공시일	2011-08-12
기준일	2011-08-11

스마트코스피200인덱스1호(주식-파생형)(종)

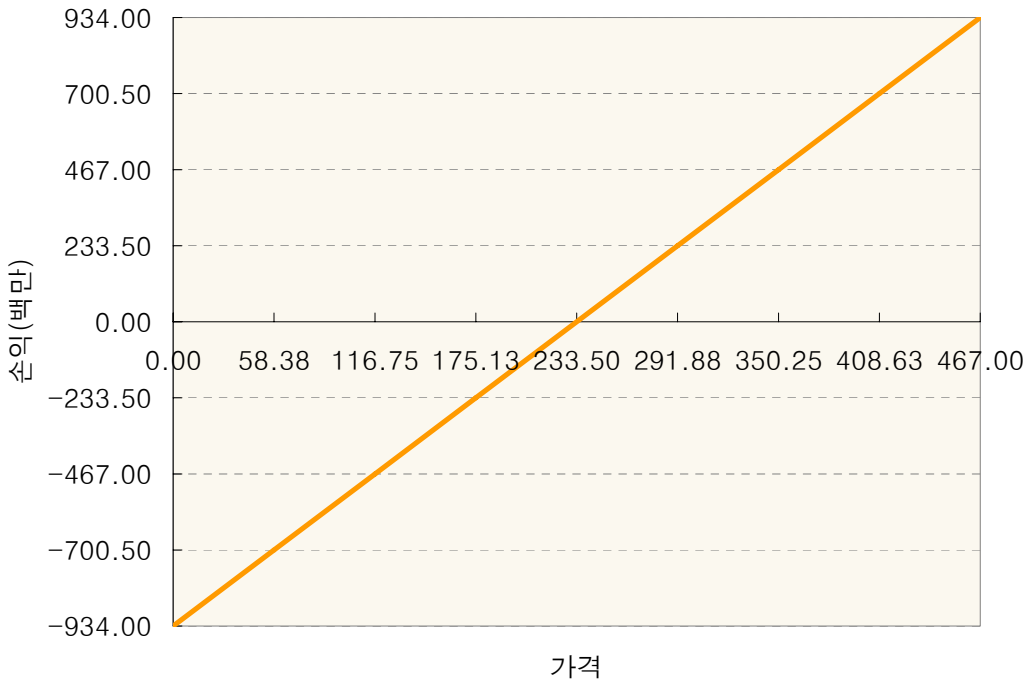
1. 계약금액

(단위:백만원)

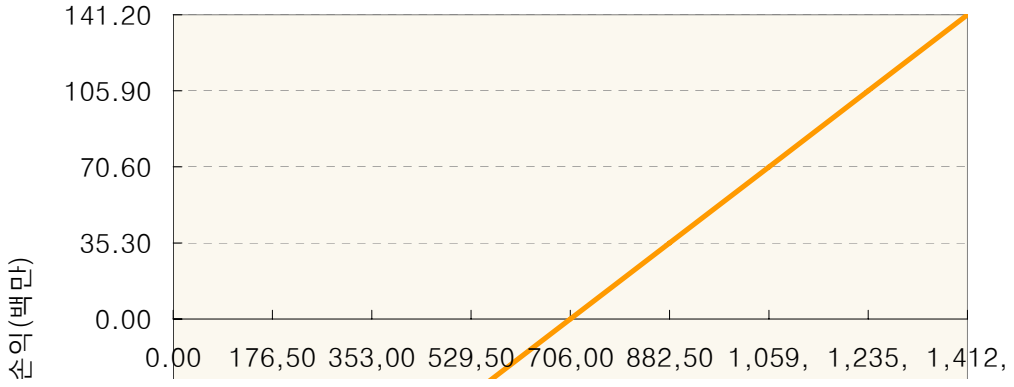
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	2,388	-2,388	장내
누계	유가증권	선물	1,075	0	1,075	장내
누계	유가증권	옵션	0	2,381	-2,381	장내

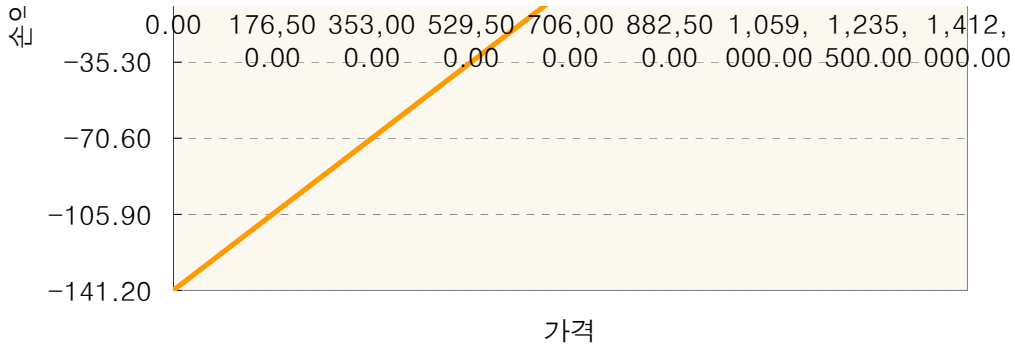
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

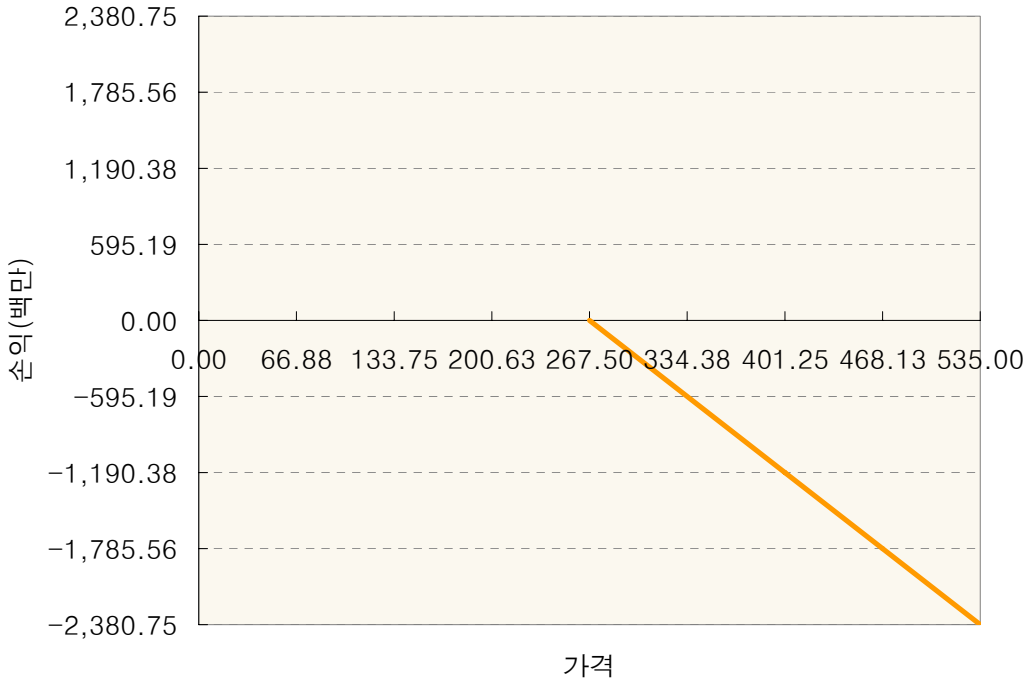


KR4111F90001-2011-09 삼성전자개별선물





KR4201F92675-2011-09 콜267.5



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%	-74.9	-74.9	-74.9	-74.9	-74.9	-74.9	-74.9
-5.33%	-49.9	-49.9	-49.9	-49.9	-49.9	-49.9	-49.9
-2.67%	-25	-25	-25	-25	-25	-25	-25
0%	0	0	0	0	0	0	0
2.67%	25	25	25	25	25	25	25
5.33%	49.9	49.9	49.9	49.9	49.9	49.9	49.9
8.00%	74.9	74.9	74.9	74.9	74.9	74.9	74.9
KR4111F900 2011-09 삼성전자개별선물							11
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3
-5.33%	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6

-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%	7.6	7.6	7.6	7.6	7.6	7.6	7.6
8.00%	11.3	11.3	11.3	11.3	11.3	11.3	11.3
	KR4201F926 2011-09 콜267.5						59
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	12.9	12.5	11.9	11	9.8	8.2	6.2
-5.33%	12.4	11.7	10.6	9	7	4.6	1.8
-2.67%	11.4	9.9	8	5.5	2.6	-0.8	-4.5
0%	9.1	6.6	3.6	0	-4	-8.5	-13.3
2.67%	4.7	0.9	-3.5	-8.3	-13.6	-19.1	-25
5.33%	-2.9	-8.2	-14	-20.1	-26.5	-33.1	-39.9
8.00%	-14.9	-21.7	-28.8	-36	-43.4	-50.9	-58.5

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

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공시일	2011-08-12
기준일	2011-08-11

달마다행복모(주식혼합-파생형)

