공시일	2011-08-16
기준일	2011-08-12

스마트코스피200인덱스1호(주식-파생형)(종)

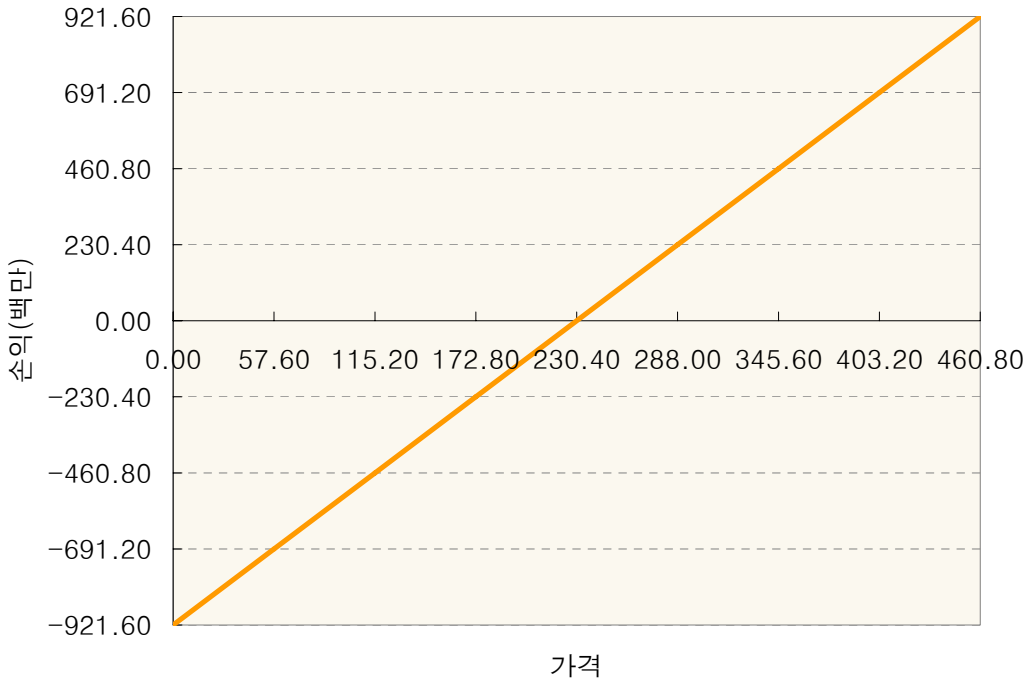
1. 계약금액

(단위:백만원)

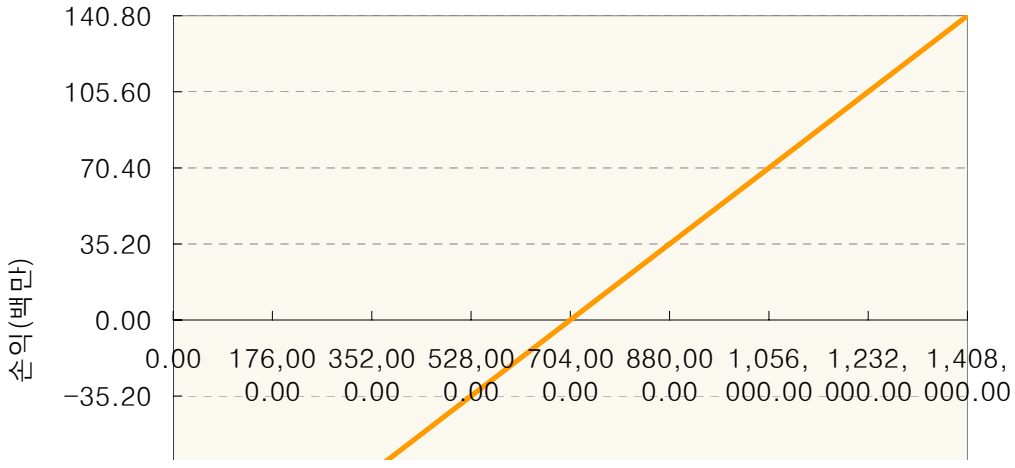
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,062	0	1,062	장내

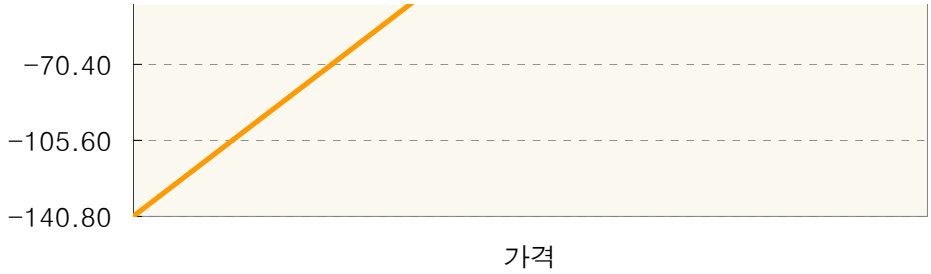
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 74

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-73.7	-73.7	-73.7	-73.7	-73.7	-73.7	-73.7
-5.33%	-49.1	-49.1	-49.1	-49.1	-49.1	-49.1	-49.1
-2.67%	-24.6	-24.6	-24.6	-24.6	-24.6	-24.6	-24.6
0%	0	0	0	0	0	0	0
2.67%	24.6	24.6	24.6	24.6	24.6	24.6	24.6
5.33%	49.1	49.1	49.1	49.1	49.1	49.1	49.1
8.00%	73.7	73.7	73.7	73.7	73.7	73.7	73.7

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%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
-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%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
8.00%	11.3	11.3	11.3	11.3	11.3	11.3	11.3

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

(단위:백만원)

88

공시일	2011-08-16
기준일	2011-08-12

달마다행복모(주식혼합-파생형)

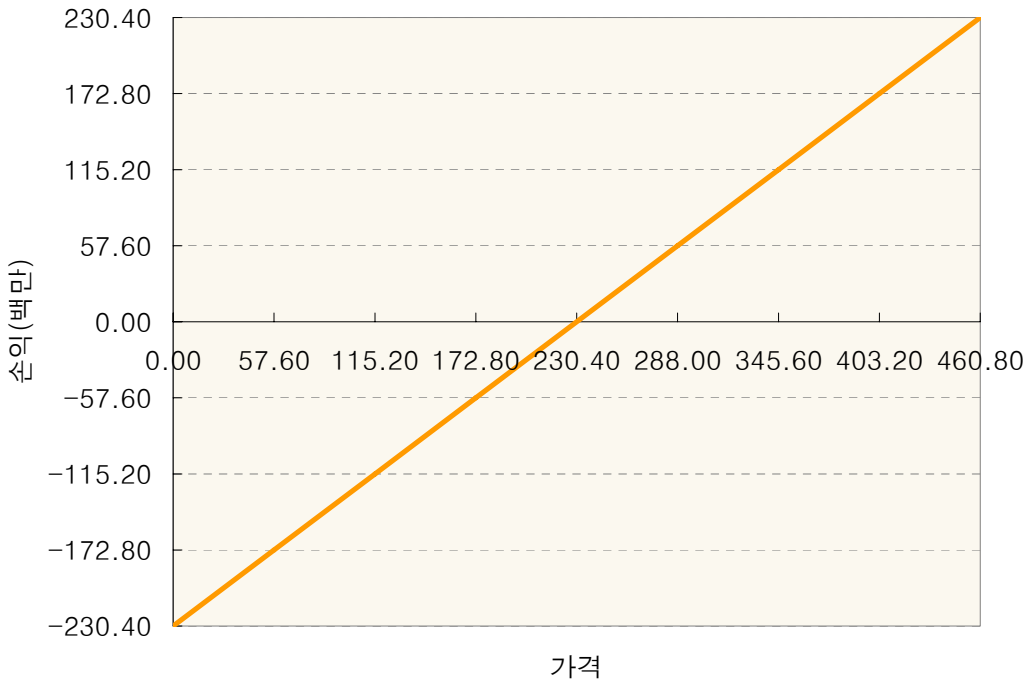
1. 계약금액

(단위:백만원)

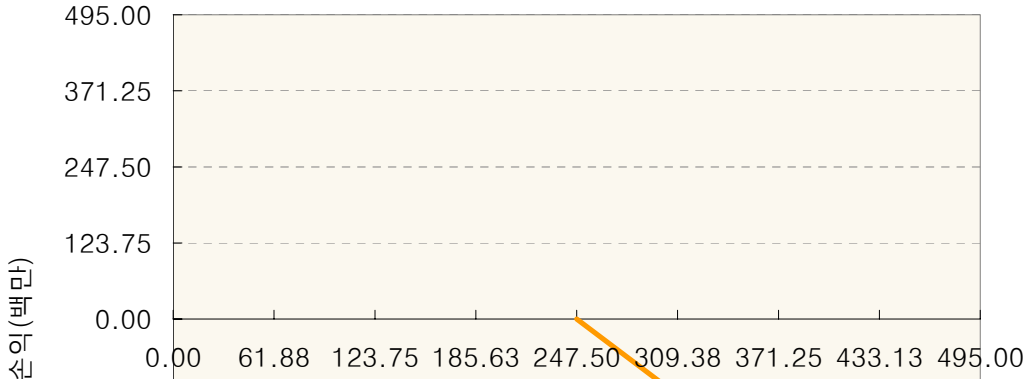
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	230	0	230	장내
누계	유가증권	옵션	0	495	-495	장내

