| 공시일 | 2011-08-09 |
|---|---|
| 기준일 | 2011-08-08 |

# 스마트코스피200인덱스1호(주식-파생형)(종)

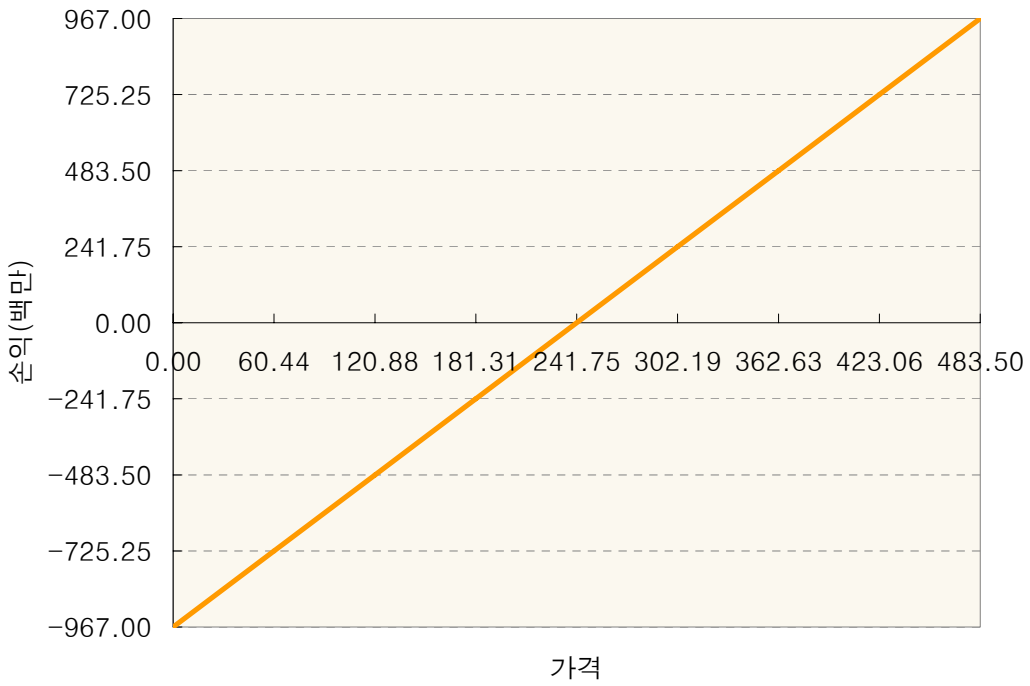
## 1. 계약금액

(단위:백만원)

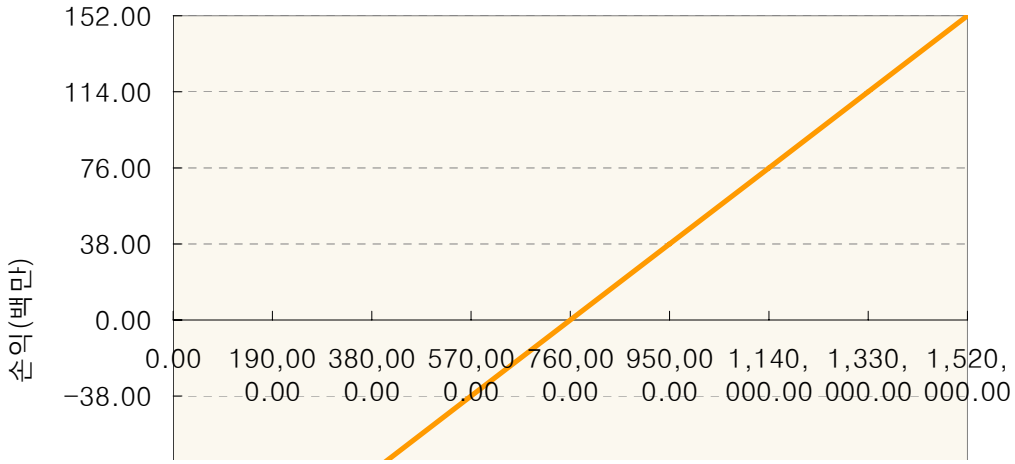
| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 1,119 | 0 | 1,119 | 장내 |

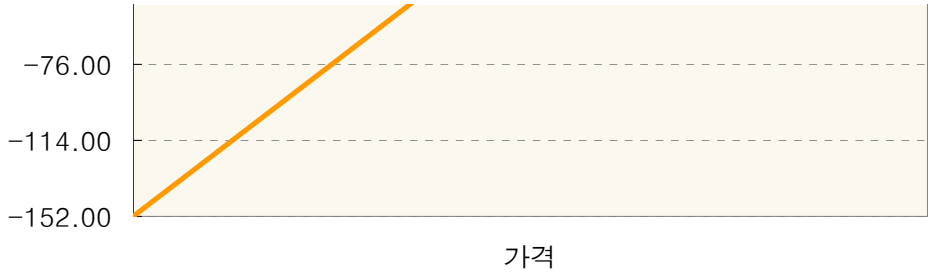
## 2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물




KR4111F90001-2011-09 삼성전자개별선물






### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| KR4101F900 2011-09 지수선물 | | | | | | | 78 |
|---|---|---|---|---|---|---|---|
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -77.6 | -77.6 | -77.6 | -77.6 | -77.6 | -77.6 | -77.6 |
| -5.33% | -51.7 | -51.7 | -51.7 | -51.7 | -51.7 | -51.7 | -51.7 |
| -2.67% | -25.9 | -25.9 | -25.9 | -25.9 | -25.9 | -25.9 | -25.9 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 25.9 | 25.9 | 25.9 | 25.9 | 25.9 | 25.9 | 25.9 |
| 5.33% | 51.7 | 51.7 | 51.7 | 51.7 | 51.7 | 51.7 | 51.7 |
| 8.00% | 77.6 | 77.6 | 77.6 | 77.6 | 77.6 | 77.6 | 77.6 |
| KR4111F900 2011-09 삼성전자개별선물 | | | | | | | 12 |
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -12.2 | -12.2 | -12.2 | -12.2 | -12.2 | -12.2 | -12.2 |
| -5.33% | -8.1 | -8.1 | -8.1 | -8.1 | -8.1 | -8.1 | -8.1 |
| -2.67% | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 |
| 5.33% | 8.1 | 8.1 | 8.1 | 8.1 | 8.1 | 8.1 | 8.1 |
| 8.00% | 12.2 | 12.2 | 12.2 | 12.2 | 12.2 | 12.2 | 12.2 |

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

(단위:백만원)

| 92 |
|---|

| 공시일 | 2011-08-09 |
|---|---|
| 기준일 | 2011-08-08 |

# 달마다행복모(주식혼합-파생형)

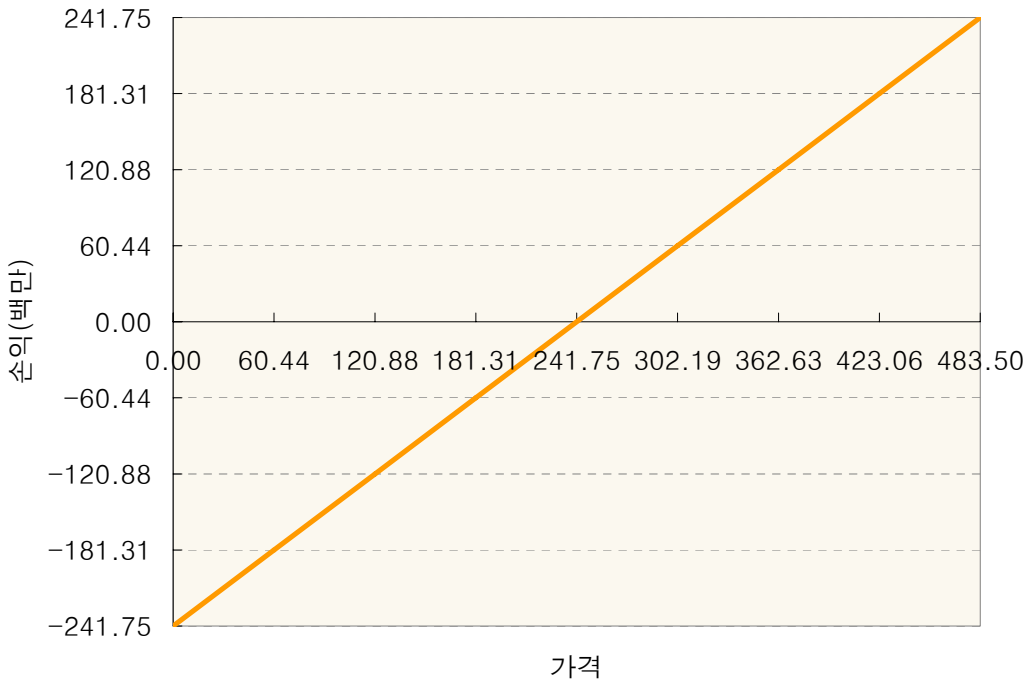
## 1. 계약금액

(단위:백만원)

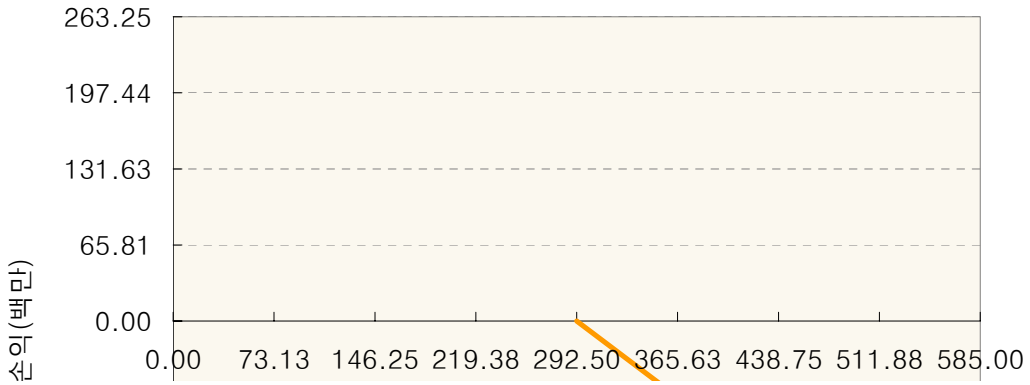
| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 신규 | 유가증권 | 옵션 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 242 | 0 | 242 | 장내 |
| 누계 | 유가증권 | 옵션 | 0 | 263 | -263 | 장내 |

