공시일	2011-07-20
기준일	2011-07-19

스마트코스피200인덱스1호(주식-파생형)(종)

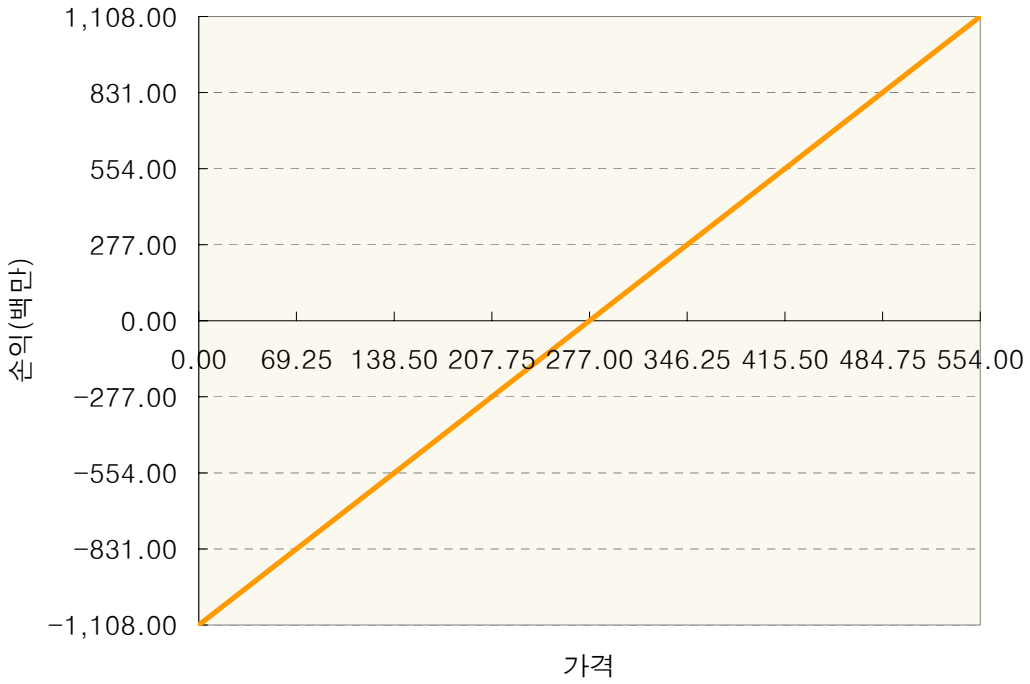
1. 계약금액

(단위:백만원)

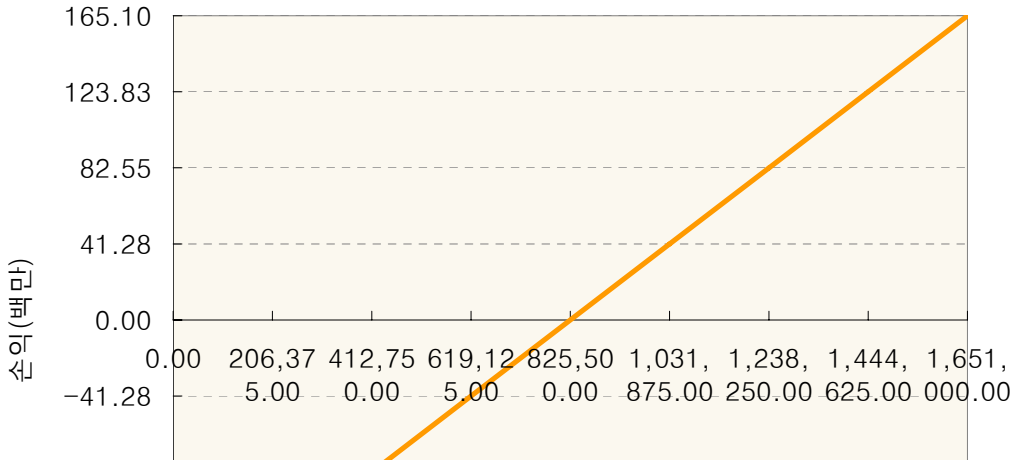
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,273	0	1,273	장내

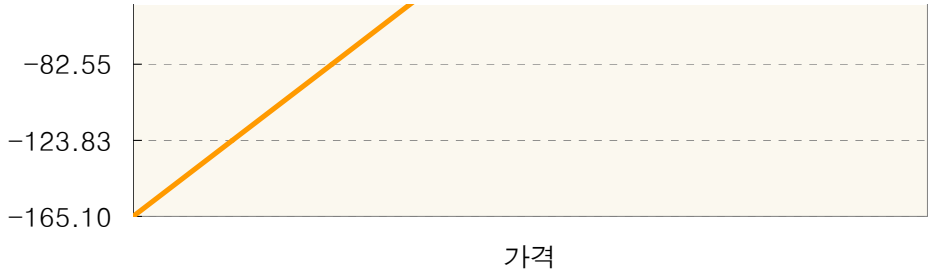
2. 만기시점의 손익구조

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%	-88.5	-88.5	-88.5	-88.5	-88.5	-88.5	-88.5
-5.33%	-59	-59	-59	-59	-59	-59	-59
-2.67%	-29.5	-29.5	-29.5	-29.5	-29.5	-29.5	-29.5
0%	0	0	0	0	0	0	0
2.67%	29.5	29.5	29.5	29.5	29.5	29.5	29.5
5.33%	59	59	59	59	59	59	59
8.00%	88.5	88.5	88.5	88.5	88.5	88.5	88.5
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2
-5.33%	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8
-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%	8.8	8.8	8.8	8.8	8.8	8.8	8.8
8.00%	13.2	13.2	13.2	13.2	13.2	13.2	13.2

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

(단위:백만원)

95

공시일	2011-07-20
기준일	2011-07-19

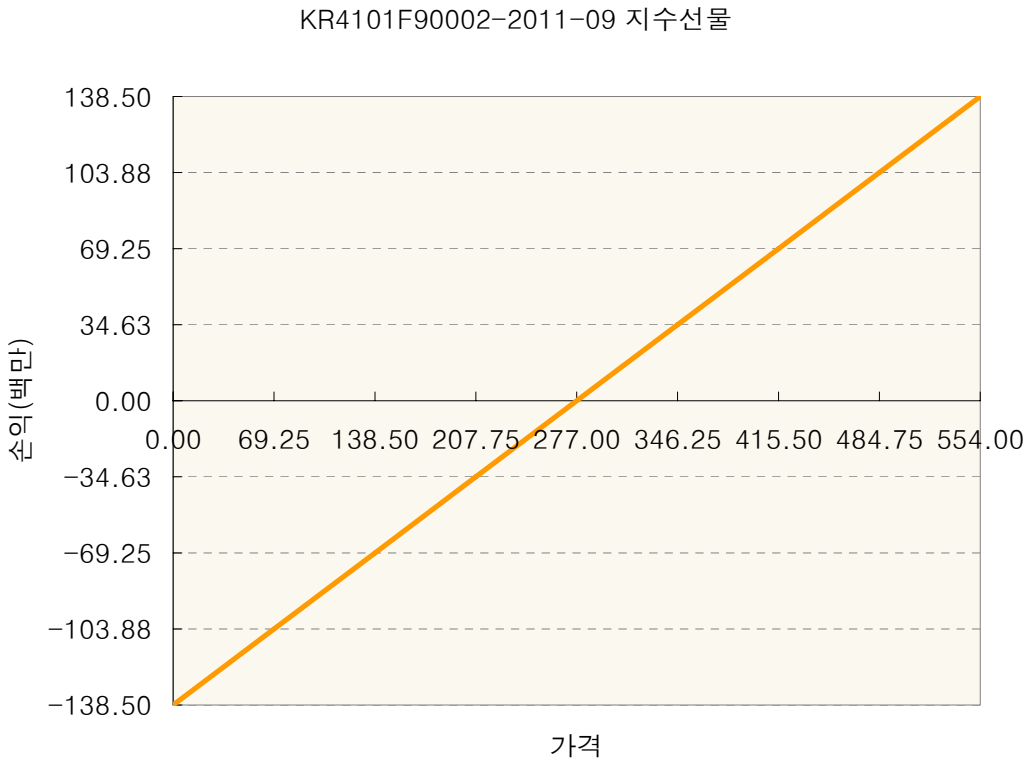
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	139	0	139	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							11
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1
-5.33%	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4
-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%	7.4	7.4	7.4	7.4	7.4	7.4	7.4
8.00%	11.1	11.1	11.1	11.1	11.1	11.1	11.1

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

공시일	2011-07-20
기준일	2011-07-19

달마다행복모(주식혼합-파생형)