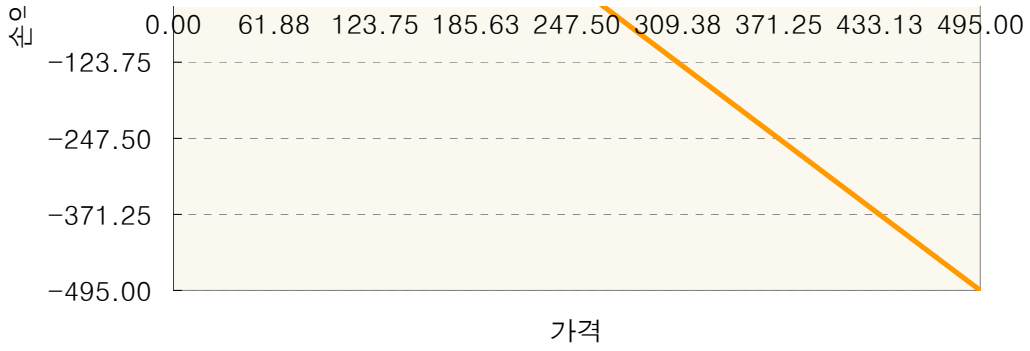
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F92477-2011-09 콜247.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 | 18

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4
-5.33%	-12.3	-12.3	-12.3	-12.3	-12.3	-12.3	-12.3
-2.67%	-6.1	-6.1	-6.1	-6.1	-6.1	-6.1	-6.1
0%	0	0	0	0	0	0	0
2.67%	6.1	6.1	6.1	6.1	6.1	6.1	6.1
5.33%	12.3	12.3	12.3	12.3	12.3	12.3	12.3
8.00%	18.4	18.4	18.4	18.4	18.4	18.4	18.4

KR4201F924 2011-09 콜247.5 | 19

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	5.3	5.1	4.9	4.6	4.3	3.8	3.3
-5.33%	5	4.7	4.3	3.8	3.2	2.6	1.8
-2.67%	4.3	3.8	3.1	2.3	1.5	0.6	-0.3
0%	2.9	2	1	0	-1.1	-2.2	-3.4
2.67%	0.3	-0.9	-2.2	-3.4	-4.7	-6.1	-7.4
5.33%	-3.8	-5.3	-6.7	-8.1	-9.6	-11	-12.5
8.00%	-9.7	-11.2	-12.7	-14.2	-15.7	-17.2	-18.6

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

(단위:백만원)

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공시일	2011-08-16
기준일	2011-08-12

BEST인덱스플러스알파1호(주식-파생형)(종)

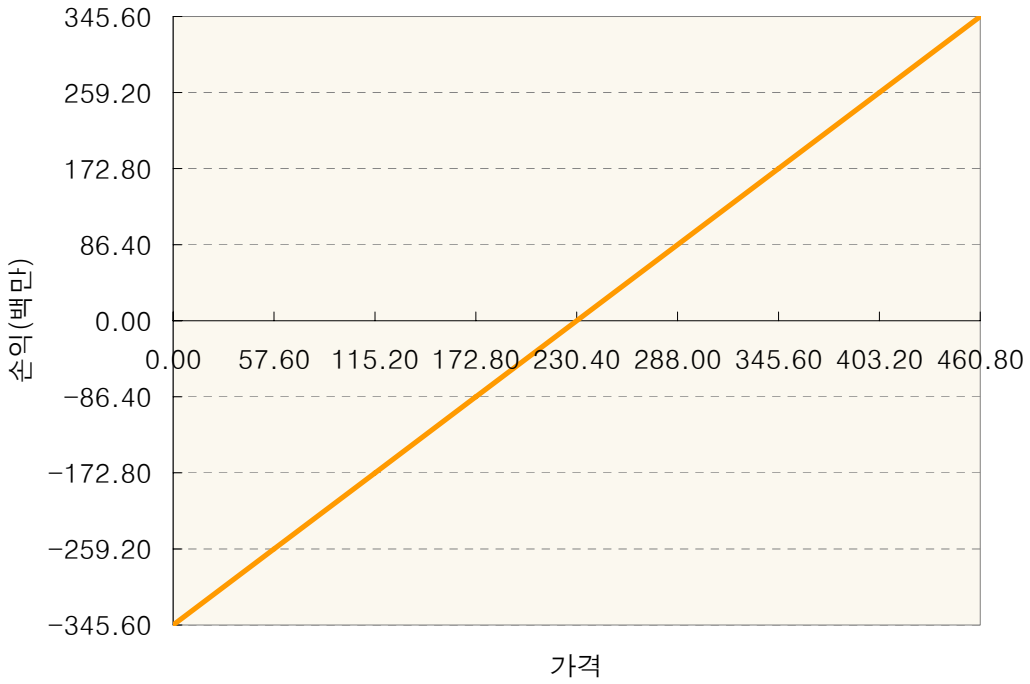
1. 계약금액

(단위:백만원)

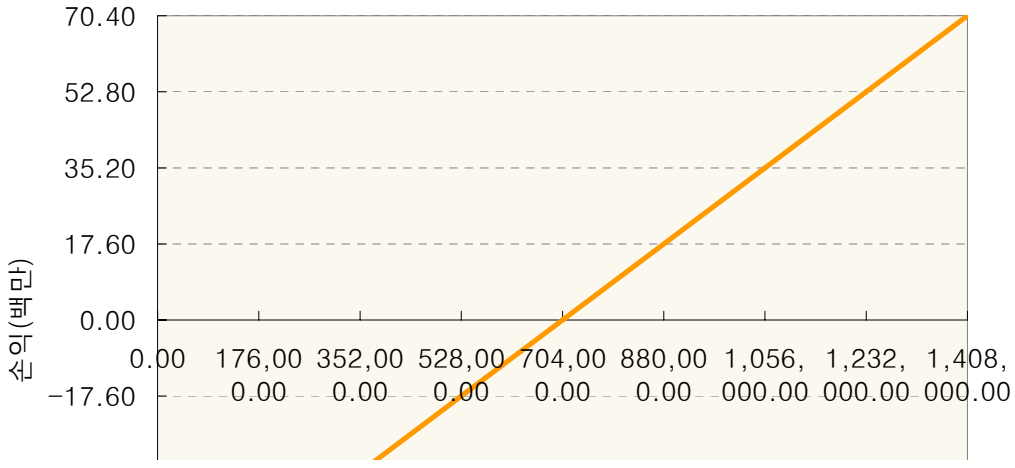
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	646	230	416	장내

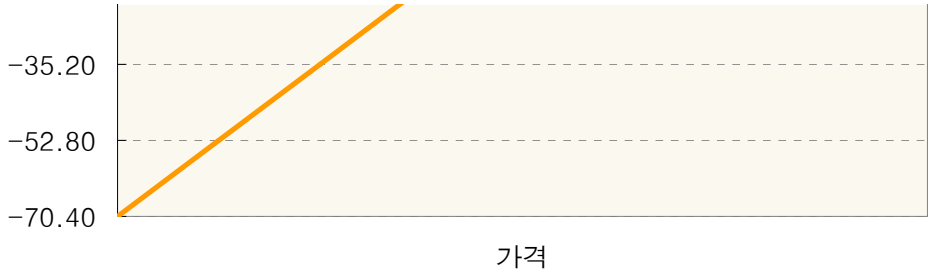
2. 만기시점의 손익구조

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%	-27.6	-27.6	-27.6	-27.6	-27.6	-27.6	-27.6
-5.33%	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4
-2.67%	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2
0%	0	0	0	0	0	0	0
2.67%	9.2	9.2	9.2	9.2	9.2	9.2	9.2
5.33%	18.4	18.4	18.4	18.4	18.4	18.4	18.4
8.00%	27.6	27.6	27.6	27.6	27.6	27.6	27.6

KR4111F900 2011-09 삼성전자개별선물 6

	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

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

(단위:백만원)

