공시일	2011-08-11
기준일	2011-08-10

스마트코스피200인덱스1호(주식-파생형)(종)

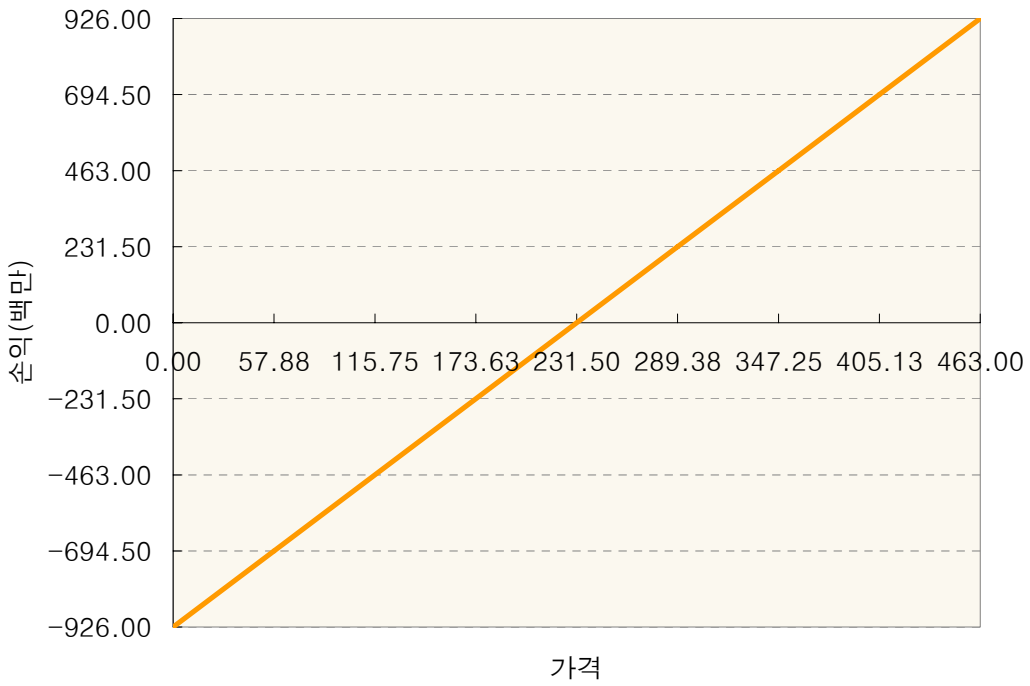
1. 계약금액

(단위:백만원)

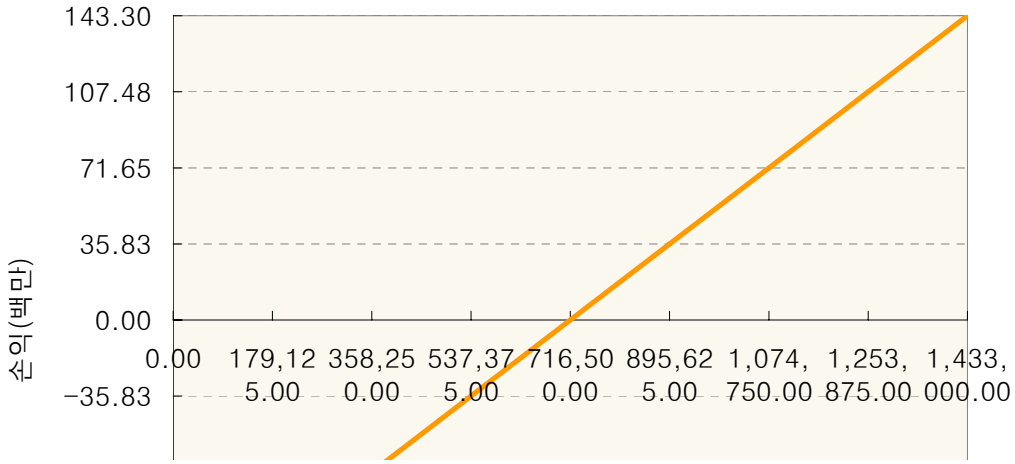
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,069	0	1,069	장내

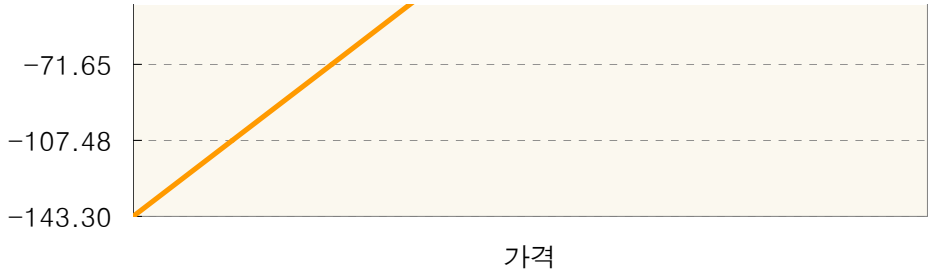
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							75
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-74.6	-74.6	-74.6	-74.6	-74.6	-74.6	-74.6
-5.33%	-49.8	-49.8	-49.8	-49.8	-49.8	-49.8	-49.8
-2.67%	-24.9	-24.9	-24.9	-24.9	-24.9	-24.9	-24.9
0%	0	0	0	0	0	0	0
2.67%	24.9	24.9	24.9	24.9	24.9	24.9	24.9
5.33%	49.8	49.8	49.8	49.8	49.8	49.8	49.8
8.00%	74.6	74.6	74.6	74.6	74.6	74.6	74.6
KR4111F900 2011-09 삼성전자개별선물							12
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-11.5	-11.5	-11.5	-11.5	-11.5	-11.5	-11.5
-5.33%	-7.7	-7.7	-7.7	-7.7	-7.7	-7.7	-7.7
-2.67%	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8
0%	0	0	0	0	0	0	0
2.67%	3.8	3.8	3.8	3.8	3.8	3.8	3.8
5.33%	7.7	7.7	7.7	7.7	7.7	7.7	7.7
8.00%	11.5	11.5	11.5	11.5	11.5	11.5	11.5

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

(단위:백만원)

90

공시일	2011-08-11
기준일	2011-08-10

달마다행복모(주식혼합-파생형)

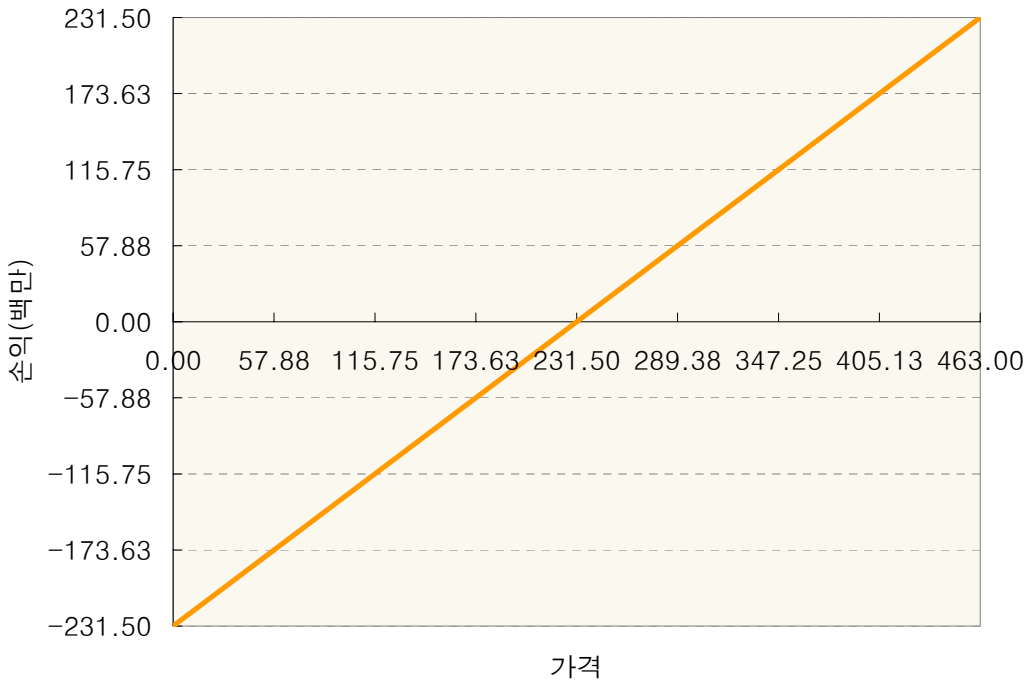
1. 계약금액

(단위:백만원)

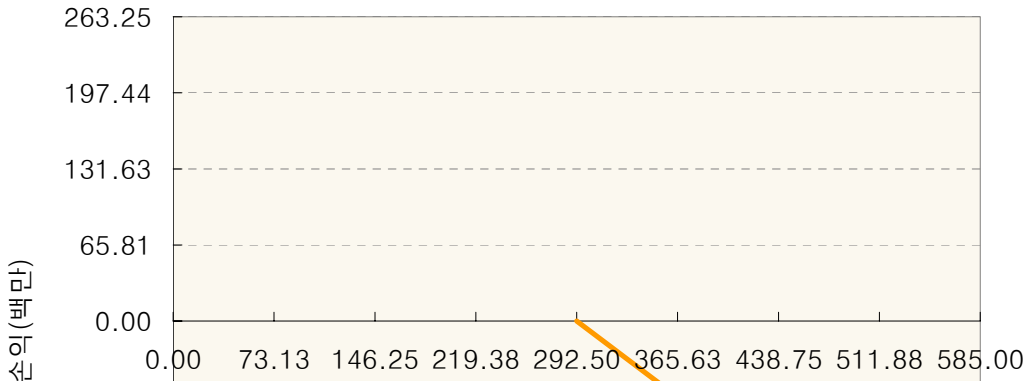
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	232	0	232	장내
누계	유가증권	옵션	0	263	-263	장내

