공시일	2011-08-17
기준일	2011-08-16

스마트코스피200인덱스1호(주식-파생형)(종)

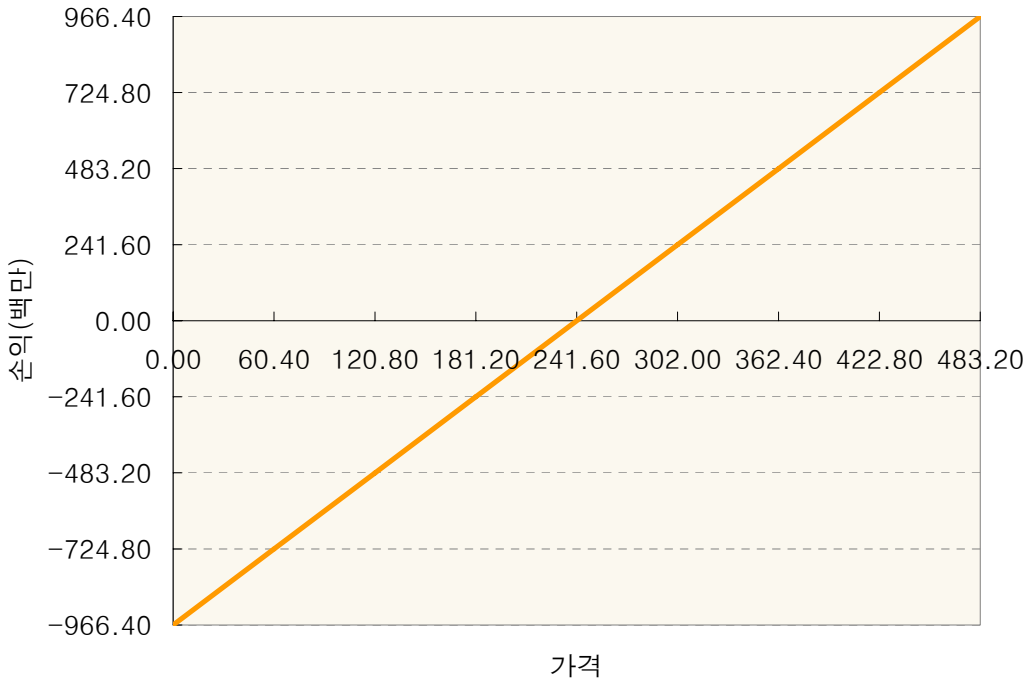
1. 계약금액

(단위:백만원)

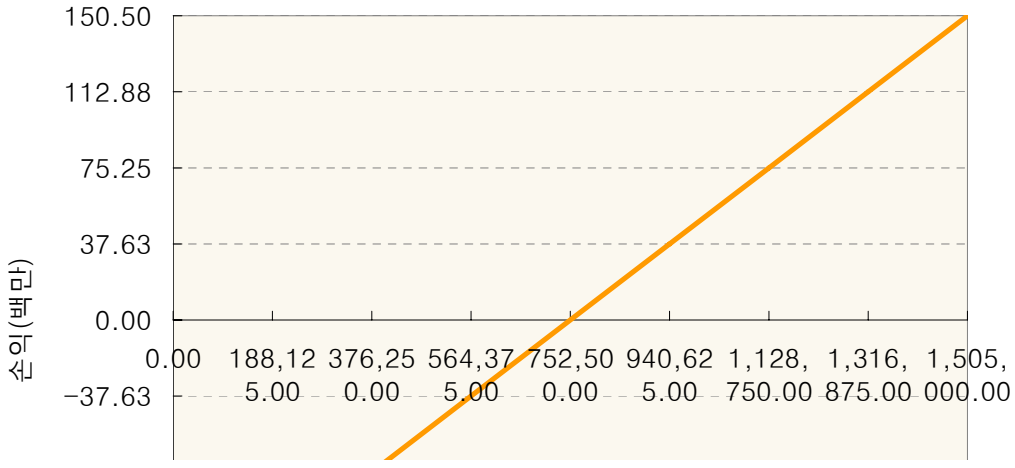
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,117	0	1,117	장내

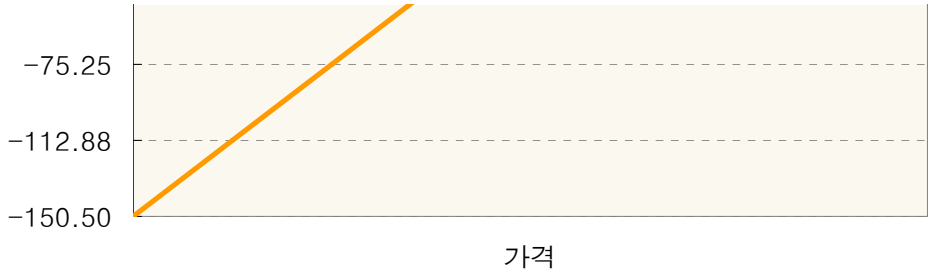
2. 만기시점의 손익구조

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%	-77.5	-77.5	-77.5	-77.5	-77.5	-77.5	-77.5
-5.33%	-51.7	-51.7	-51.7	-51.7	-51.7	-51.7	-51.7
-2.67%	-25.8	-25.8	-25.8	-25.8	-25.8	-25.8	-25.8
0%	0	0	0	0	0	0	0
2.67%	25.8	25.8	25.8	25.8	25.8	25.8	25.8
5.33%	51.7	51.7	51.7	51.7	51.7	51.7	51.7
8.00%	77.5	77.5	77.5	77.5	77.5	77.5	77.5

KR4111F900 2011-09 삼성전자개별선물 12

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-12	-12	-12	-12	-12	-12	-12
-5.33%	-8	-8	-8	-8	-8	-8	-8
-2.67%	-4	-4	-4	-4	-4	-4	-4
0%	0	0	0	0	0	0	0
2.67%	4	4	4	4	4	4	4
5.33%	8	8	8	8	8	8	8
8.00%	12	12	12	12	12	12	12

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

(단위:백만원)

97

공시일	2011-08-17
기준일	2011-08-16

달마다행복모(주식혼합-파생형)

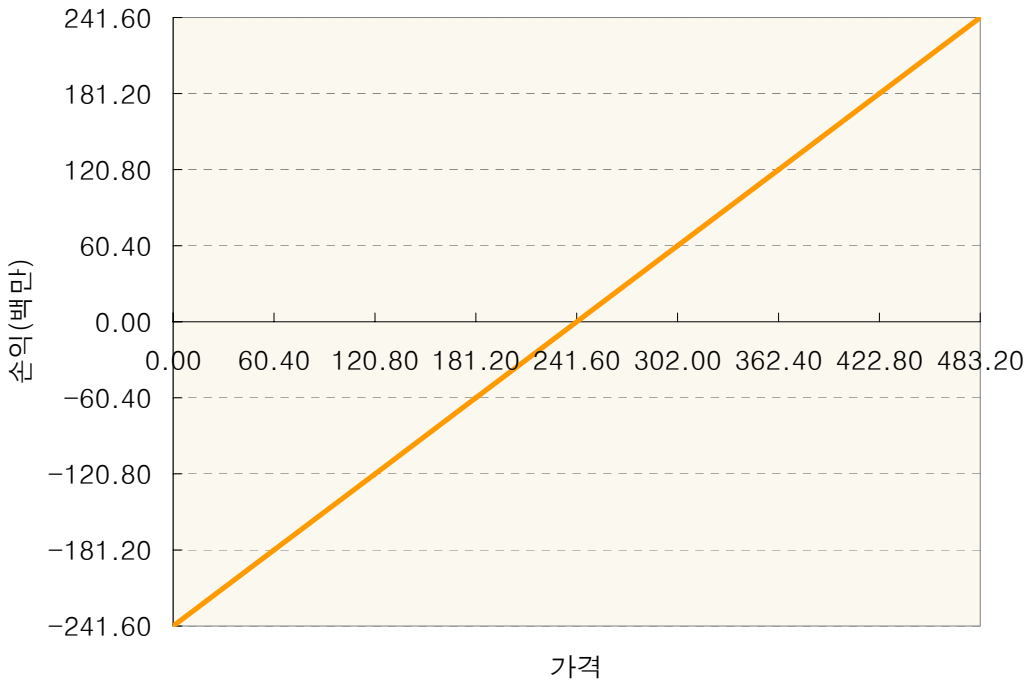
1. 계약금액

(단위:백만원)

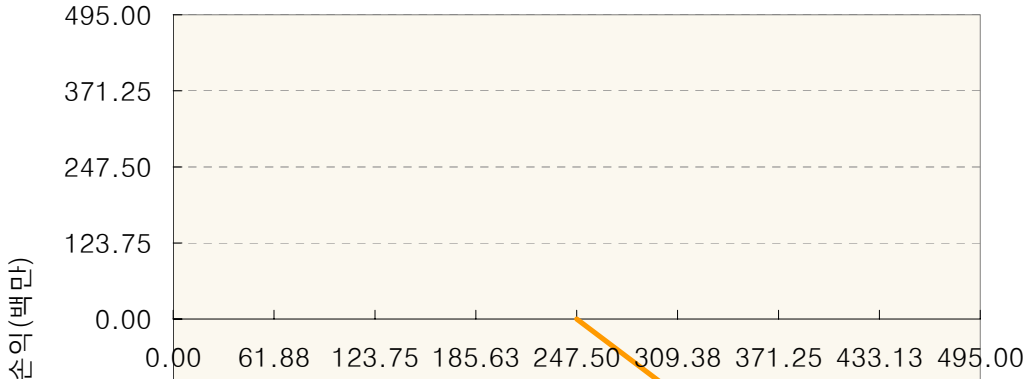
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	242	0	242	장내
누계	유가증권	옵션	0	495	-495	장내

