공시일	2011-08-19
기준일	2011-08-18

스마트코스피200인덱스1호(주식-파생형)(종)

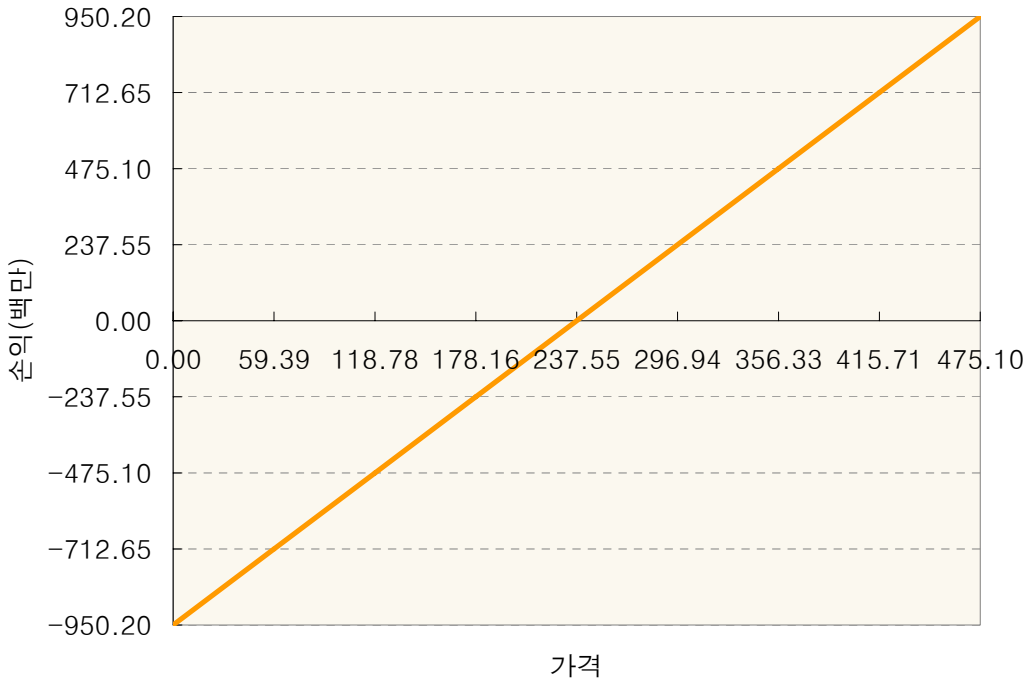
1. 계약금액

(단위:백만원)

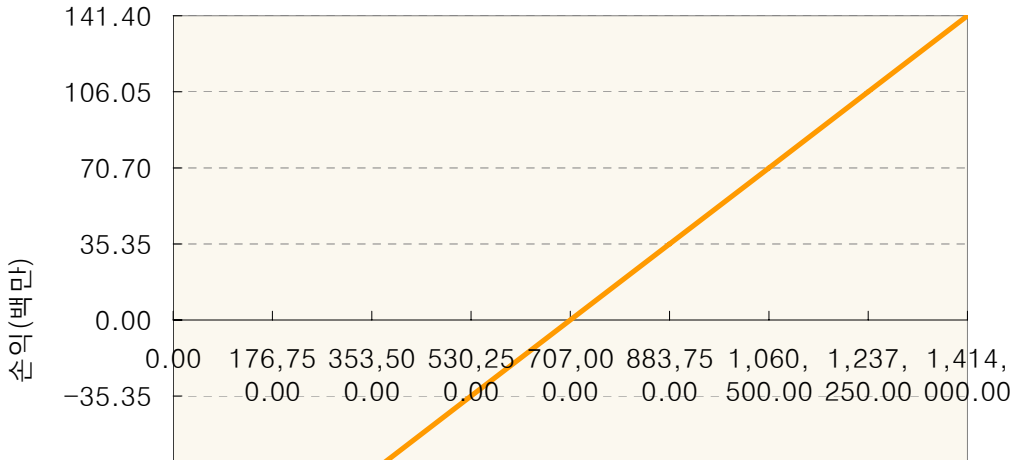
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,092	0	1,092	장내

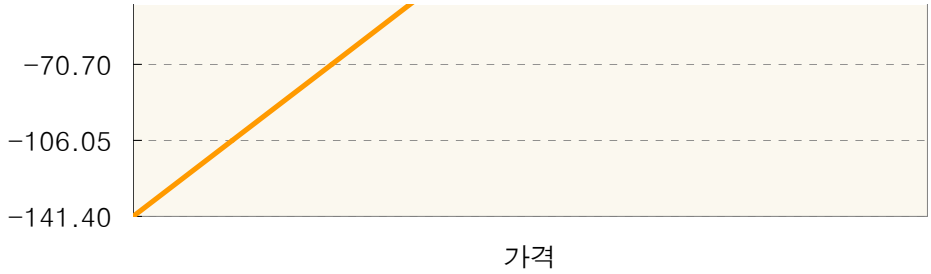
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							76
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-76.3	-76.3	-76.3	-76.3	-76.3	-76.3	-76.3
-5.33%	-50.8	-50.8	-50.8	-50.8	-50.8	-50.8	-50.8
-2.67%	-25.4	-25.4	-25.4	-25.4	-25.4	-25.4	-25.4
0%	0	0	0	0	0	0	0
2.67%	25.4	25.4	25.4	25.4	25.4	25.4	25.4
5.33%	50.8	50.8	50.8	50.8	50.8	50.8	50.8
8.00%	76.3	76.3	76.3	76.3	76.3	76.3	76.3
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

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

(단위:백만원)

96

공시일	2011-08-19
기준일	2011-08-18

달마다행복모(주식혼합-파생형)

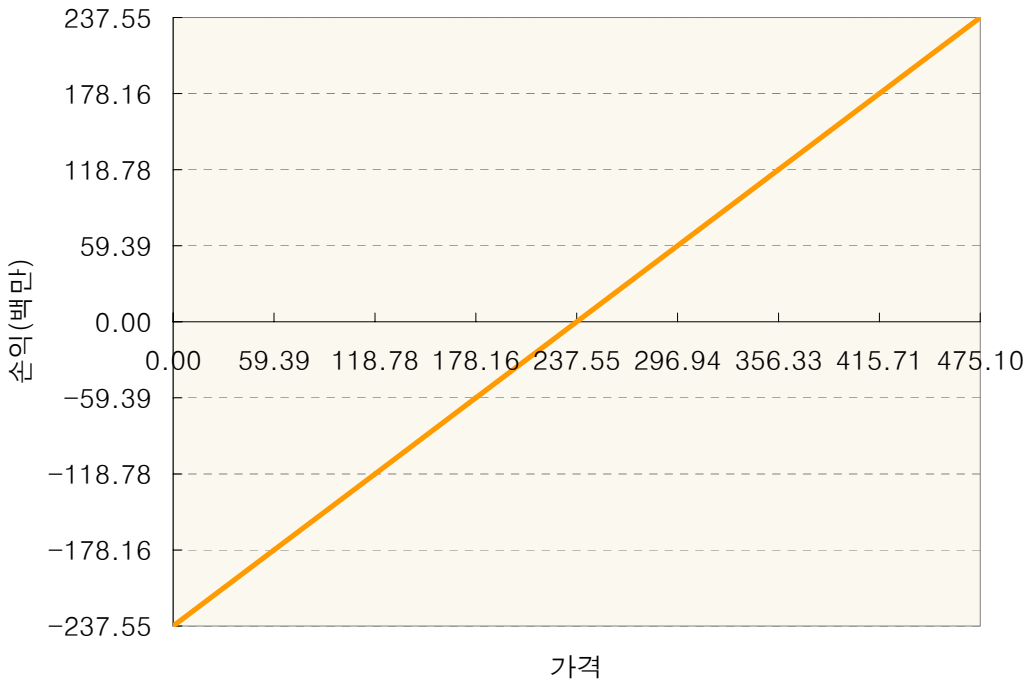
1. 계약금액

(단위:백만원)

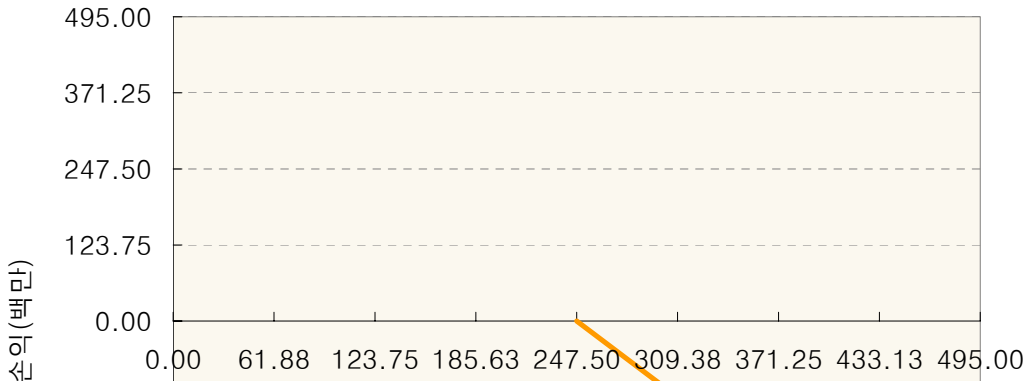
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	238	0	238	장내
누계	유가증권	옵션	0	495	-495	장내

