공시일	2011-07-15
기준일	2011-07-14

스마트코스피200인덱스1호(주식-파생형)(종)

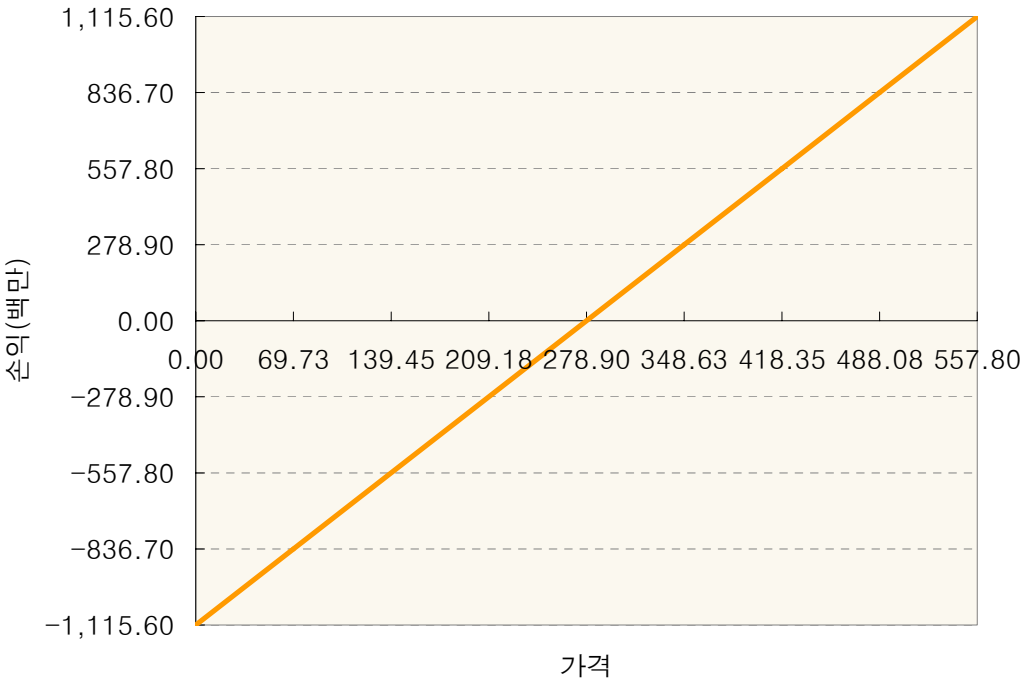
1. 계약금액

(단위:백만원)

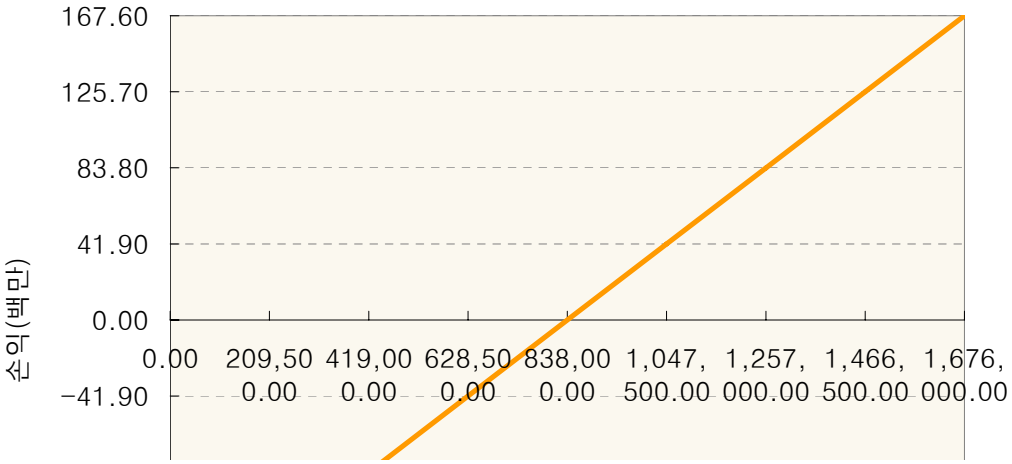
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,283	0	1,283	장내

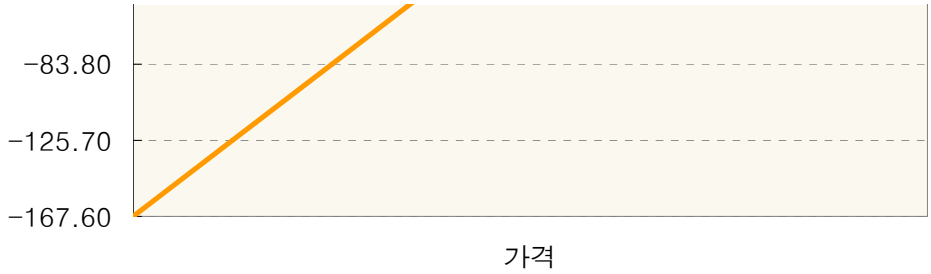
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							89
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-89	-89	-89	-89	-89	-89	-89
-5.33%	-59.3	-59.3	-59.3	-59.3	-59.3	-59.3	-59.3
-2.67%	-29.7	-29.7	-29.7	-29.7	-29.7	-29.7	-29.7
0%	0	0	0	0	0	0	0
2.67%	29.7	29.7	29.7	29.7	29.7	29.7	29.7
5.33%	59.3	59.3	59.3	59.3	59.3	59.3	59.3
8.00%	89	89	89	89	89	89	89
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.3	-13.3	-13.3	-13.3	-13.3	-13.3	-13.3
-5.33%	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9
-2.67%	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4
0%	0	0	0	0	0	0	0
2.67%	4.4	4.4	4.4	4.4	4.4	4.4	4.4
5.33%	8.9	8.9	8.9	8.9	8.9	8.9	8.9
8.00%	13.3	13.3	13.3	13.3	13.3	13.3	13.3

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

(단위:백만원)

95

공시일	2011-07-15
기준일	2011-07-14

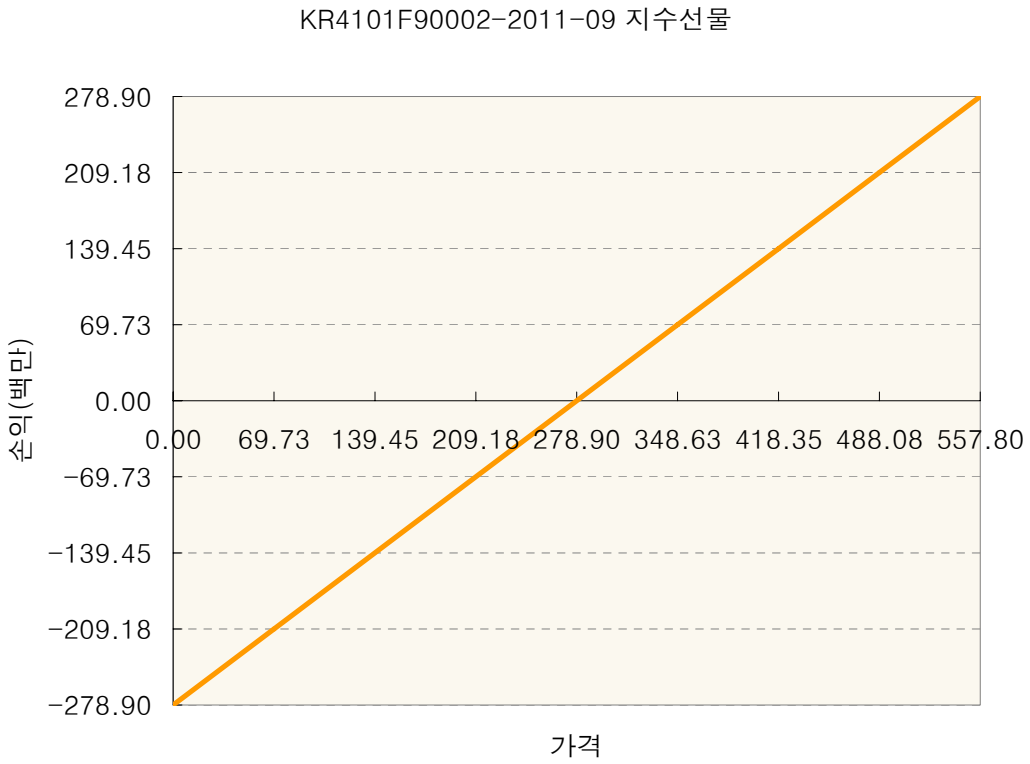
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	279	0	279	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 22

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2
-5.33%	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8
-2.67%	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4
0%	0	0	0	0	0	0	0
2.67%	7.4	7.4	7.4	7.4	7.4	7.4	7.4
5.33%	14.8	14.8	14.8	14.8	14.8	14.8	14.8
8.00%	22.2	22.2	22.2	22.2	22.2	22.2	22.2

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

20

공시일	2011-07-15
기준일	2011-07-14

달마다행복모(주식혼합-파생형)