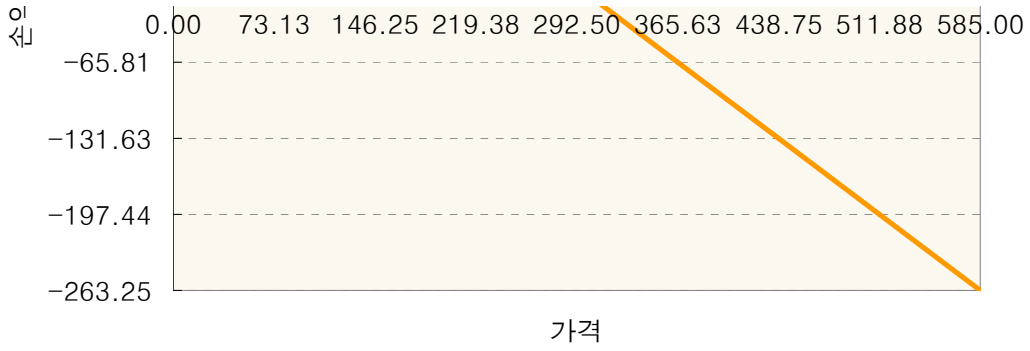
## 2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물




KR4201F82924-2011-08 콜292.5






### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| KR4101F900 2011-09 지수선물 | | | | | | | 19 |
|---|---|---|---|---|---|---|---|
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 |
| -5.33% | -12.9 | -12.9 | -12.9 | -12.9 | -12.9 | -12.9 | -12.9 |
| -2.67% | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 | -6.5 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 | 6.5 |
| 5.33% | 12.9 | 12.9 | 12.9 | 12.9 | 12.9 | 12.9 | 12.9 |
| 8.00% | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 |
| 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 | 0 | 0 | 0 |

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

(단위:백만원)

| 20 |
|---|

| | |
|---|---|
| 공시일 | 2011-08-09 |
| 기준일 | 2011-08-08 |

# BEST인덱스플러스알파1호(주식-파생형)(종)

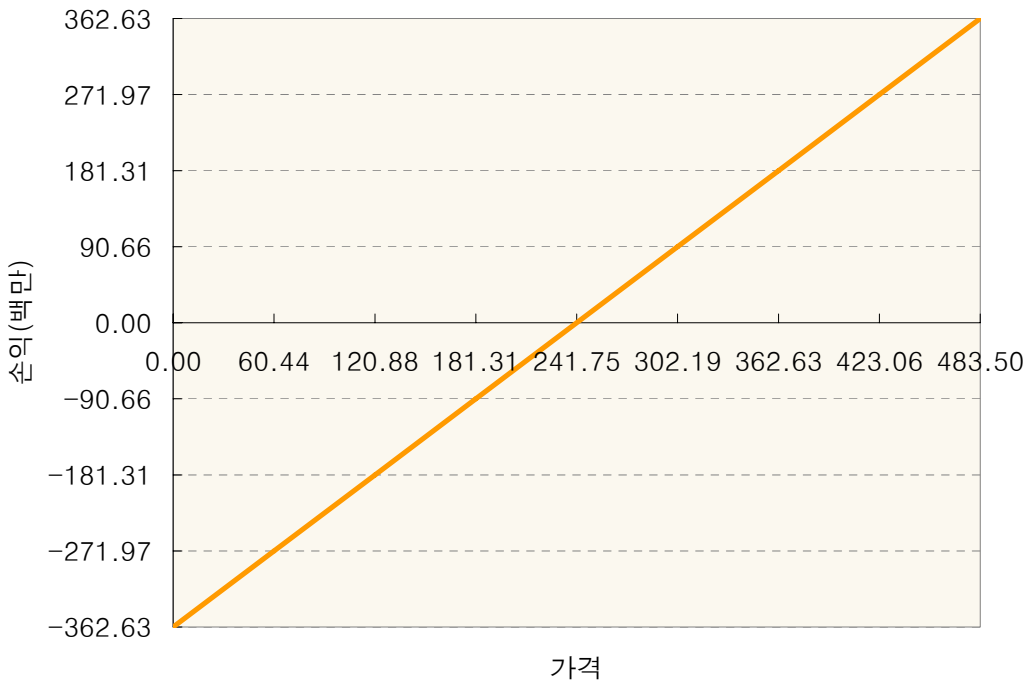
## 1. 계약금액

(단위:백만원)

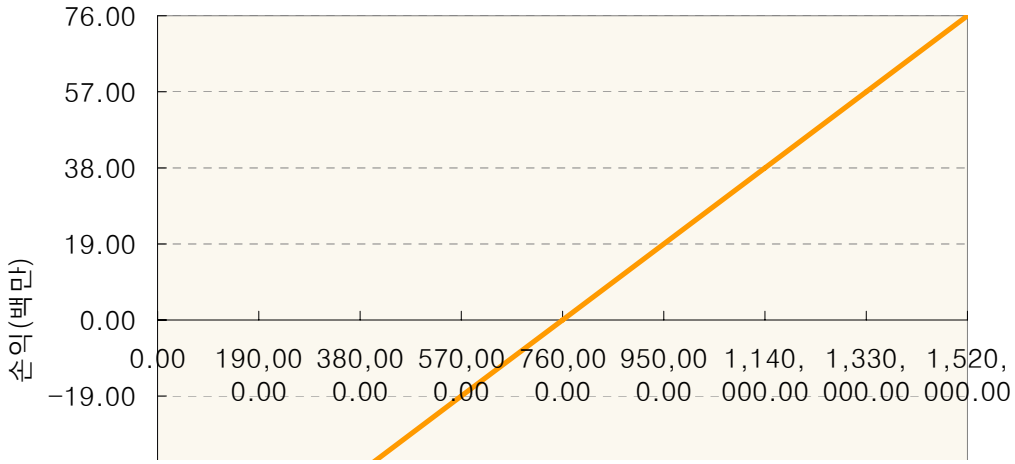
| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | 장내 |
| 누계 | 유가증권 | 선물 | 680 | 242 | 439 | 장내 |

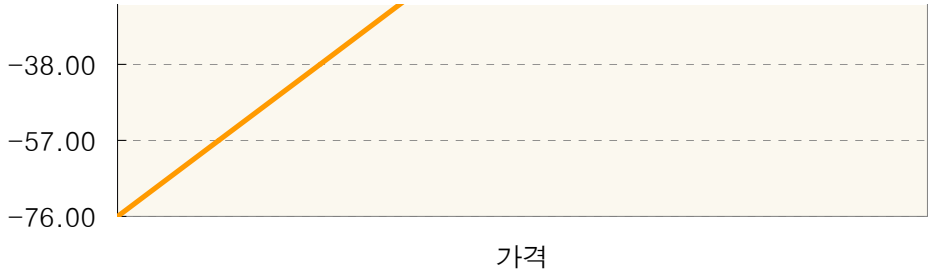
## 2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물




KR4111F90001-2011-09 삼성전자개별선물






### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| KR4101F900 2011-09 지수선물 | | | | | | | 29 |
|---|---|---|---|---|---|---|---|
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 |
| -5.33% | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 |
| -2.67% | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 |
| 5.33% | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 |
| 8.00% | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 |
| KR4111F900 2011-09 삼성전자개별선물 | | | | | | | 6 |
| | 기초자산의 변동성 | | | | | | |
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -6.1 | -6.1 | -6.1 | -6.1 | -6.1 | -6.1 | -6.1 |
| -5.33% | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 | -4.1 |
| -2.67% | -2 | -2 | -2 | -2 | -2 | -2 | -2 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 2 | 2 | 2 | 2 | 2 | 2 | 2 |
| 5.33% | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 | 4.1 |
| 8.00% | 6.1 | 6.1 | 6.1 | 6.1 | 6.1 | 6.1 | 6.1 |

