공시일	2011-07-18
기준일	2011-07-15

스마트코스피200인덱스1호(주식-파생형)(종)

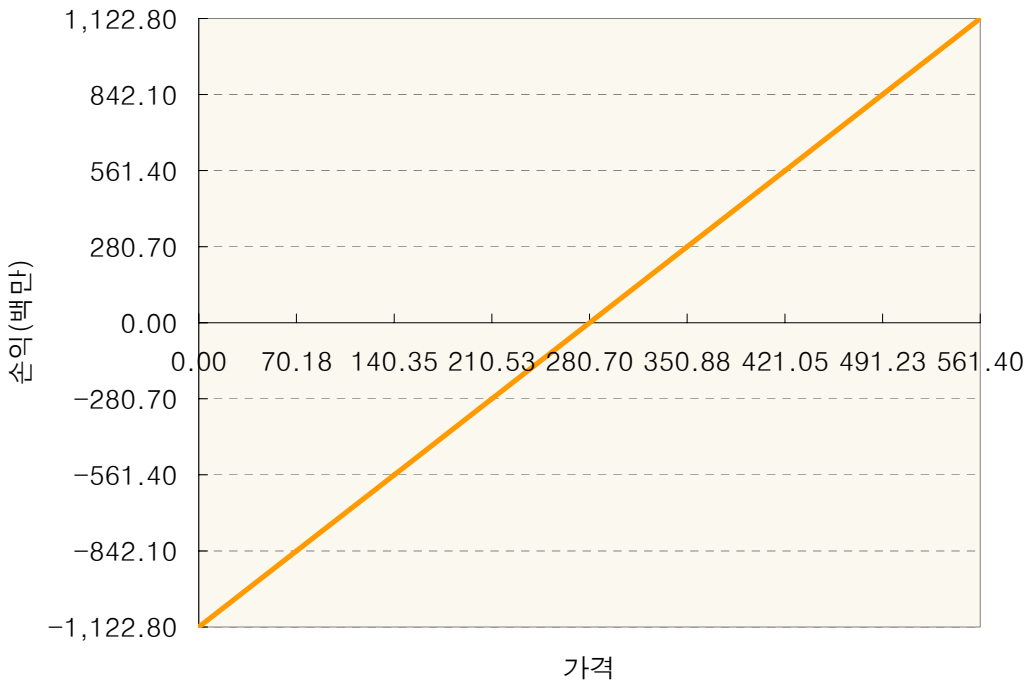
1. 계약금액

(단위:백만원)

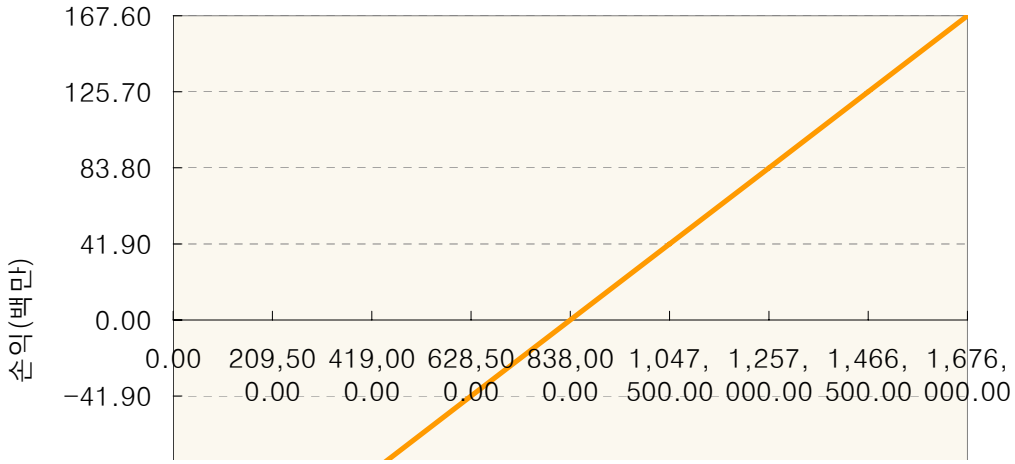
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,290	0	1,290	장내

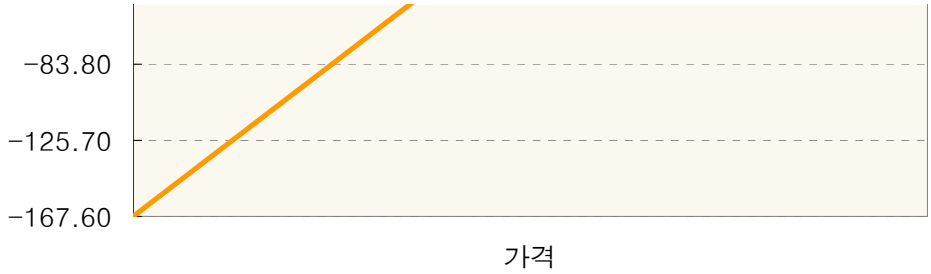
2. 만기시점의 손익구조

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%	-89.5	-89.5	-89.5	-89.5	-89.5	-89.5	-89.5
-5.33%	-59.6	-59.6	-59.6	-59.6	-59.6	-59.6	-59.6
-2.67%	-29.8	-29.8	-29.8	-29.8	-29.8	-29.8	-29.8
0%	0	0	0	0	0	0	0
2.67%	29.8	29.8	29.8	29.8	29.8	29.8	29.8
5.33%	59.6	59.6	59.6	59.6	59.6	59.6	59.6
8.00%	89.5	89.5	89.5	89.5	89.5	89.5	89.5
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)

96

공시일	2011-07-18
기준일	2011-07-15

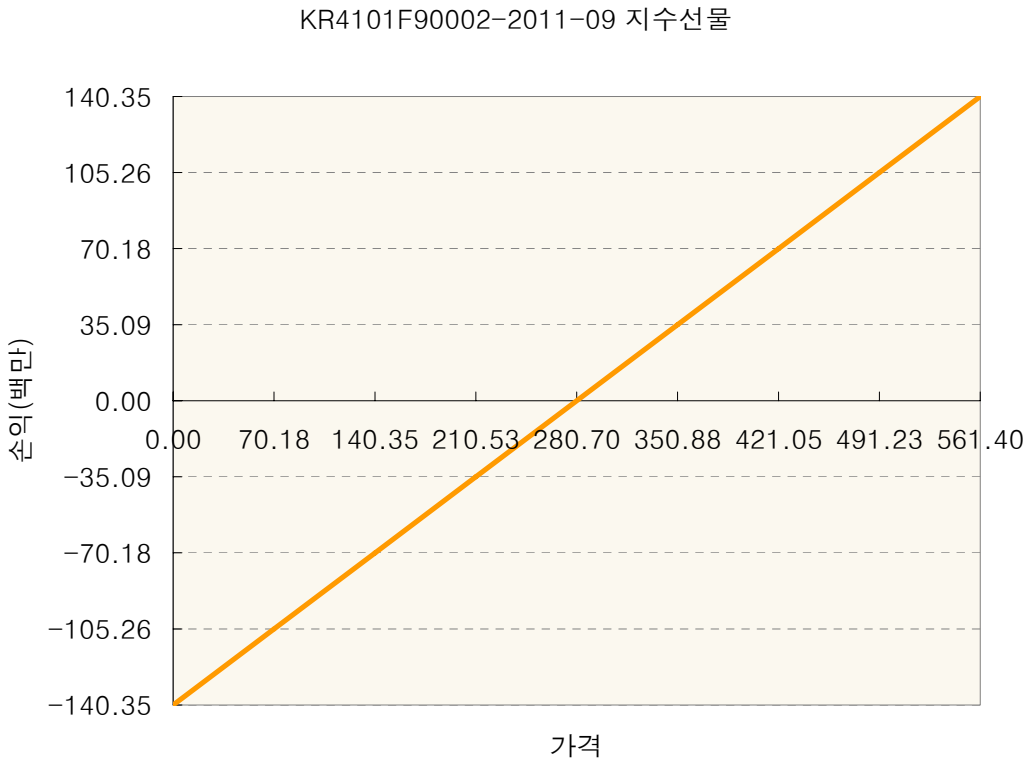
모멘텀이머징마켓1호(주식혼합-파생형)(종)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	140	-140	장내
누계	유가증권	선물	140	0	140	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2
-5.33%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
-2.67%	-3.7	-3.7	-3.7	-3.7	-3.7	-3.7	-3.7
0%	0	0	0	0	0	0	0
2.67%	3.7	3.7	3.7	3.7	3.7	3.7	3.7
5.33%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
8.00%	11.2	11.2	11.2	11.2	11.2	11.2	11.2

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

공시일	2011-07-18
기준일	2011-07-15

달마다행복모(주식혼합-파생형)

