공시일	2011-07-21
기준일	2011-07-20

스마트코스피200인덱스1호(주식-파생형)(종)

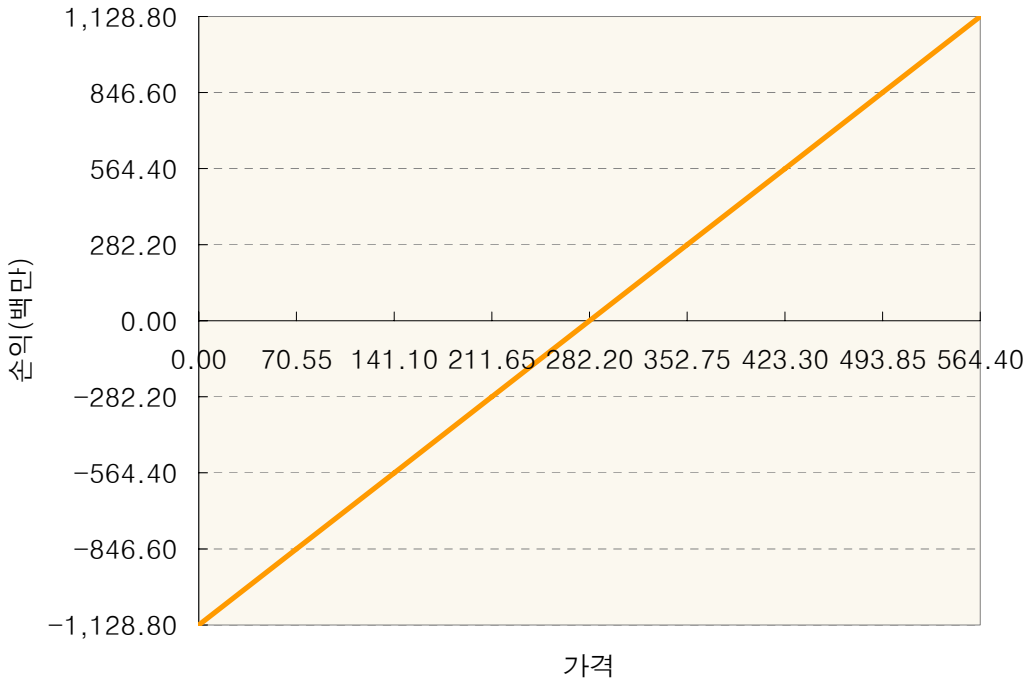
1. 계약금액

(단위:백만원)

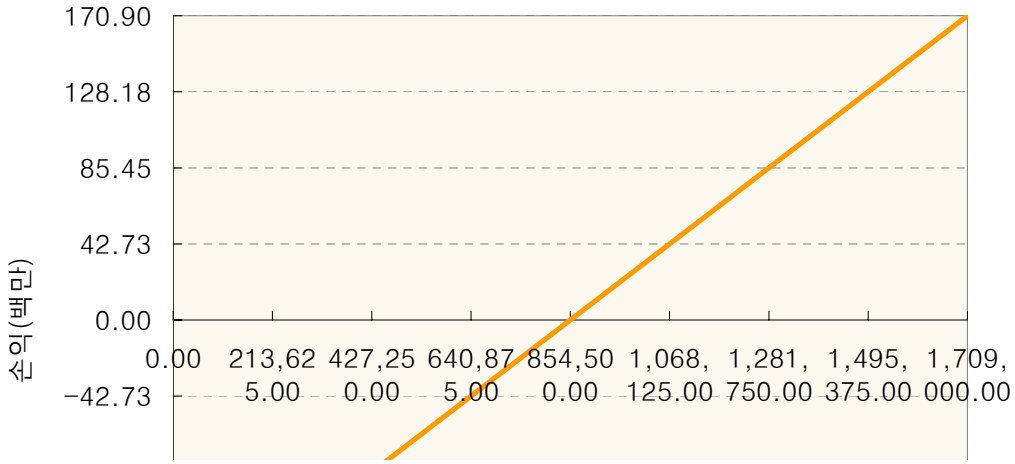
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,300	0	1,300	장내

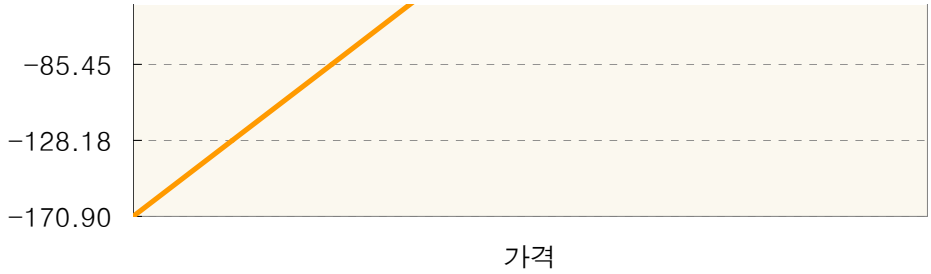
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							90
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-89.7	-89.7	-89.7	-89.7	-89.7	-89.7	-89.7
-5.33%	-59.8	-59.8	-59.8	-59.8	-59.8	-59.8	-59.8
-2.67%	-29.9	-29.9	-29.9	-29.9	-29.9	-29.9	-29.9
0%	0	0	0	0	0	0	0
2.67%	29.9	29.9	29.9	29.9	29.9	29.9	29.9
5.33%	59.8	59.8	59.8	59.8	59.8	59.8	59.8
8.00%	89.7	89.7	89.7	89.7	89.7	89.7	89.7
KR4111F900 2011-09 삼성전자개별선물							14
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.6	-13.6	-13.6	-13.6	-13.6	-13.6	-13.6
-5.33%	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1
-2.67%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5
0%	0	0	0	0	0	0	0
2.67%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
5.33%	9.1	9.1	9.1	9.1	9.1	9.1	9.1
8.00%	13.6	13.6	13.6	13.6	13.6	13.6	13.6

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

(단위:백만원)

97

공시일	2011-07-21
기준일	2011-07-20

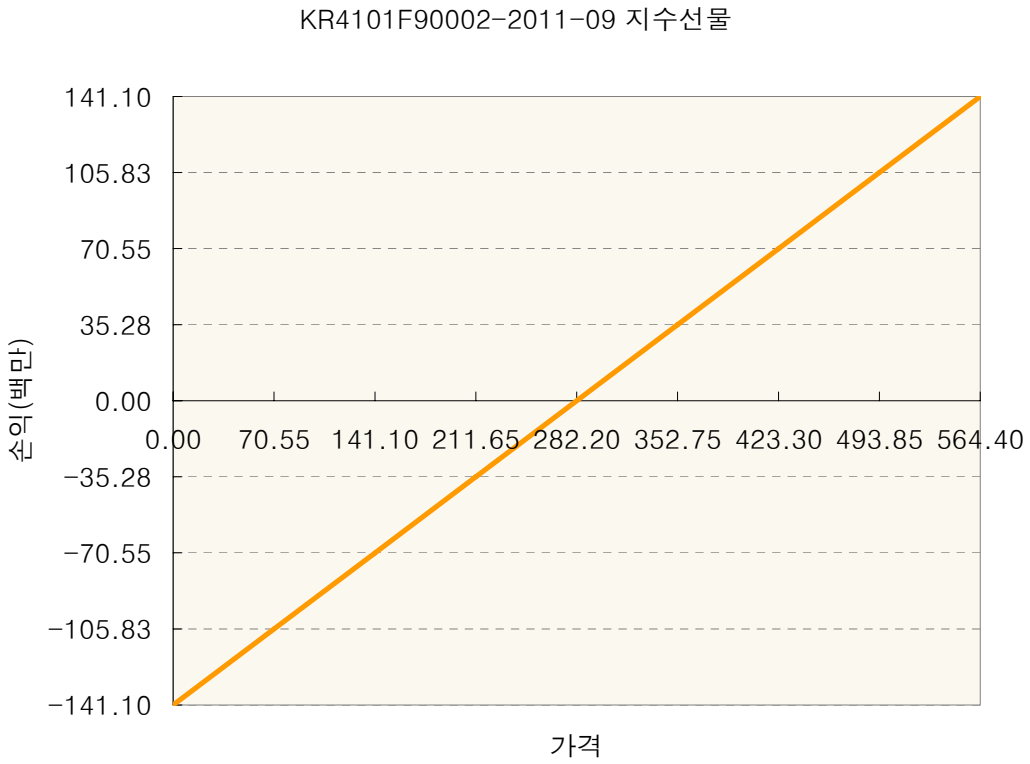
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	141	0	141	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%	-11.2	-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	2011-07-21
기준일	2011-07-20

달마다행복모(주식혼합-파생형)