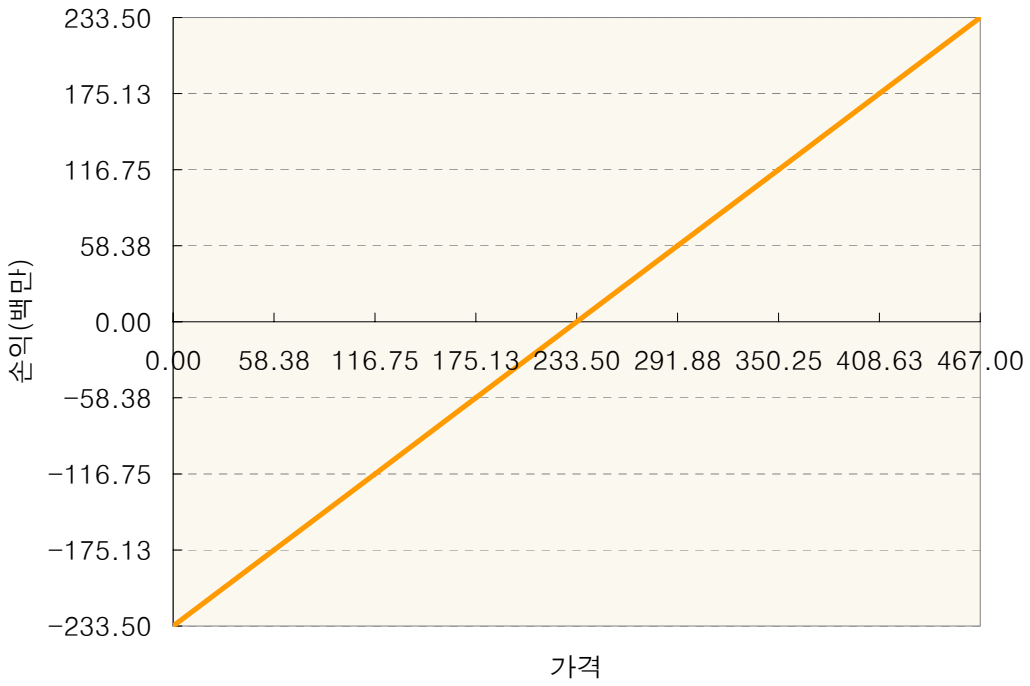
1. 계약금액

(단위:백만원)

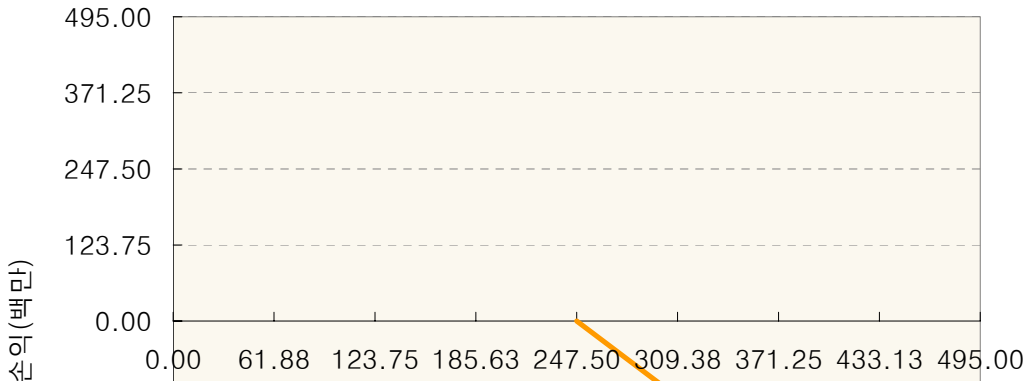
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	505	-505	장내
누계	유가증권	선물	234	0	234	장내
누계	유가증권	옵션	0	495	-495	장내

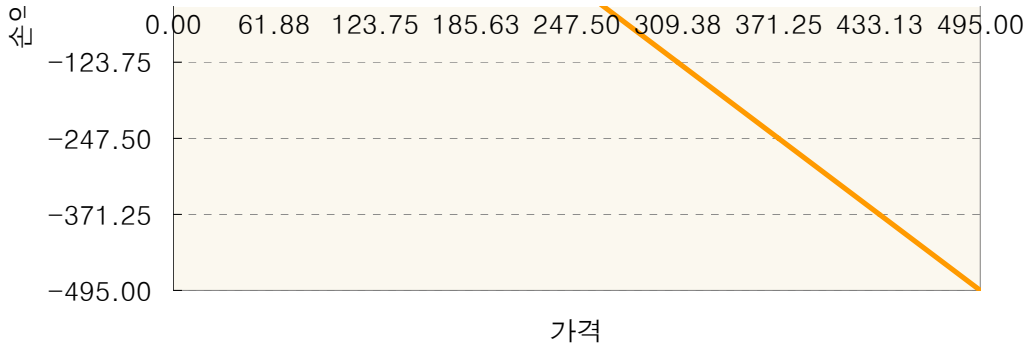
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F92477-2011-09 콜247.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	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%	-12.5	-12.5	-12.5	-12.5	-12.5	-12.5	-12.5
-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%	12.5	12.5	12.5	12.5	12.5	12.5	12.5
8.00%	18.7	18.7	18.7	18.7	18.7	18.7	18.7

KR4201F924 2011-09 콜247.5 23

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	9.6	9.2	8.6	7.9	7.1	6.2	5.3
-5.33%	8.7	8	7.1	6.1	5.1	3.9	2.8
-2.67%	7.1	6	4.8	3.6	2.2	0.9	-0.5
0%	4.4	3	1.5	0	-1.5	-3.1	-4.7
2.67%	0.4	-1.3	-3	-4.7	-6.4	-8.1	-9.8
5.33%	-5.2	-6.9	-8.7	-10.5	-12.3	-14	-15.8
8.00%	-12.2	-14	-15.7	-17.5	-19.2	-21	-22.8

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

(단위:백만원)

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공시일	2011-08-12
기준일	2011-08-11

BEST인덱스플러스알파1호(주식-파생형)(종)

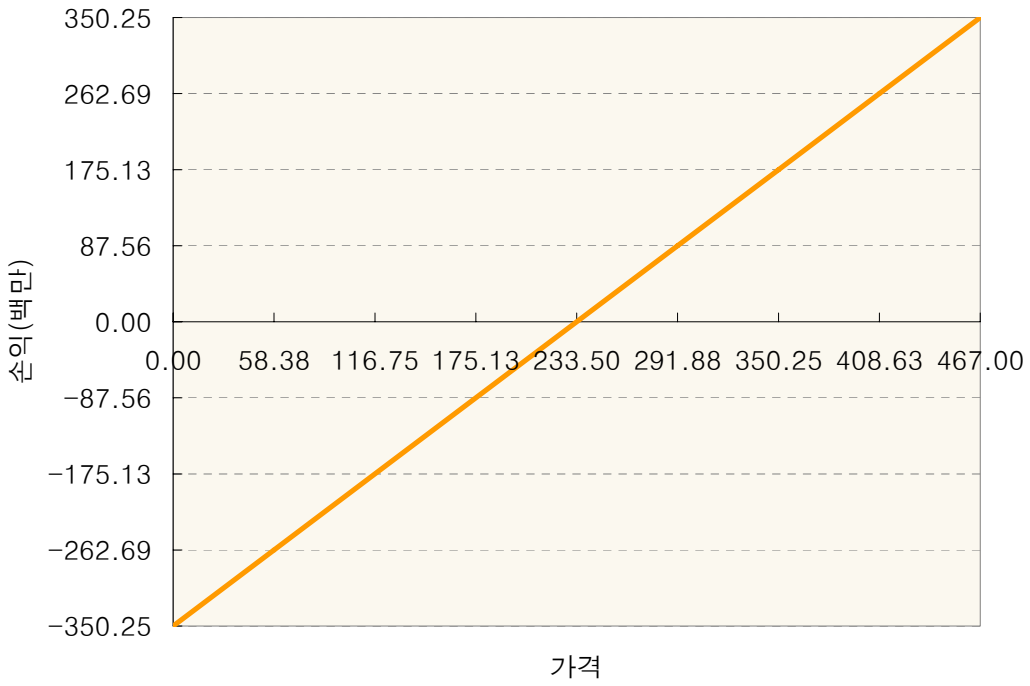
1. 계약금액

(단위:백만원)

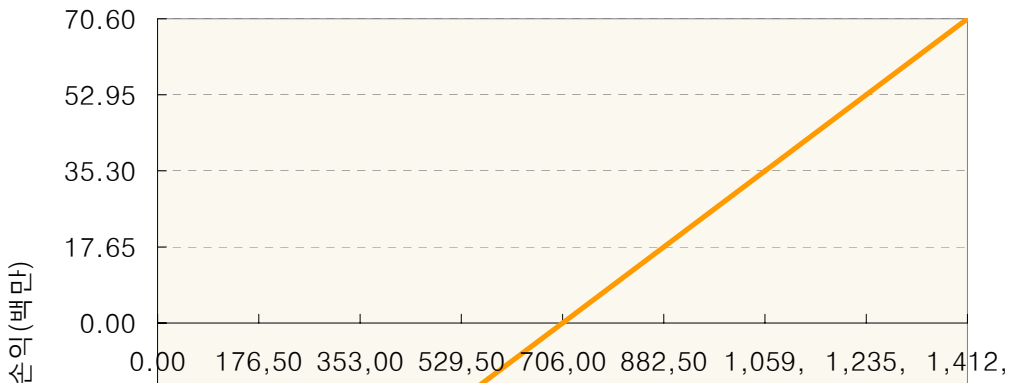
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	1,127	-1,127	장내
누계	유가증권	선물	654	234	421	장내
누계	유가증권	옵션	0	1,124	-1,124	장내

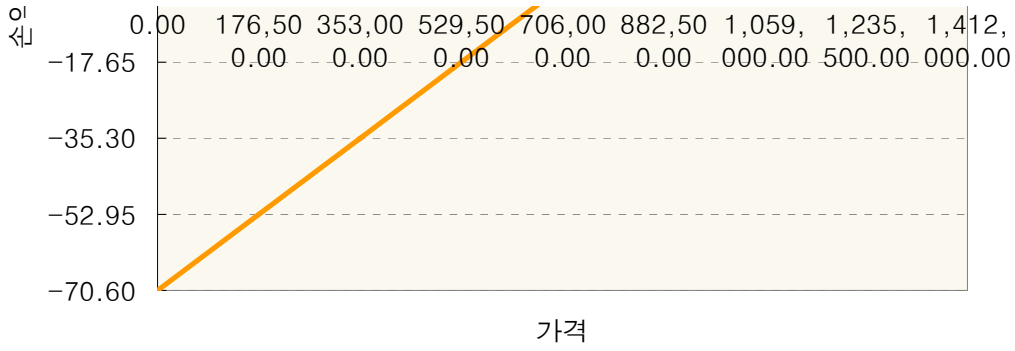
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