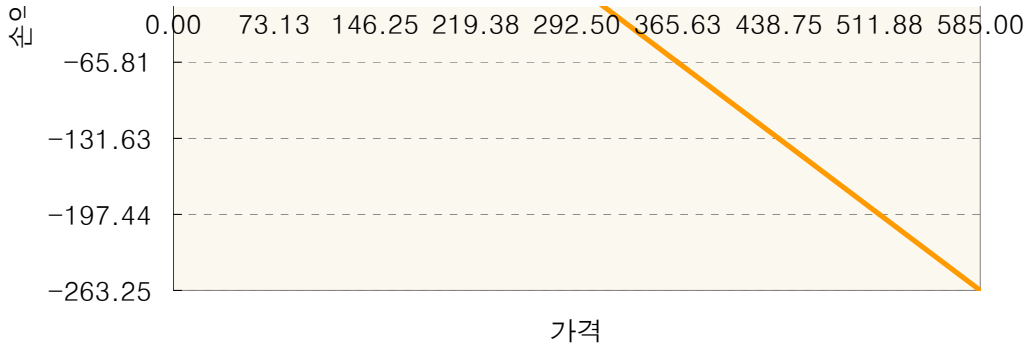
2. 만기시점의 손익구조

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%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
-5.33%	-12.4	-12.4	-12.4	-12.4	-12.4	-12.4	-12.4
-2.67%	-6.2	-6.2	-6.2	-6.2	-6.2	-6.2	-6.2
0%	0	0	0	0	0	0	0
2.67%	6.2	6.2	6.2	6.2	6.2	6.2	6.2
5.33%	12.4	12.4	12.4	12.4	12.4	12.4	12.4
8.00%	18.7	18.7	18.7	18.7	18.7	18.7	18.7

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)

19

공시일	2011-08-11
기준일	2011-08-10

BEST인덱스플러스알파1호(주식-파생형)(종)

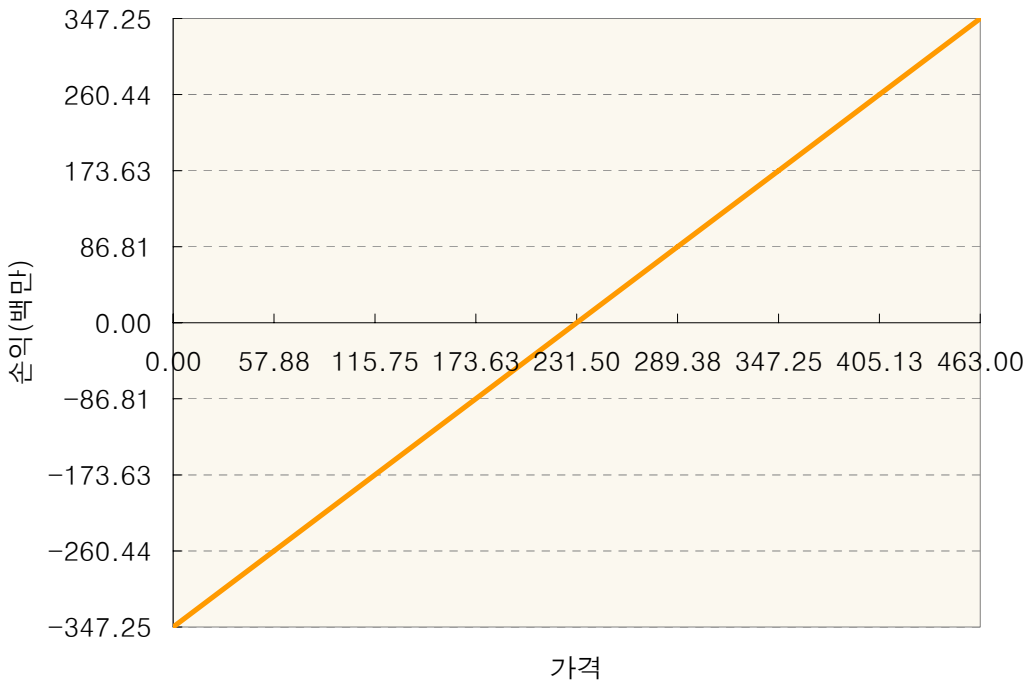
1. 계약금액

(단위:백만원)

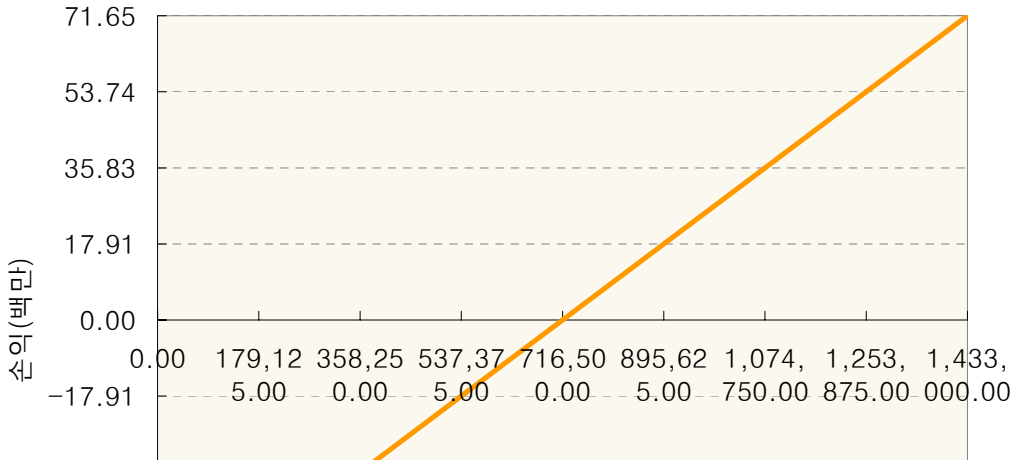
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	650	232	419	장내

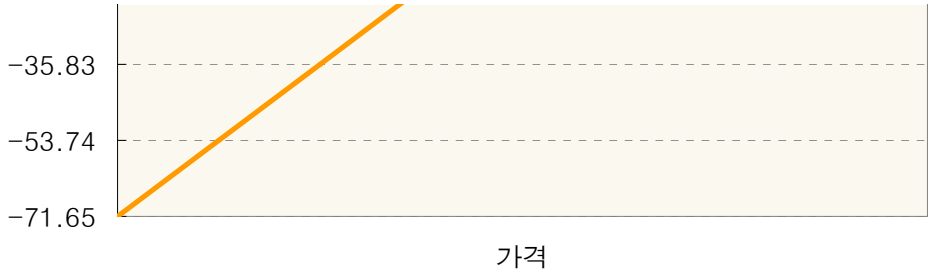
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							28
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-28	-28	-28	-28	-28	-28	-28
-5.33%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
-2.67%	-9.3	-9.3	-9.3	-9.3	-9.3	-9.3	-9.3
0%	0	0	0	0	0	0	0
2.67%	9.3	9.3	9.3	9.3	9.3	9.3	9.3
5.33%	18.7	18.7	18.7	18.7	18.7	18.7	18.7
8.00%	28	28	28	28	28	28	28
KR4111F900 2011-09 삼성전자개별선물							6
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-5.8	-5.8	-5.8	-5.8	-5.8	-5.8	-5.8
-5.33%	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8
-2.67%	-1.9	-1.9	-1.9	-1.9	-1.9	-1.9	-1.9
0%	0	0	0	0	0	0	0
2.67%	1.9	1.9	1.9	1.9	1.9	1.9	1.9
5.33%	3.8	3.8	3.8	3.8	3.8	3.8	3.8
8.00%	5.8	5.8	5.8	5.8	5.8	5.8	5.8

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

(단위:백만원)

