공시일	2011-08-22
기준일	2011-08-19

스마트코스피200인덱스1호(주식-파생형)(종)

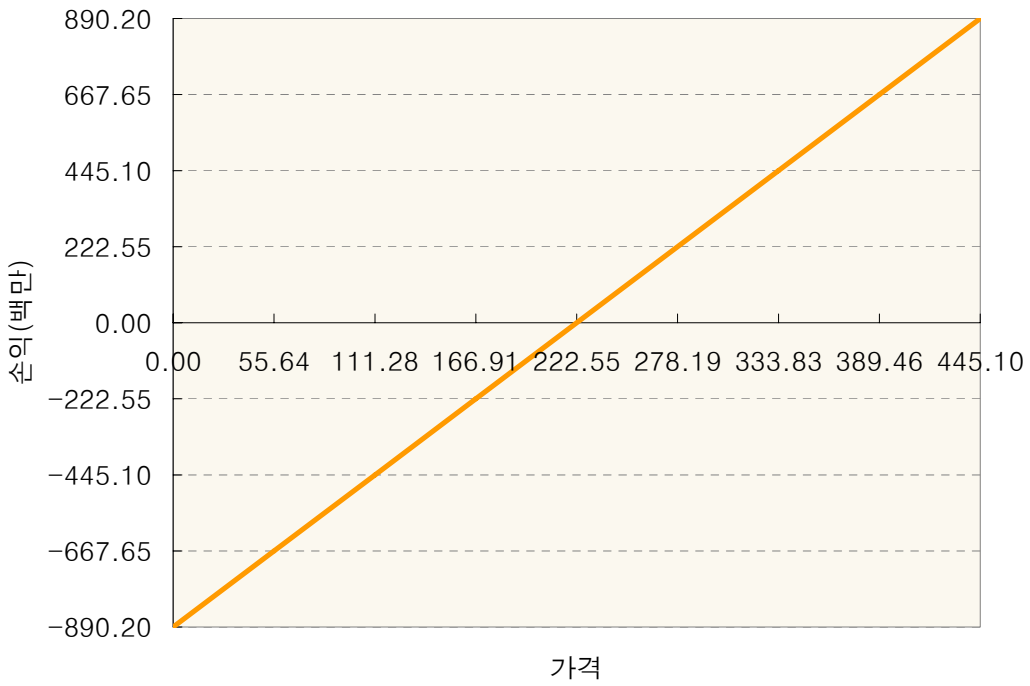
1. 계약금액

(단위:백만원)

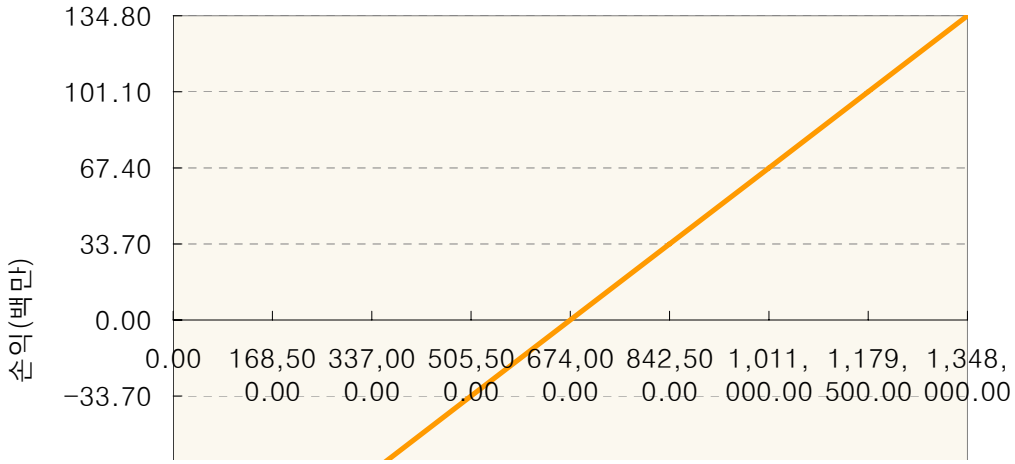
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,025	0	1,025	장내

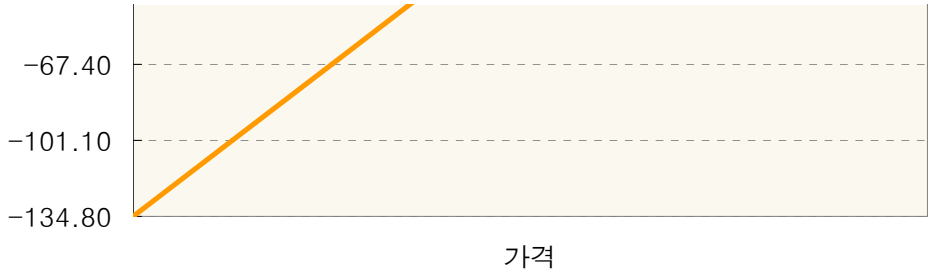
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							71
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-71.4	-71.4	-71.4	-71.4	-71.4	-71.4	-71.4
-5.33%	-47.6	-47.6	-47.6	-47.6	-47.6	-47.6	-47.6
-2.67%	-23.8	-23.8	-23.8	-23.8	-23.8	-23.8	-23.8
0%	0	0	0	0	0	0	0
2.67%	23.8	23.8	23.8	23.8	23.8	23.8	23.8
5.33%	47.6	47.6	47.6	47.6	47.6	47.6	47.6
8.00%	71.4	71.4	71.4	71.4	71.4	71.4	71.4
KR4111F900 2011-09 삼성전자개별선물							11
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9
-5.33%	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3
-2.67%	-3.6	-3.6	-3.6	-3.6	-3.6	-3.6	-3.6
0%	0	0	0	0	0	0	0
2.67%	3.6	3.6	3.6	3.6	3.6	3.6	3.6
5.33%	7.3	7.3	7.3	7.3	7.3	7.3	7.3
8.00%	10.9	10.9	10.9	10.9	10.9	10.9	10.9

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

(단위:백만원)

94

공시일	2011-08-22
기준일	2011-08-19

달마다행복모(주식혼합-파생형)

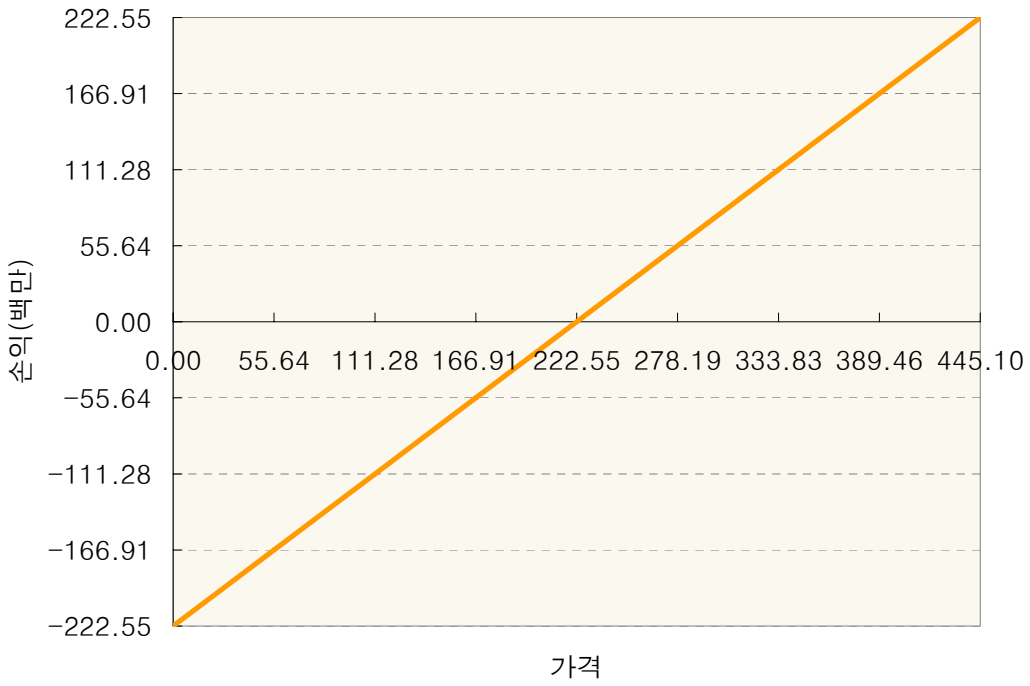
1. 계약금액

(단위:백만원)