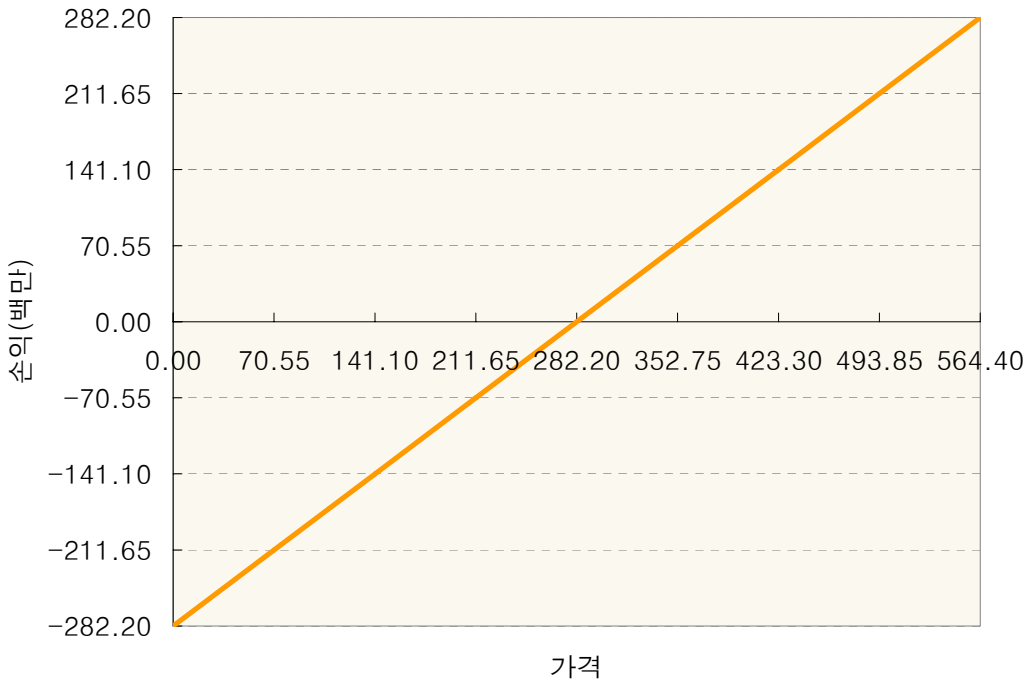
1. 계약금액

(단위:백만원)

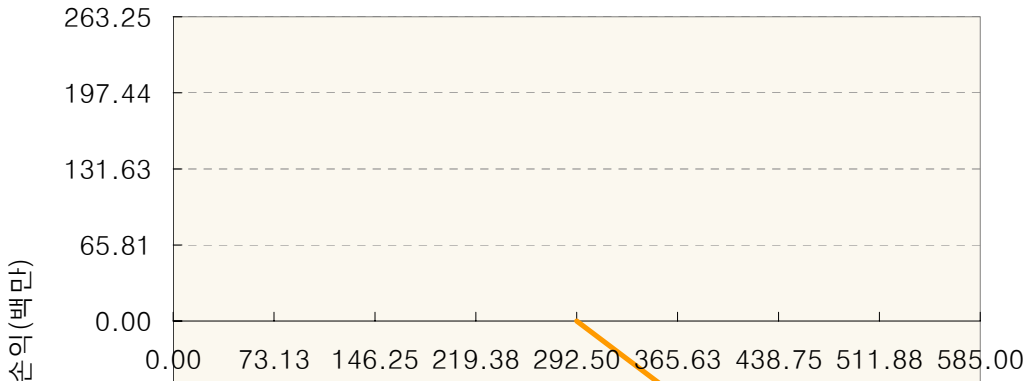
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	282	0	282	장내
누계	유가증권	옵션	0	263	-263	장내

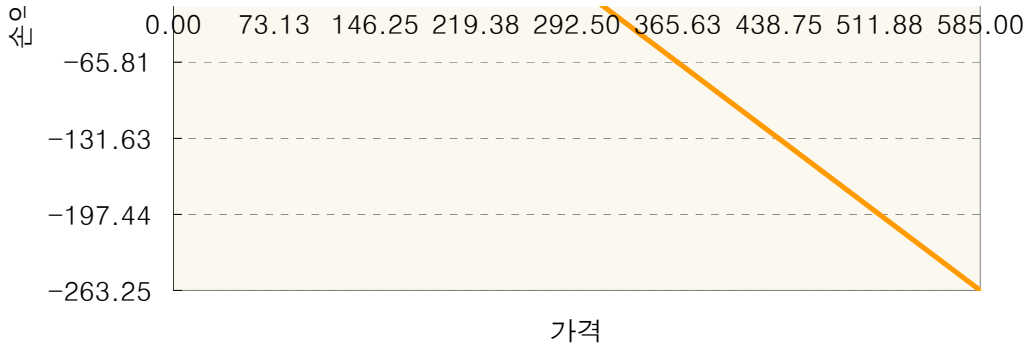
2. 만기시점의 손익구조

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%	-15	-15	-15	-15	-15	-15	-15
-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%	15	15	15	15	15	15	15
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%	1.3	1.3	1.3	1.3	1.3	1.3	1.2
-5.33%	1.3	1.3	1.3	1.2	1.2	1.1	1
-2.67%	1.2	1.1	1	0.9	0.7	0.6	0.4
0%	0.7	0.5	0.3	0	-0.3	-0.6	-0.9
2.67%	-0.8	-1.2	-1.6	-2	-2.3	-2.7	-3.1
5.33%	-4.1	-4.5	-4.9	-5.3	-5.7	-6.1	-6.5
8.00%	-9.1	-9.4	-9.7	-10	-10.3	-10.6	-11

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

(단위:백만원)

30

공시일	2011-07-21
기준일	2011-07-20

BEST인덱스플러스알파1호(주식-파생형)(종)

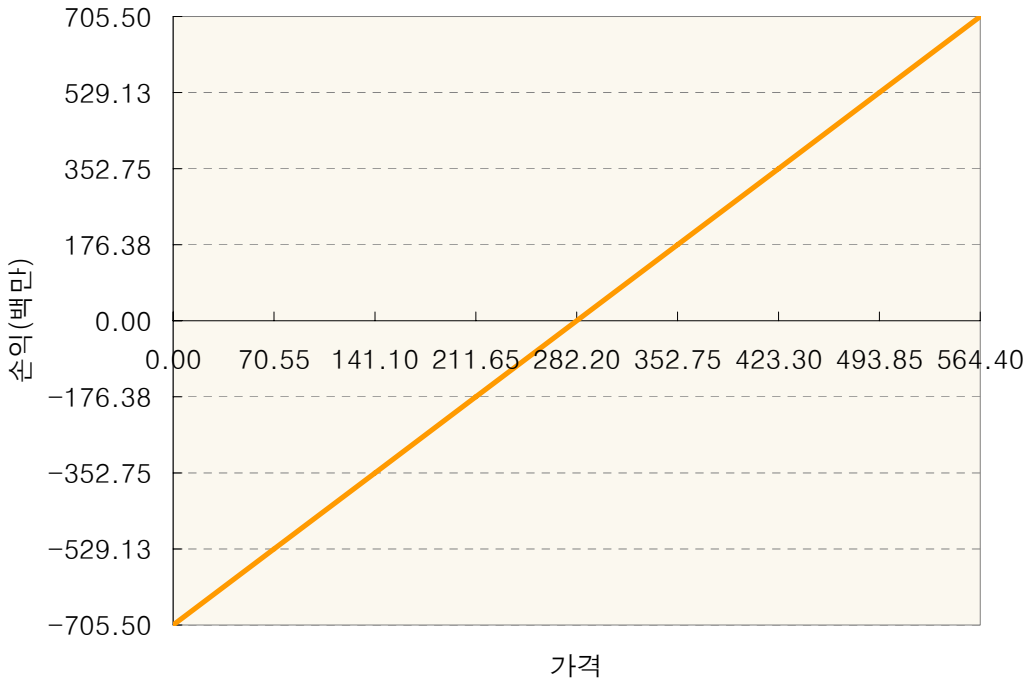
1. 계약금액

(단위:백만원)

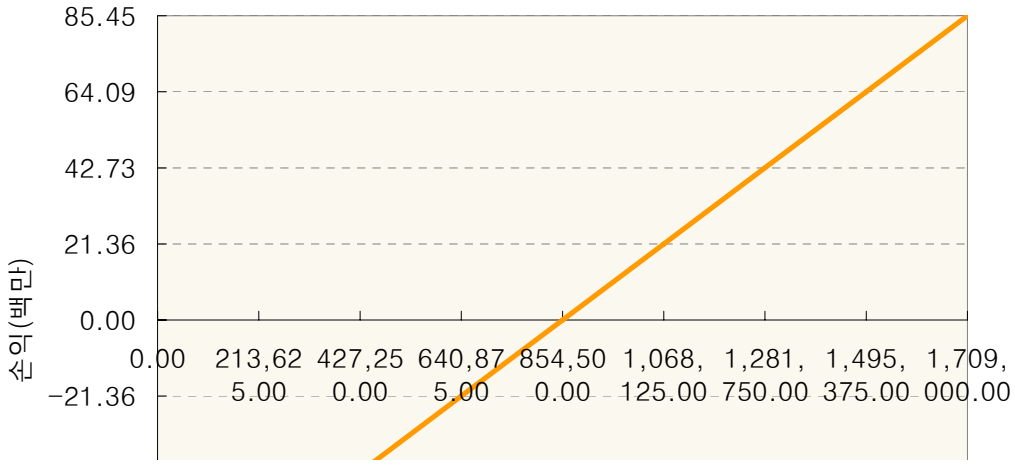
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	791	0	791	장내

