공시일	2011-08-03
기준일	2011-08-02

스마트코스피200인덱스1호(주식-파생형)(종)

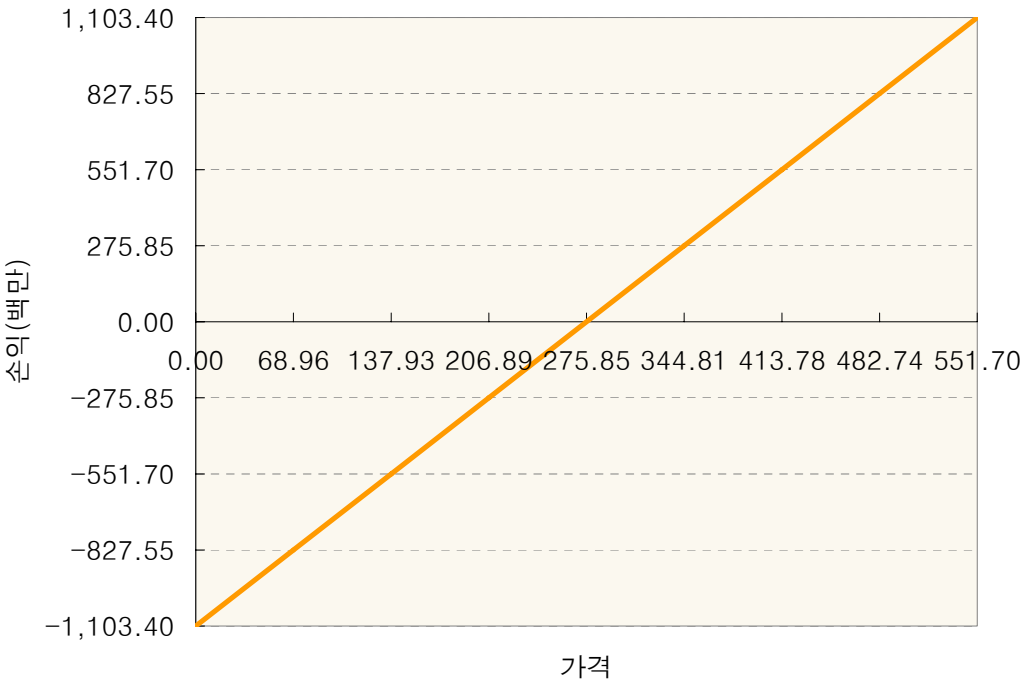
1. 계약금액

(단위:백만원)

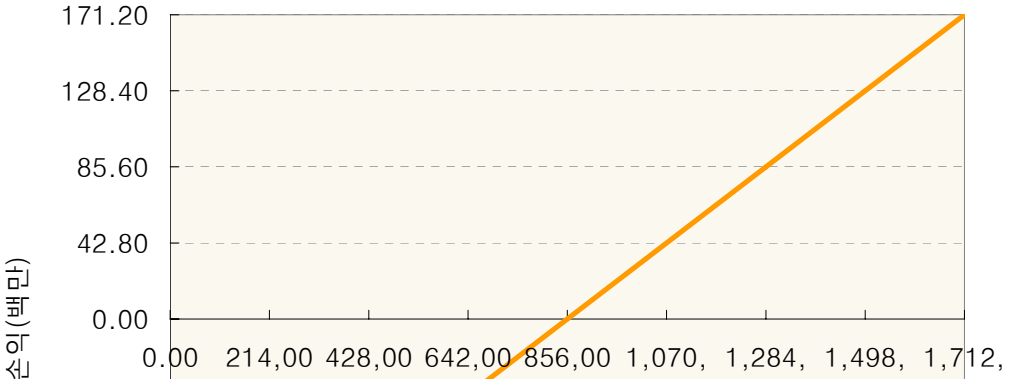
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,275	0	1,275	장내
누계	유가증권	옵션	0	2,053	-2,053	장내