35

공시일	2011-08-11
기준일	2011-08-10

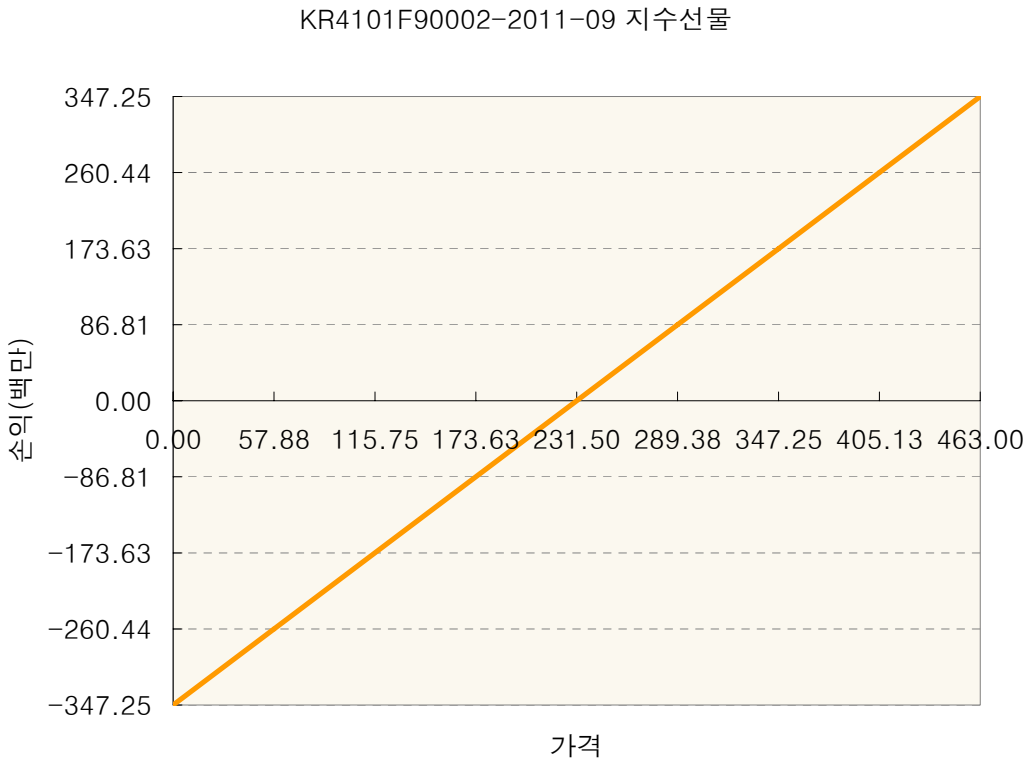
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	347	0	347	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 28

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-28	-28	-28	-28	-28	-28	-28
-5.33%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
-2.67%	-9.3	-9.3	-9.3	-9.3	-9.3	-9.3	-9.3
0%	0	0	0	0	0	0	0
2.67%	9.3	9.3	9.3	9.3	9.3	9.3	9.3
5.33%	18.7	18.7	18.7	18.7	18.7	18.7	18.7
8.00%	28	28	28	28	28	28	28

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

29

공시일	2011-08-11
기준일	2011-08-10

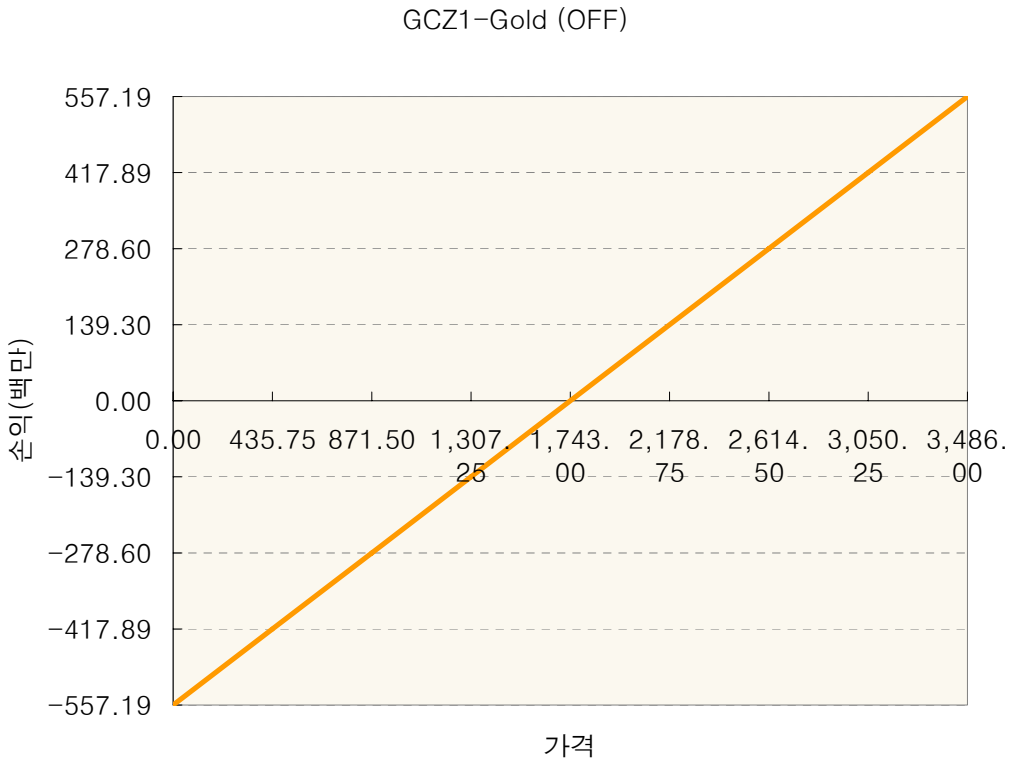
메탈인덱스플러스모(채권-파생형)

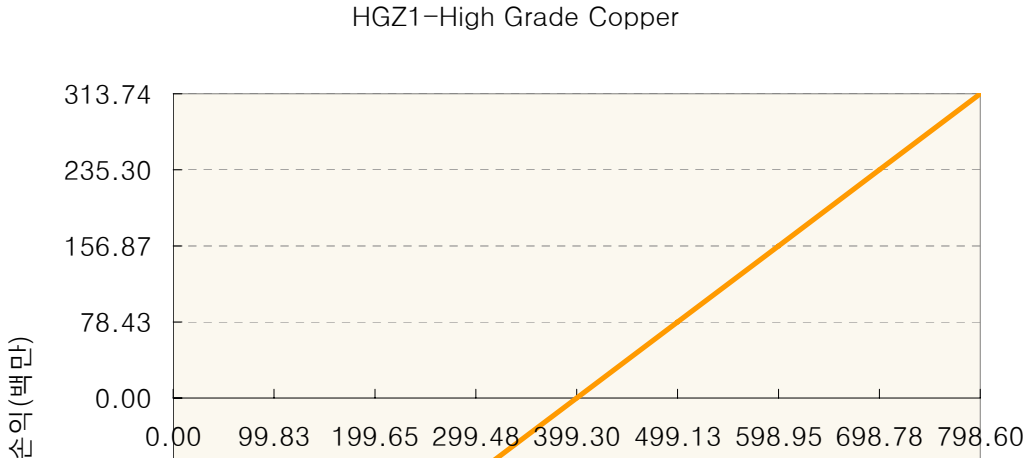
1. 계약금액

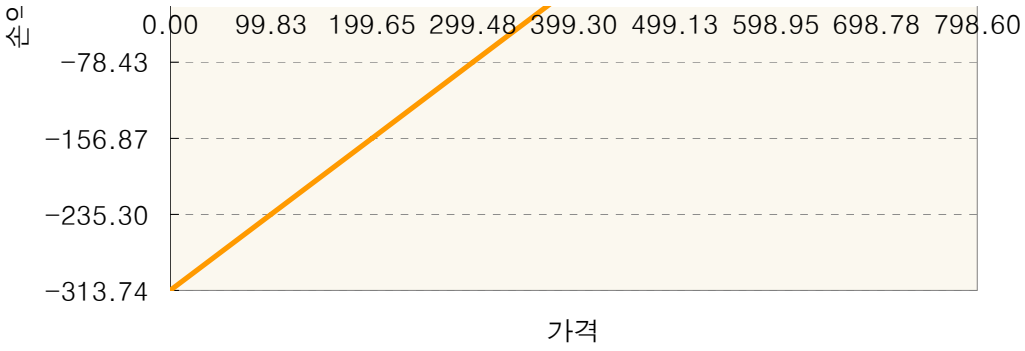
(단위:백만원)