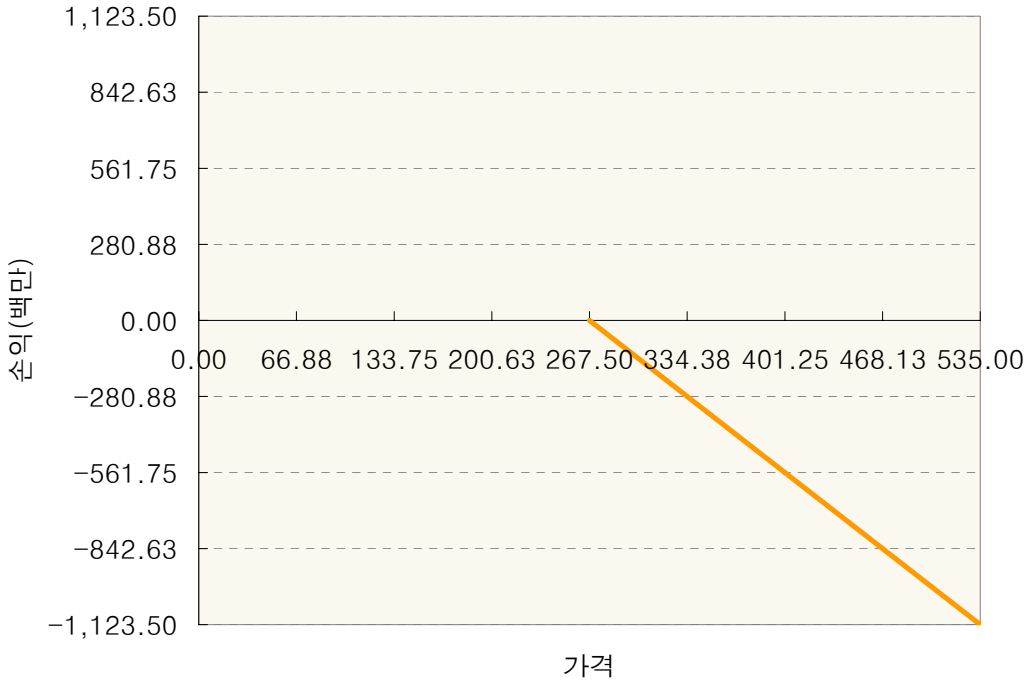


KR4111F90001-2011-09 삼성전자개별선물





KR4201F92675-2011-09 콜267.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-28.1	-28.1	-28.1	-28.1	-28.1	-28.1	-28.1
-5.33%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
-2.67%	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4
0%	0	0	0	0	0	0	0
2.67%	9.4	9.4	9.4	9.4	9.4	9.4	9.4
5.33%	18.7	18.7	18.7	18.7	18.7	18.7	18.7
8.00%	28.1	28.1	28.1	28.1	28.1	28.1	28.1

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-5.7	-5.7	-5.7	-5.7	-5.7	-5.7	-5.7
-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%	5.7	5.7	5.7	5.7	5.7	5.7	5.7
	KR4201F926 2011-09 콜267.5						28
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	6.1	5.9	5.6	5.2	4.6	3.9	2.9
-5.33%	5.9	5.5	5	4.3	3.3	2.2	0.8
-2.67%	5.4	4.7	3.8	2.6	1.2	-0.4	-2.1
0%	4.3	3.1	1.7	0	-1.9	-4	-6.3
2.67%	2.2	0.4	-1.6	-3.9	-6.4	-9	-11.8
5.33%	-1.4	-3.9	-6.6	-9.5	-12.5	-15.6	-18.9
8.00%	-7.1	-10.3	-13.6	-17	-20.5	-24	-27.6

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

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공시일	2011-08-12
기준일	2011-08-11

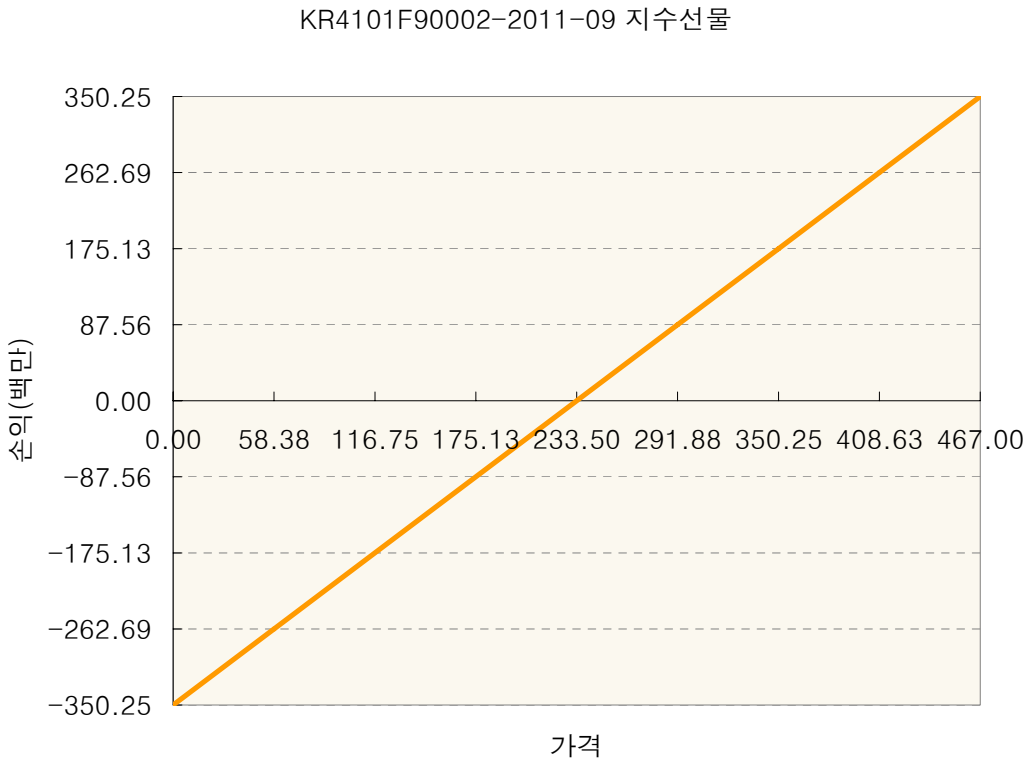
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	350	0	350	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-28.1	-28.1	-28.1	-28.1	-28.1	-28.1	-28.1
-5.33%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
-2.67%	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4
0%	0	0	0	0	0	0	0
2.67%	9.4	9.4	9.4	9.4	9.4	9.4	9.4
5.33%	18.7	18.7	18.7	18.7	18.7	18.7	18.7
8.00%	28.1	28.1	28.1	28.1	28.1	28.1	28.1

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

29

공시일	2011-08-12
기준일	2011-08-11

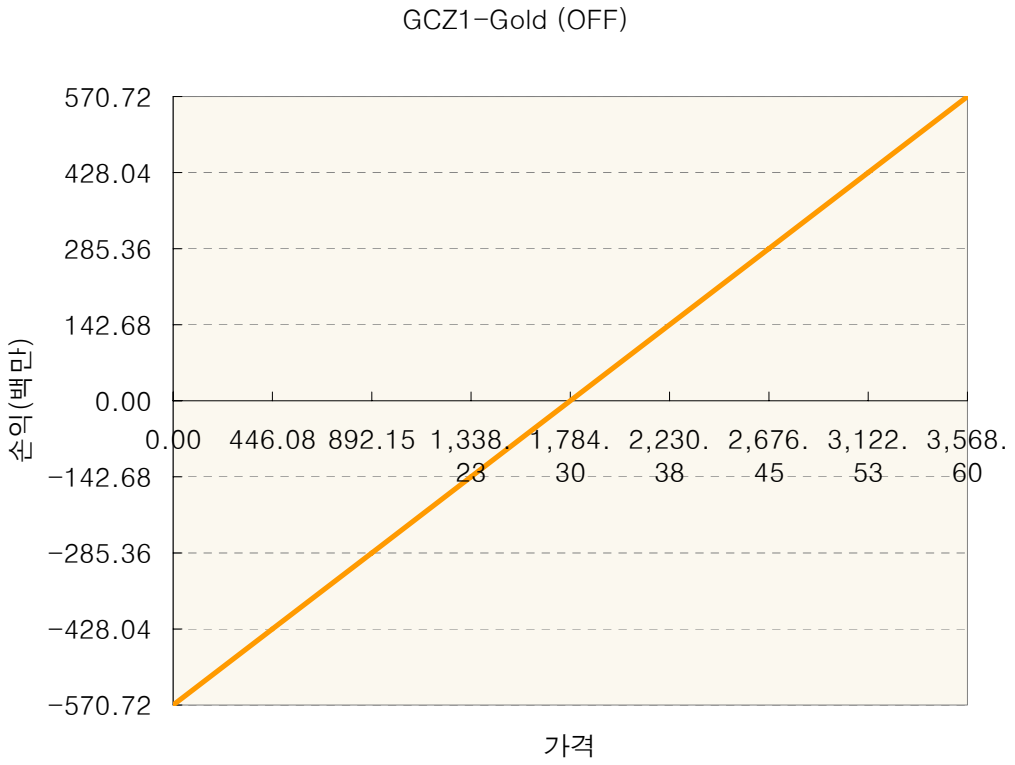
메탈인덱스플러스모(채권-파생형)