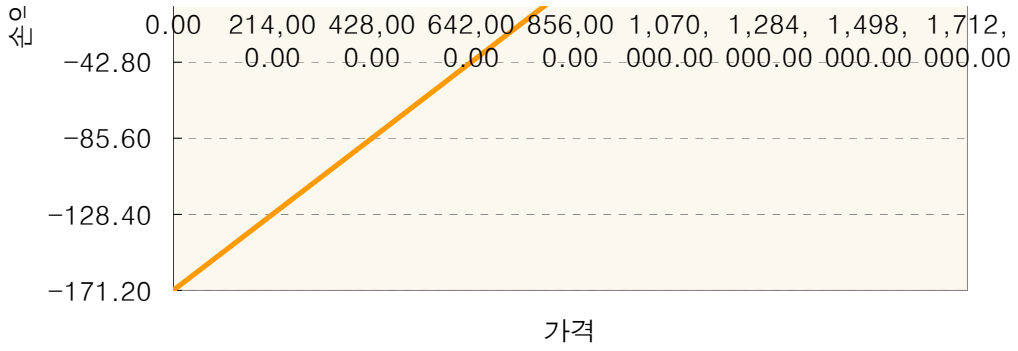
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

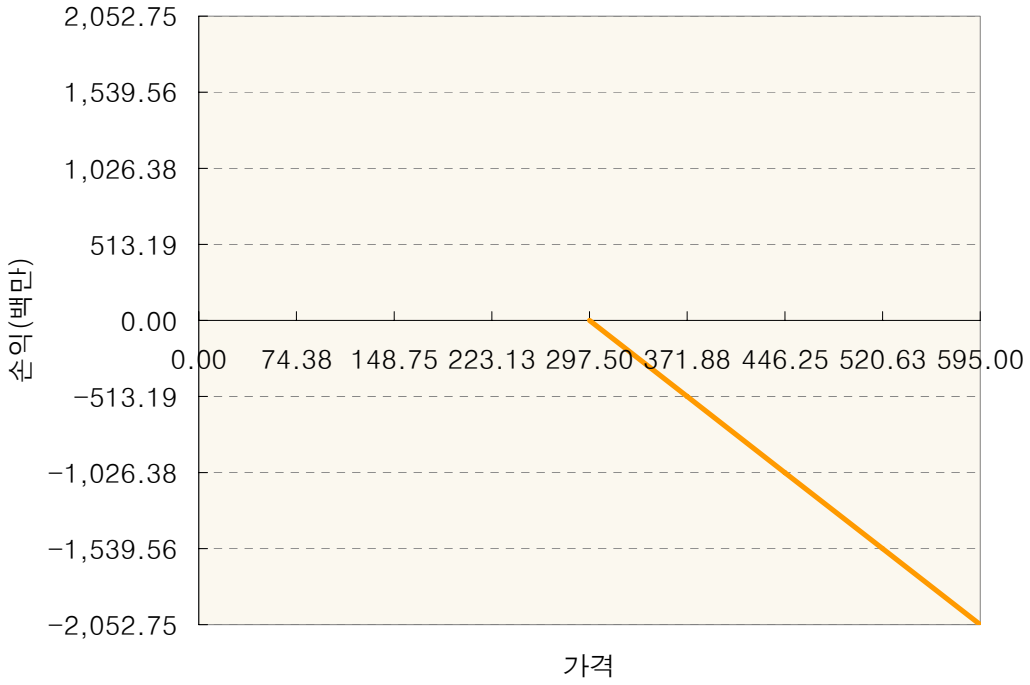


KR4111F90001-2011-09 삼성전자개별선물





KR4201F82973-2011-08 콜297.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 88

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-88.1	-88.1	-88.1	-88.1	-88.1	-88.1	-88.1
-5.33%	-58.8	-58.8	-58.8	-58.8	-58.8	-58.8	-58.8
-2.67%	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4
0%	0	0	0	0	0	0	0
2.67%	29.4	29.4	29.4	29.4	29.4	29.4	29.4
5.33%	58.8	58.8	58.8	58.8	58.8	58.8	58.8
8.00%	88.1	88.1	88.1	88.1	88.1	88.1	88.1

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
	KR4201F829 2011-08 콜297.5						33
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.2	0.2	0.2	0.2	0.2	0.2	0.2
-5.33%	0.2	0.2	0.2	0.2	0.2	0.2	0.2
-2.67%	0.2	0.2	0.2	0.2	0.1	0.1	0.1
0%	0.2	0.1	0.1	0	-0.1	-0.4	-0.7
2.67%	-0.1	-0.4	-0.8	-1.4	-2.1	-2.9	-3.8
5.33%	-3.6	-5	-6.4	-8	-9.6	-11.3	-13.1
8.00%	-19.8	-22	-24.1	-26.3	-28.5	-30.7	-32.8