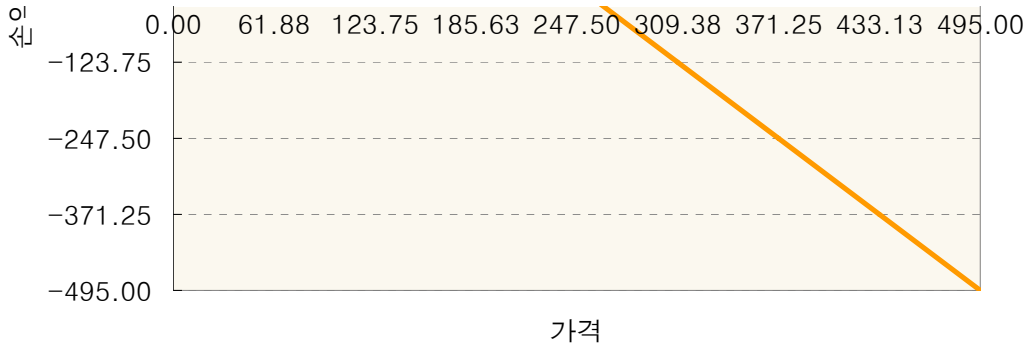
2. 만기시점의 손익구조

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%	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1
-5.33%	-12.7	-12.7	-12.7	-12.7	-12.7	-12.7	-12.7
-2.67%	-6.4	-6.4	-6.4	-6.4	-6.4	-6.4	-6.4
0%	0	0	0	0	0	0	0
2.67%	6.4	6.4	6.4	6.4	6.4	6.4	6.4
5.33%	12.7	12.7	12.7	12.7	12.7	12.7	12.7
8.00%	19.1	19.1	19.1	19.1	19.1	19.1	19.1

KR4201F924 2011-09 콜247.5 | 23

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	6.4	6.3	6.2	5.9	5.7	5.3	4.9
-5.33%	6.1	5.8	5.5	5	4.5	3.9	3.3
-2.67%	5.1	4.6	3.9	3.2	2.4	1.6	0.8
0%	2.8	1.9	1	0	-1	-2	-3.1
2.67%	-1.5	-2.6	-3.7	-4.9	-6	-7.1	-8.3
5.33%	-8.2	-9.3	-10.4	-11.6	-12.7	-13.9	-15
8.00%	-17.2	-18.1	-19	-20	-21	-22.1	-23.1

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

(단위:백만원)

40

공시일	2011-08-19
기준일	2011-08-18

BEST인덱스플러스알파1호(주식-파생형)(종)

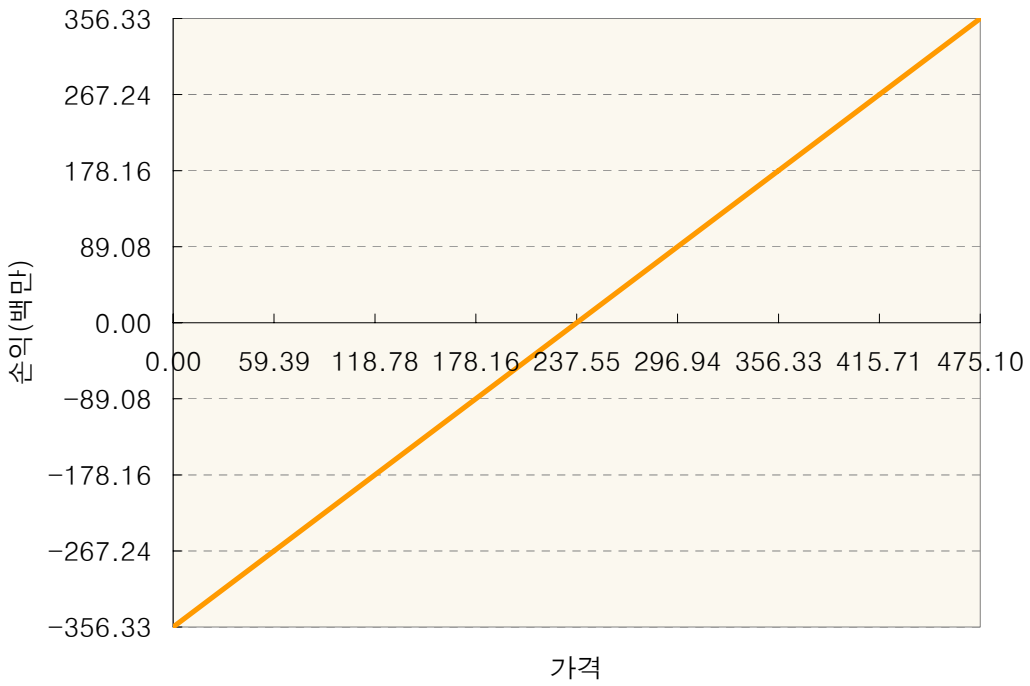
1. 계약금액

(단위:백만원)

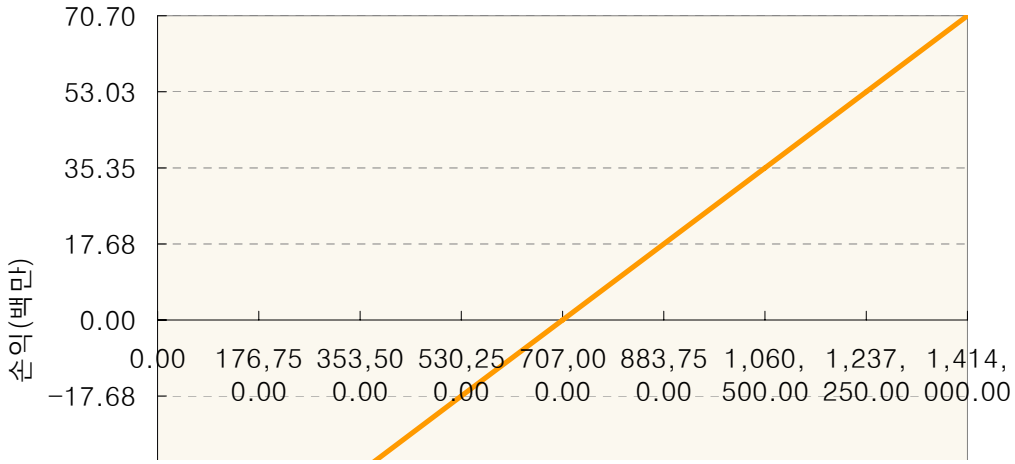
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	665	238	427	장내

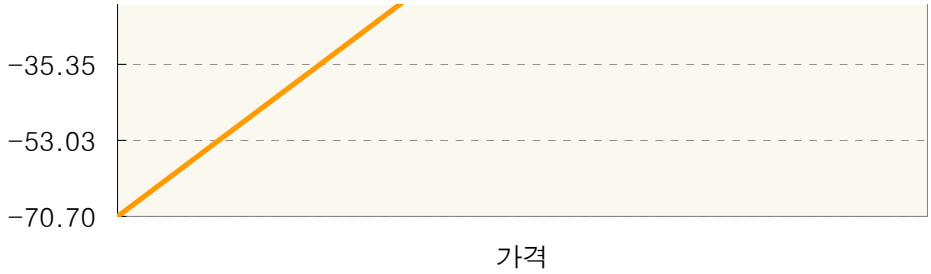
2. 만기시점의 손익구조

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%	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6
-5.33%	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1
-2.67%	-9.5	-9.5	-9.5	-9.5	-9.5	-9.5	-9.5
0%	0	0	0	0	0	0	0
2.67%	9.5	9.5	9.5	9.5	9.5	9.5	9.5
5.33%	19.1	19.1	19.1	19.1	19.1	19.1	19.1
8.00%	28.6	28.6	28.6	28.6	28.6	28.6	28.6

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)