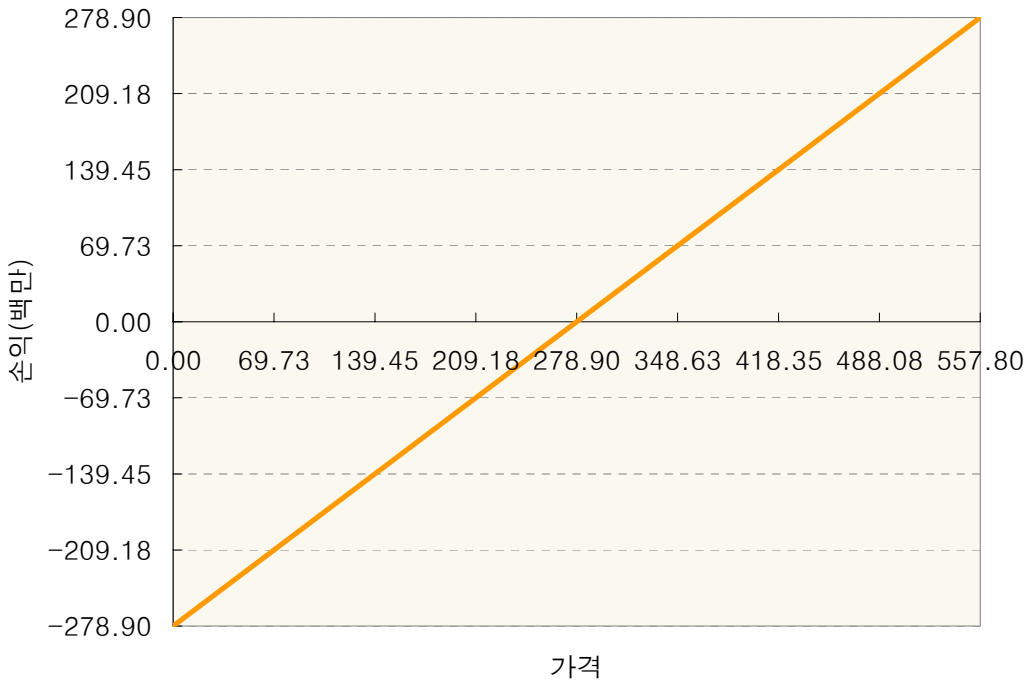
1. 계약금액

(단위:백만원)

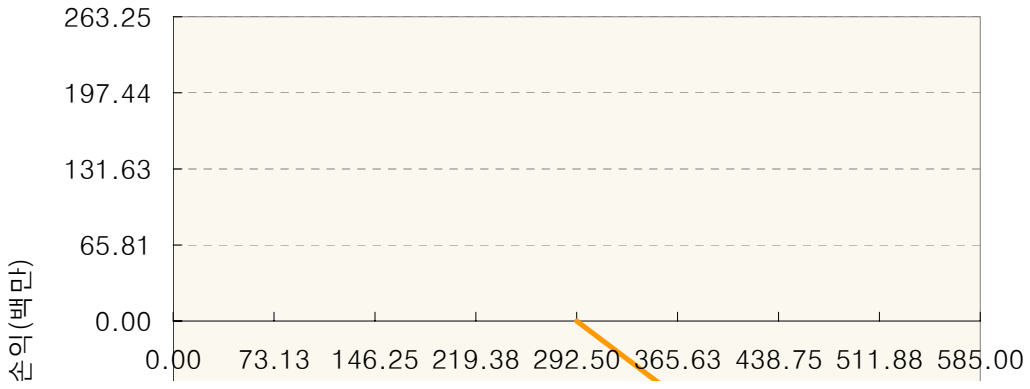
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	264	-264	장내
누계	유가증권	선물	279	0	279	장내
누계	유가증권	옵션	0	263	-263	장내

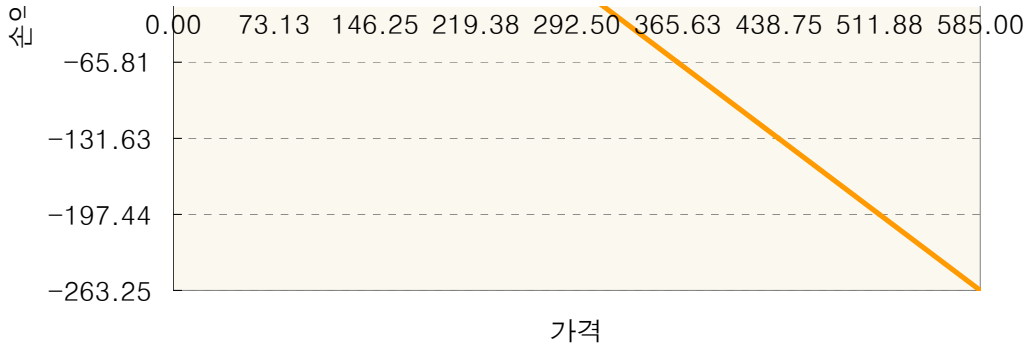
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F82924-2011-08 콜292.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 22

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2
-5.33%	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8
-2.67%	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4
0%	0	0	0	0	0	0	0
2.67%	7.4	7.4	7.4	7.4	7.4	7.4	7.4
5.33%	14.8	14.8	14.8	14.8	14.8	14.8	14.8
8.00%	22.2	22.2	22.2	22.2	22.2	22.2	22.2

KR4201F829 2011-08 콜292.5 10

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.4	1.4	1.4	1.4	1.4	1.3	1.3
-5.33%	1.4	1.4	1.4	1.3	1.2	1.1	1
-2.67%	1.3	1.2	1.1	0.9	0.7	0.5	0.3
0%	0.8	0.6	0.3	0	-0.3	-0.7	-1
2.67%	-0.5	-0.9	-1.4	-1.8	-2.2	-2.7	-3.1
5.33%	-3.3	-3.8	-4.3	-4.7	-5.2	-5.7	-6.2
8.00%	-7.6	-8	-8.4	-8.9	-9.3	-9.7	-10.2

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

(단위:백만원)

28

공시일	2011-07-15
기준일	2011-07-14

BEST인덱스플러스알파1호(주식-파생형)(종)

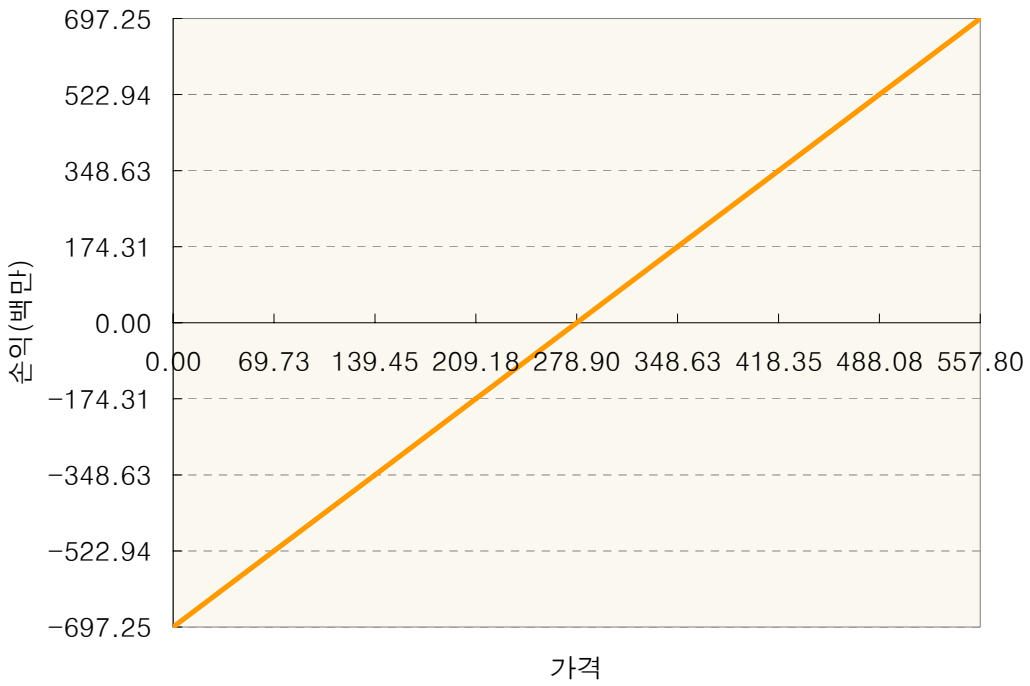
1. 계약금액

(단위:백만원)

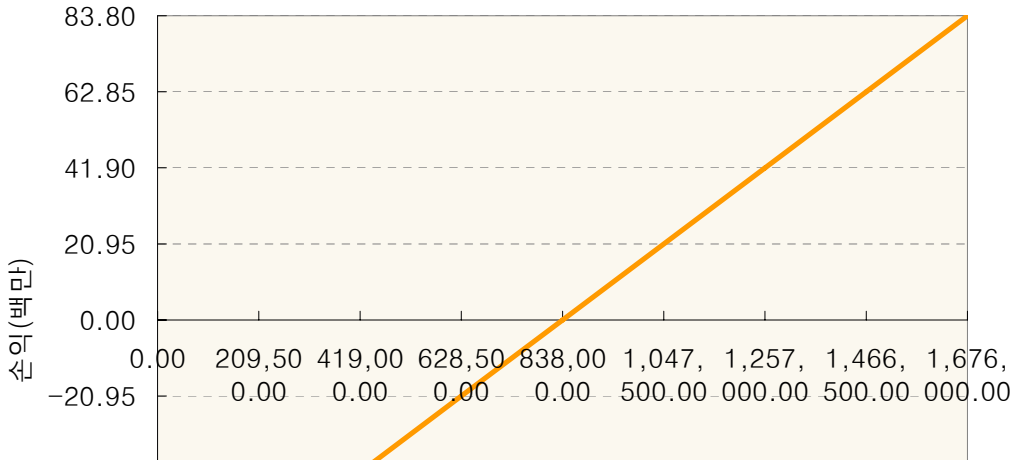
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	781	0	781	장내