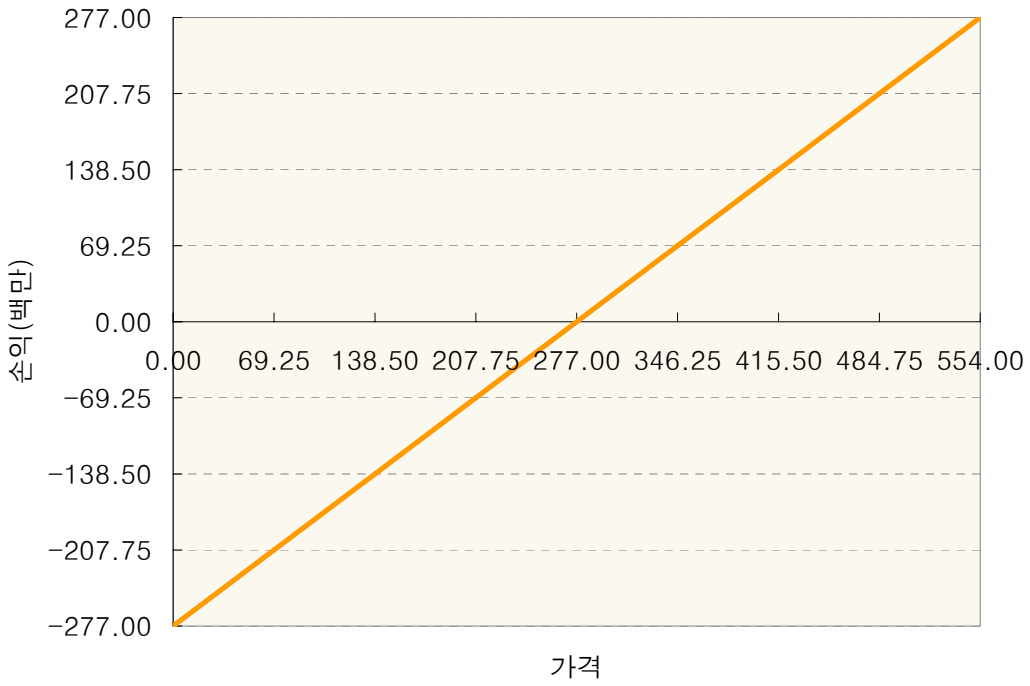
1. 계약금액

(단위:백만원)

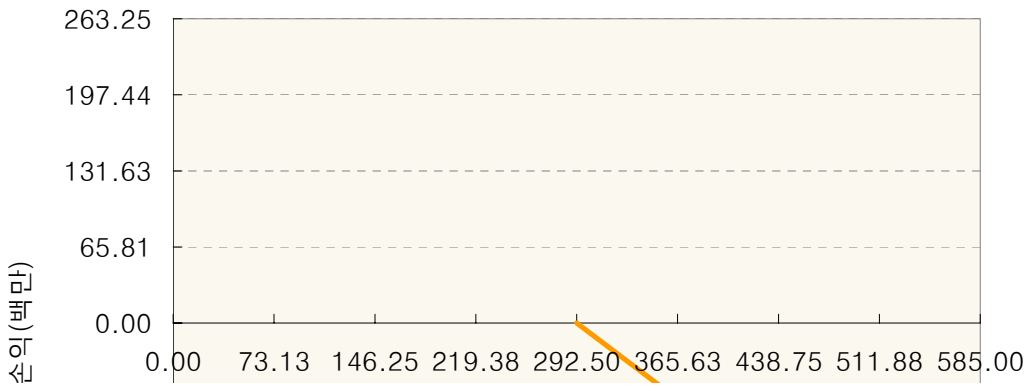
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	277	0	277	장내
누계	유가증권	옵션	0	263	-263	장내

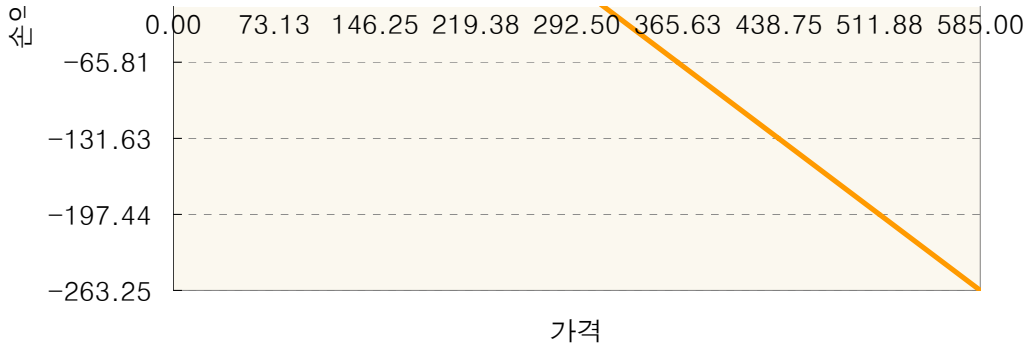
2. 만기시점의 손익구조

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%	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1
-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%	22.1	22.1	22.1	22.1	22.1	22.1	22.1

KR4201F829 2011-08 콜292.5 9

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1	1	1	1	1	0.9	0.9
-5.33%	1	1	0.9	0.9	0.8	0.8	0.7
-2.67%	0.9	0.9	0.8	0.7	0.5	0.4	0.2
0%	0.6	0.4	0.2	0	-0.3	-0.5	-0.8
2.67%	-0.4	-0.7	-1.1	-1.5	-1.9	-2.2	-2.6
5.33%	-2.7	-3.2	-3.6	-4.1	-4.5	-5	-5.4
8.00%	-6.8	-7.2	-7.6	-8	-8.4	-8.8	-9.2

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

(단위:백만원)

27

공시일	2011-07-20
기준일	2011-07-19

BEST인덱스플러스알파1호(주식-파생형)(종)

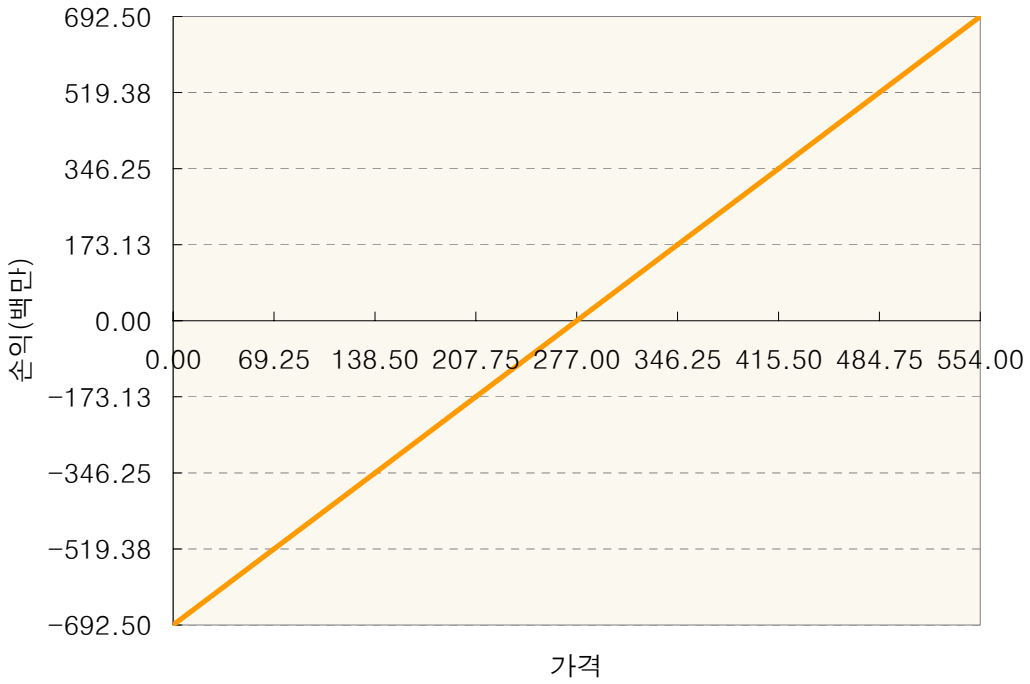
1. 계약금액

(단위:백만원)

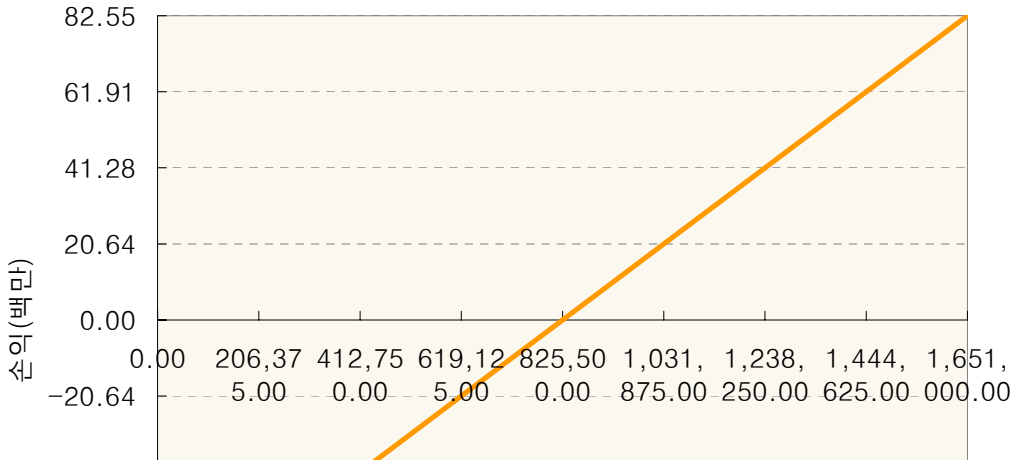
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	775	0	775	장내