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

106

공시일	2011-08-03
기준일	2011-08-02

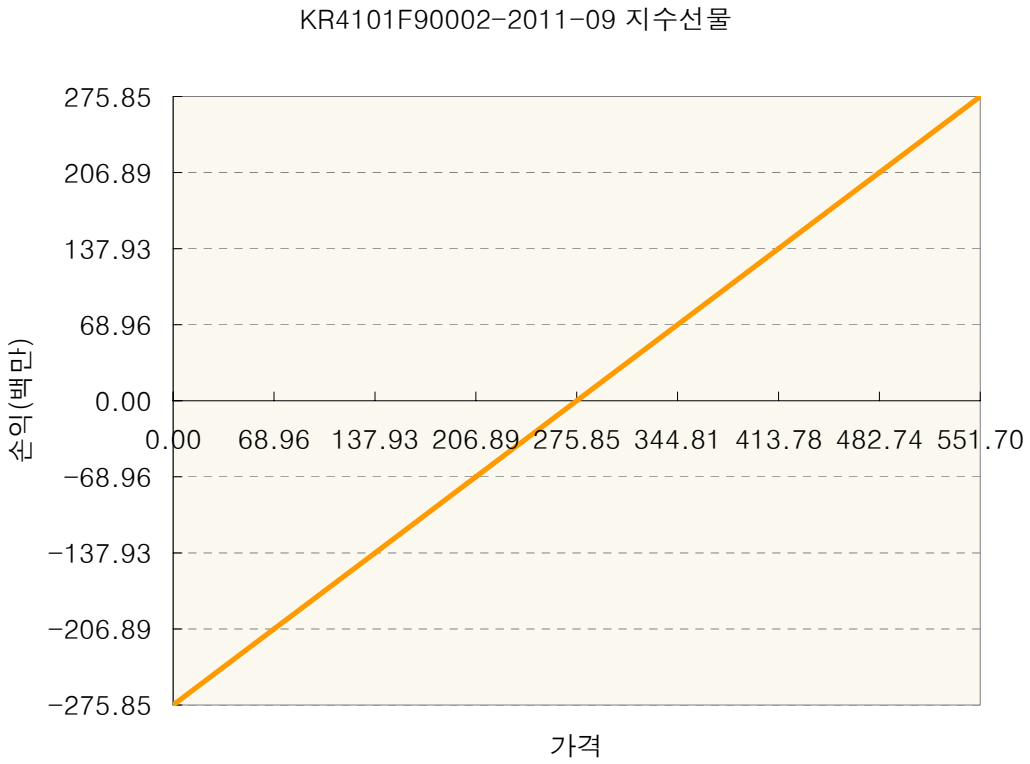
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	276	0	276	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	-22	-22	-22	-22	-22	-22
-5.33%	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7
-2.67%	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3
0%	0	0	0	0	0	0	0
2.67%	7.3	7.3	7.3	7.3	7.3	7.3	7.3
5.33%	14.7	14.7	14.7	14.7	14.7	14.7	14.7
8.00%	22	22	22	22	22	22	22

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

(단위:백만원)

21

공시일	2011-08-03
기준일	2011-08-02

달마다행복모(주식혼합-파생형)