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	2,274	638	1,635	

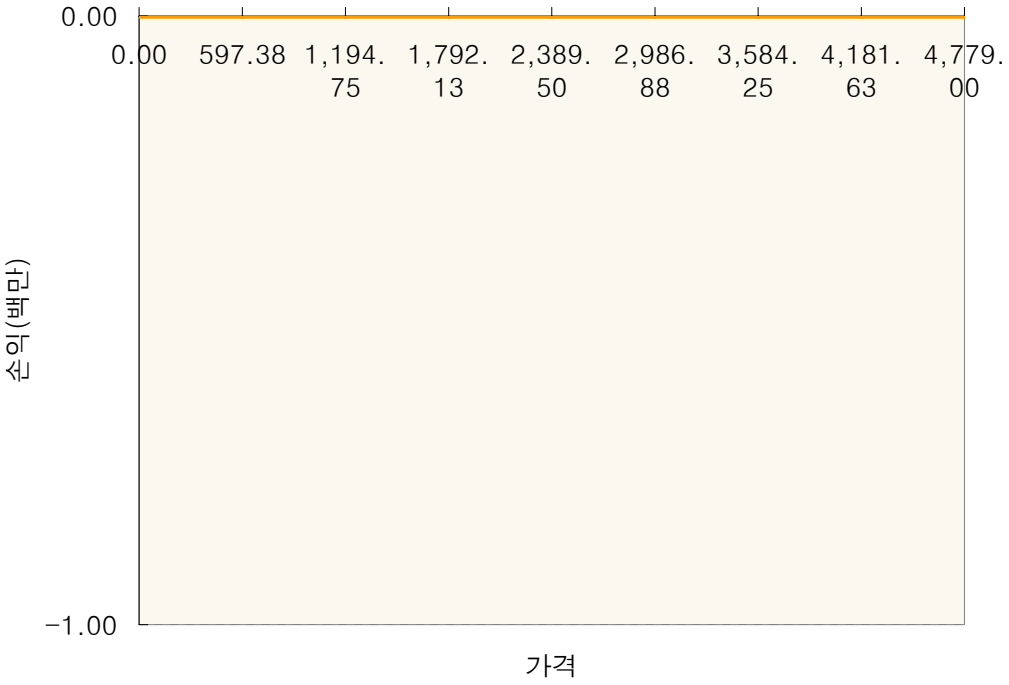
2. 만기시점의 손익구조



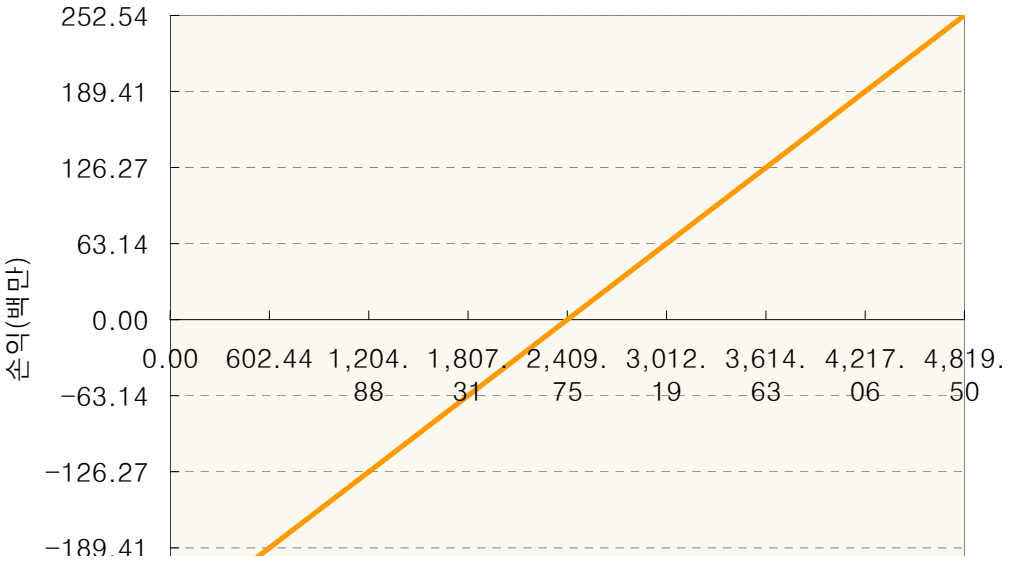


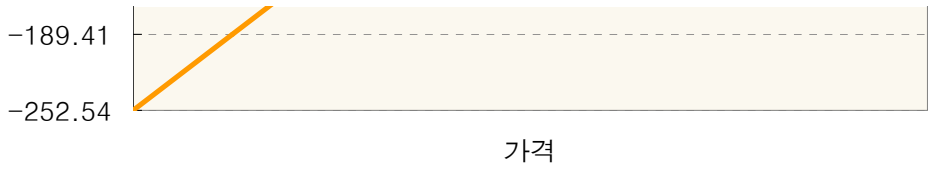


LAU1-LME Aluminum

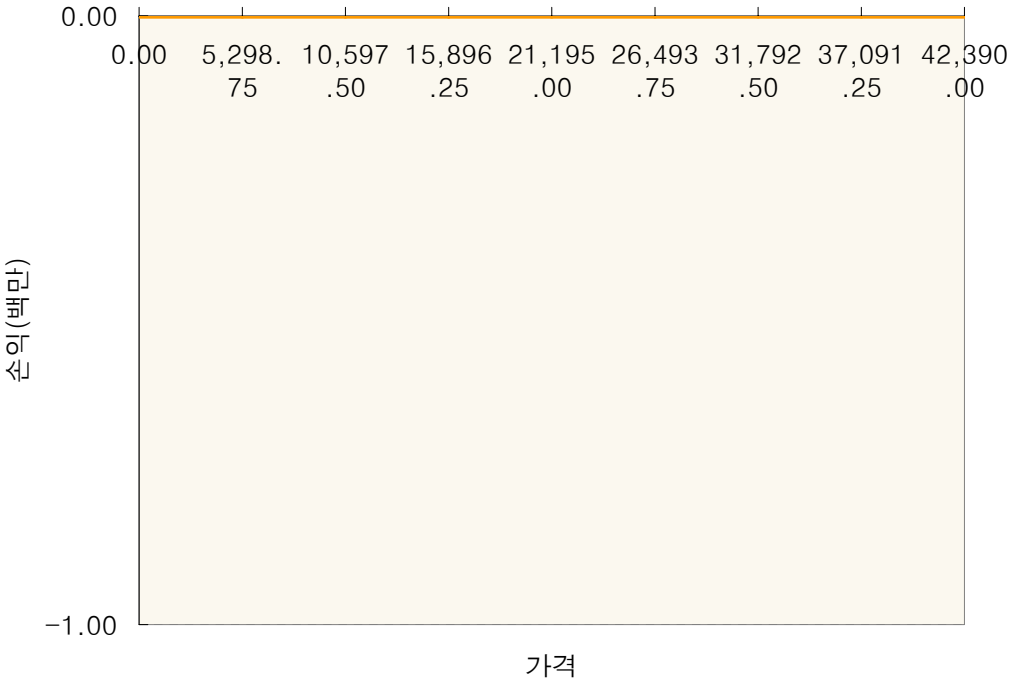


LAX1-LME Aluminum

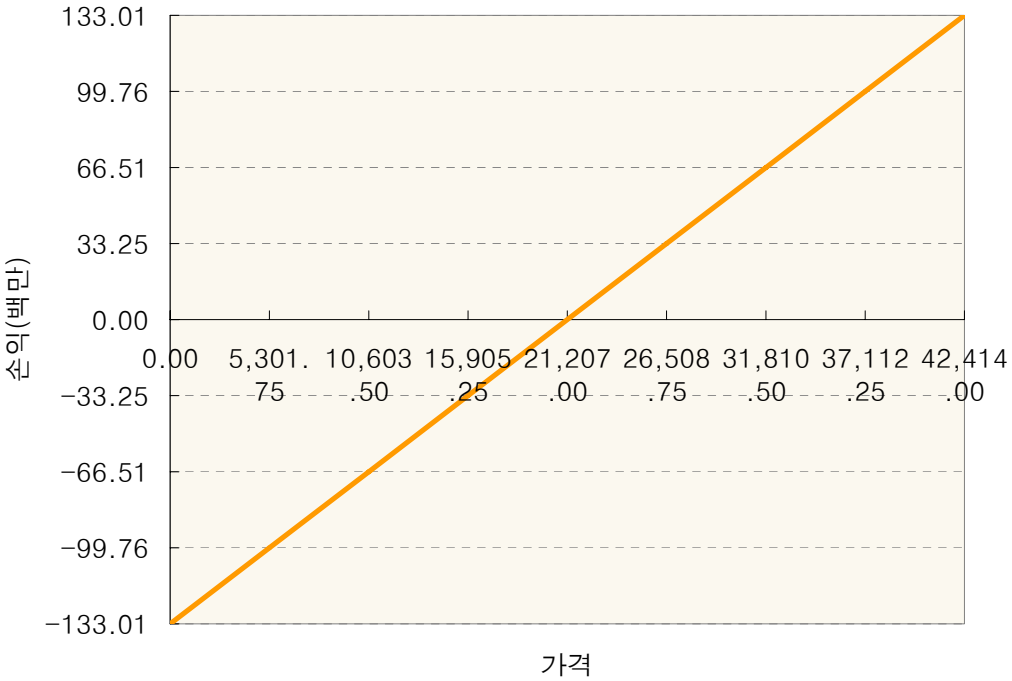




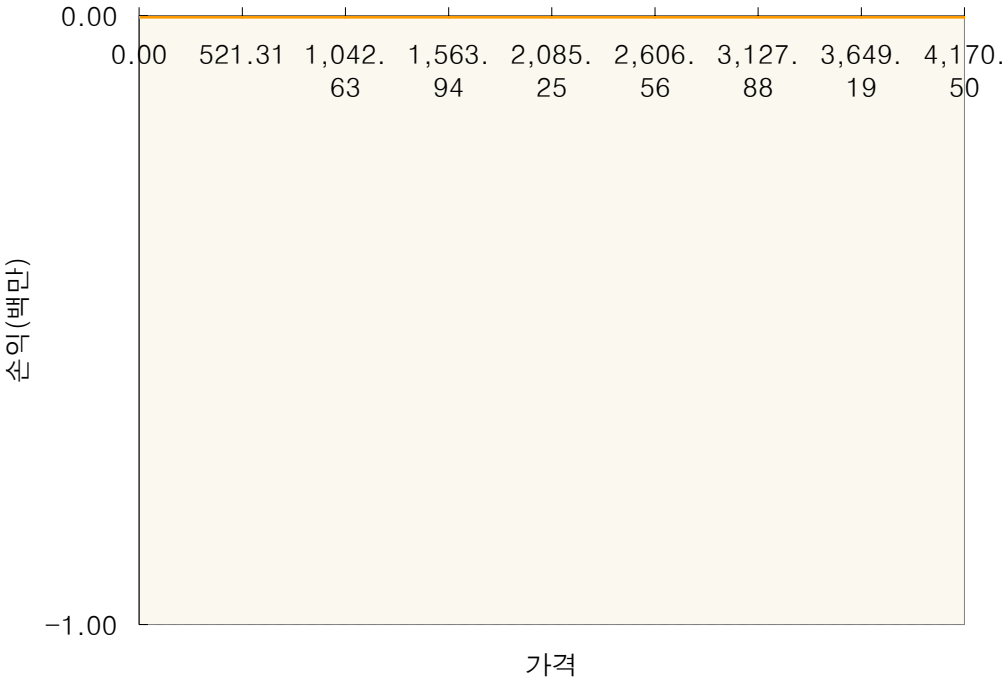
LNV1-LME Nickel



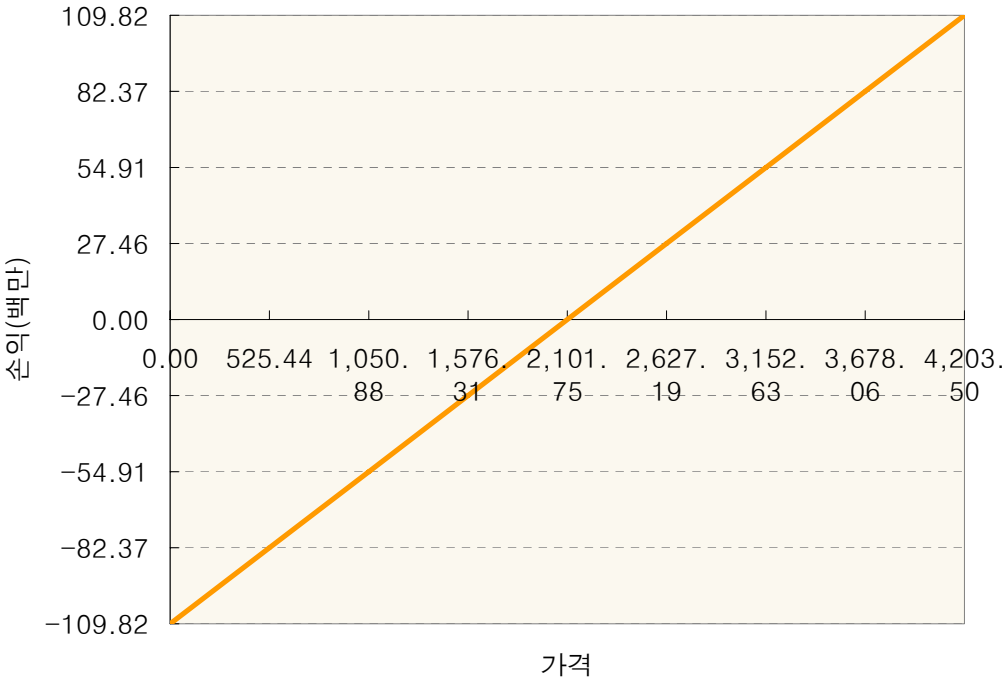
LNX1-LME Nickel



LXU1-LME Zinc