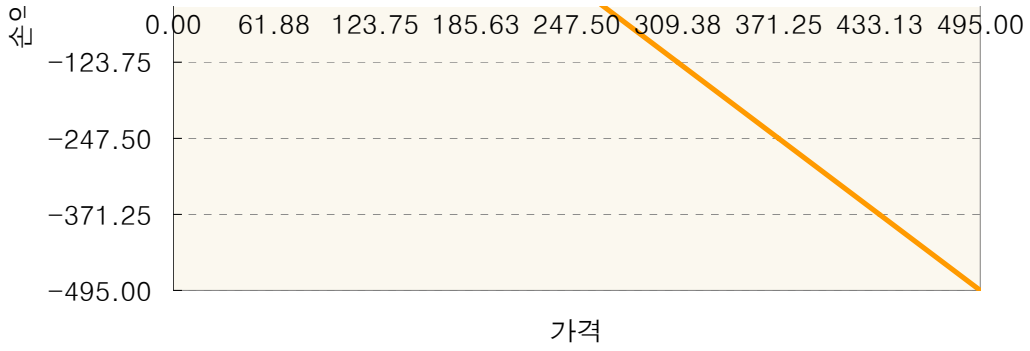
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F92477-2011-09 콜247.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							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
KR4201F924 2011-09 콜247.5							26
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	8.2	8.1	7.9	7.6	7.3	6.9	6.5
-5.33%	7.7	7.4	6.9	6.4	5.9	5.3	4.6
-2.67%	6.3	5.6	4.8	4.1	3.2	2.4	1.5
0%	3	2	1	0	-1	-2	-3.1
2.67%	-2.9	-3.9	-5	-6.1	-7.1	-8.2	-9.3
5.33%	-11.3	-12.2	-13.2	-14.1	-15.1	-16.1	-17.1
8.00%	-21.9	-22.5	-23.2	-23.9	-24.7	-25.5	-26.4

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

(단위:백만원)

45

공시일	2011-08-17
기준일	2011-08-16

BEST인덱스플러스알파1호(주식-파생형)(종)

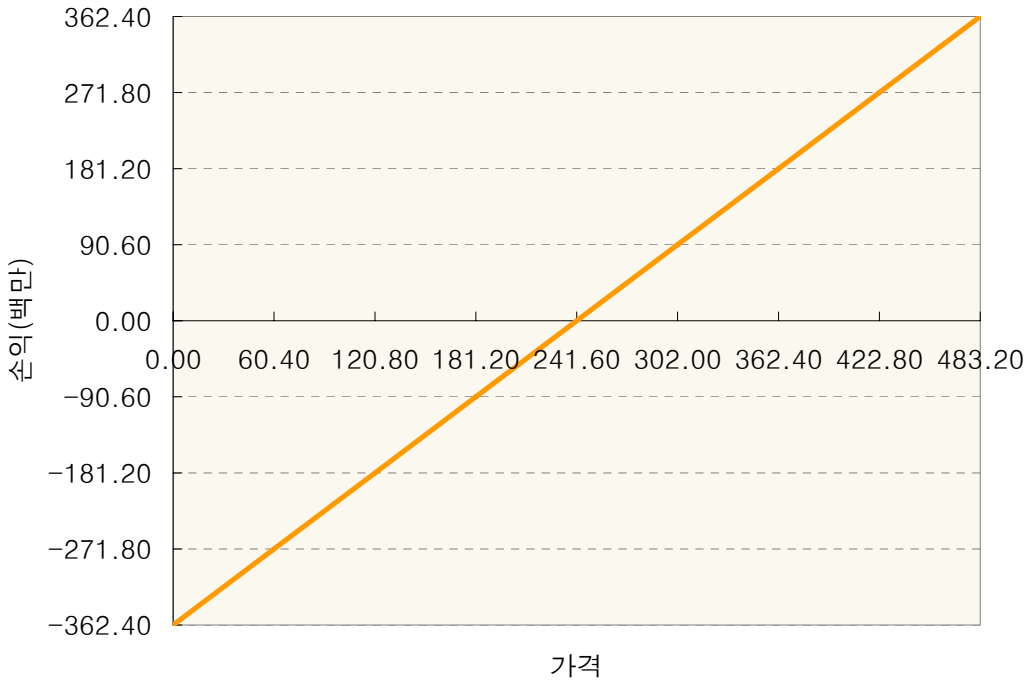
1. 계약금액

(단위:백만원)

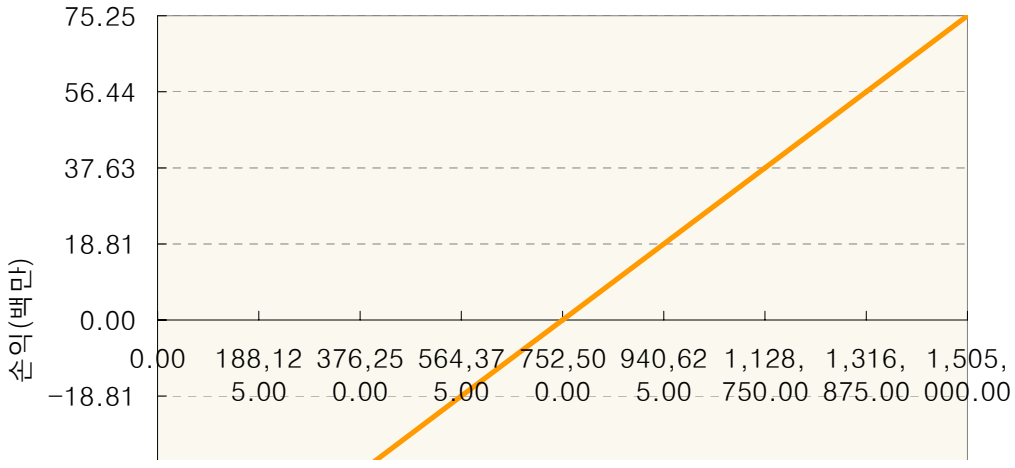
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	679	242	438	장내

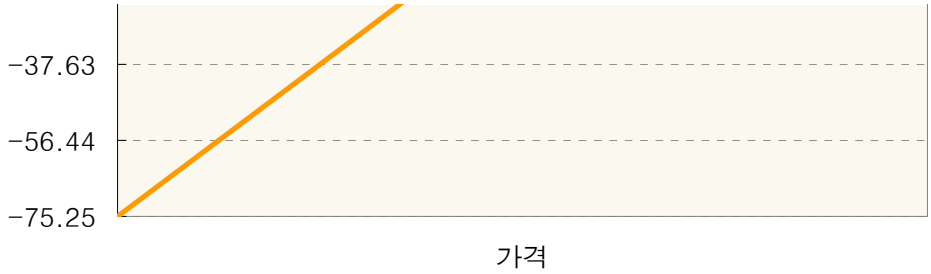
2. 만기시점의 손익구조

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	-6	-6	-6	-6	-6	-6
-5.33%	-4	-4	-4	-4	-4	-4	-4
-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	4	4	4	4	4	4
8.00%	6	6	6	6	6	6	6

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

(단위:백만원)

38

공시일	2011-08-17
기준일	2011-08-16

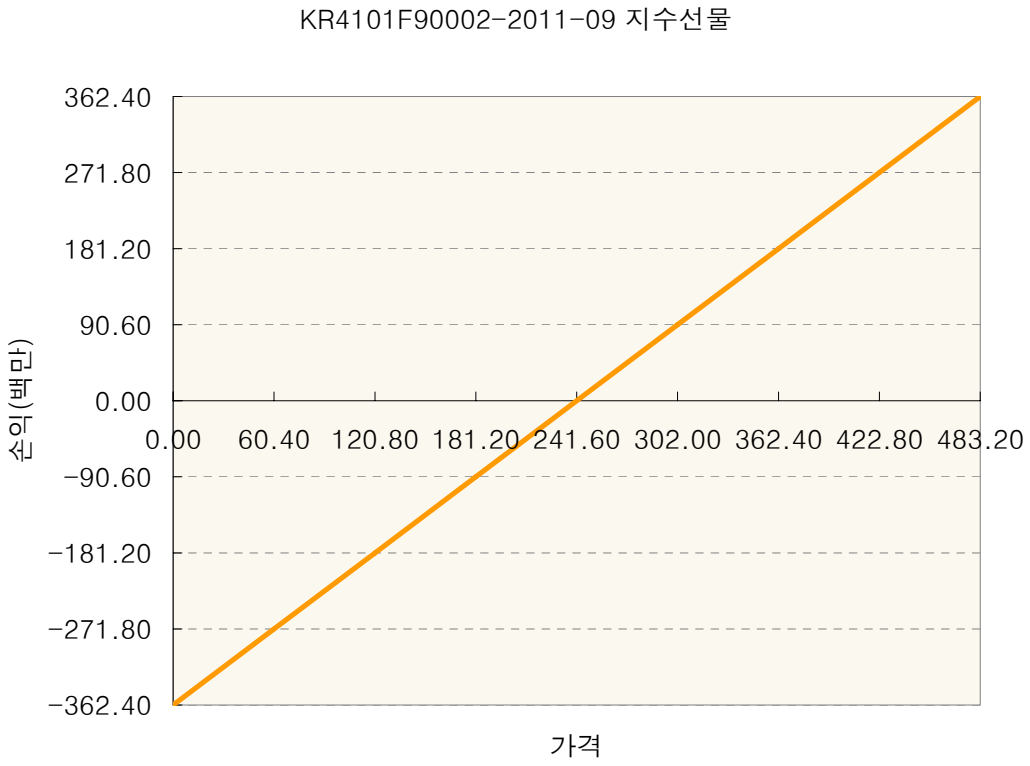
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	362	0	362	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)