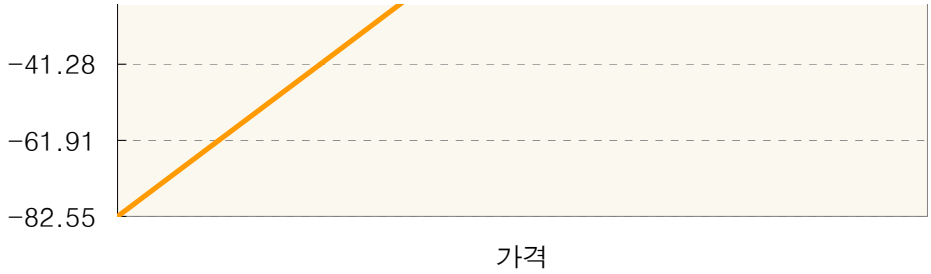
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 55

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-55.3	-55.3	-55.3	-55.3	-55.3	-55.3	-55.3
-5.33%	-36.9	-36.9	-36.9	-36.9	-36.9	-36.9	-36.9
-2.67%	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4
0%	0	0	0	0	0	0	0
2.67%	18.4	18.4	18.4	18.4	18.4	18.4	18.4
5.33%	36.9	36.9	36.9	36.9	36.9	36.9	36.9
8.00%	55.3	55.3	55.3	55.3	55.3	55.3	55.3

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	2011-07-20
기준일	2011-07-19

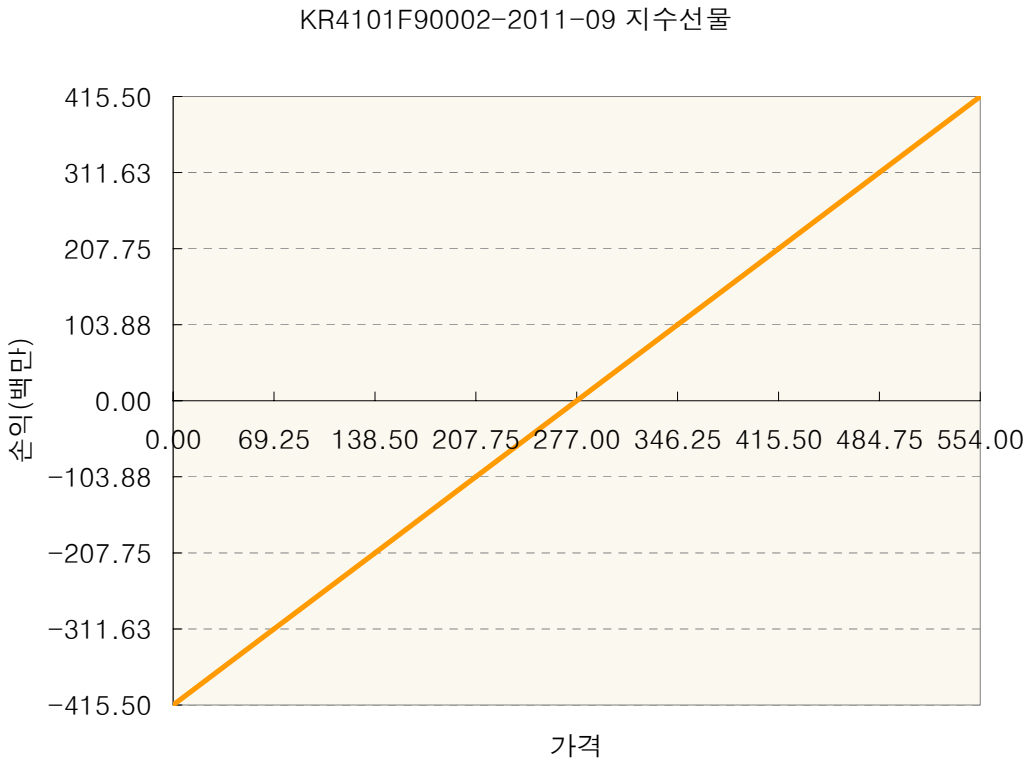
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	416	0	416	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%	-33.2	-33.2	-33.2	-33.2	-33.2	-33.2	-33.2
-5.33%	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1
-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%	22.1	22.1	22.1	22.1	22.1	22.1	22.1
8.00%	33.2	33.2	33.2	33.2	33.2	33.2	33.2

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

공시일	2011-07-20
기준일	2011-07-19

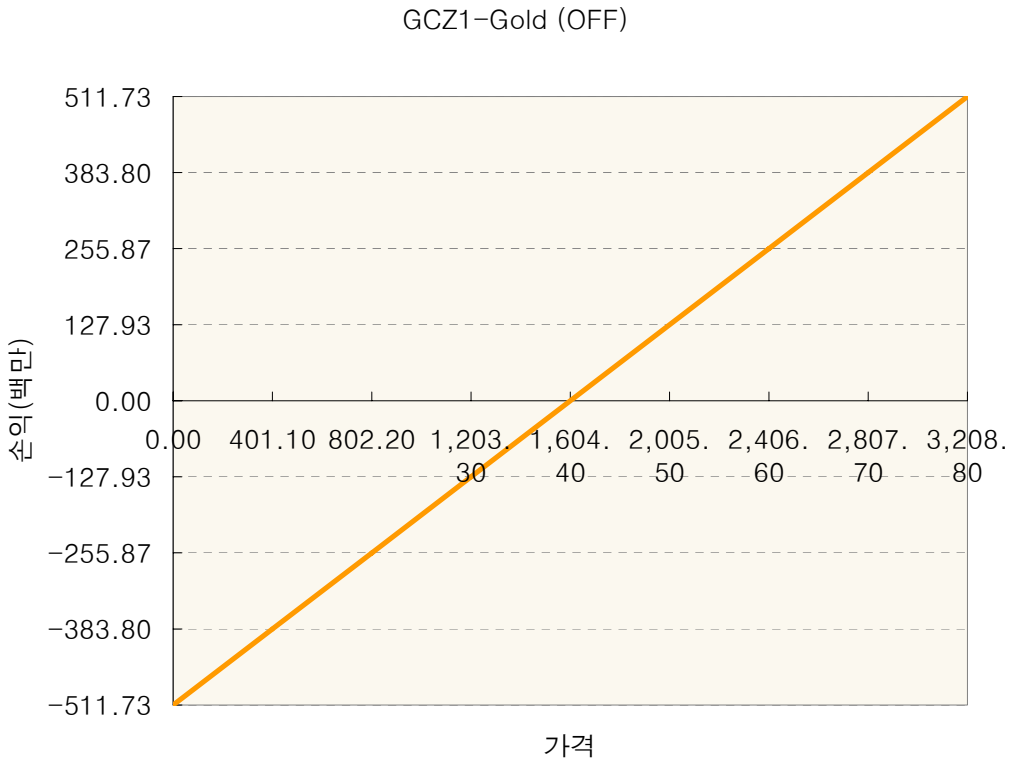
메탈인덱스플러스모(채권-파생형)

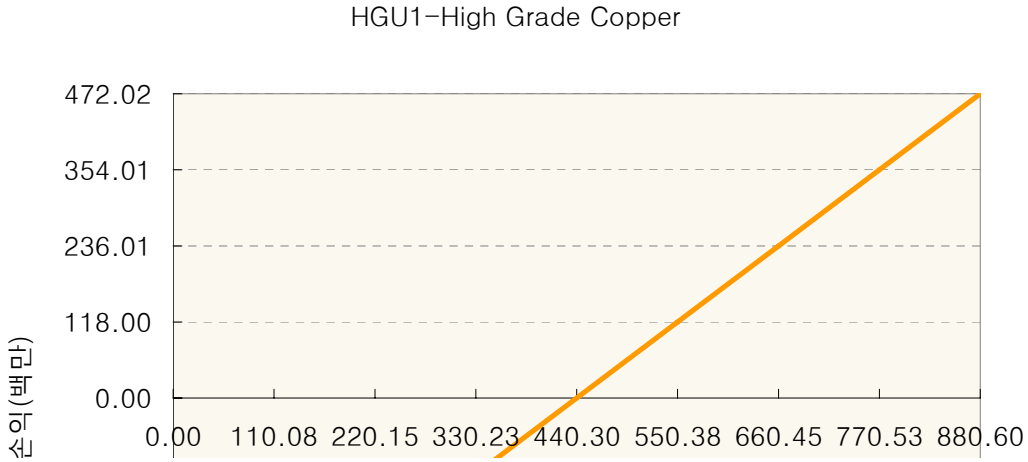
1. 계약금액

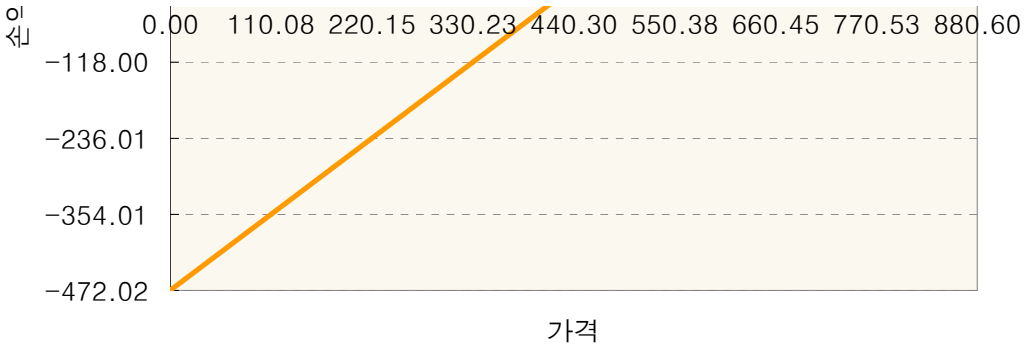
(단위:백만원)