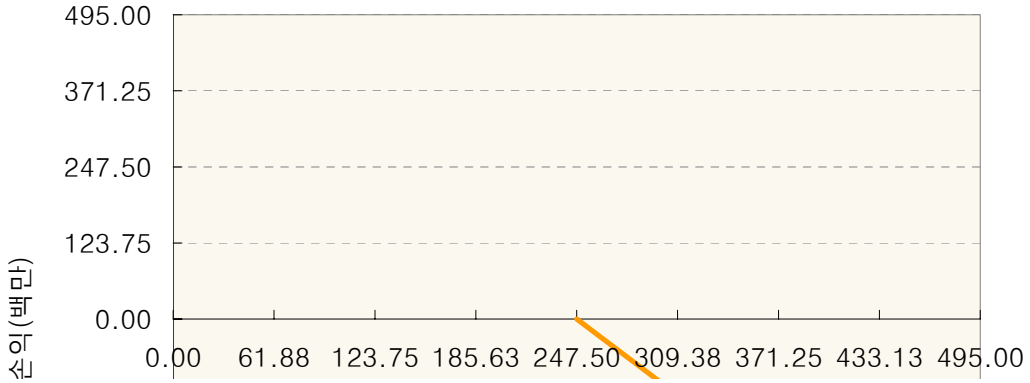
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	223	0	223	장내
누계	유가증권	옵션	0	495	-495	장내

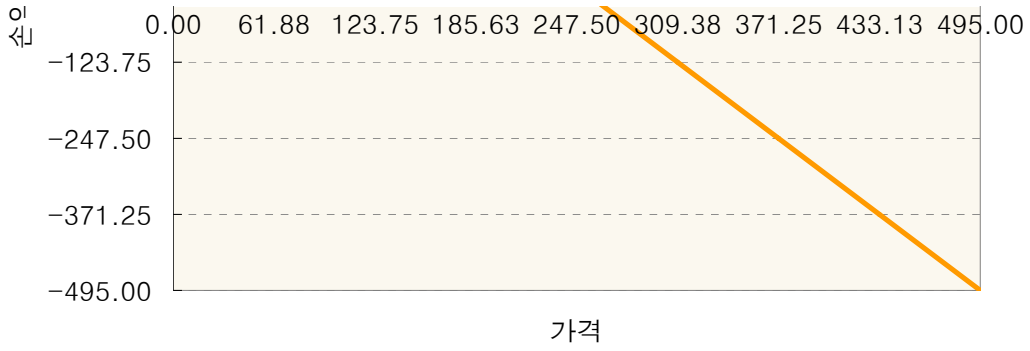
2. 만기시점의 손익구조

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%	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8
-5.33%	-11.9	-11.9	-11.9	-11.9	-11.9	-11.9	-11.9
-2.67%	-5.9	-5.9	-5.9	-5.9	-5.9	-5.9	-5.9
0%	0	0	0	0	0	0	0
2.67%	5.9	5.9	5.9	5.9	5.9	5.9	5.9
5.33%	11.9	11.9	11.9	11.9	11.9	11.9	11.9
8.00%	17.8	17.8	17.8	17.8	17.8	17.8	17.8

KR4201F924 2011-09 콜247.5							12
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2	2	1.9	1.8	1.7	1.5	1.3
-5.33%	1.9	1.9	1.8	1.6	1.3	1	0.7
-2.67%	1.8	1.6	1.4	1	0.6	0.1	-0.4
0%	1.4	1	0.6	0	-0.6	-1.3	-2.1
2.67%	0.5	-0.2	-1	-1.8	-2.7	-3.6	-4.6
5.33%	-1.5	-2.4	-3.5	-4.5	-5.7	-6.8	-8
8.00%	-4.8	-6	-7.3	-8.5	-9.8	-11.1	-12.4

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

(단위:백만원)

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공시일	2011-08-22
기준일	2011-08-19

BEST인덱스플러스알파1호(주식-파생형)(종)

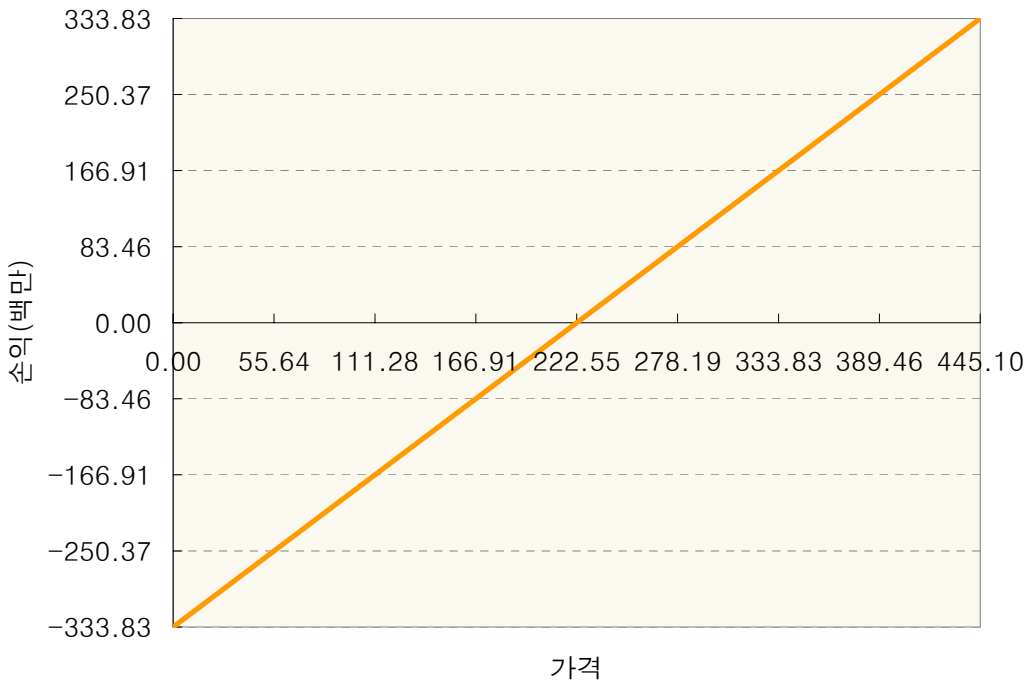
1. 계약금액

(단위:백만원)

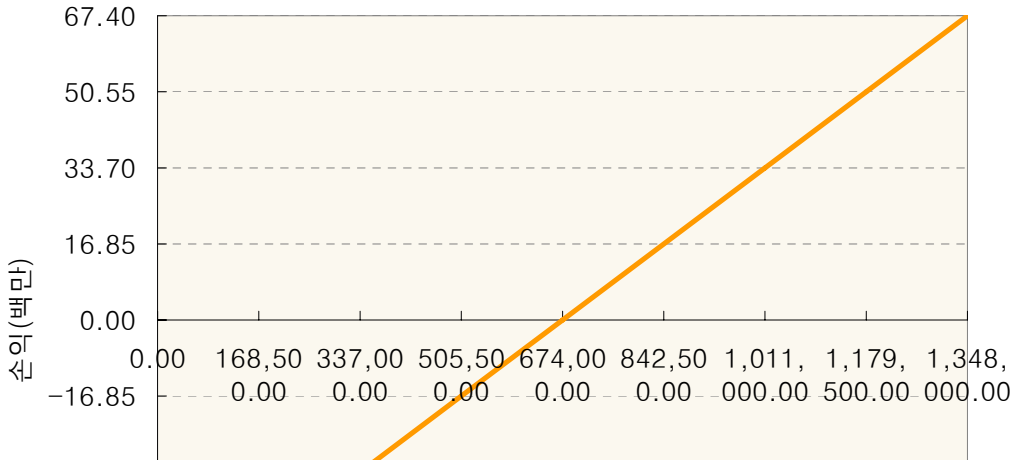
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	624	223	401	장내

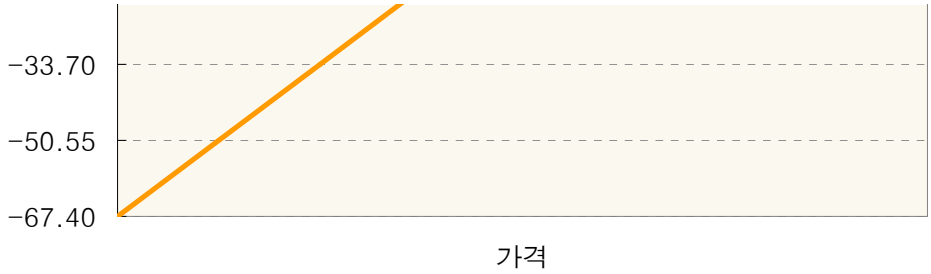
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							27
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-26.8	-26.8	-26.8	-26.8	-26.8	-26.8	-26.8
-5.33%	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8
-2.67%	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9
0%	0	0	0	0	0	0	0
2.67%	8.9	8.9	8.9	8.9	8.9	8.9	8.9
5.33%	17.8	17.8	17.8	17.8	17.8	17.8	17.8
8.00%	26.8	26.8	26.8	26.8	26.8	26.8	26.8
KR4111F900 2011-09 삼성전자개별선물							5
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-5.4	-5.4	-5.4	-5.4	-5.4	-5.4	-5.4
-5.33%	-3.6	-3.6	-3.6	-3.6	-3.6	-3.6	-3.6
-2.67%	-1.8	-1.8	-1.8	-1.8	-1.8	-1.8	-1.8
0%	0	0	0	0	0	0	0
2.67%	1.8	1.8	1.8	1.8	1.8	1.8	1.8
5.33%	3.6	3.6	3.6	3.6	3.6	3.6	3.6
8.00%	5.4	5.4	5.4	5.4	5.4	5.4	5.4