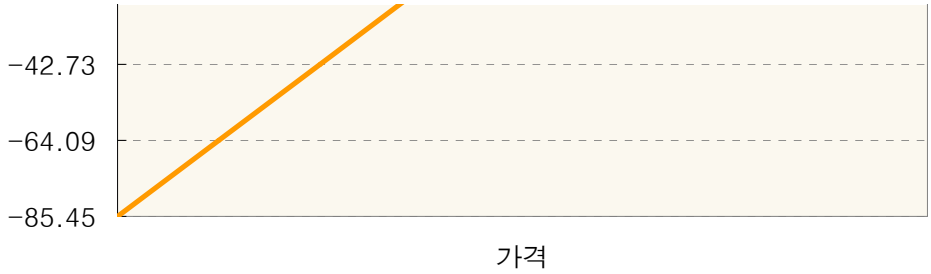
2. 만기시점의 손익구조

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%	-56.1	-56.1	-56.1	-56.1	-56.1	-56.1	-56.1
-5.33%	-37.4	-37.4	-37.4	-37.4	-37.4	-37.4	-37.4
-2.67%	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7	-18.7
0%	0	0	0	0	0	0	0
2.67%	18.7	18.7	18.7	18.7	18.7	18.7	18.7
5.33%	37.4	37.4	37.4	37.4	37.4	37.4	37.4
8.00%	56.1	56.1	56.1	56.1	56.1	56.1	56.1
KR4111F900 2011-09 삼성전자개별선물							7
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.8	-6.8	-6.8	-6.8	-6.8	-6.8	-6.8
-5.33%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5
-2.67%	-2.3	-2.3	-2.3	-2.3	-2.3	-2.3	-2.3
0%	0	0	0	0	0	0	0
2.67%	2.3	2.3	2.3	2.3	2.3	2.3	2.3
5.33%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
8.00%	6.8	6.8	6.8	6.8	6.8	6.8	6.8

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

(단위:백만원)

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공시일	2011-07-21
기준일	2011-07-20

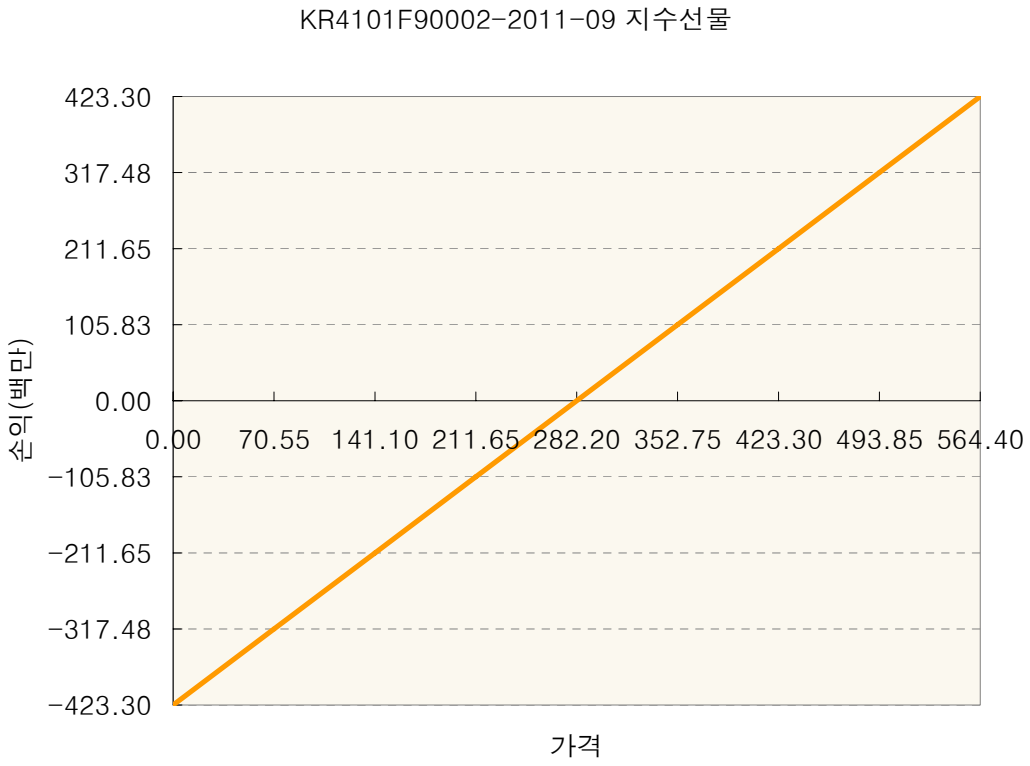
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	423	0	423	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	2011-07-21
기준일	2011-07-20

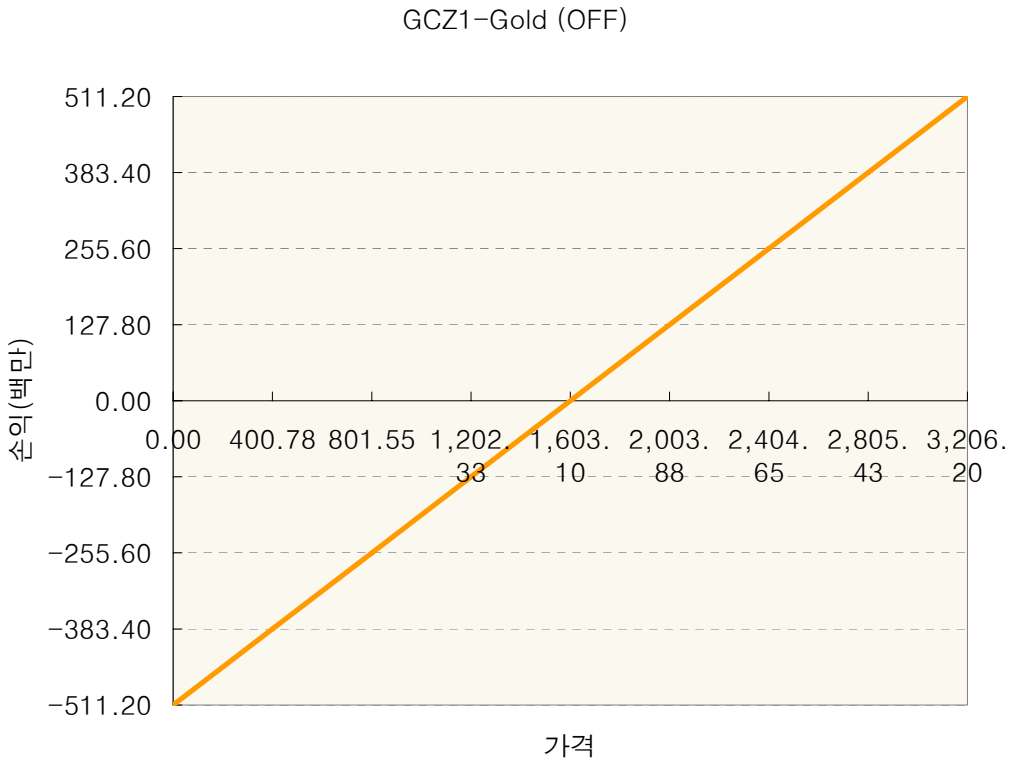
메탈인덱스플러스모(채권-파생형)

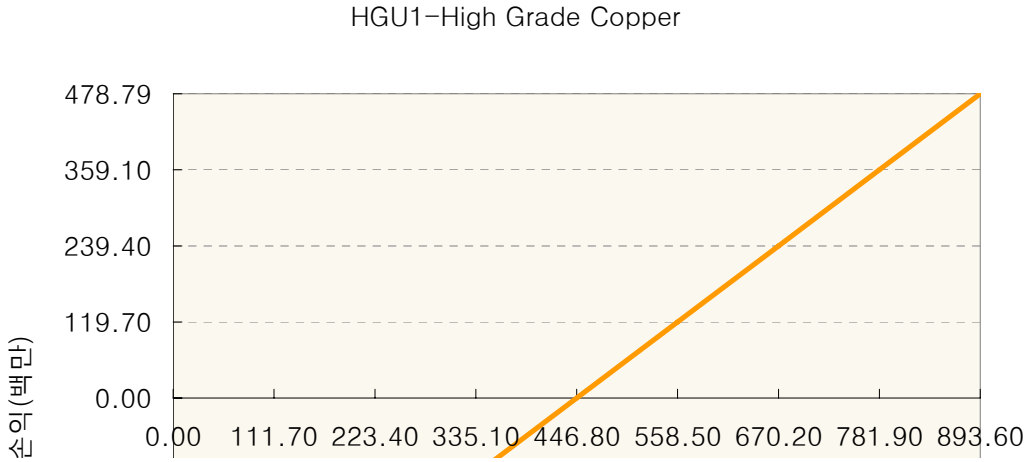
1. 계약금액

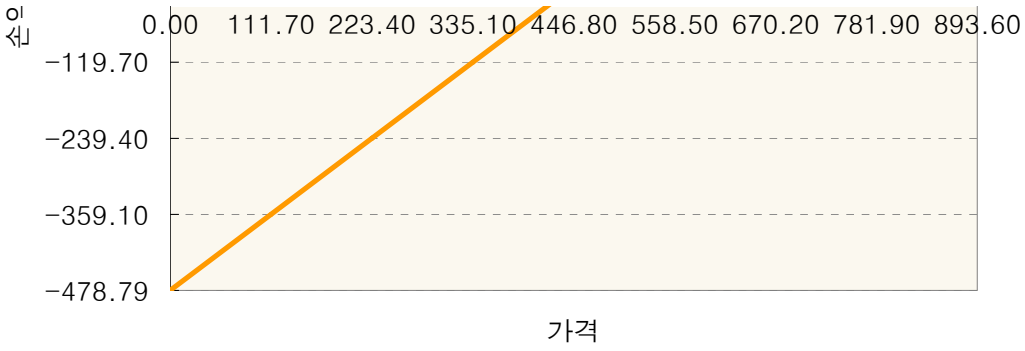
(단위:백만원)

