공시일	2011-08-08
기준일	2011-08-05

스마트코스피200인덱스1호(주식-파생형)(종)

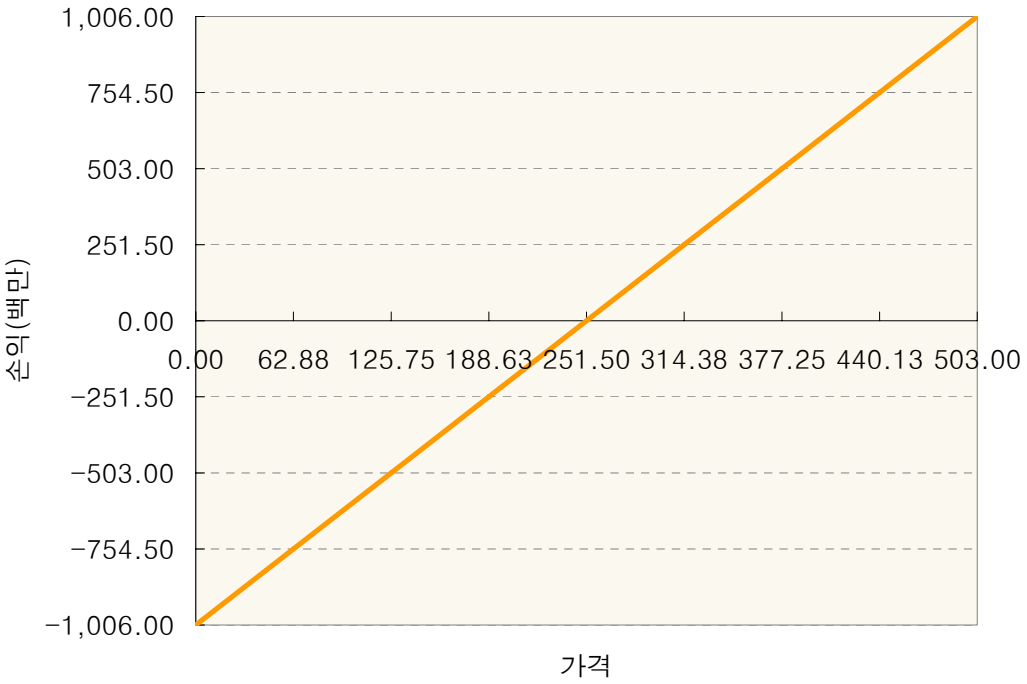
1. 계약금액

(단위:백만원)

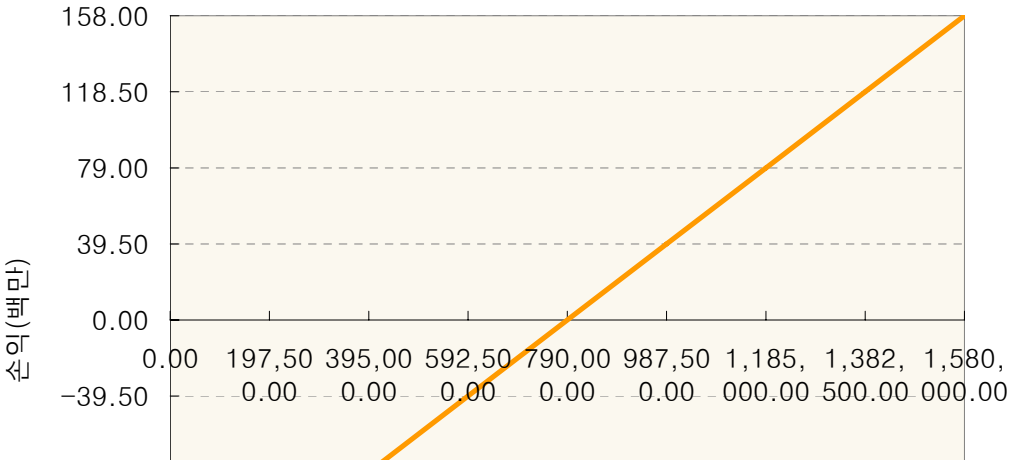
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,164	0	1,164	장내

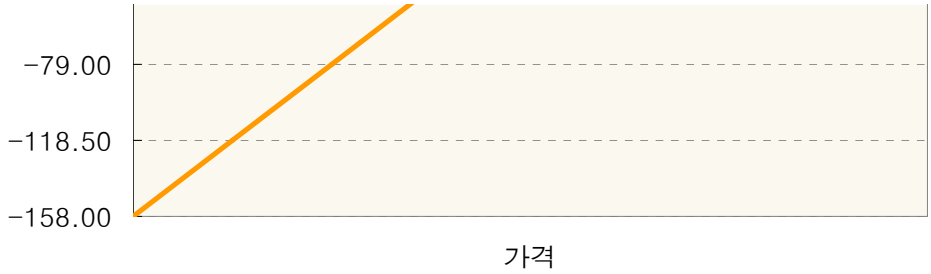
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 81

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-80.6	-80.6	-80.6	-80.6	-80.6	-80.6	-80.6
-5.33%	-53.7	-53.7	-53.7	-53.7	-53.7	-53.7	-53.7
-2.67%	-26.9	-26.9	-26.9	-26.9	-26.9	-26.9	-26.9
0%	0	0	0	0	0	0	0
2.67%	26.9	26.9	26.9	26.9	26.9	26.9	26.9
5.33%	53.7	53.7	53.7	53.7	53.7	53.7	53.7
8.00%	80.6	80.6	80.6	80.6	80.6	80.6	80.6

KR4111F900 2011-09 삼성전자개별선물 13

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-12.6	-12.6	-12.6	-12.6	-12.6	-12.6	-12.6
-5.33%	-8.4	-8.4	-8.4	-8.4	-8.4	-8.4	-8.4
-2.67%	-4.2	-4.2	-4.2	-4.2	-4.2	-4.2	-4.2
0%	0	0	0	0	0	0	0
2.67%	4.2	4.2	4.2	4.2	4.2	4.2	4.2
5.33%	8.4	8.4	8.4	8.4	8.4	8.4	8.4
8.00%	12.6	12.6	12.6	12.6	12.6	12.6	12.6

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

(단위:백만원)

93

공시일	2011-08-08
기준일	2011-08-05

달마다행복모(주식혼합-파생형)

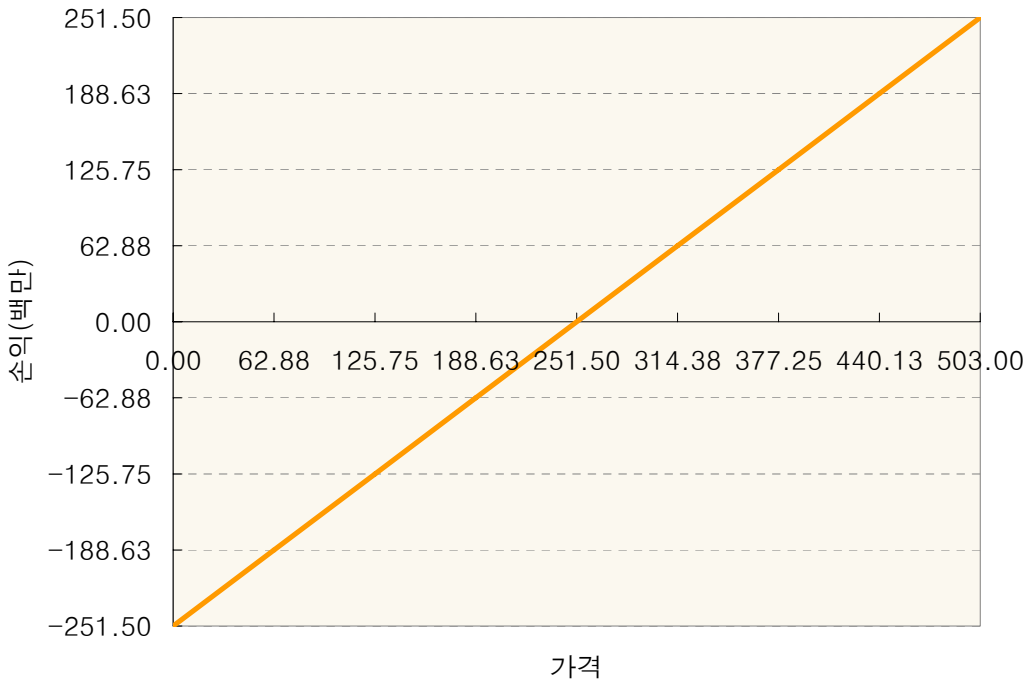
1. 계약금액

(단위:백만원)

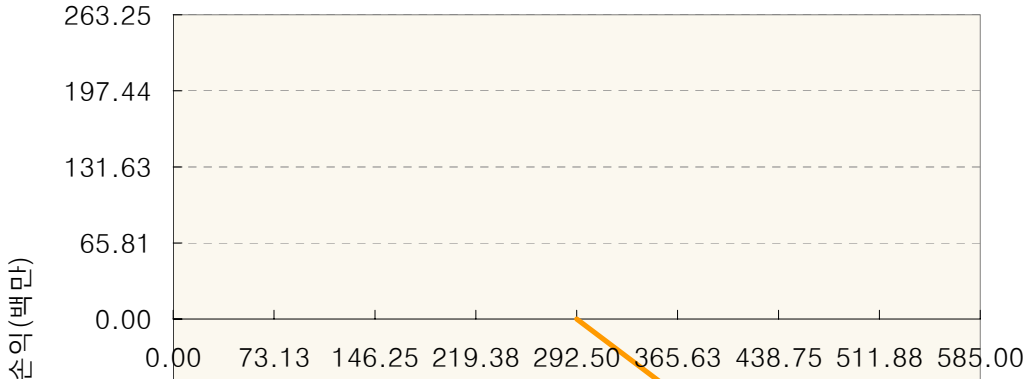
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	252	0	252	장내
누계	유가증권	옵션	0	263	-263	장내