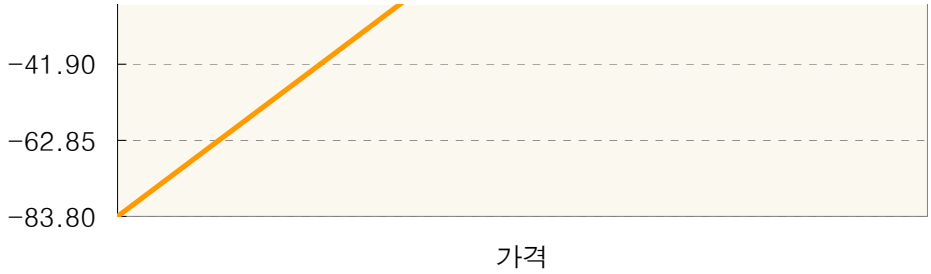
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 56

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-55.6	-55.6	-55.6	-55.6	-55.6	-55.6	-55.6
-5.33%	-37.1	-37.1	-37.1	-37.1	-37.1	-37.1	-37.1
-2.67%	-18.5	-18.5	-18.5	-18.5	-18.5	-18.5	-18.5
0%	0	0	0	0	0	0	0
2.67%	18.5	18.5	18.5	18.5	18.5	18.5	18.5
5.33%	37.1	37.1	37.1	37.1	37.1	37.1	37.1
8.00%	55.6	55.6	55.6	55.6	55.6	55.6	55.6

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.6	-6.6	-6.6	-6.6	-6.6	-6.6	-6.6
-5.33%	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4
-2.67%	-2.2	-2.2	-2.2	-2.2	-2.2	-2.2	-2.2
0%	0	0	0	0	0	0	0
2.67%	2.2	2.2	2.2	2.2	2.2	2.2	2.2
5.33%	4.4	4.4	4.4	4.4	4.4	4.4	4.4
8.00%	6.6	6.6	6.6	6.6	6.6	6.6	6.6

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

(단위:백만원)

58

공시일	2011-07-15
기준일	2011-07-14

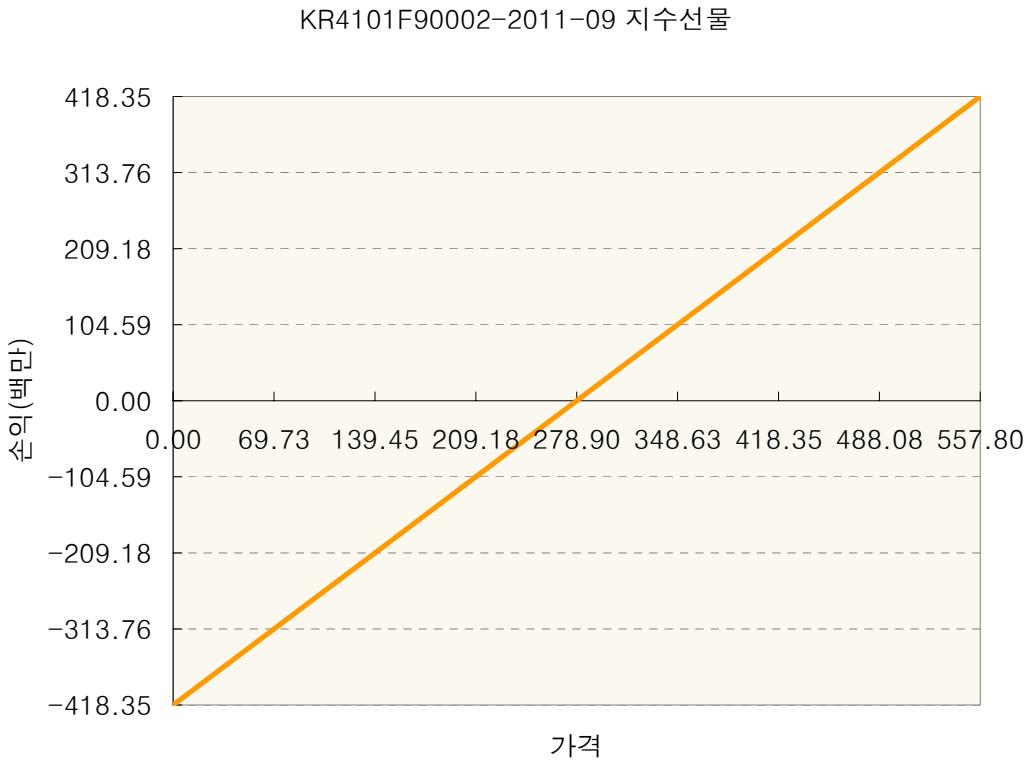
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	418	0	418	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 33

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-33.4	-33.4	-33.4	-33.4	-33.4	-33.4	-33.4
-5.33%	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2	-22.2
-2.67%	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1
0%	0	0	0	0	0	0	0
2.67%	11.1	11.1	11.1	11.1	11.1	11.1	11.1
5.33%	22.2	22.2	22.2	22.2	22.2	22.2	22.2
8.00%	33.4	33.4	33.4	33.4	33.4	33.4	33.4

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

(단위:백만원)

31

공시일	2011-07-15
기준일	2011-07-14

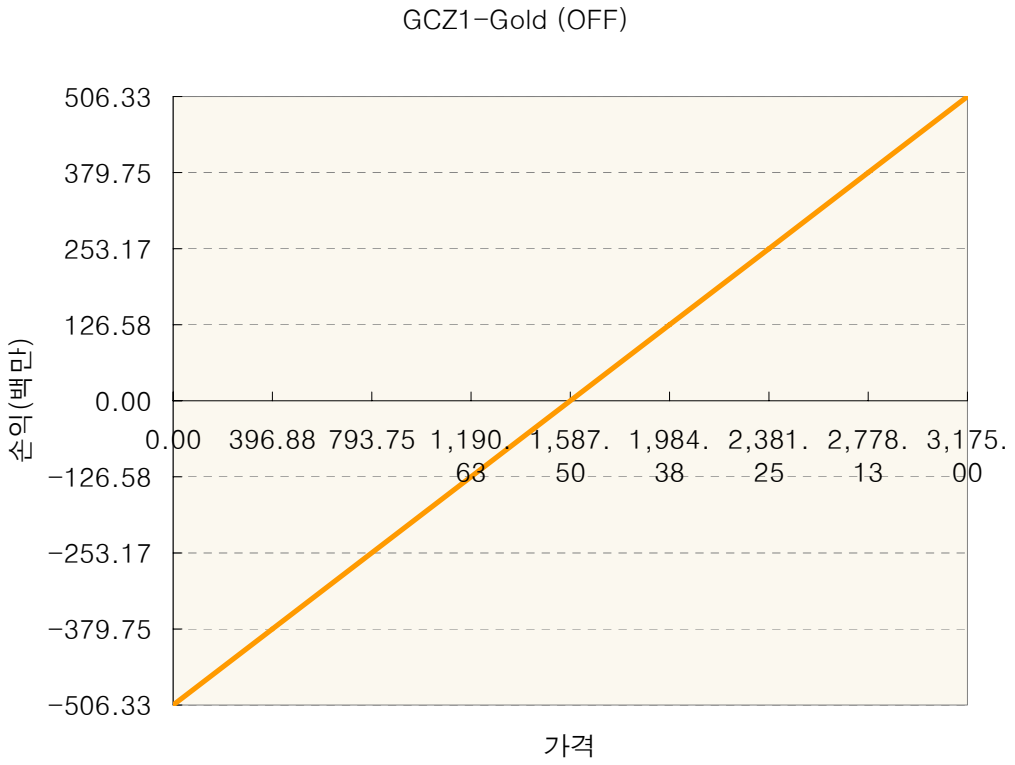
메탈인덱스플러스모(채권-파생형)

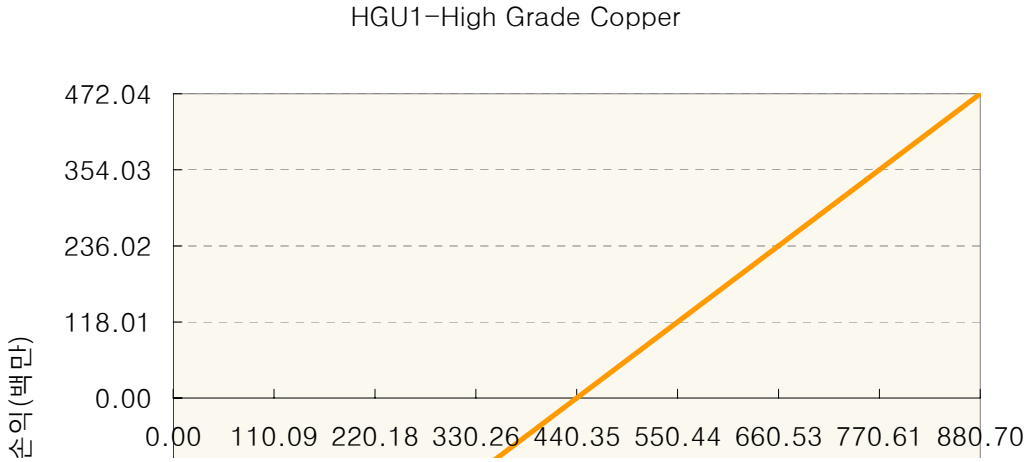
1. 계약금액

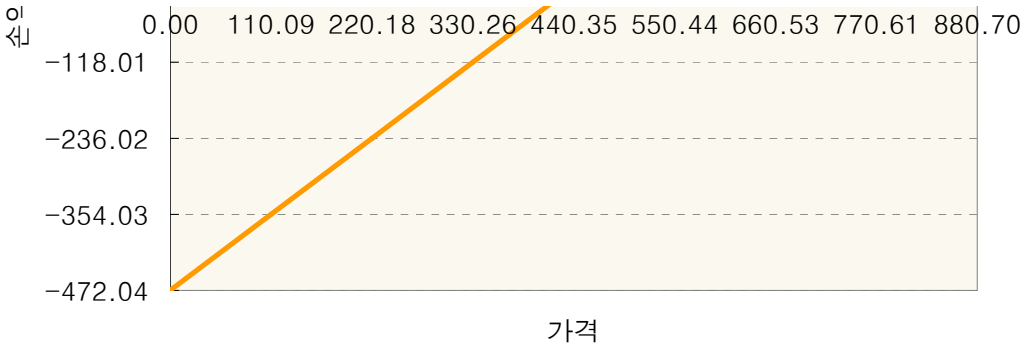
(단위:백만원)