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	2,430	469	1,961	

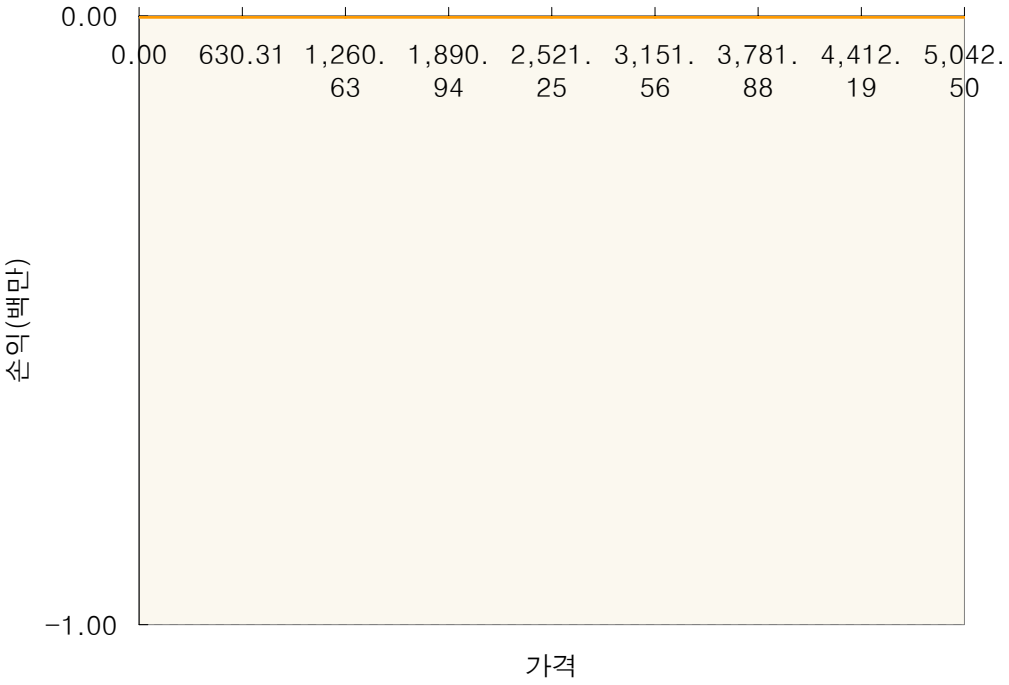
2. 만기시점의 손익구조



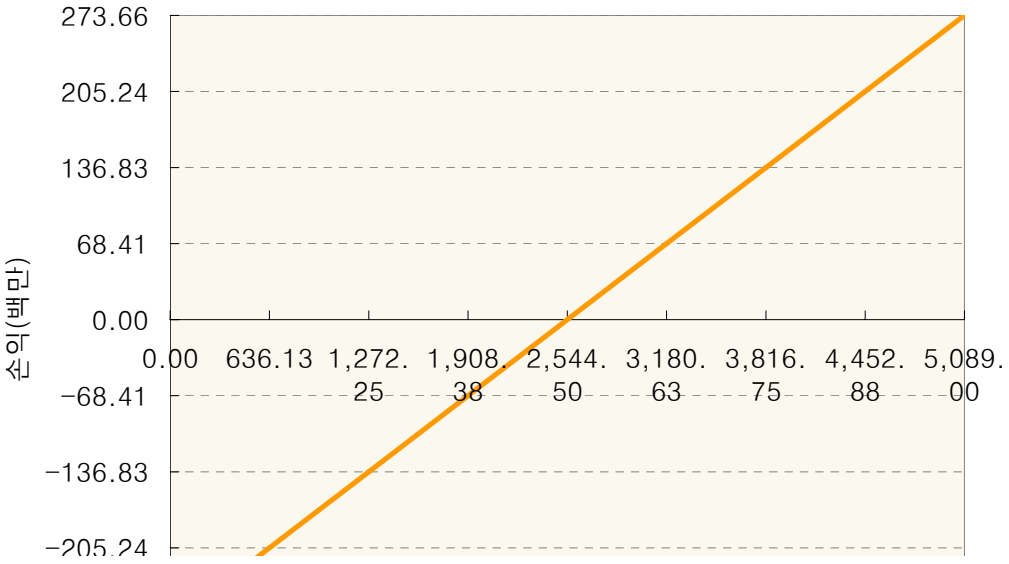


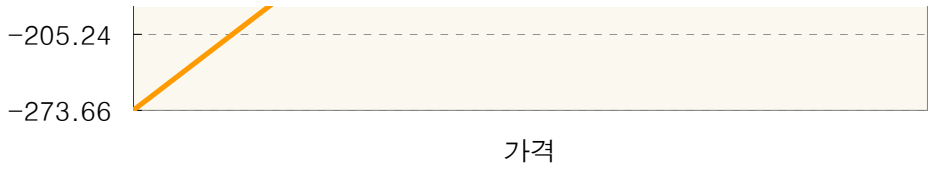


LAN1-LME Aluminum

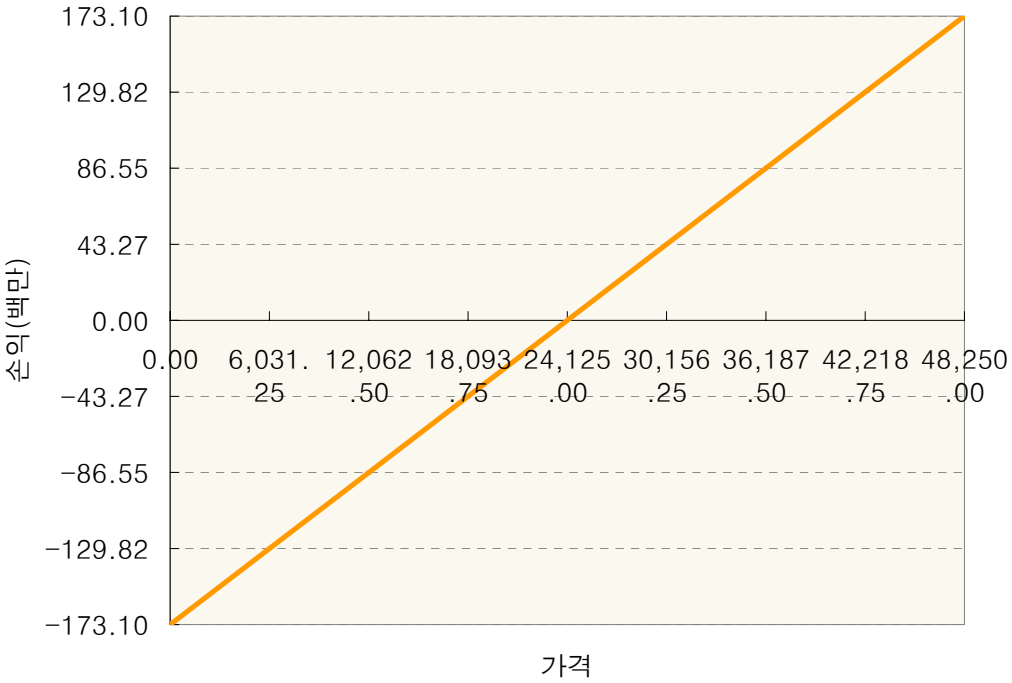


LAU1-LME Aluminum

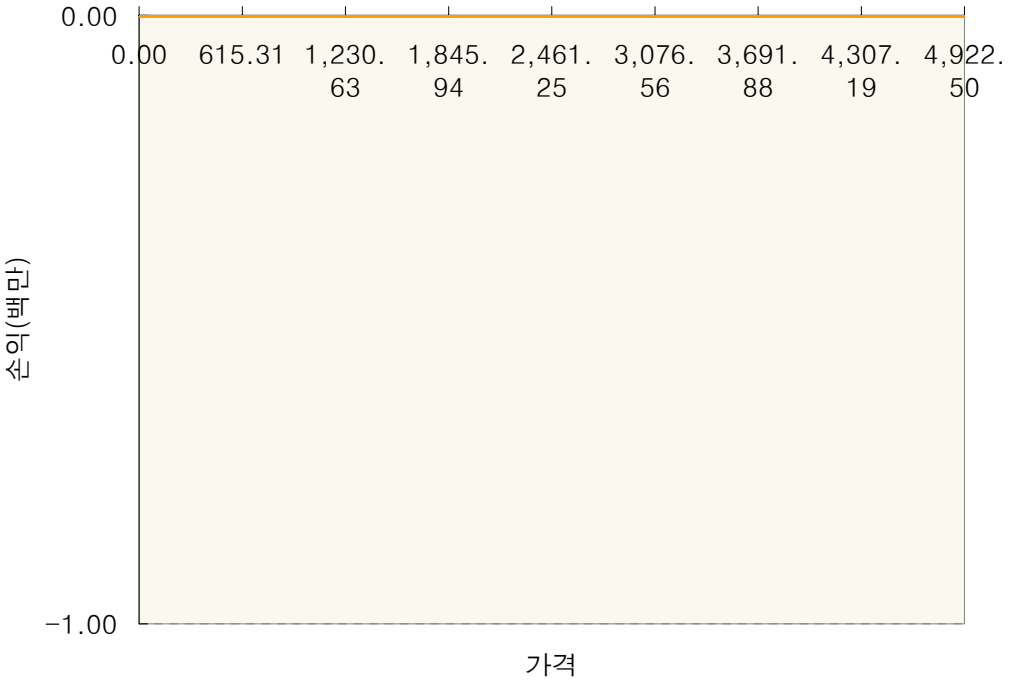




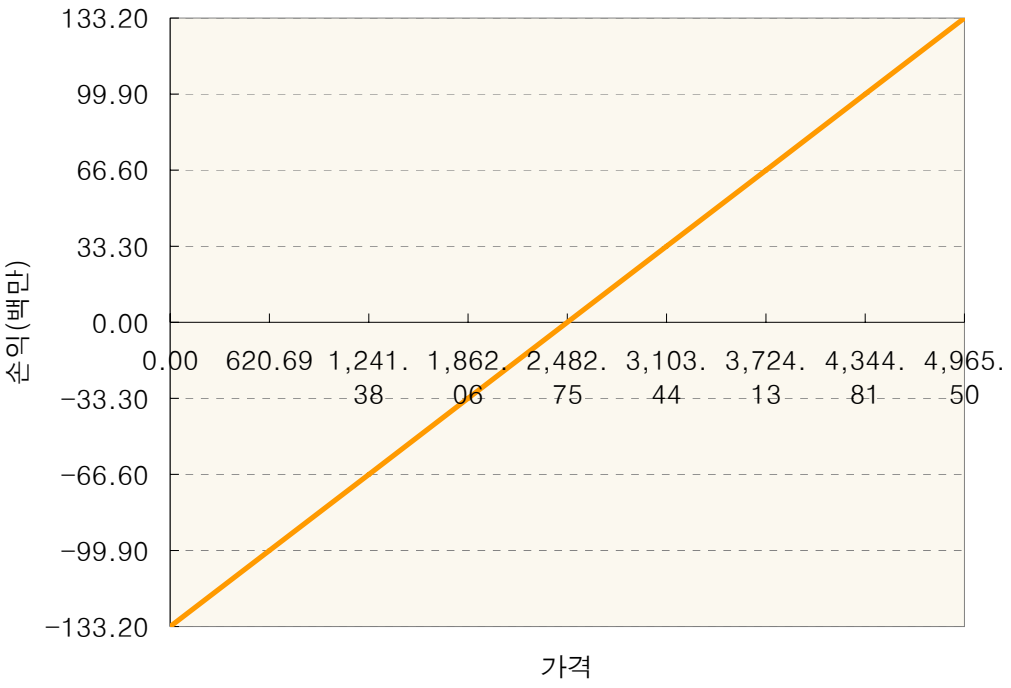