31

공시일	2011-08-17
기준일	2011-08-16

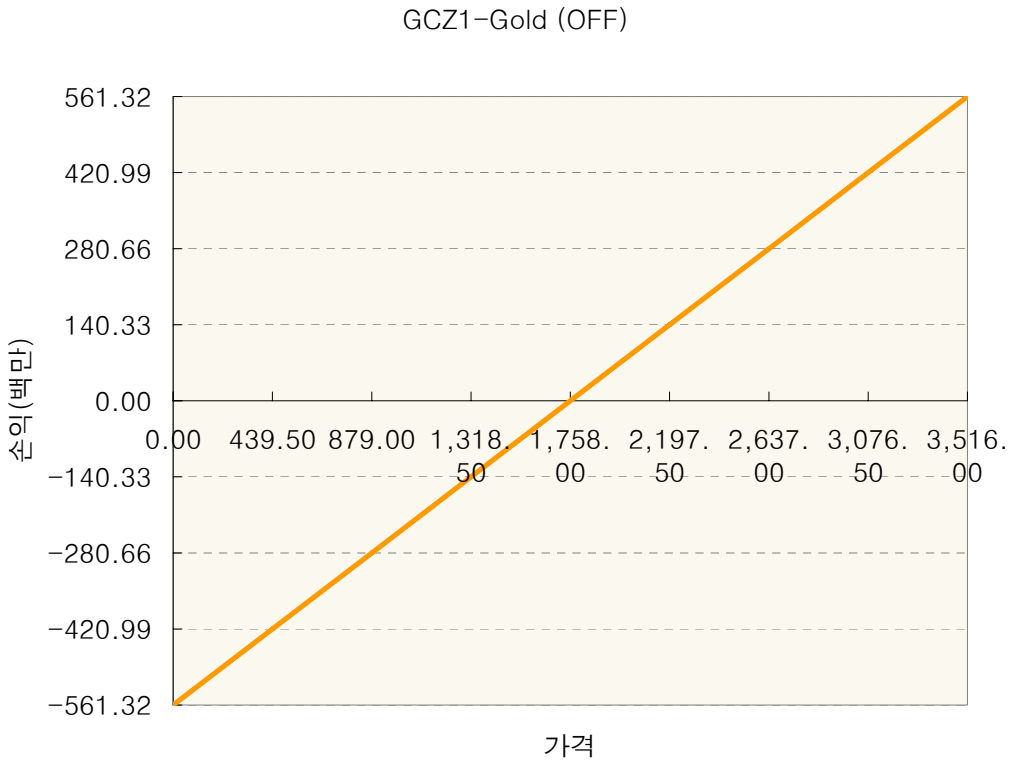
메탈인덱스플러스모(채권-파생형)

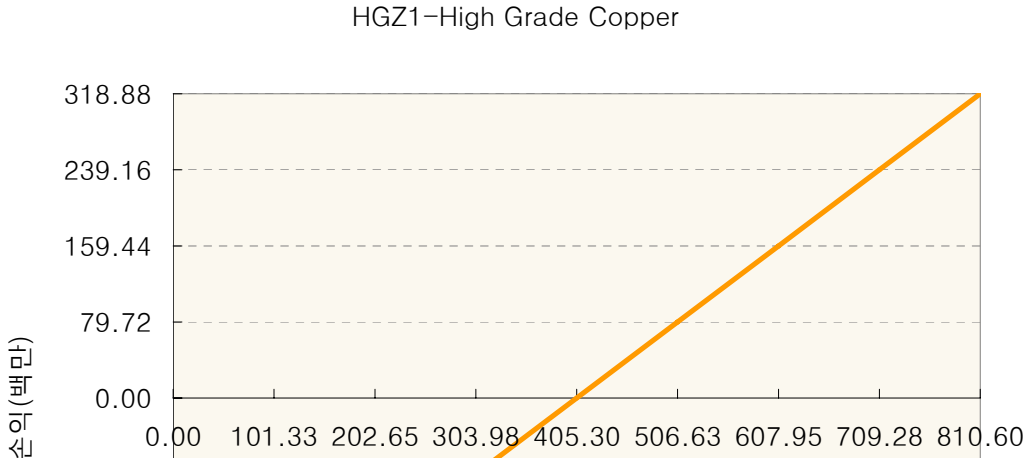
1. 계약금액

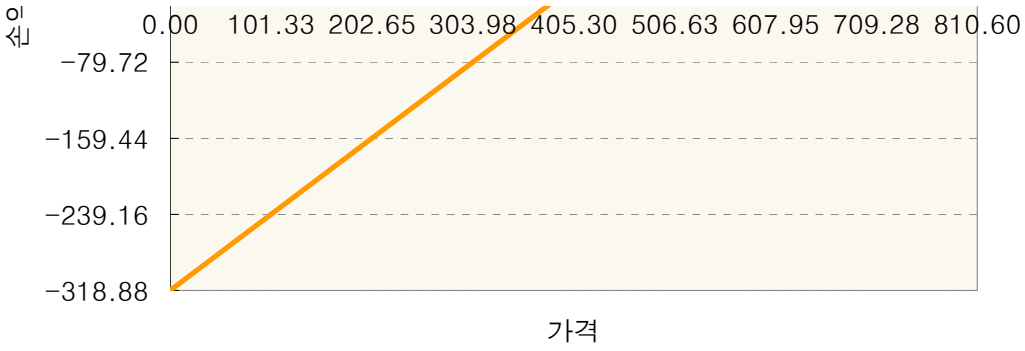
(단위:백만원)