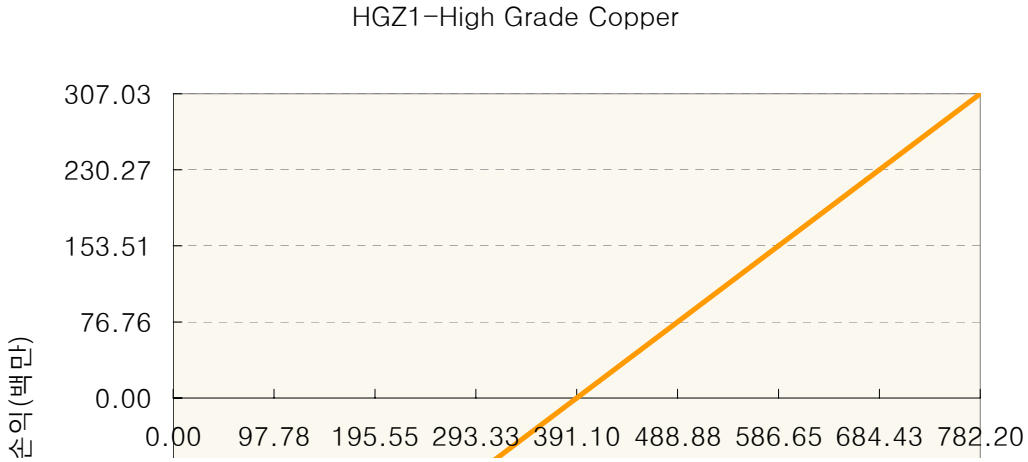
1. 계약금액

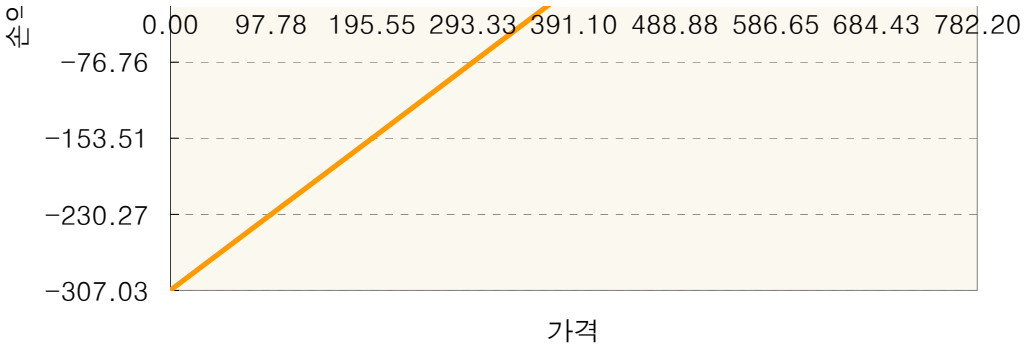
(단위:백만원)