38

공시일	2011-08-19
기준일	2011-08-18

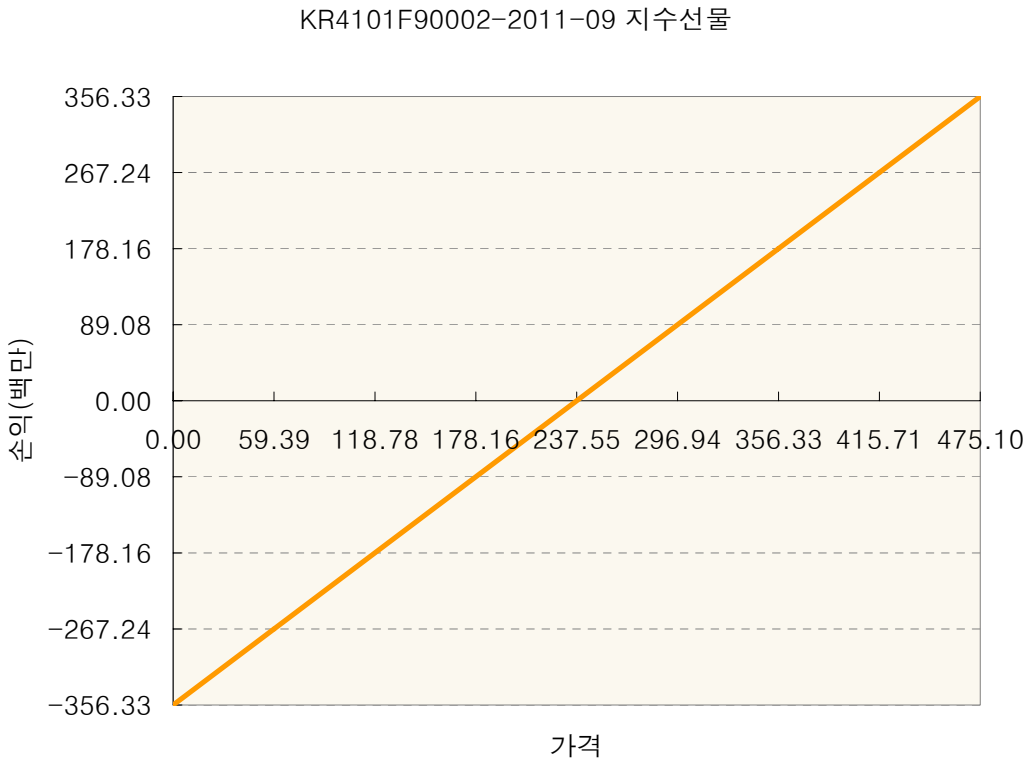
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	356	0	356	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%	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6
-5.33%	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1
-2.67%	-9.5	-9.5	-9.5	-9.5	-9.5	-9.5	-9.5
0%	0	0	0	0	0	0	0
2.67%	9.5	9.5	9.5	9.5	9.5	9.5	9.5
5.33%	19.1	19.1	19.1	19.1	19.1	19.1	19.1
8.00%	28.6	28.6	28.6	28.6	28.6	28.6	28.6

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

(단위:백만원)

31

공시일	2011-08-19
기준일	2011-08-18

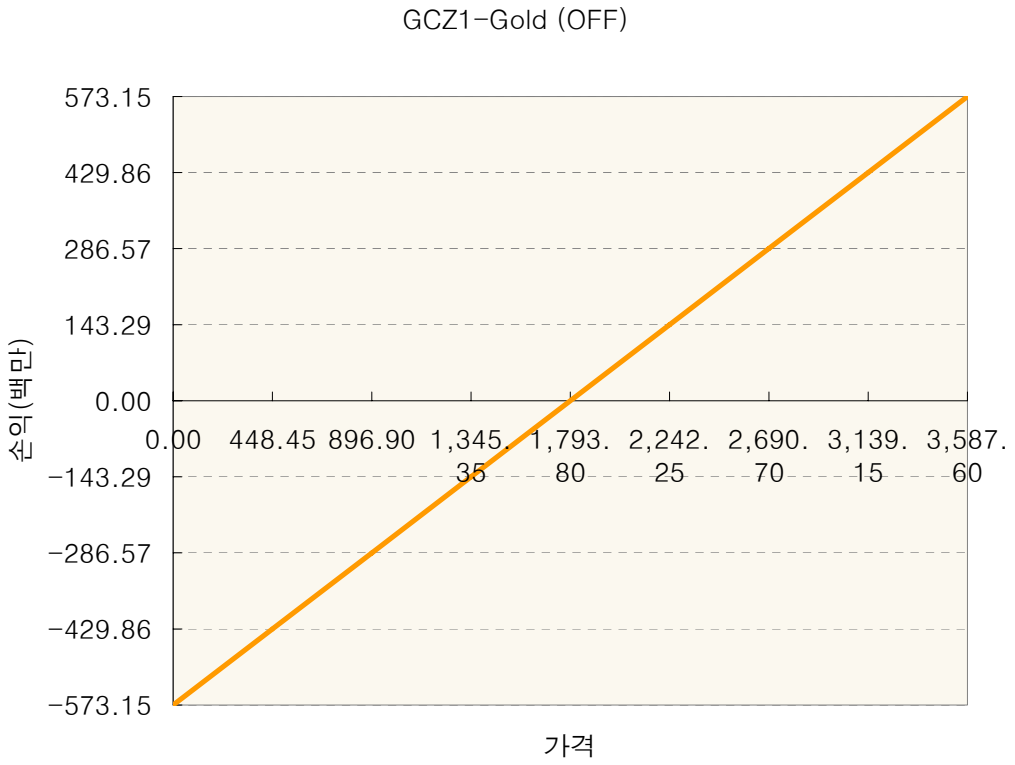
메탈인덱스플러스모(채권-파생형)

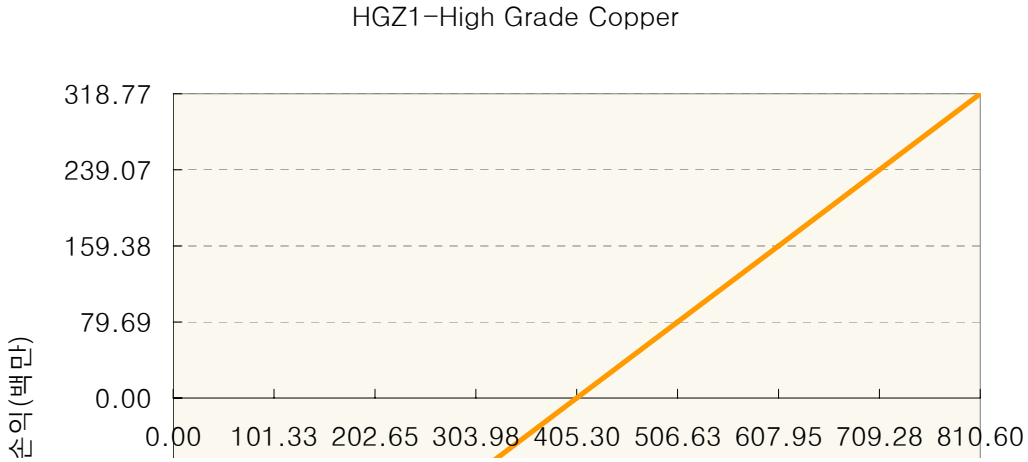
1. 계약금액

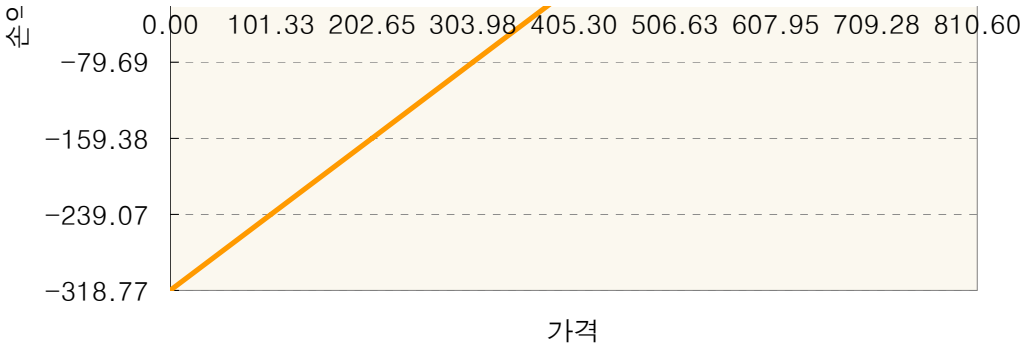
(단위:백만원)

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	42	0	42	
누계	유가증권	선물	2,332	629	1,704	