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	2,295	637	1,659	

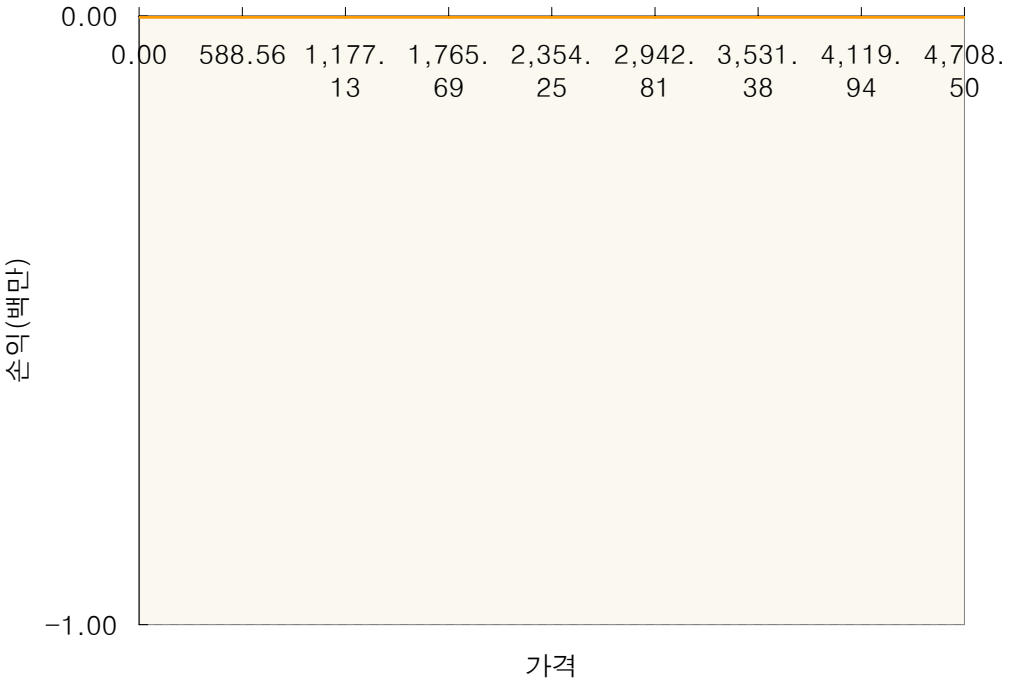
2. 만기시점의 손익구조



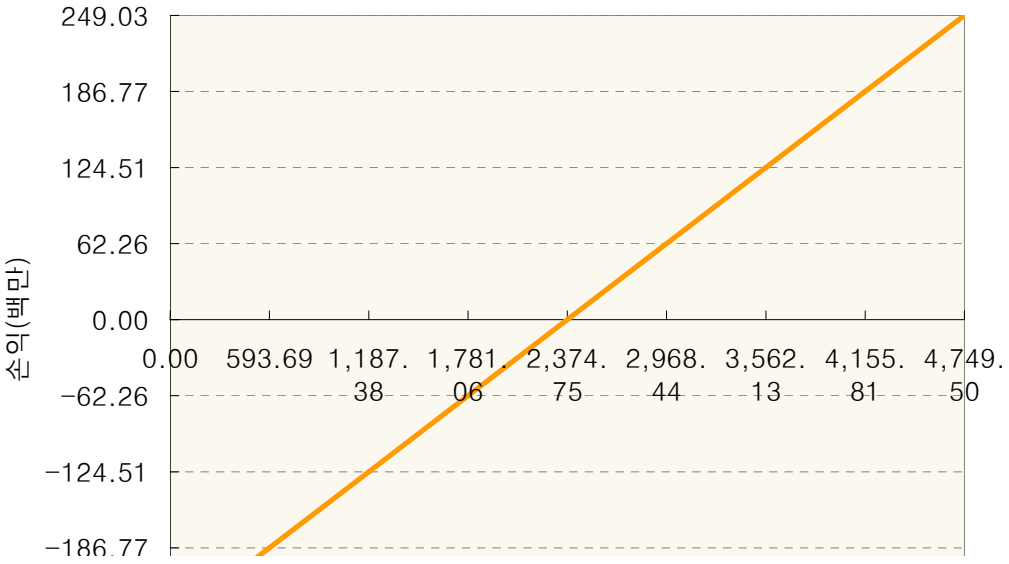


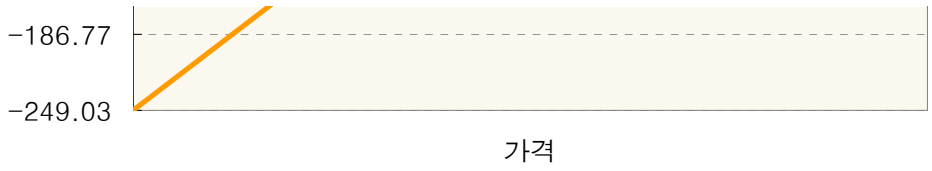


LAU1-LME Aluminum

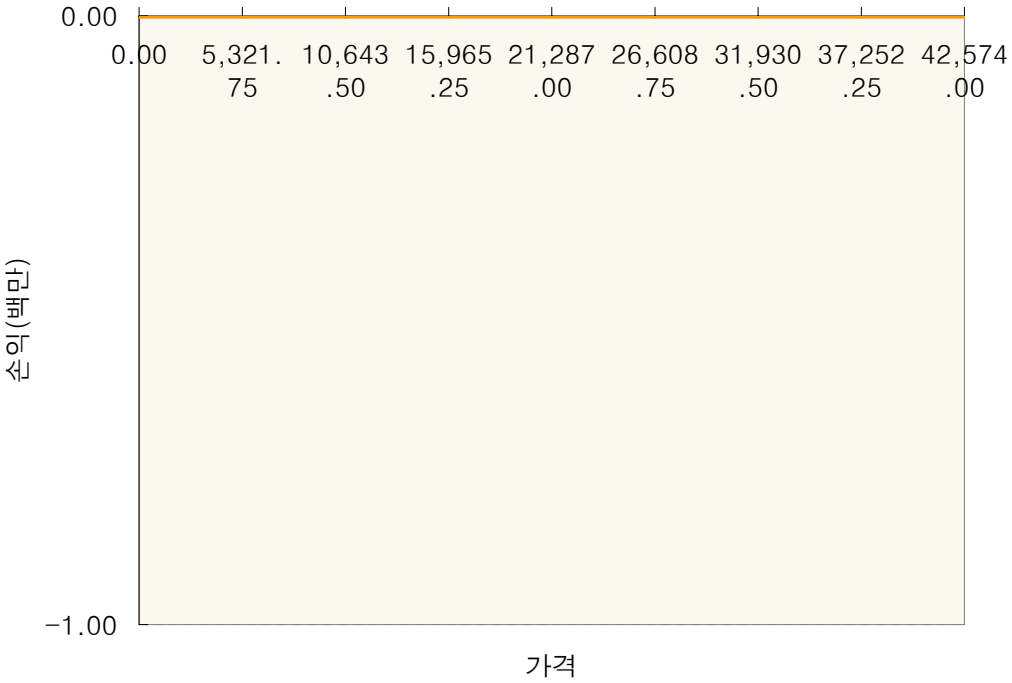


LAX1-LME Aluminum

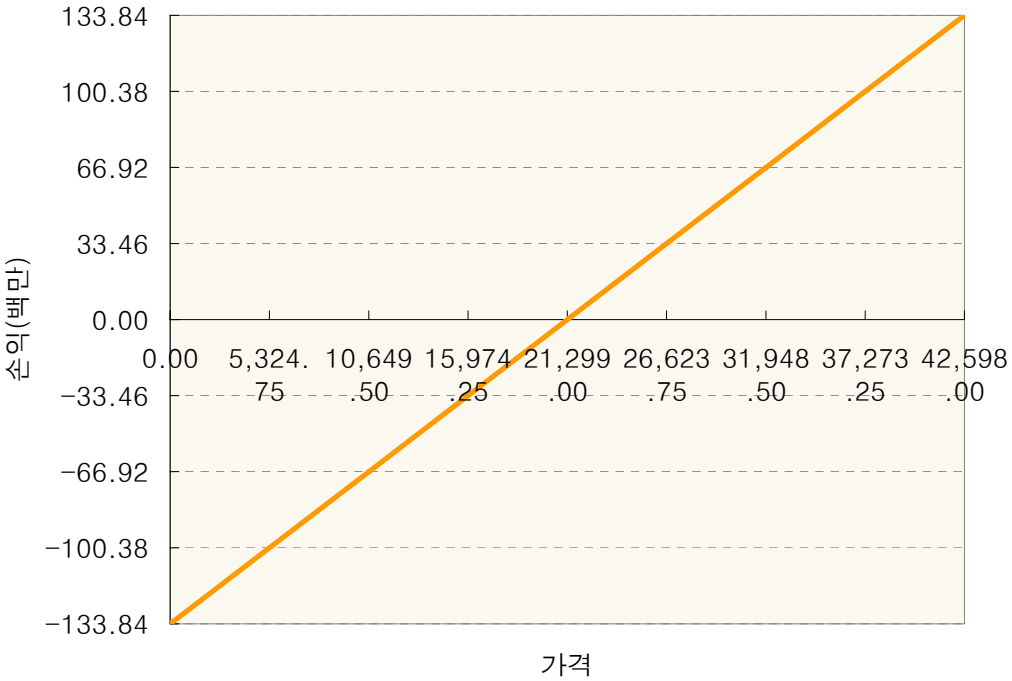




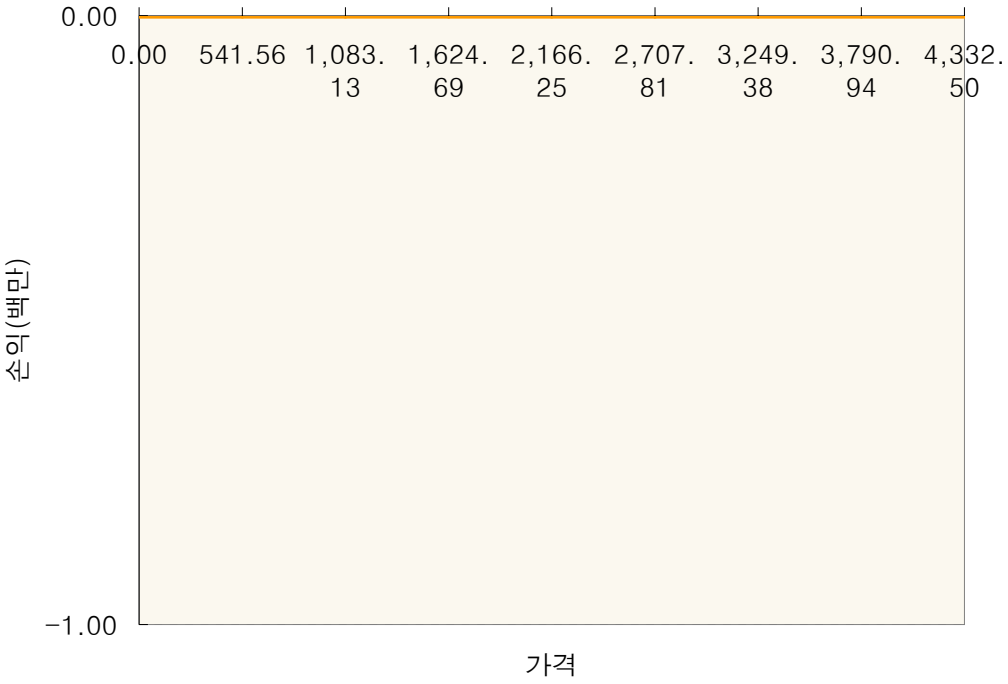
LNV1-LME Nickel



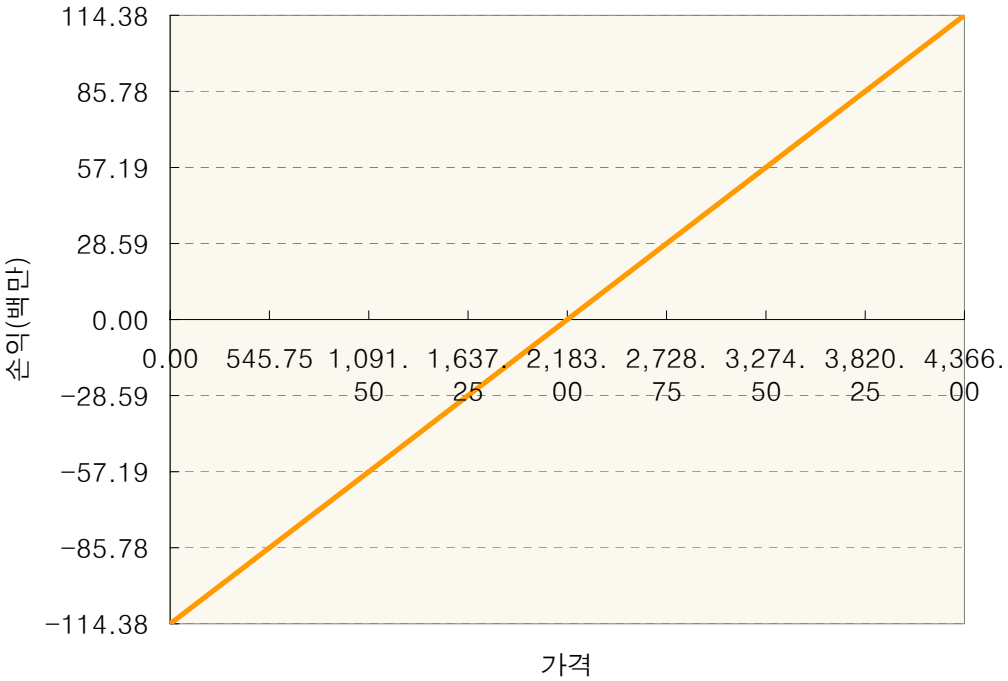