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

(단위:백만원)

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공시일	2011-08-22
기준일	2011-08-19

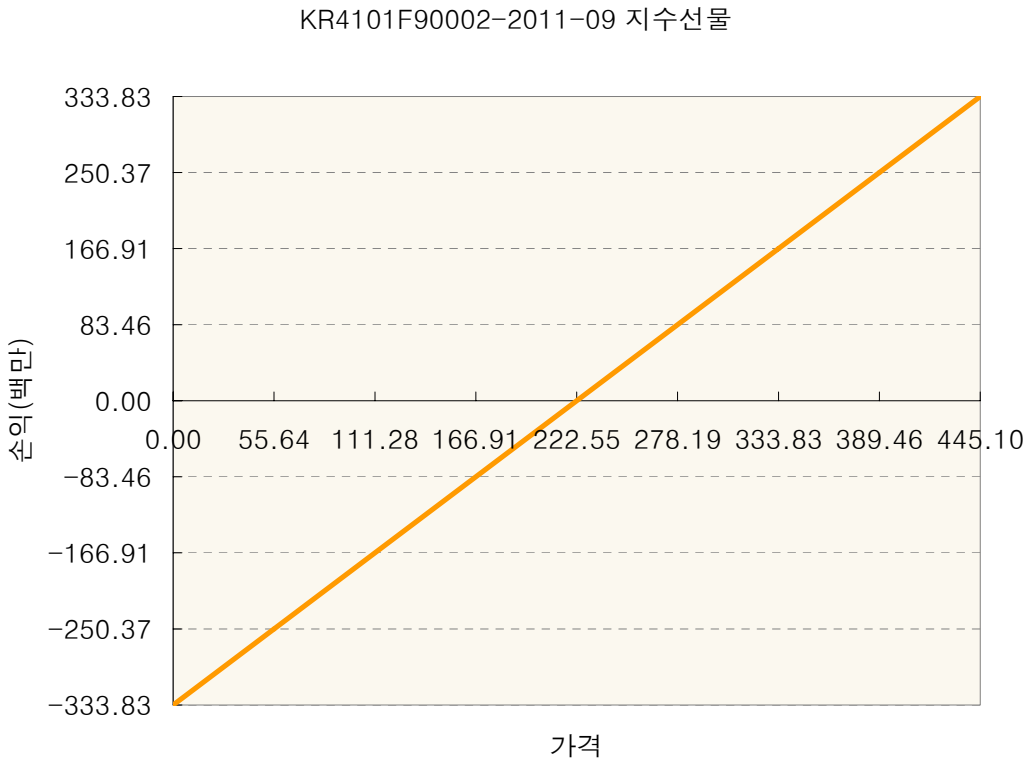
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	334	0	334	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							27
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-26.8	-26.8	-26.8	-26.8	-26.8	-26.8	-26.8
-5.33%	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8	-17.8
-2.67%	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9
0%	0	0	0	0	0	0	0
2.67%	8.9	8.9	8.9	8.9	8.9	8.9	8.9
5.33%	17.8	17.8	17.8	17.8	17.8	17.8	17.8
8.00%	26.8	26.8	26.8	26.8	26.8	26.8	26.8

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	30

공시일	2011-08-22
기준일	2011-08-19

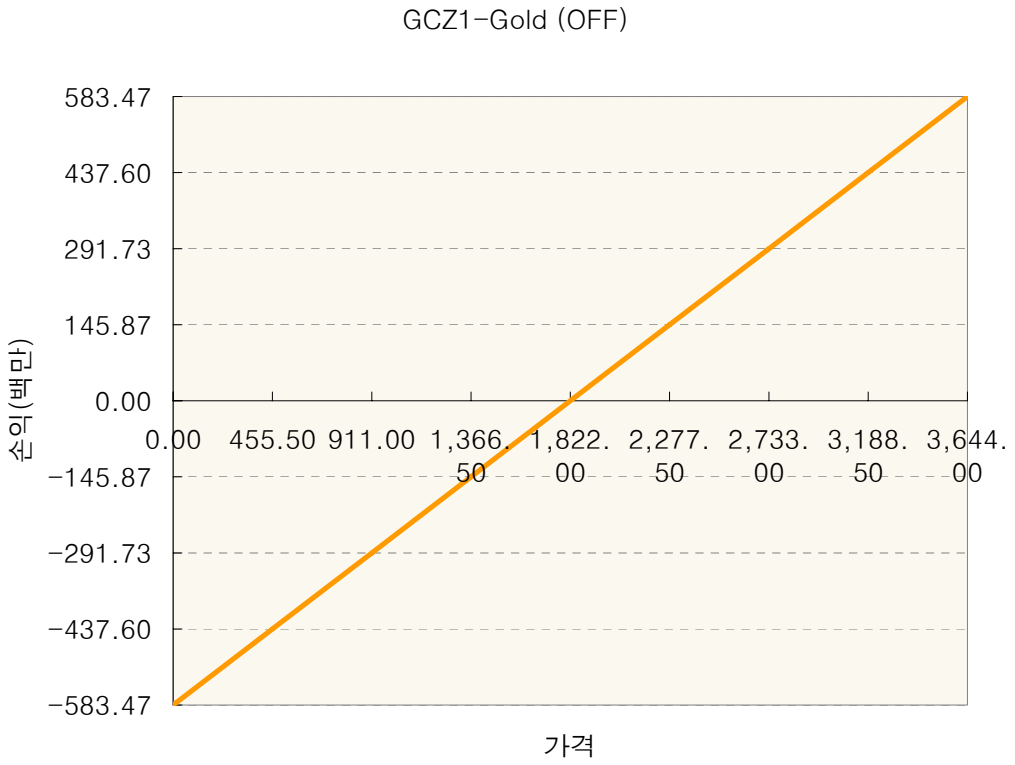
메탈인덱스플러스모(채권-파생형)

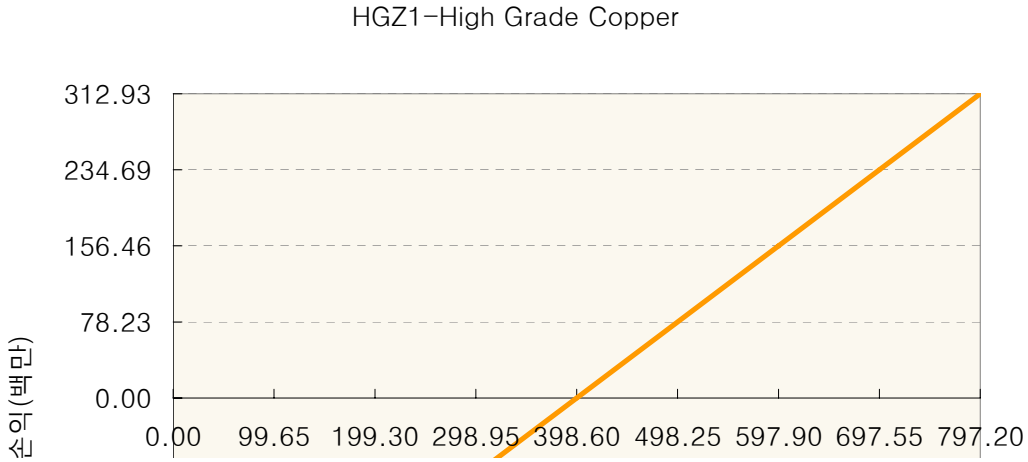
1. 계약금액

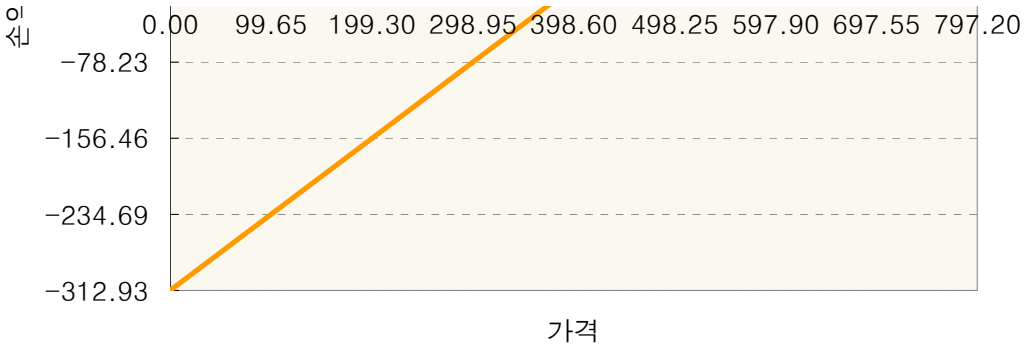
(단위:백만원)

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	43	0	43	
누계	유가증권	선물	2,316	642	1,674	

