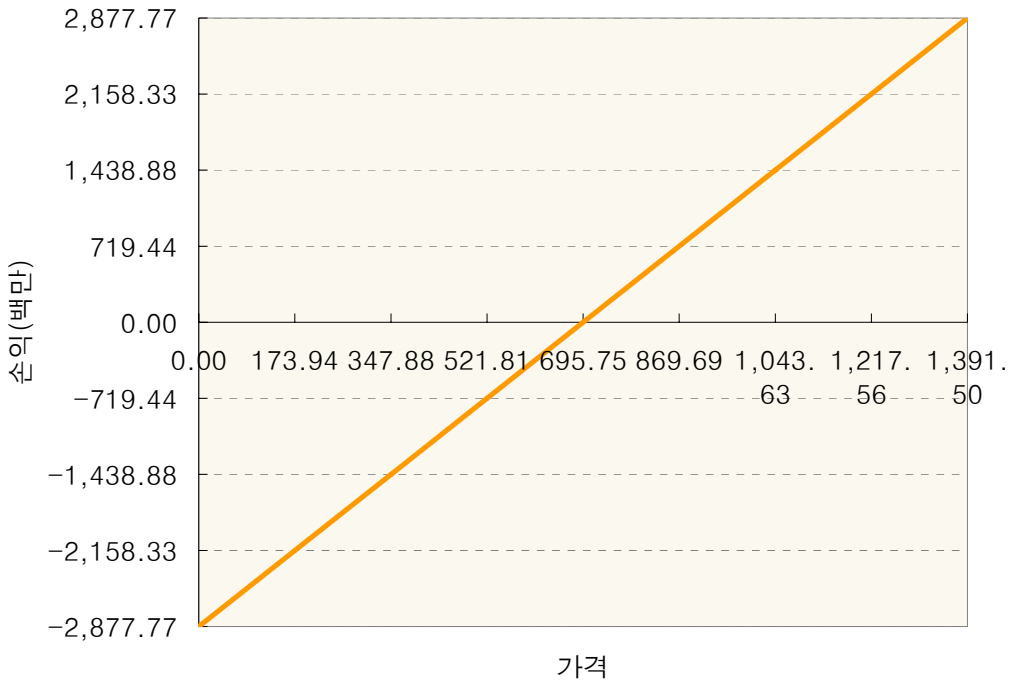

SBV1-Sugar No11




SX1-Soybean




WU1-Wheat




| 3. 시나리오별 손익구조변동(최대손실예상금액) | | (단위:백만원) |
|---|---|---|
| BOZ1 | Soybean Oil | 166 |
| CTZ1 | Cotton | 96 |
| CU1 | Corn | 452 |
| KCU1 | COFFEE"C"ELEC | 143 |
| SBV1 | Sugar No11 | 164 |
| SX1 | Soybean | 436 |
| WU1 | Wheat | 230 |

| 4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준) | (단위:백만원) |
|---|---|
| | 2,622 |