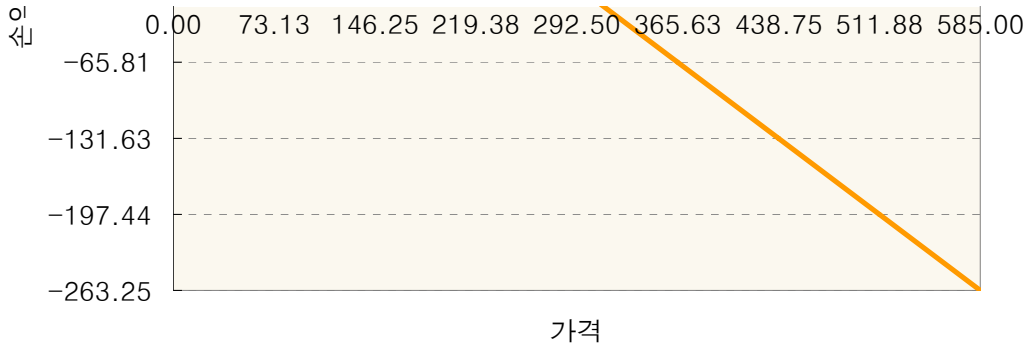
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F82924-2011-08 콜292.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 20

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2
-5.33%	-13.4	-13.4	-13.4	-13.4	-13.4	-13.4	-13.4
-2.67%	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7
0%	0	0	0	0	0	0	0
2.67%	6.7	6.7	6.7	6.7	6.7	6.7	6.7
5.33%	13.4	13.4	13.4	13.4	13.4	13.4	13.4
8.00%	20.2	20.2	20.2	20.2	20.2	20.2	20.2

KR4201F829 2011-08 콜292.5 0

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	0	0	0	0	0	0	0
5.33%	0	0	0	0	0	0	0
8.00%	0	0	0	-0.1	-0.1	-0.1	-0.2

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

(단위:백만원)

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공시일	2011-08-08
기준일	2011-08-05

BEST인덱스플러스알파1호(주식-파생형)(종)

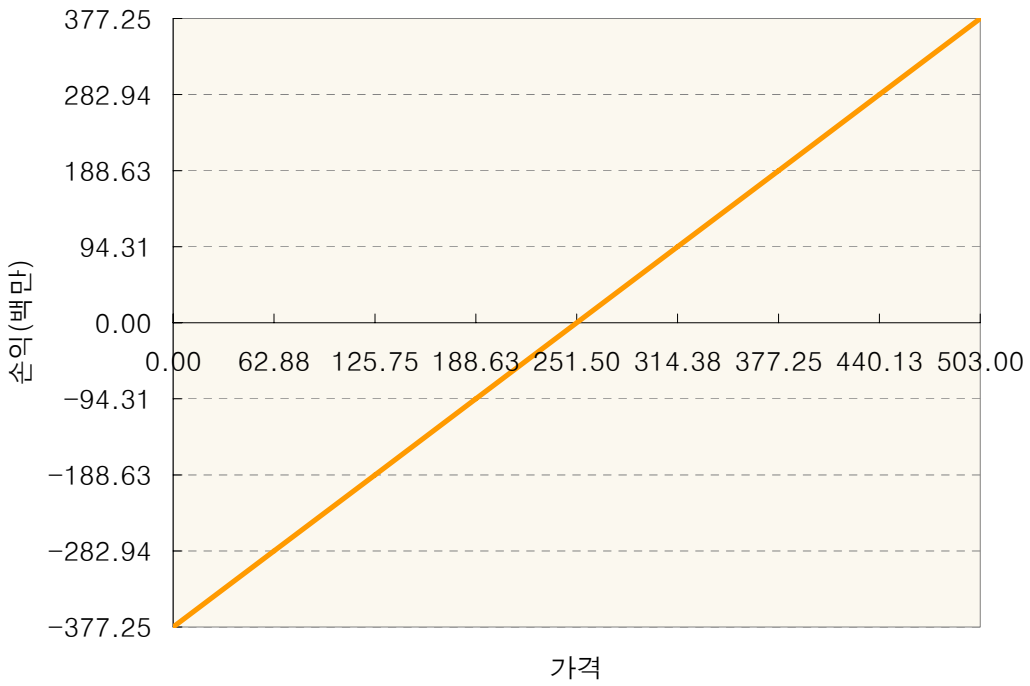
1. 계약금액

(단위:백만원)

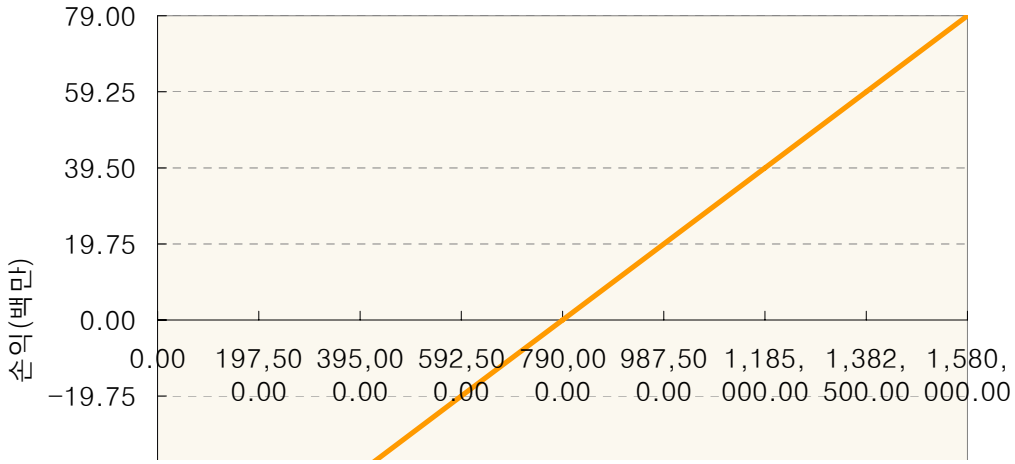
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	708	252	456	장내

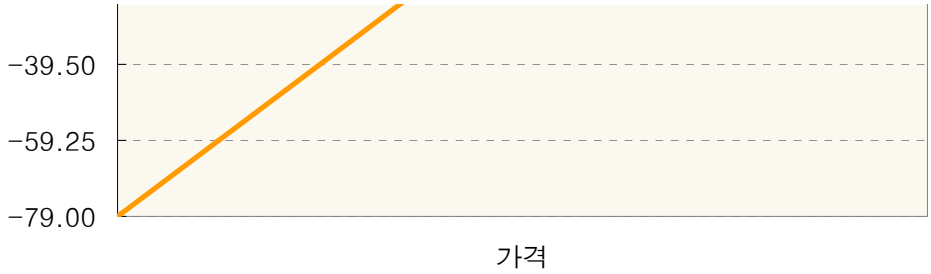
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 30

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2
-5.33%	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2
-2.67%	-10.1	-10.1	-10.1	-10.1	-10.1	-10.1	-10.1
0%	0	0	0	0	0	0	0
2.67%	10.1	10.1	10.1	10.1	10.1	10.1	10.1
5.33%	20.2	20.2	20.2	20.2	20.2	20.2	20.2
8.00%	30.2	30.2	30.2	30.2	30.2	30.2	30.2

KR4111F900 2011-09 삼성전자개별선물 6

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.3	-6.3	-6.3	-6.3	-6.3	-6.3	-6.3
-5.33%	-4.2	-4.2	-4.2	-4.2	-4.2	-4.2	-4.2
-2.67%	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1
0%	0	0	0	0	0	0	0
2.67%	2.1	2.1	2.1	2.1	2.1	2.1	2.1
5.33%	4.2	4.2	4.2	4.2	4.2	4.2	4.2
8.00%	6.3	6.3	6.3	6.3	6.3	6.3	6.3

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

(단위:백만원)

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공시일	2011-08-08
기준일	2011-08-05