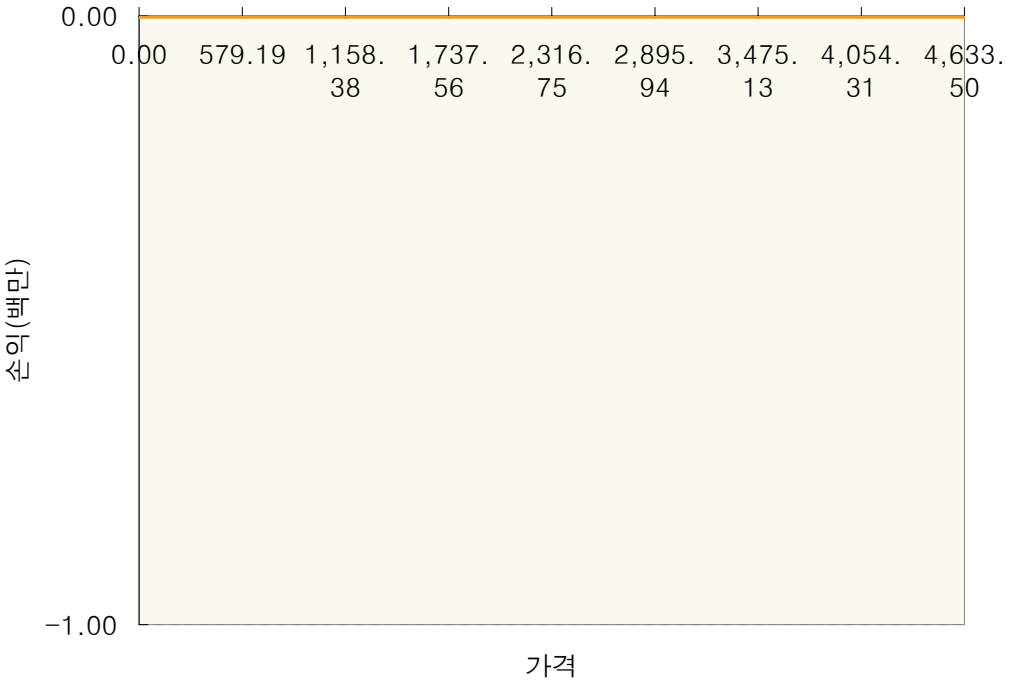
2. 만기시점의 손익구조



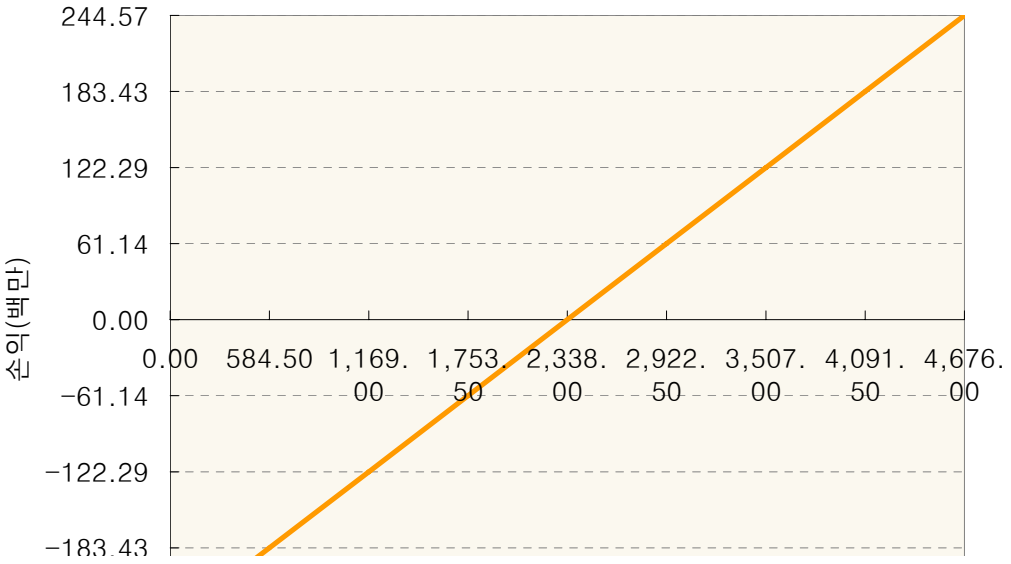


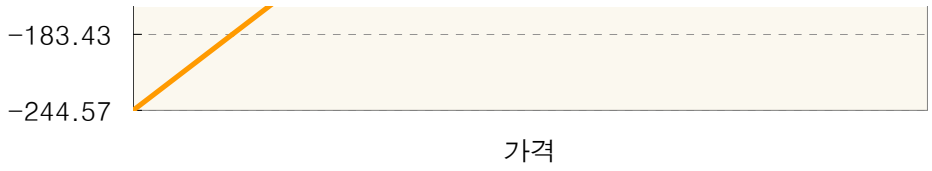


LAU1-LME Aluminum

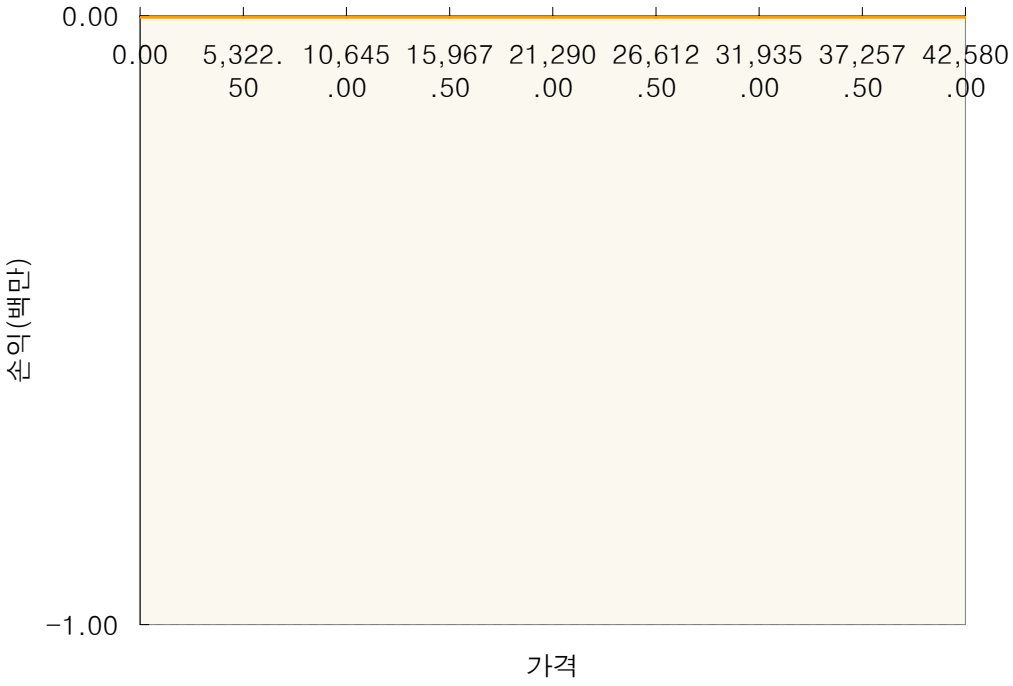


LAX1-LME Aluminum





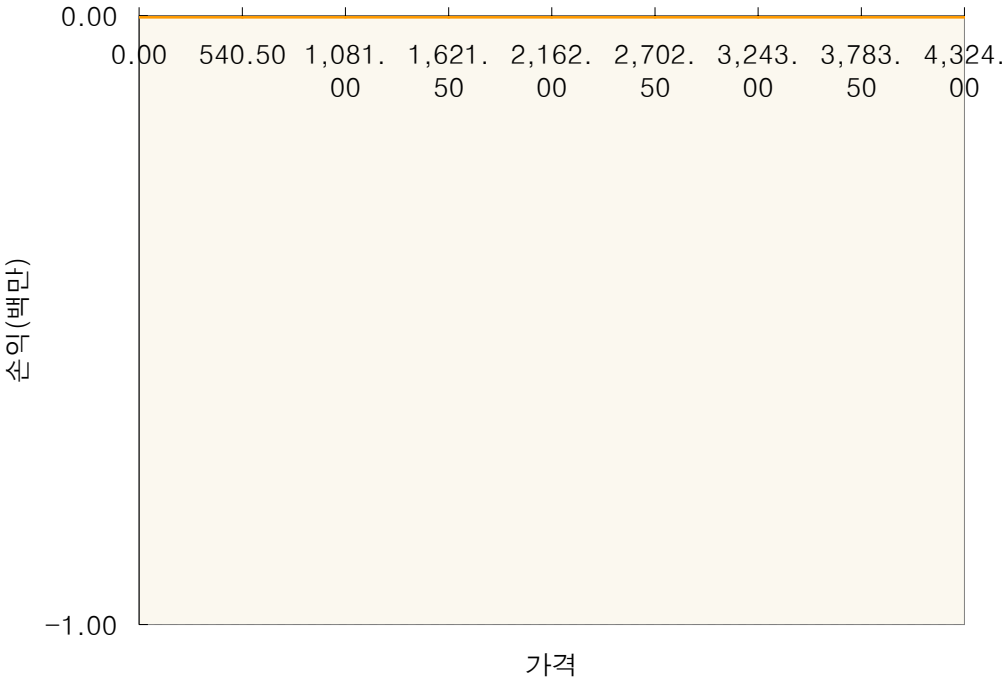
LNV1-LME Nickel



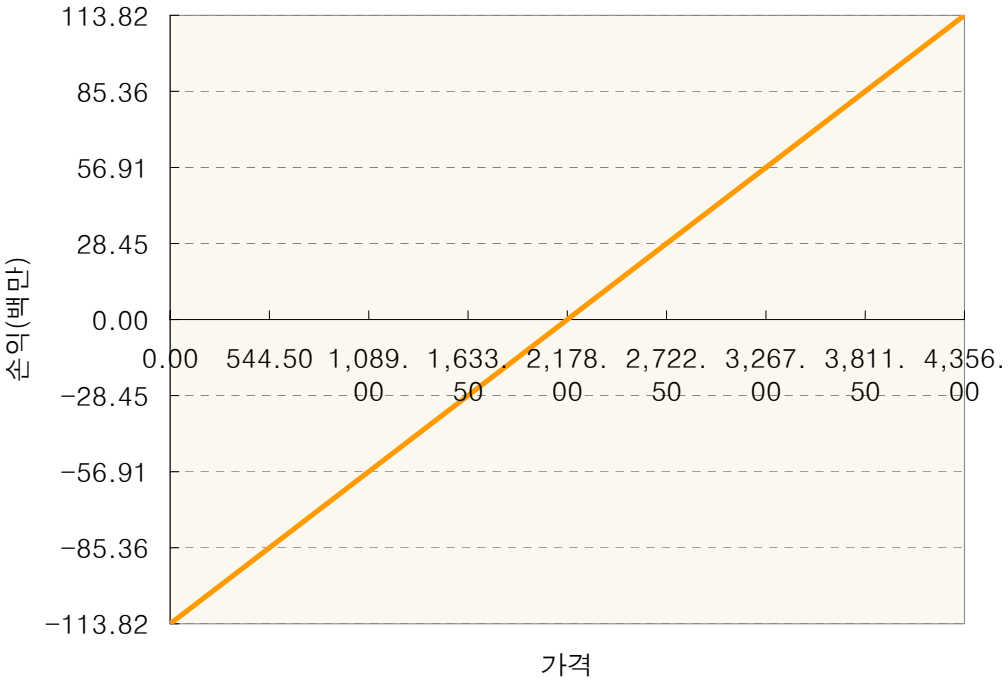
LNX1-LME Nickel



LXU1-LME Zinc