LNV1-LME Nickel



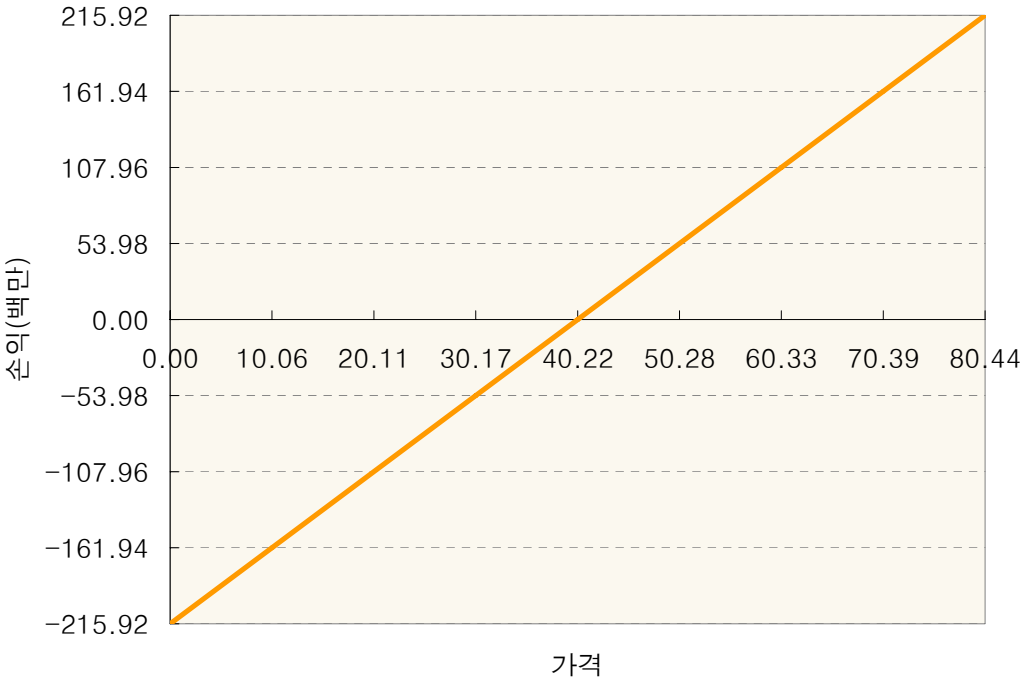
LXN1-LME Zinc



LXU1-LME Zinc

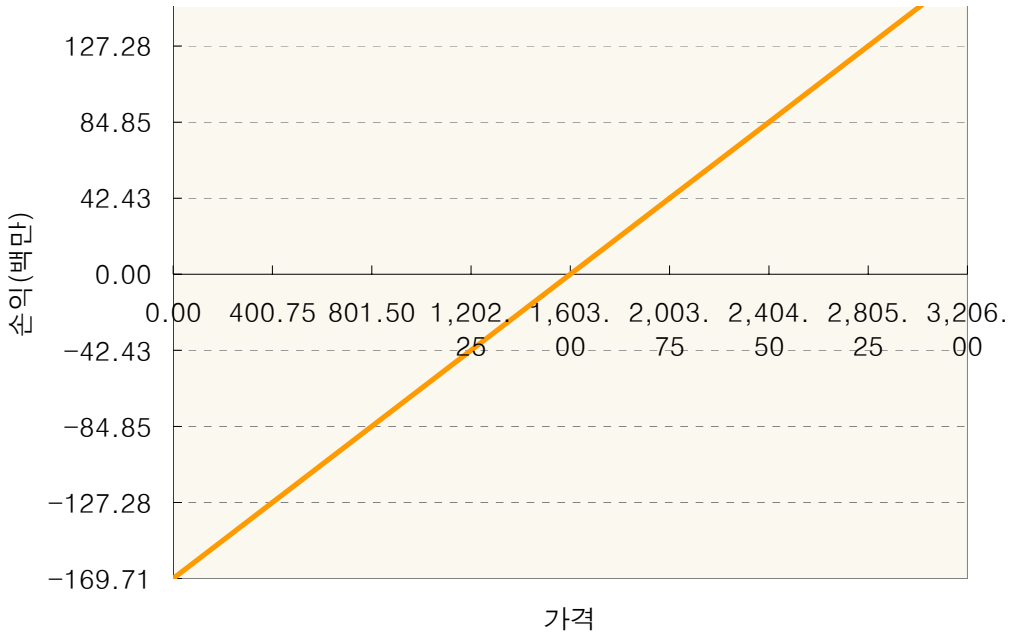


SIU1-Comex Silver

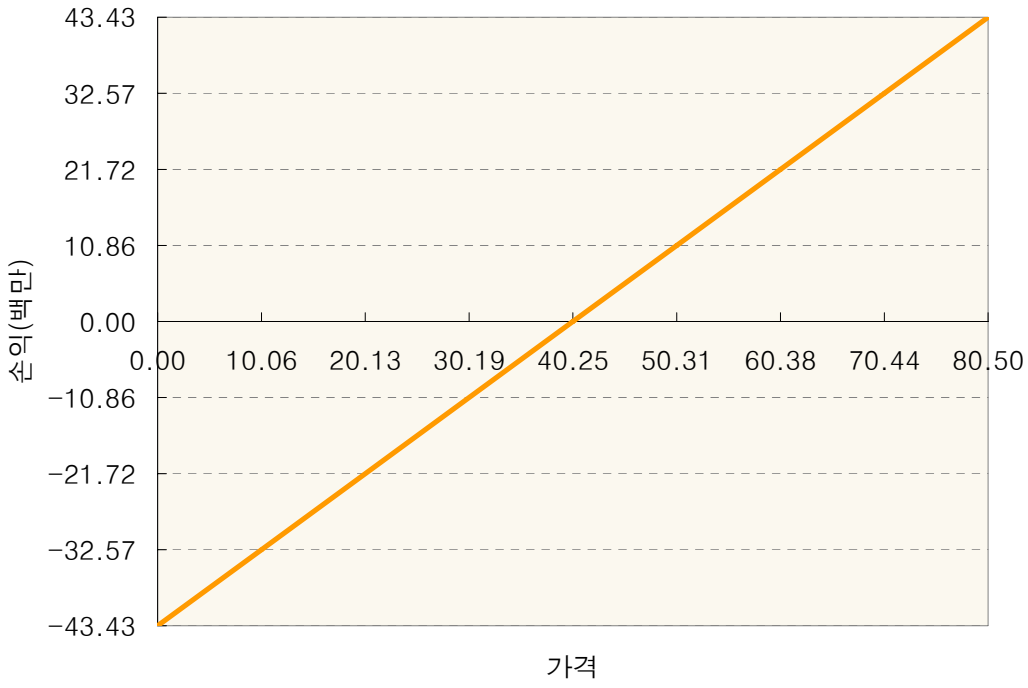


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	41
HGU1	High Grade Copper	38
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	14
LXN1	LME Zinc	2
LXU1	LME Zinc	11