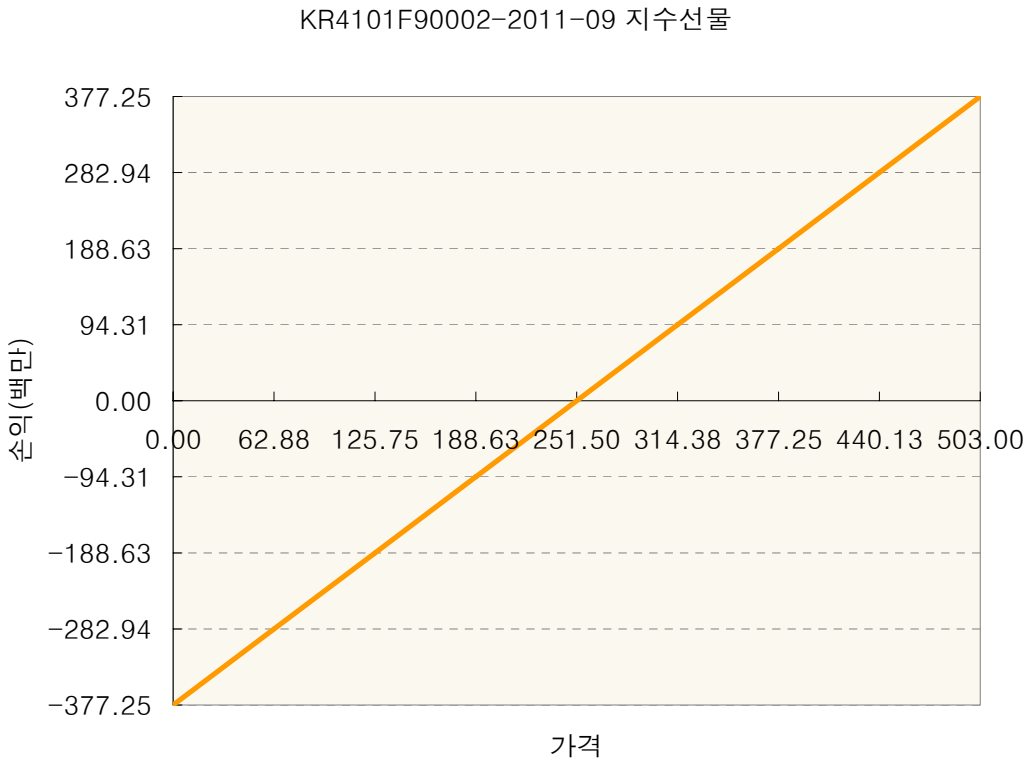
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	377	0	377	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 30

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2
-5.33%	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2	-20.2
-2.67%	-10.1	-10.1	-10.1	-10.1	-10.1	-10.1	-10.1
0%	0	0	0	0	0	0	0
2.67%	10.1	10.1	10.1	10.1	10.1	10.1	10.1
5.33%	20.2	20.2	20.2	20.2	20.2	20.2	20.2
8.00%	30.2	30.2	30.2	30.2	30.2	30.2	30.2

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	30

공시일	2011-08-08
기준일	2011-08-05

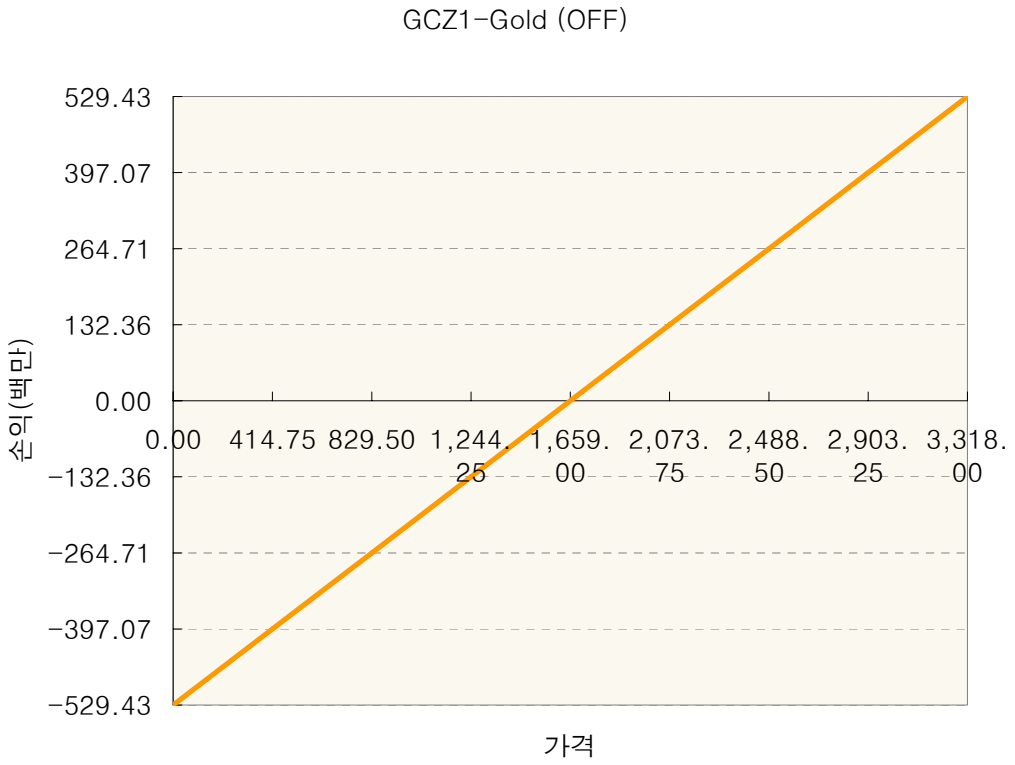
메탈인덱스플러스모(채권-파생형)

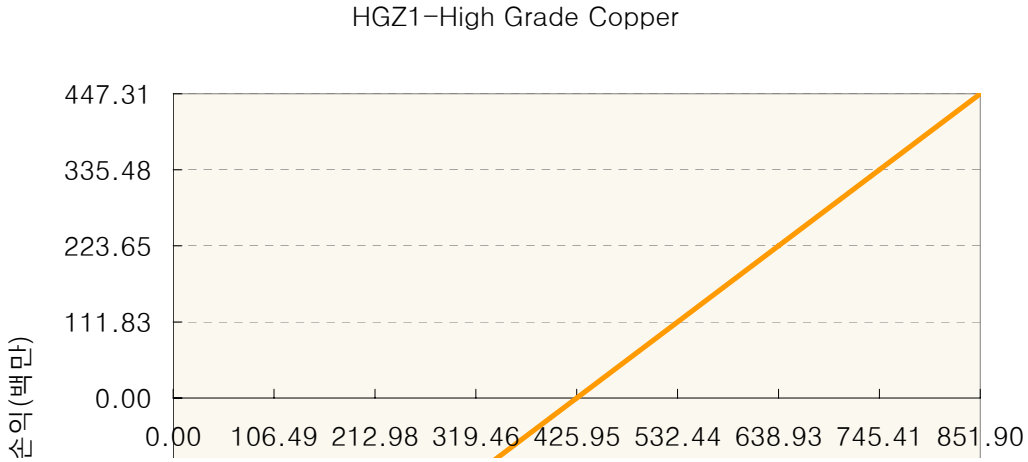
1. 계약금액

(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	41	0	41	
누계	유가증권	선물	2,451	602	1,850	