35

공시일	2011-08-16
기준일	2011-08-12

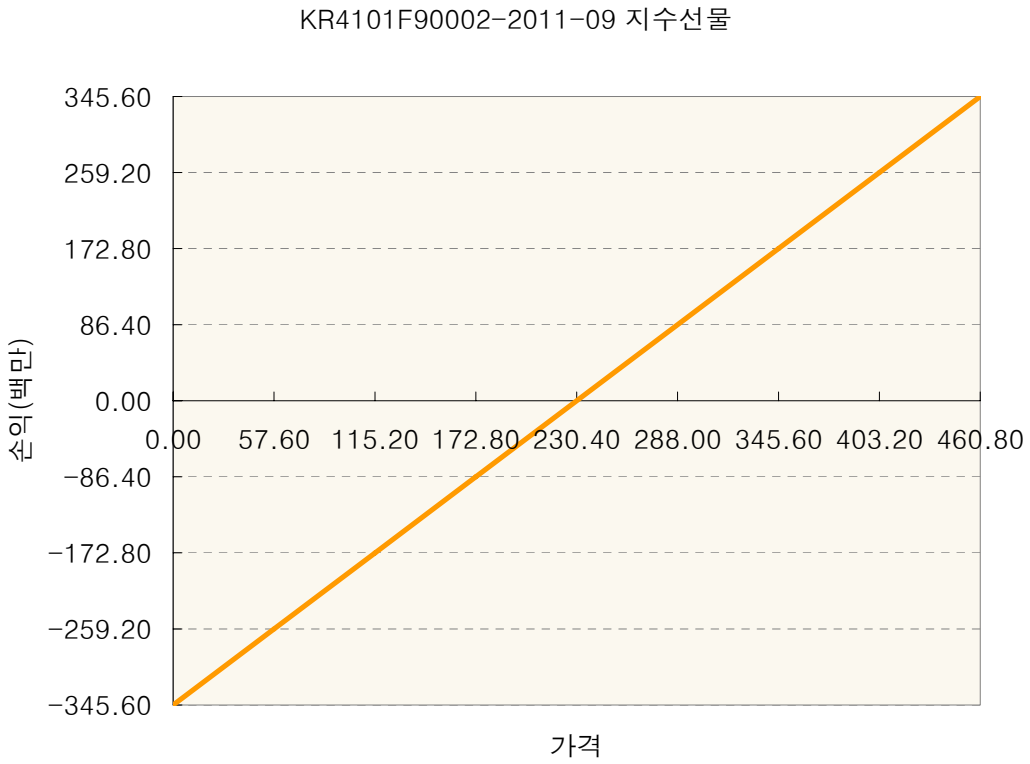
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	346	0	346	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%	-27.6	-27.6	-27.6	-27.6	-27.6	-27.6	-27.6
-5.33%	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4
-2.67%	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2
0%	0	0	0	0	0	0	0
2.67%	9.2	9.2	9.2	9.2	9.2	9.2	9.2
5.33%	18.4	18.4	18.4	18.4	18.4	18.4	18.4
8.00%	27.6	27.6	27.6	27.6	27.6	27.6	27.6

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

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공시일	2011-08-16
기준일	2011-08-12

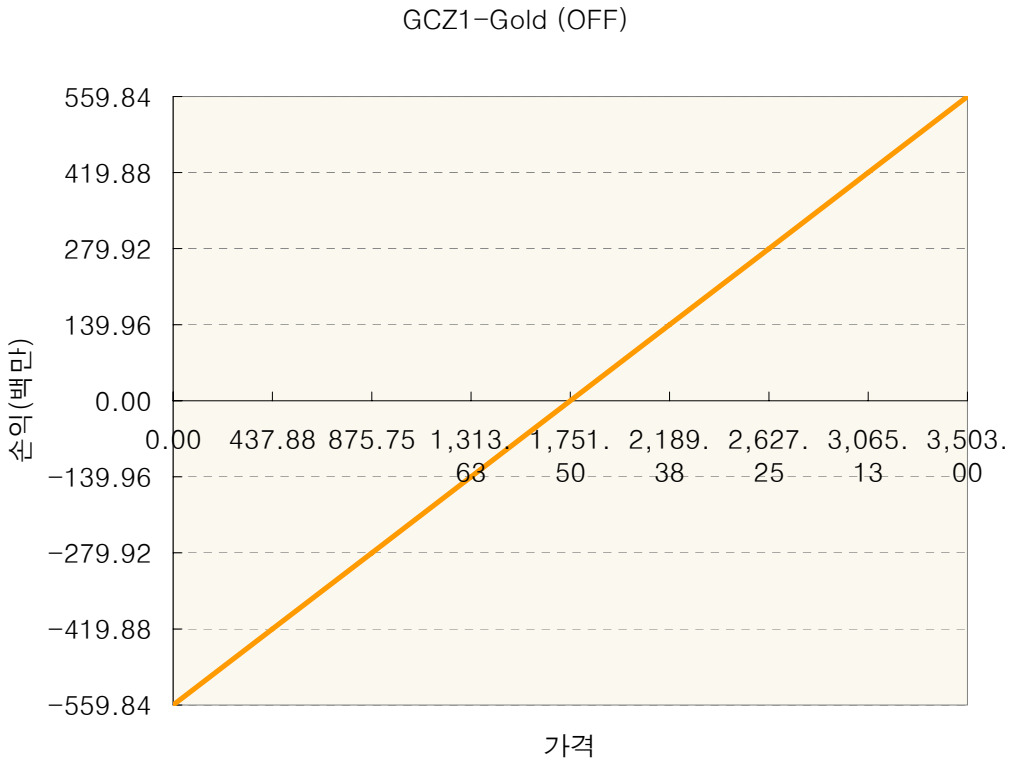
메탈인덱스플러스모(채권-파생형)

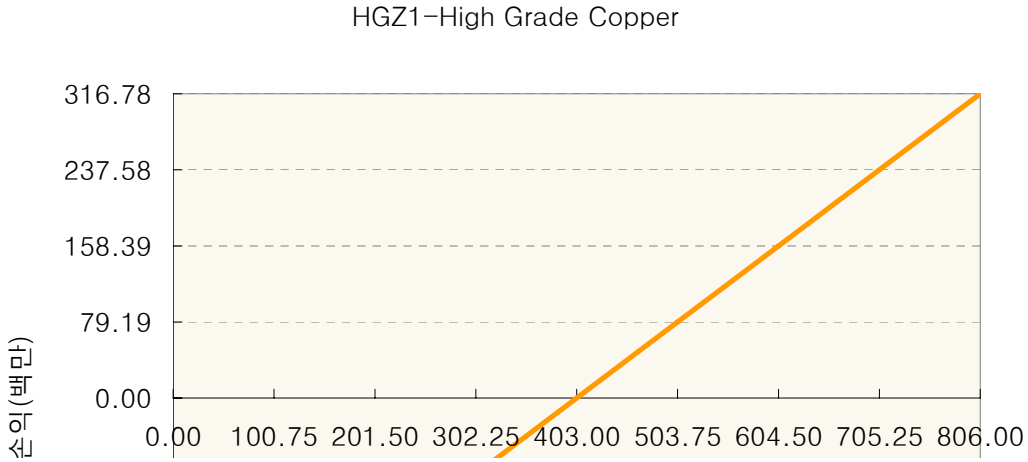
1. 계약금액

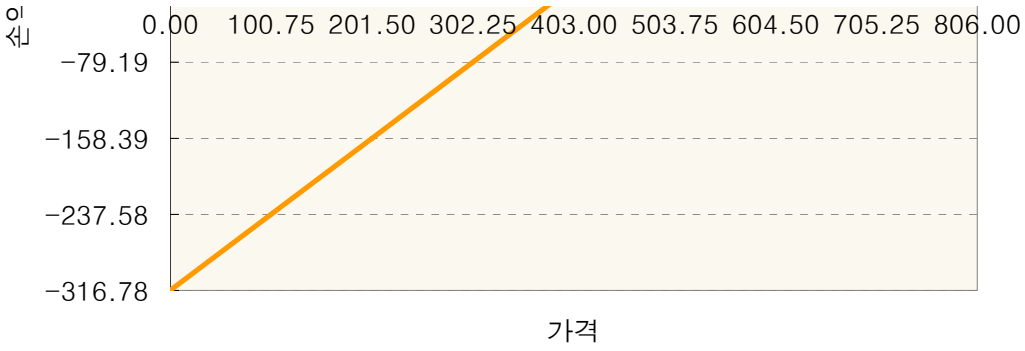
(단위:백만원)