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

(단위:백만원)

| 36 |
|---|

| | |
|---|---|
| 공시일 | 2011-08-09 |
| 기준일 | 2011-08-08 |

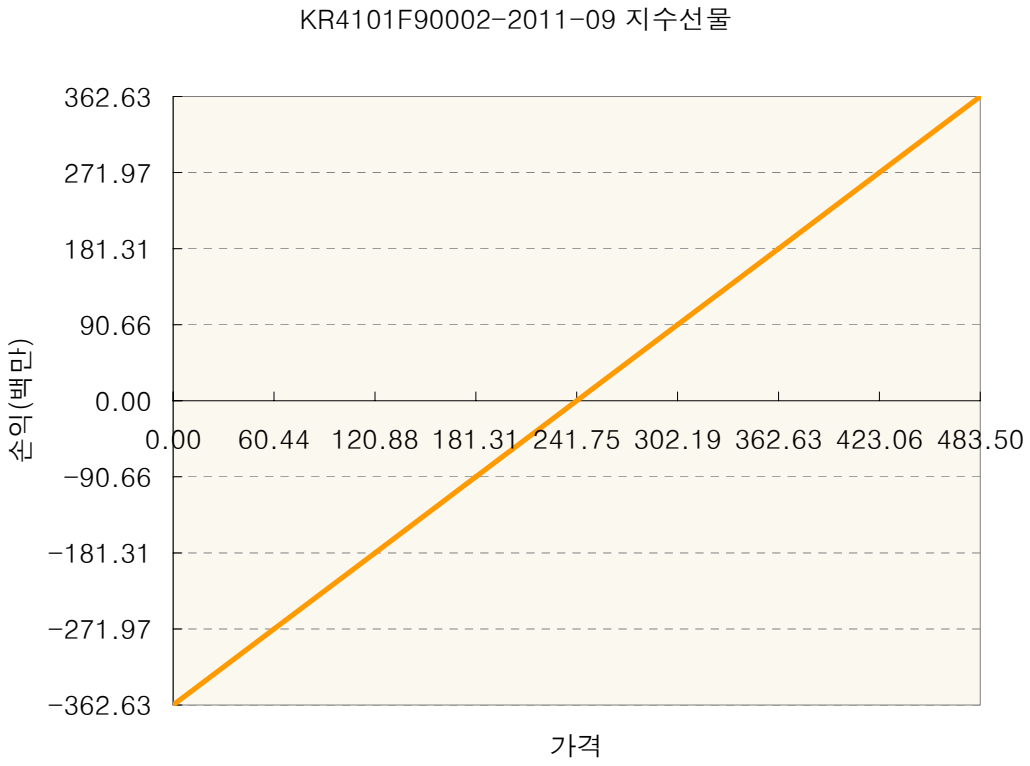
# Tops모아펀더멘탈인덱스1호(주식-파생형)

## 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 | 363 | 0 | 363 | 장내 |

## 2. 만기시점의 손익구조




## 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 29

| | 기초자산의 변동성 | | | | | | |
|---|---|---|---|---|---|---|---|
| 가격 | -25.00% | -16.67% | -8.33% | 0% | 8.33% | 16.67% | 25.00% |
| -8.00% | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 | -29.1 |
| -5.33% | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 | -19.4 |
| -2.67% | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 | -9.7 |
| 0% | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.67% | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 | 9.7 |
| 5.33% | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 | 19.4 |
| 8.00% | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 | 29.1 |

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

| 29 |
|---|

| 공시일 | 2011-08-09 |
|---|---|
| 기준일 | 2011-08-08 |

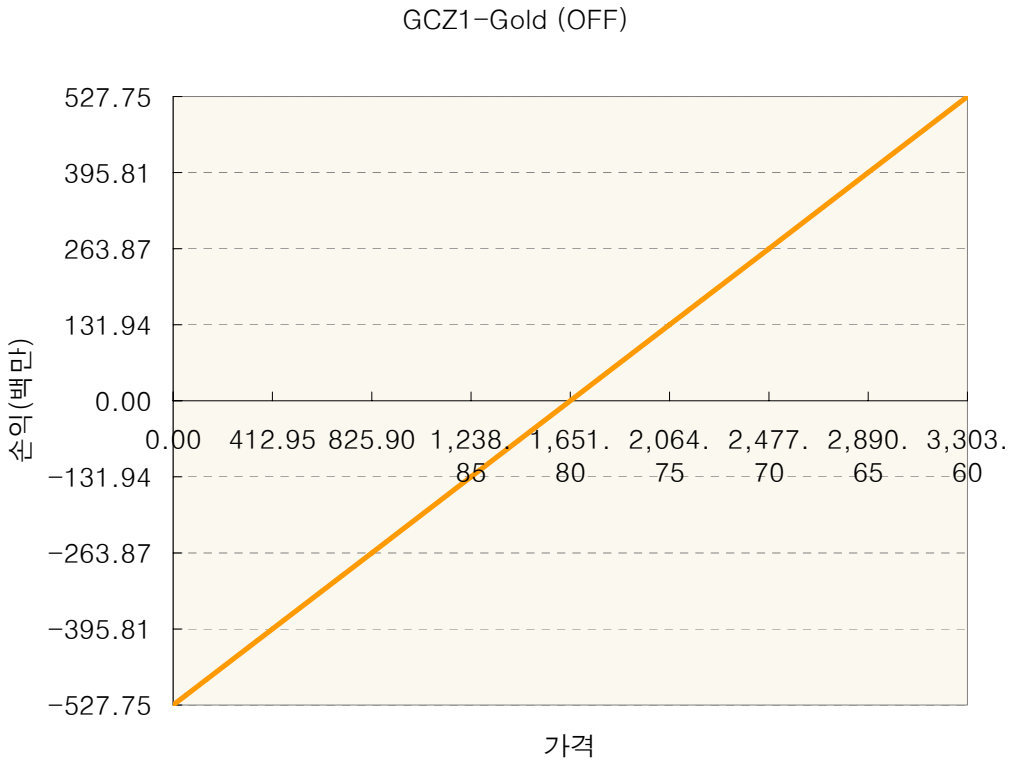
# 메탈인덱스플러스모(채권-파생형)

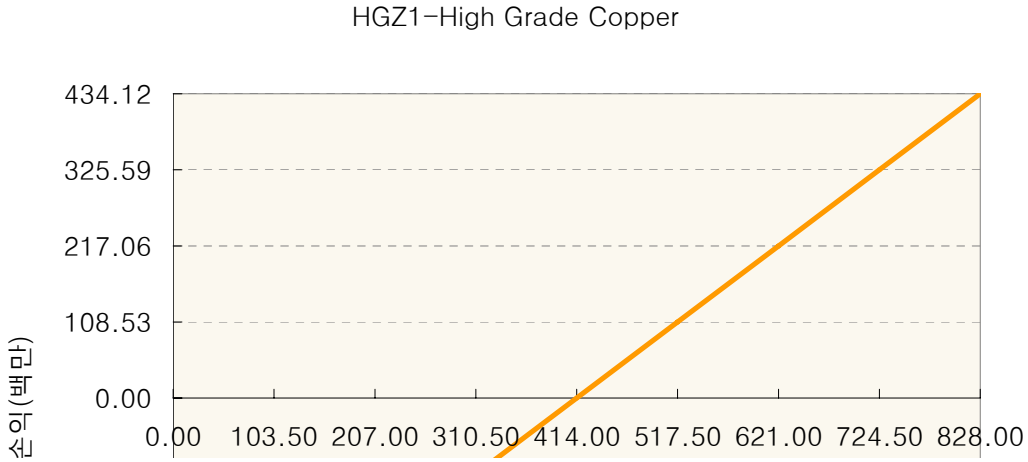
## 1. 계약금액

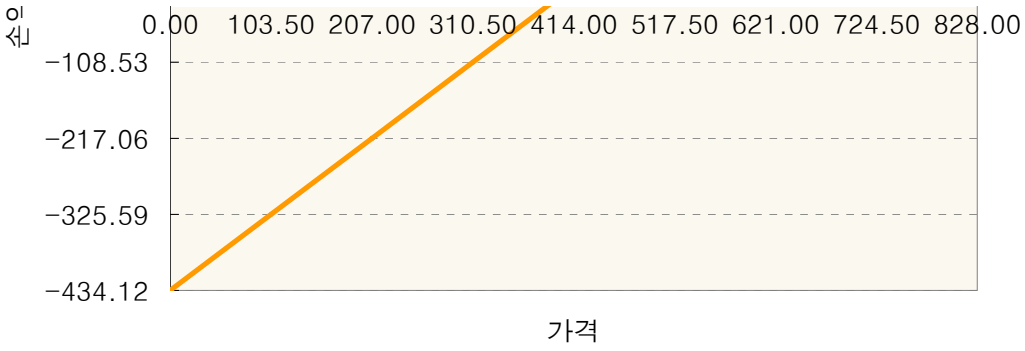
(단위:백만원)

| 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 | 40 | 0 | 40 | |
| 누계 | 유가증권 | 선물 | 2,384 | 625 | 1,759 | |