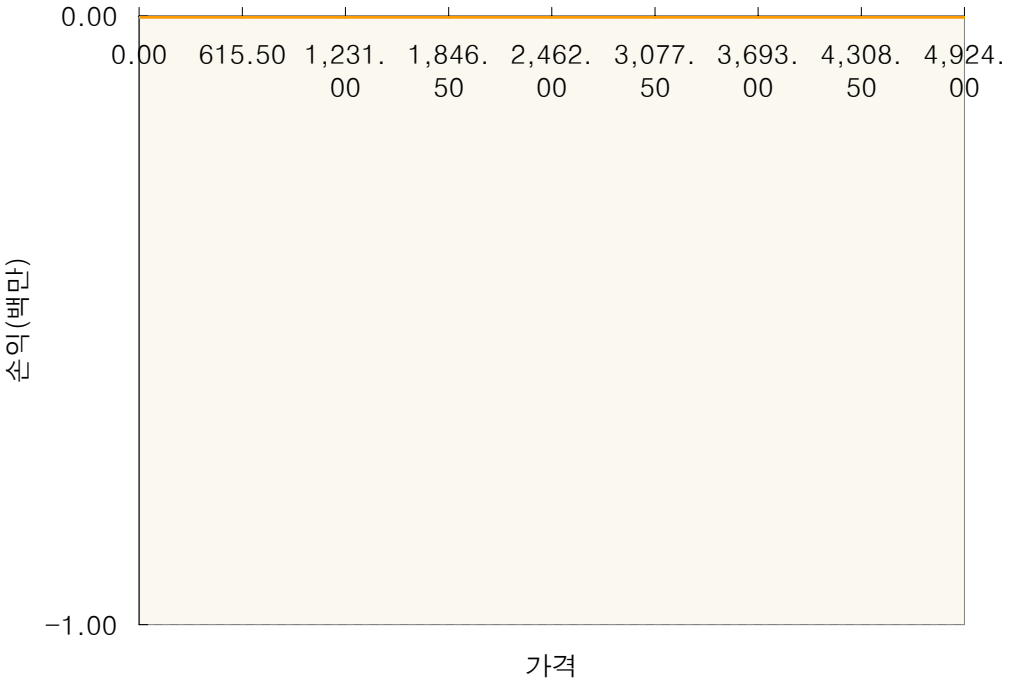
2. 만기시점의 손익구조



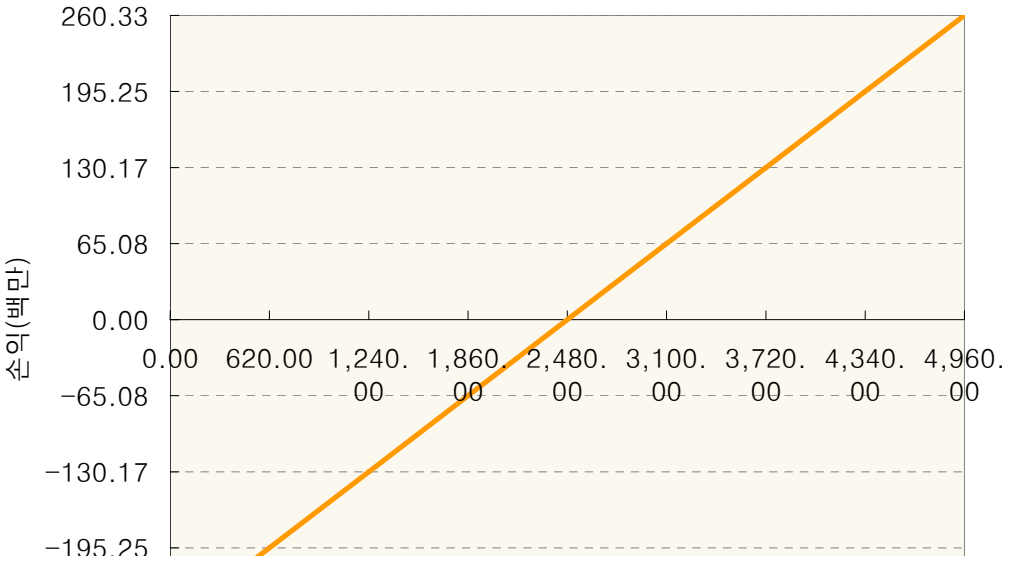


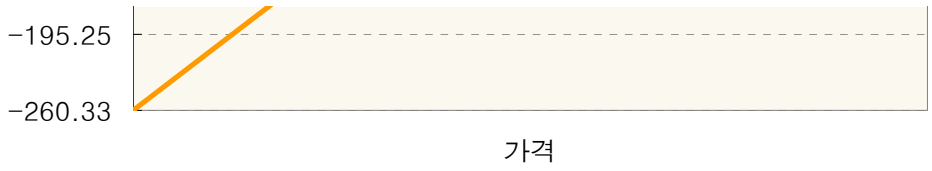


LAU1-LME Aluminum

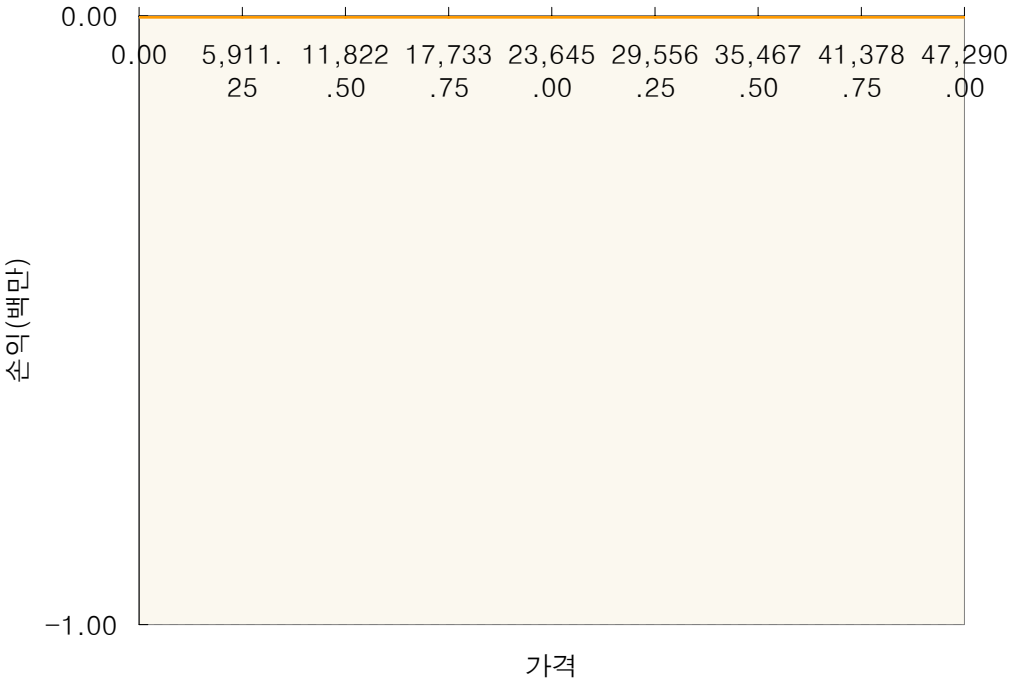


LAX1-LME Aluminum

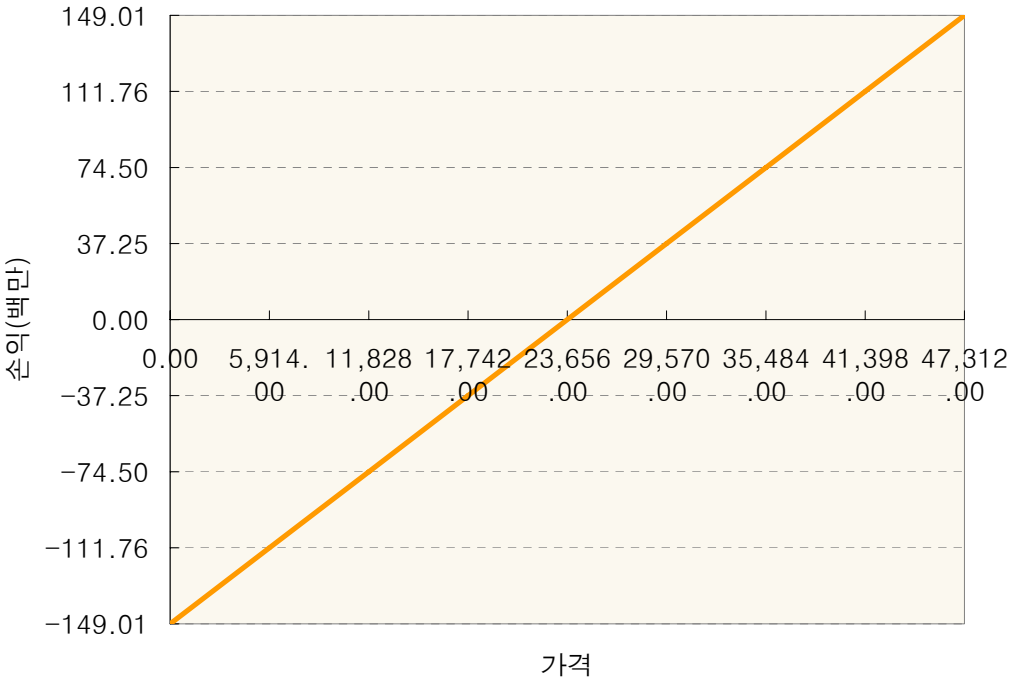




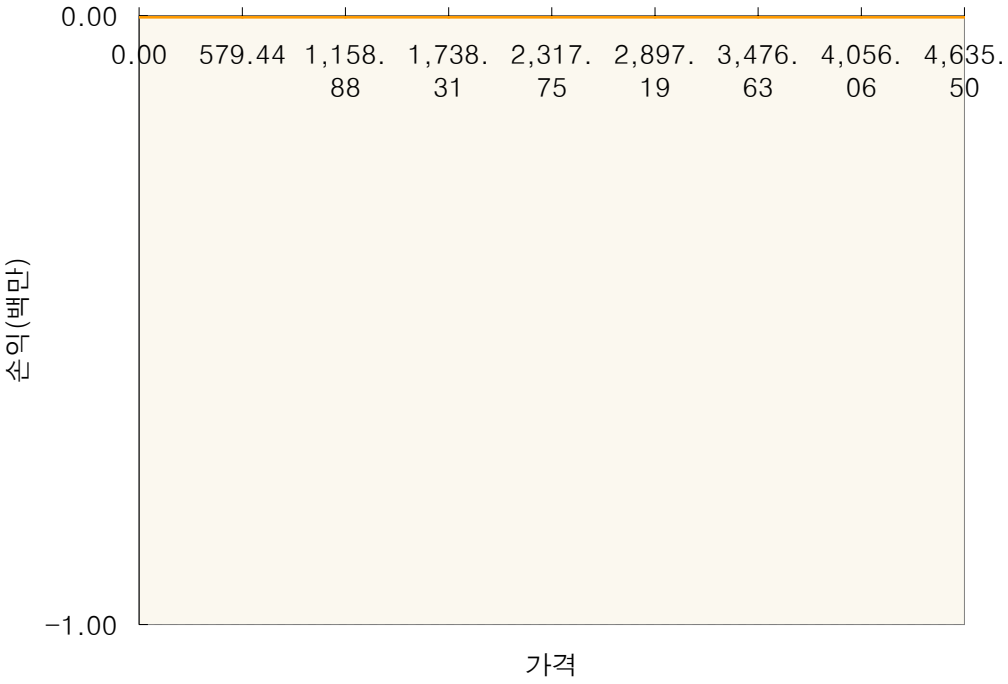
LNV1-LME Nickel



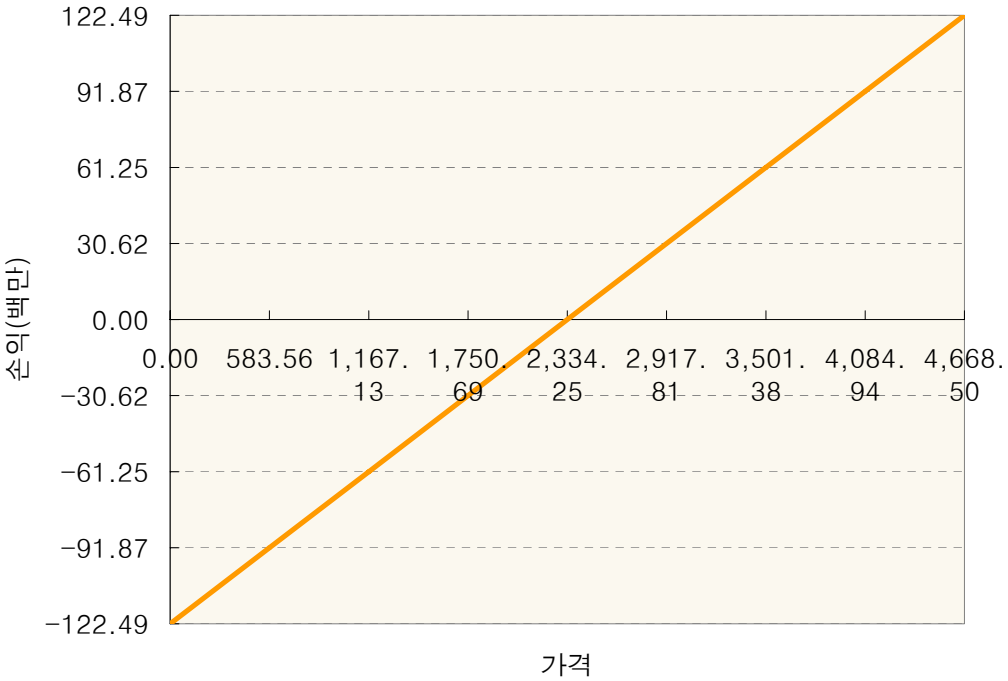
LNX1-LME Nickel



LXU1-LME Zinc

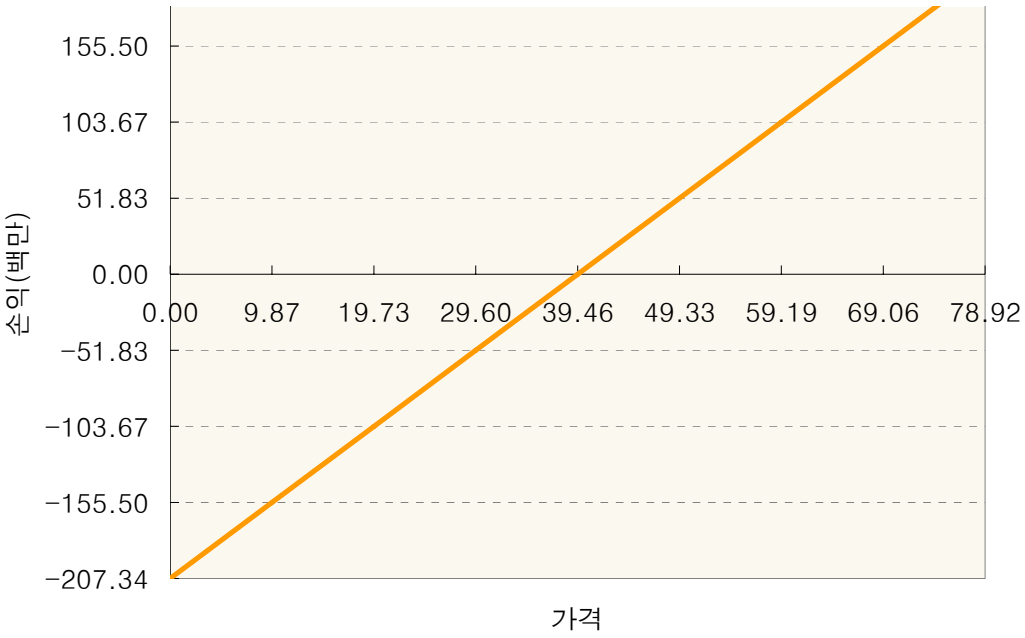