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	2,300	631	1,669	

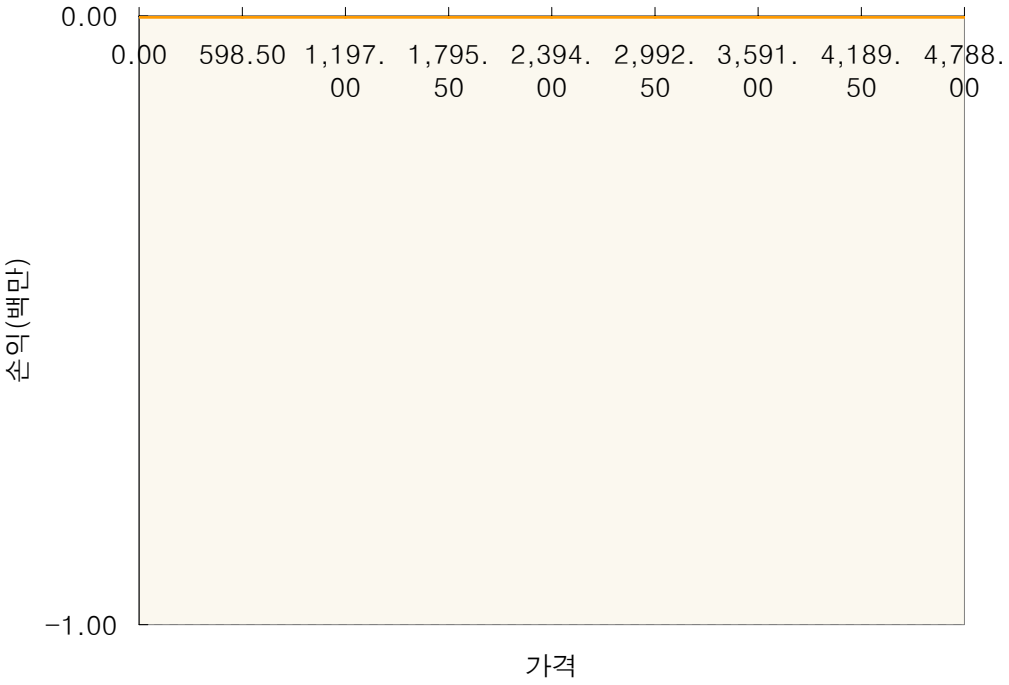
2. 만기시점의 손익구조



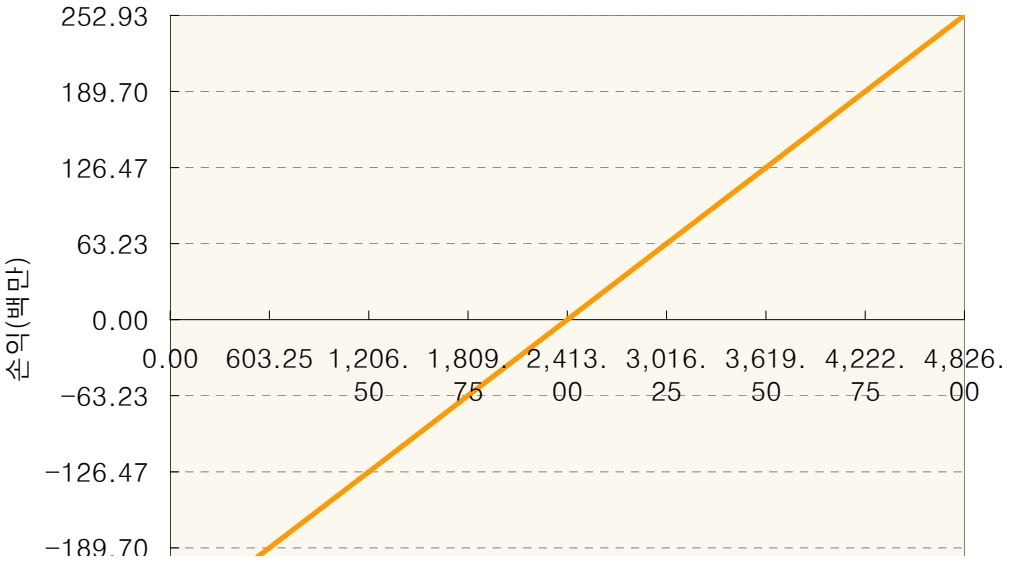


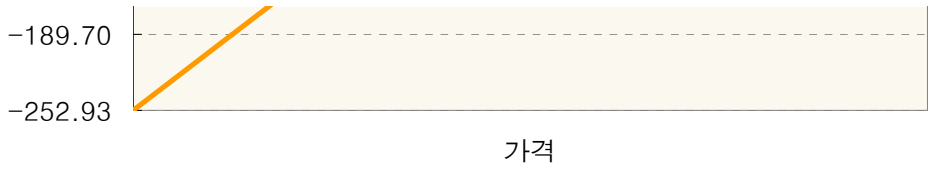


LAU1-LME Aluminum

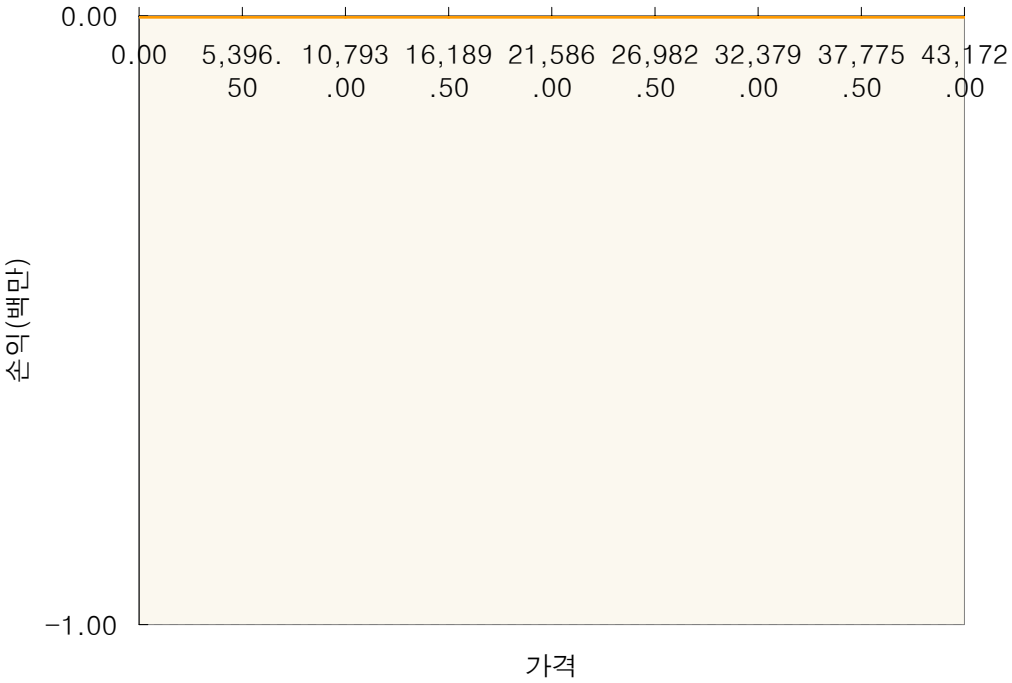


LAX1-LME Aluminum

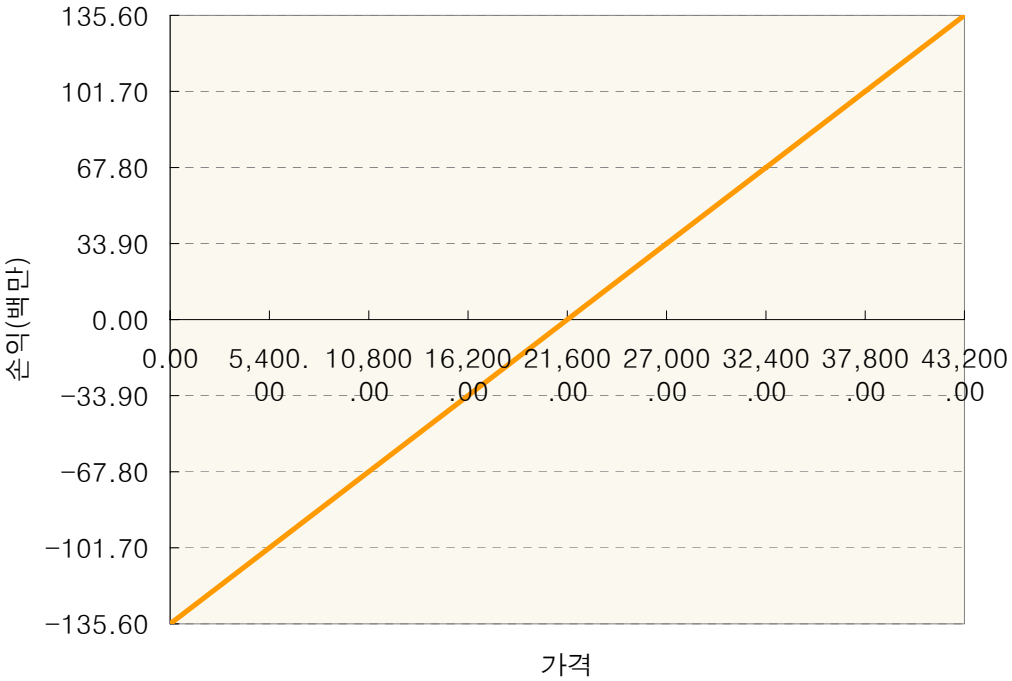




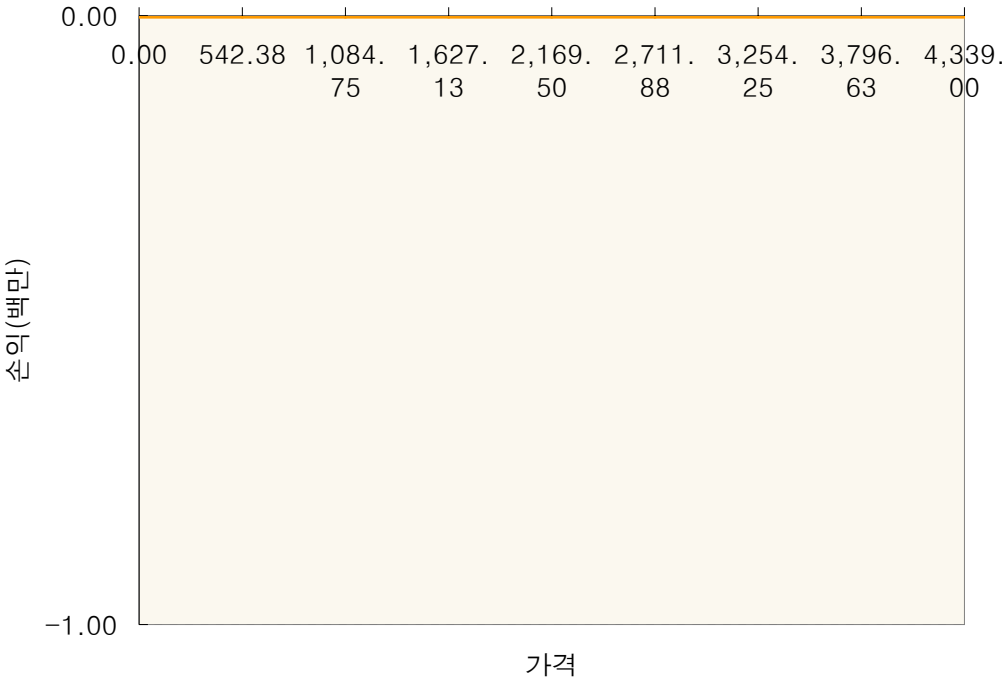
LNV1-LME Nickel