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

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

198

공시일	2011-07-21
기준일	2011-07-20

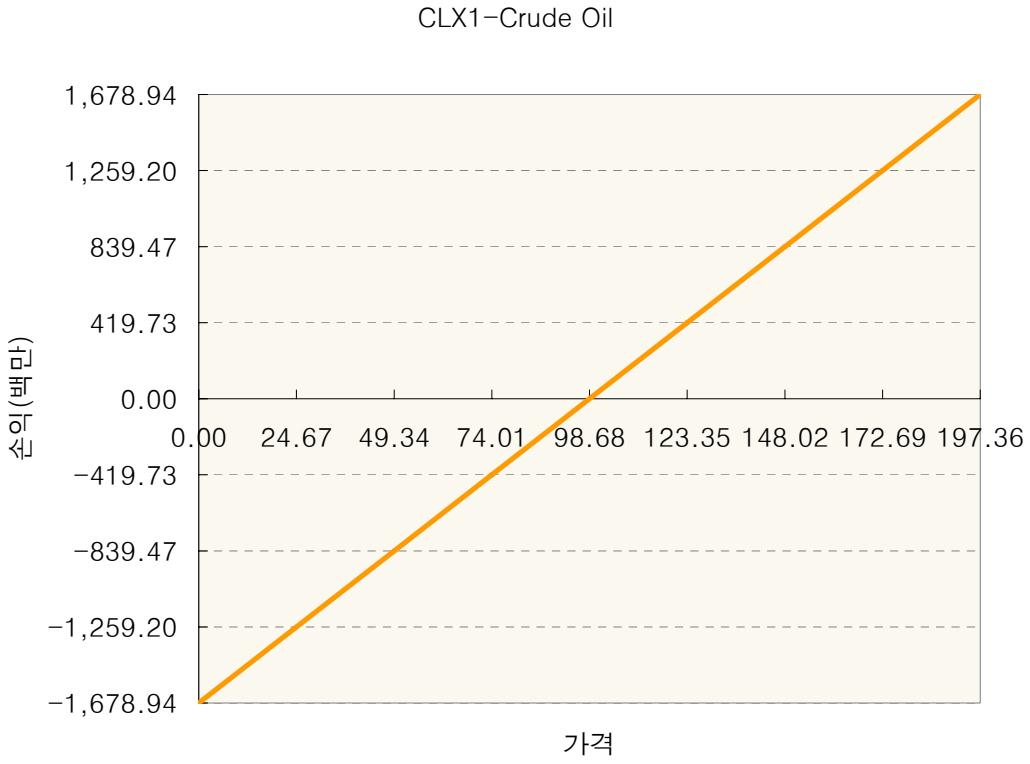
에너지인덱스플러스모(채권-파생형)

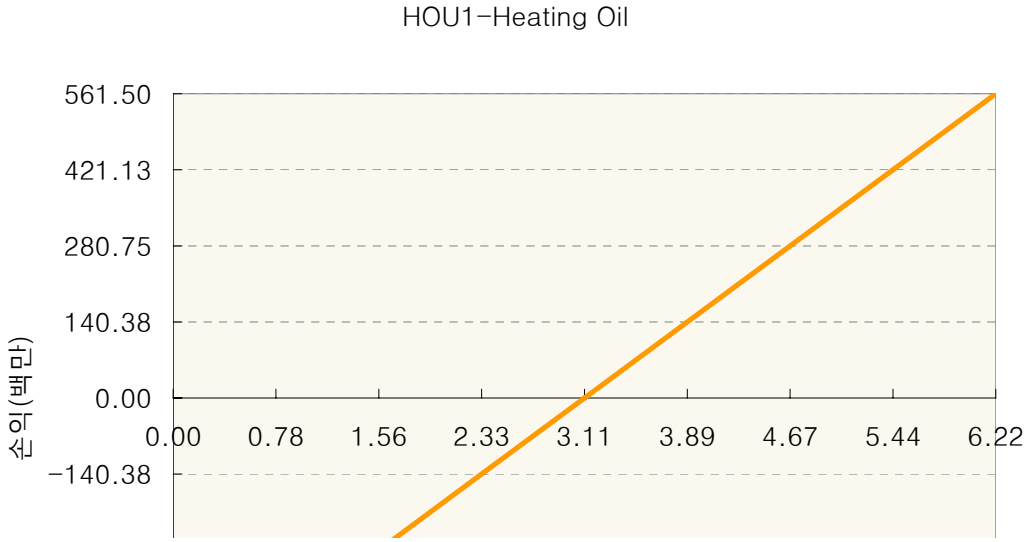
1. 계약금액

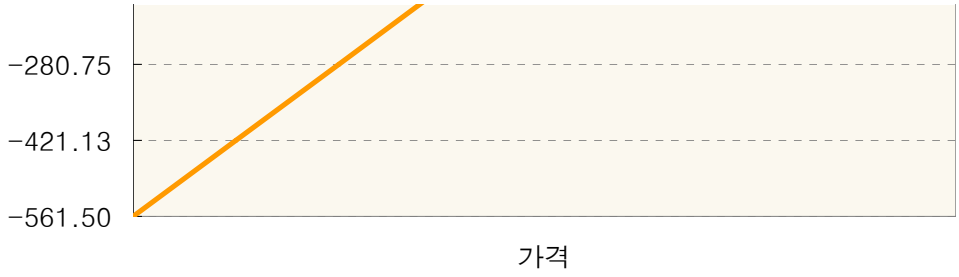
(단위:백만원)

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	

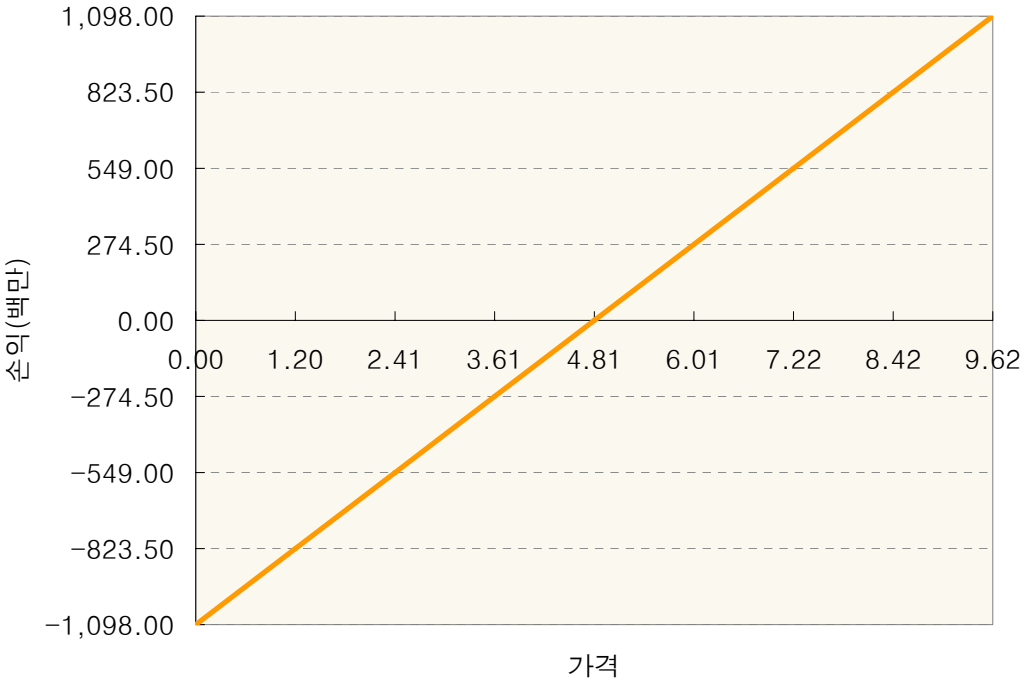
2. 만기시점의 손익구조



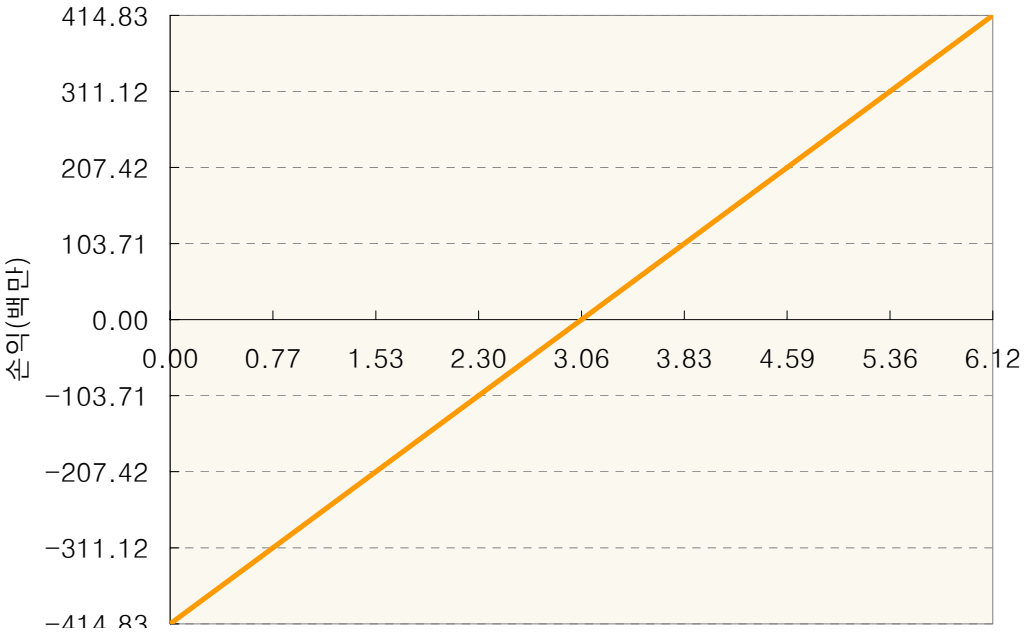


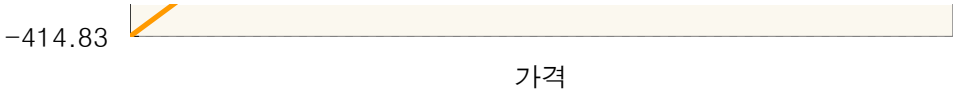


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	134
HOU1	Heating Oil	45
NGZ1	Natural Gas	88
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	496