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	44	0	44	
누계	유가증권	선물	2,404	479	1,924	

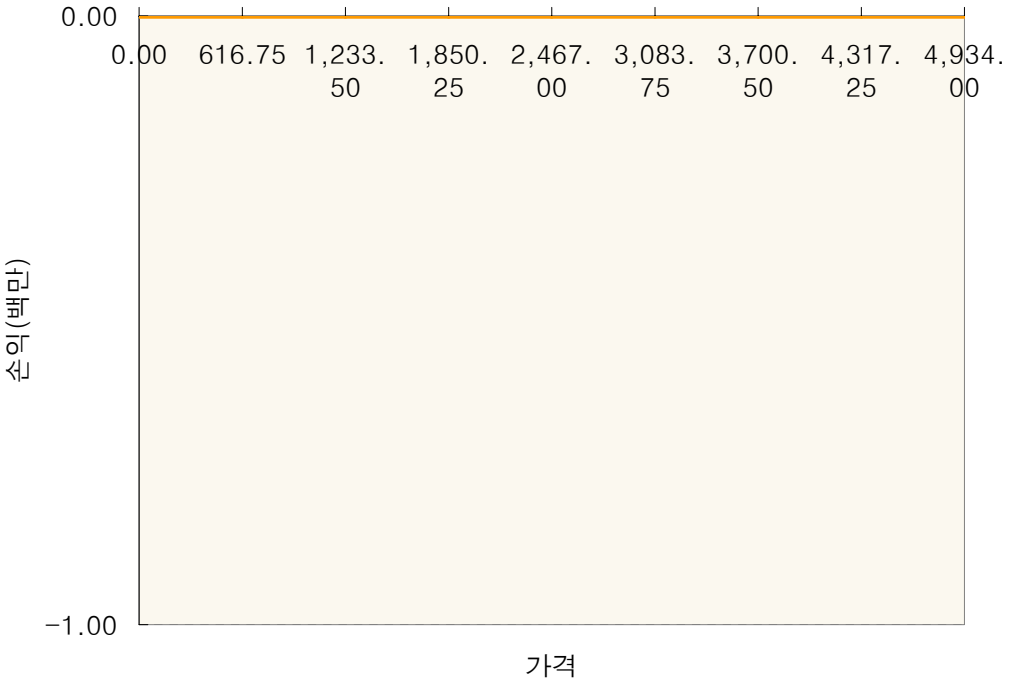
2. 만기시점의 손익구조



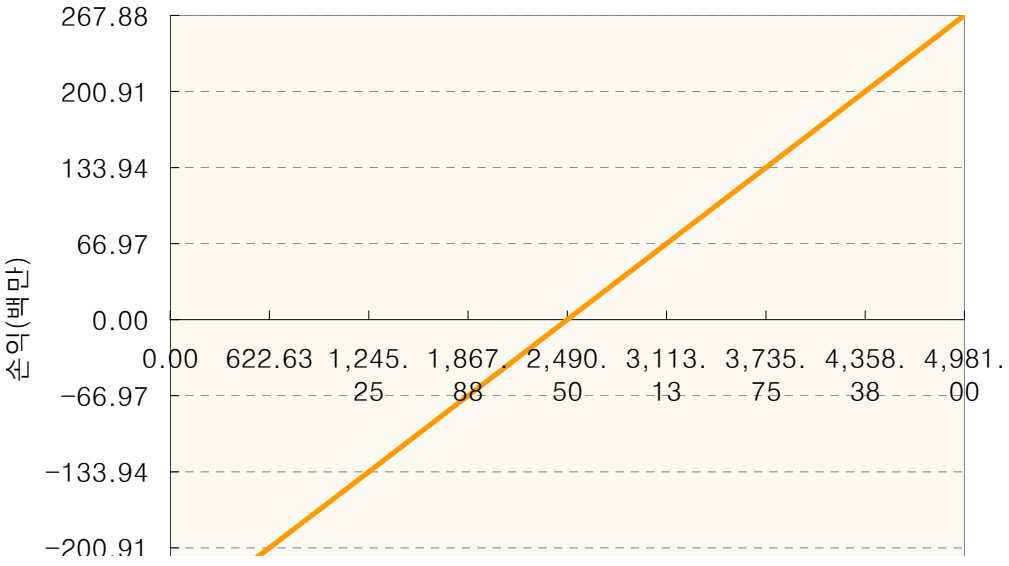


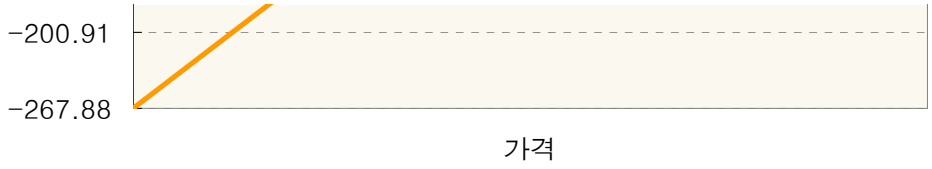


LAN1-LME Aluminum

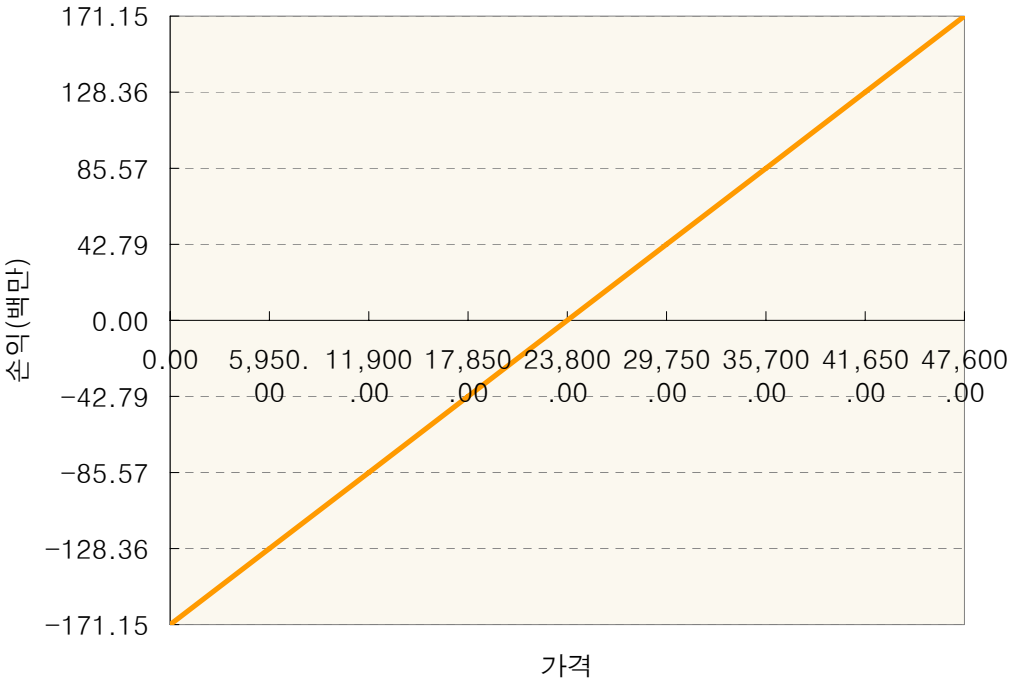


LAU1-LME Aluminum

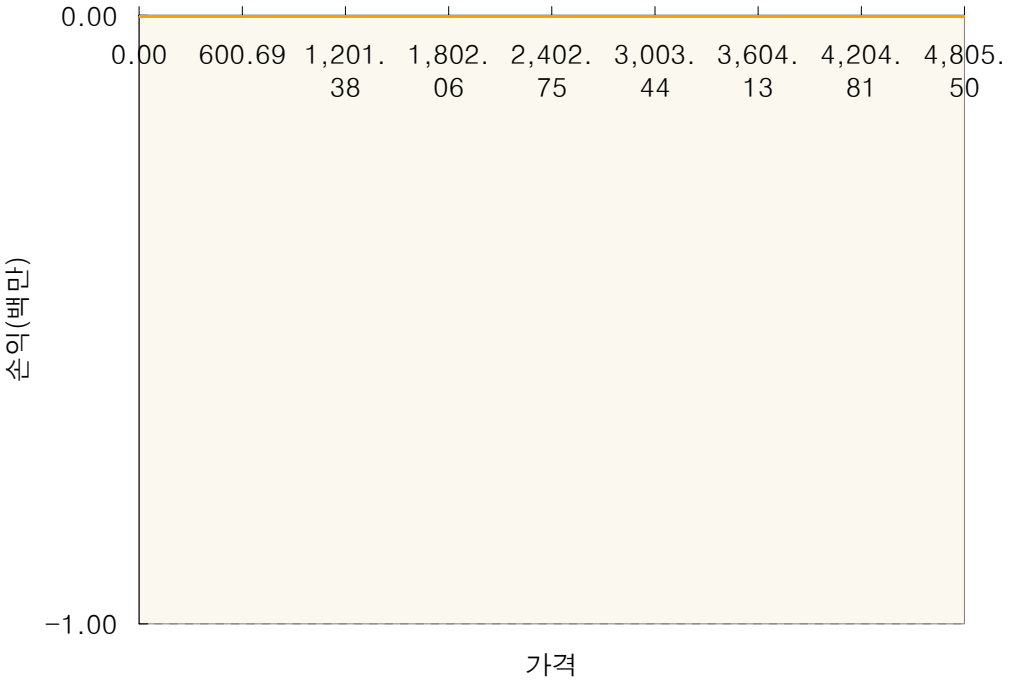