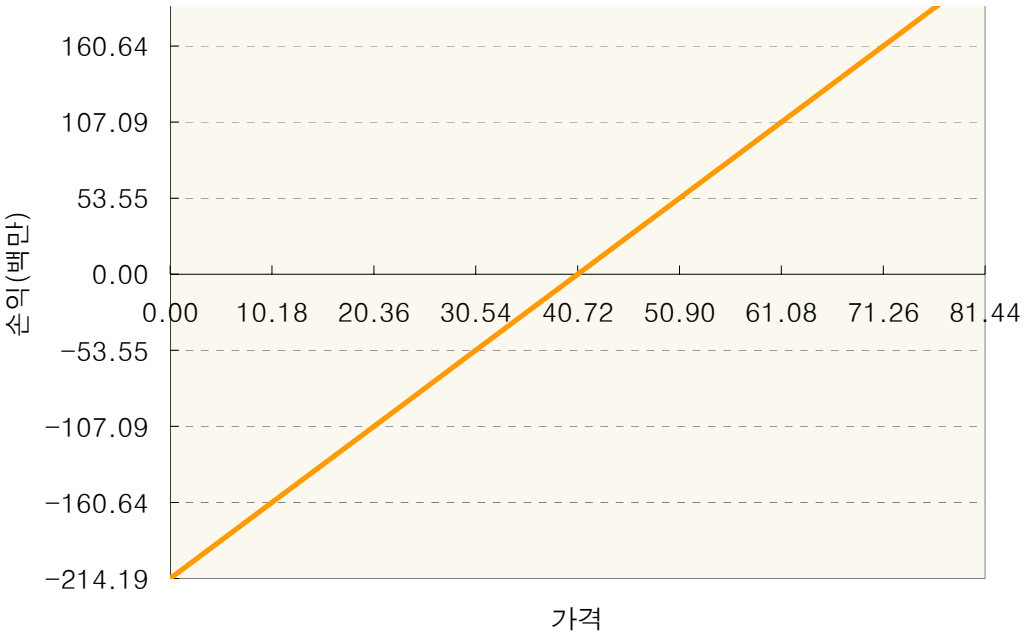


LXX1-LME Zinc

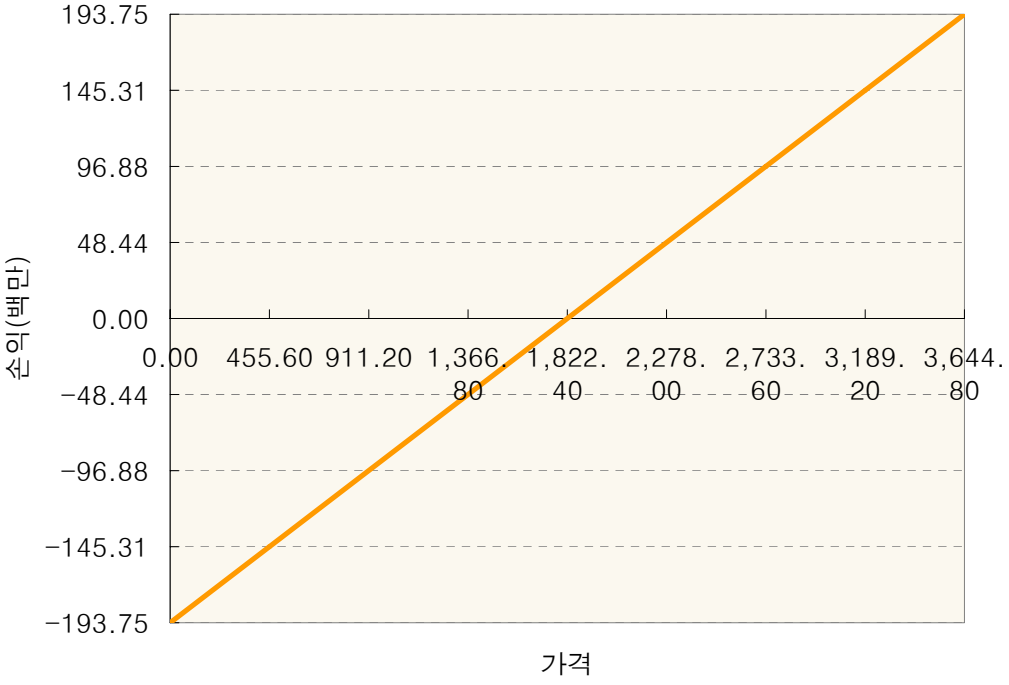


SIZ1-Comex Silver

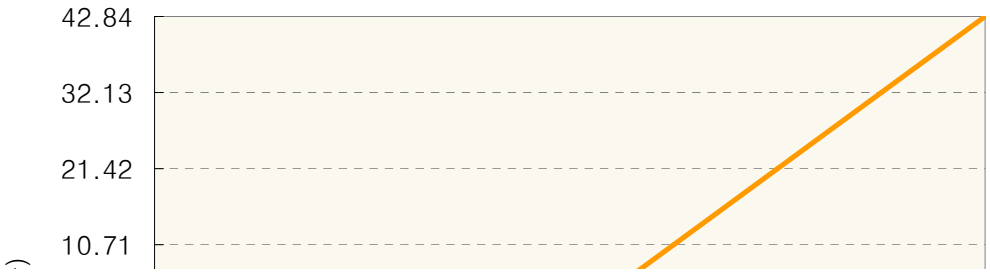


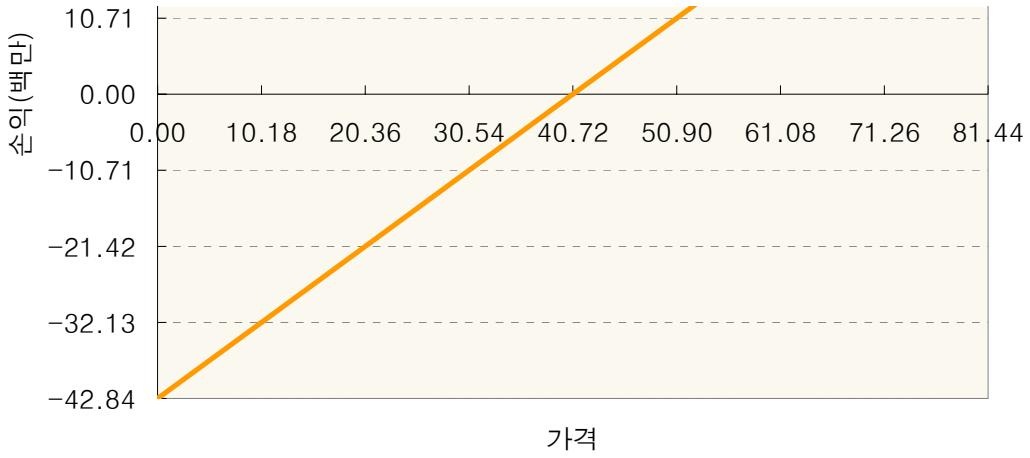


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	47
HGZ1	High Grade Copper	25
LAU1	LME Aluminum	5
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	16
YSZ1	MINI SILVER FUT Decl11	3