LNX1-LME Nickel



LXU1-LME Zinc

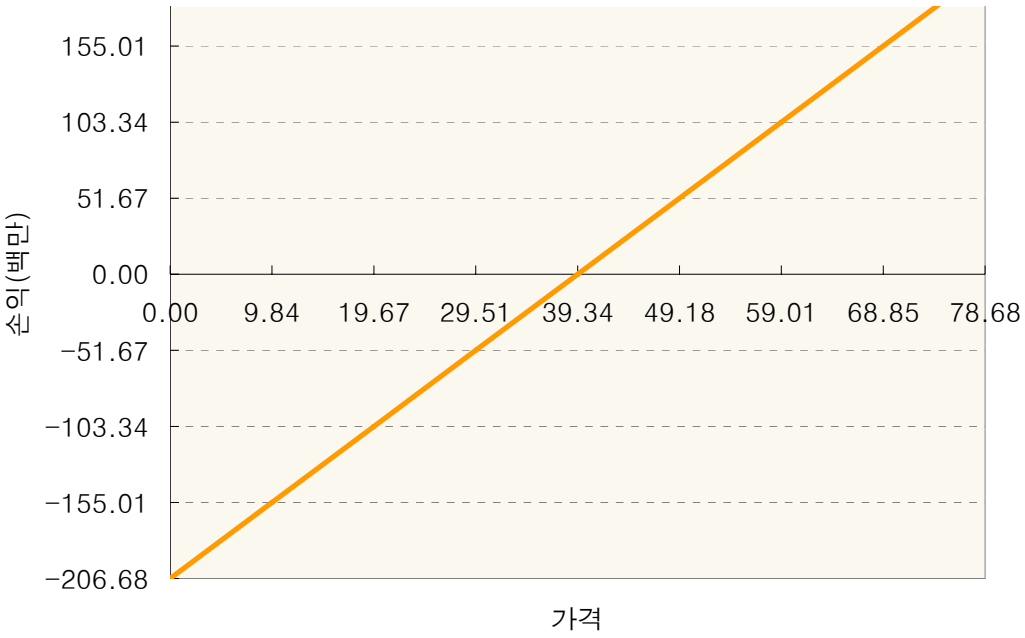


LXX1-LME Zinc

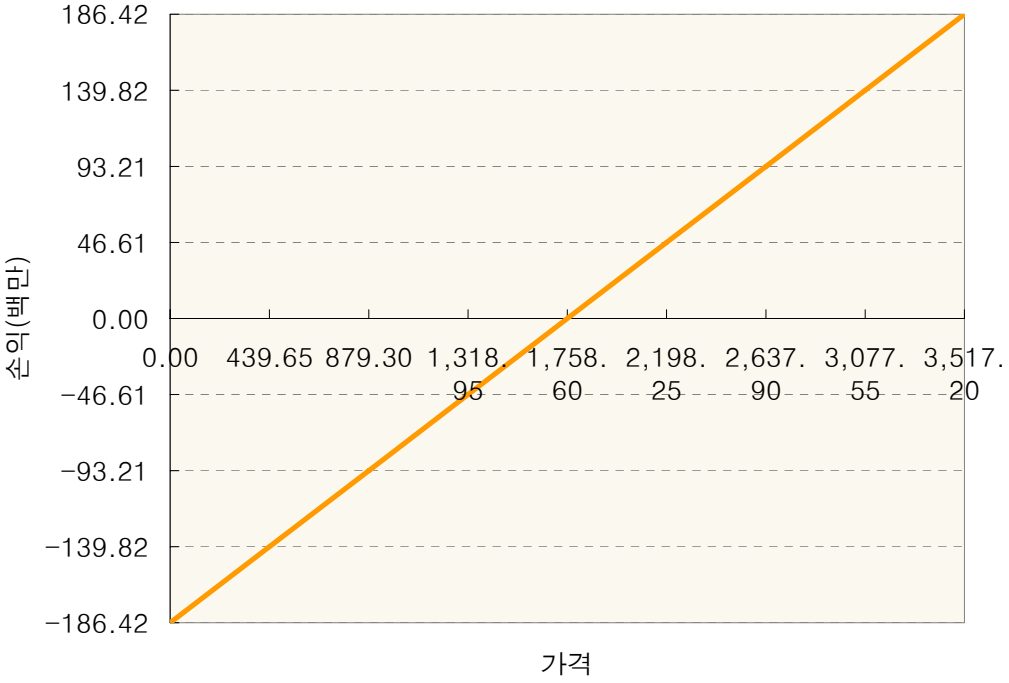


SIZ1-Comex Silver



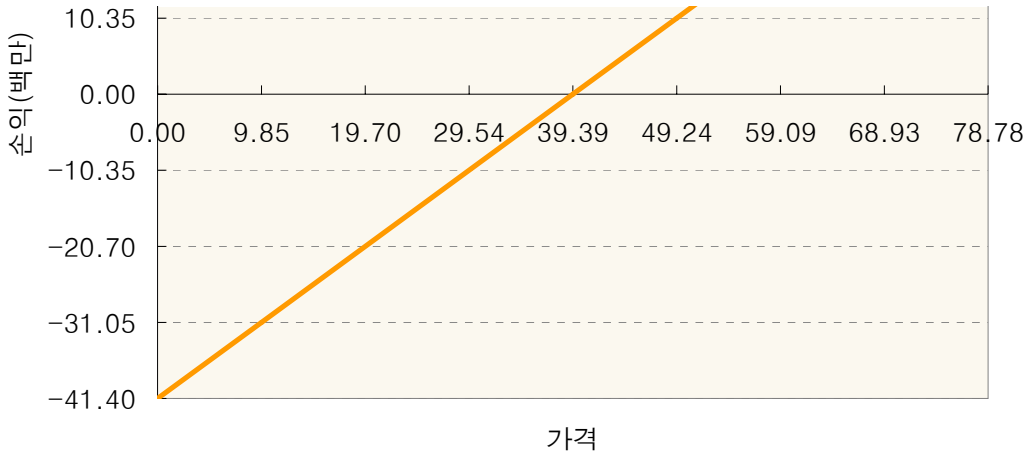


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	45
HGZ1	High Grade Copper	26
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	17
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	2011-08-17
기준일	2011-08-16