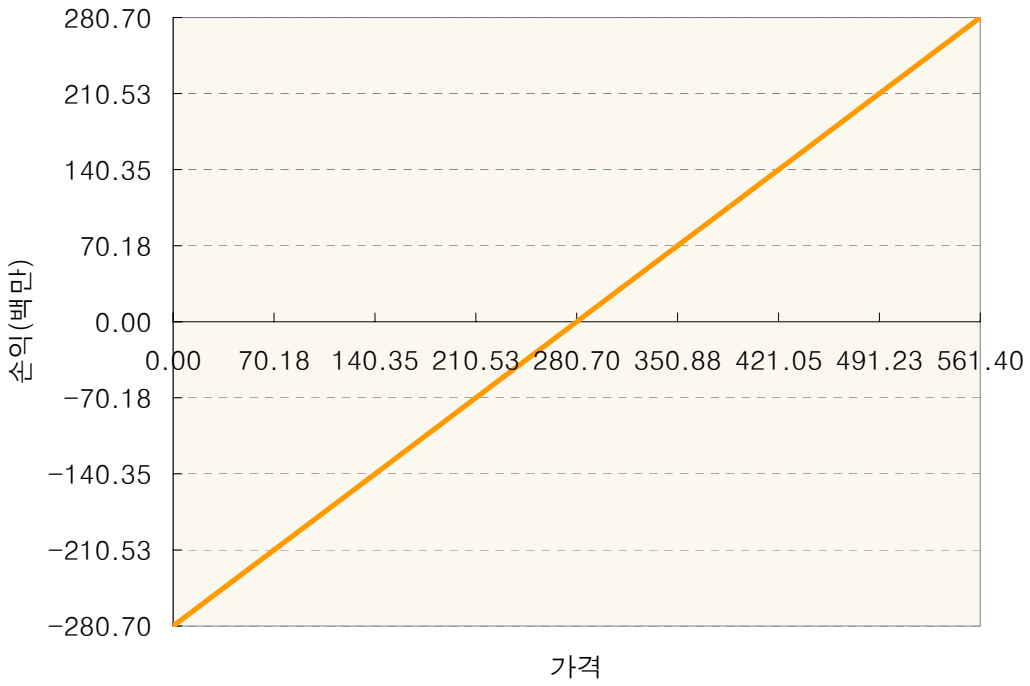
1. 계약금액

(단위:백만원)

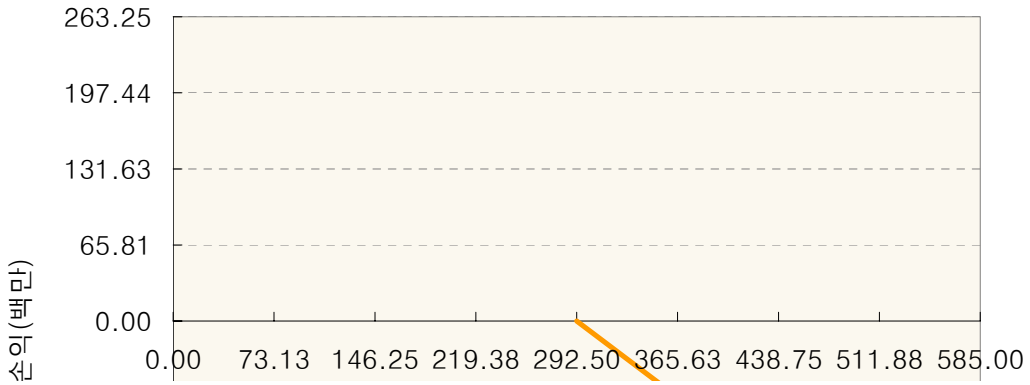
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	281	0	281	장내
누계	유가증권	옵션	0	263	-263	장내

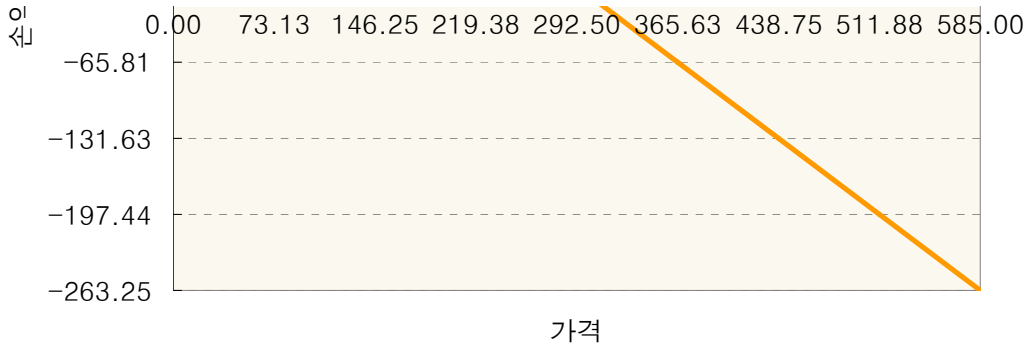
2. 만기시점의 손익구조

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%	-22.4	-22.4	-22.4	-22.4	-22.4	-22.4	-22.4
-5.33%	-14.9	-14.9	-14.9	-14.9	-14.9	-14.9	-14.9
-2.67%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
0%	0	0	0	0	0	0	0
2.67%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
5.33%	14.9	14.9	14.9	14.9	14.9	14.9	14.9
8.00%	22.4	22.4	22.4	22.4	22.4	22.4	22.4

KR4201F829 2011-08 콜292.5 11

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.6	1.6	1.6	1.6	1.5	1.5	1.4
-5.33%	1.6	1.5	1.5	1.4	1.3	1.2	1.1
-2.67%	1.4	1.3	1.2	1	0.8	0.6	0.3
0%	0.9	0.6	0.3	0	-0.3	-0.7	-1
2.67%	-0.7	-1.1	-1.6	-2	-2.4	-2.9	-3.3
5.33%	-3.8	-4.3	-4.7	-5.2	-5.7	-6.1	-6.6
8.00%	-8.5	-8.9	-9.3	-9.6	-10	-10.4	-10.8

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

(단위:백만원)

29

공시일	2011-07-18
기준일	2011-07-15

BEST인덱스플러스알파1호(주식-파생형)(종)

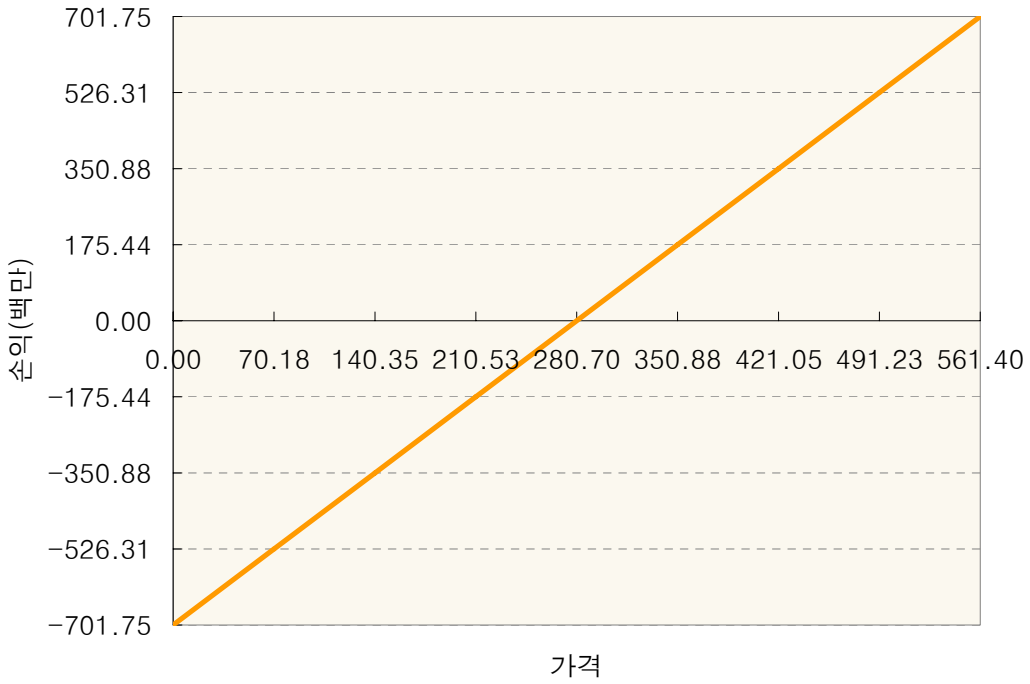
1. 계약금액

(단위:백만원)

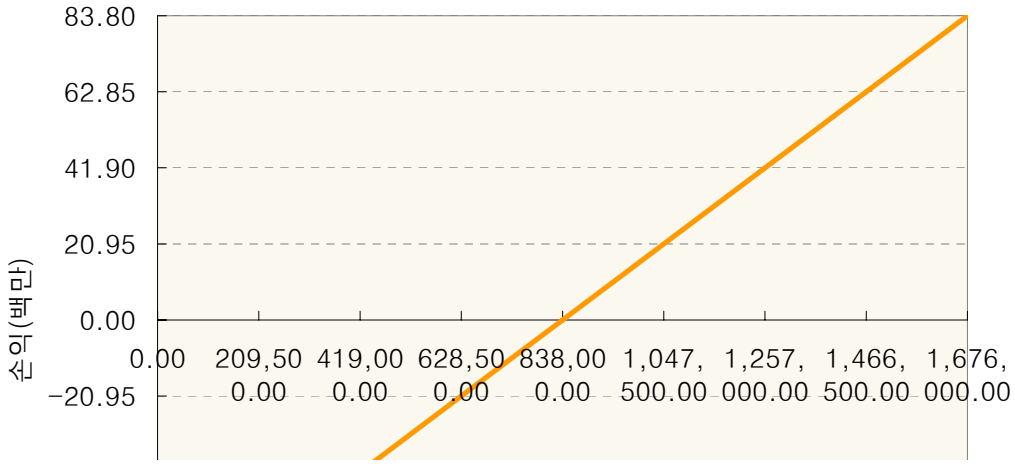
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	786	0	786	장내