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

(단위:백만원)

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공시일	2011-08-22
기준일	2011-08-19

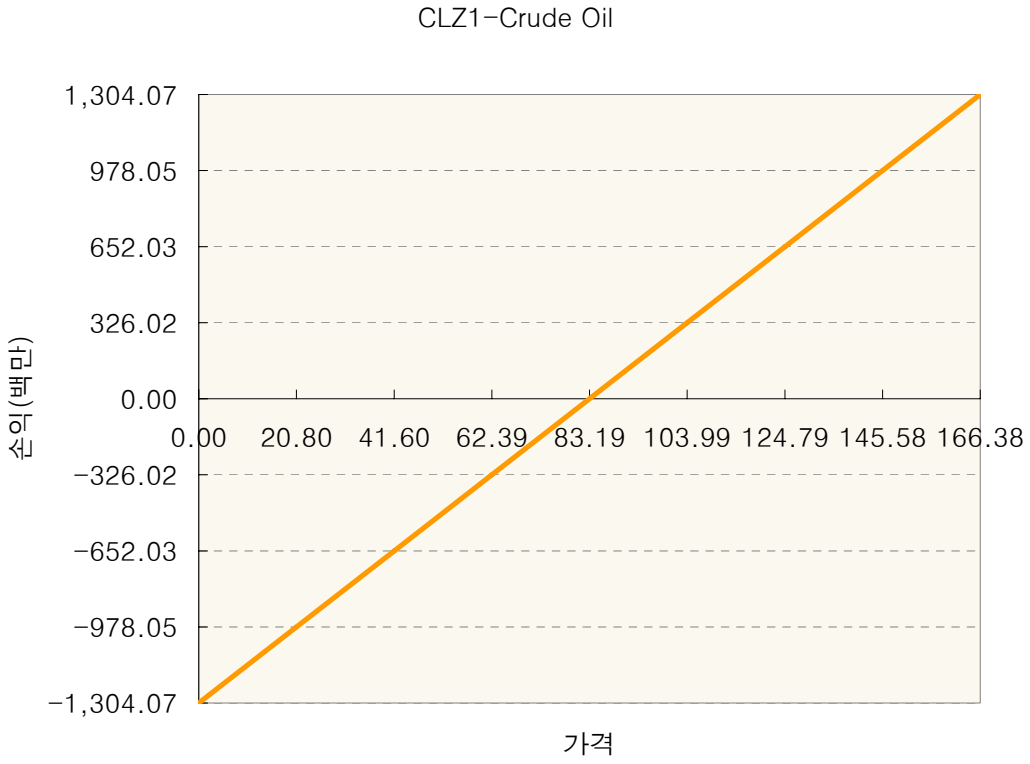
에너지인덱스플러스모(채권-파생형)

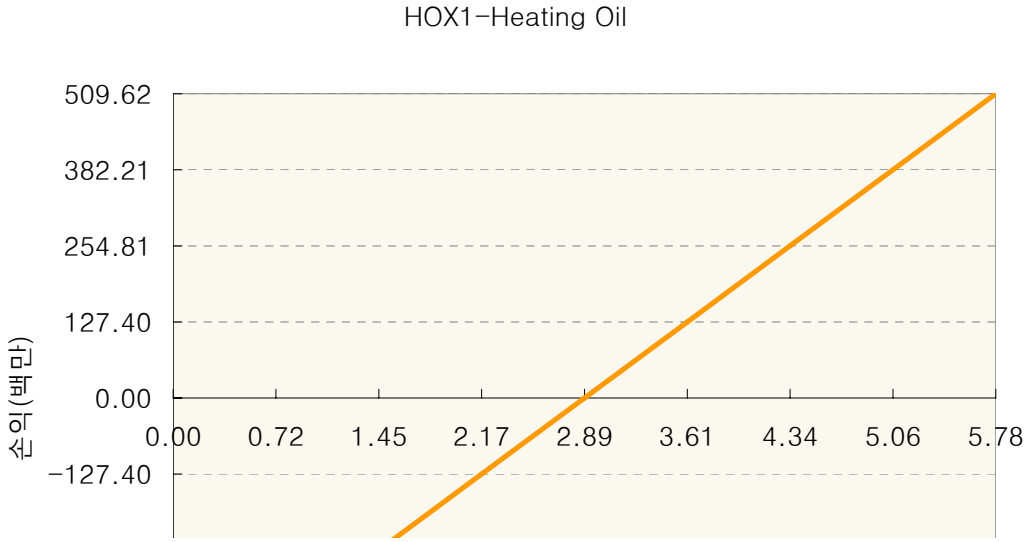
1. 계약금액

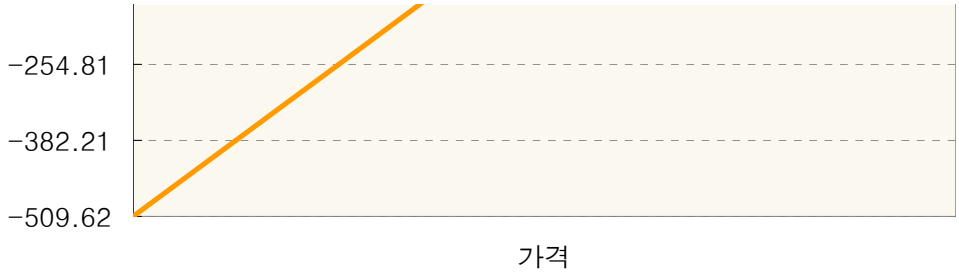
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,135	0	3,135	