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	2,380	483	1,897	

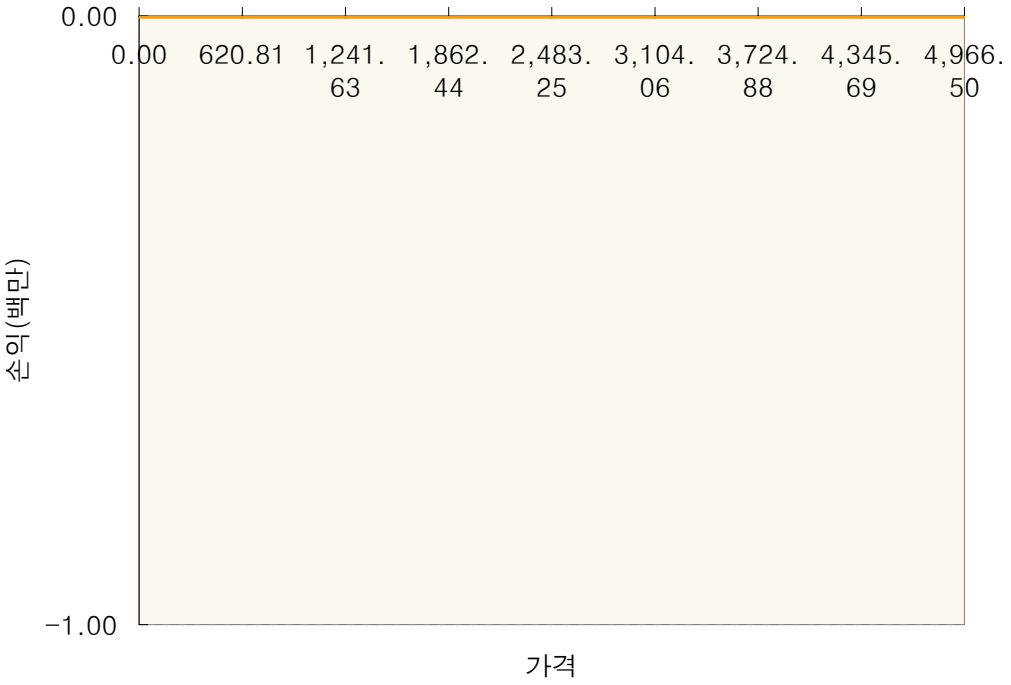
2. 만기시점의 손익구조



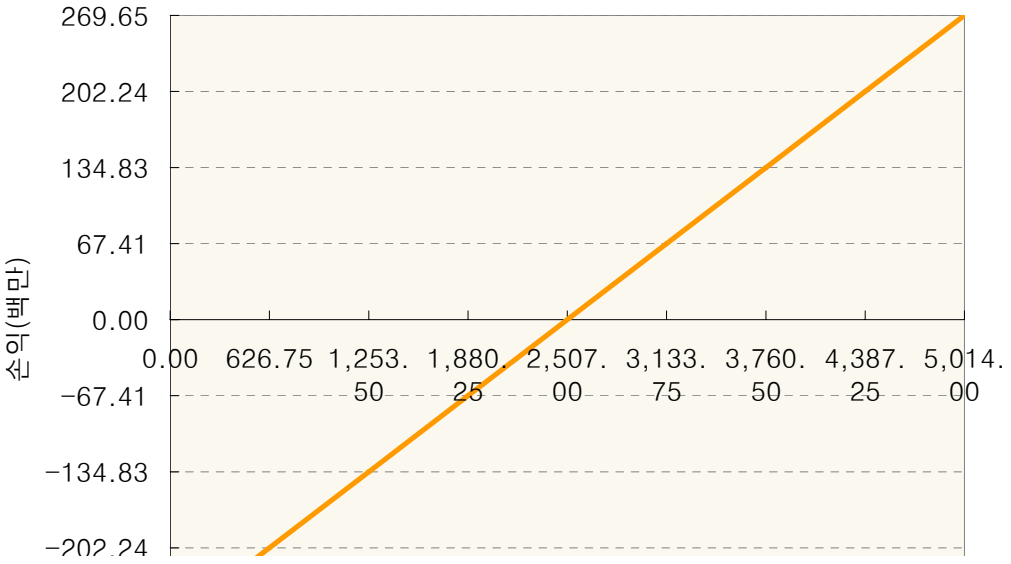


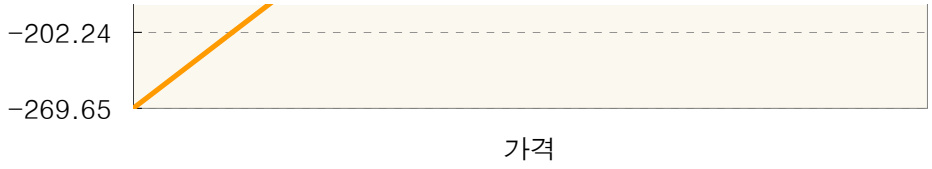


LAN1-LME Aluminum

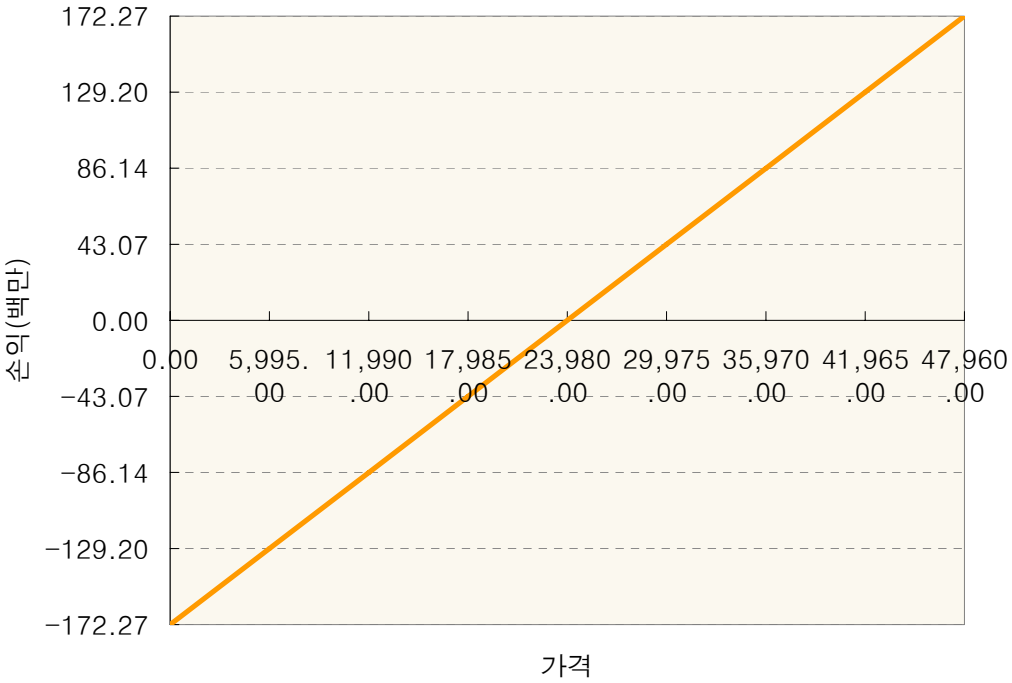


LAU1-LME Aluminum

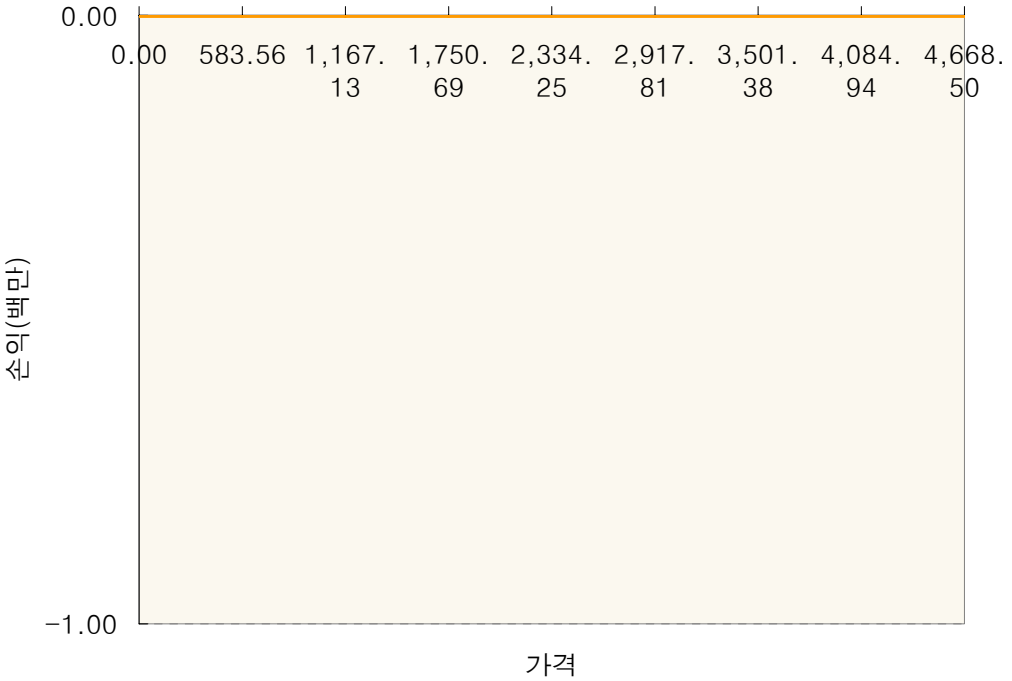




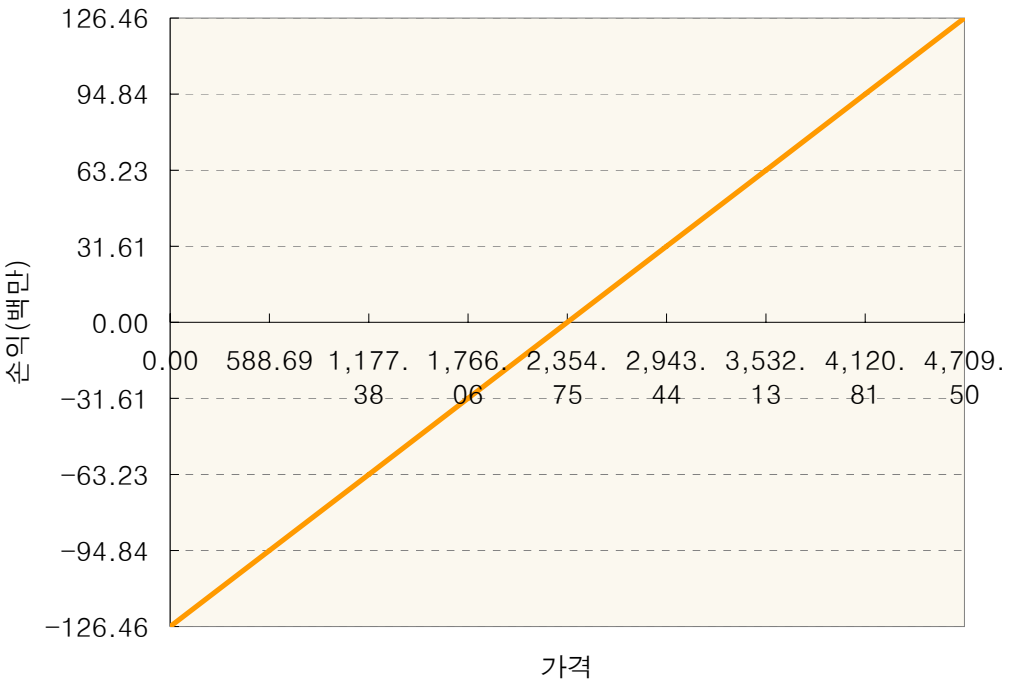
LNV1-LME Nickel