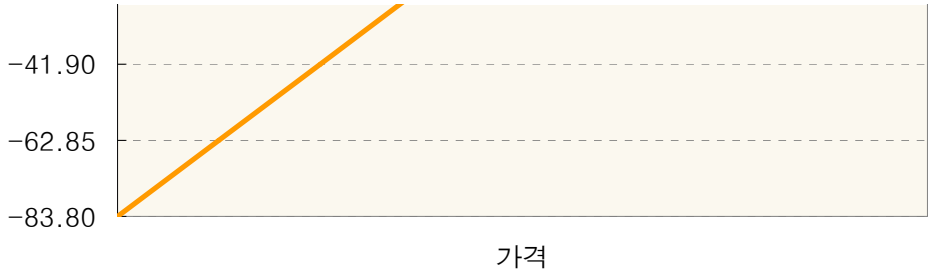
2. 만기시점의 손익구조

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%	-55.9	-55.9	-55.9	-55.9	-55.9	-55.9	-55.9
-5.33%	-37.3	-37.3	-37.3	-37.3	-37.3	-37.3	-37.3
-2.67%	-18.6	-18.6	-18.6	-18.6	-18.6	-18.6	-18.6
0%	0	0	0	0	0	0	0
2.67%	18.6	18.6	18.6	18.6	18.6	18.6	18.6
5.33%	37.3	37.3	37.3	37.3	37.3	37.3	37.3
8.00%	55.9	55.9	55.9	55.9	55.9	55.9	55.9

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7
-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%	6.7	6.7	6.7	6.7	6.7	6.7	6.7

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

(단위:백만원)

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공시일	2011-07-18
기준일	2011-07-15

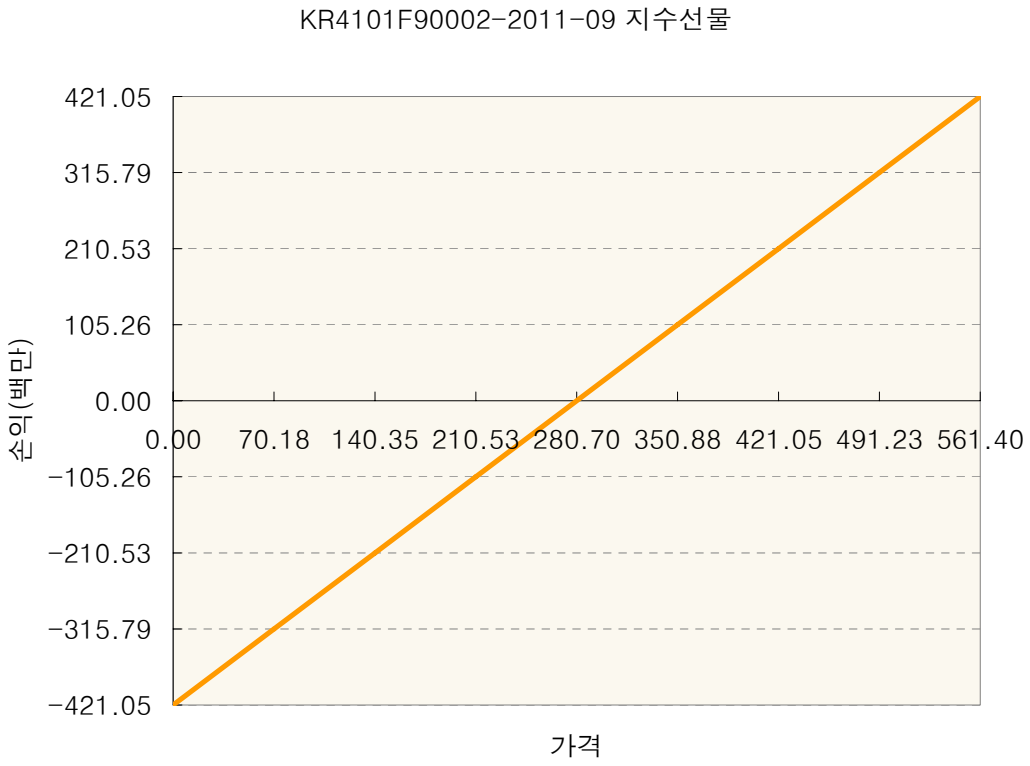
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	421	0	421	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 34

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-33.6	-33.6	-33.6	-33.6	-33.6	-33.6	-33.6
-5.33%	-22.4	-22.4	-22.4	-22.4	-22.4	-22.4	-22.4
-2.67%	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2
0%	0	0	0	0	0	0	0
2.67%	11.2	11.2	11.2	11.2	11.2	11.2	11.2
5.33%	22.4	22.4	22.4	22.4	22.4	22.4	22.4
8.00%	33.6	33.6	33.6	33.6	33.6	33.6	33.6

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

(단위:백만원)

31

공시일	2011-07-18
기준일	2011-07-15

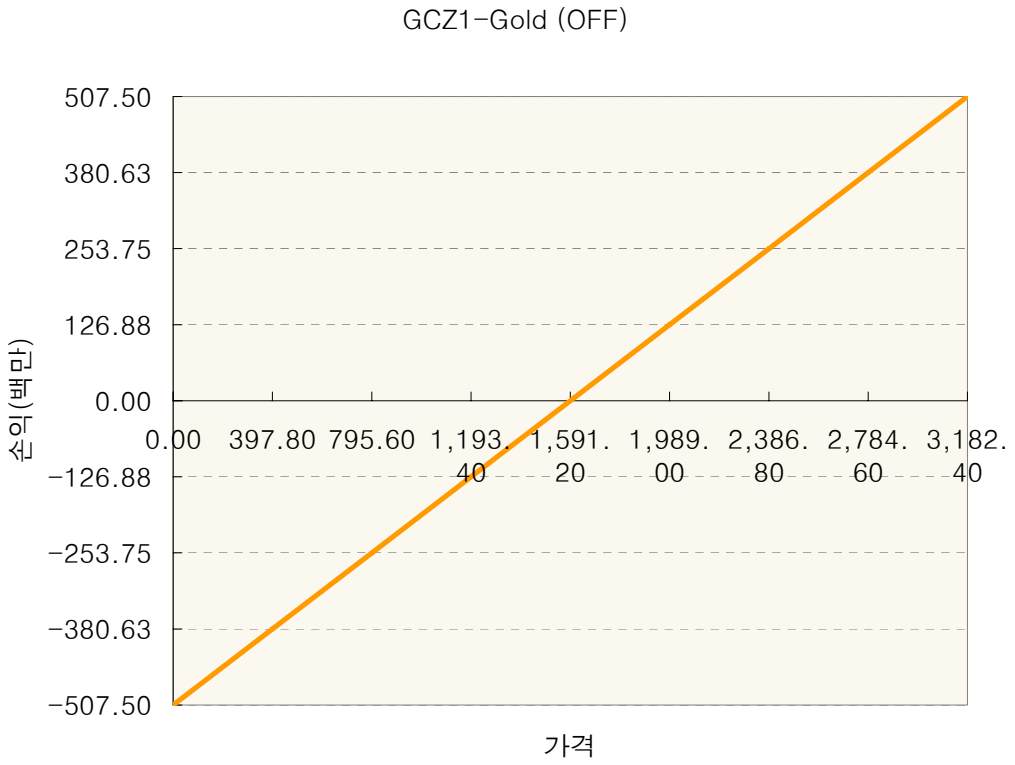
메탈인덱스플러스모(채권-파생형)

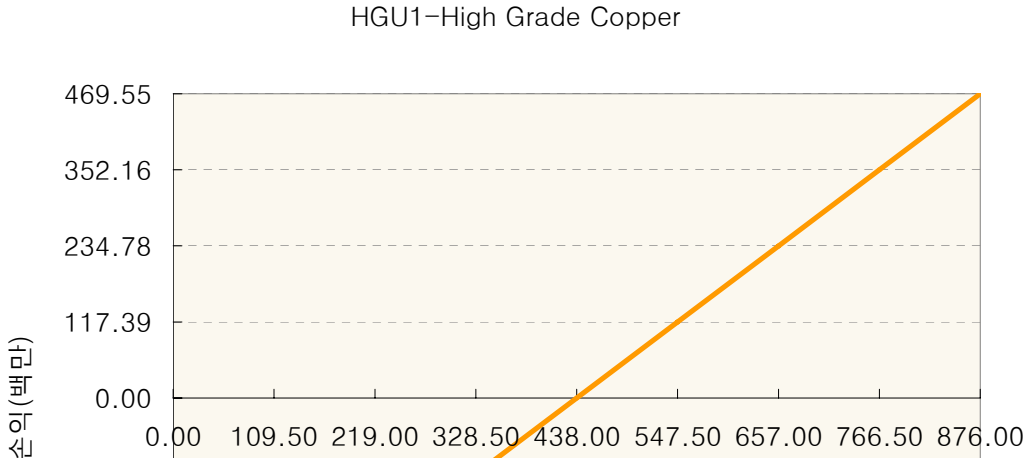
1. 계약금액

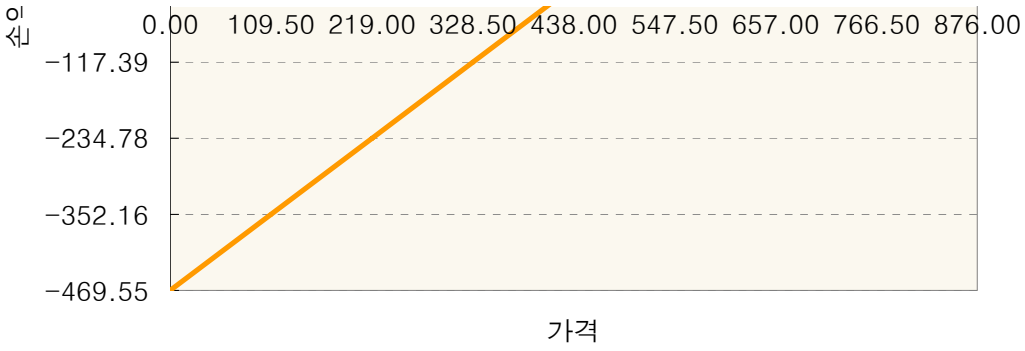
(단위:백만원)