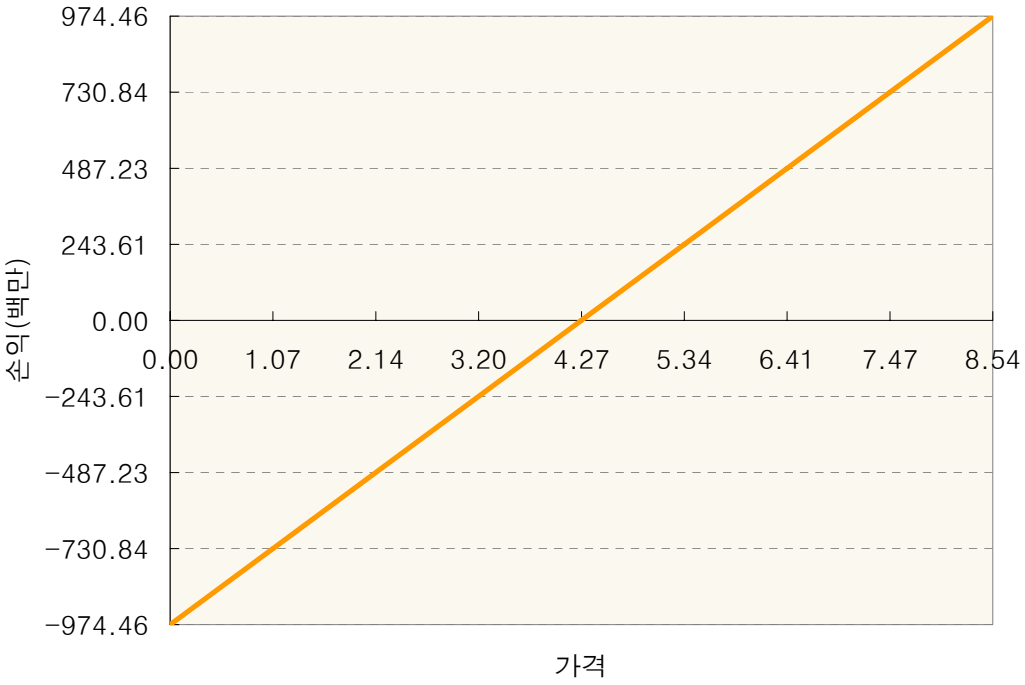
2. 만기시점의 손익구조



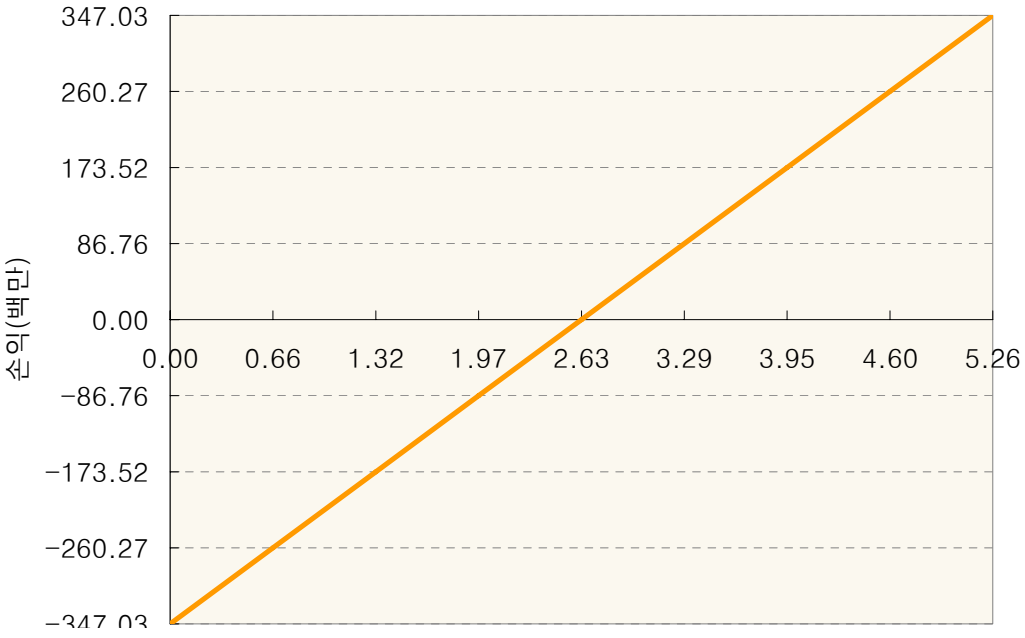


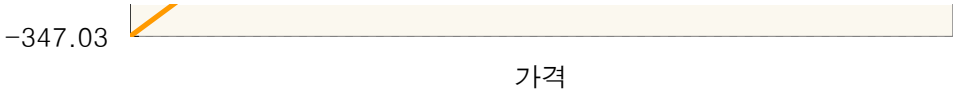


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	104
HOX1	Heating Oil	41
NGZ1	Natural Gas	78
XBX1	RBOB Gasoline	28

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	403

공시일	2011-08-22
기준일	2011-08-19

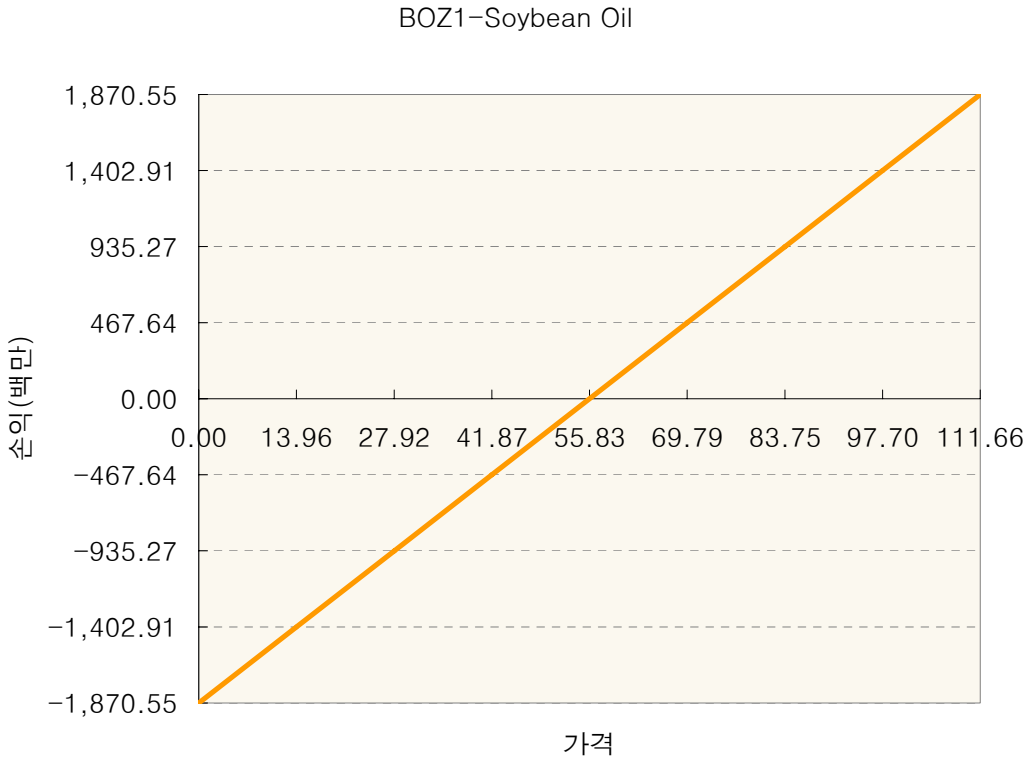
애그리컬쳐인덱스플러스모(채권-파생형)

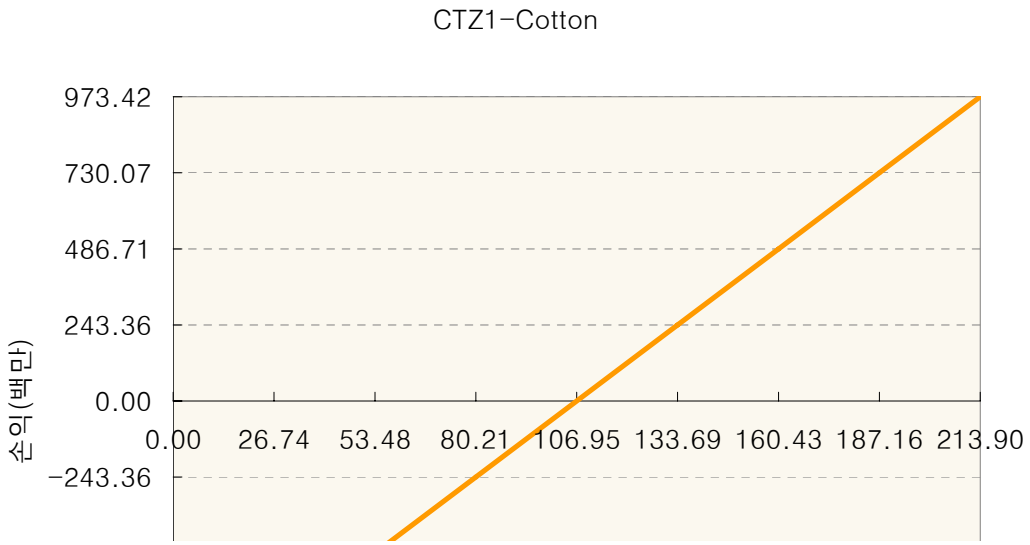
1. 계약금액

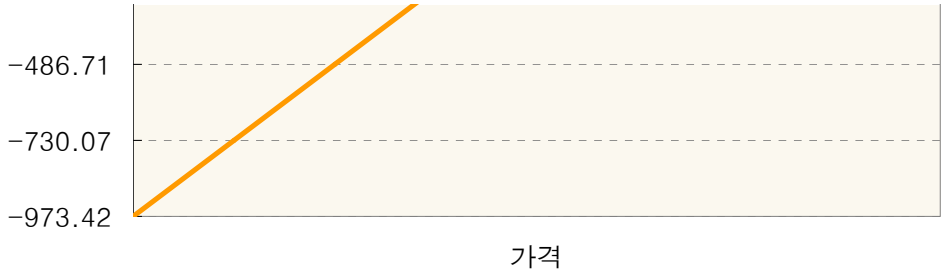
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	19,784	0	19,784	