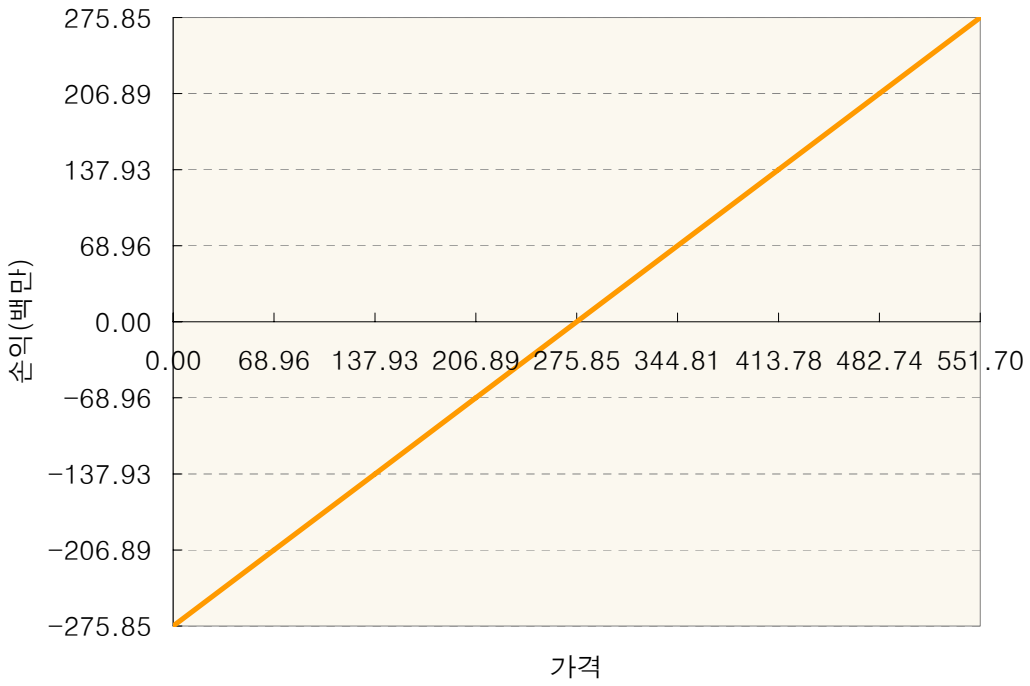
1. 계약금액

(단위:백만원)

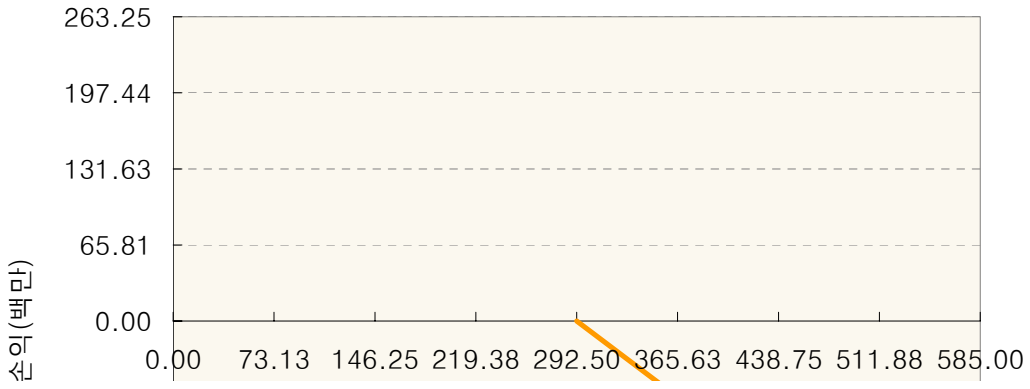
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	276	0	276	장내
누계	유가증권	옵션	0	263	-263	장내

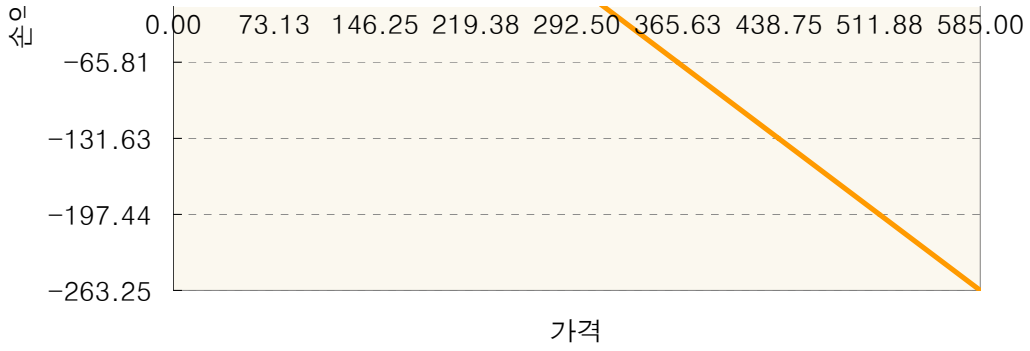
2. 만기시점의 손익구조

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	-22	-22	-22	-22	-22	-22
-5.33%	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7
-2.67%	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3	-7.3
0%	0	0	0	0	0	0	0
2.67%	7.3	7.3	7.3	7.3	7.3	7.3	7.3
5.33%	14.7	14.7	14.7	14.7	14.7	14.7	14.7
8.00%	22	22	22	22	22	22	22
KR4201F829 2011-08 콜292.5							7
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-5.33%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-2.67%	0.1	0.1	0.1	0.1	0.1	0.1	0
0%	0.1	0.1	0	0	-0.1	-0.1	-0.2
2.67%	-0.1	-0.2	-0.4	-0.5	-0.7	-0.9	-1.1
5.33%	-1.5	-1.8	-2.1	-2.3	-2.6	-2.9	-3.1
8.00%	-5.4	-5.6	-5.8	-6.1	-6.3	-6.6	-6.8