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	2,381	485	1,896	

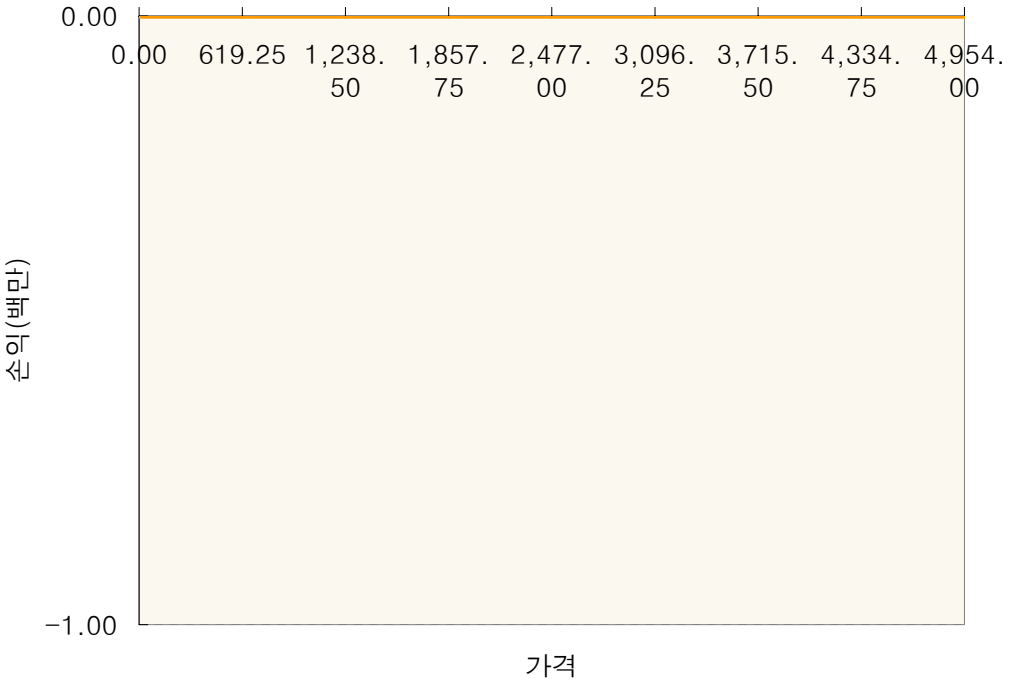
2. 만기시점의 손익구조



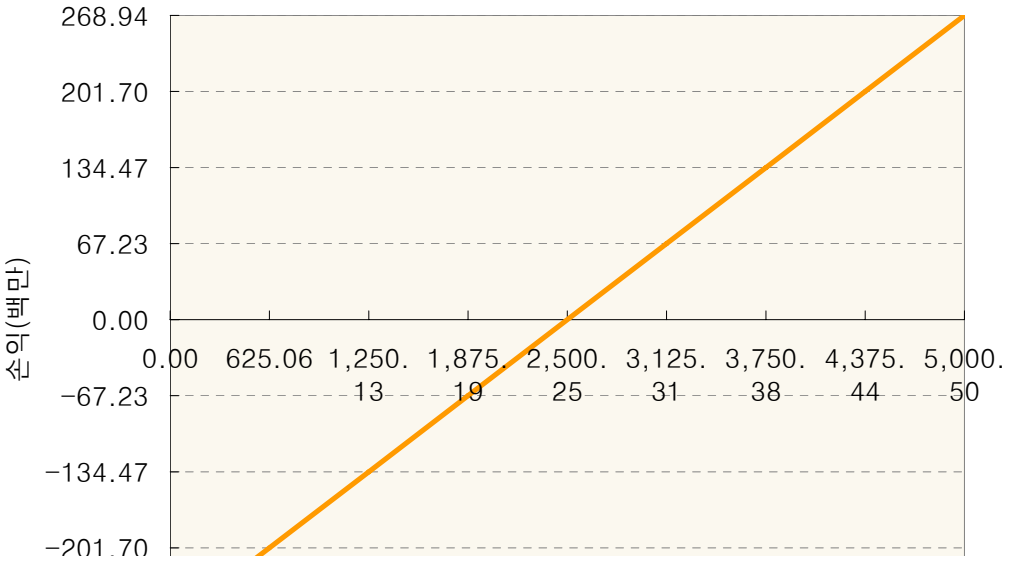


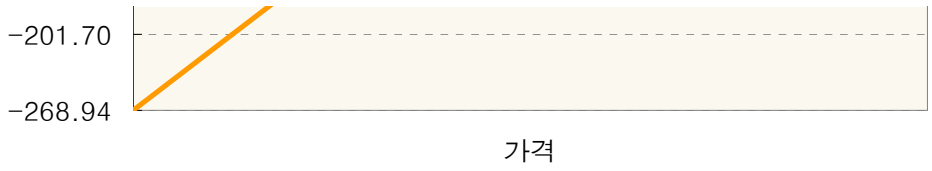


LAN1-LME Aluminum

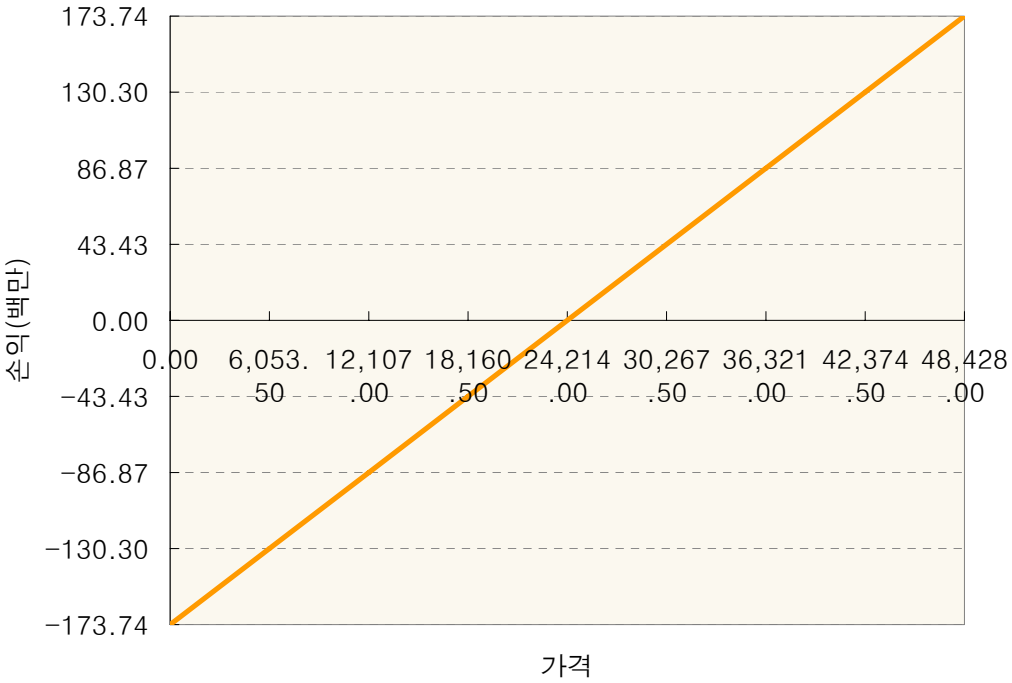


LAU1-LME Aluminum

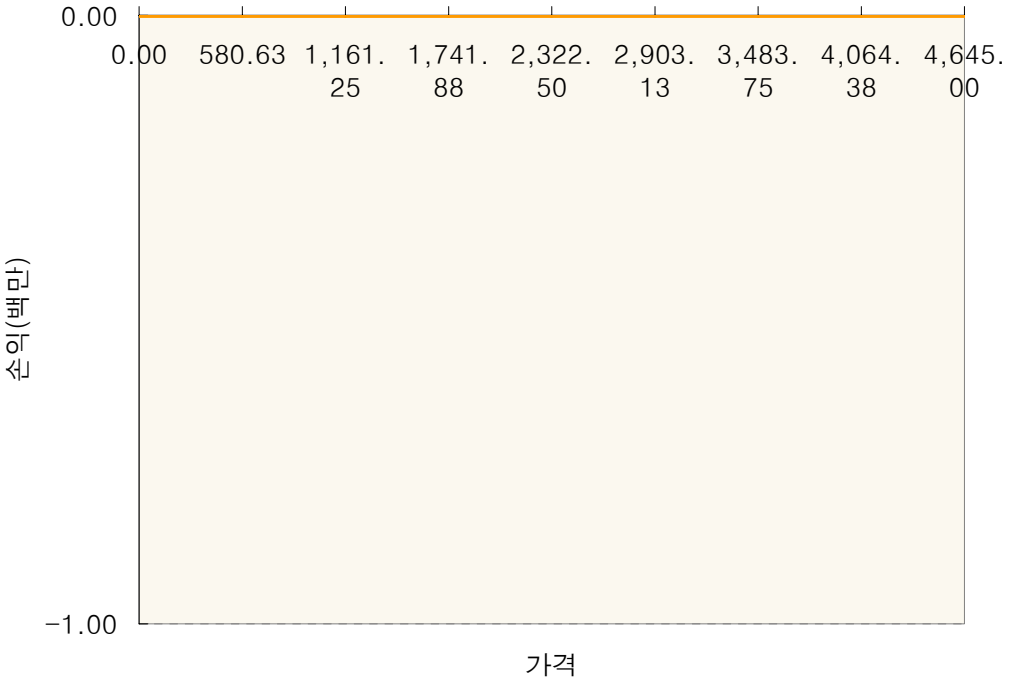




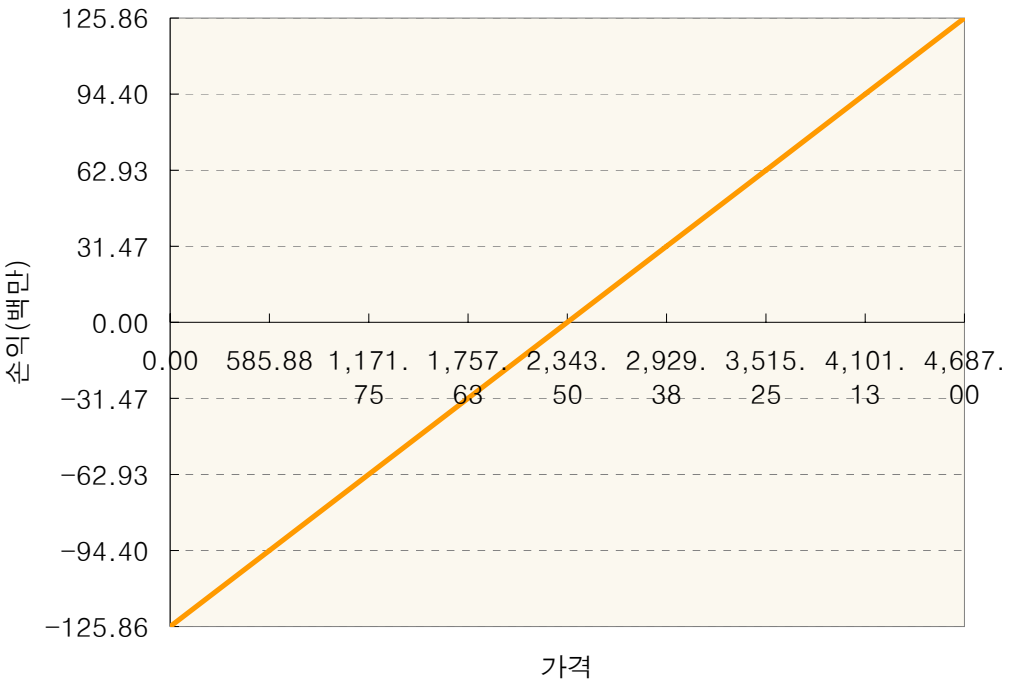