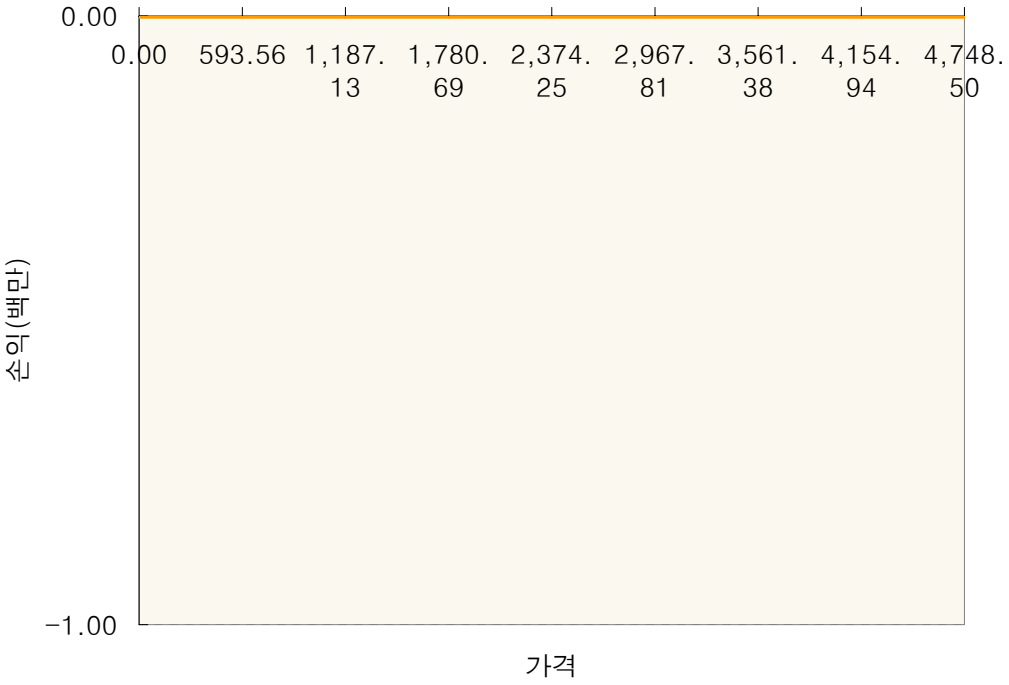
2. 만기시점의 손익구조



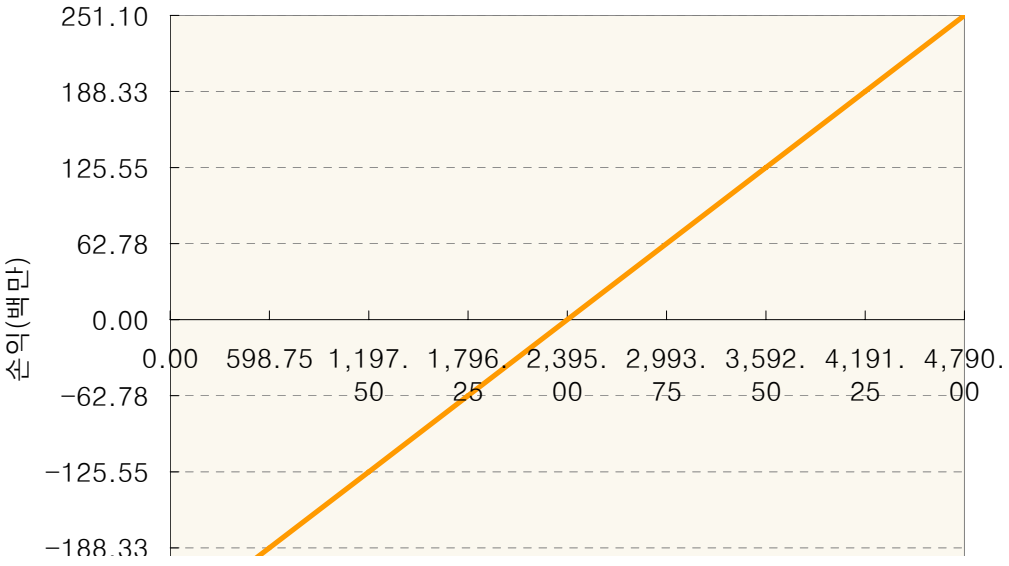


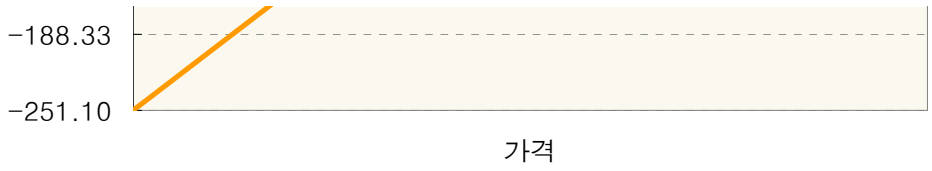


LAU1-LME Aluminum

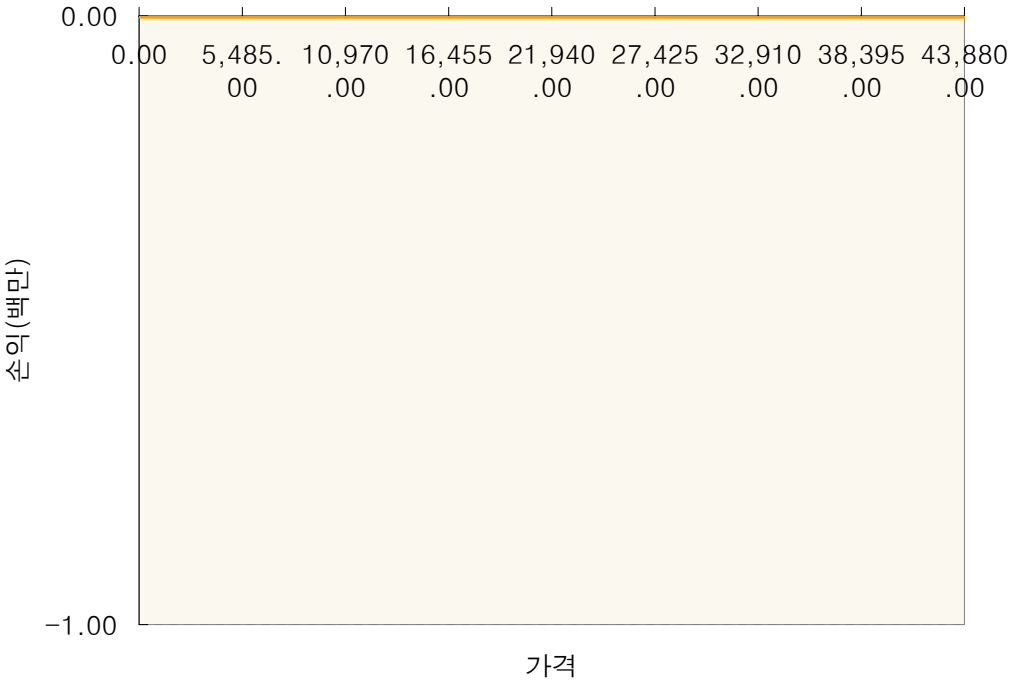


LAX1-LME Aluminum

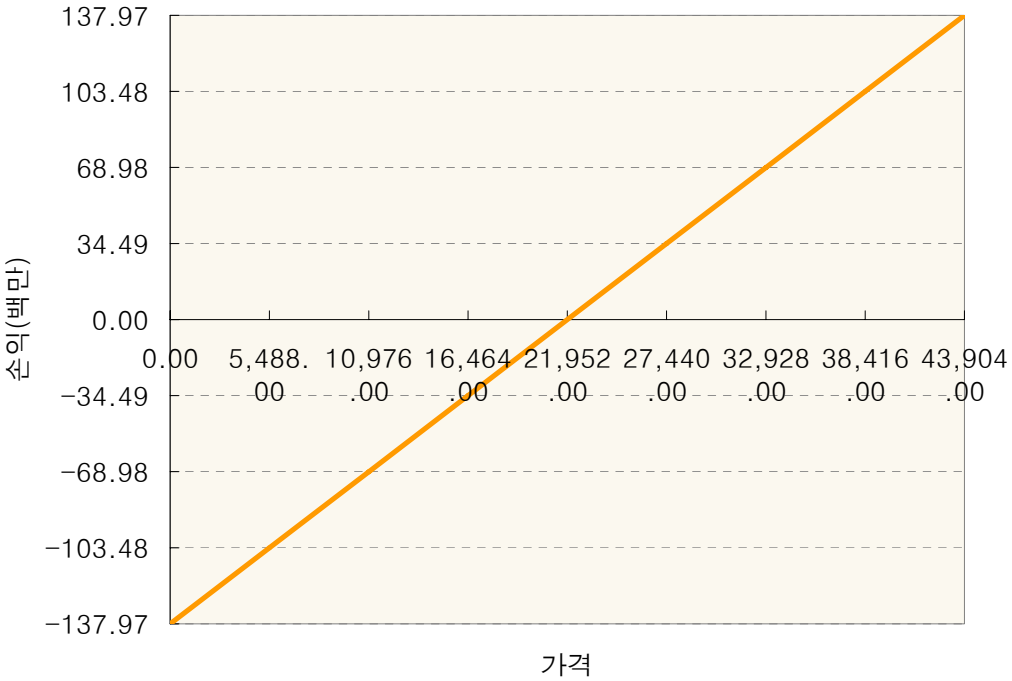




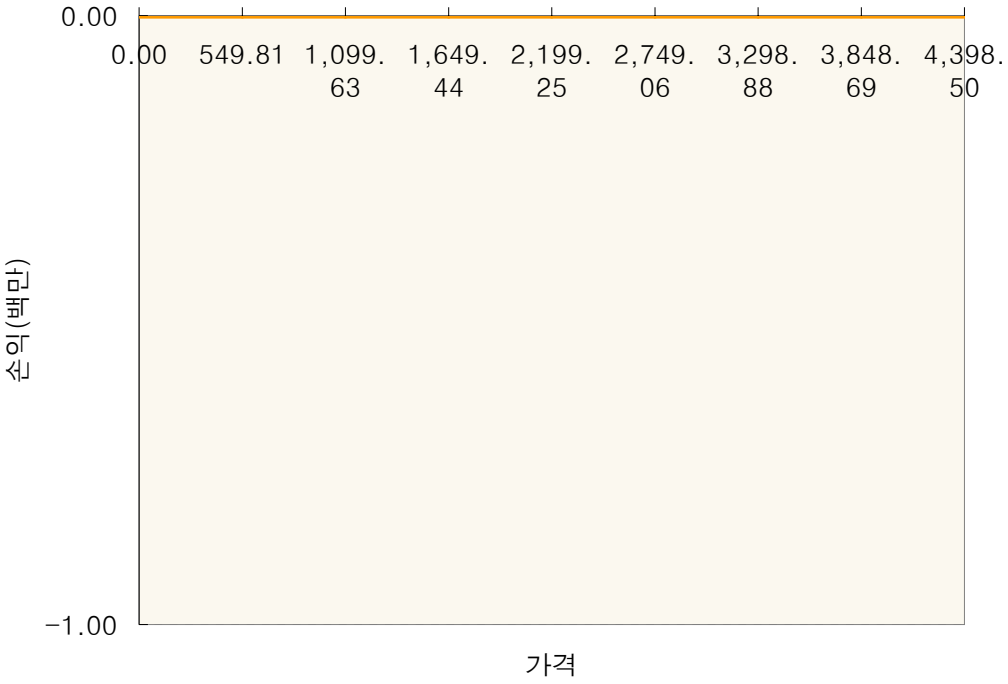
LNV1-LME Nickel



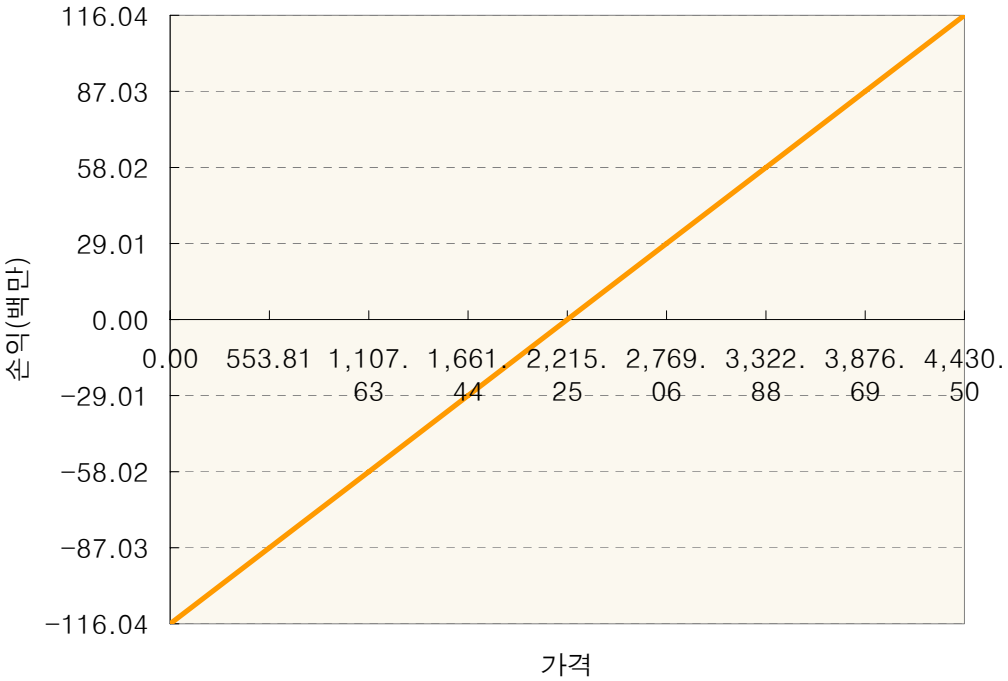
LNX1-LME Nickel



LXU1-LME Zinc