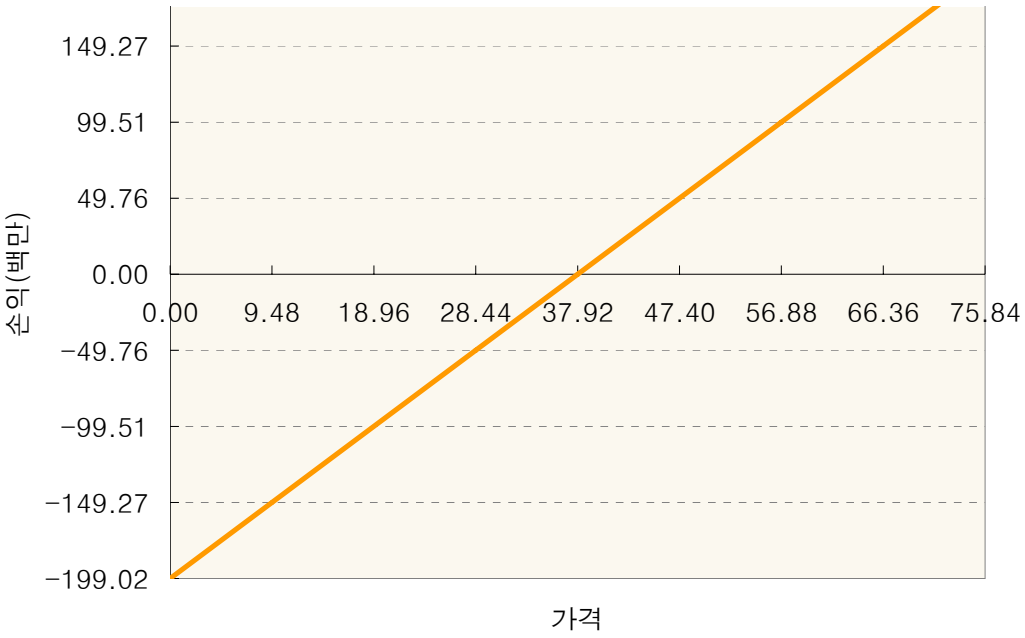


LXX1-LME Zinc

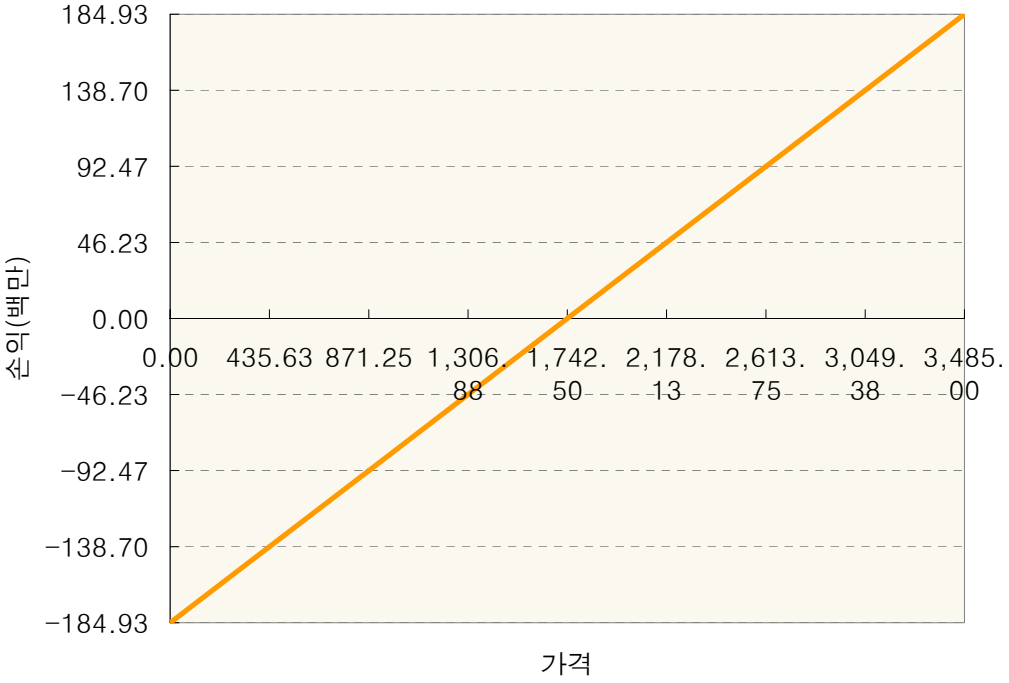


SIZ1-Comex Silver

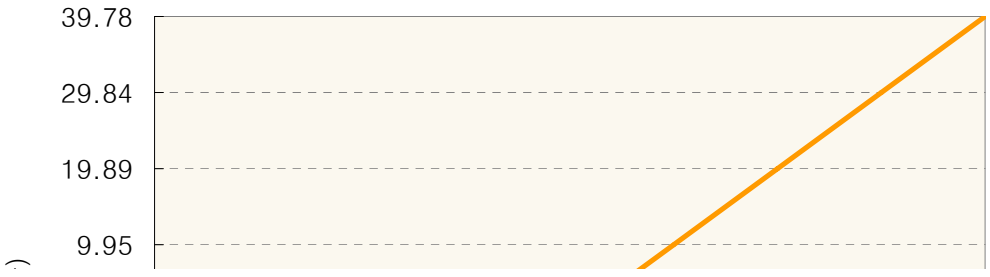


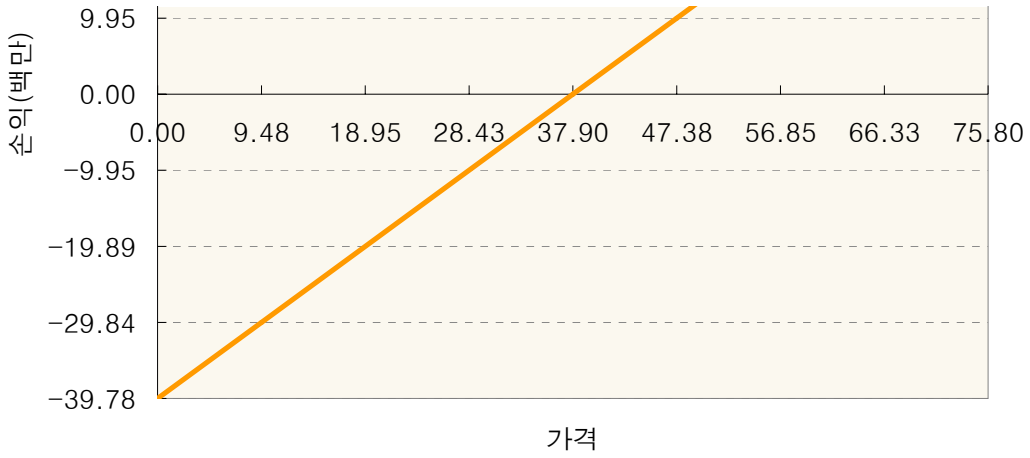


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	45
HGZ1	High Grade Copper	25
LAU1	LME Aluminum	4
LAX1	LME Aluminum	20
LNV1	LME Nickel	2
LNX1	LME Nickel	11
LXU1	LME Zinc	3
LXX1	LME Zinc	9
SIZ1	Comex Silver	16
XGZ1	MINI GOLD FUTURE	15
YSZ1	MINI SILVER FUT Decl11	3