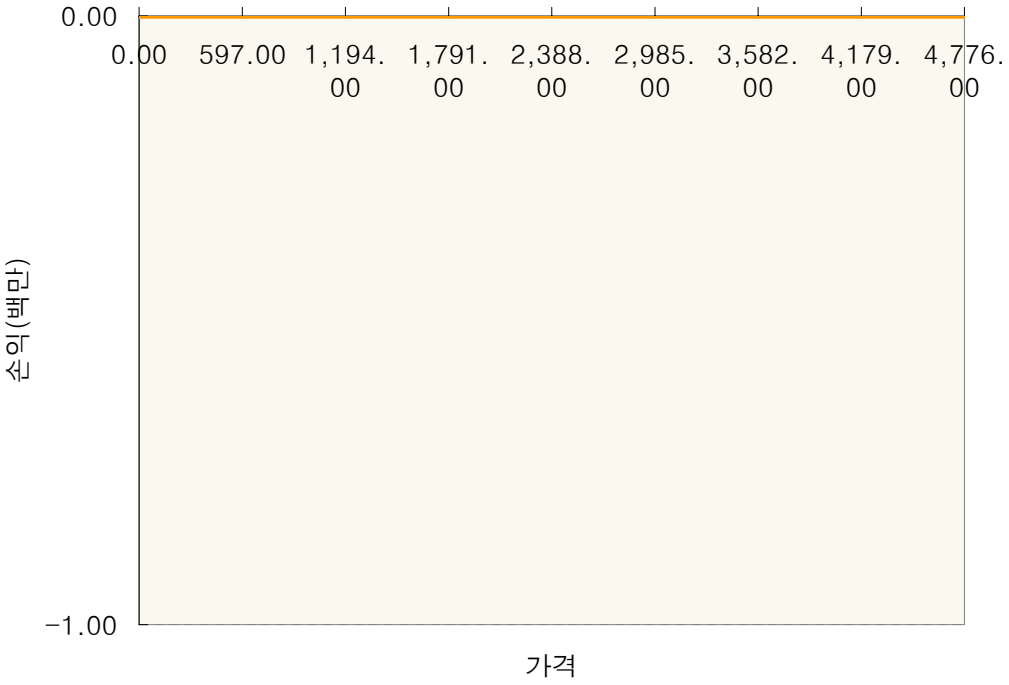
## 2. 만기시점의 손익구조



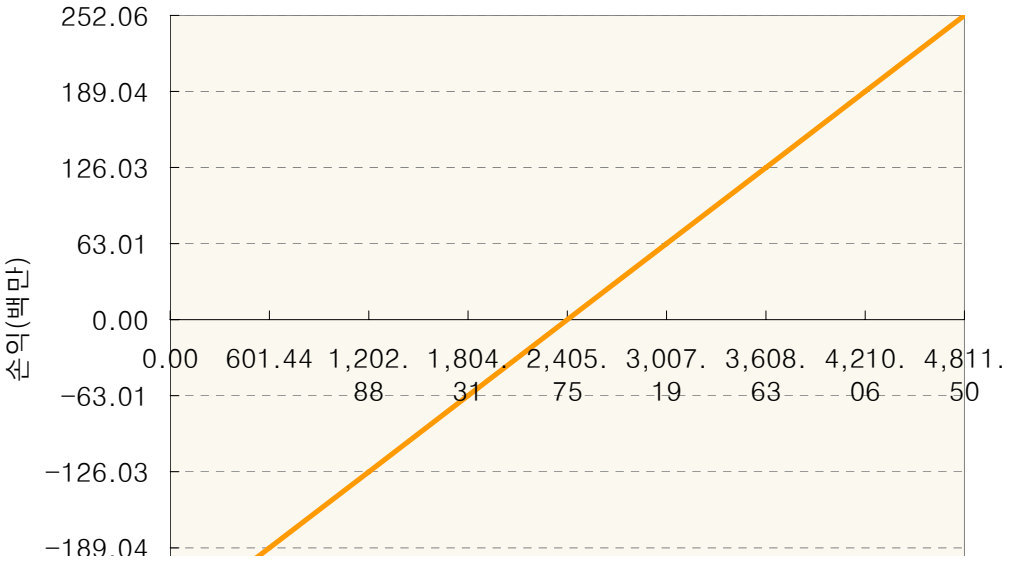



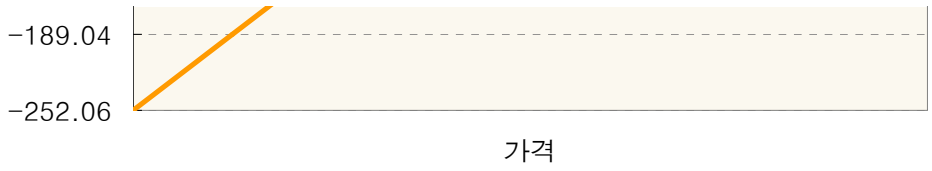



LAU1-LME Aluminum

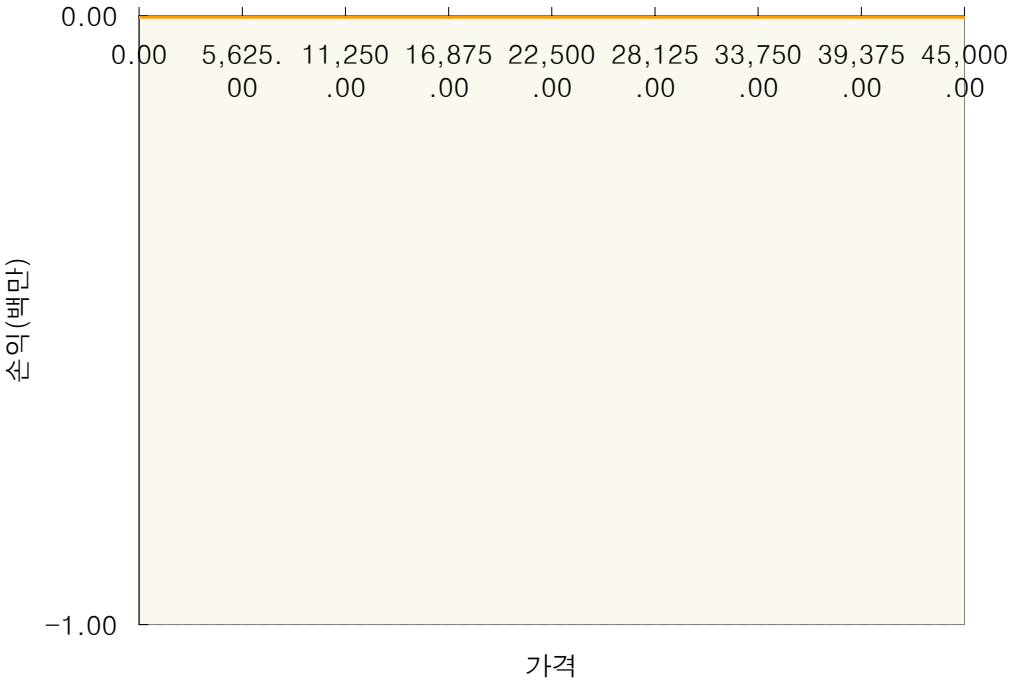



LAX1-LME Aluminum

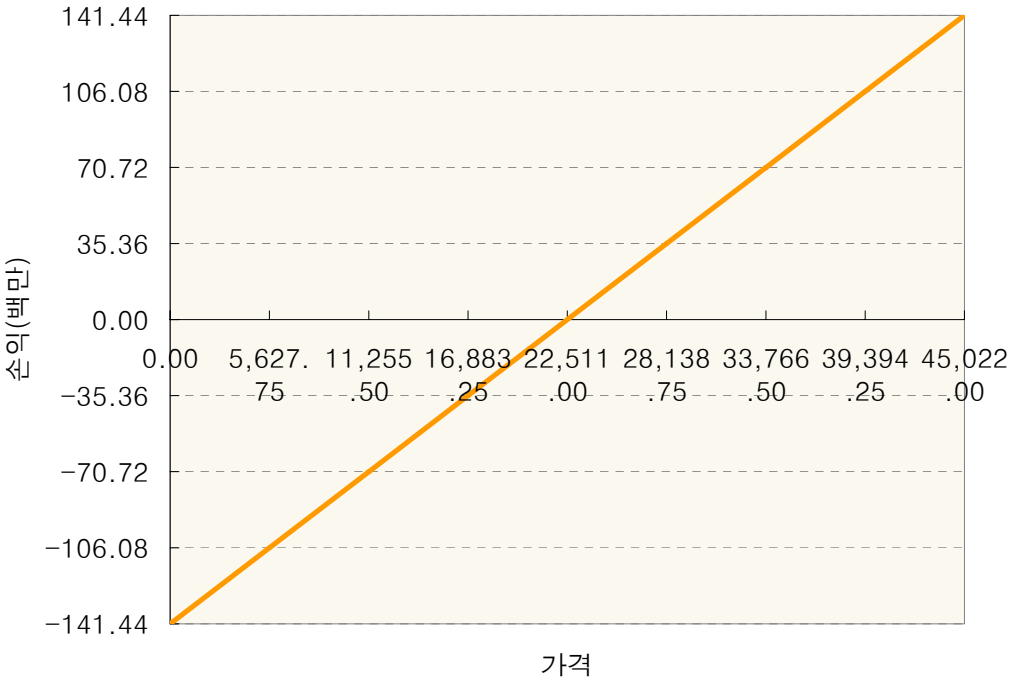




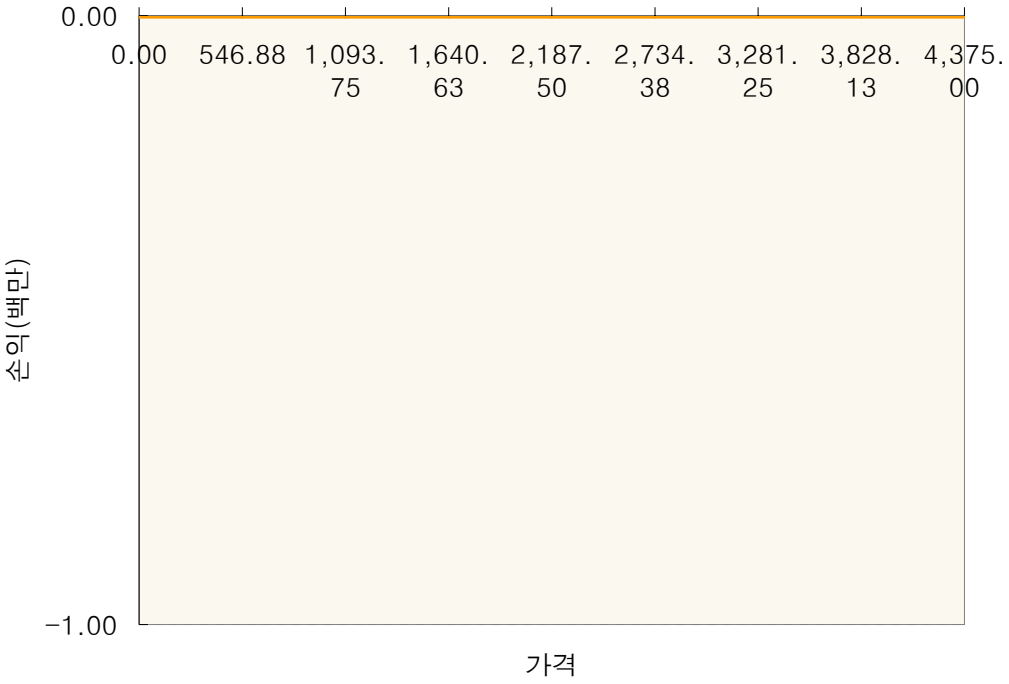

LNV1-LME Nickel



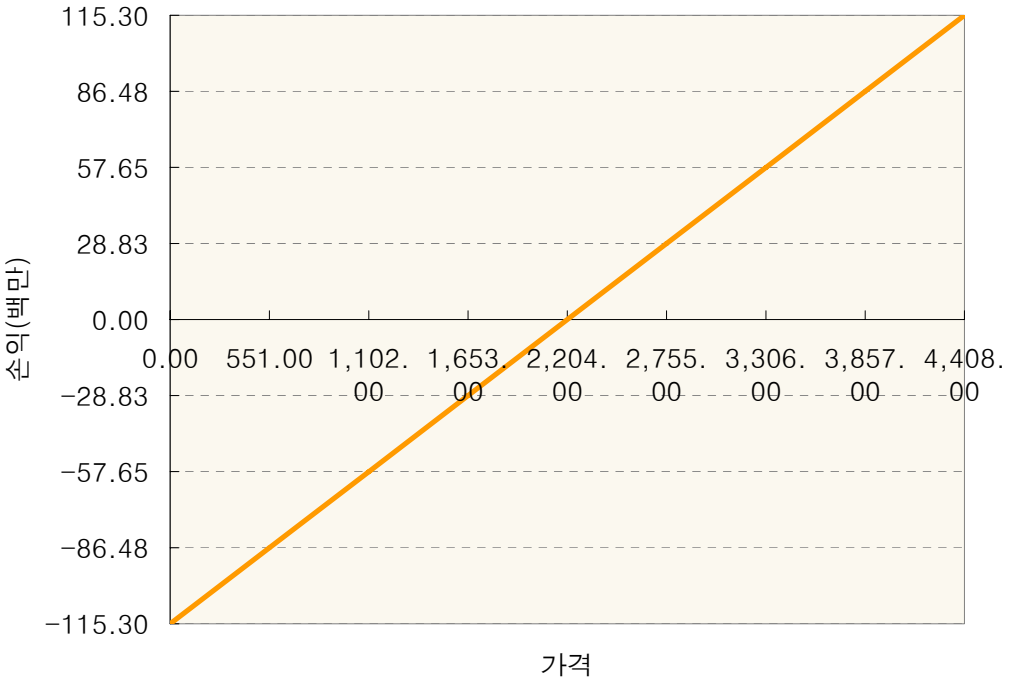

LNX1-LME Nickel



LXU1-LME Zinc

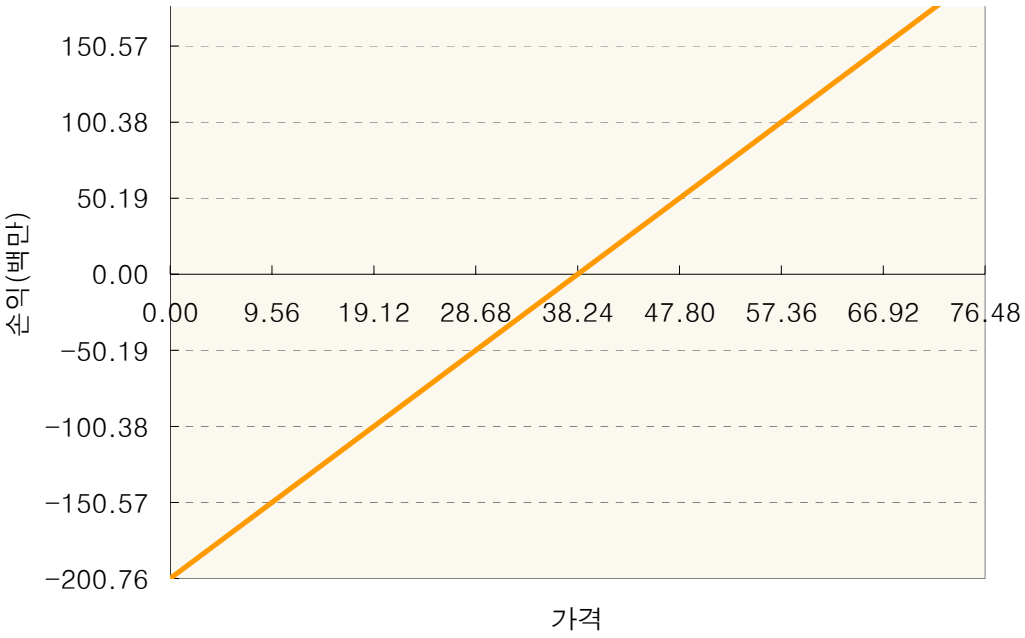



LXX1-LME Zinc

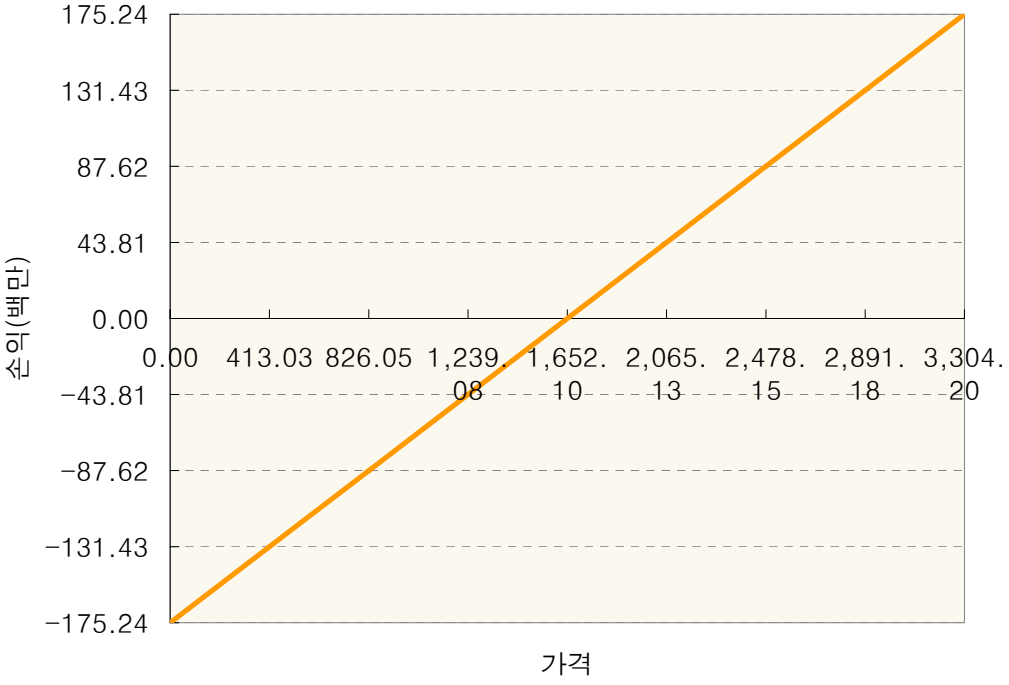



SIZ1-Comex Silver