LXX1-LME Zinc

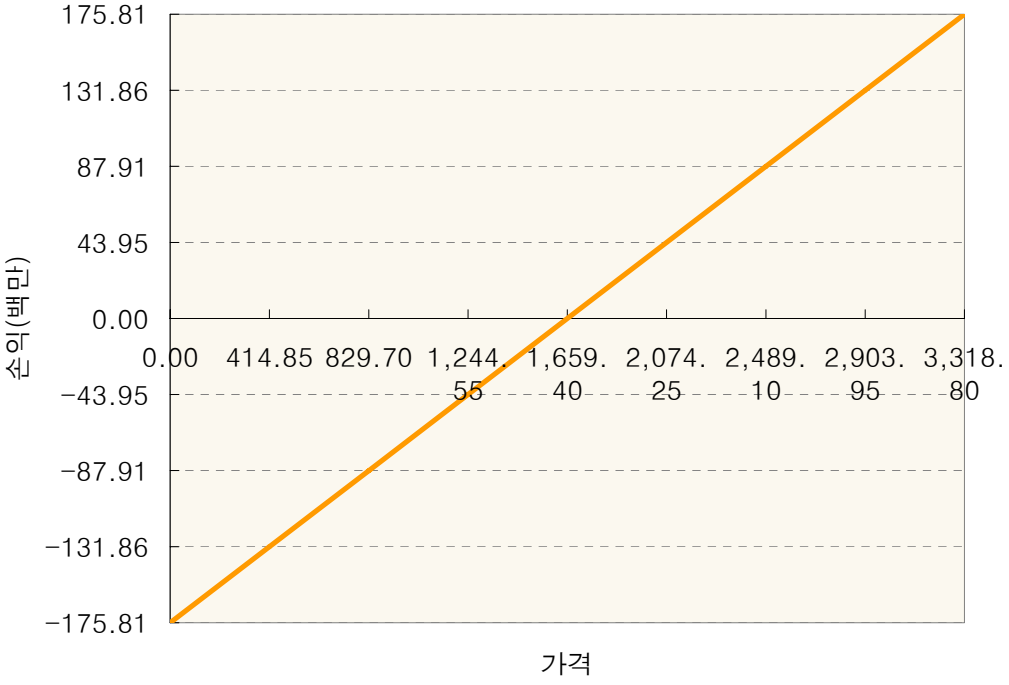


SIZ1-Comex Silver

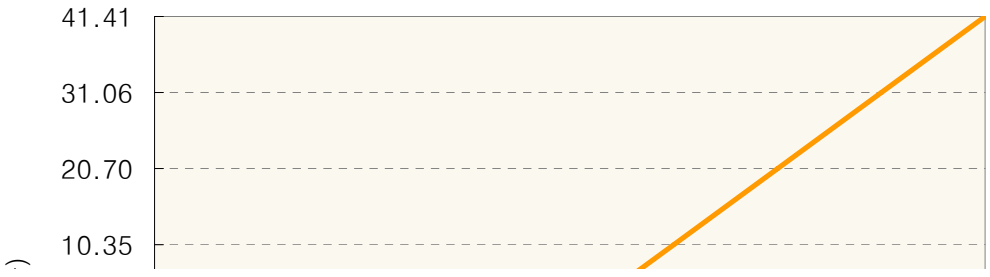


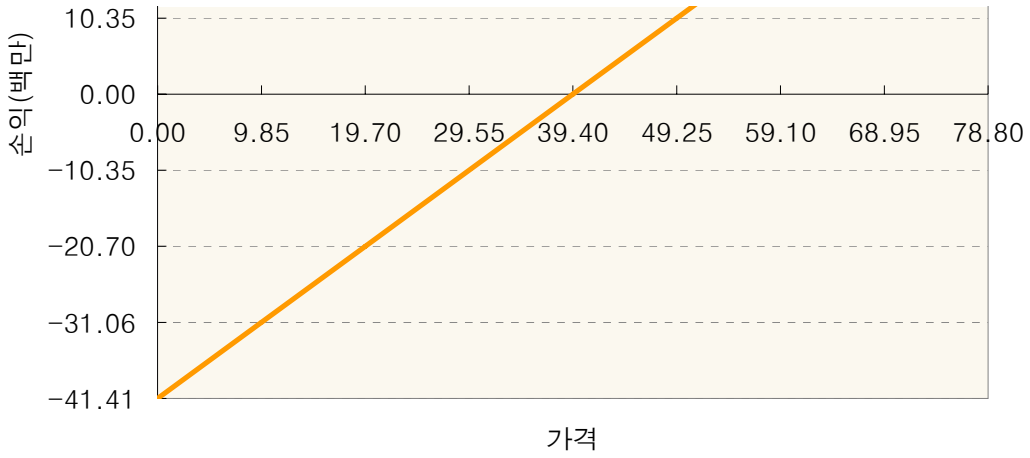


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	42
HGZ1	High Grade Copper	36
LAU1	LME Aluminum	2
LAX1	LME Aluminum	21
LNV1	LME Nickel	0.2
LNX1	LME Nickel	12
LXU1	LME Zinc	1
LXX1	LME Zinc	10
SIZ1	Comex Silver	17
XGZ1	MINI GOLD FUTURE	14
YSZ1	MINI SILVER FUT Decl11	3