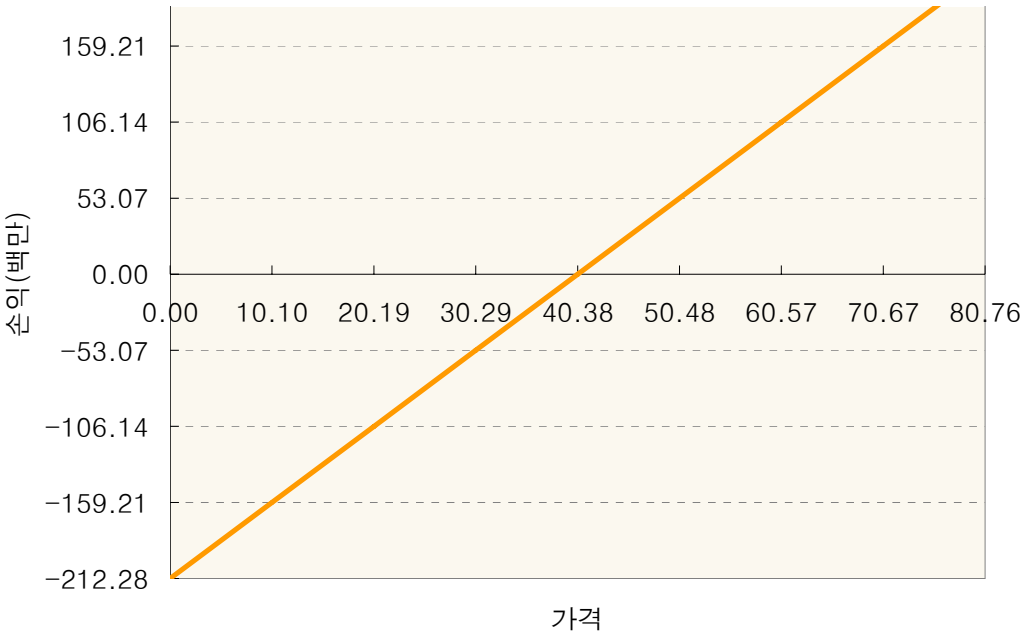


LXX1-LME Zinc

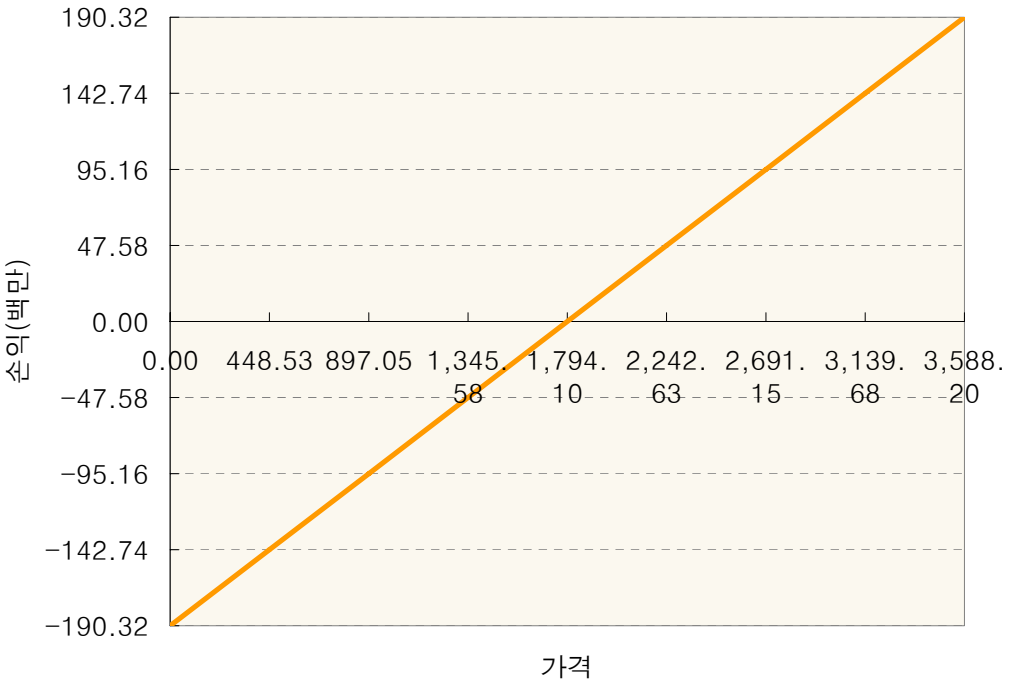


SIZ1-Comex Silver



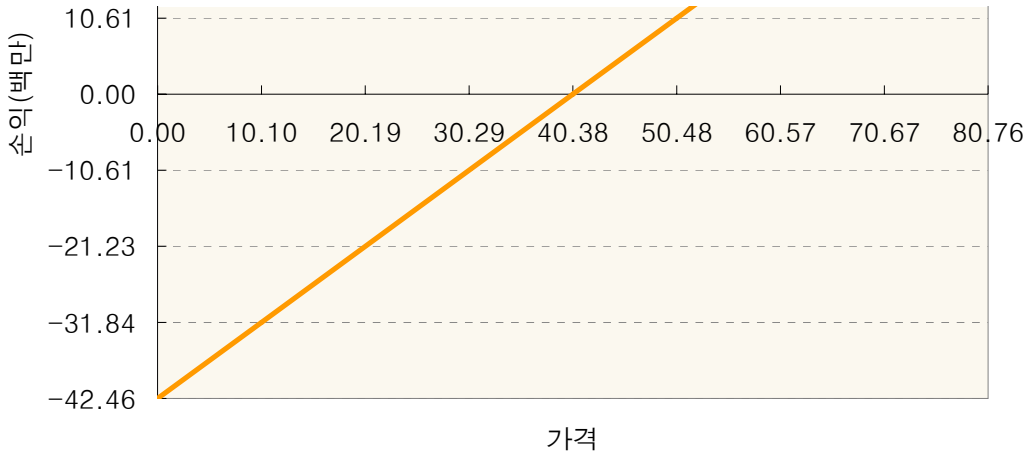


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	46
HGZ1	High Grade Copper	26
LAU1	LME Aluminum	4
LAX1	LME Aluminum	20
LNV1	LME Nickel	2
LNX1	LME Nickel	11
LXU1	LME Zinc	2
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)