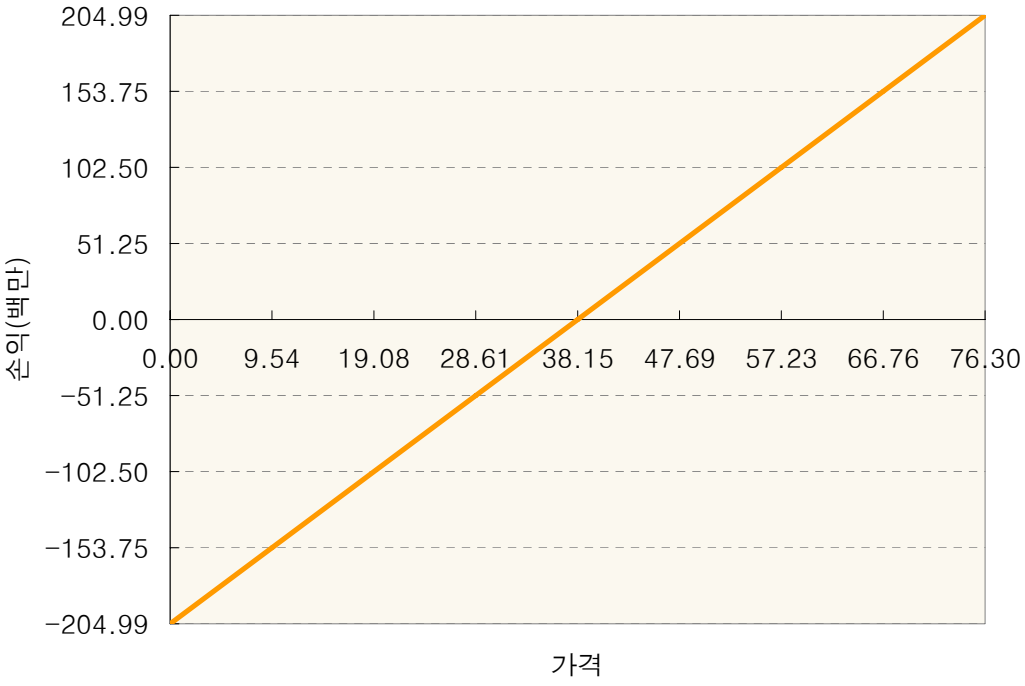
LXN1-LME Zinc



LXU1-LME Zinc

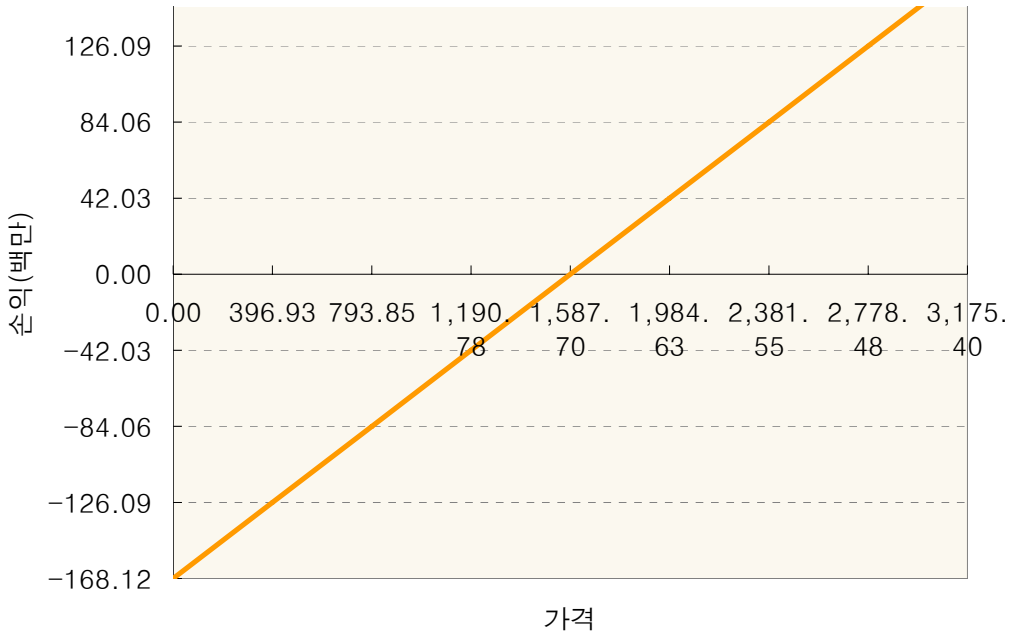


SIU1-Comex Silver

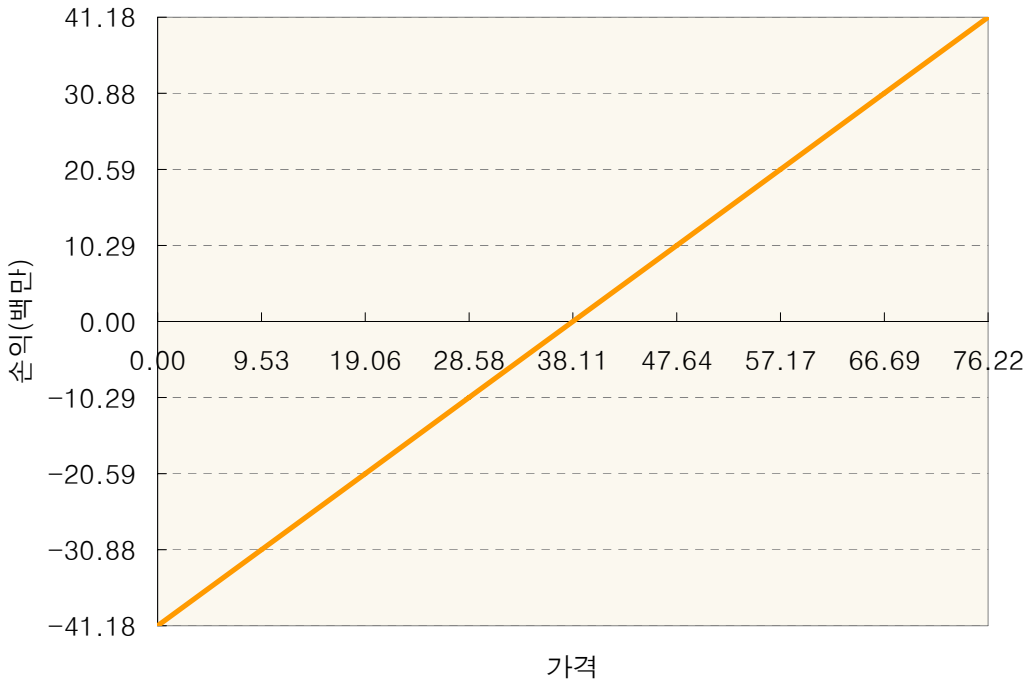


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	41
HGU1	High Grade Copper	38
LAN1	LME Aluminum	3
LAU1	LME Aluminum	22
LNV1	LME Nickel	14
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	16
XGZ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