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

(단위:백만원)

24

공시일	2011-08-03
기준일	2011-08-02

BEST인덱스플러스알파1호(주식-파생형)(종)

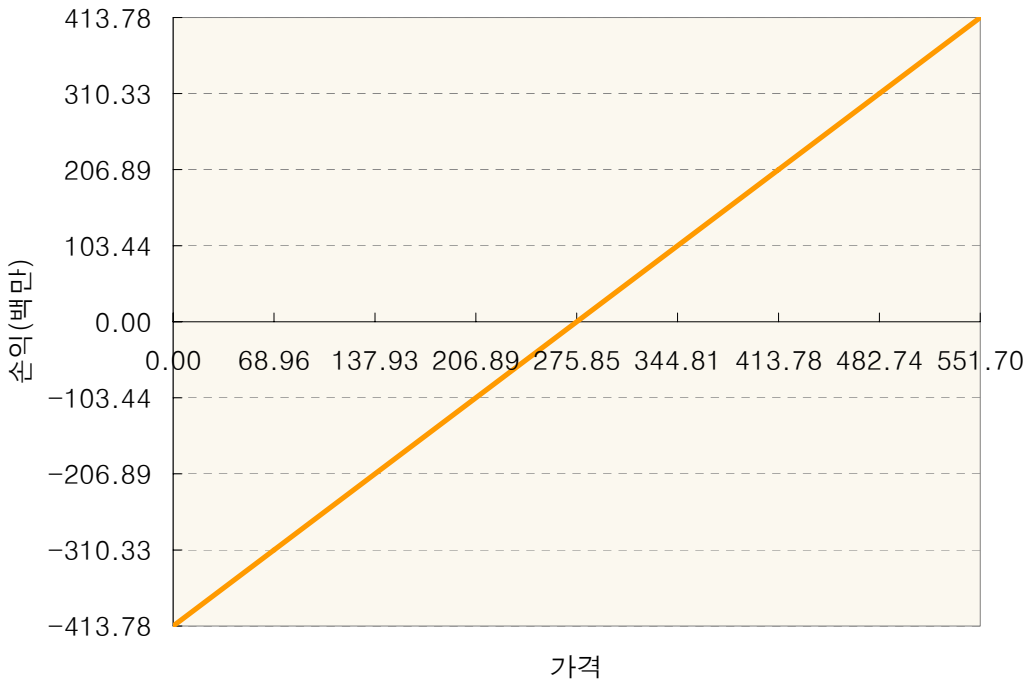
1. 계약금액

(단위:백만원)

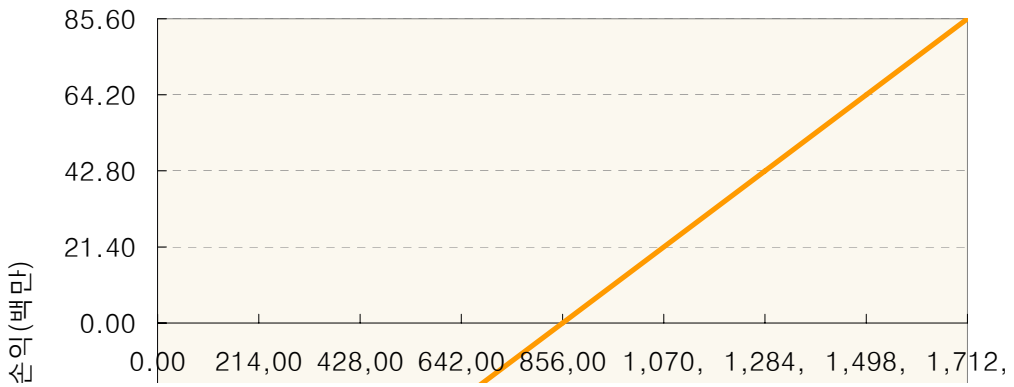
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	276	-276	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	775	276	499	장내
누계	유가증권	옵션	0	1,369	-1,369	장내