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	2,287	641	1,646	

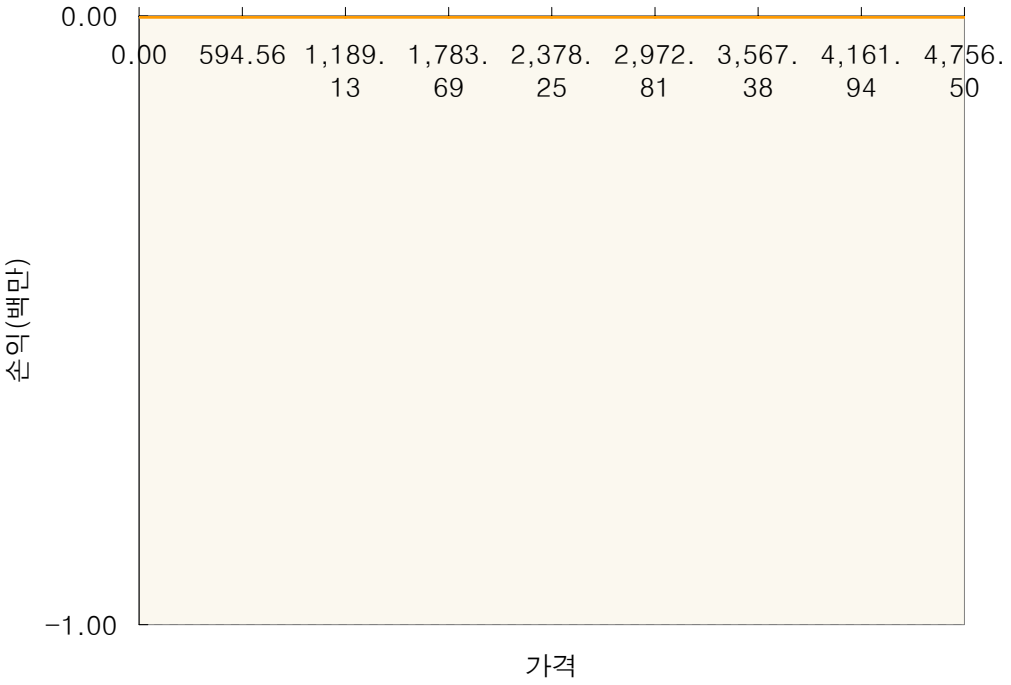
2. 만기시점의 손익구조



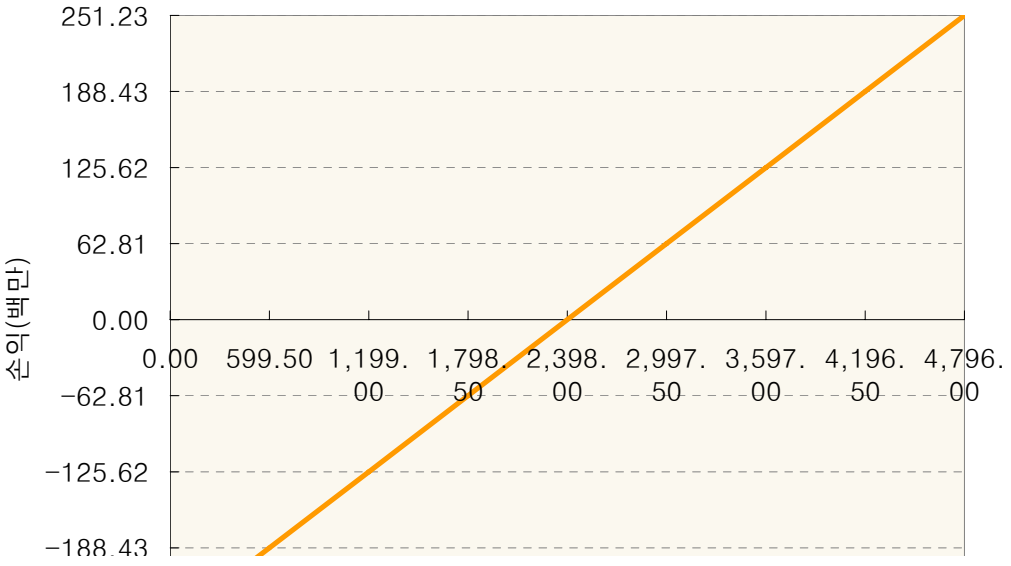


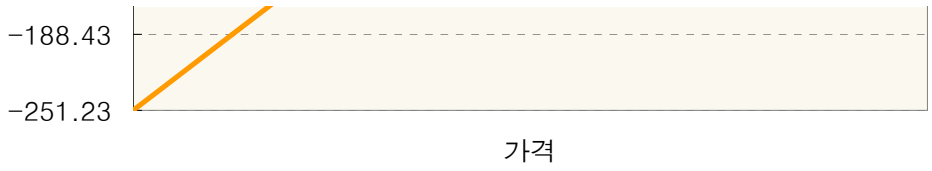


LAU1-LME Aluminum

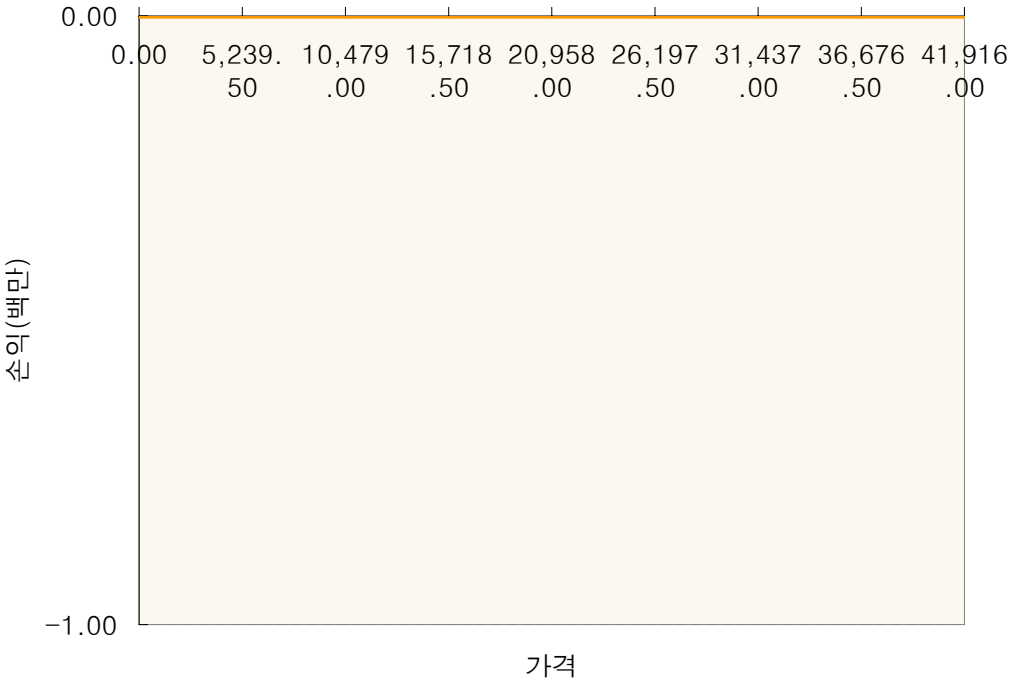


LAX1-LME Aluminum

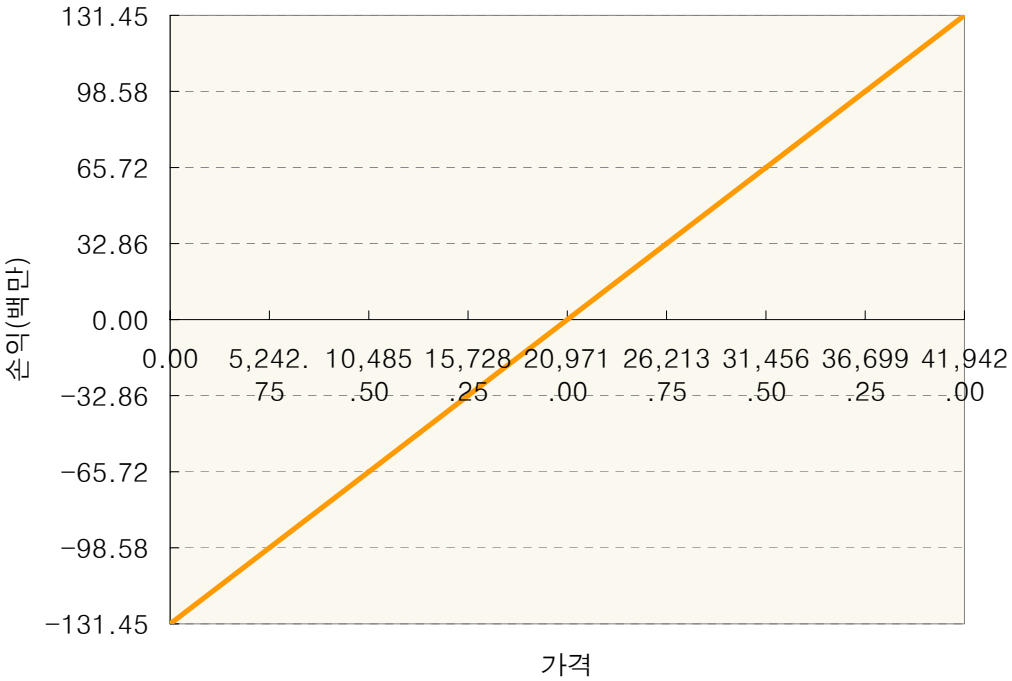




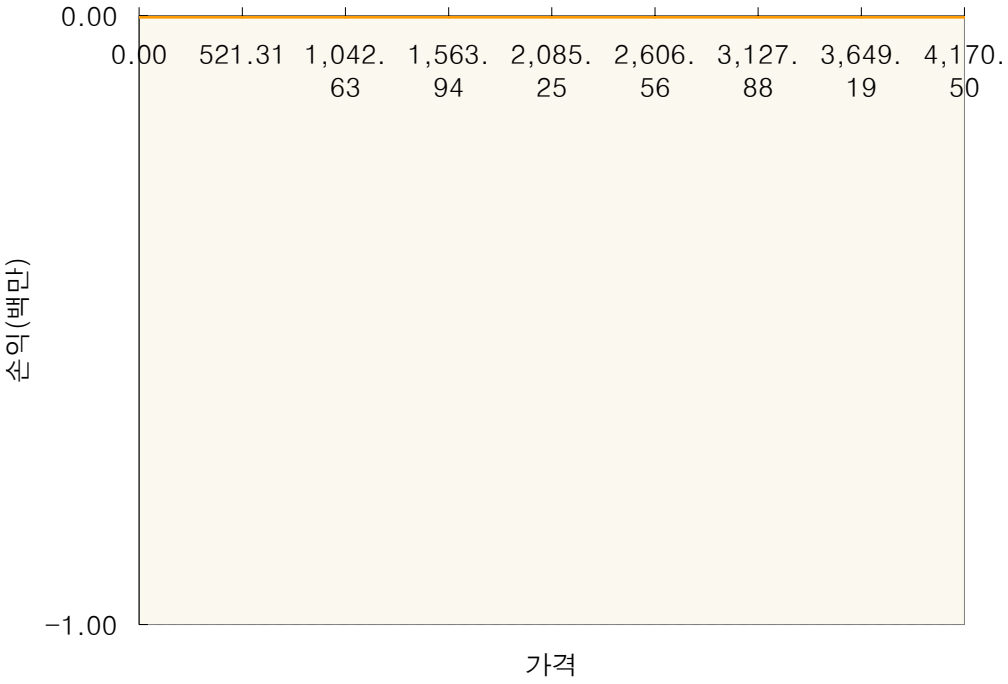
LNV1-LME Nickel



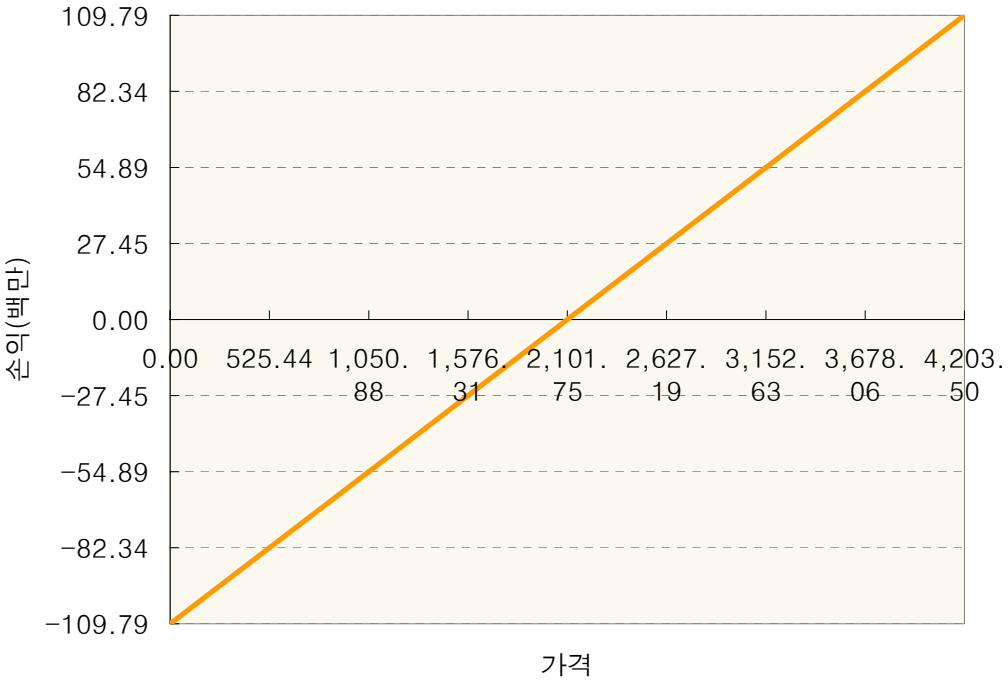
LNX1-LME Nickel



LXU1-LME Zinc

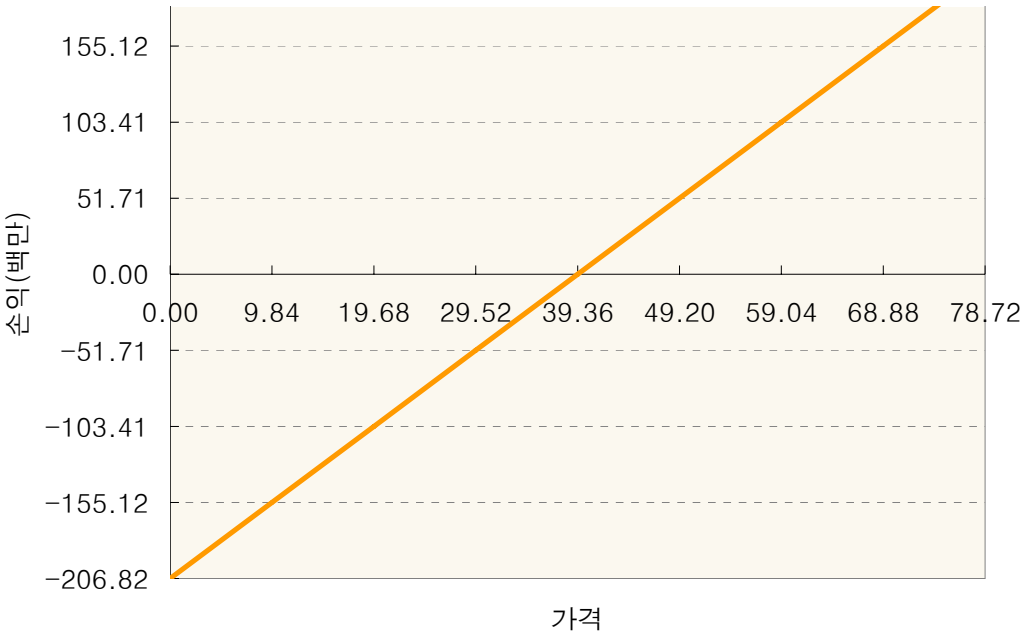


LXX1-LME Zinc

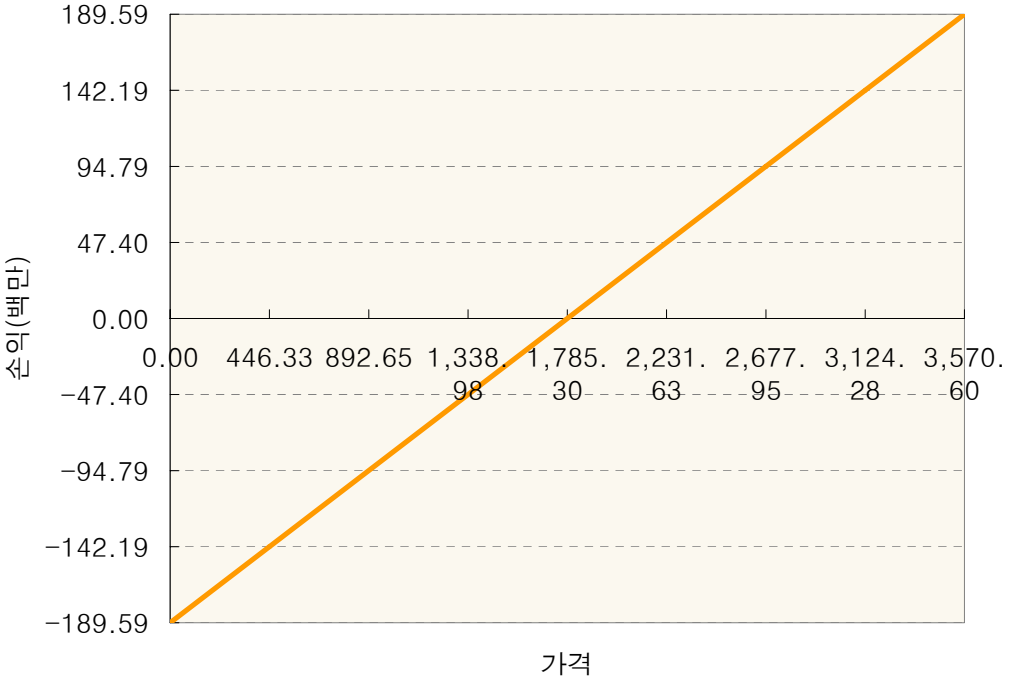


SIZ1-Comex Silver