193

공시일	2011-07-15
기준일	2011-07-14

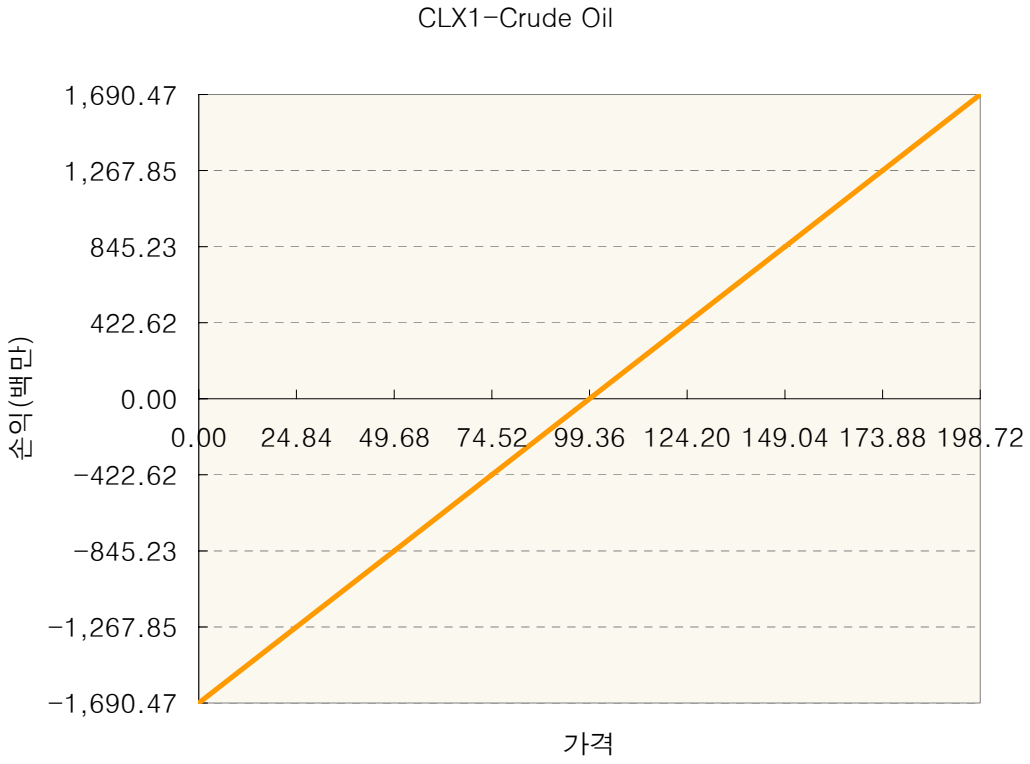
에너지인덱스플러스모(채권-파생형)

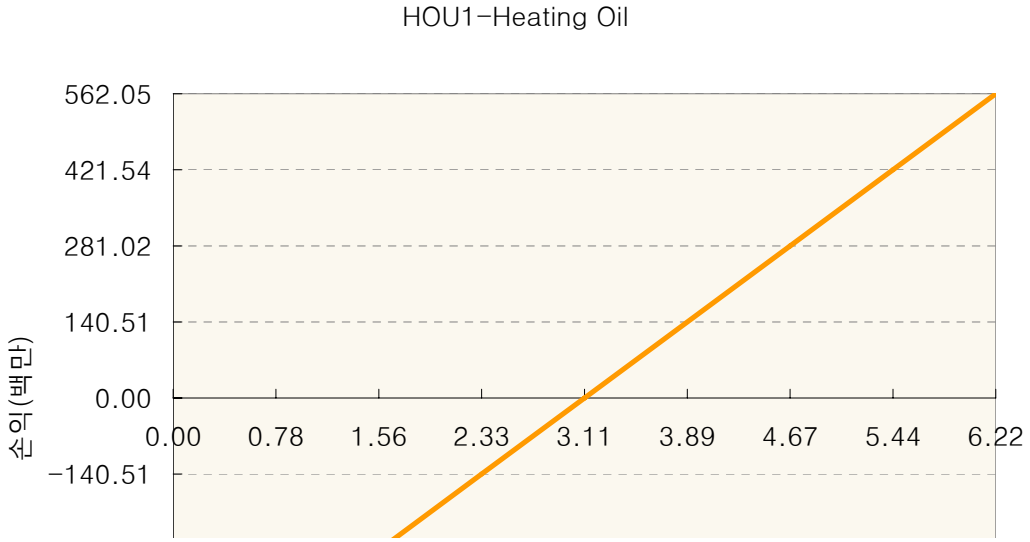
1. 계약금액

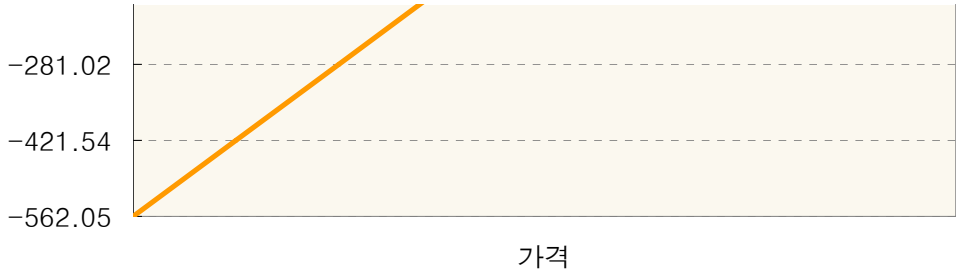
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,753	0	3,753	