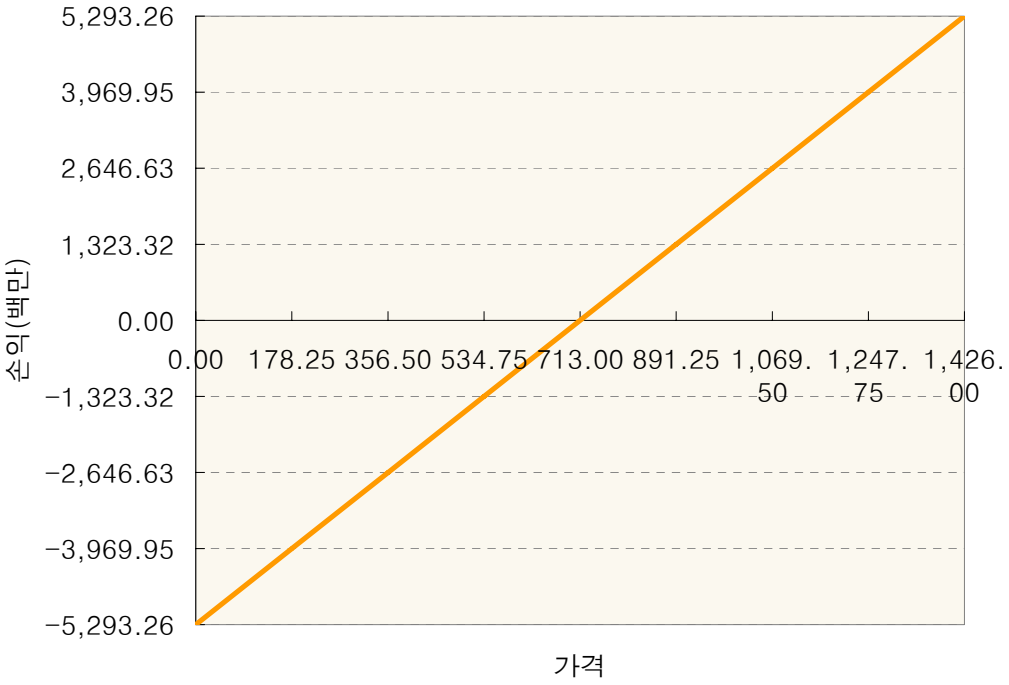
2. 만기시점의 손익구조





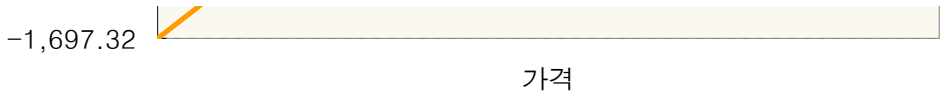


CZ1-Corn

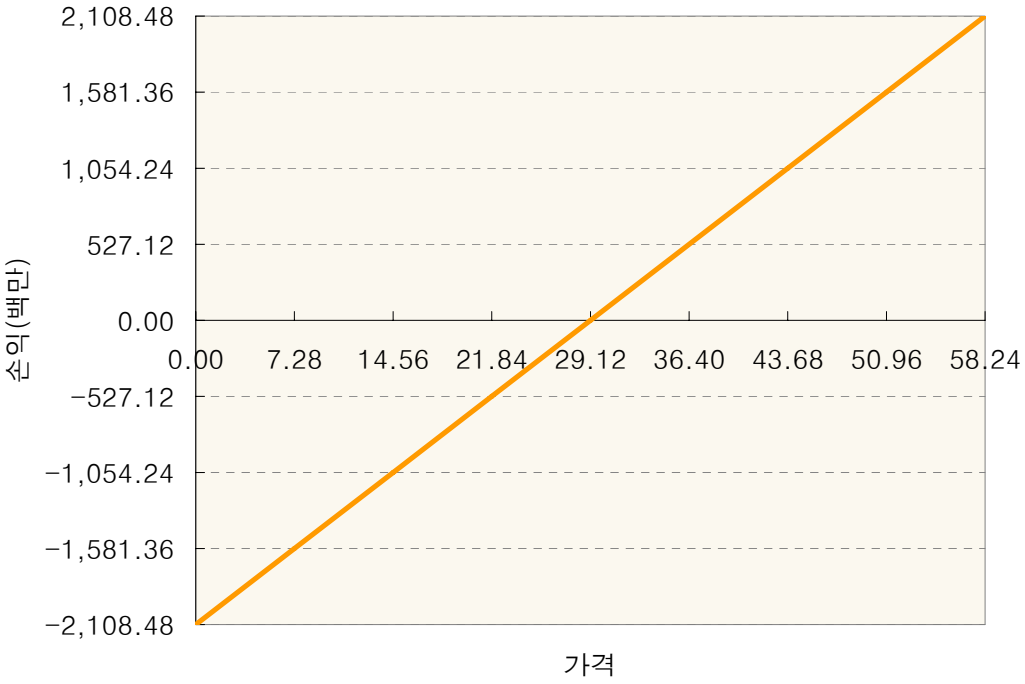


KCZ1-COFFEE"C"ELEC

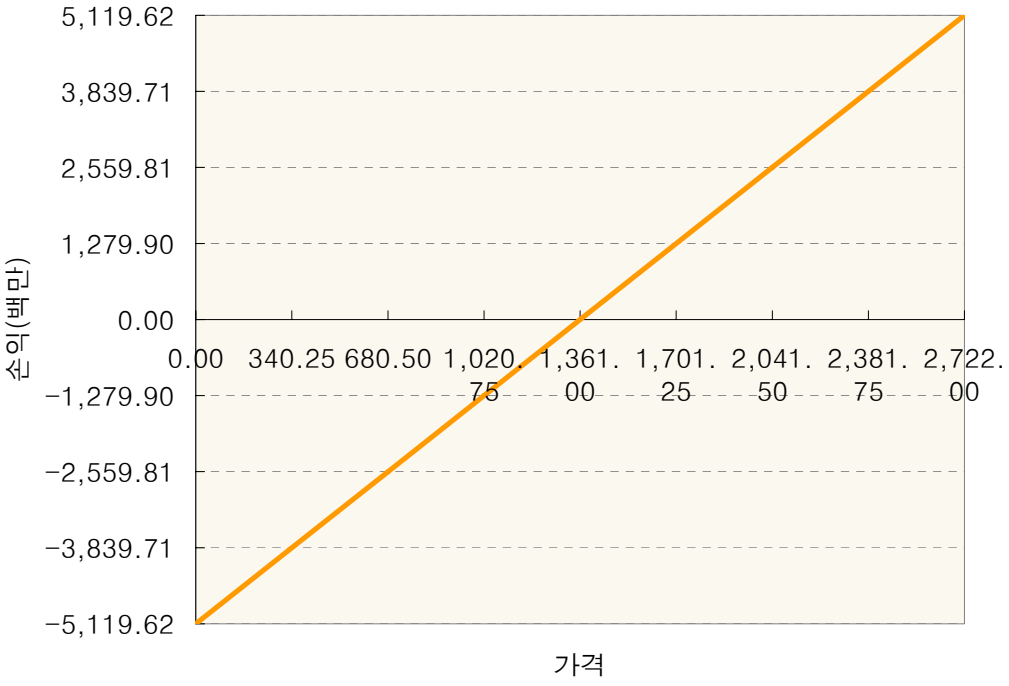




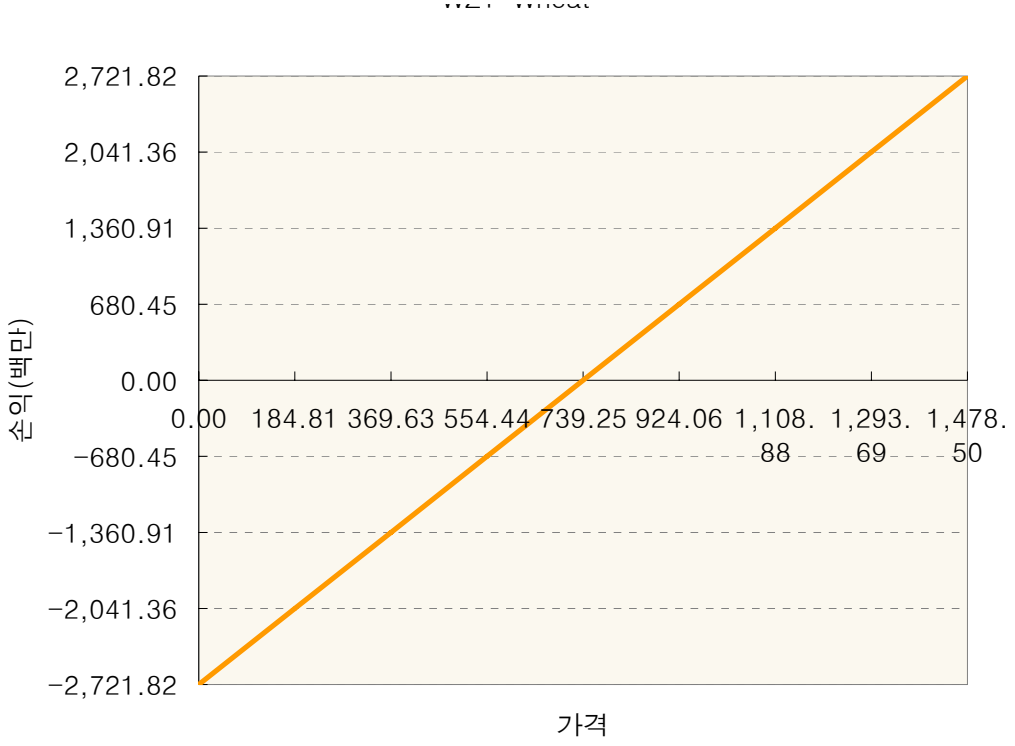
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	150
CTZ1	Cotton	78
CZ1	Corn	423
KCZ1	COFFEE"C"ELEC	136
SBV1	Sugar No11	169
SX1	Soybean	410
WZ1	Wheat	218

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,500