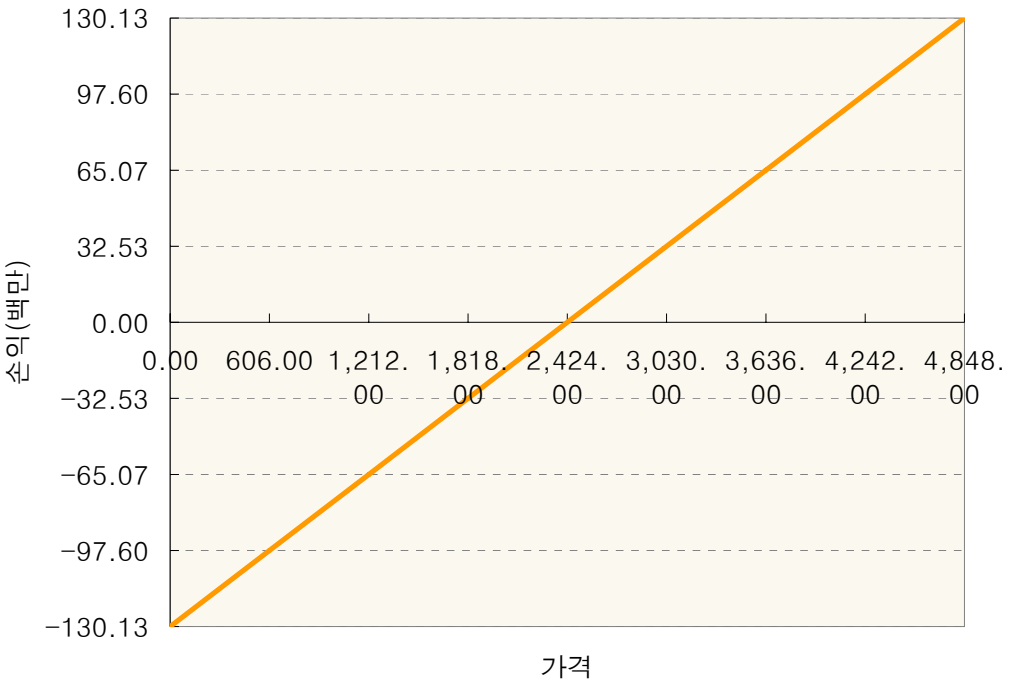
LNV1-LME Nickel



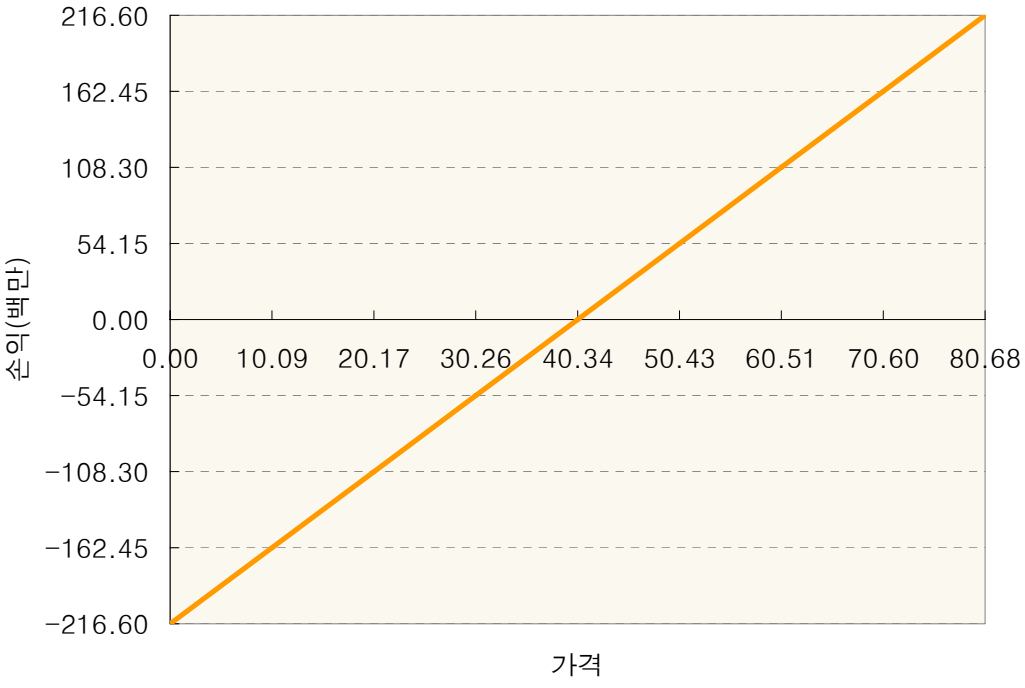
LXN1-LME Zinc



LXU1-LME Zinc

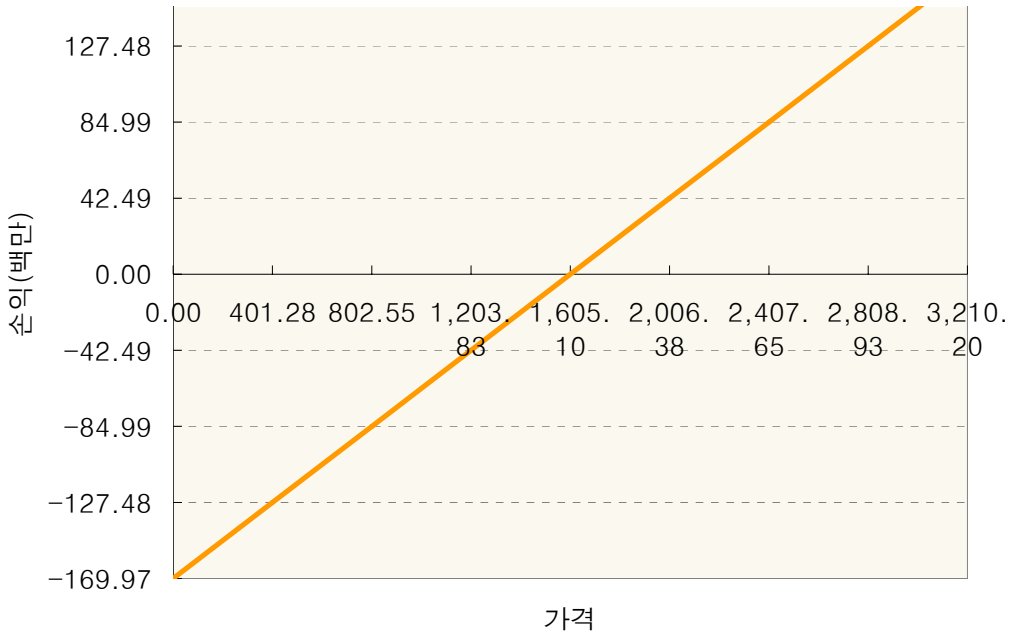


SIU1-Comex Silver

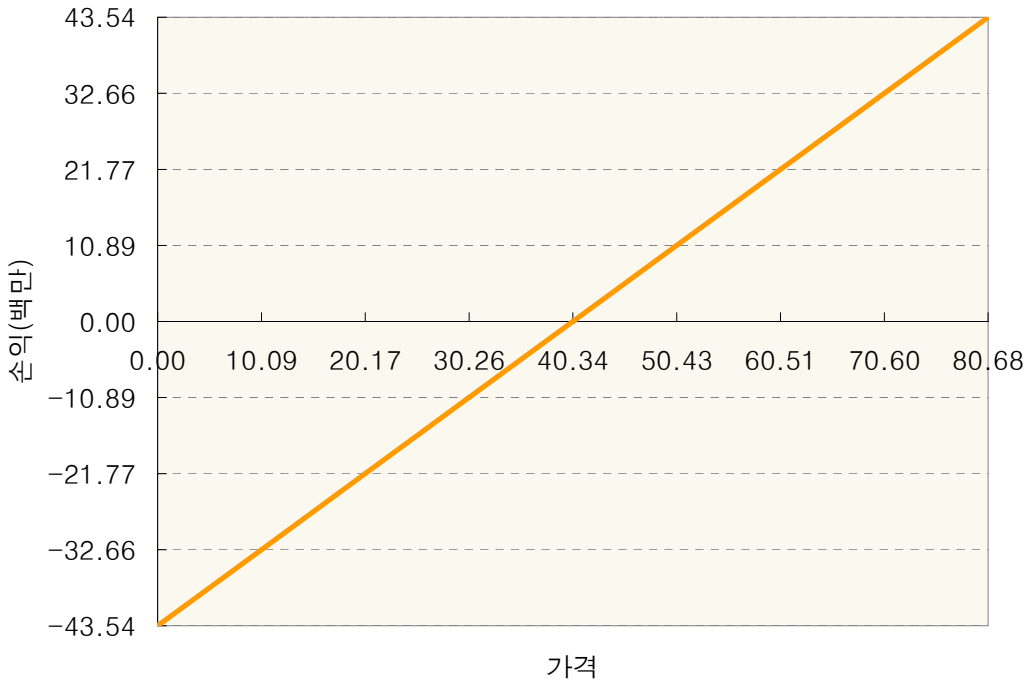


XGZ1-MINI GOLD FUTURE





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	21
LNV1	LME Nickel	14
LXN1	LME Zinc	2
LXU1	LME Zinc	10