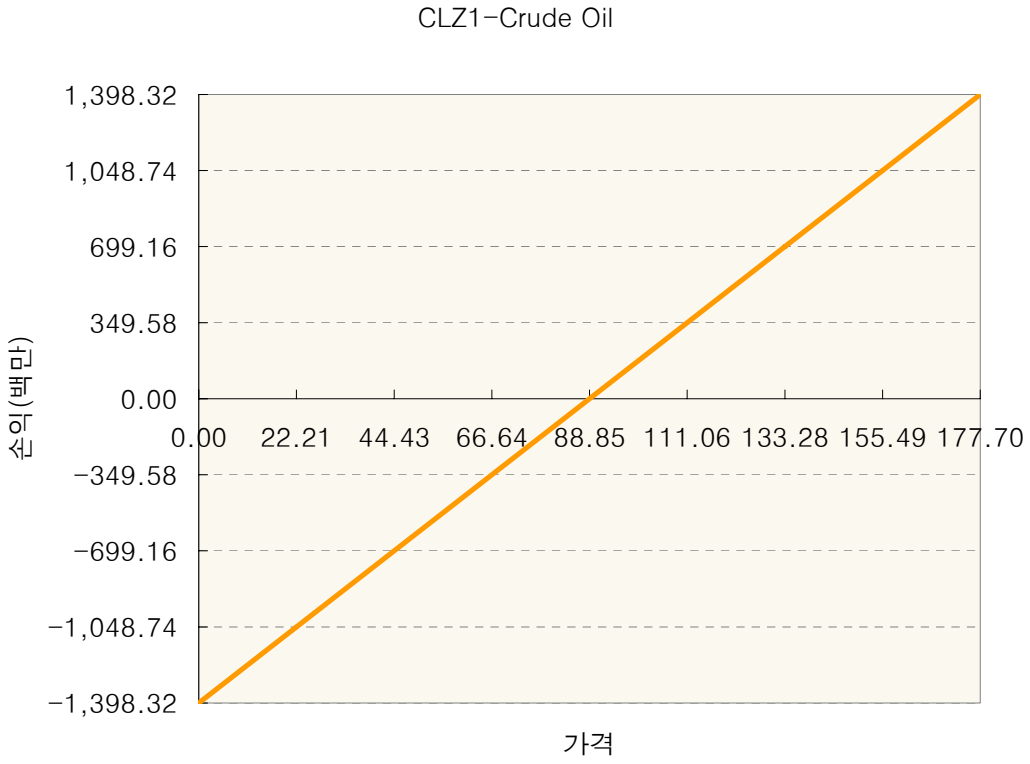
에너지인덱스플러스모(채권-파생형)

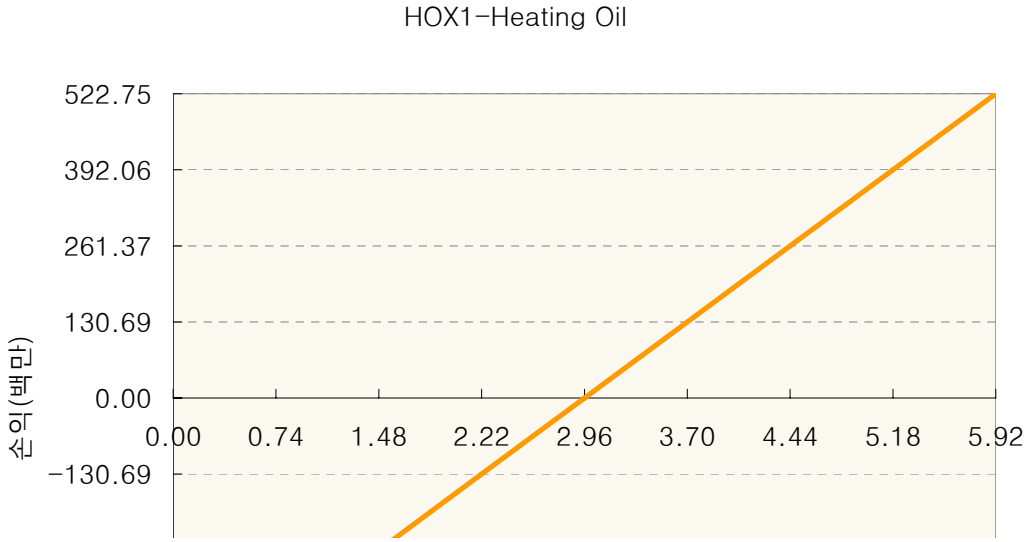
1. 계약금액

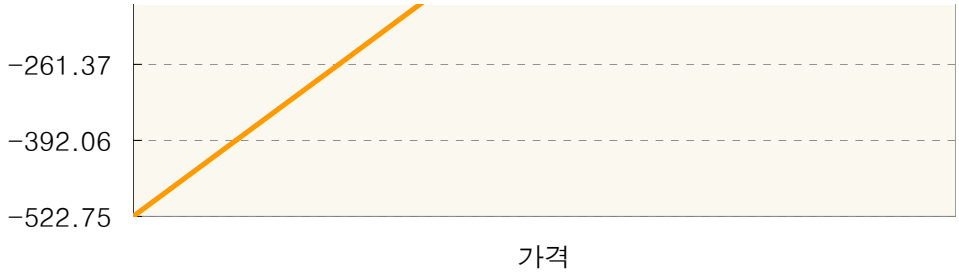
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,284	0	3,284	

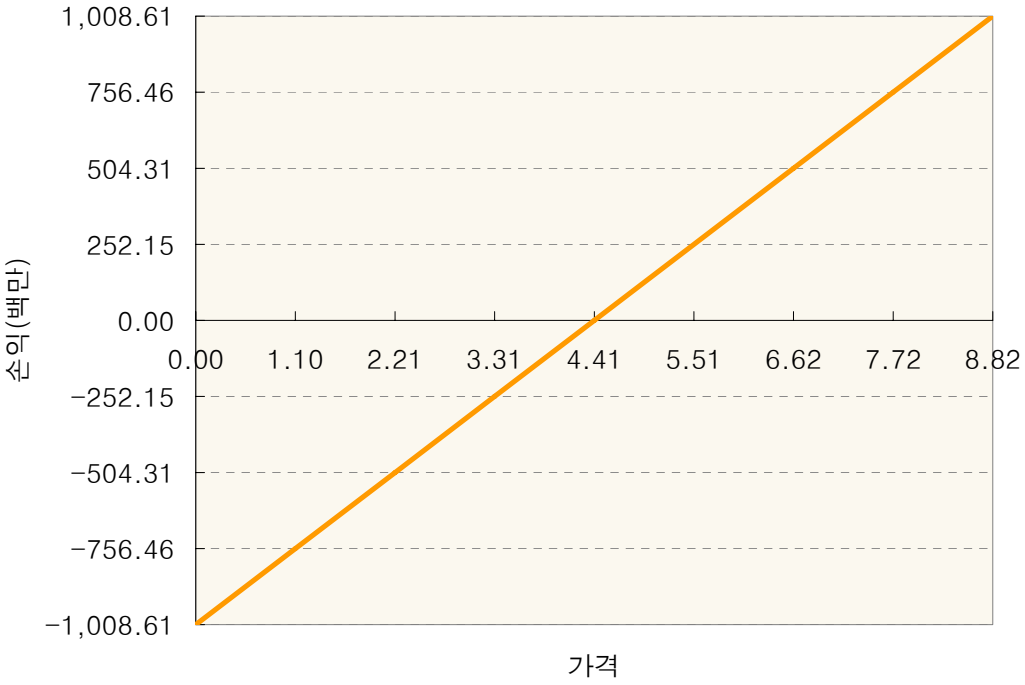
2. 만기시점의 손익구조



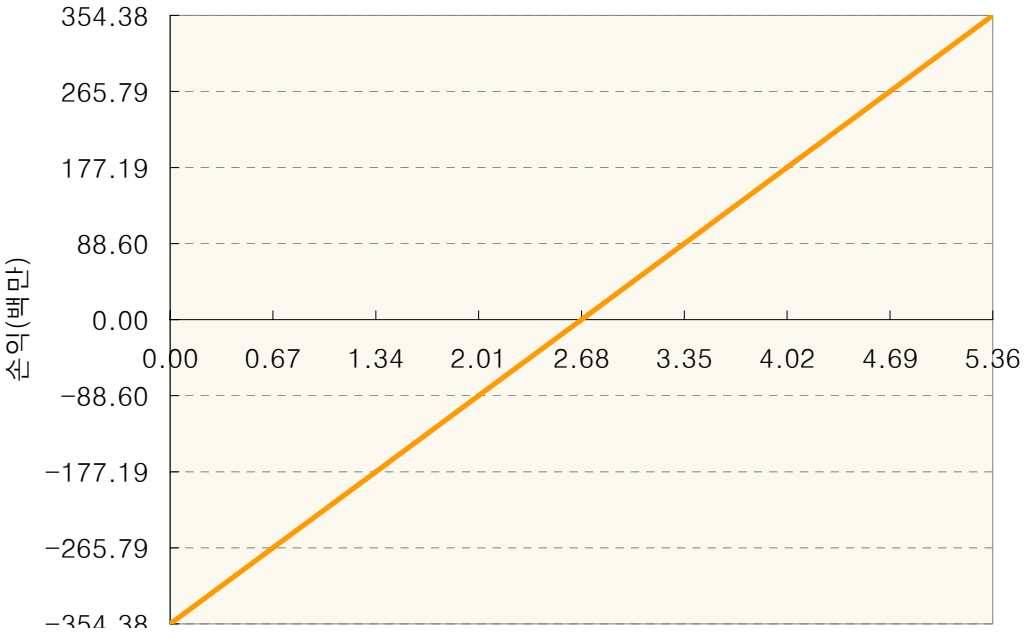


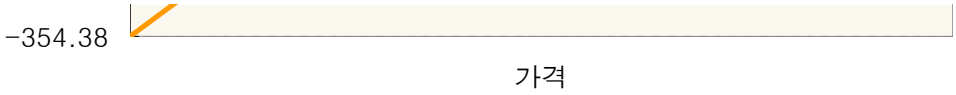


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	112
HOX1	Heating Oil	42
NGZ1	Natural Gas	81
XBX1	RBOB Gasoline	28