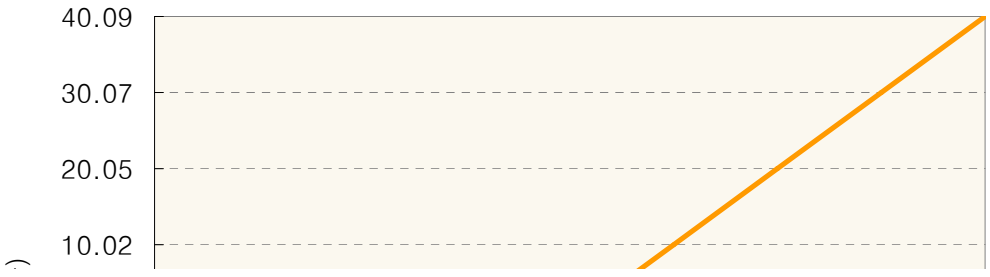


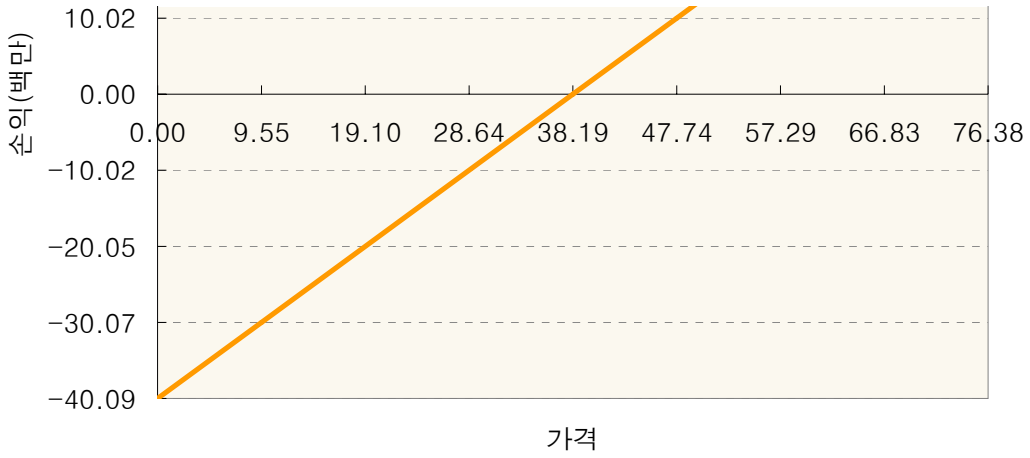



XGZ1-MINI GOLD FUTURE




YSZ1-MINI SILVER FUT Decl11






| 3. 시나리오별 손익구조변동(최대손실예상금액) | | (단위:백만원) |
|---|---|---|
| GCZ1 | Gold (OFF) | 42 |
| HGZ1 | High Grade Copper | 35 |
| LAU1 | LME Aluminum | 4 |
| LAX1 | LME Aluminum | 20 |
| LNV1 | LME Nickel | 1 |
| LNX1 | LME Nickel | 11 |
| LXU1 | LME Zinc | 2 |
| LXX1 | LME Zinc | 9 |
| SIZ1 | Comex Silver | 16 |
| XGZ1 | MINI GOLD FUTURE | 14 |
| YSZ1 | MINI SILVER FUT Decl11 | 3 |