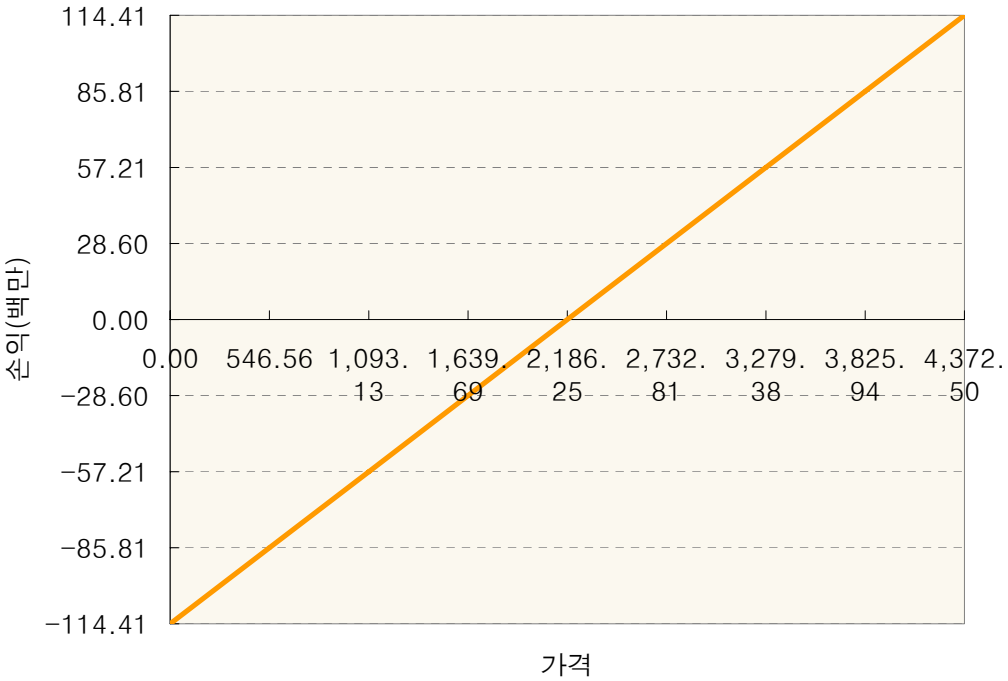
LNX1-LME Nickel



LXU1-LME Zinc

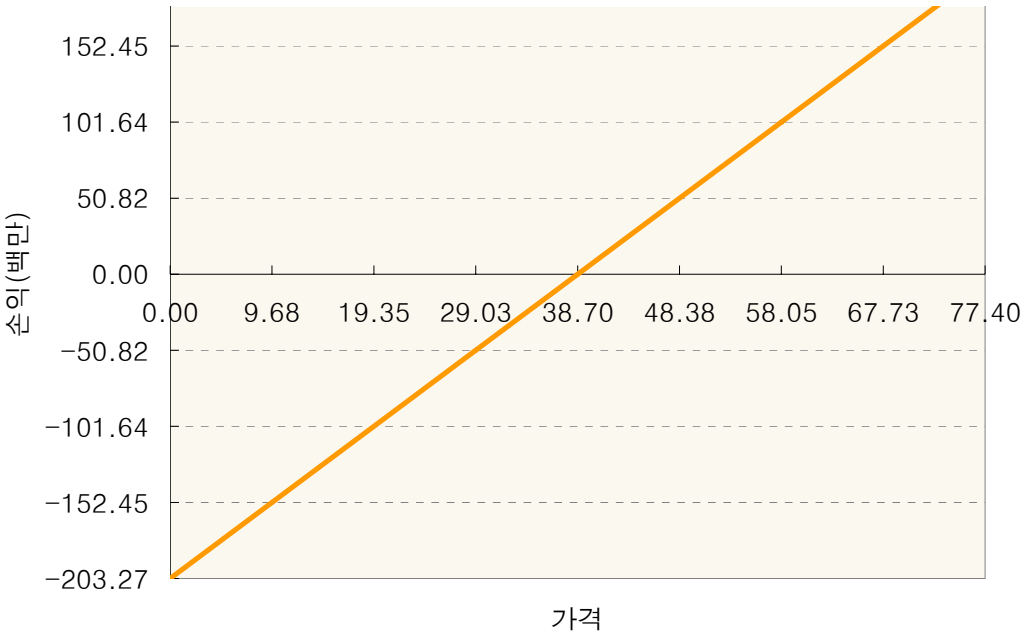


LXX1-LME Zinc

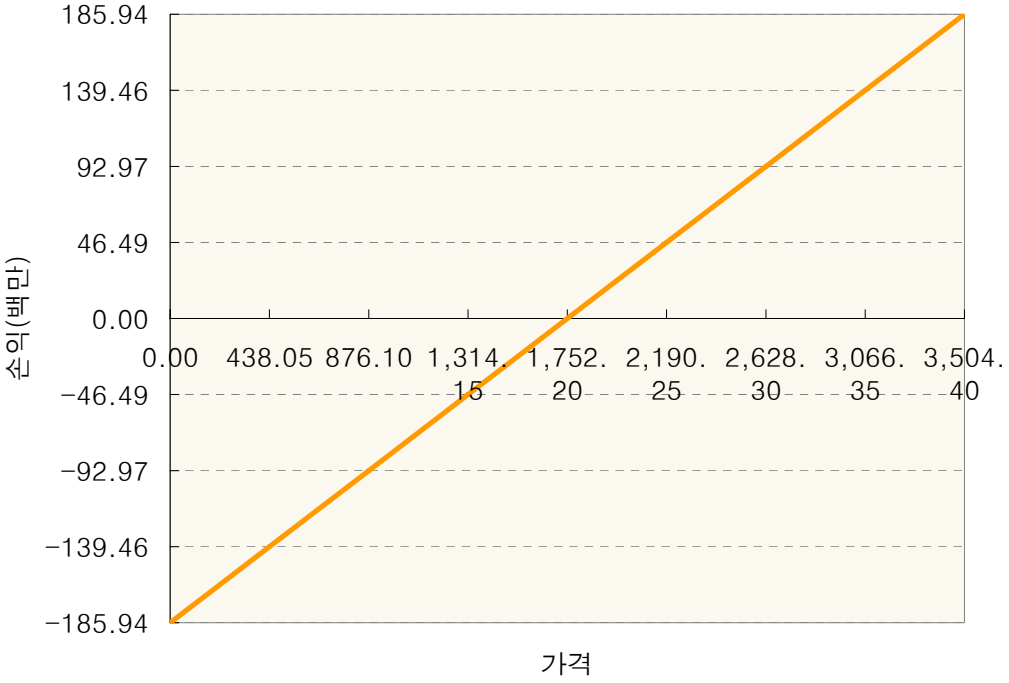


SIZ1-Comex Silver

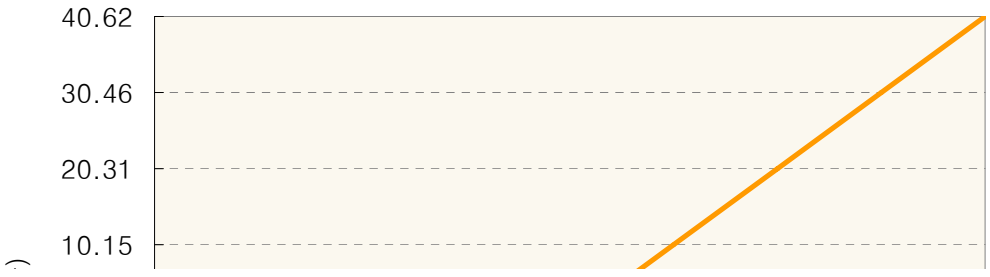


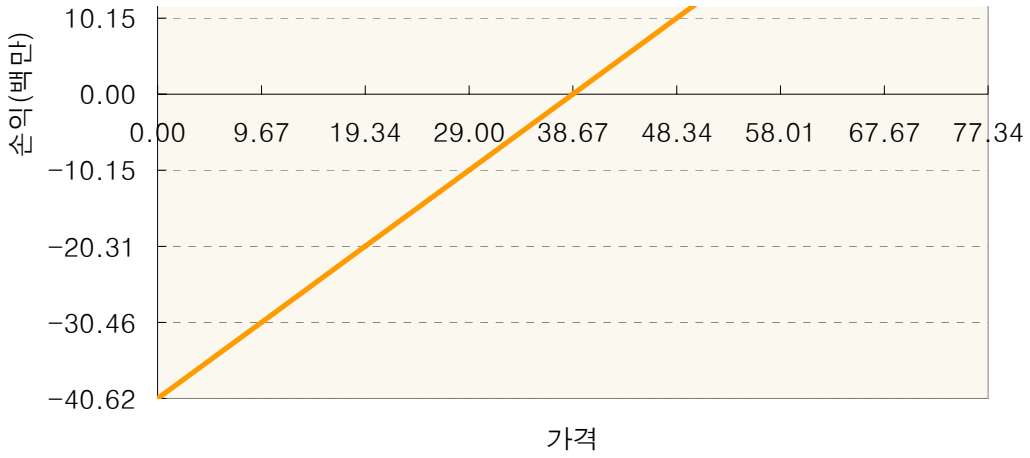


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	45
HGZ1	High Grade Copper	25
LAU1	LME Aluminum	3
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)