SIU1	Comex Silver	17
XGZ1	MINI GOLD FUTURE	14
YSU1	MINI SILVER FUT Jul11	3

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

196

공시일	2011-07-20
기준일	2011-07-19

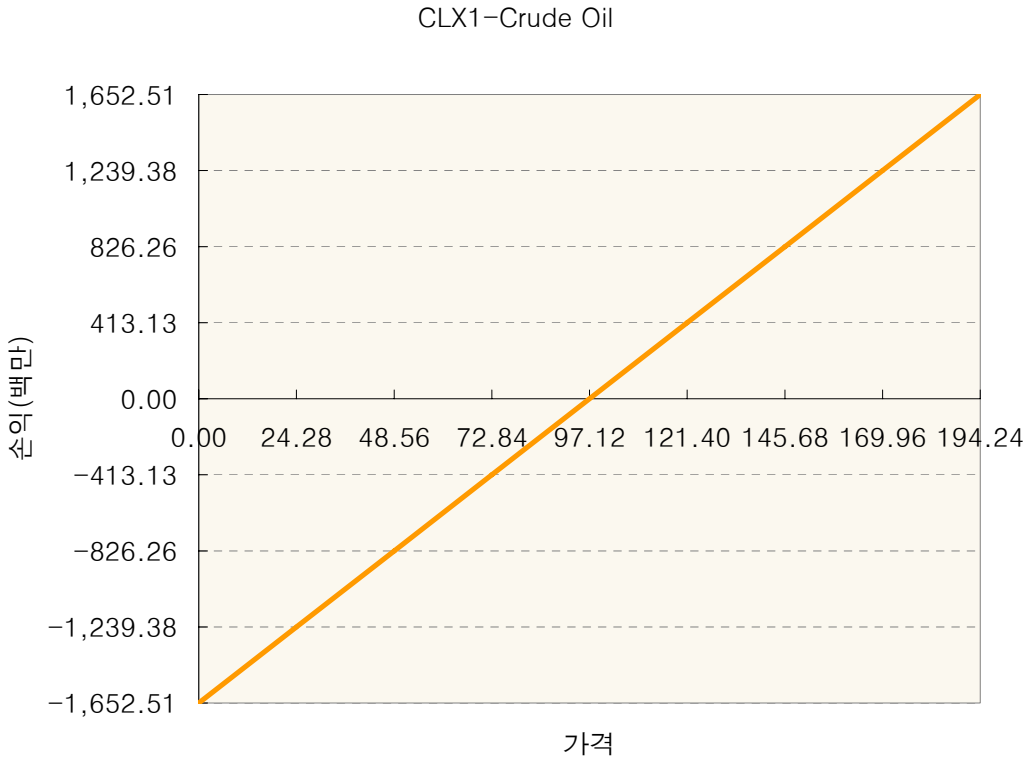
에너지인덱스플러스모(채권-파생형)

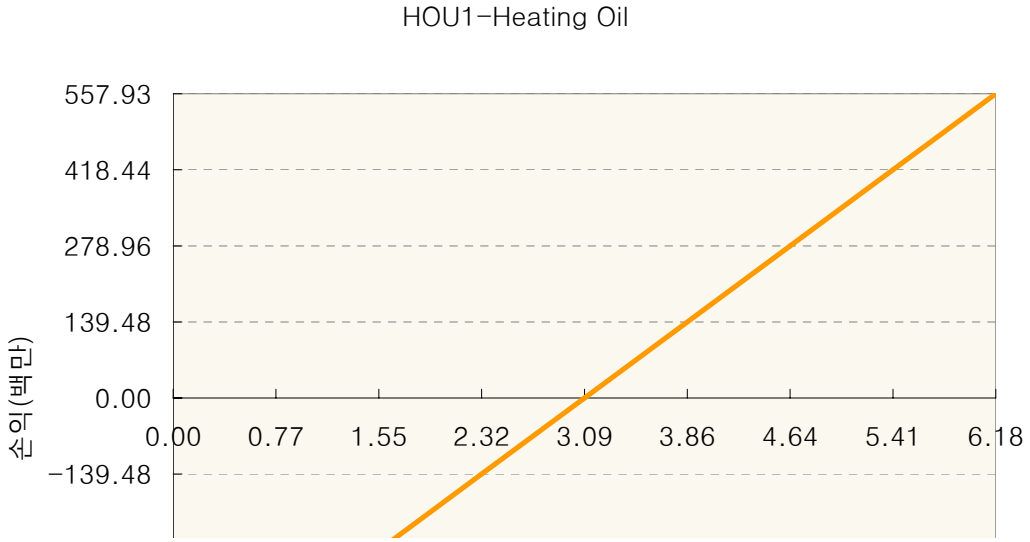
1. 계약금액

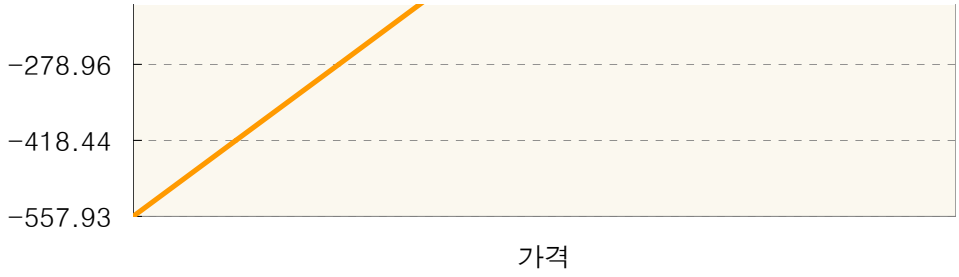
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,724	0	3,724	

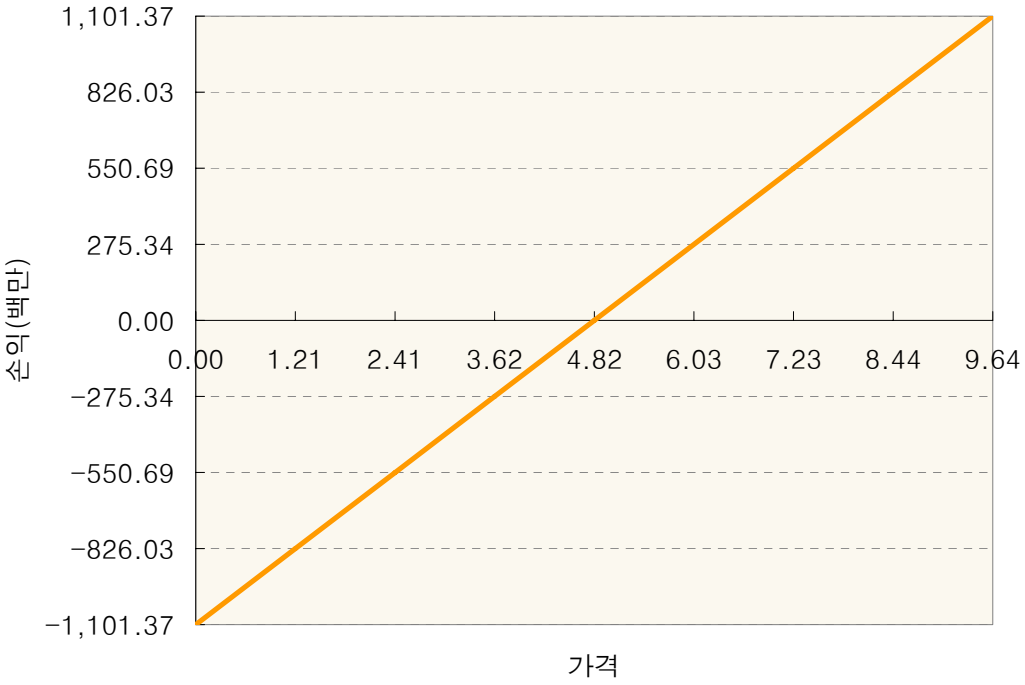
2. 만기시점의 손익구조



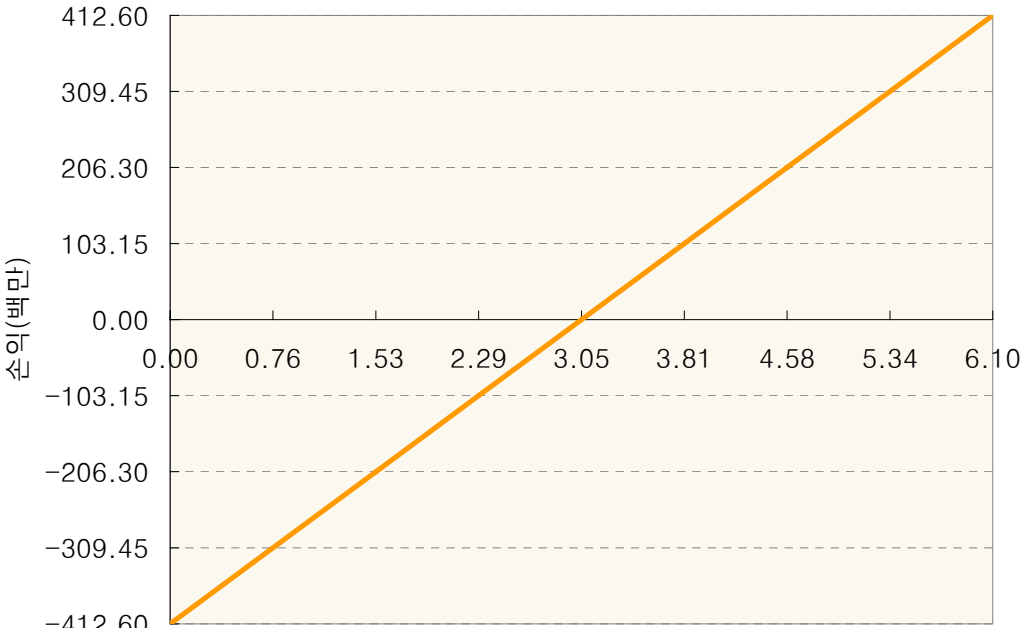


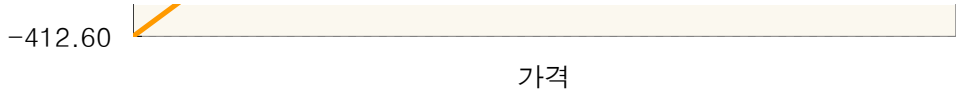


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	132
HOU1	Heating Oil	45
NGZ1	Natural Gas	88
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	494