183

공시일	2011-08-19
기준일	2011-08-18

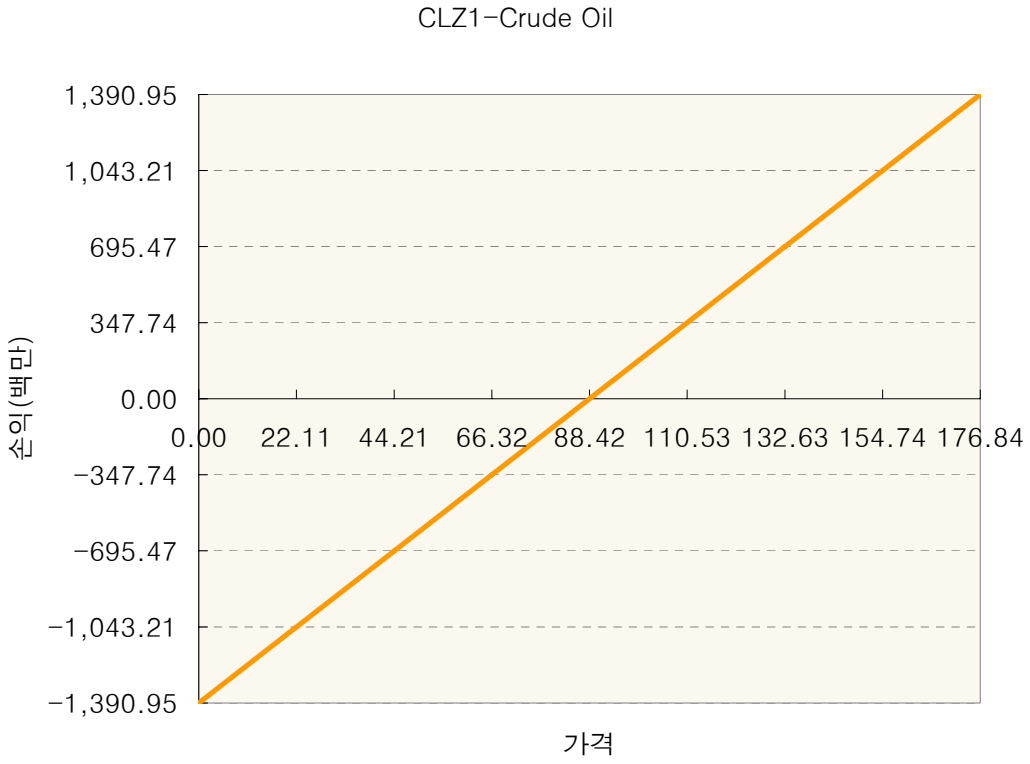
에너지인덱스플러스모(채권-파생형)

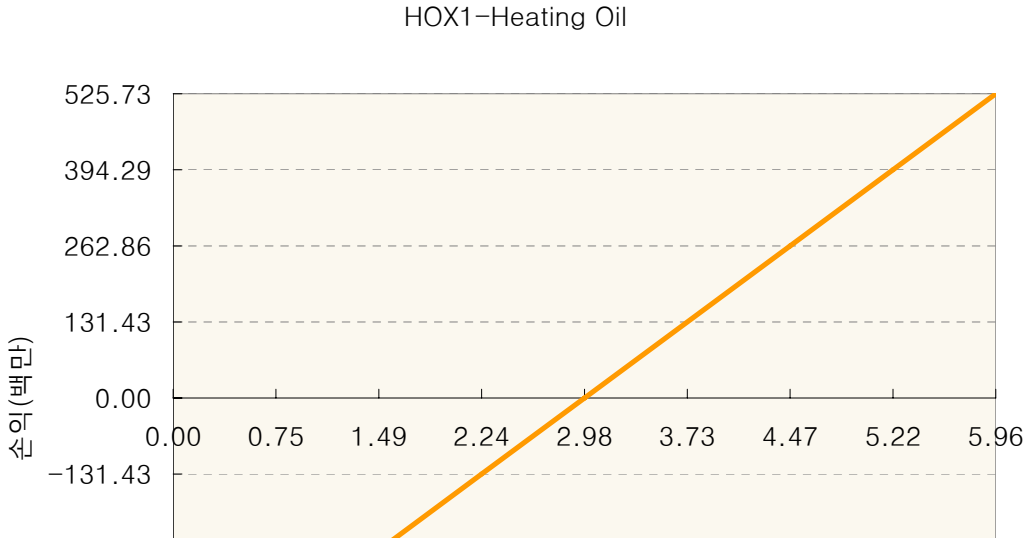
1. 계약금액

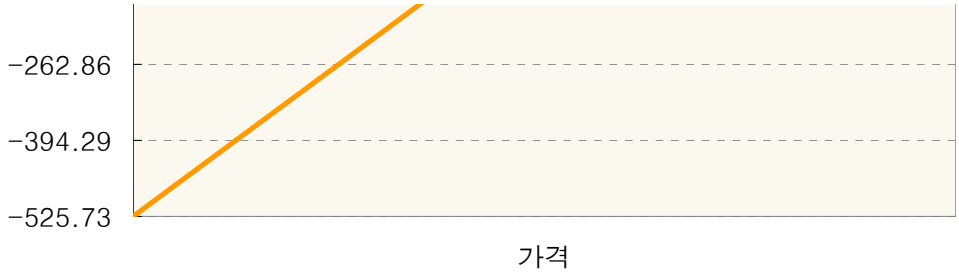
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,261	0	3,261	

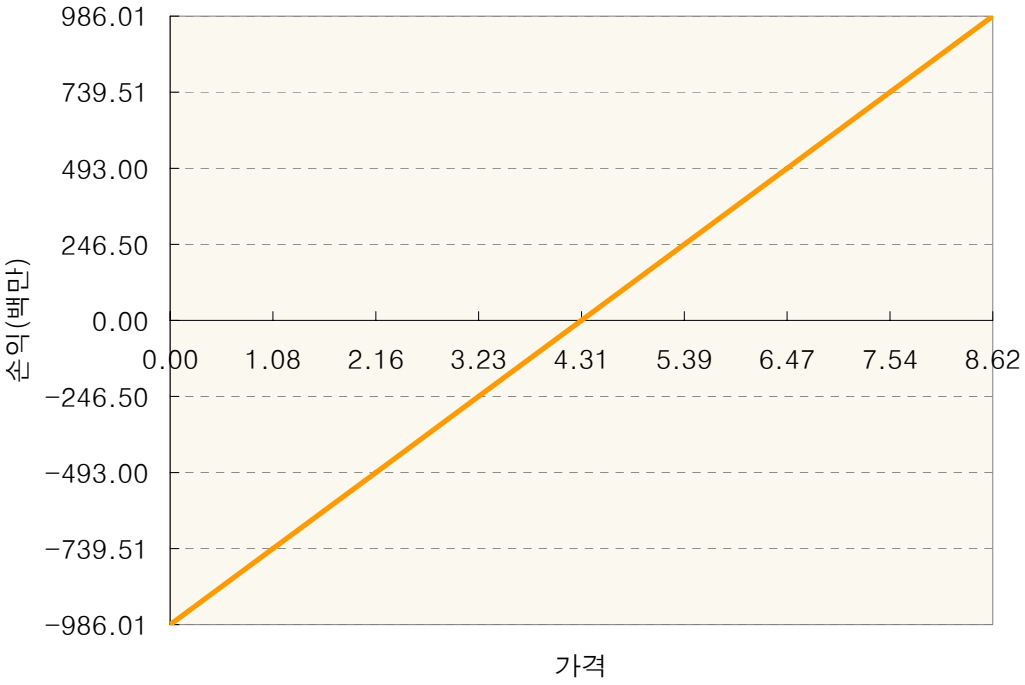
2. 만기시점의 손익구조



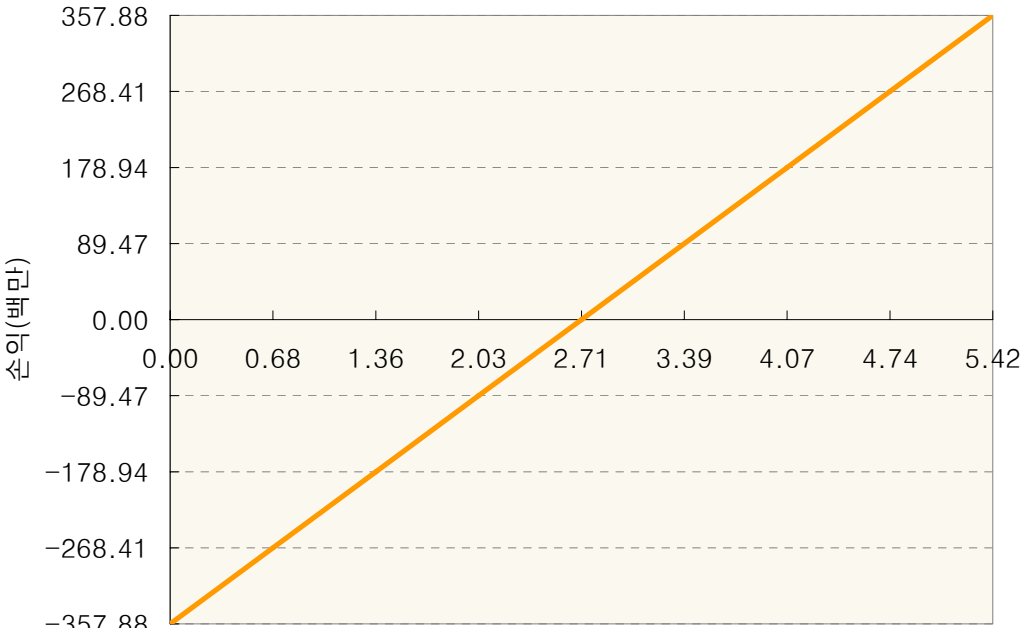


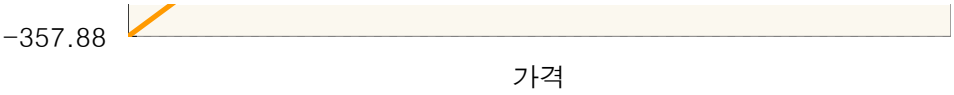


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	111
HOX1	Heating Oil	42
NGZ1	Natural Gas	79
XBX1	RBOB Gasoline	29