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공시일	2011-08-16
기준일	2011-08-12

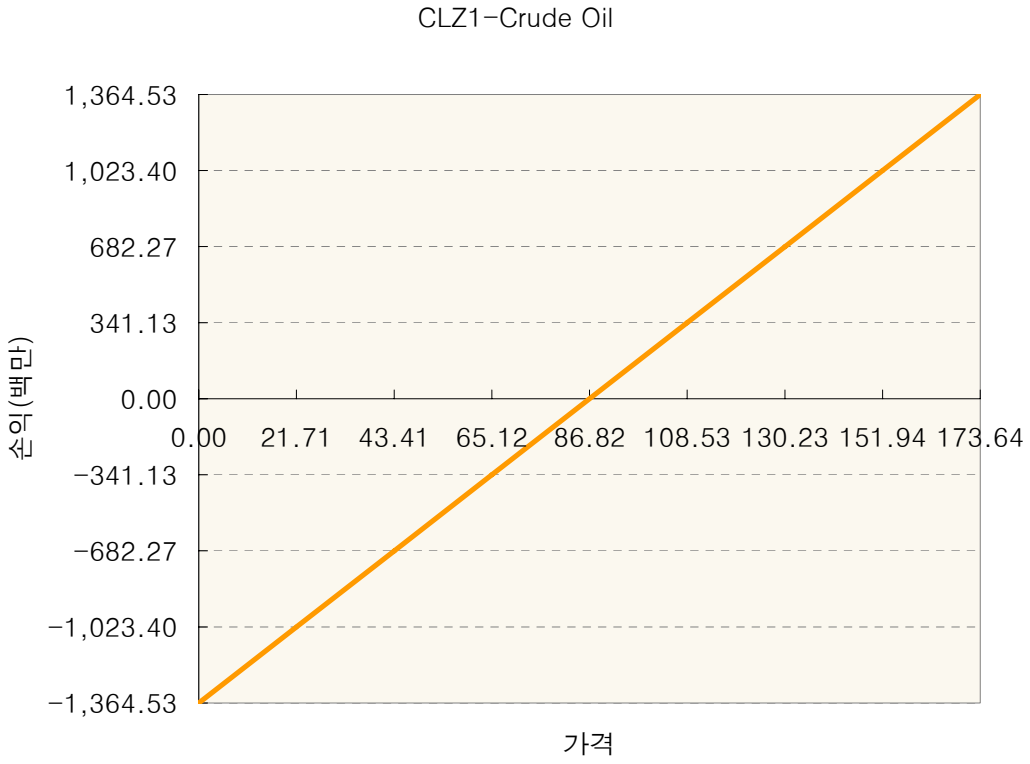
에너지인덱스플러스모(채권-파생형)

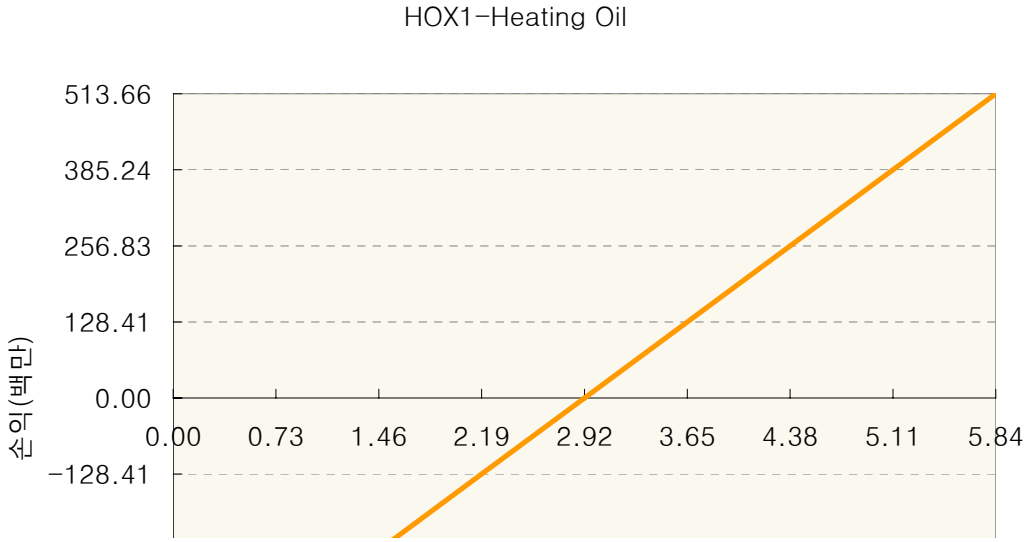
1. 계약금액

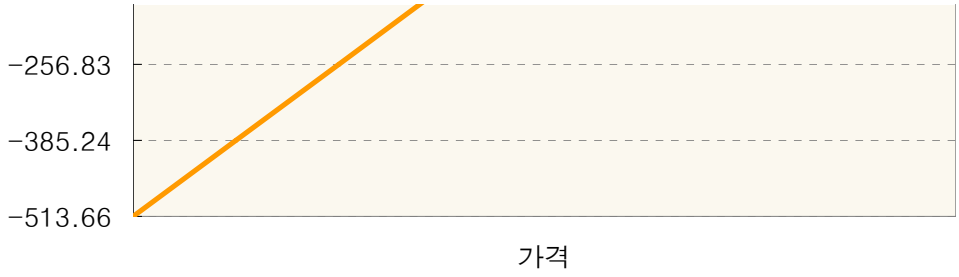
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,252	0	3,252	

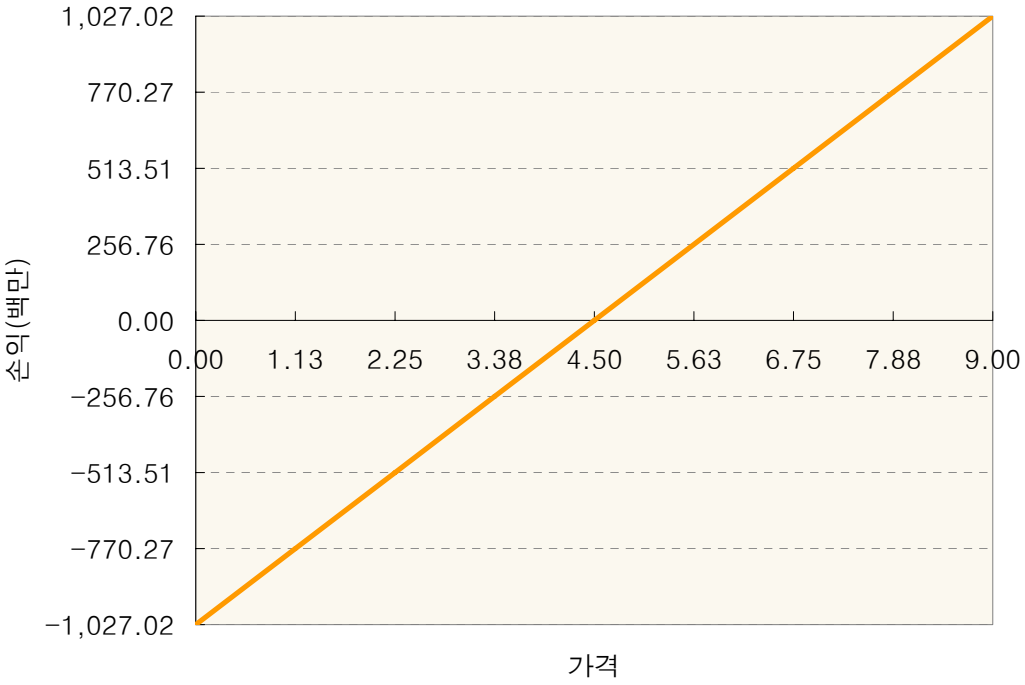
2. 만기시점의 손익구조



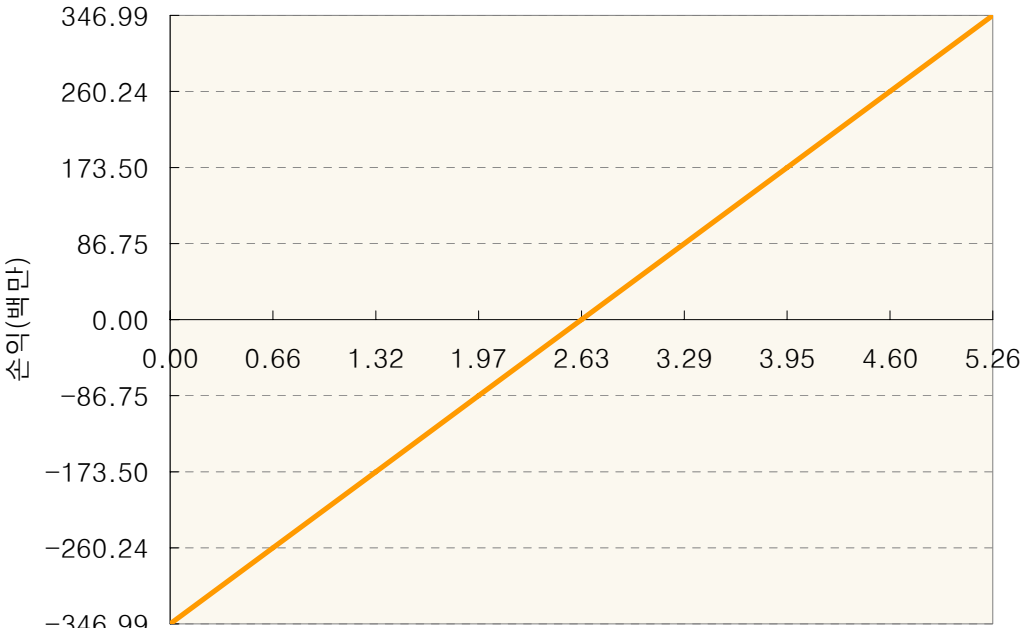


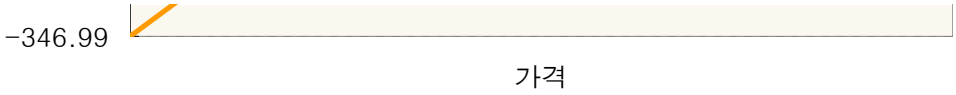


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	109
HOX1	Heating Oil	41
NGZ1	Natural Gas	82
XBX1	RBOB Gasoline	28