LNV1-LME Nickel



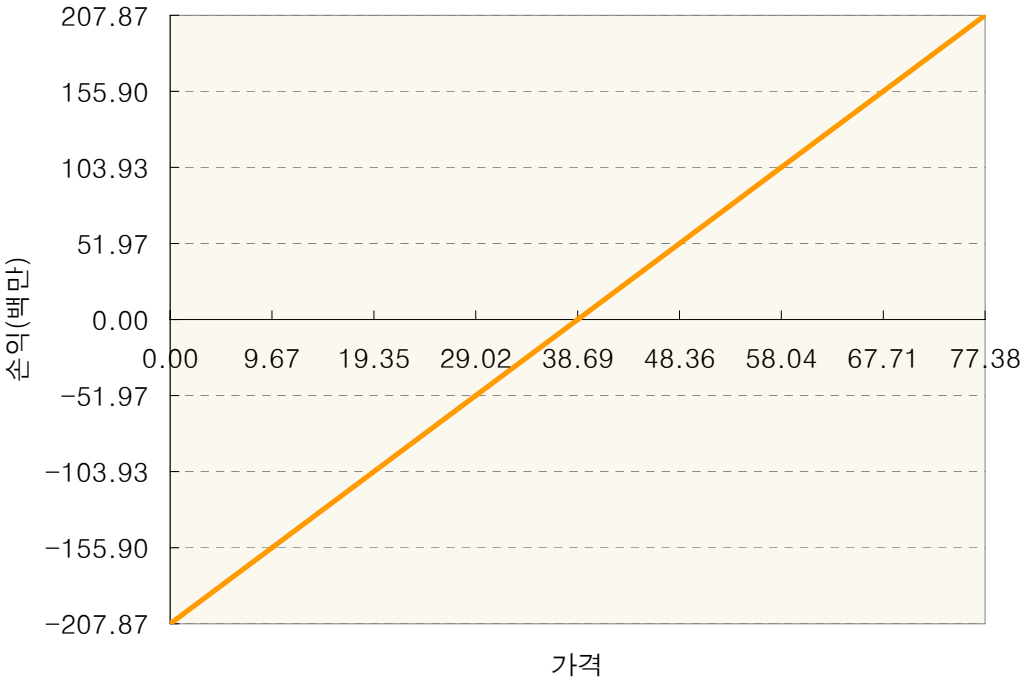
LXN1-LME Zinc



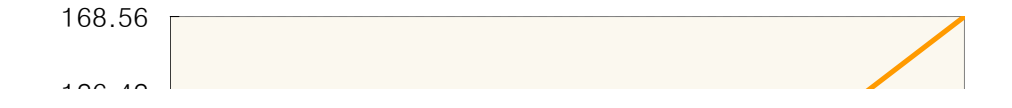
LXU1-LME Zinc

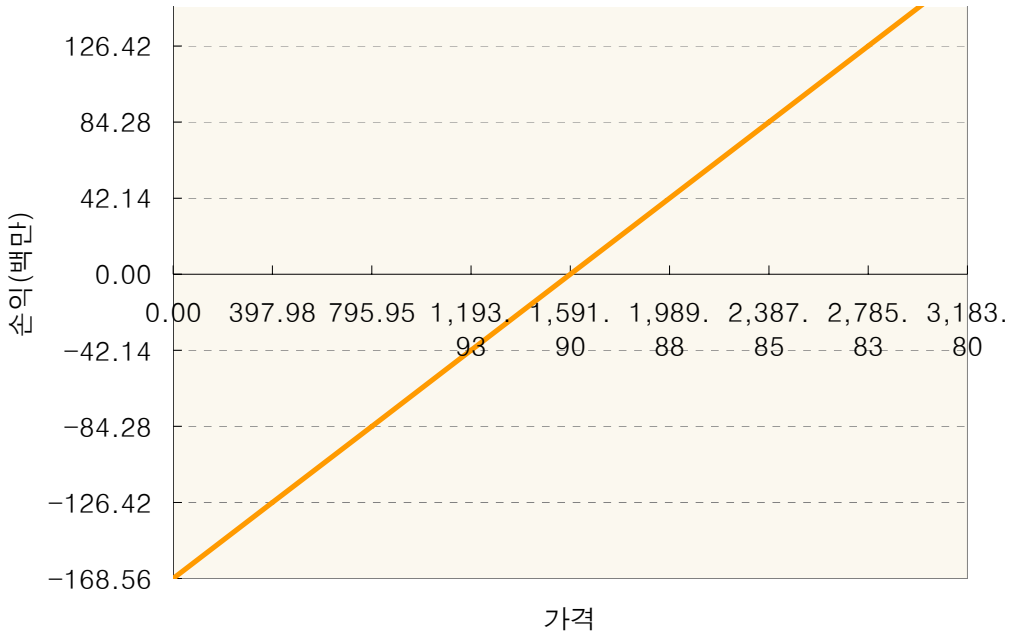


SIU1-Comex Silver

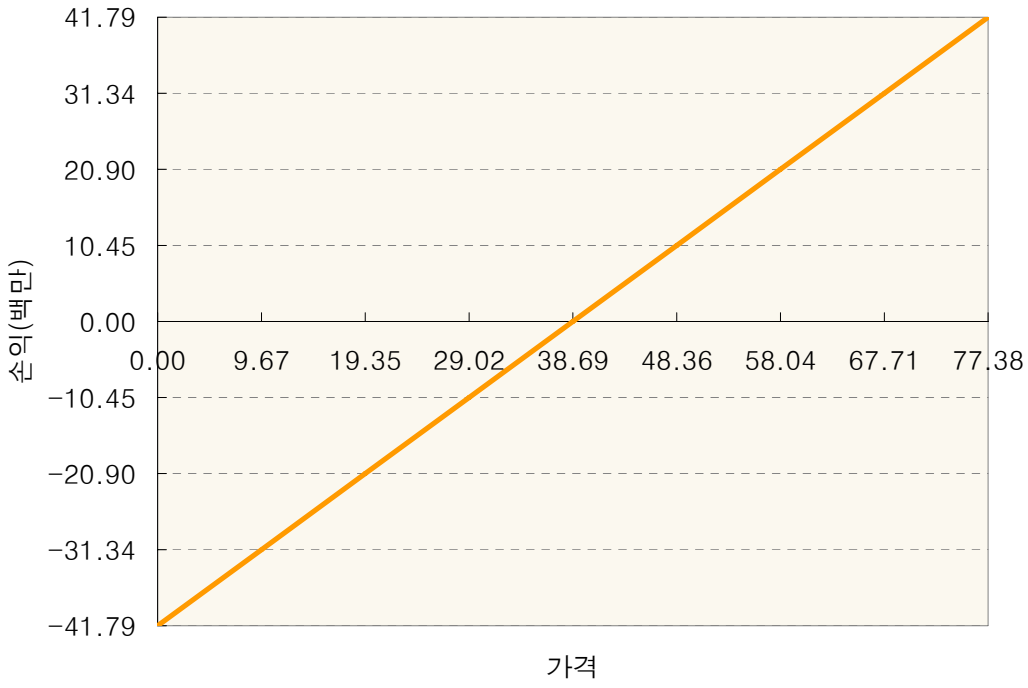


XGZ1-MINI GOLD FUTURE





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	17
XGZ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