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	442

공시일	2011-08-19
기준일	2011-08-18

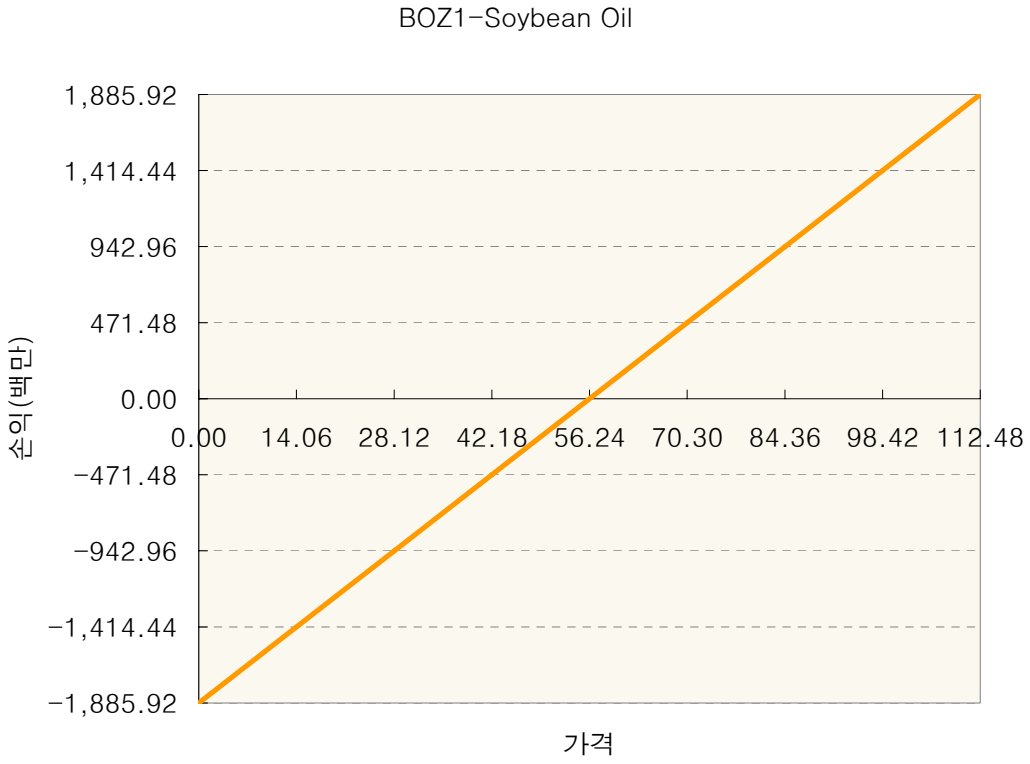
애그리컬쳐인덱스플러스모(채권-파생형)

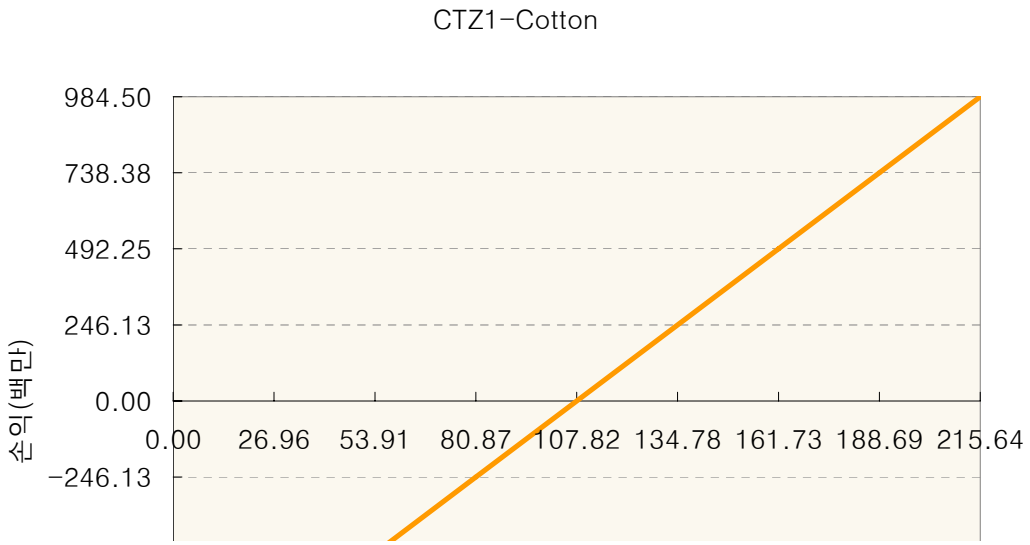
1. 계약금액

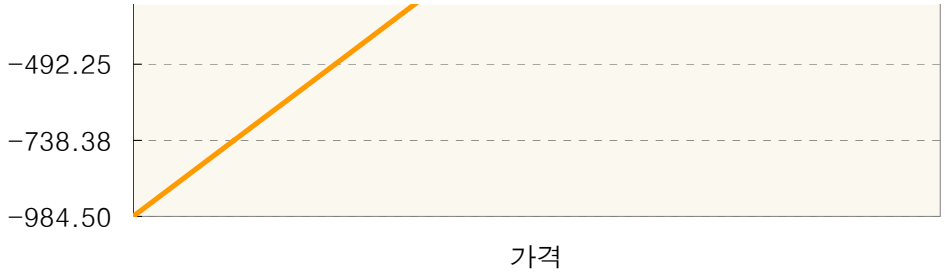
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,002	0	20,002	