공시일	2011-07-20
기준일	2011-07-19

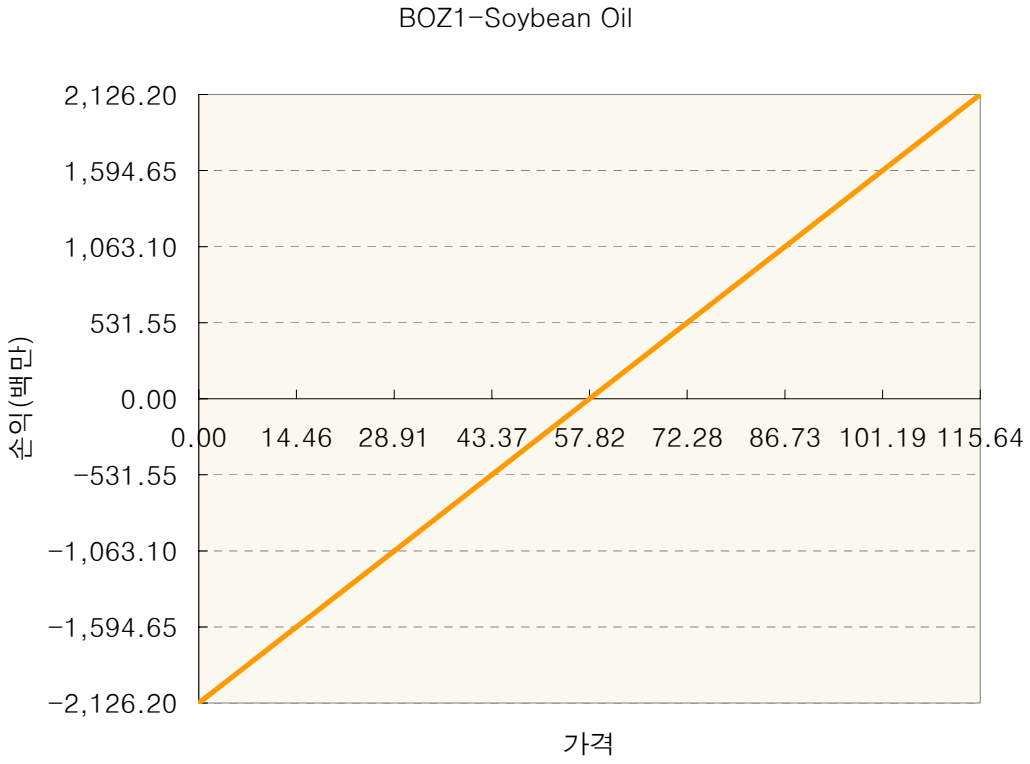
애그리컬쳐인덱스플러스모(채권-파생형)

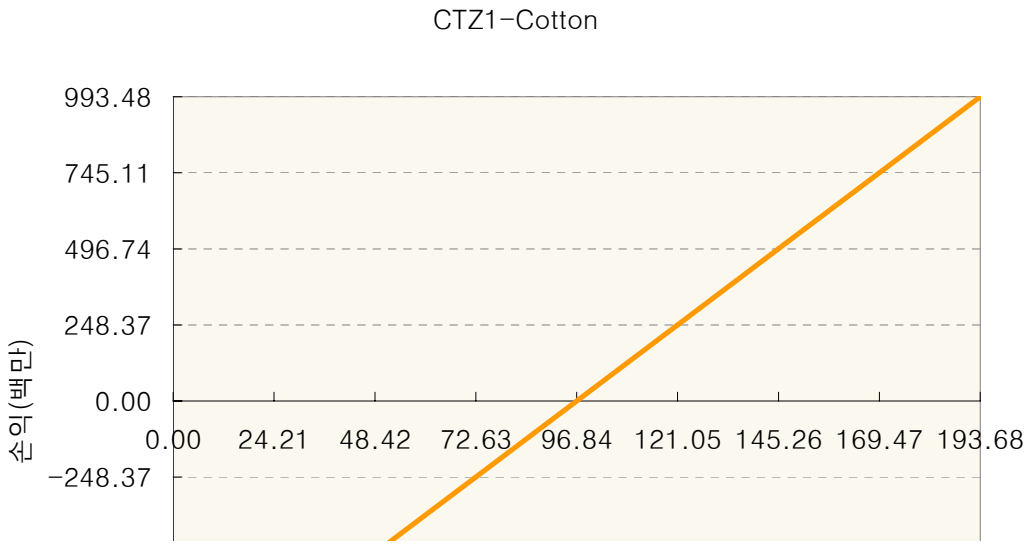
1. 계약금액

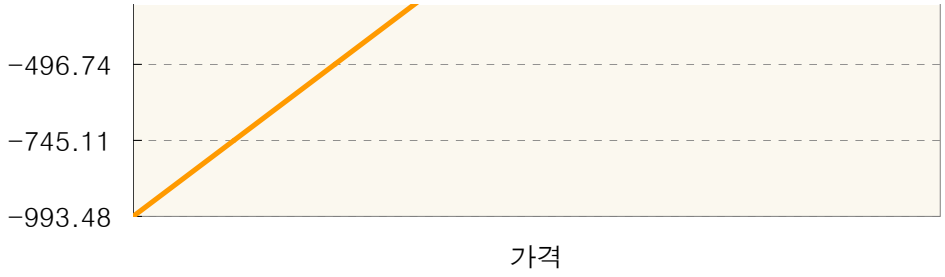
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,432	0	21,432	