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

(단위:백만원)

180

공시일	2011-08-11
기준일	2011-08-10

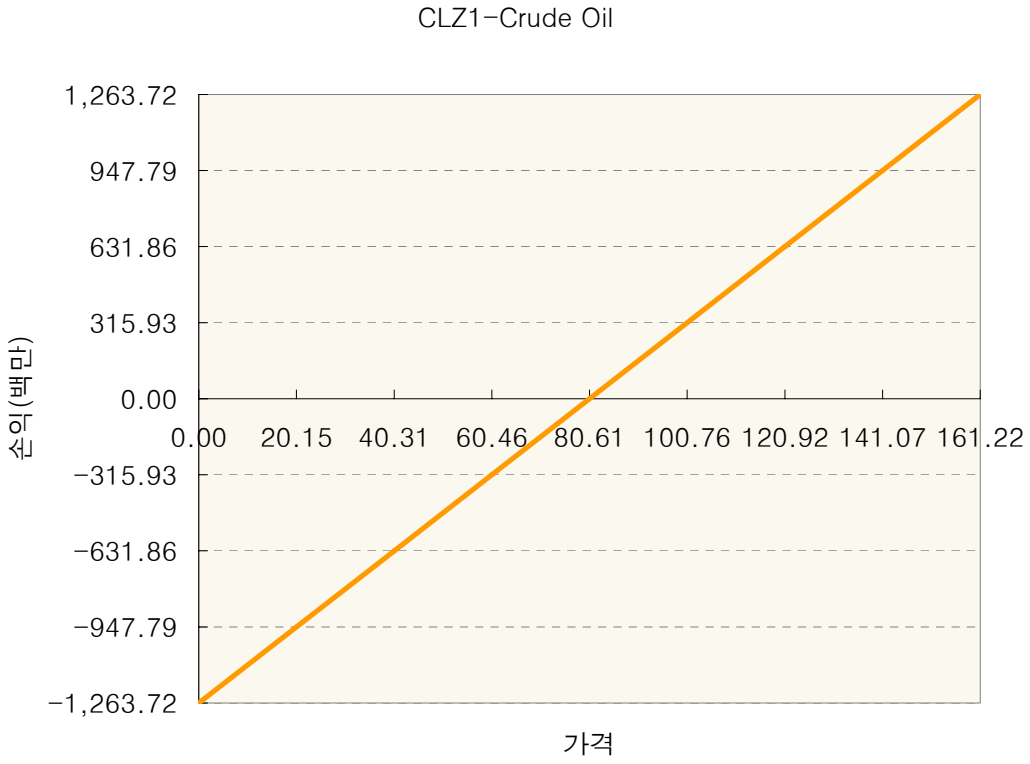
에너지인덱스플러스모(채권-파생형)

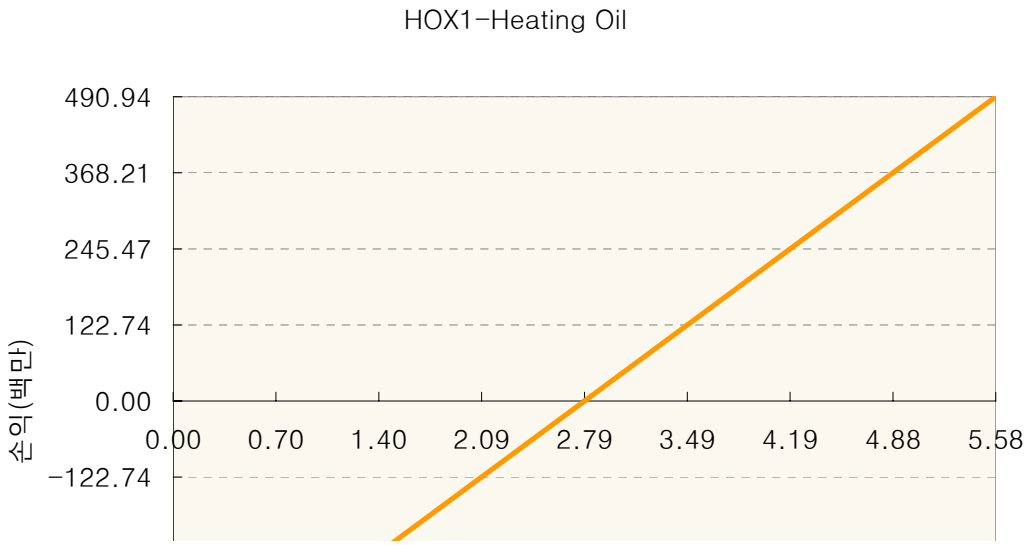
1. 계약금액

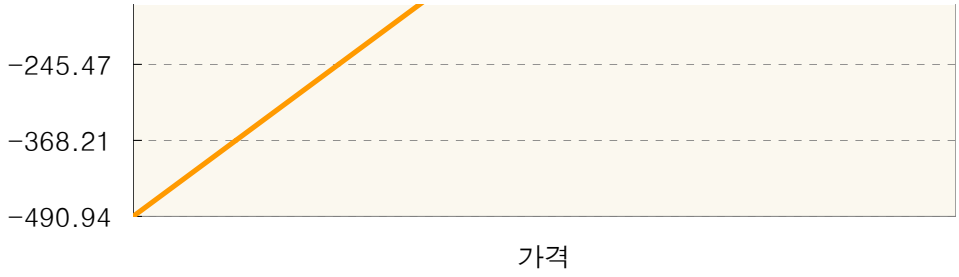
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,086	0	3,086	

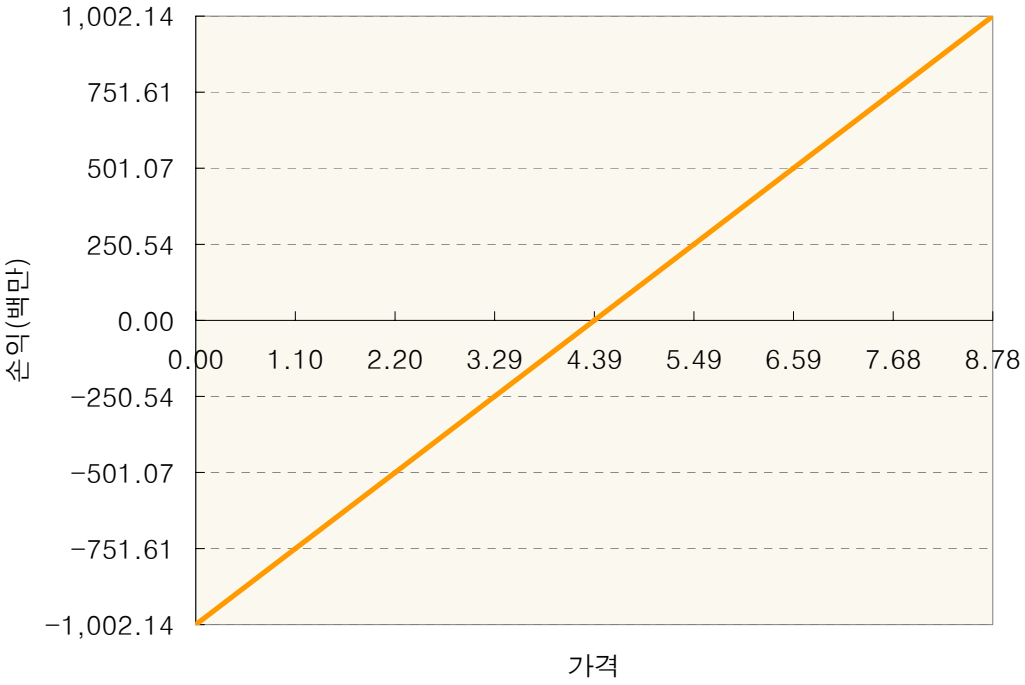
2. 만기시점의 손익구조



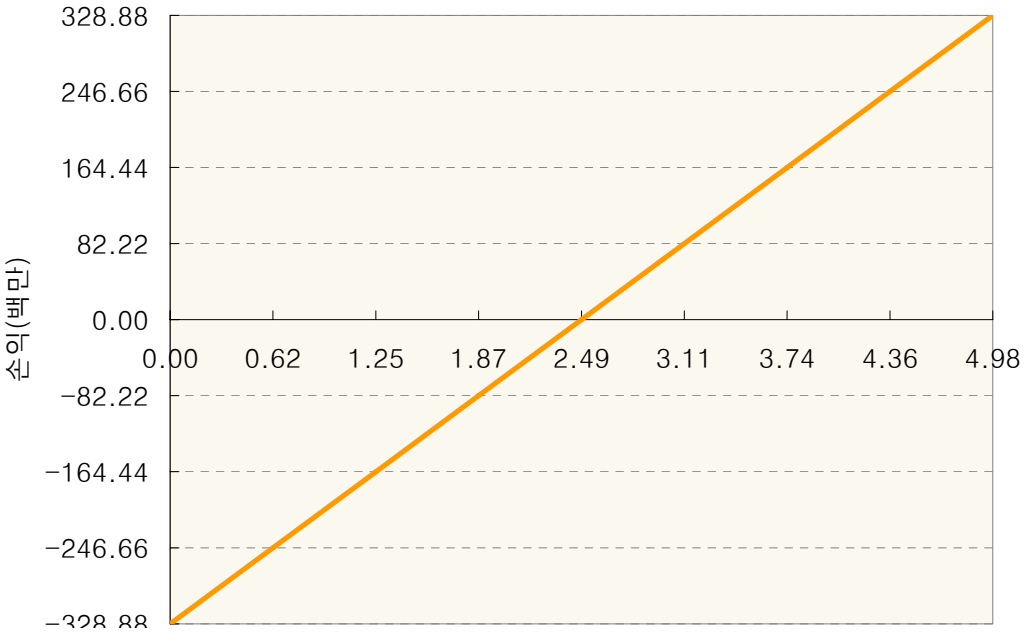


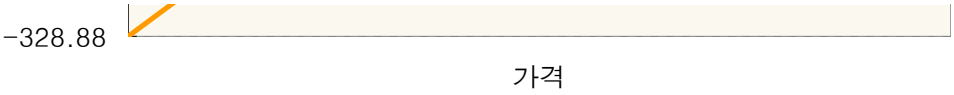


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	101
HOX1	Heating Oil	39
NGZ1	Natural Gas	80
XBX1	RBOB Gasoline	26