193

공시일	2011-07-18
기준일	2011-07-15

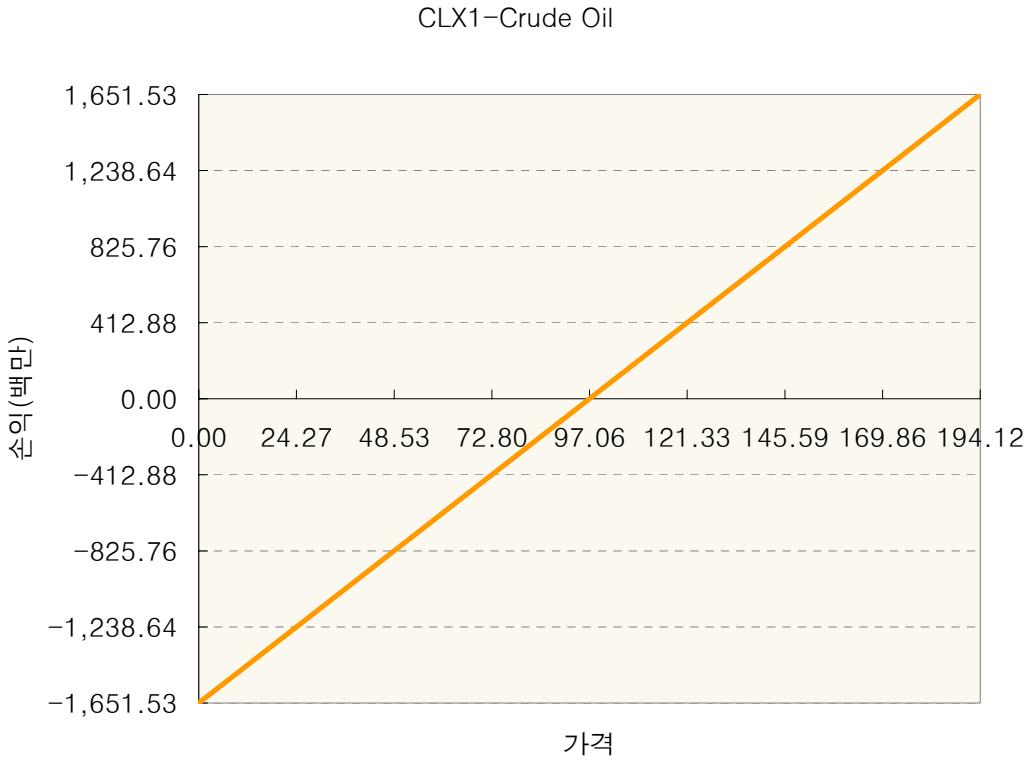
에너지인덱스플러스모(채권-파생형)

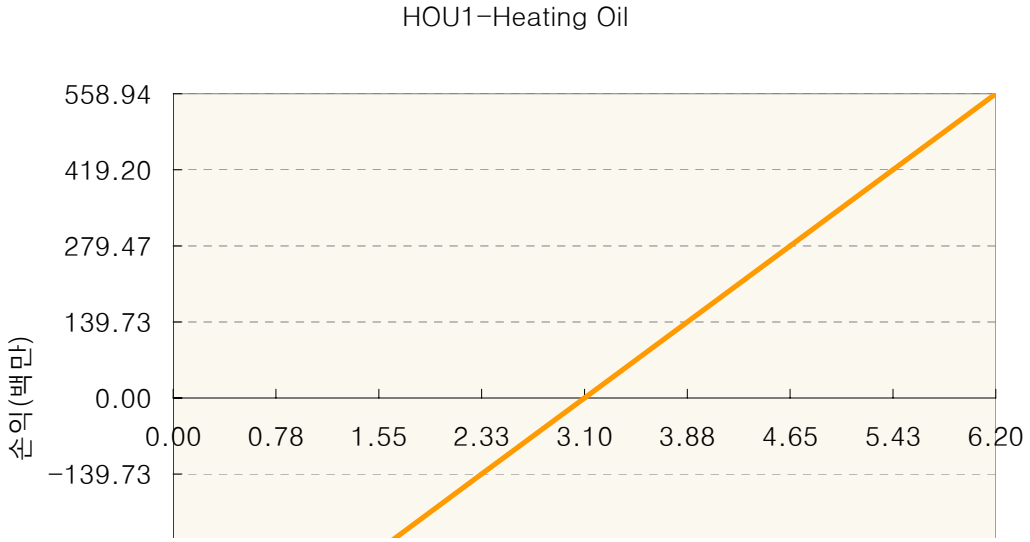
1. 계약금액

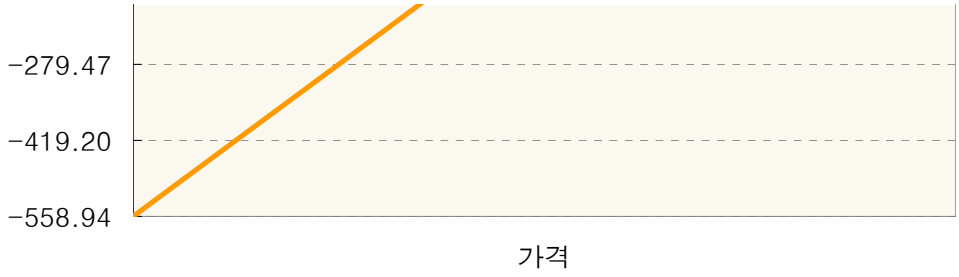
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,698	0	3,698	