공시일	2011-07-21
기준일	2011-07-20

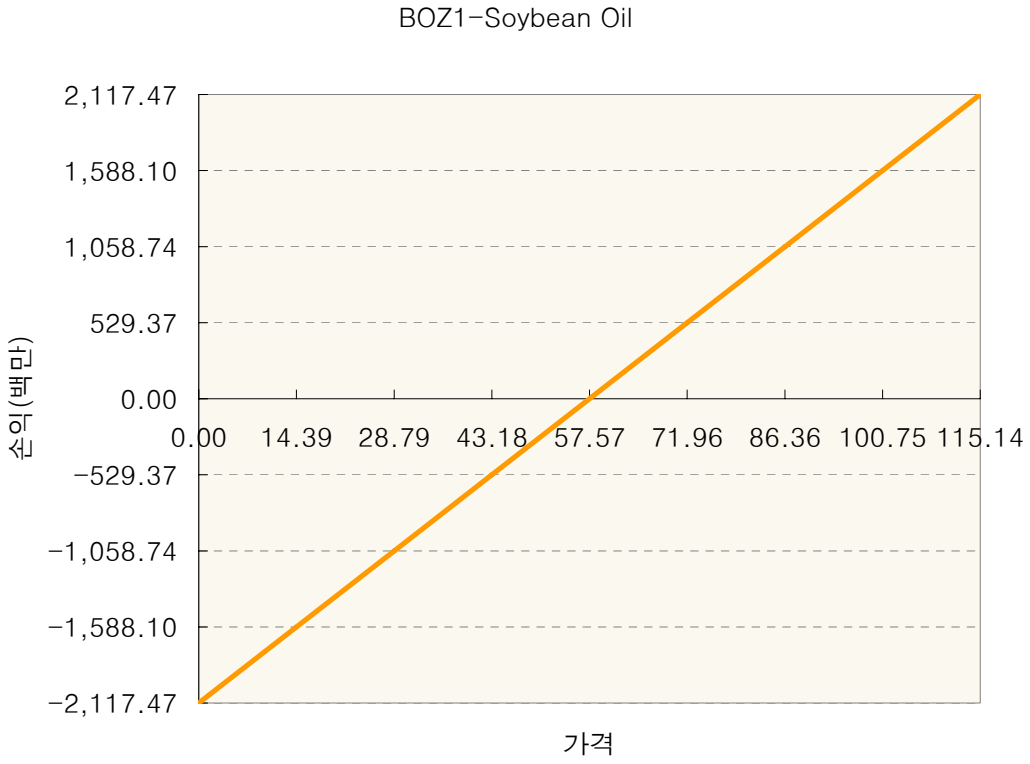
애그리컬쳐인덱스플러스모(채권-파생형)

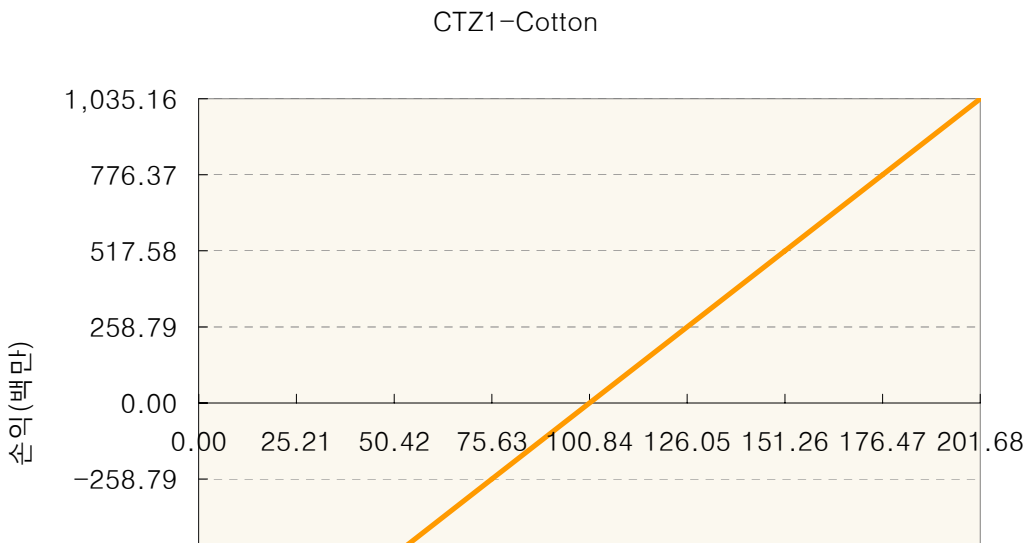
1. 계약금액

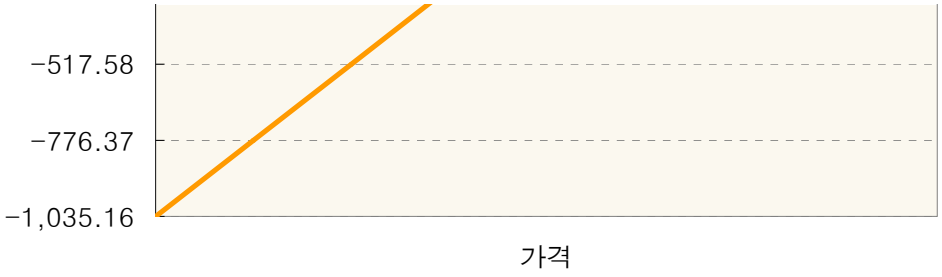
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,438	0	21,438	