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	418

공시일	2011-08-11
기준일	2011-08-10

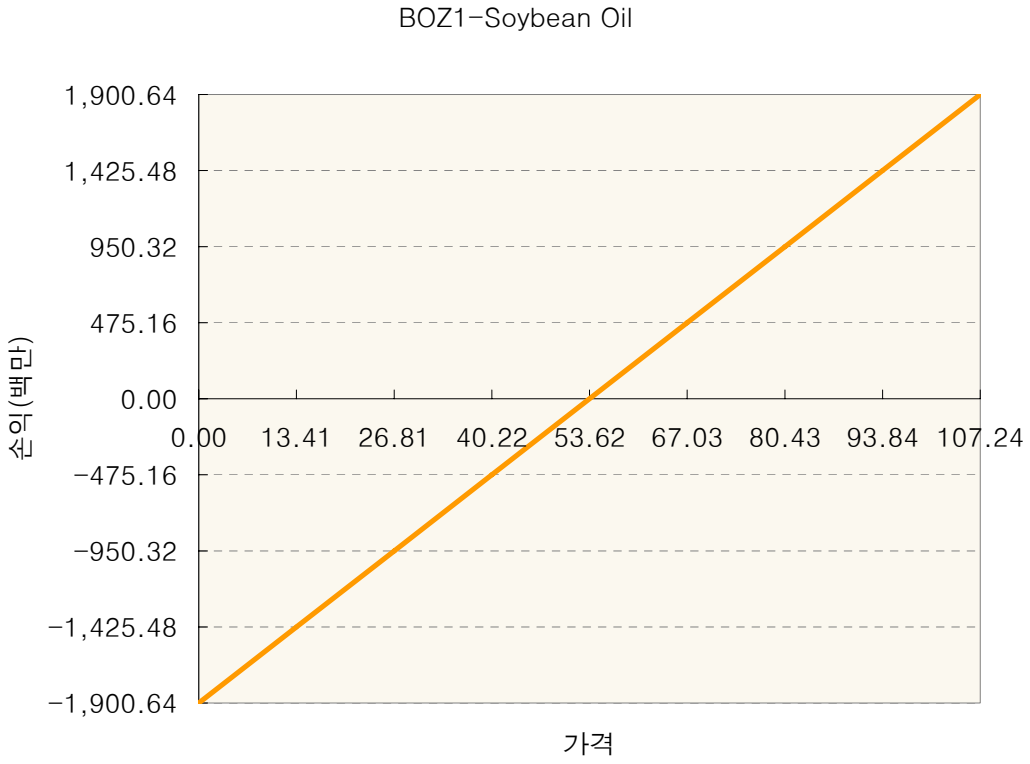
애그리컬쳐인덱스플러스모(채권-파생형)

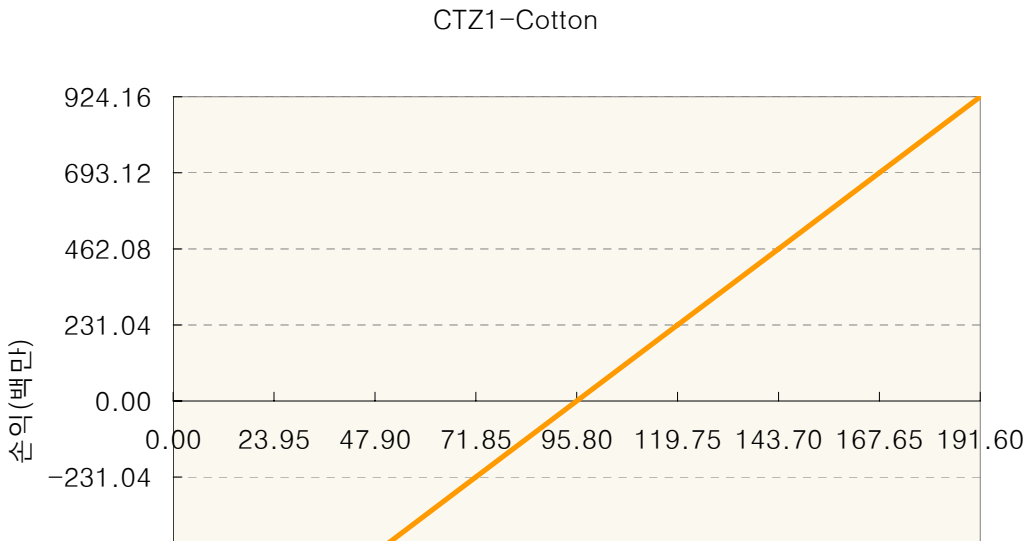
1. 계약금액

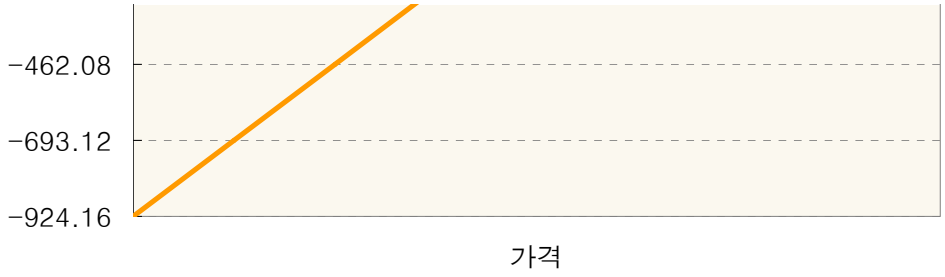
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	19,690	0	19,690	