| 4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준) | (단위:백만원) |
|---|---|
| | 186 |

| 공시일 | 2011-08-09 |
|---|---|
| 기준일 | 2011-08-08 |

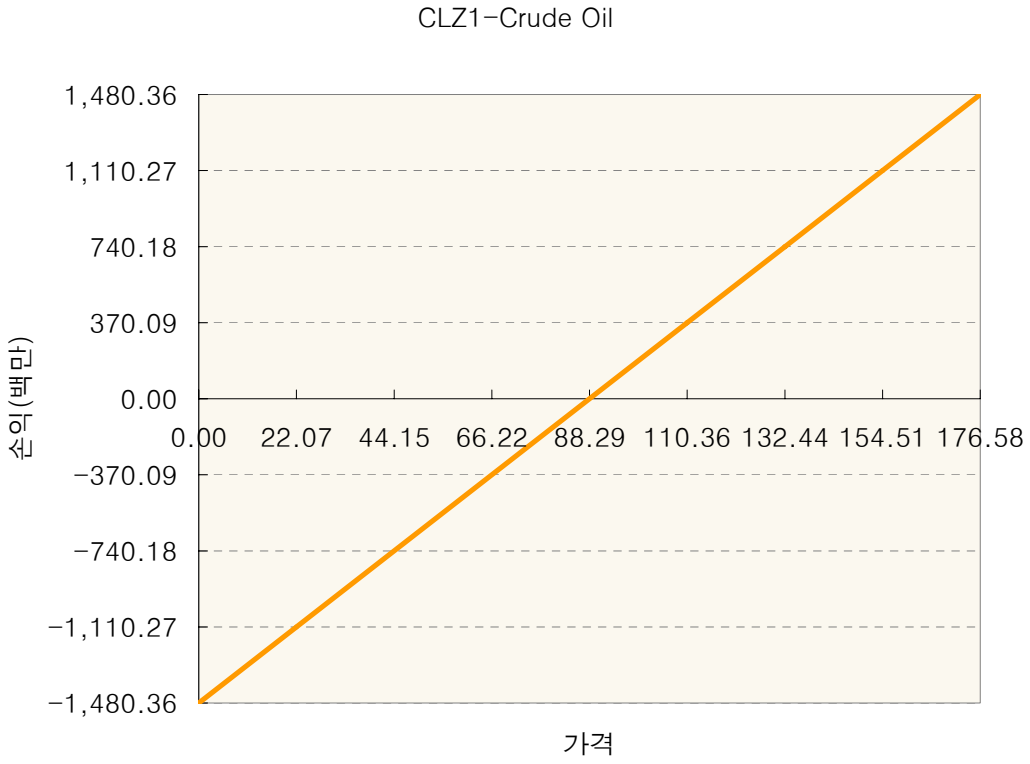
# 에너지인덱스플러스모(채권-파생형)

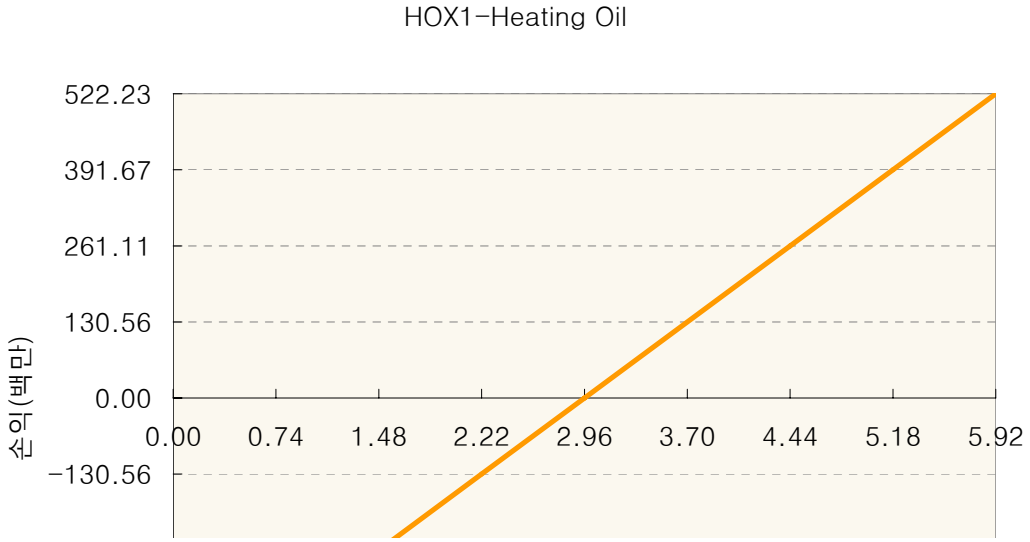
## 1. 계약금액

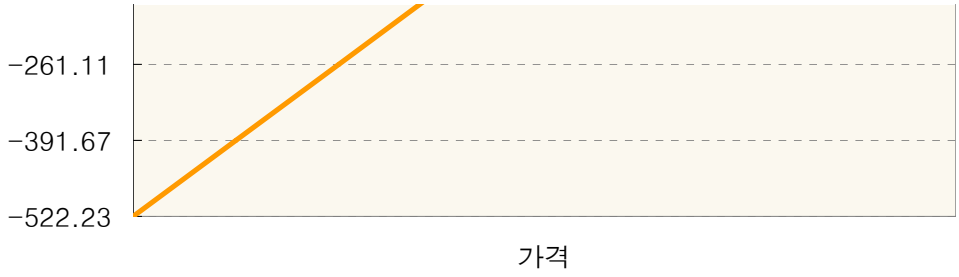
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | |
| 누계 | 유가증권 | 선물 | 3,343 | 0 | 3,343 | |

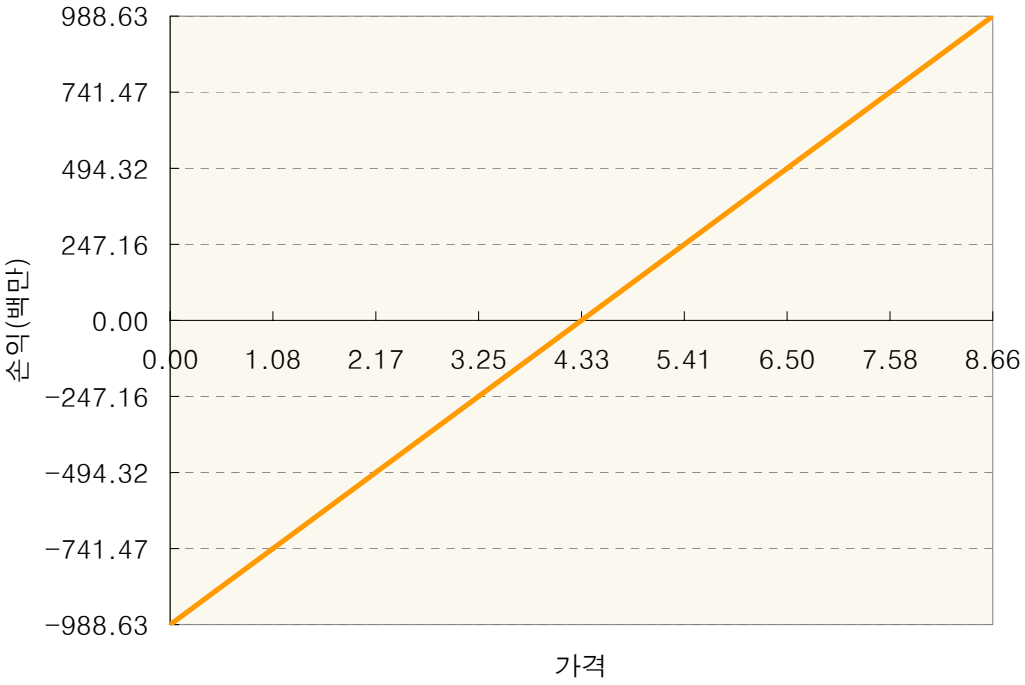
## 2. 만기시점의 손익구조



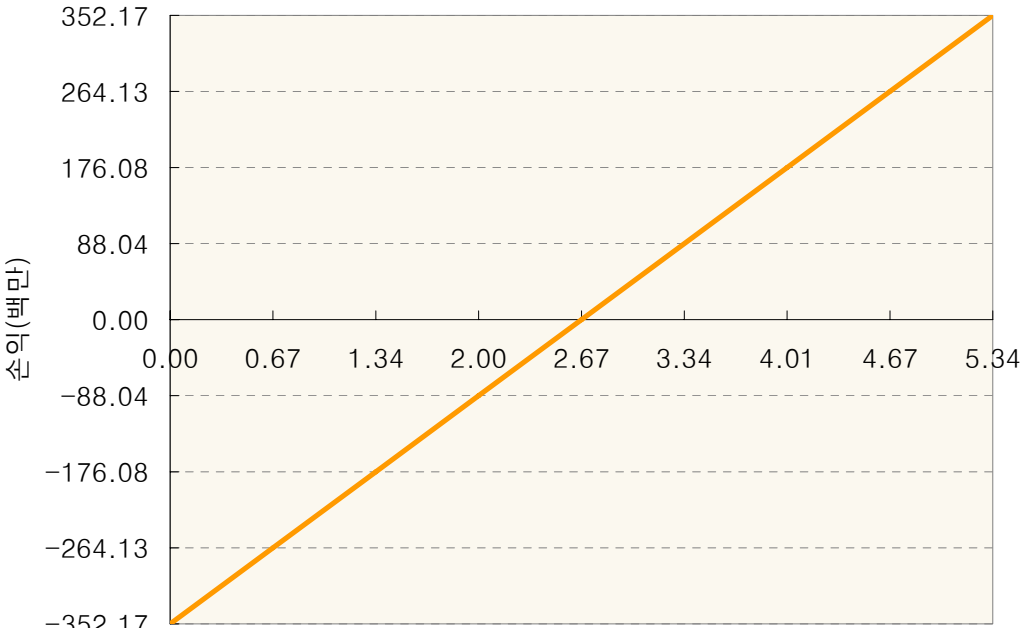



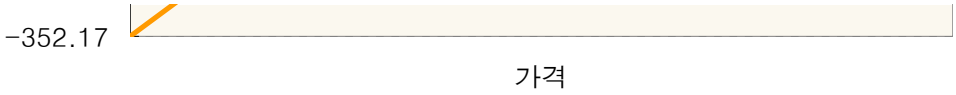



NGZ1-Natural Gas




XBX1-RBOB Gasoline






| 3. 시나리오별 손익구조변동(최대손실예상금액) | | (단위:백만원) |
|---|---|---|
| CLZ1 | Crude Oil | 118 |
| HOX1 | Heating Oil | 42 |
| NGZ1 | Natural Gas | 79 |
| XBX1 | RBOB Gasoline | 28 |