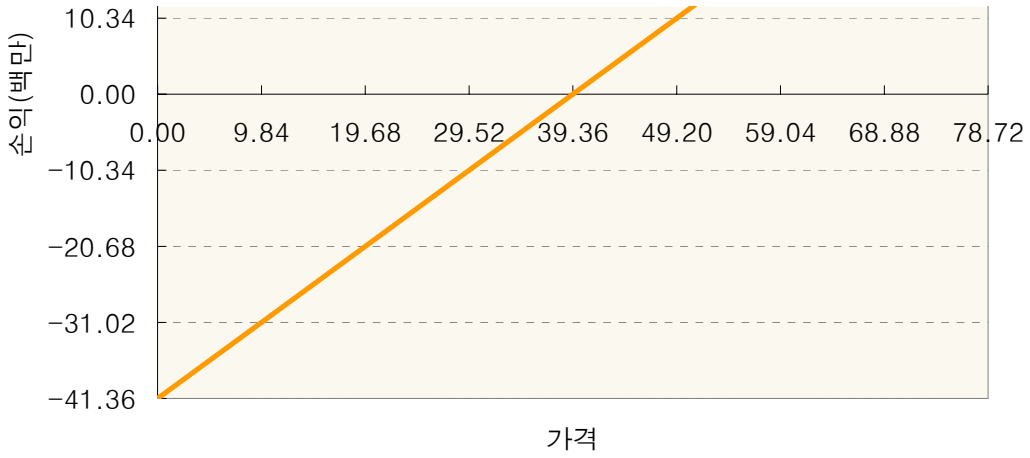


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	46
HGZ1	High Grade Copper	25
LAU1	LME Aluminum	4
LAX1	LME Aluminum	20
LNV1	LME Nickel	3
LNX1	LME Nickel	11
LXU1	LME Zinc	3
LXX1	LME Zinc	9
SIZ1	Comex Silver	17
XGZ1	MINI GOLD FUTURE	15
YSZ1	MINI SILVER FUT Decl11	3

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

(단위:백만원)

177

공시일	2011-08-12
기준일	2011-08-11

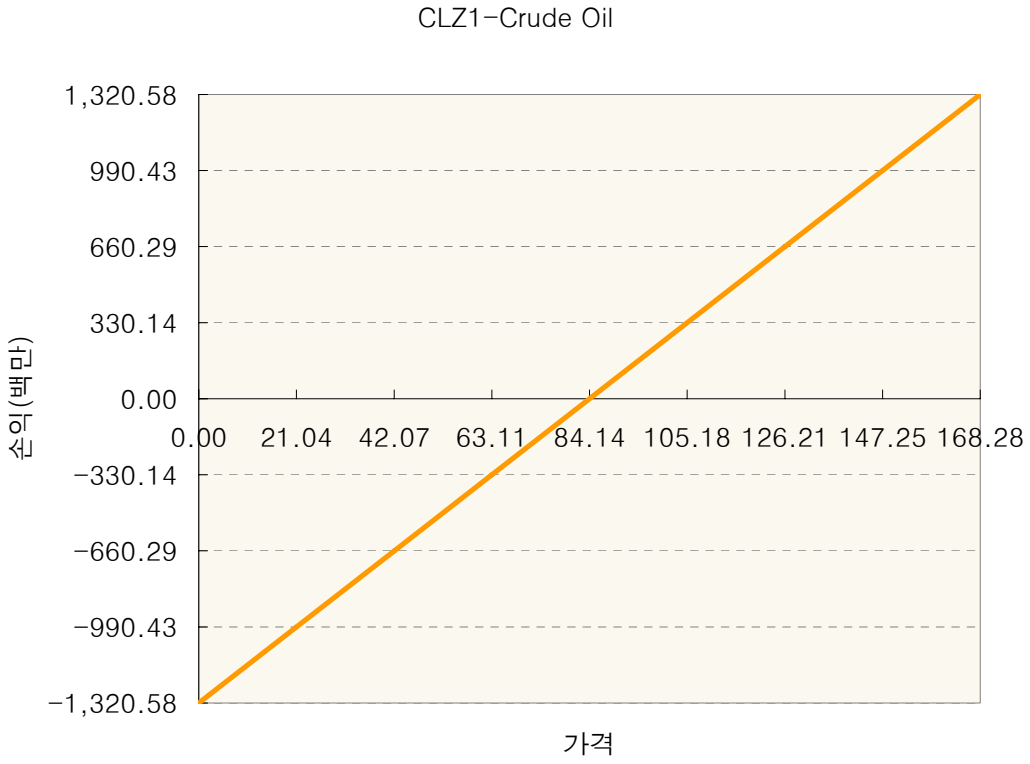
에너지인덱스플러스모(채권-파생형)

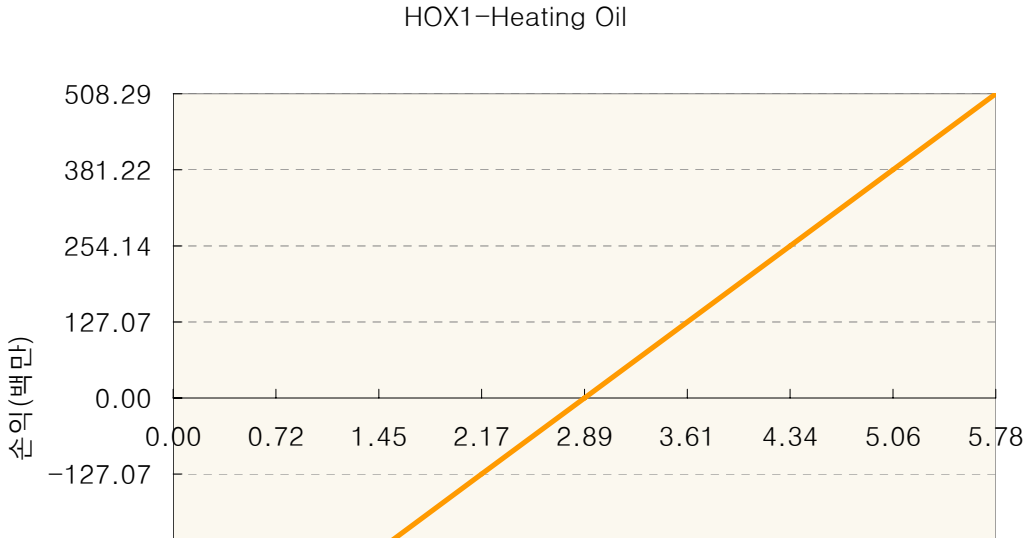
1. 계약금액

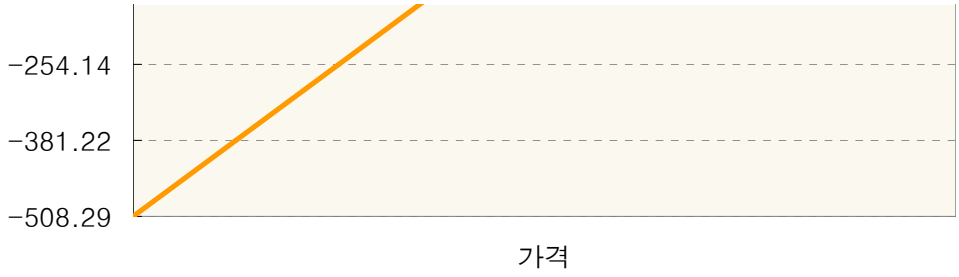
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,177	0	3,177	