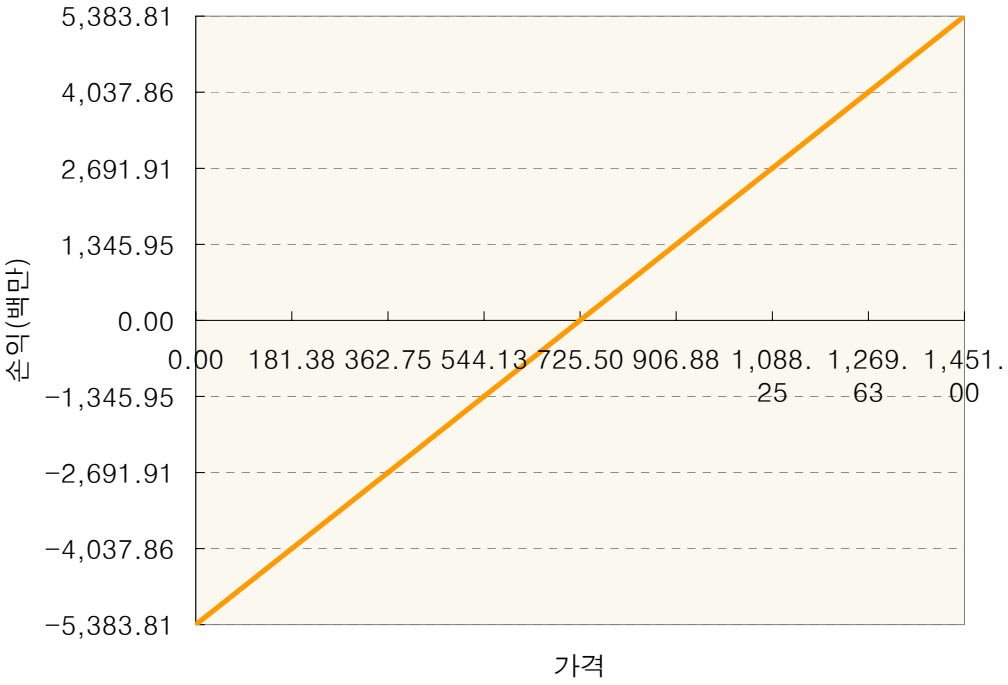
2. 만기시점의 손익구조



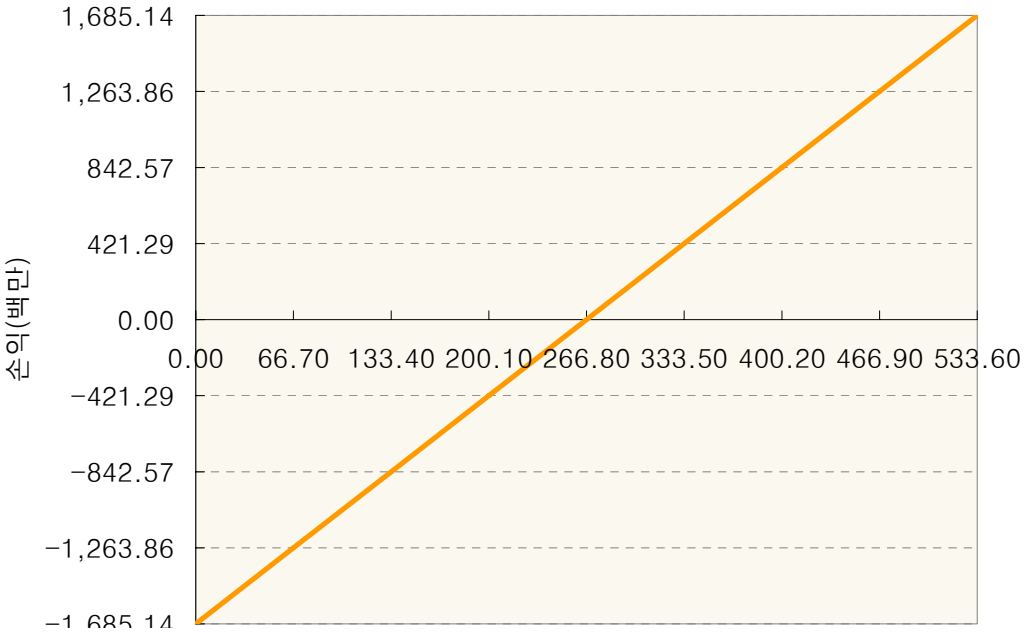


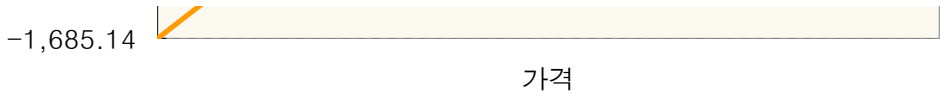


CZ1-Corn

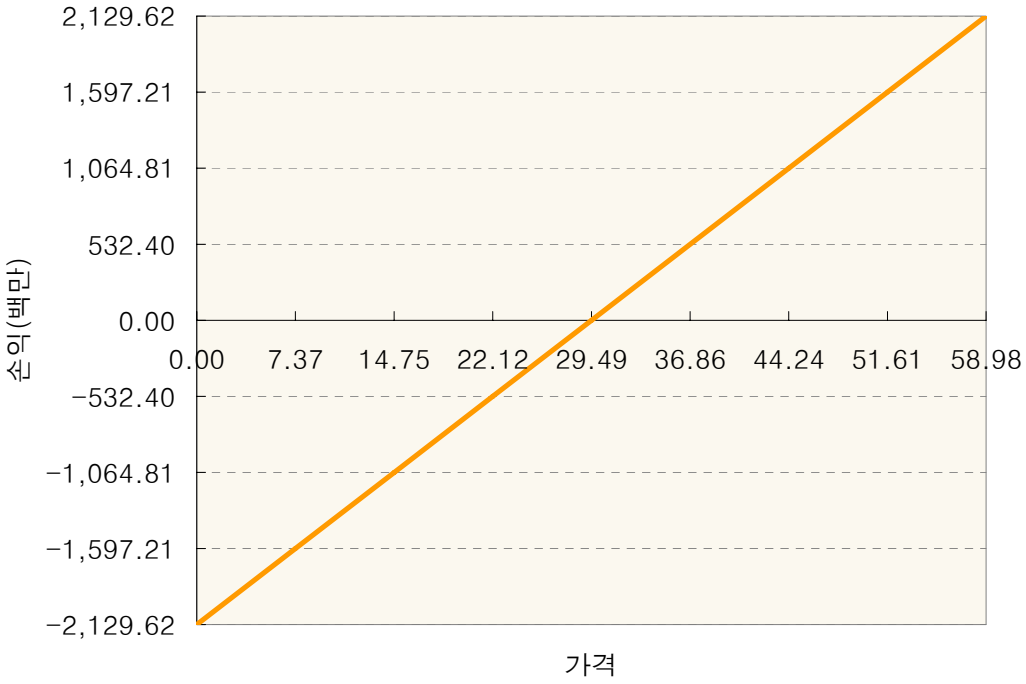


KCZ1-COFFEE"C"ELEC

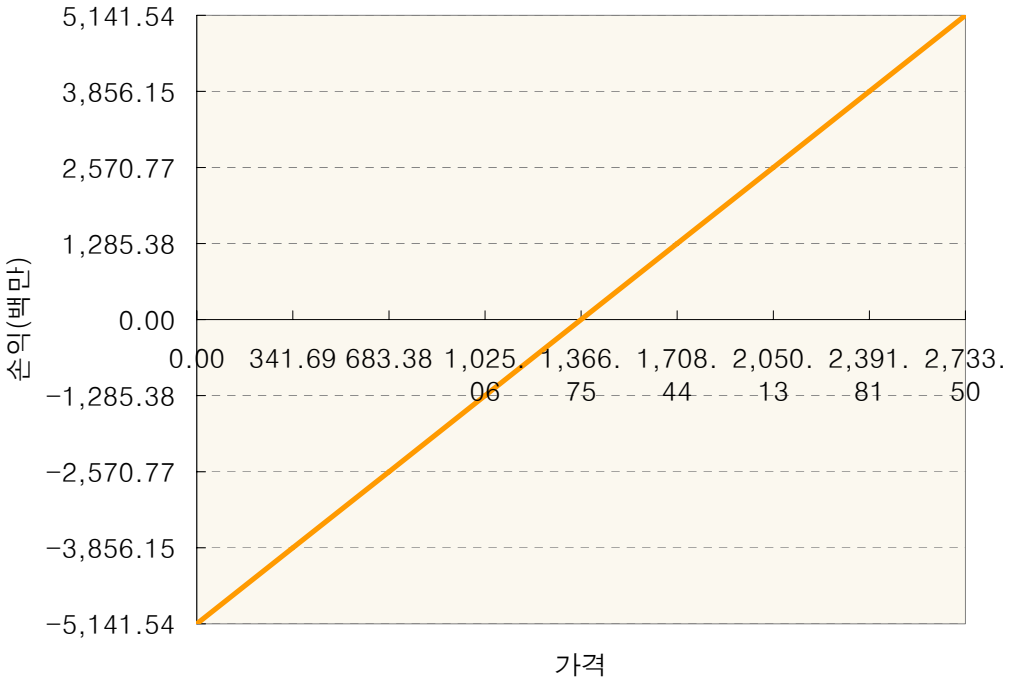




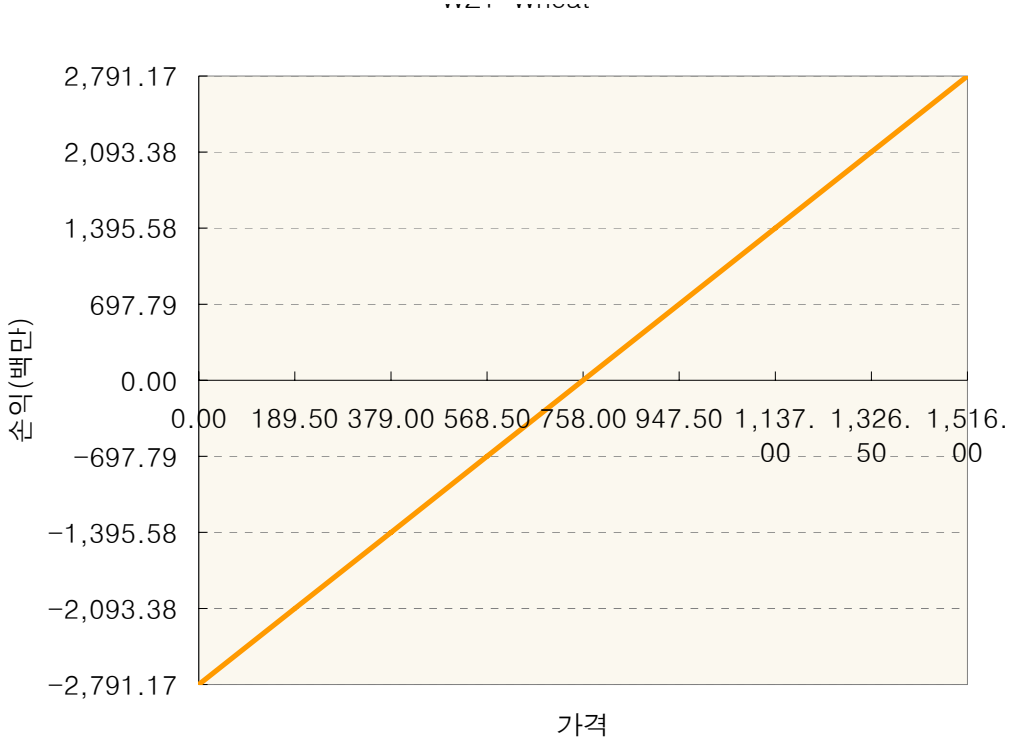
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	151
CTZ1	Cotton	79
CZ1	Corn	431
KCZ1	COFFEE"C"ELEC	135
SBV1	Sugar No11	170
SX1	Soybean	411
WZ1	Wheat	223

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

(단위:백만원)

2,531