| 4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준) | (단위:백만원) |
|---|---|
| | **443** |

| 공시일 | 2011-08-09 |
|---|---|
| 기준일 | 2011-08-08 |

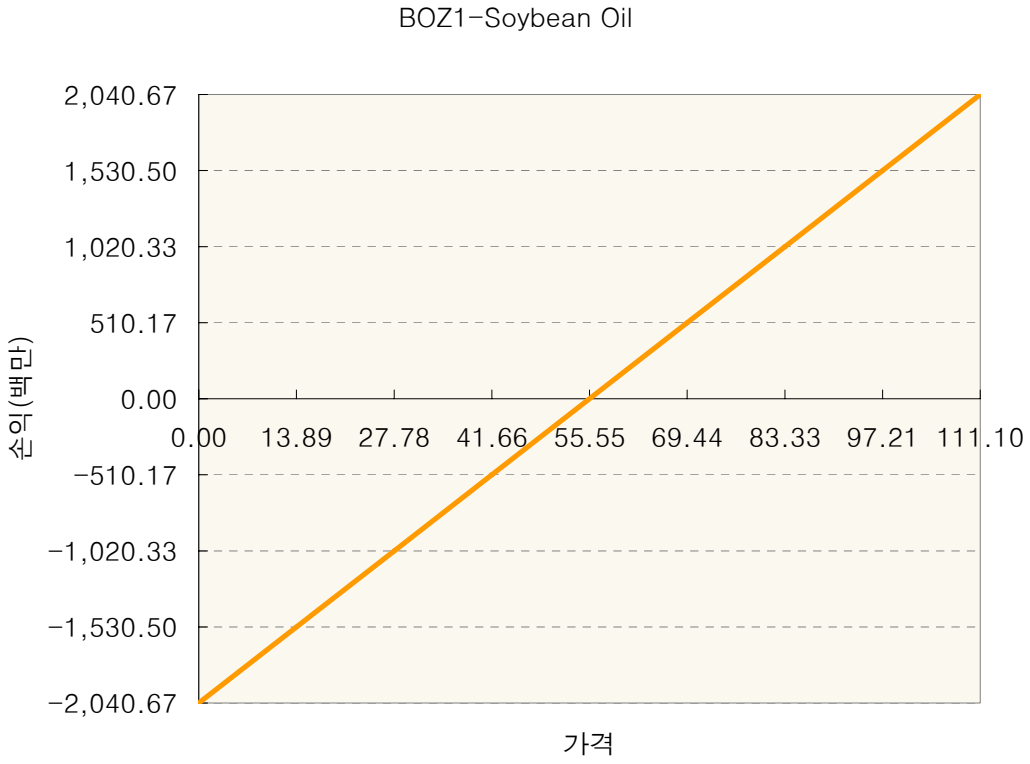
# 애그리컬쳐인덱스플러스모(채권-파생형)

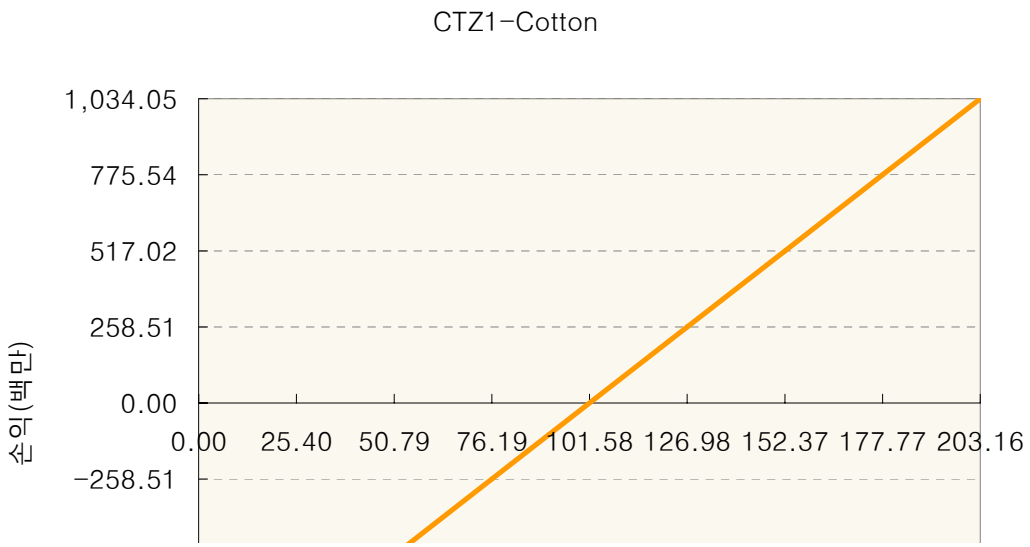
## 1. 계약금액

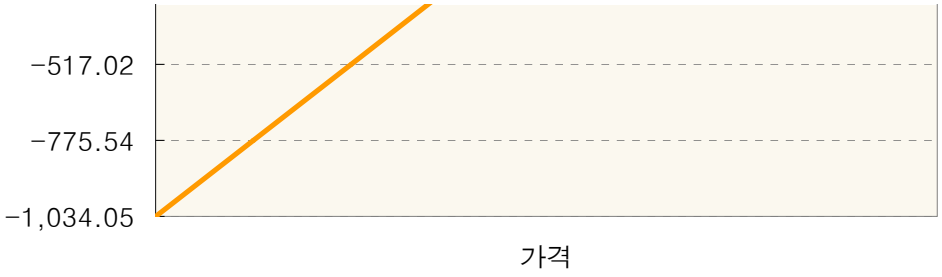
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|---|---|---|---|---|---|---|
| 신규 | 유가증권 | 선물 | 0 | 0 | 0 | |
| 누계 | 유가증권 | 선물 | 20,778 | 0 | 20,778 | |