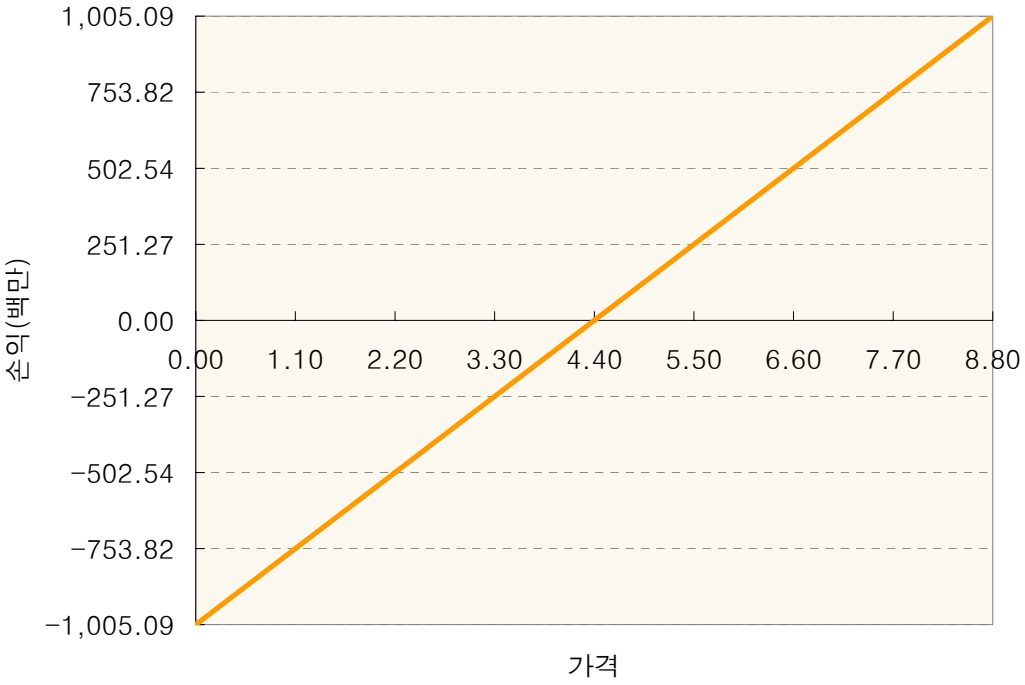
2. 만기시점의 손익구조



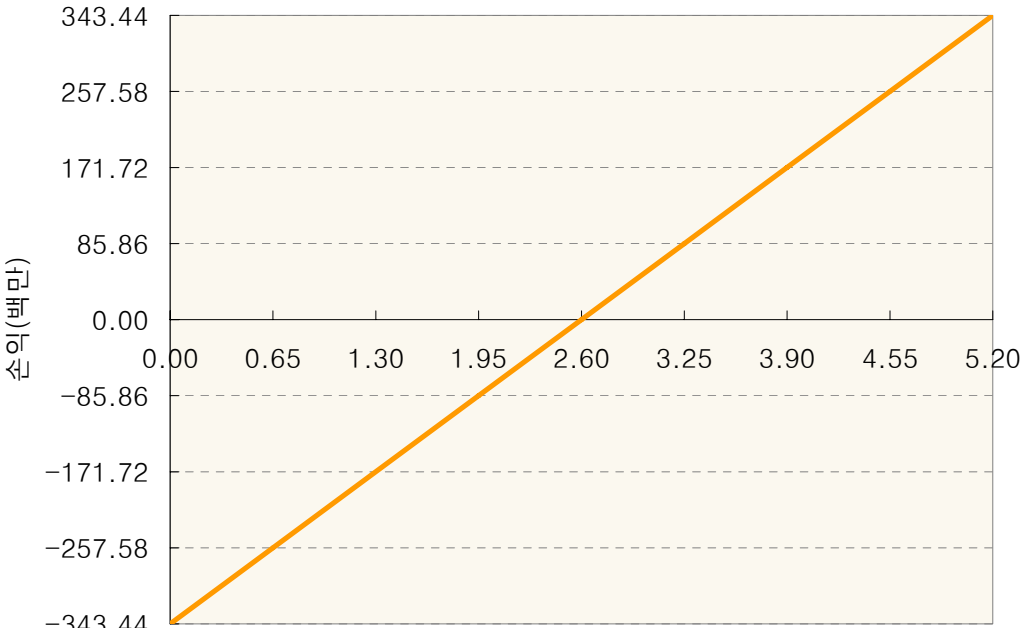


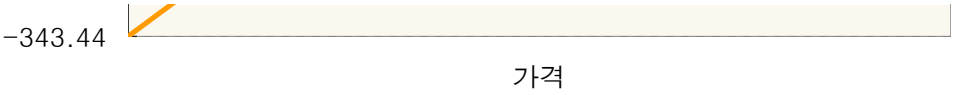


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	106
HOX1	Heating Oil	41
NGZ1	Natural Gas	80
XBX1	RBOB Gasoline	27

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	407

공시일	2011-08-12
기준일	2011-08-11

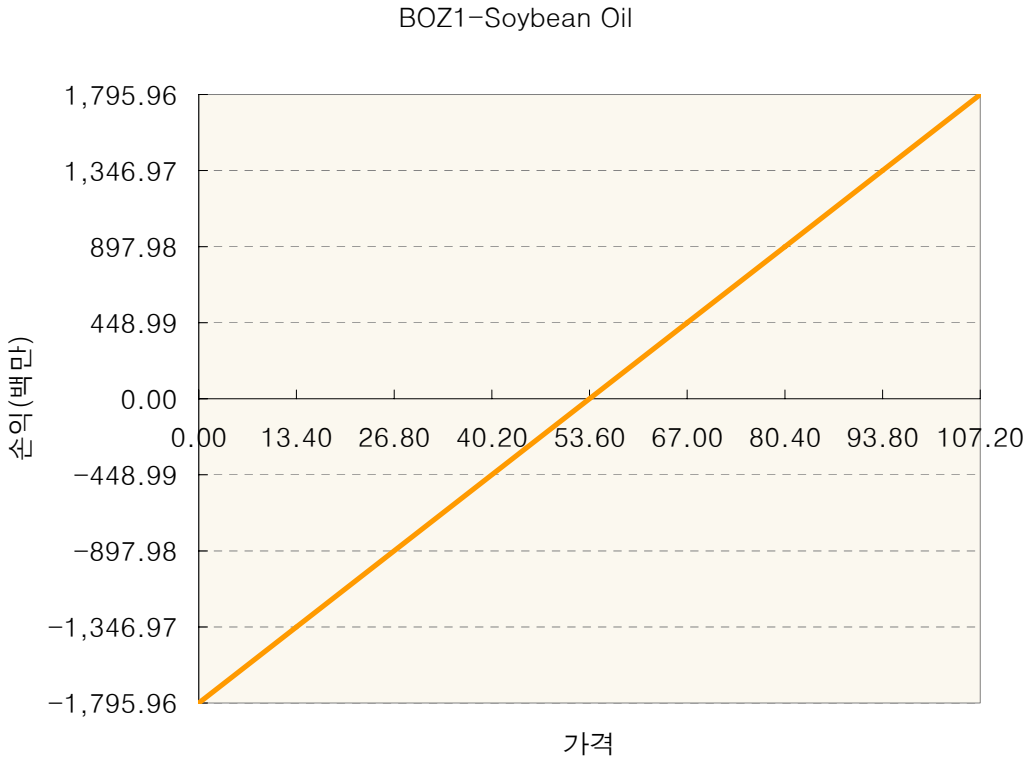
애그리컬쳐인덱스플러스모(채권-파생형)

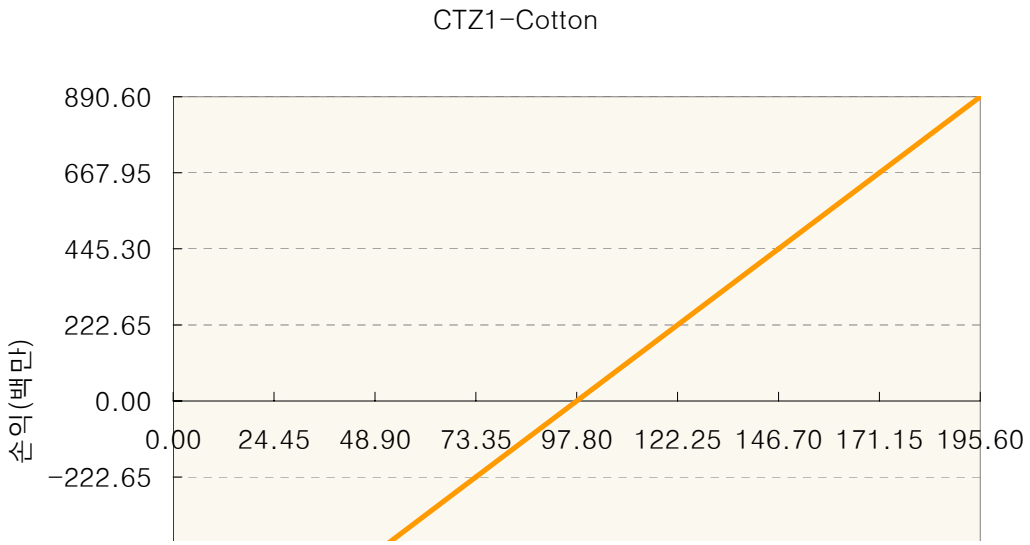
1. 계약금액

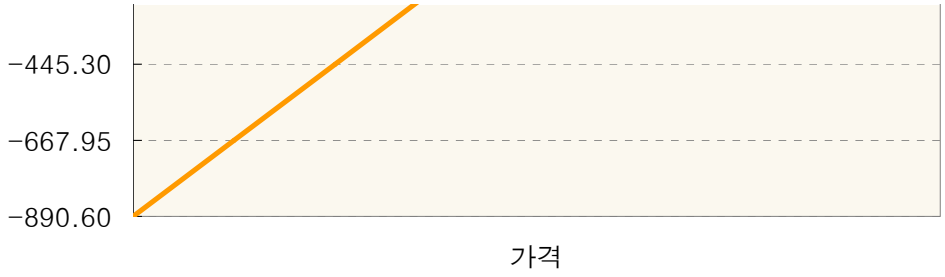
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	18,830	0	18,830	