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

공시일	2011-08-16
기준일	2011-08-12

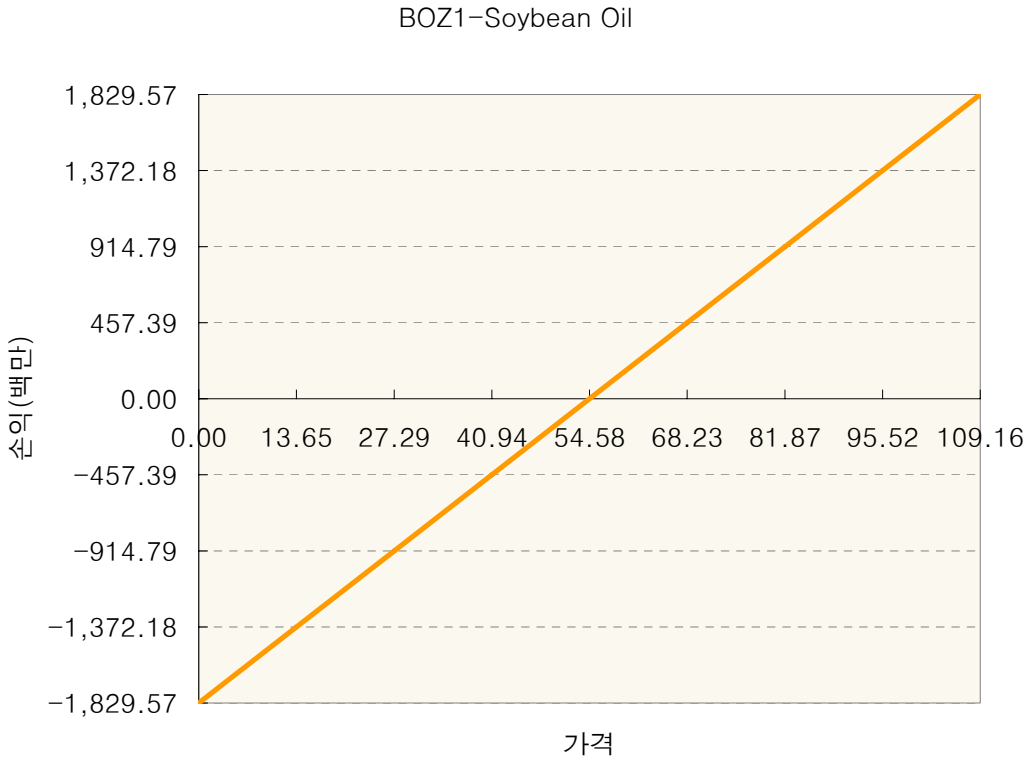
애그리컬쳐인덱스플러스모(채권-파생형)

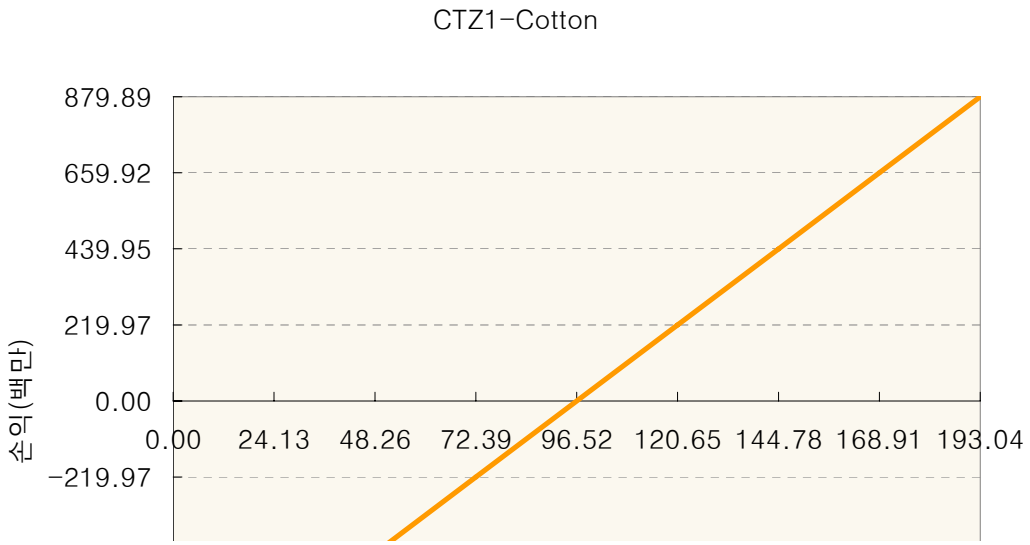
1. 계약금액

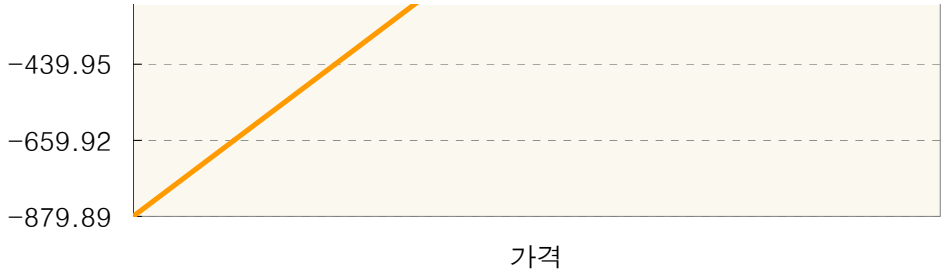
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	19,282	0	19,282	