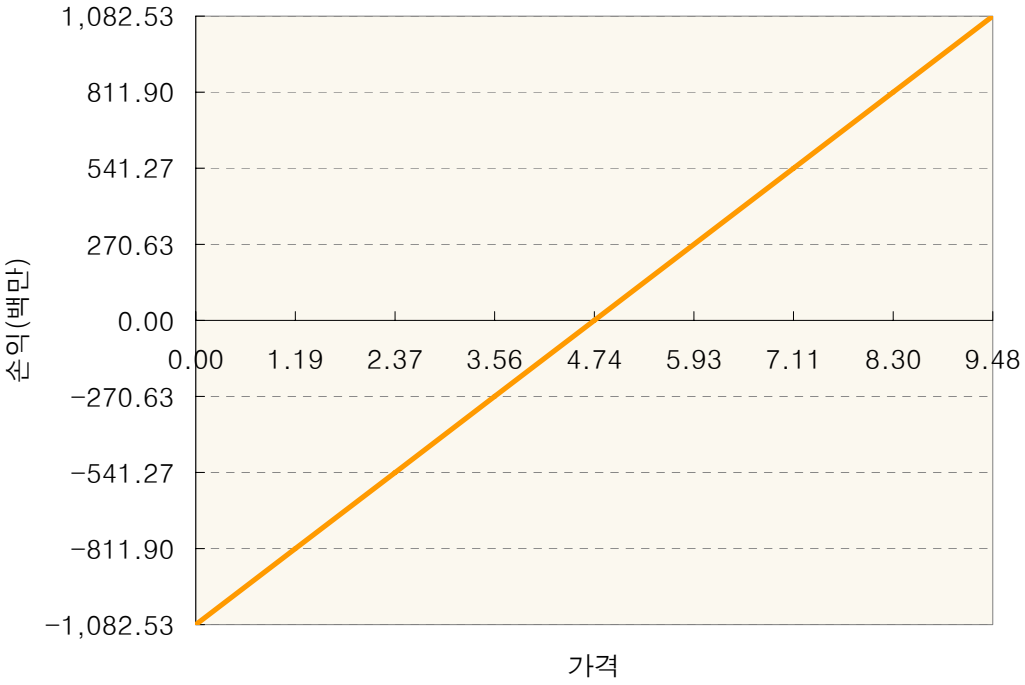
2. 만기시점의 손익구조



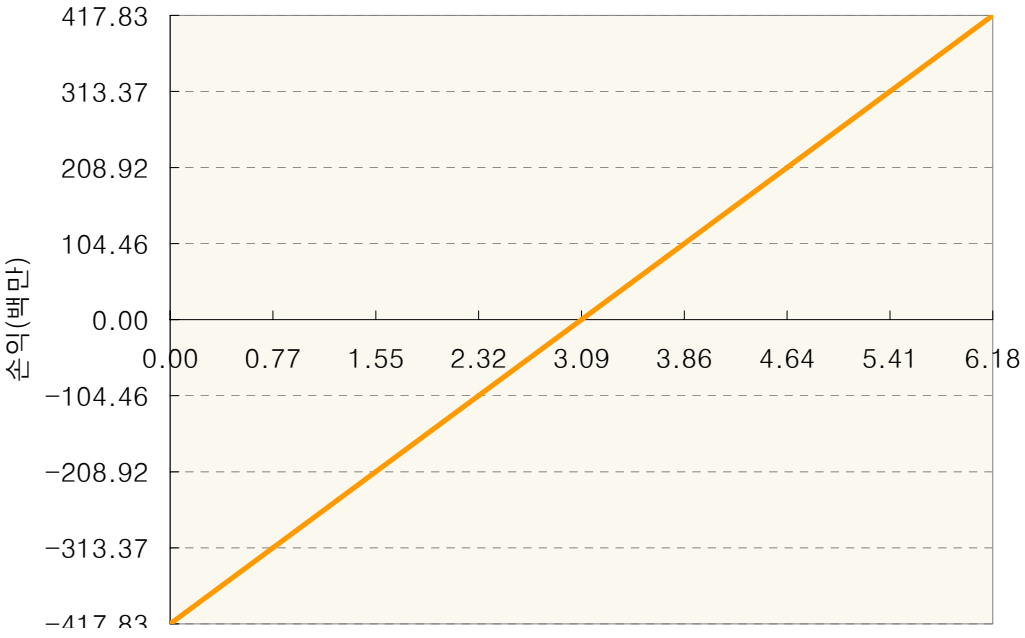


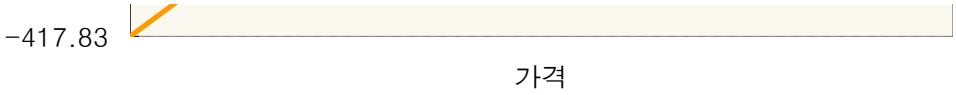


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	135
HOU1	Heating Oil	45
NGZ1	Natural Gas	87
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	495

공시일	2011-07-15
기준일	2011-07-14

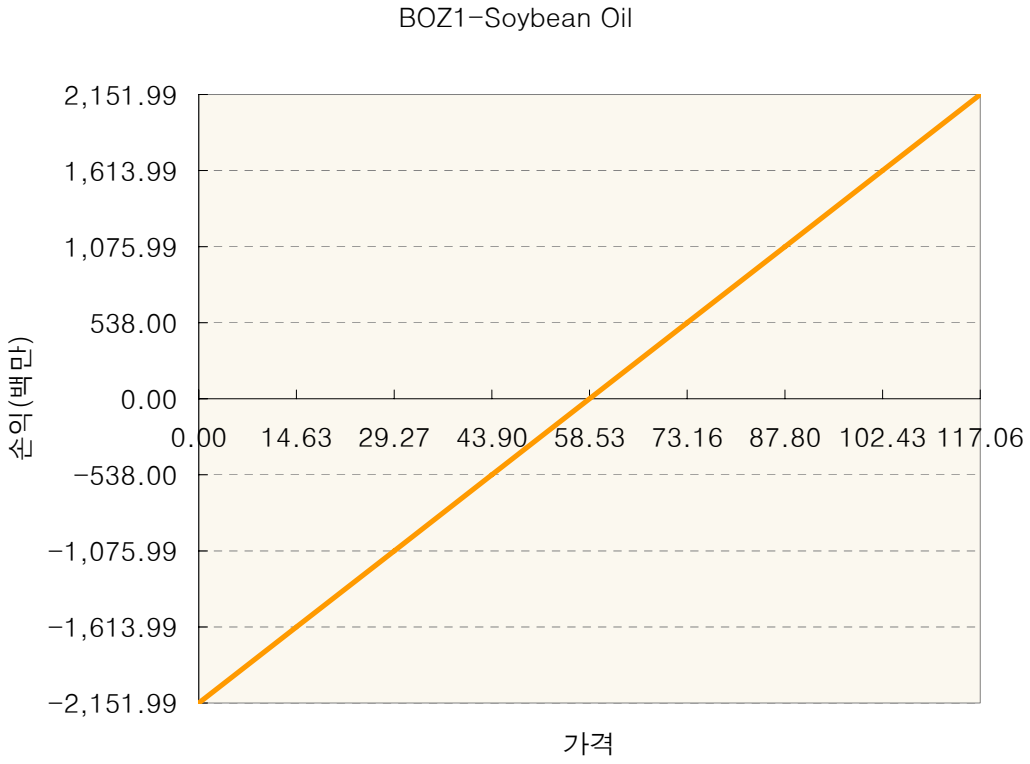
애그리컬쳐인덱스플러스모(채권-파생형)

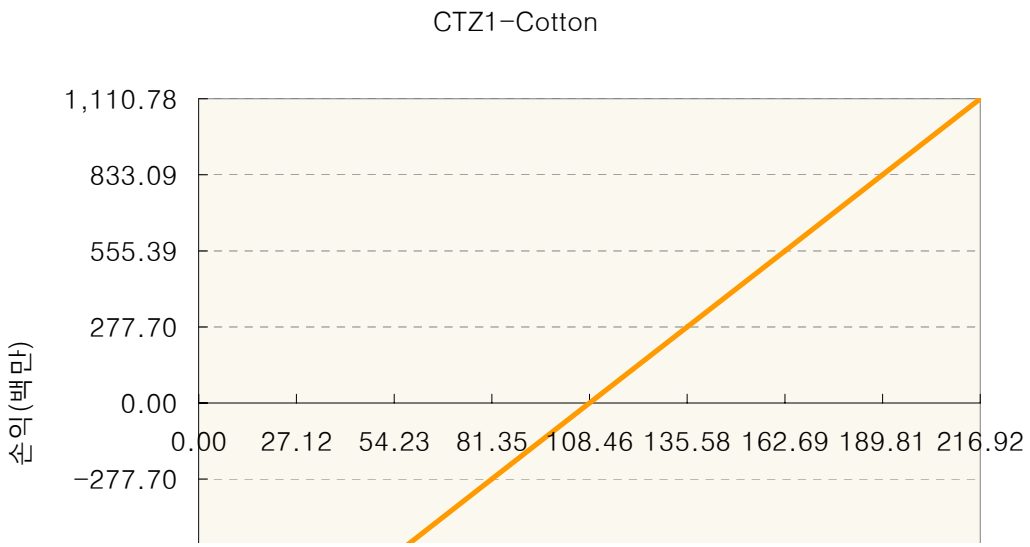
1. 계약금액

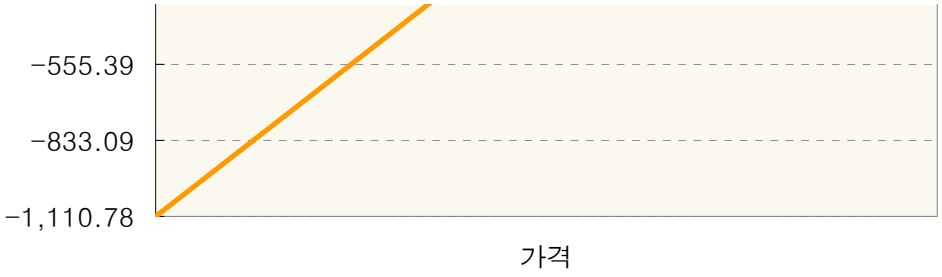
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,787	0	21,787	