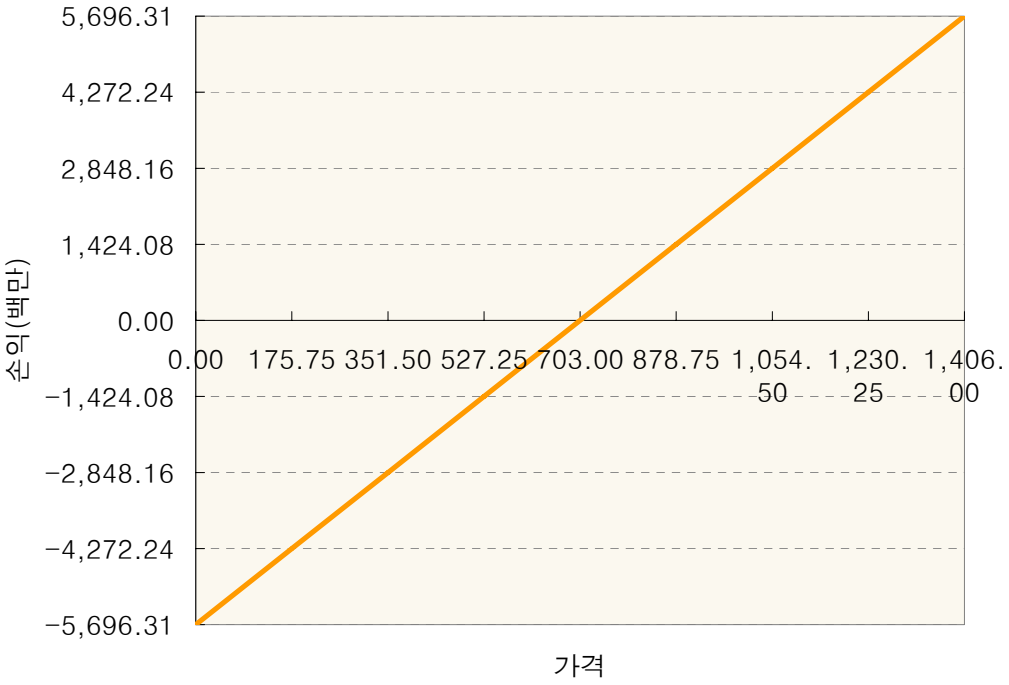
## 2. 만기시점의 손익구조



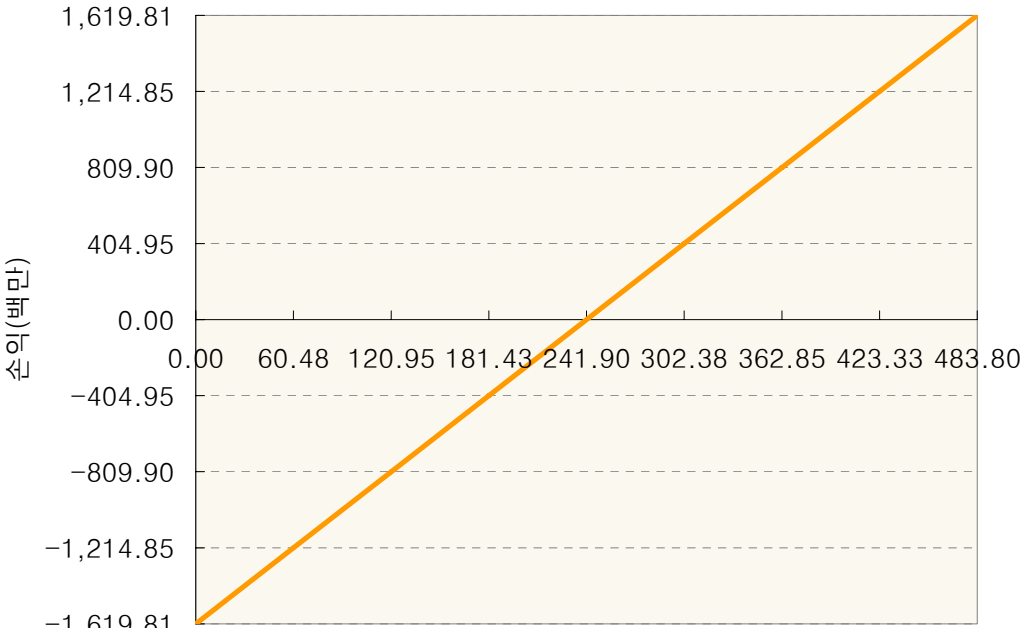



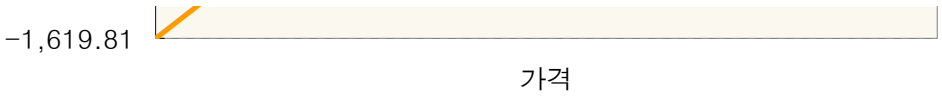



CZ1-Corn

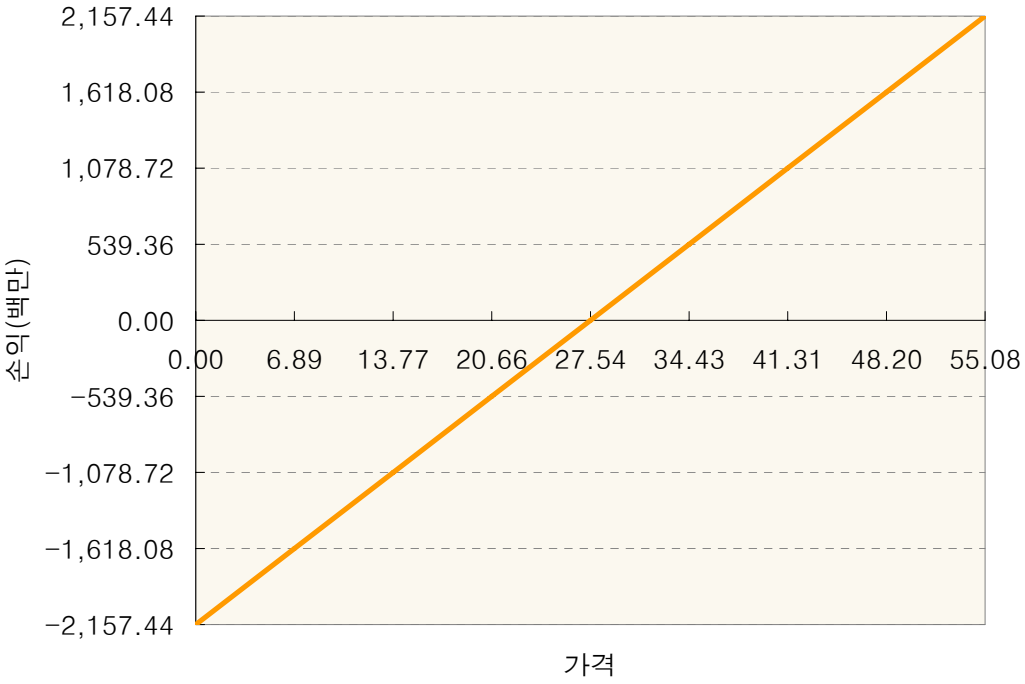



KCZ1-COFFEE"C"ELEC

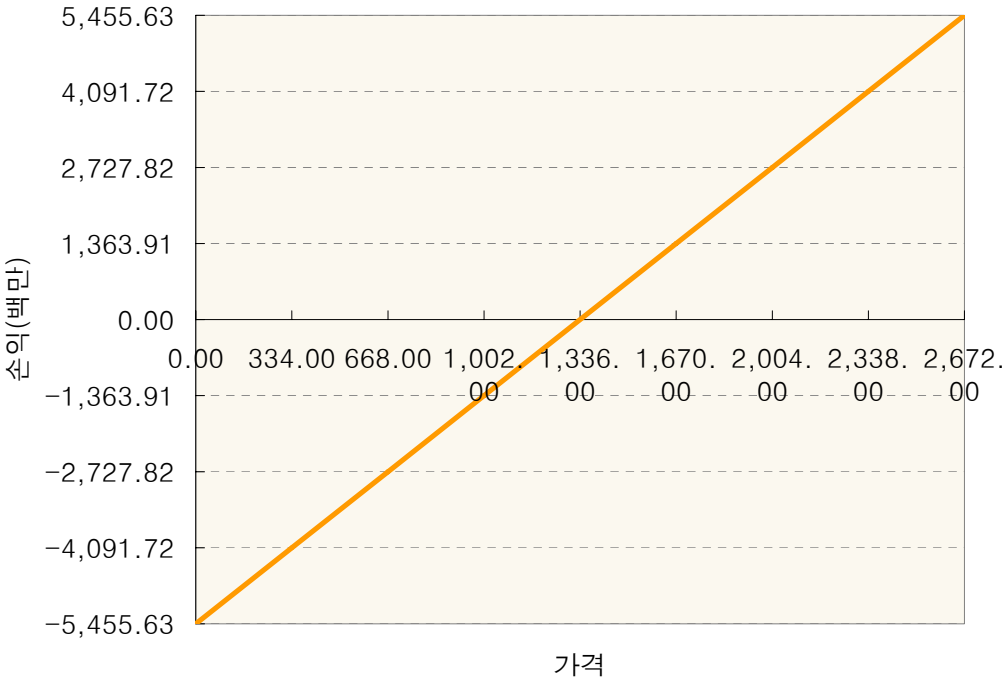




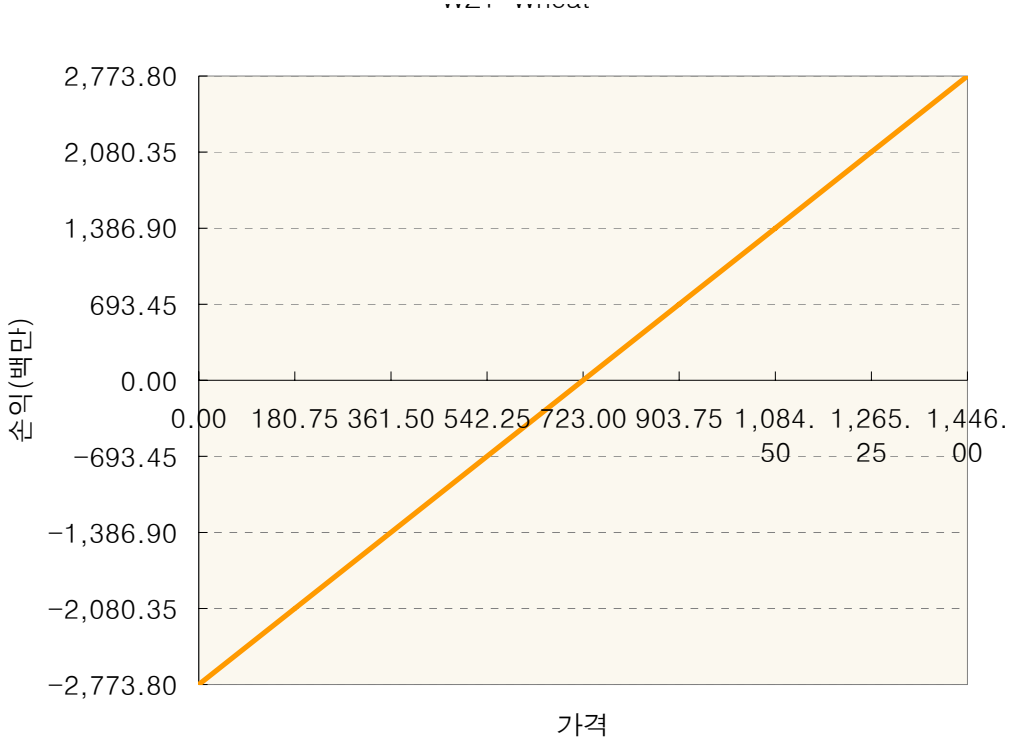

SBV1-Sugar No11




SX1-Soybean




WZ1-Wheat




### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

| | | |
|---|---|---|
| BOZ1 | Soybean Oil | 163 |
| CTZ1 | Cotton | 83 |
| CZ1 | Corn | 456 |
| KCZ1 | COFFEE"C"ELEC | 130 |
| SBV1 | Sugar No11 | 173 |
| SX1 | Soybean | 436 |
| WZ1 | Wheat | 222 |

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

(단위:백만원)

| |
|---|
| 2,628 |