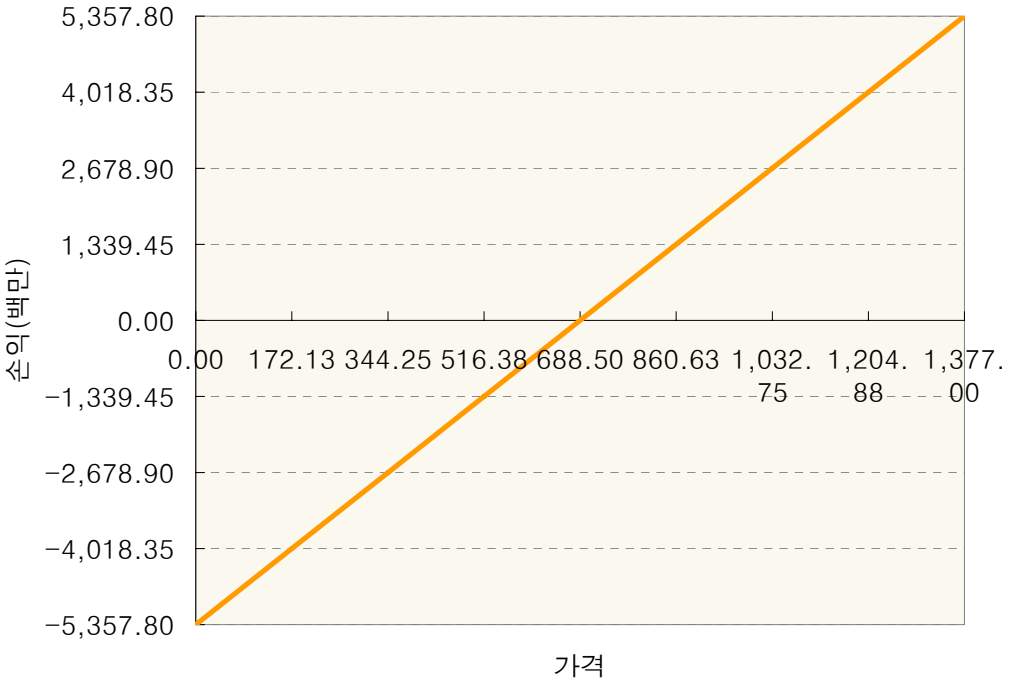
2. 만기시점의 손익구조



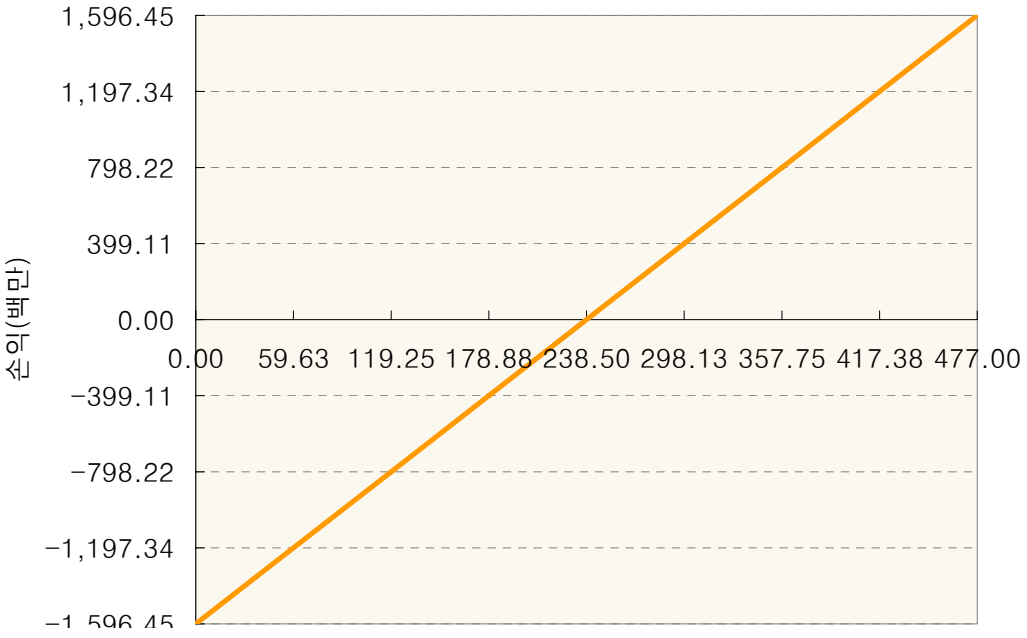


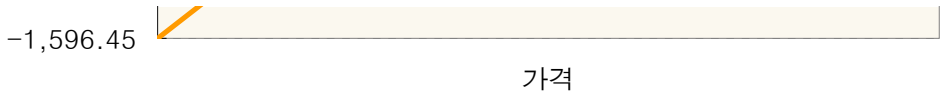


CZ1-Corn

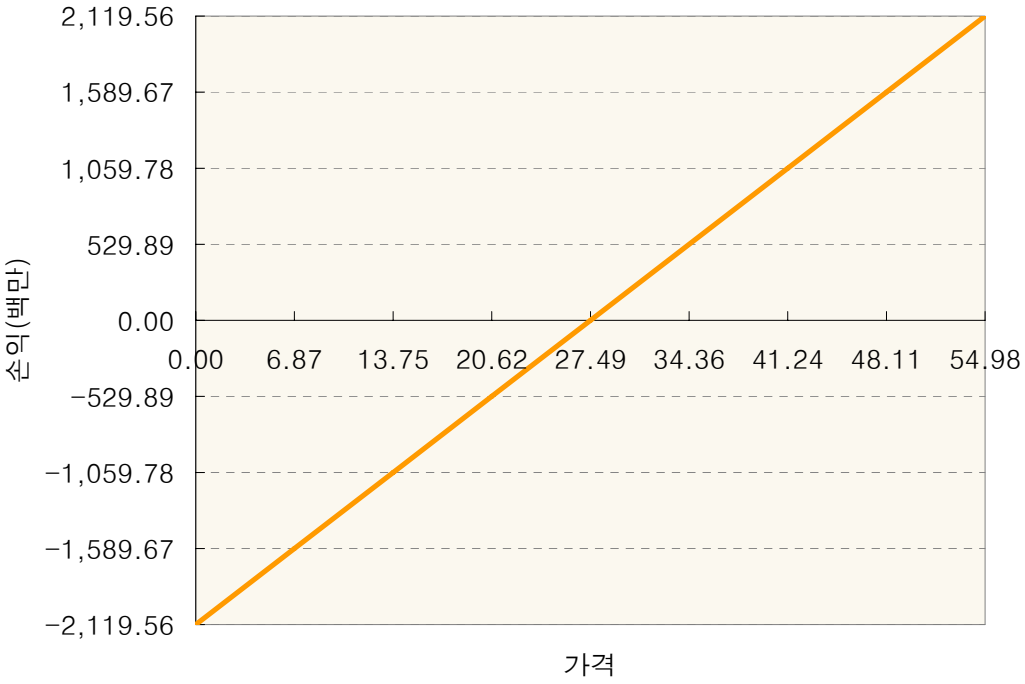


KCZ1-COFFEE"C"ELEC

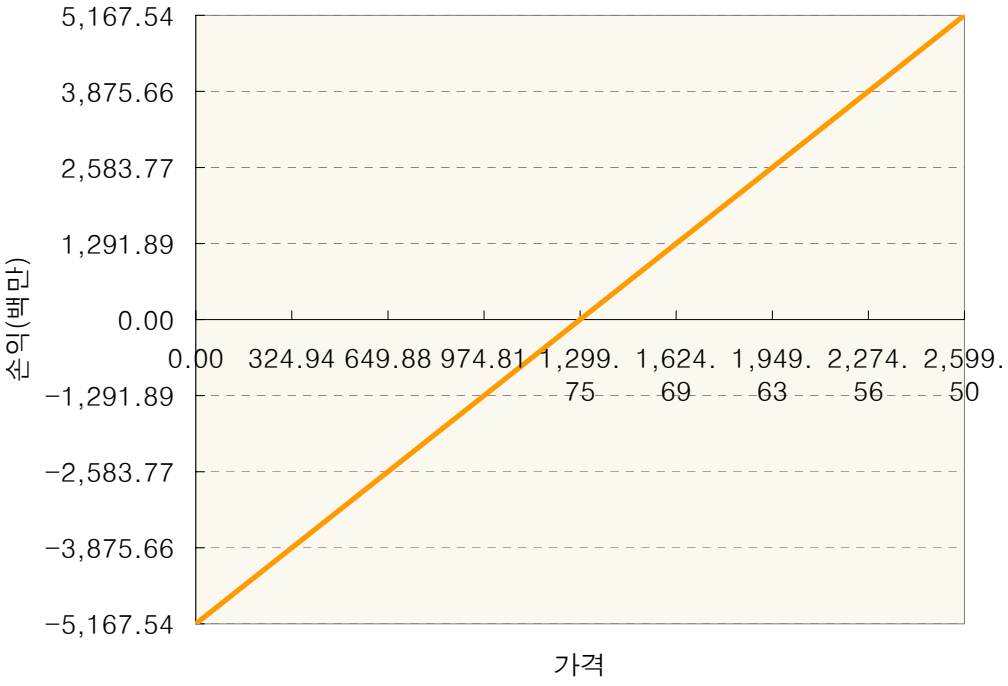




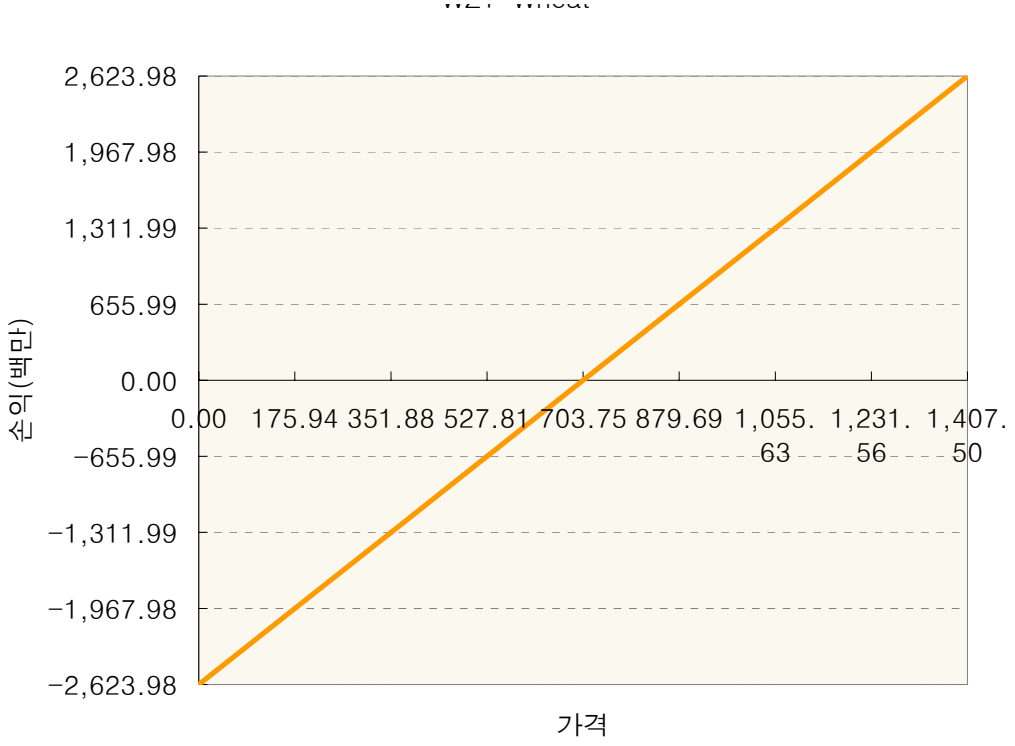
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	152
CTZ1	Cotton	74
CZ1	Corn	429
KCZ1	COFFEE"C"ELEC	128
SBV1	Sugar No11	170
SX1	Soybean	413
WZ1	Wheat	210

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,474