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	446

공시일	2011-08-17
기준일	2011-08-16

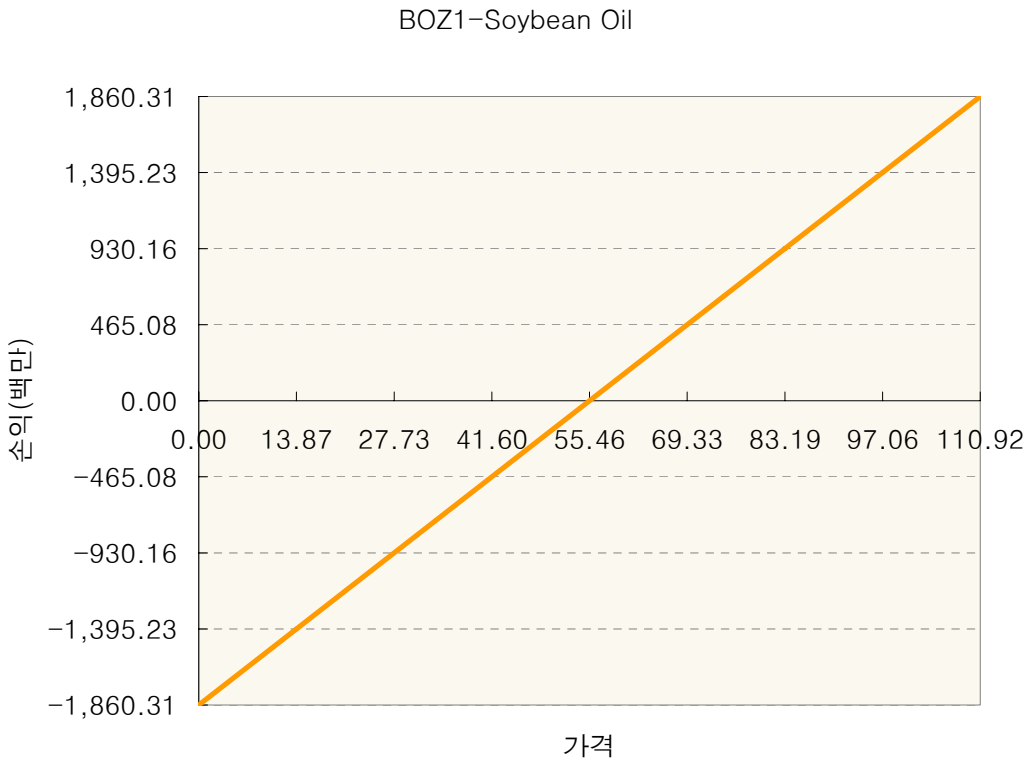
애그리컬쳐인덱스플러스모(채권-파생형)

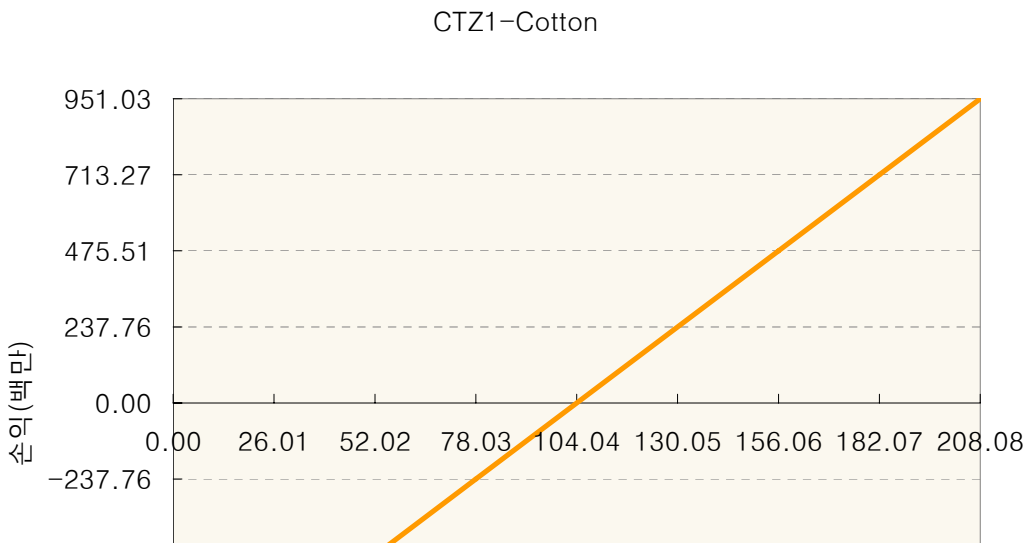
1. 계약금액

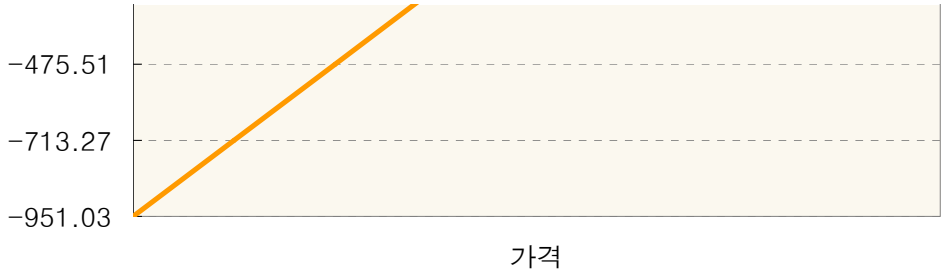
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	19,521	0	19,521	