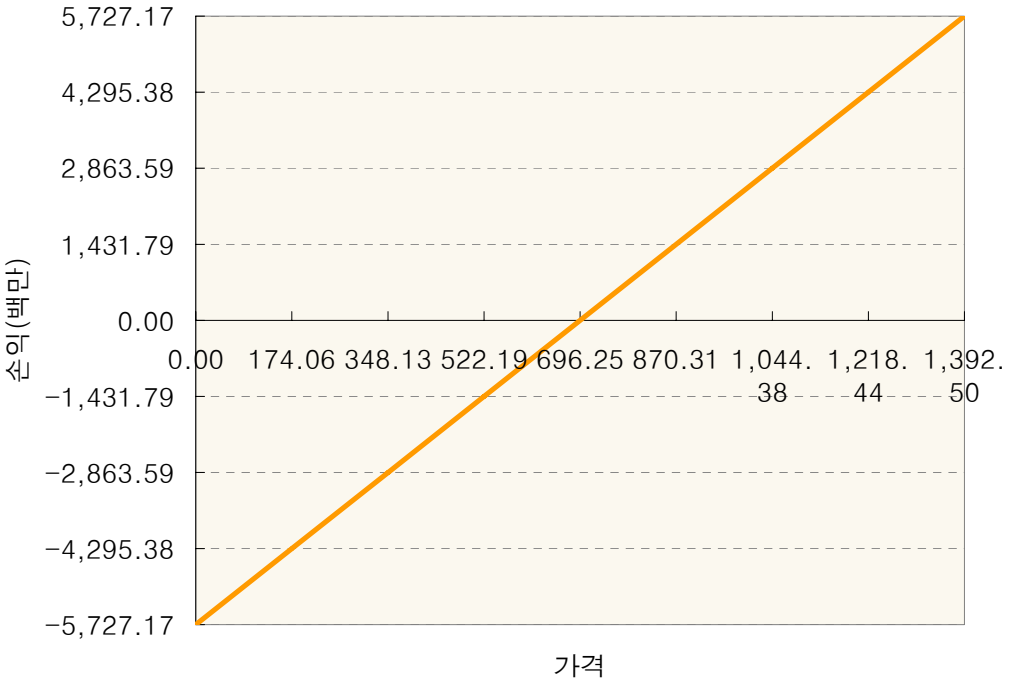
2. 만기시점의 손익구조



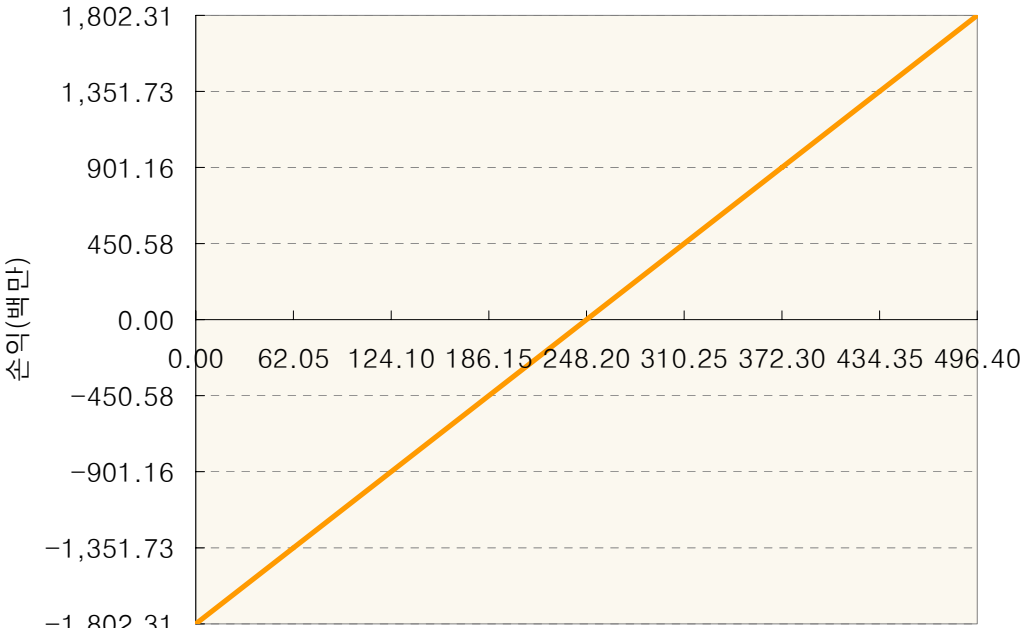


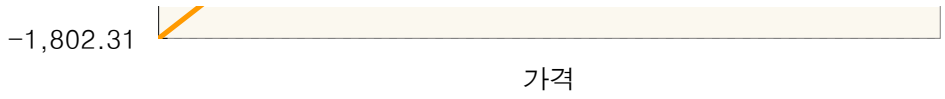


CU1-Corn

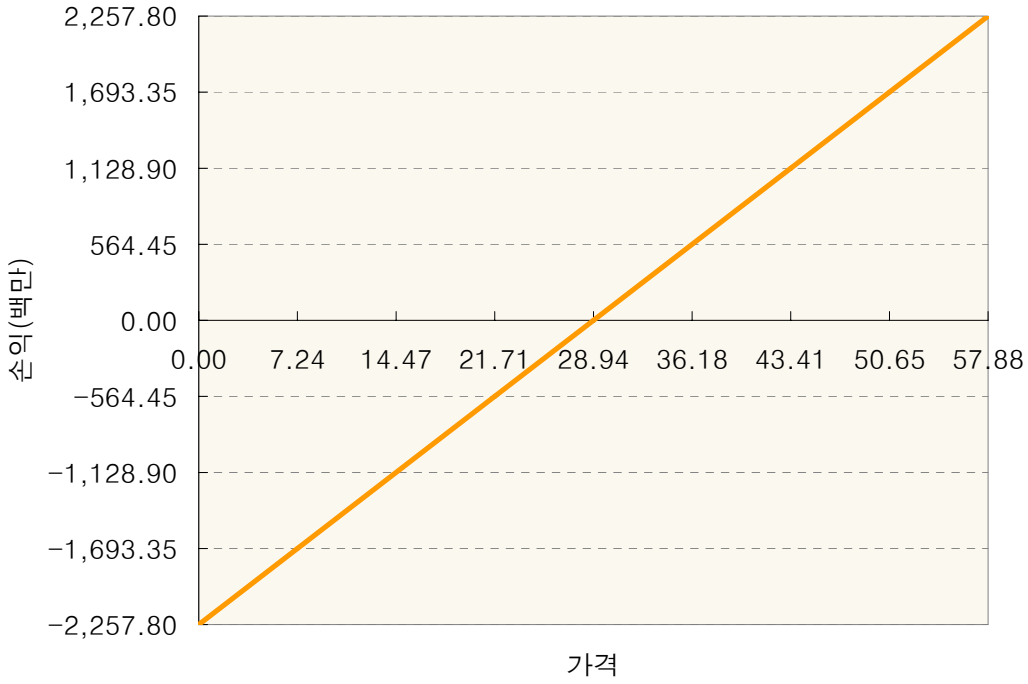


KCU1-COFFEE"C"ELEC

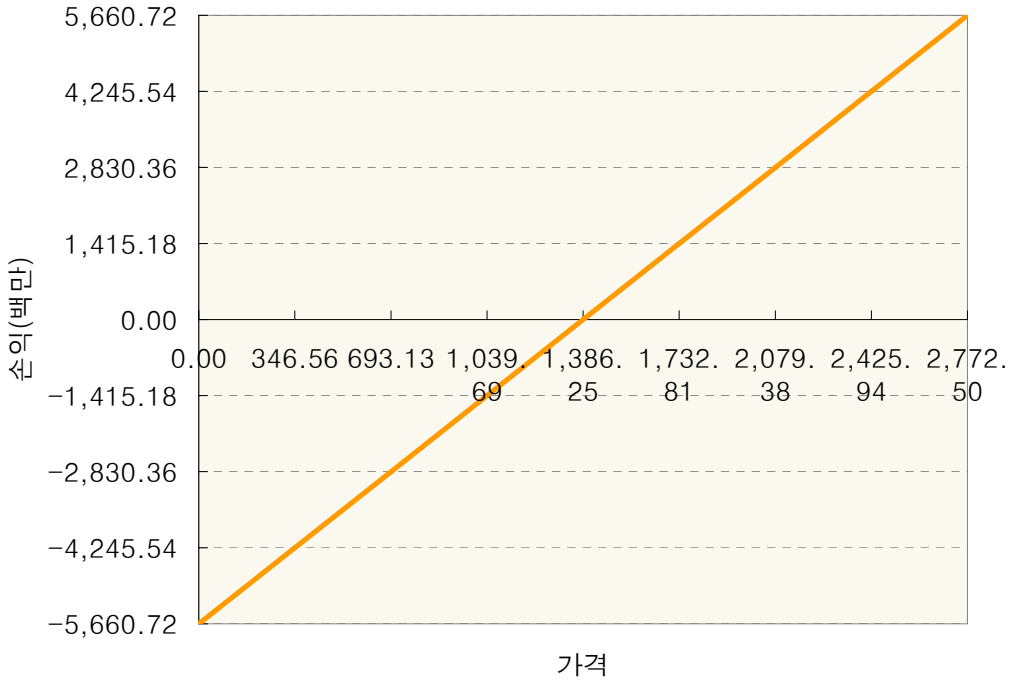




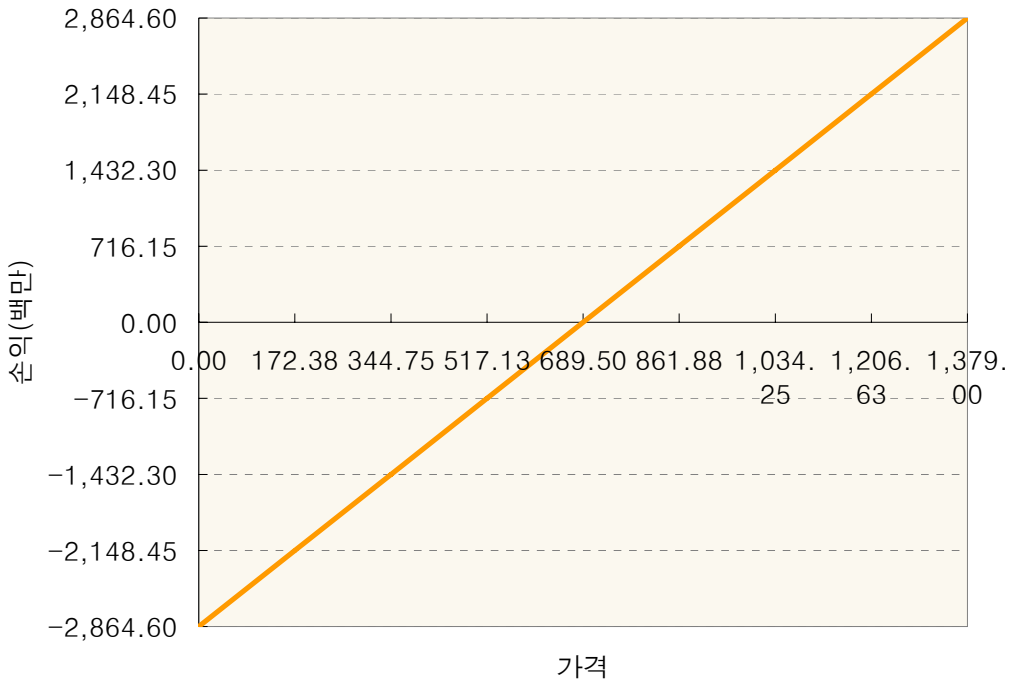
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	170
CTZ1	Cotton	79
CU1	Corn	458
KCU1	COFFEE"C"ELEC	144
SBV1	Sugar No11	181
SX1	Soybean	453
WU1	Wheat	229

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

(단위:백만원)

2,847