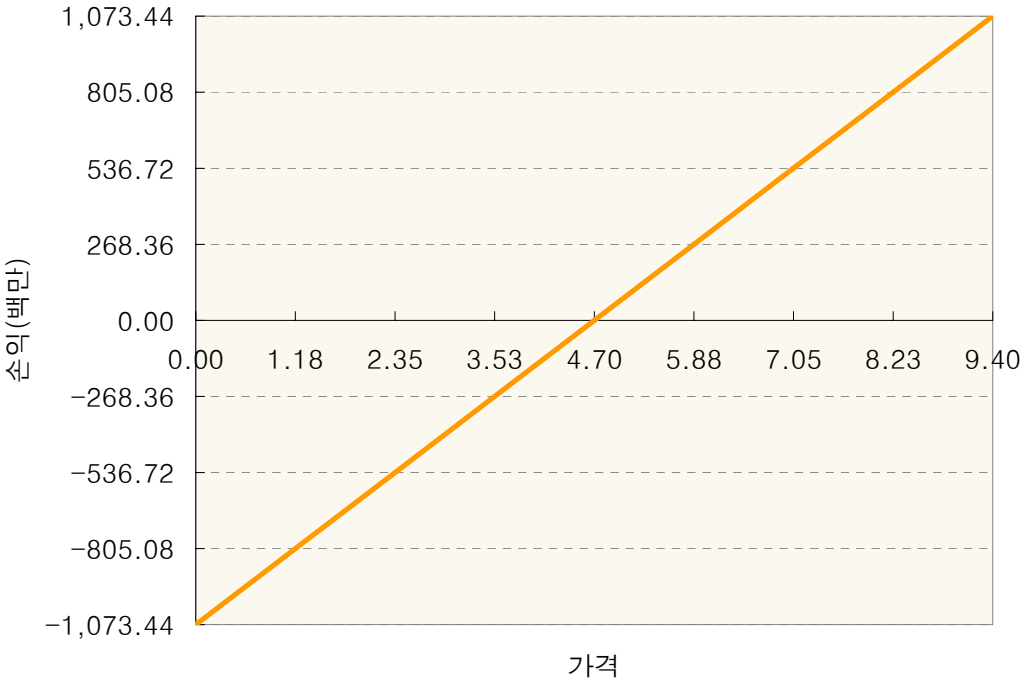
2. 만기시점의 손익구조



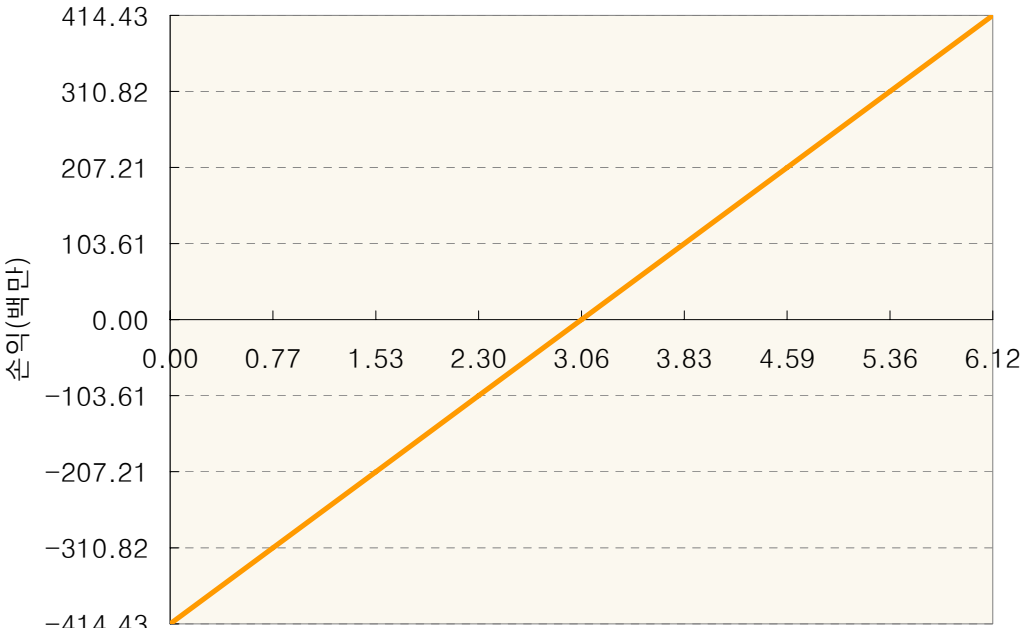


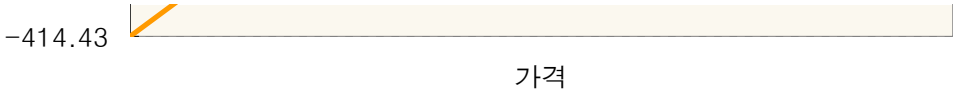


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	132
HOU1	Heating Oil	45
NGZ1	Natural Gas	86
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	489

공시일	2011-07-18
기준일	2011-07-15

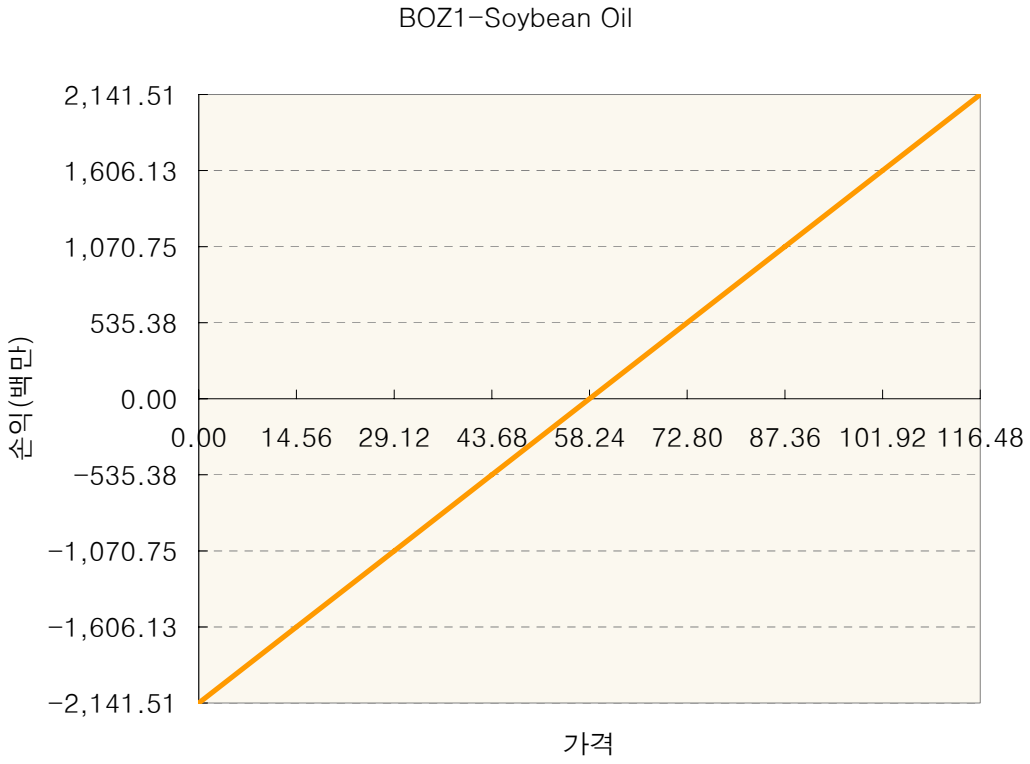
애그리컬쳐인덱스플러스모(채권-파생형)

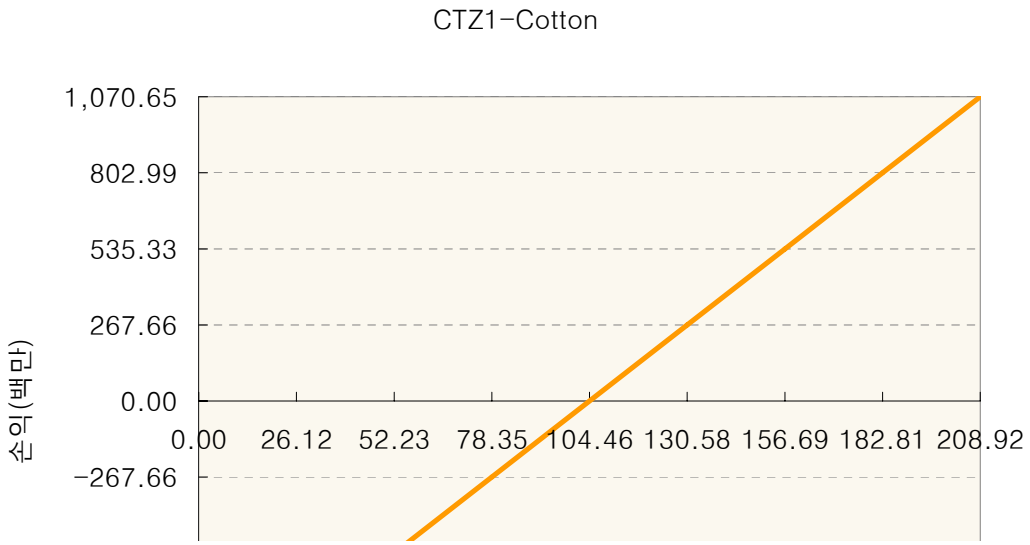
1. 계약금액

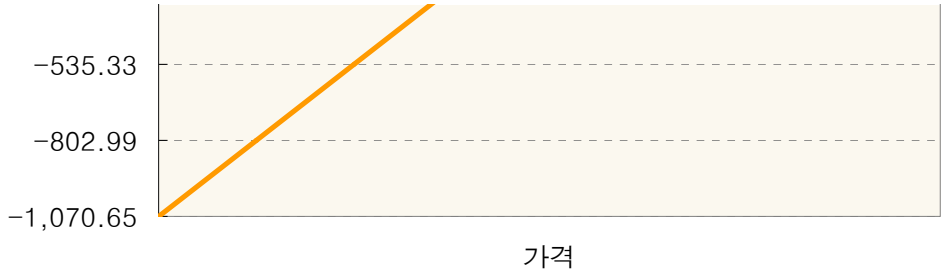
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,622	0	21,622	