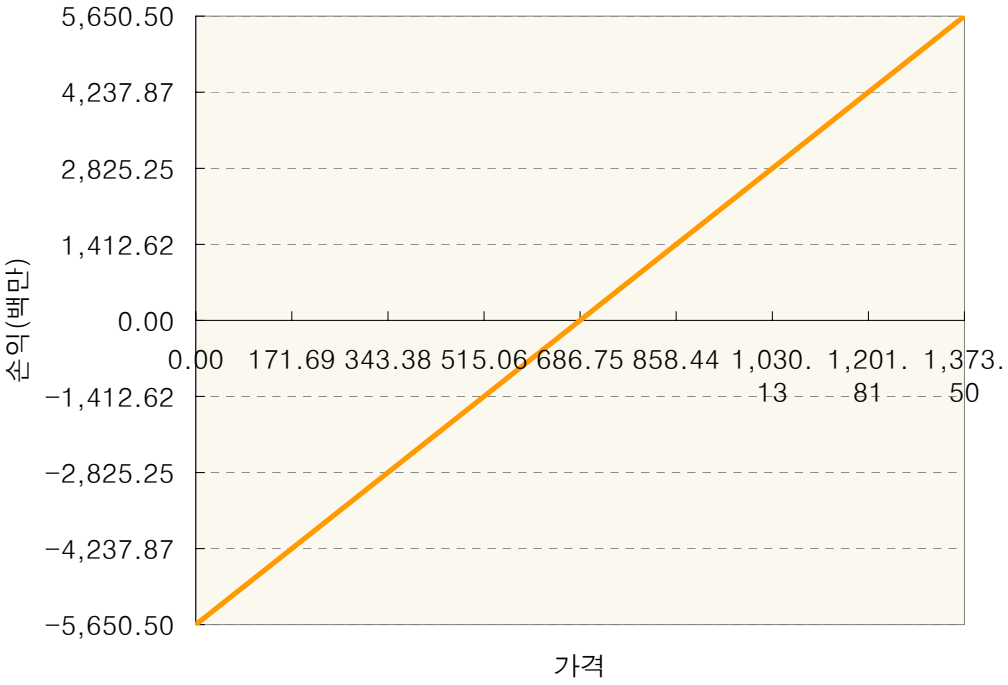
2. 만기시점의 손익구조



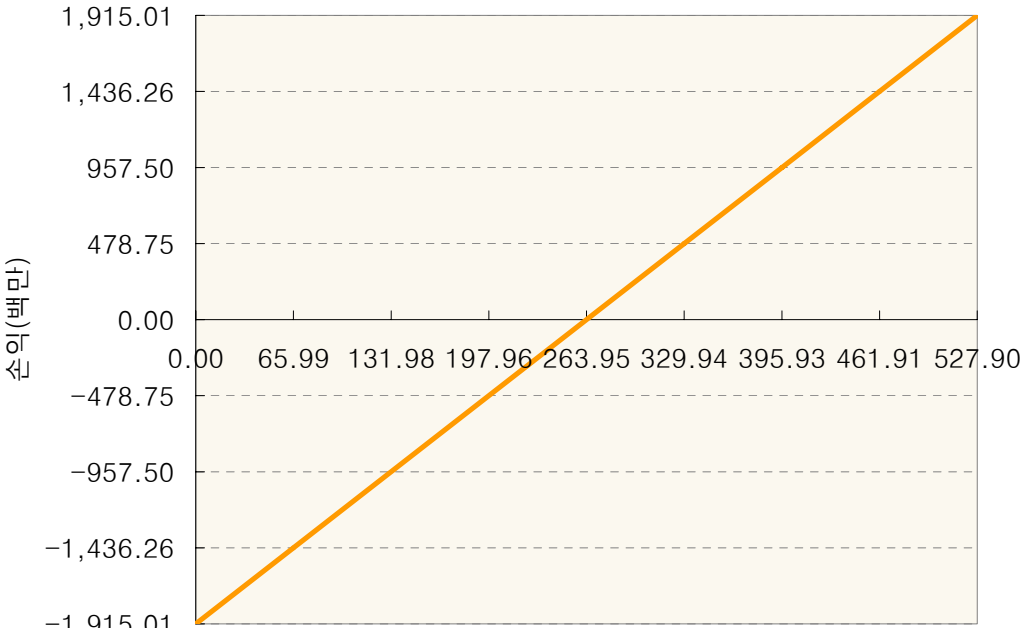


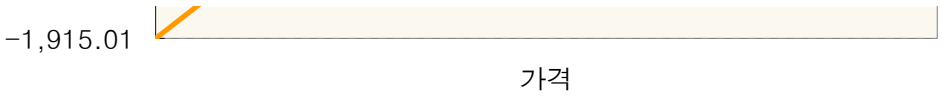


CU1-Corn

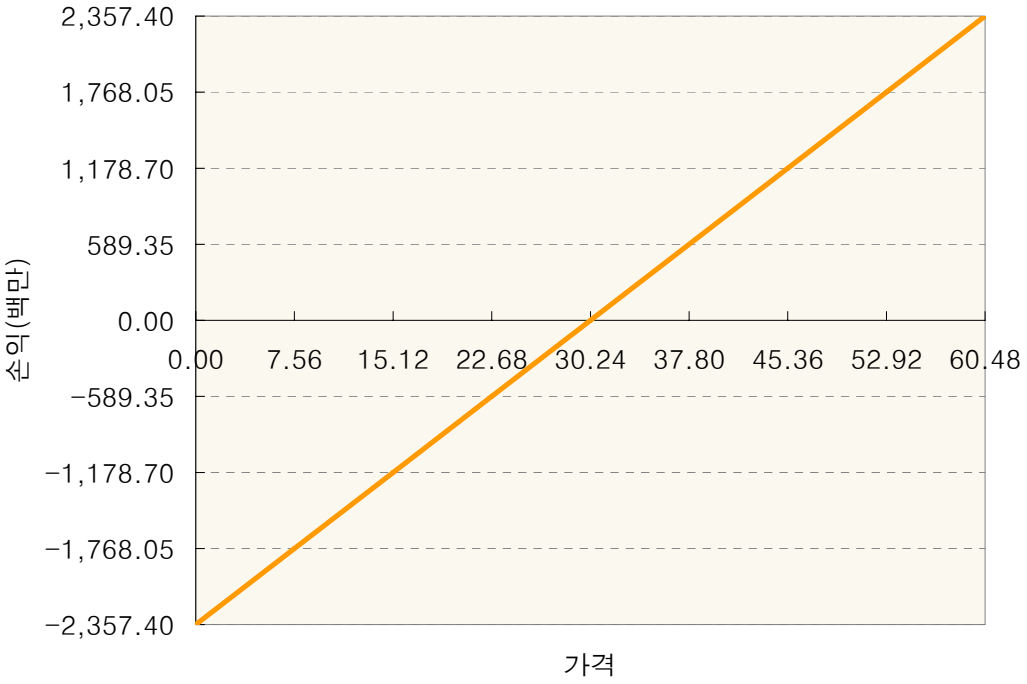


KCU1-COFFEE"C"ELEC

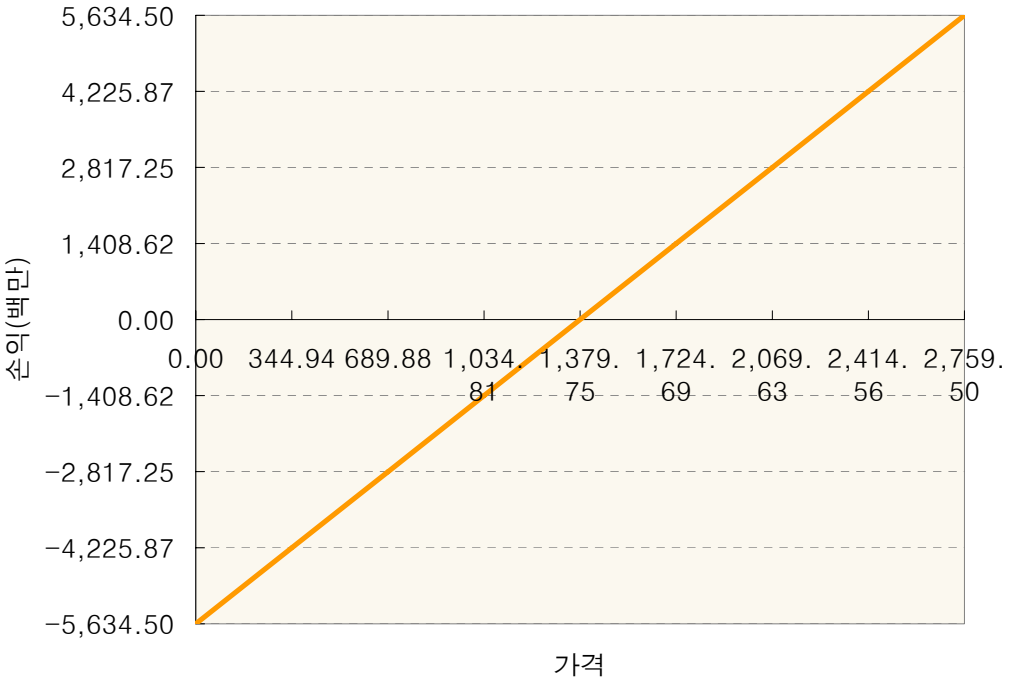




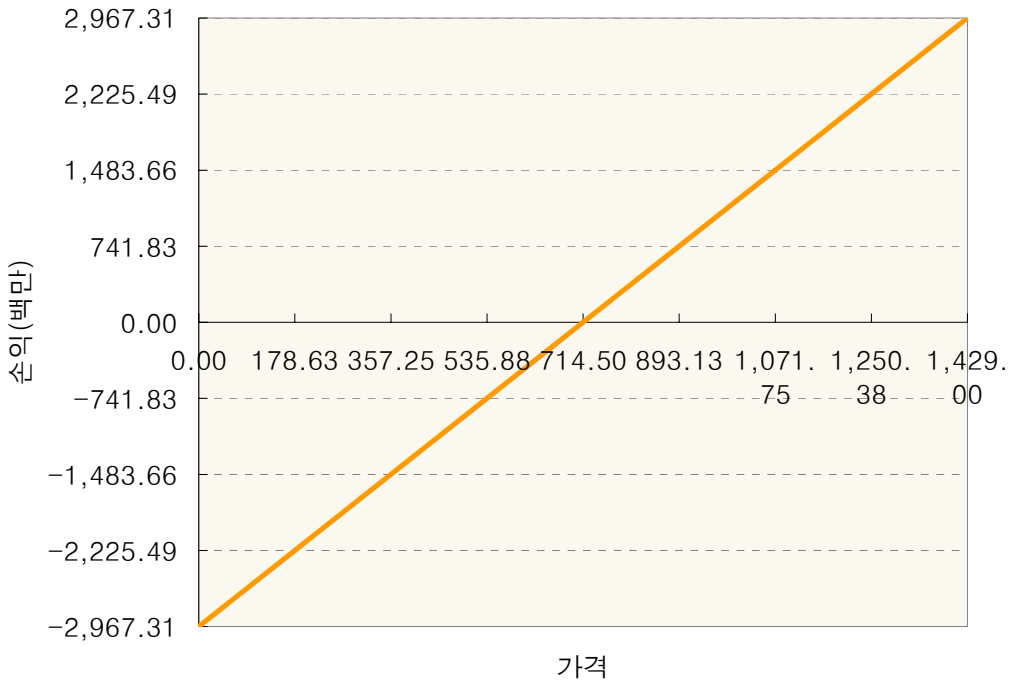
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	172
CTZ1	Cotton	89
CU1	Corn	452
KCU1	COFFEE"C"ELEC	153
SBV1	Sugar No11	189
SX1	Soybean	451
WU1	Wheat	237

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,903