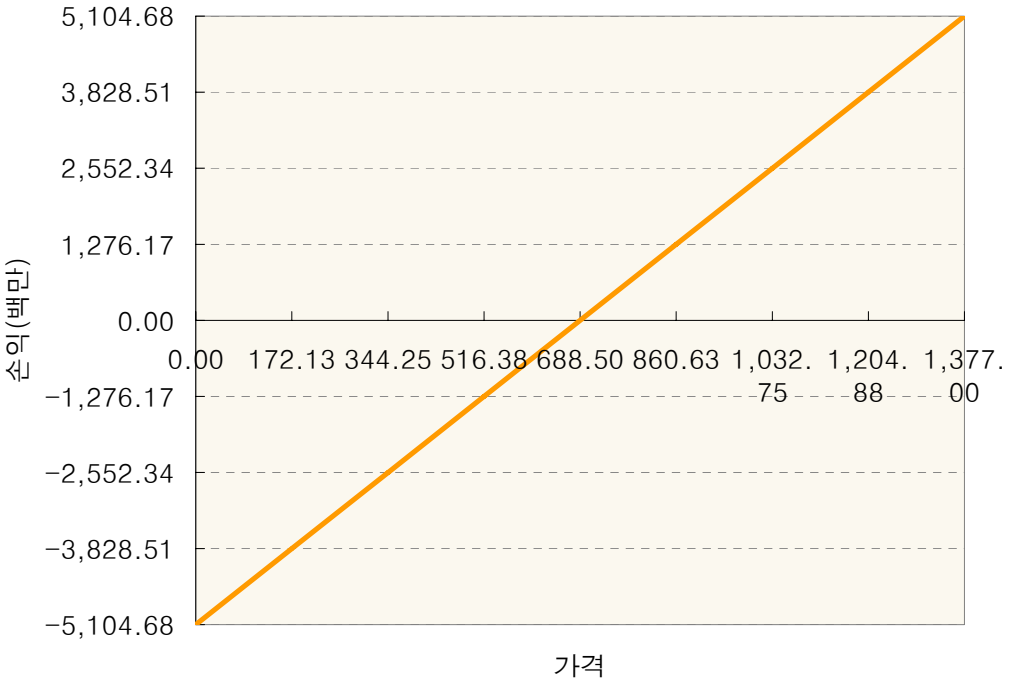
2. 만기시점의 손익구조



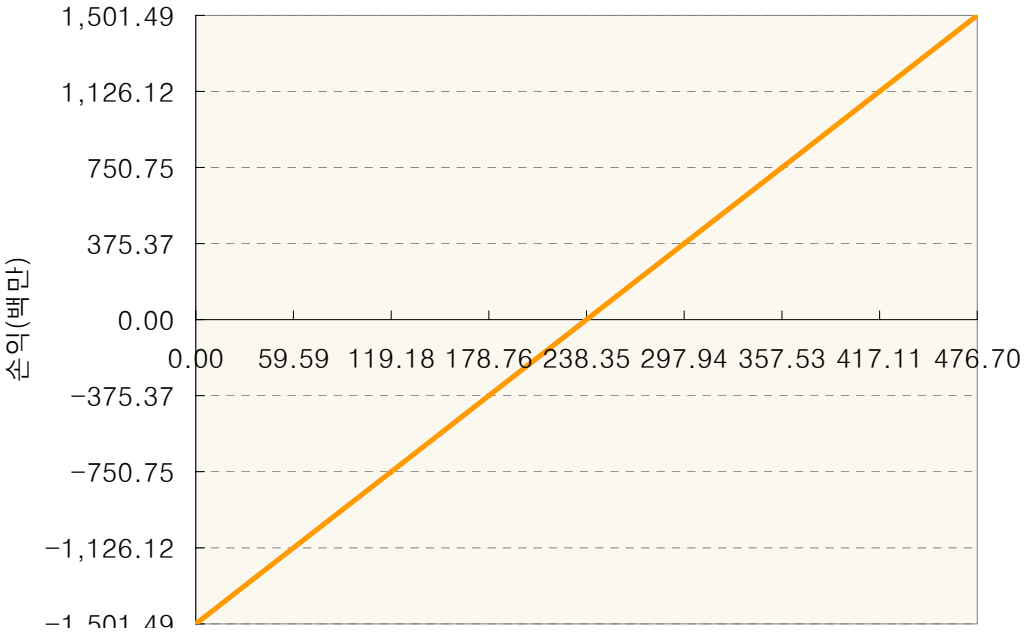


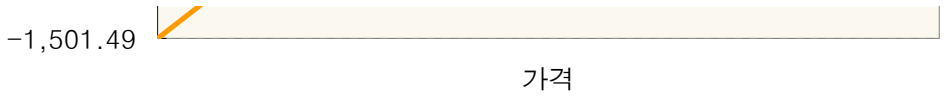


CZ1-Corn

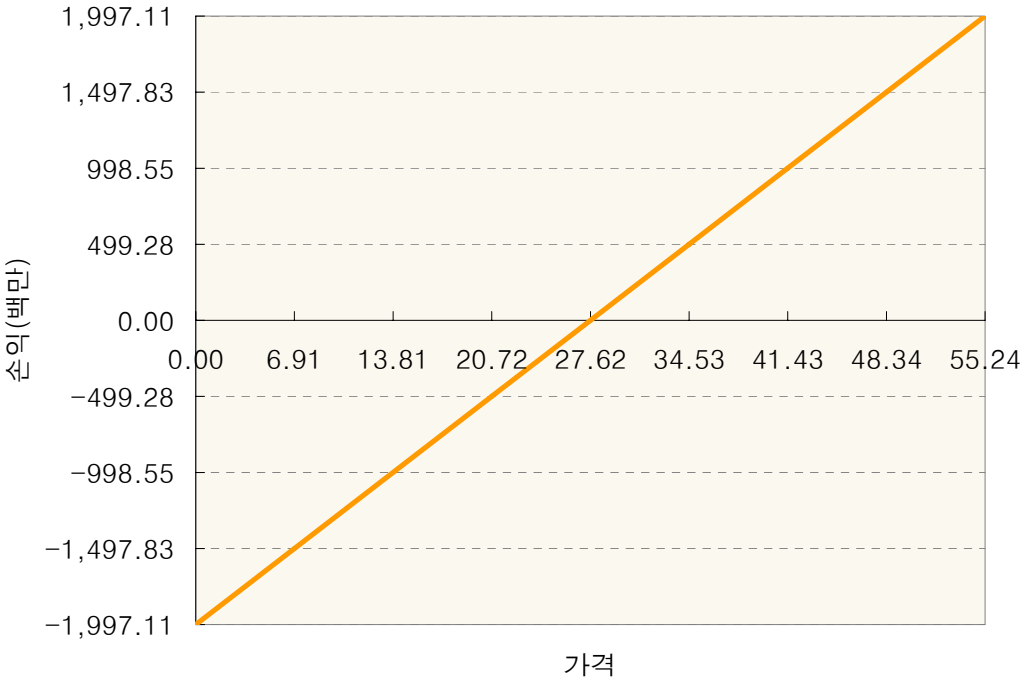


KCZ1-COFFEE"C"ELEC

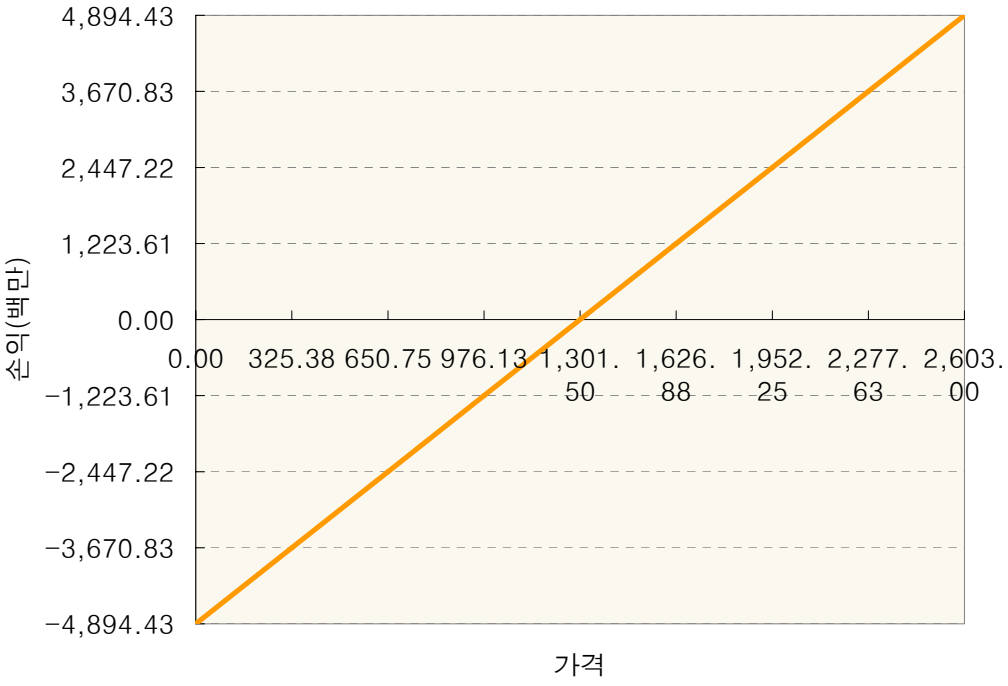




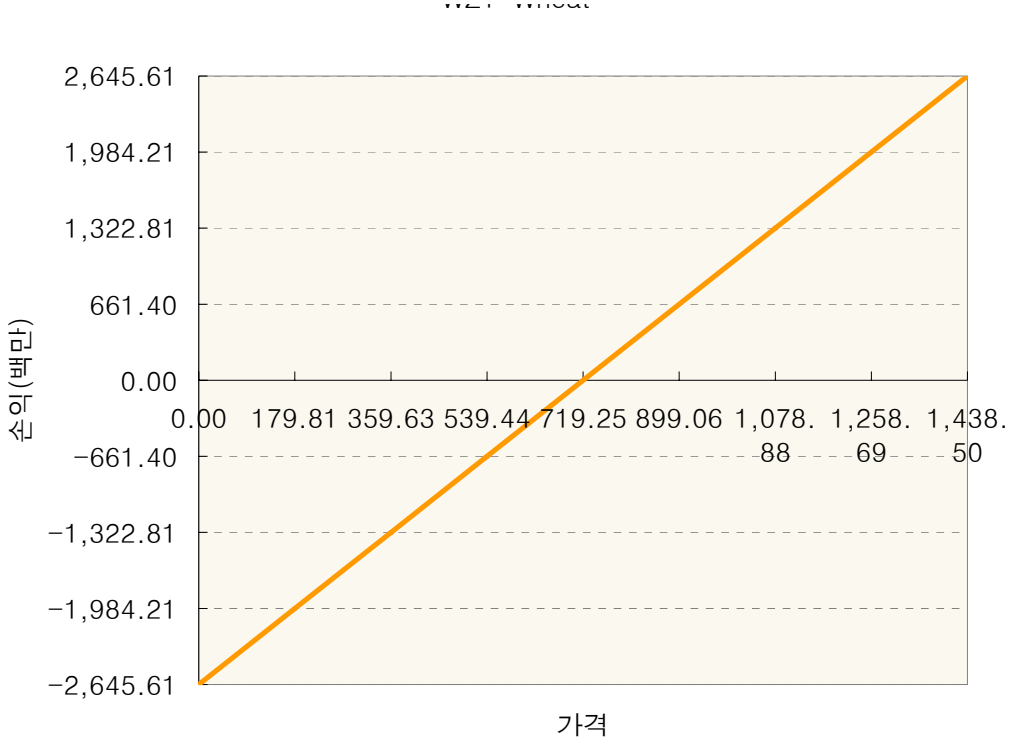
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	144
CTZ1	Cotton	71
CZ1	Corn	408
KCZ1	COFFEE"C"ELEC	120
SBV1	Sugar No11	160
SX1	Soybean	392
WZ1	Wheat	212

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,365