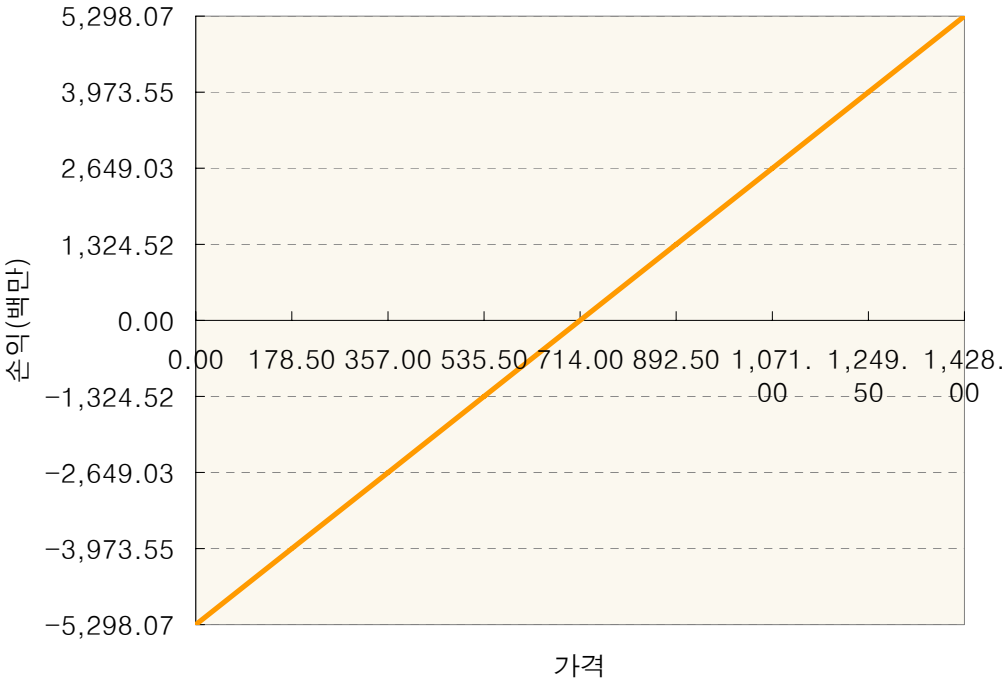
2. 만기시점의 손익구조



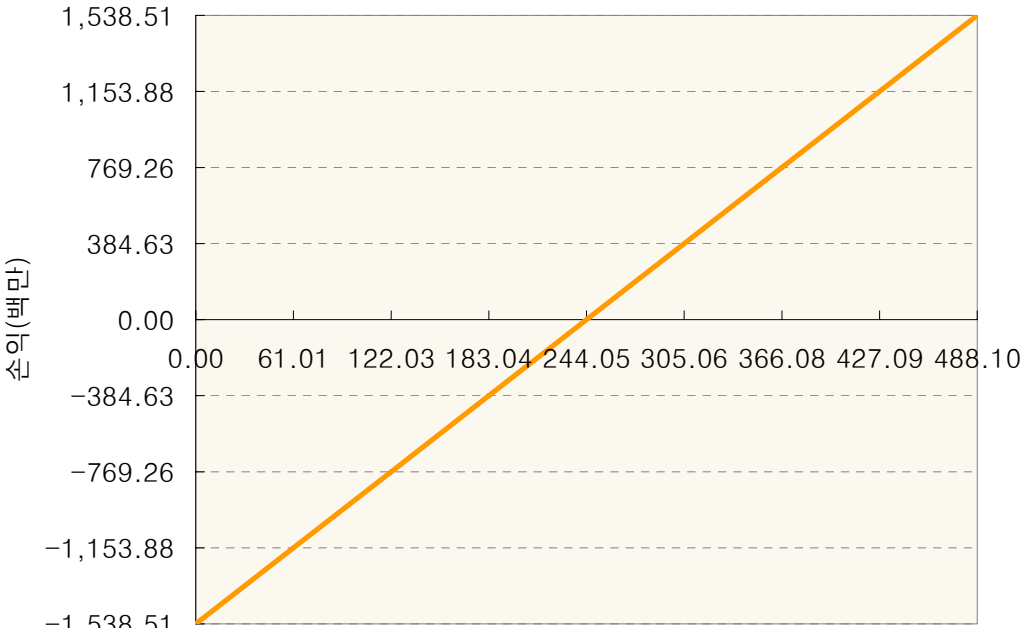


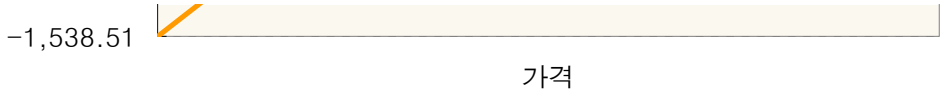


CZ1-Corn

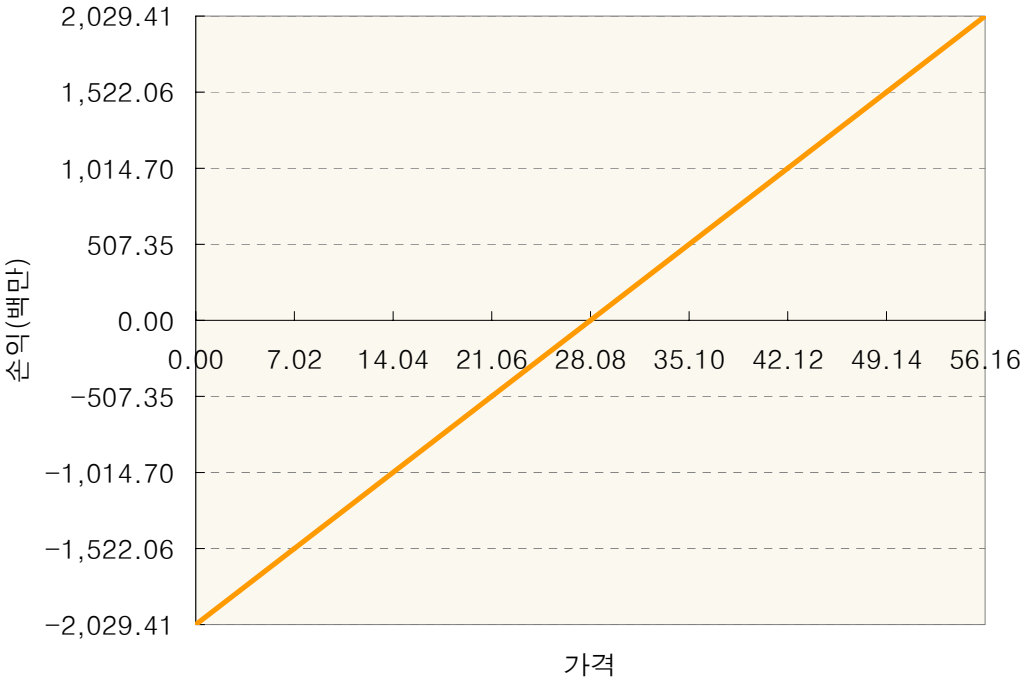


KCZ1-COFFEE"C"ELEC

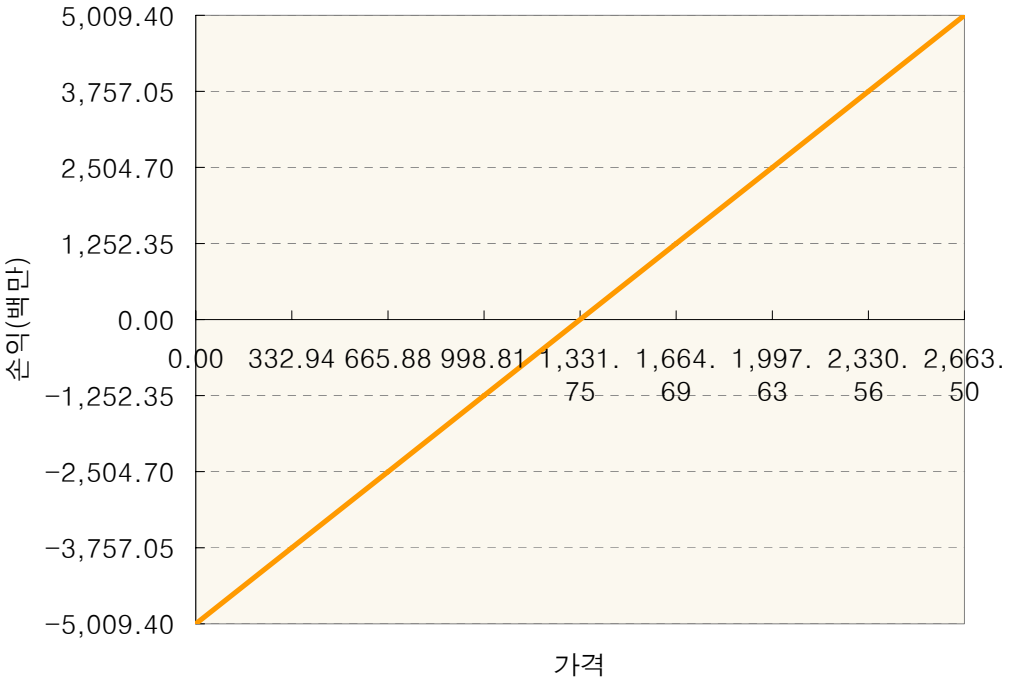




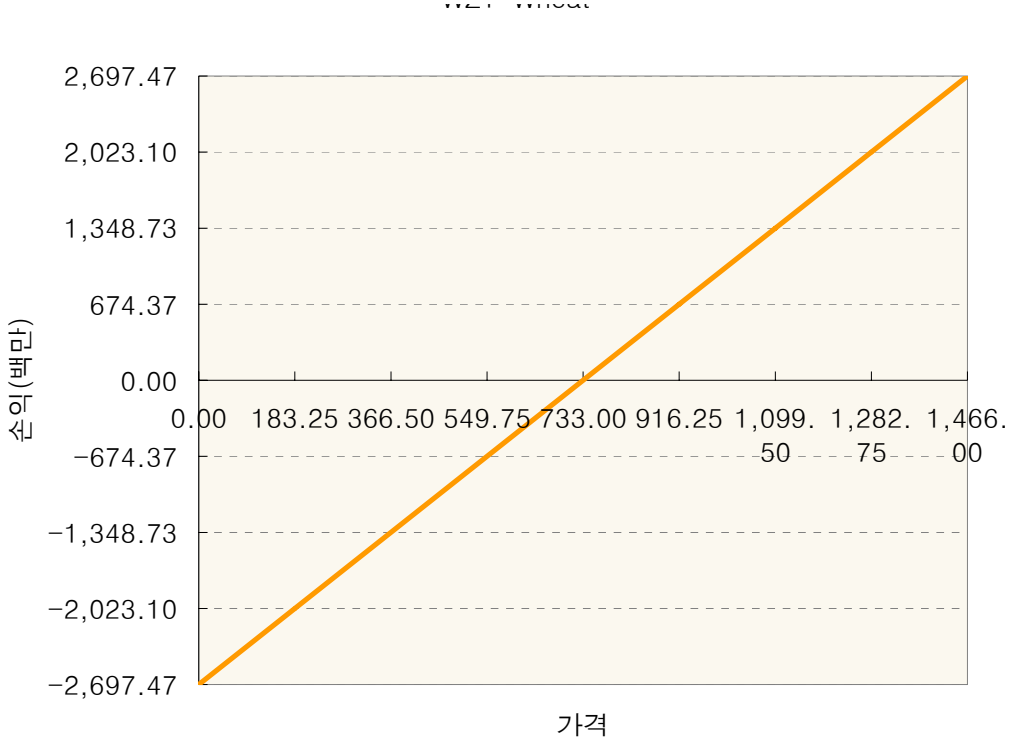
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	146
CTZ1	Cotton	70
CZ1	Corn	424
KCZ1	COFFEE"C"ELEC	123
SBV1	Sugar No11	162
SX1	Soybean	401
WZ1	Wheat	216

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,426