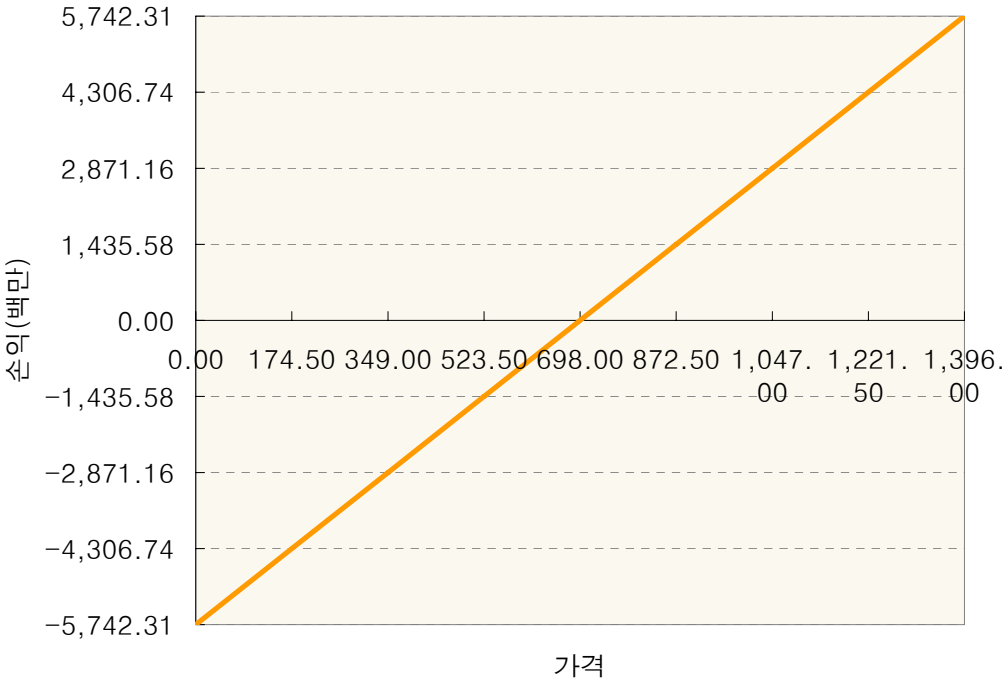
2. 만기시점의 손익구조



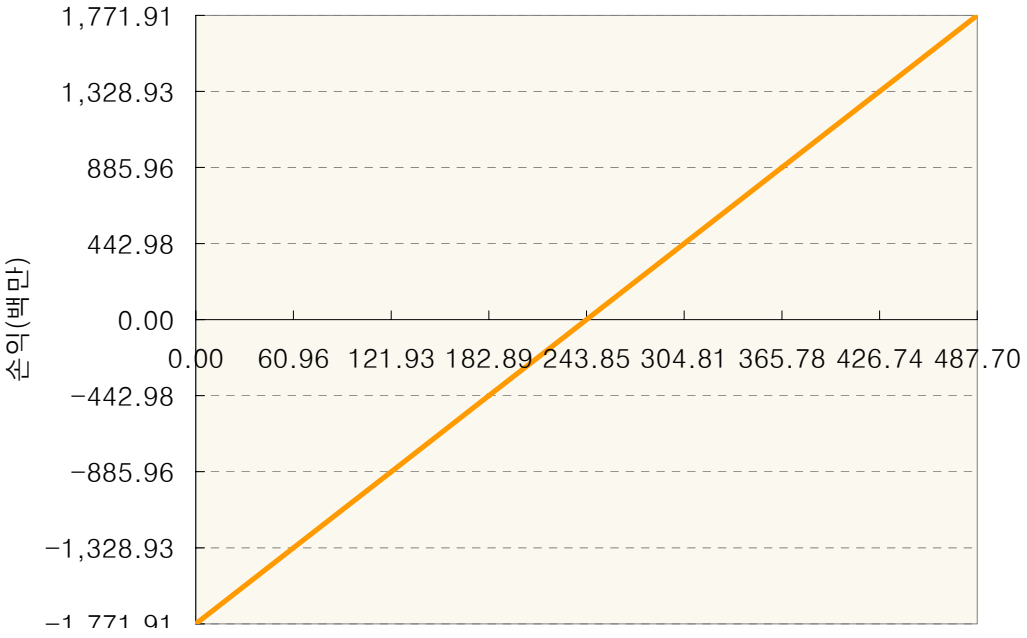


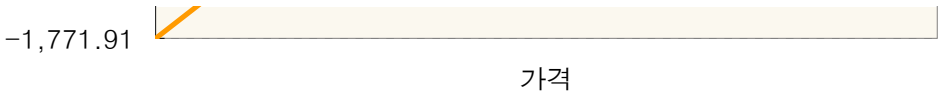


CU1-Corn

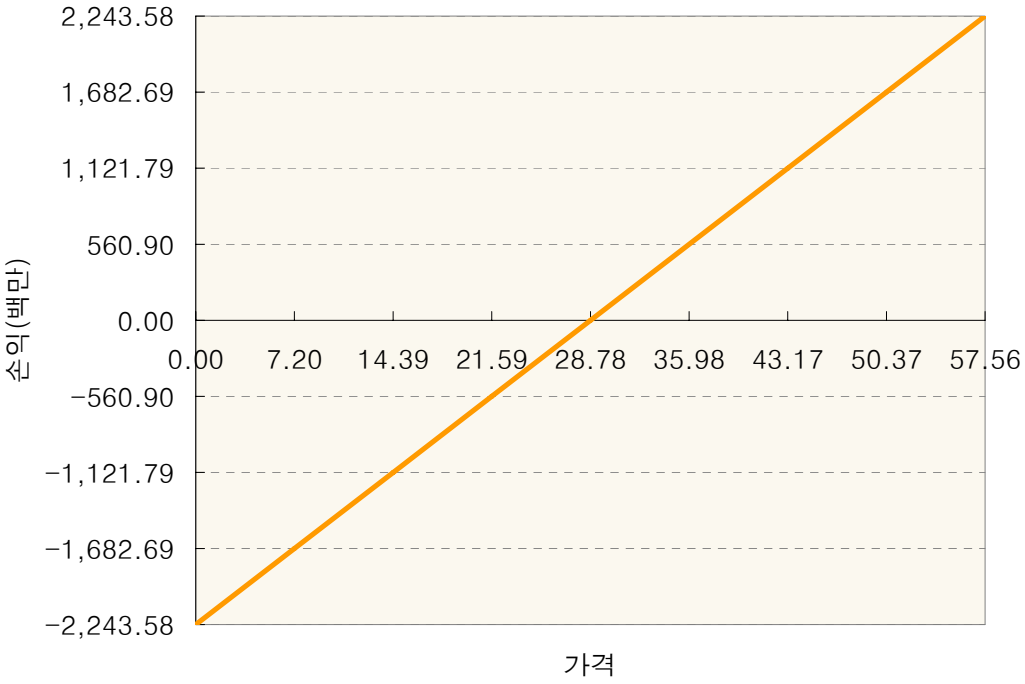


KCU1-COFFEE"C"ELEC

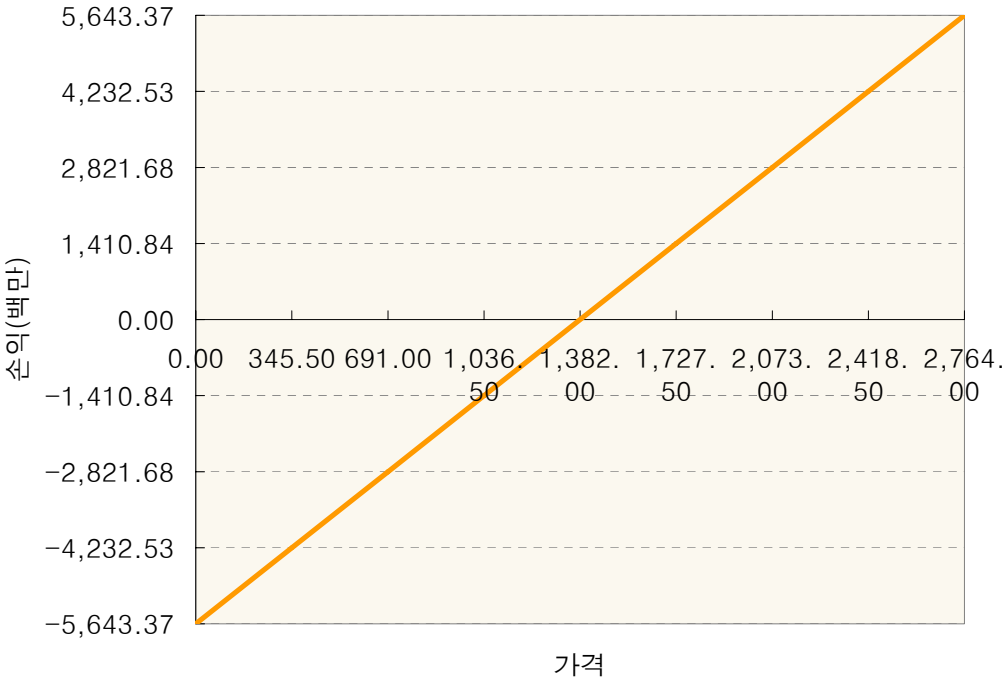




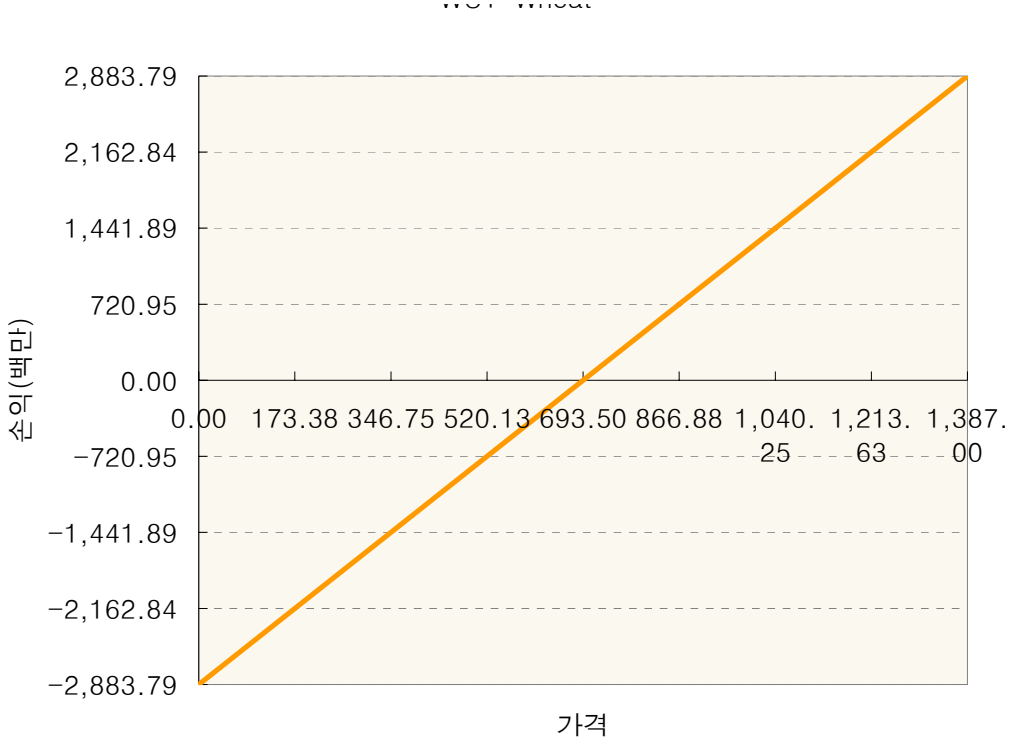
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	169
CTZ1	Cotton	83
CU1	Corn	459
KCU1	COFFEE"C"ELEC	142
SBV1	Sugar No11	179
SX1	Soybean	451
WU1	Wheat	231

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,851