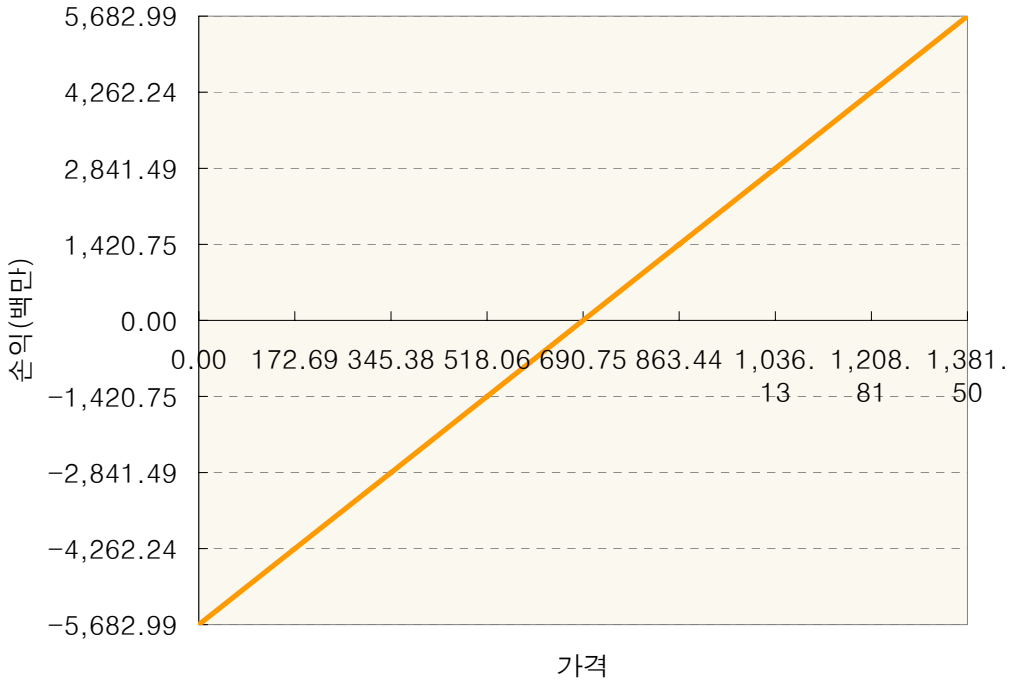
2. 만기시점의 손익구조



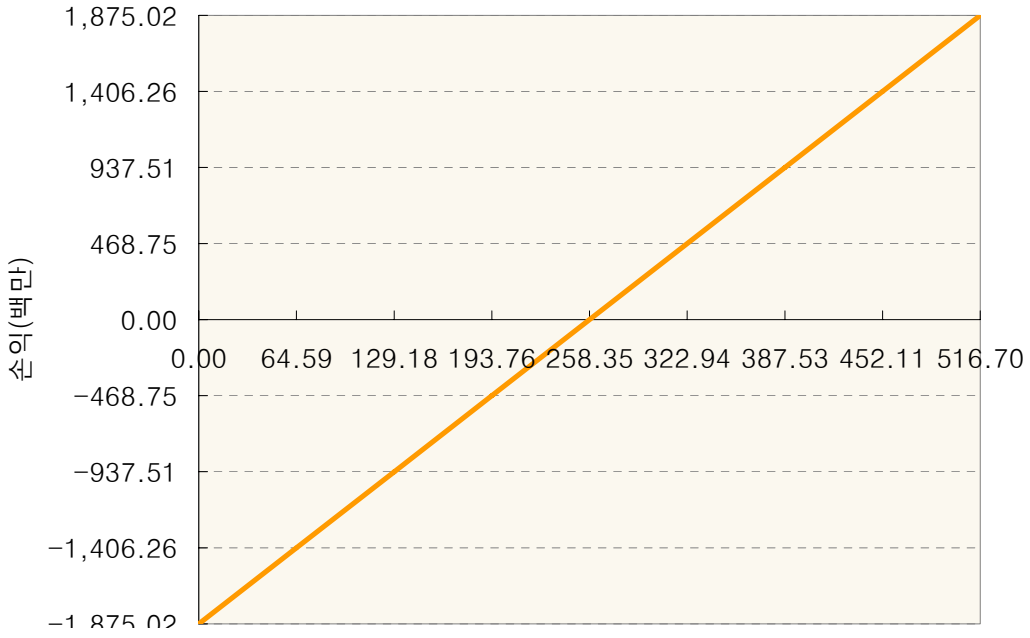


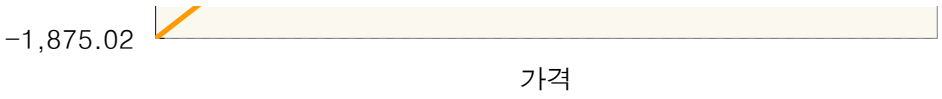


CU1-Corn

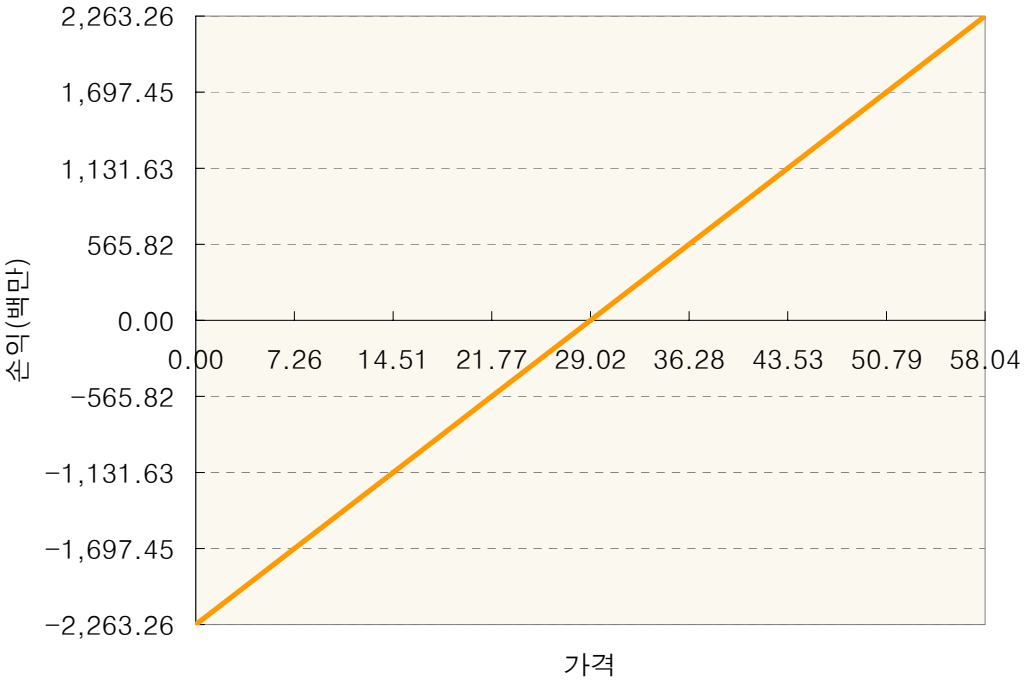


KCU1-COFFEE"C"ELEC

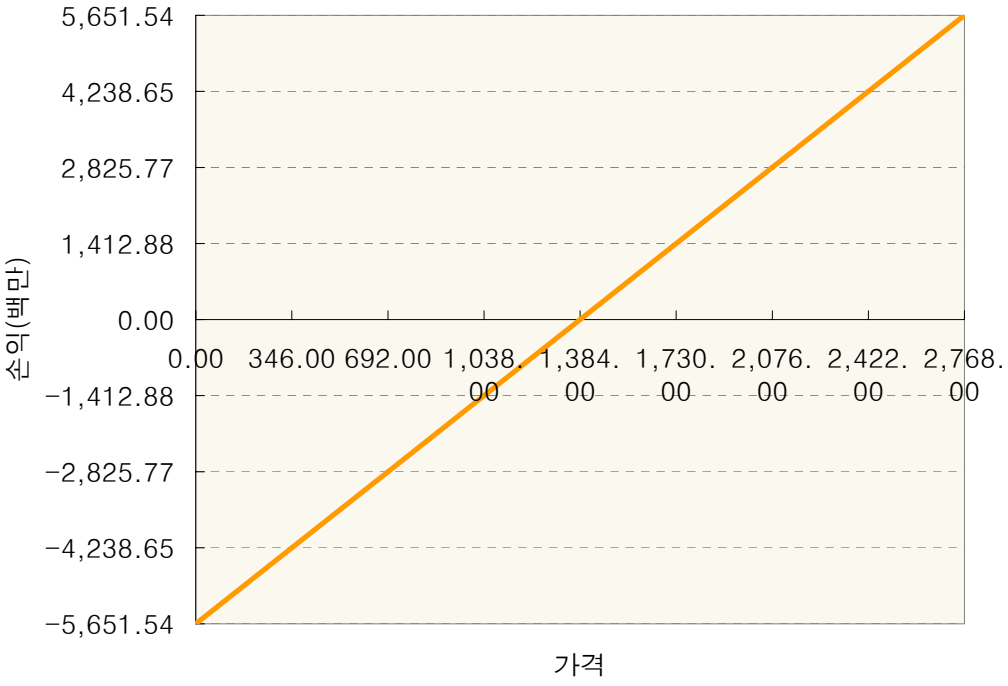




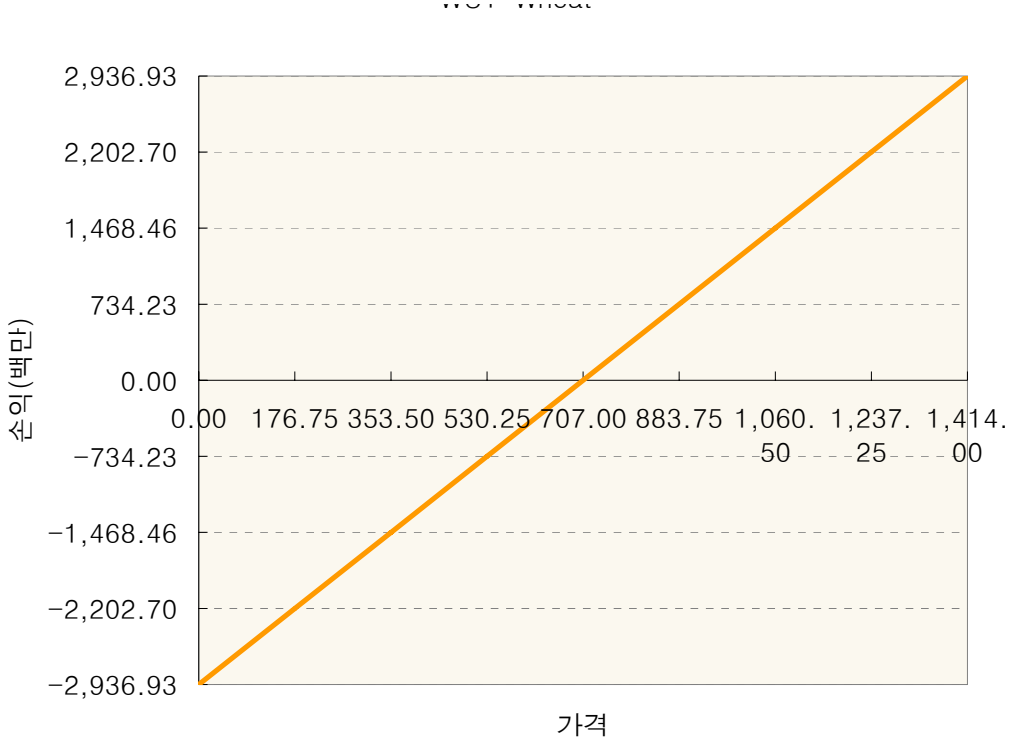
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	171
CTZ1	Cotton	86
CU1	Corn	455
KCU1	COFFEE"C"ELEC	150
SBV1	Sugar No11	181
SX1	Soybean	452
WU1	Wheat	235

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,882