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

(단위:백만원)

186

공시일	2011-08-08
기준일	2011-08-05

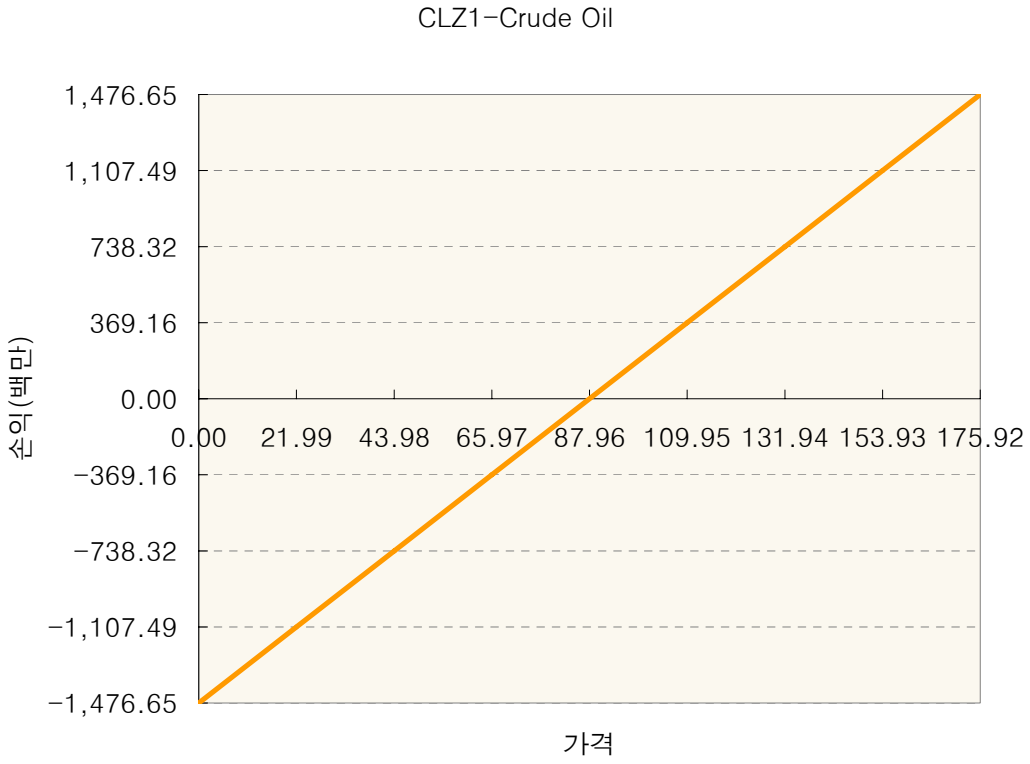
에너지인덱스플러스모(채권-파생형)

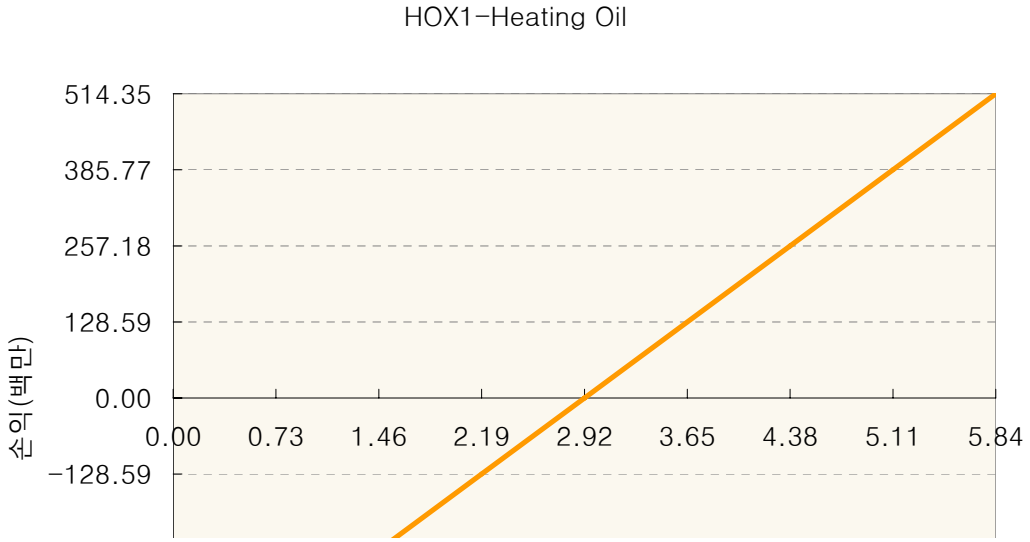
1. 계약금액

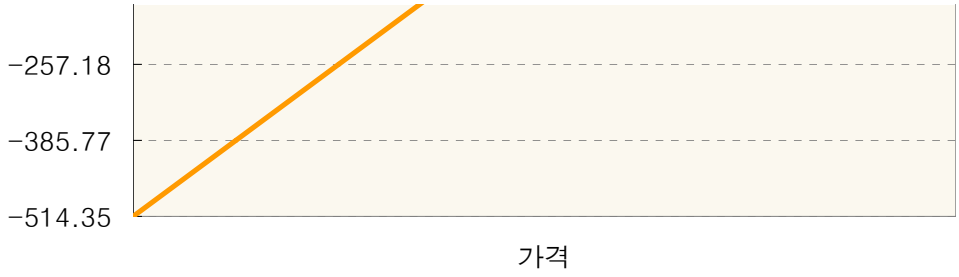
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,320	0	3,320	

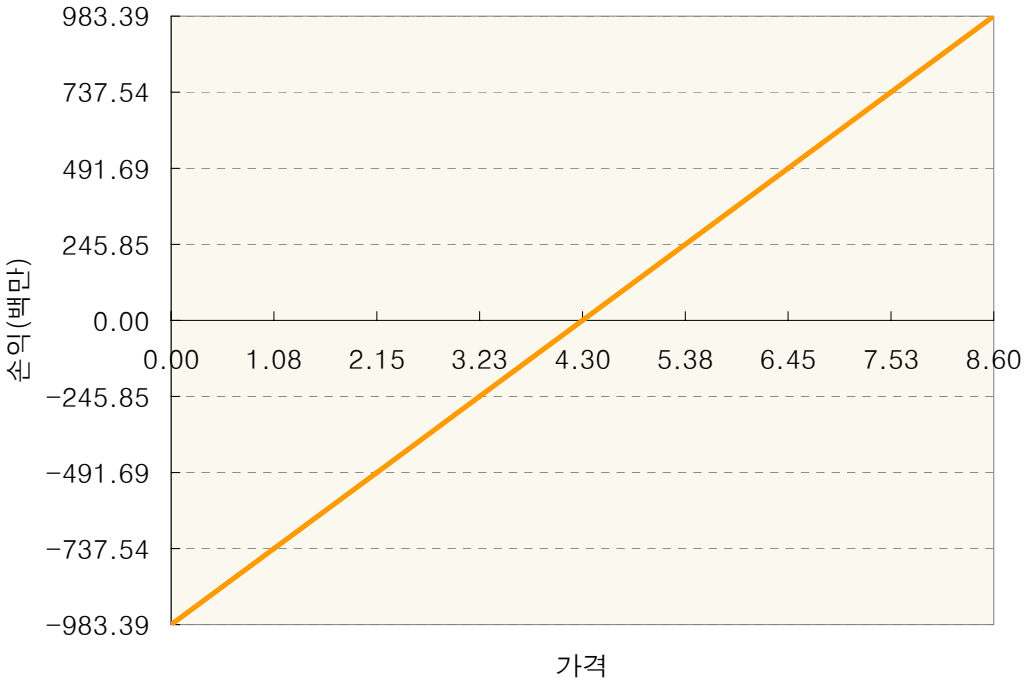
2. 만기시점의 손익구조



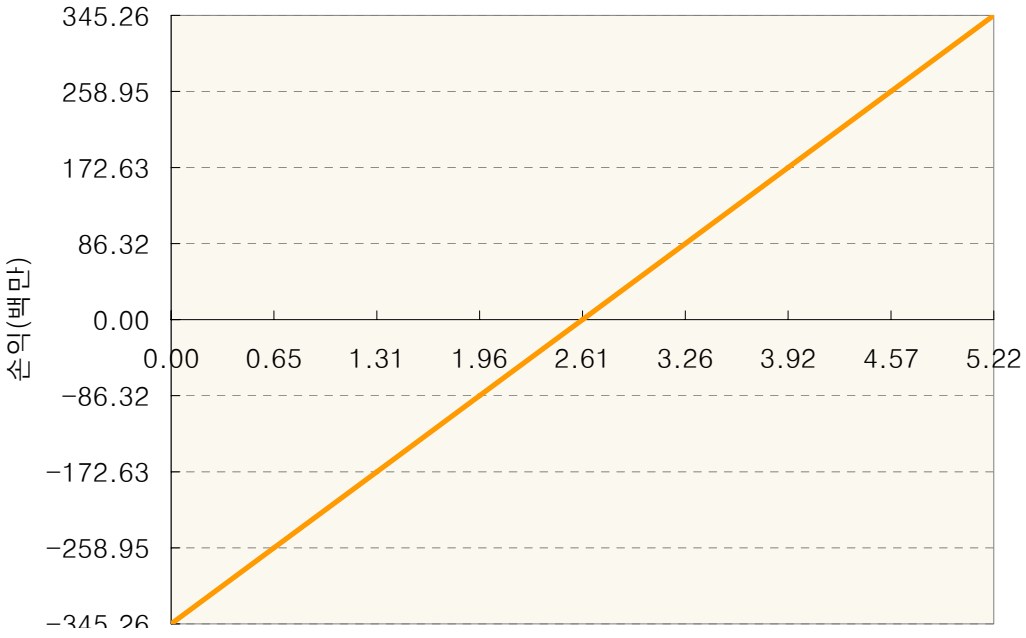


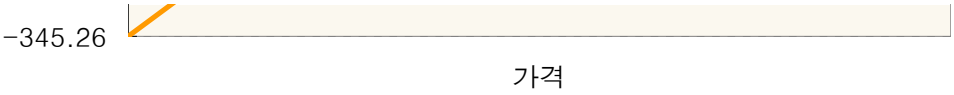


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	118
HOX1	Heating Oil	41
NGZ1	Natural Gas	79
XBX1	RBOB Gasoline	28