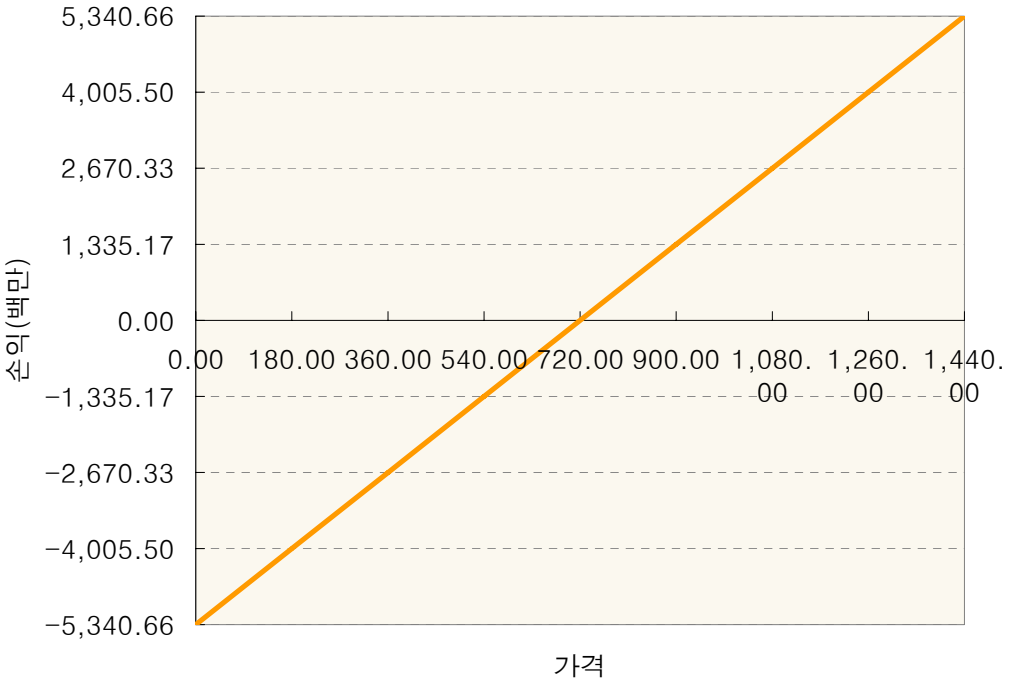
2. 만기시점의 손익구조



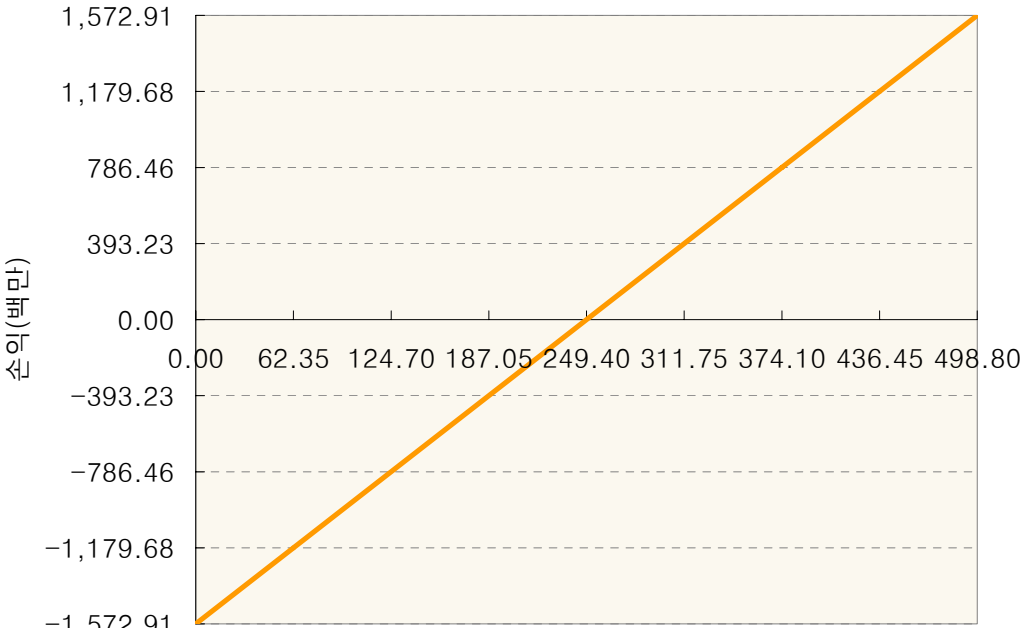


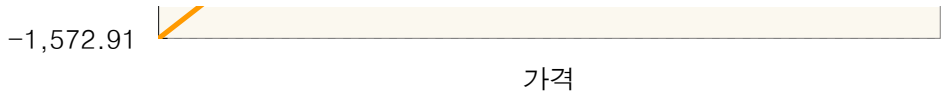


CZ1-Corn

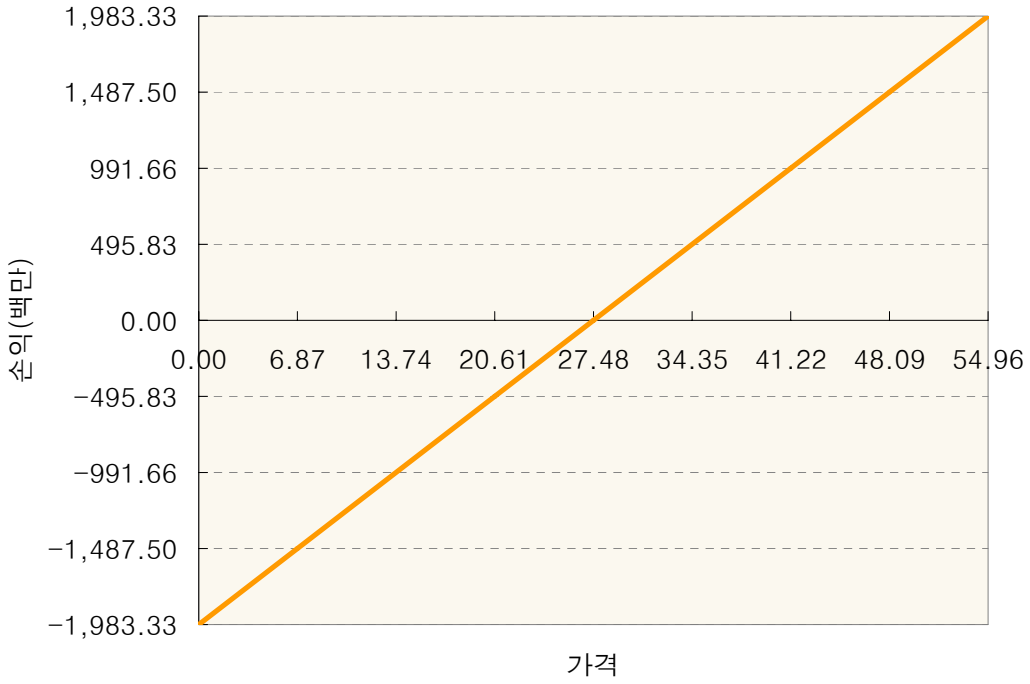


KCZ1-COFFEE"C"ELEC

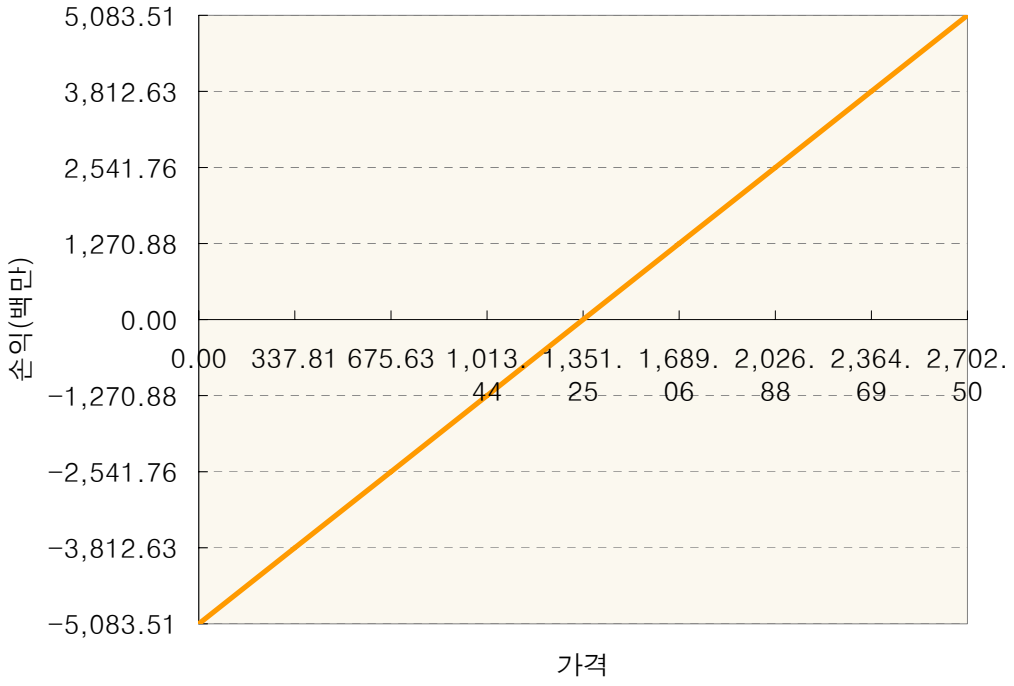




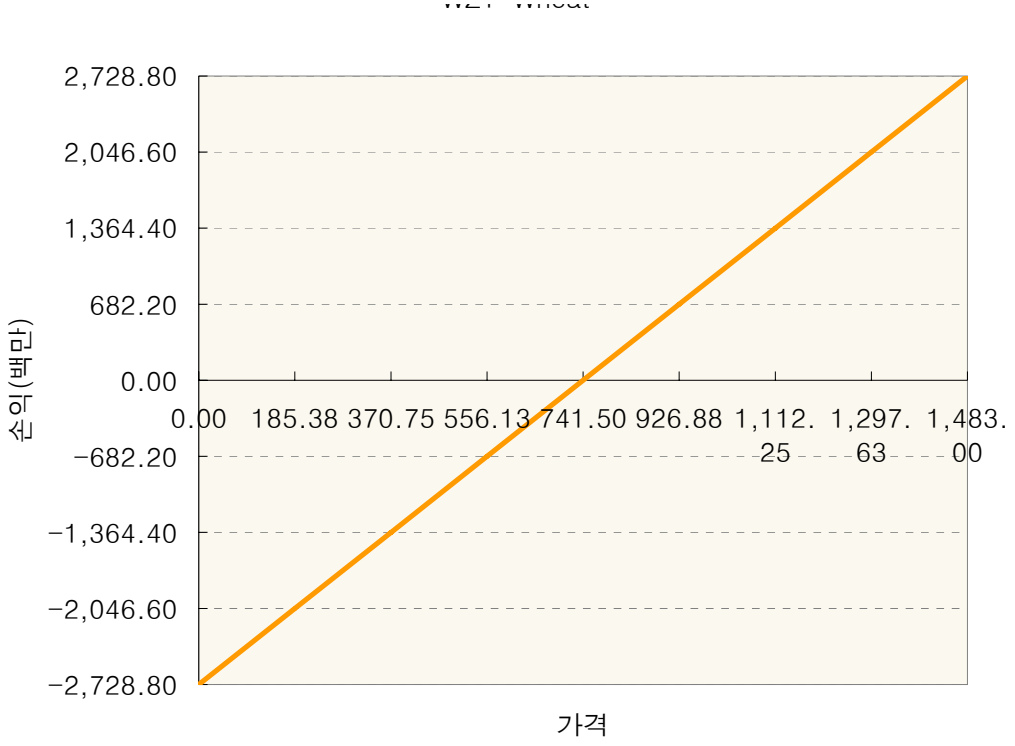
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	149
CTZ1	Cotton	76
CZ1	Corn	427
KCZ1	COFFEE"C"ELEC	126
SBV1	Sugar No11	159
SX1	Soybean	407
WZ1	Wheat	218

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,455