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	441

공시일	2011-08-08
기준일	2011-08-05

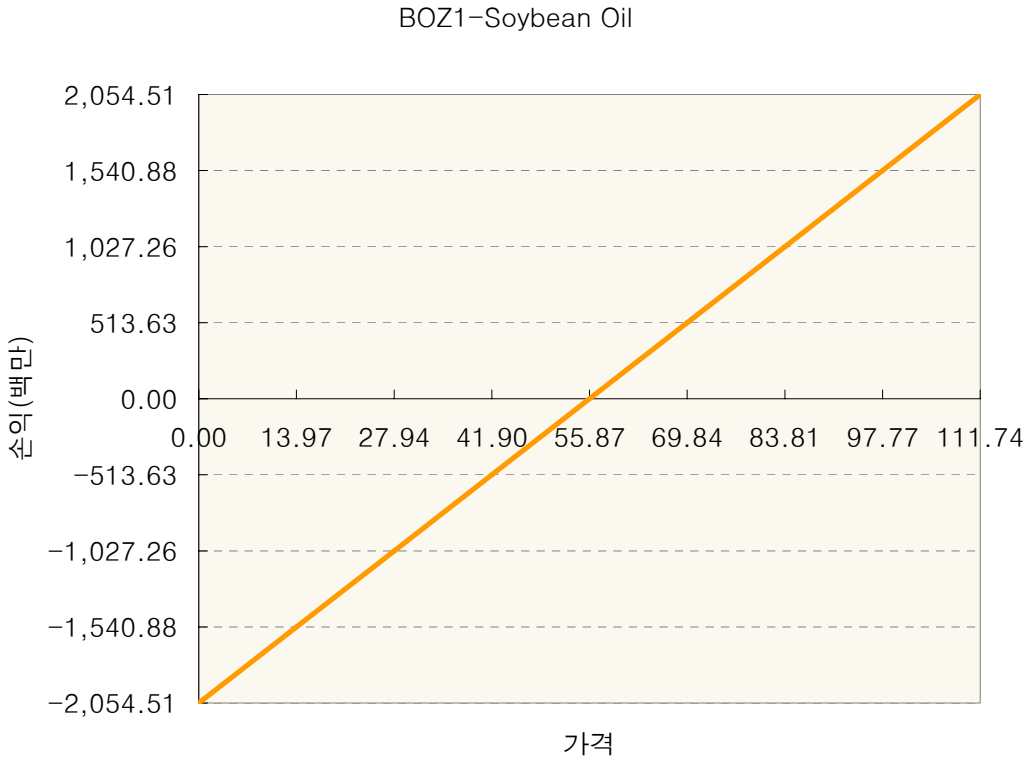
애그리컬쳐인덱스플러스모(채권-파생형)

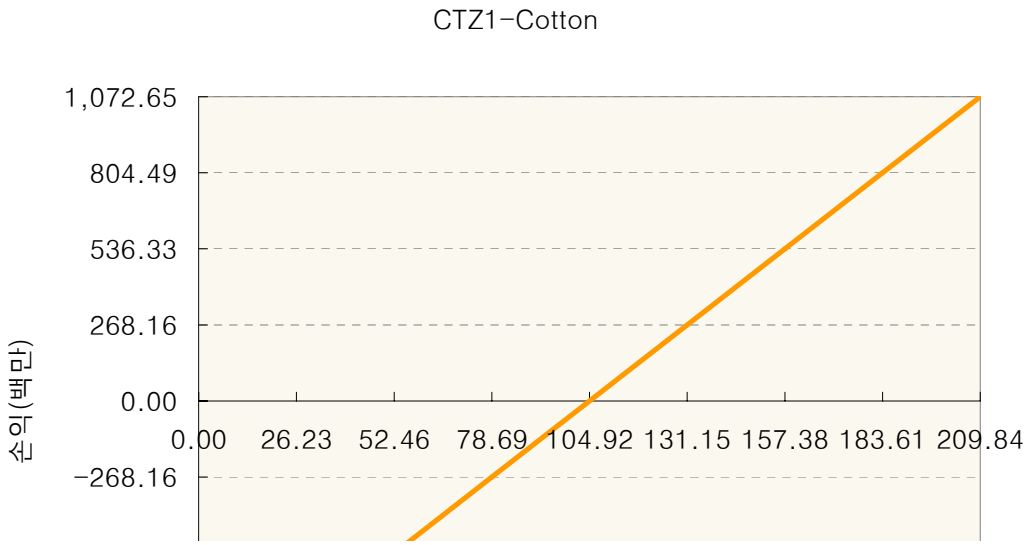
1. 계약금액

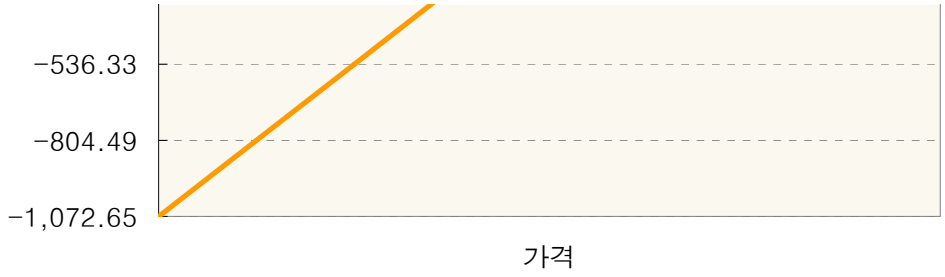
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,863	0	20,863	

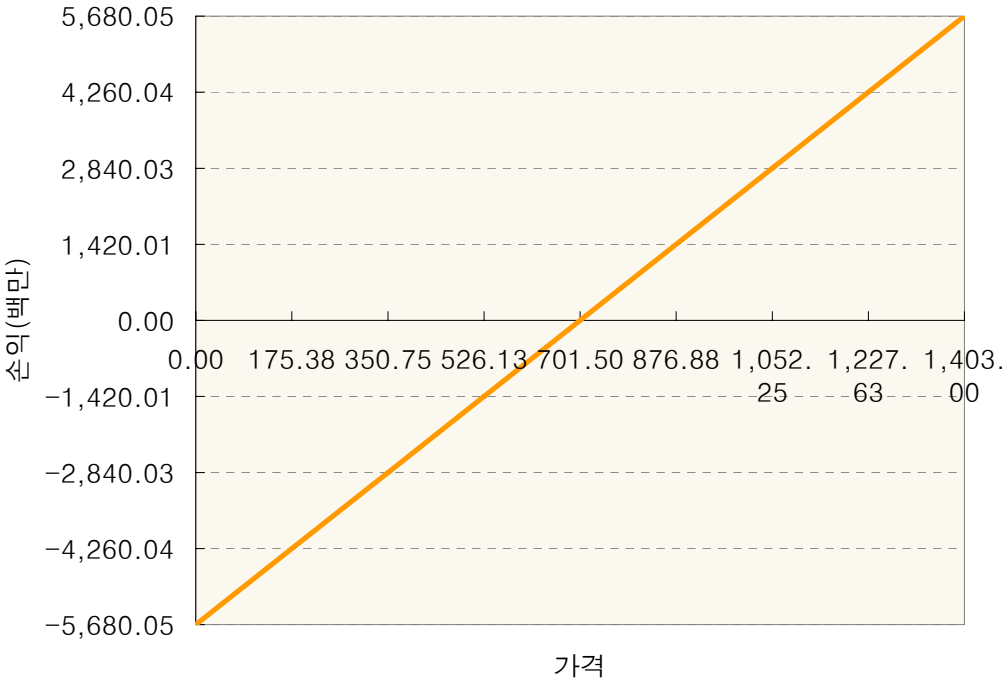
2. 만기시점의 손익구조



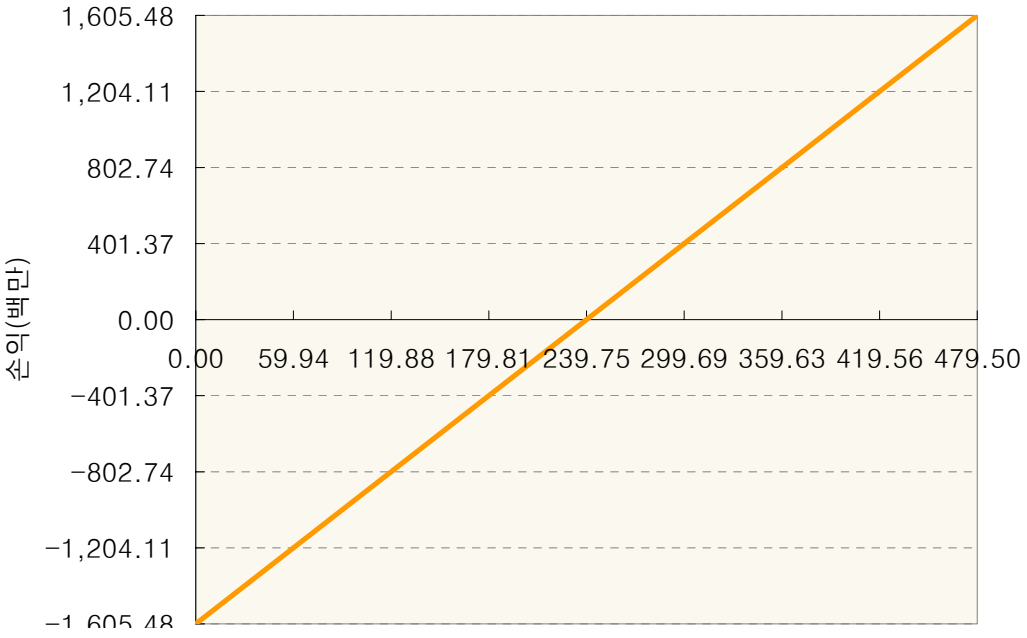


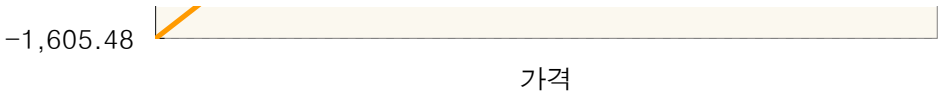


CZ1-Corn

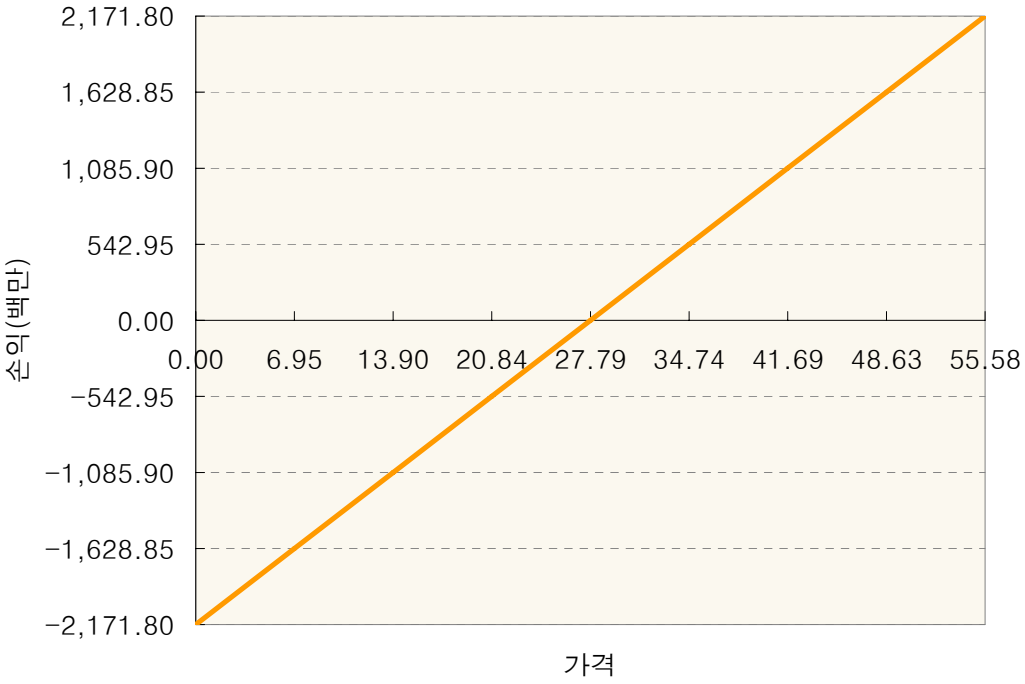


KCZ1-COFFEE"C"ELEC

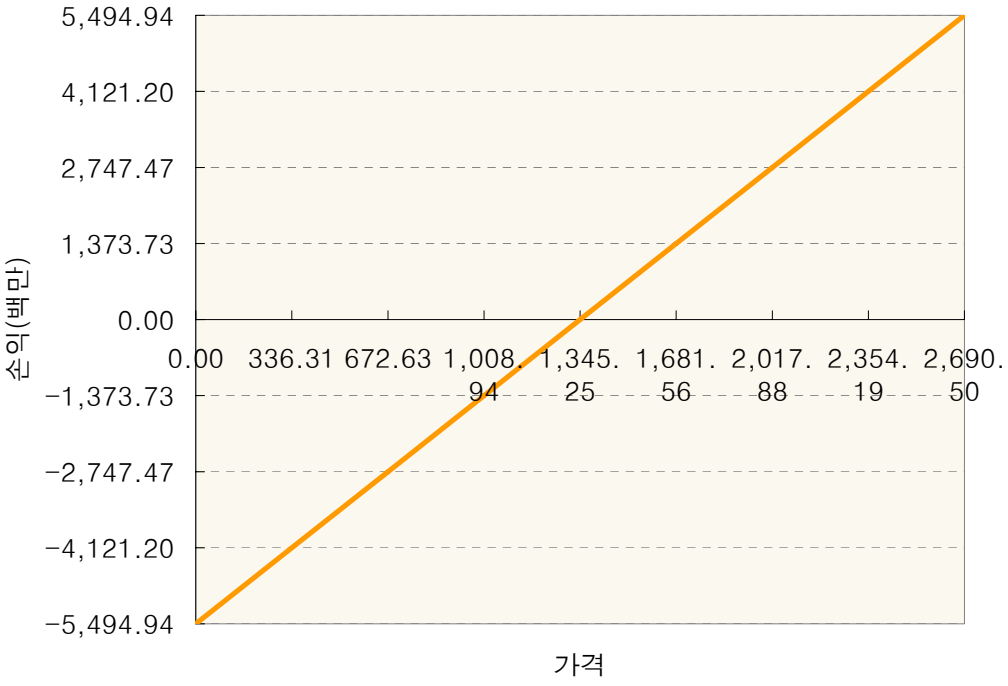




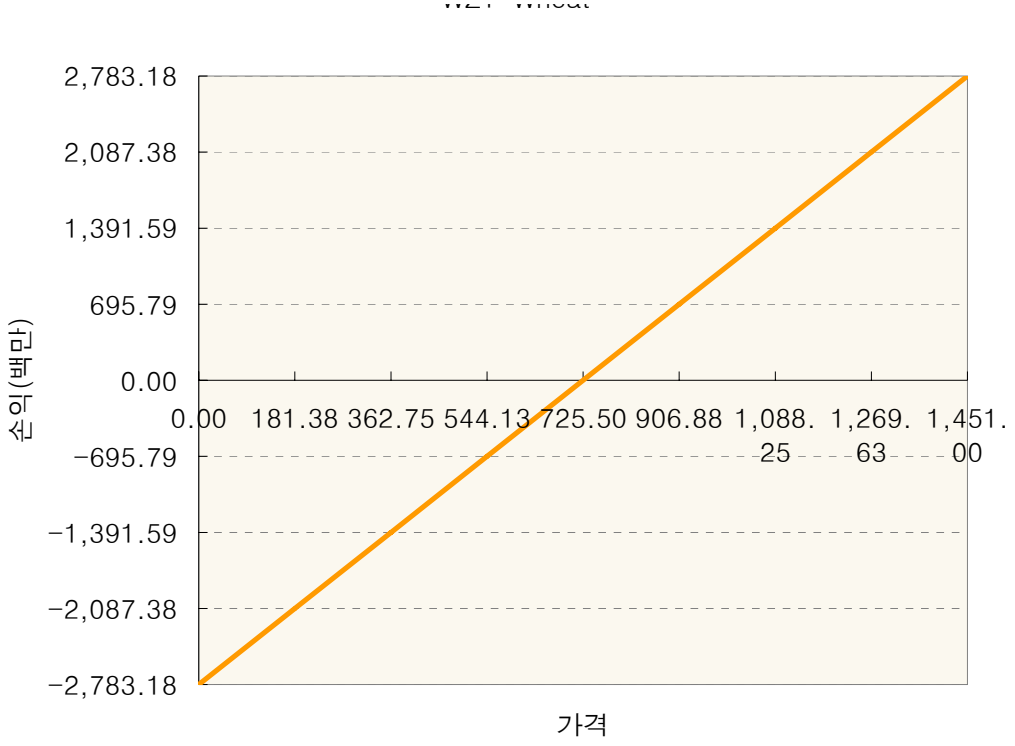
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	164
CTZ1	Cotton	86
CZ1	Corn	454
KCZ1	COFFEE"C"ELEC	128
SBV1	Sugar No11	174
SX1	Soybean	440
WZ1	Wheat	223

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

(단위:백만원)

2,658