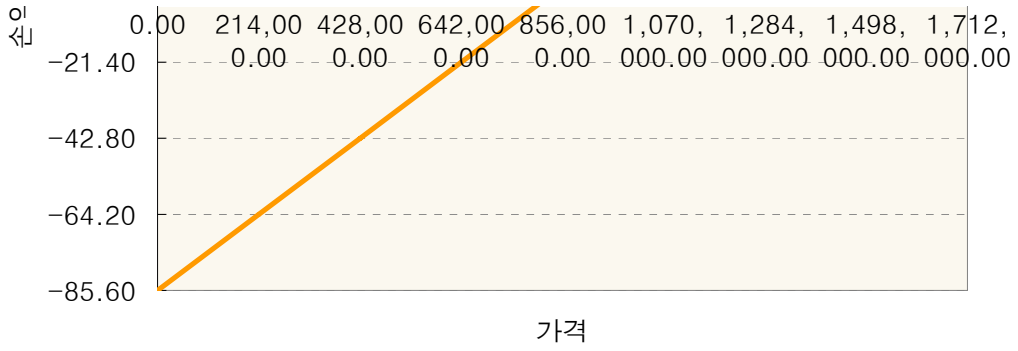
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

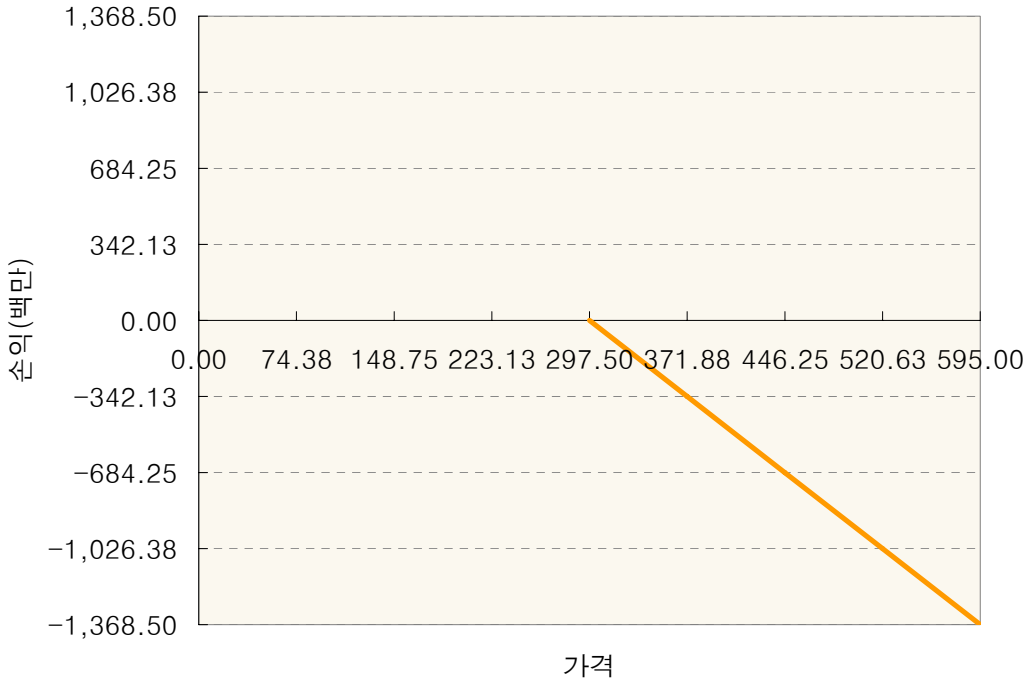


KR4111F90001-2011-09 삼성전자개별선물





KR4201F82973-2011-08 콜297.5



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	-33	-33	-33	-33	-33	-33
-5.33%	-22	-22	-22	-22	-22	-22	-22
-2.67%	-11	-11	-11	-11	-11	-11	-11
0%	0	0	0	0	0	0	0
2.67%	11	11	11	11	11	11	11
5.33%	22	22	22	22	22	22	22
8.00%	33	33	33	33	33	33	33
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
	KR4201F829 2011-08 콜297.5						22
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-5.33%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-2.67%	0.1	0.1	0.1	0.1	0.1	0.1	0
0%	0.1	0.1	0.1	0	-0.1	-0.2	-0.4
2.67%	-0.1	-0.3	-0.6	-0.9	-1.4	-1.9	-2.5
5.33%	-2.4	-3.3	-4.3	-5.3	-6.4	-7.5	-8.7
8.00%	-13.2	-14.6	-16.1	-17.5	-19	-20.4	-21.9

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

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공시일	2011-08-03
기준일	2011-08-02

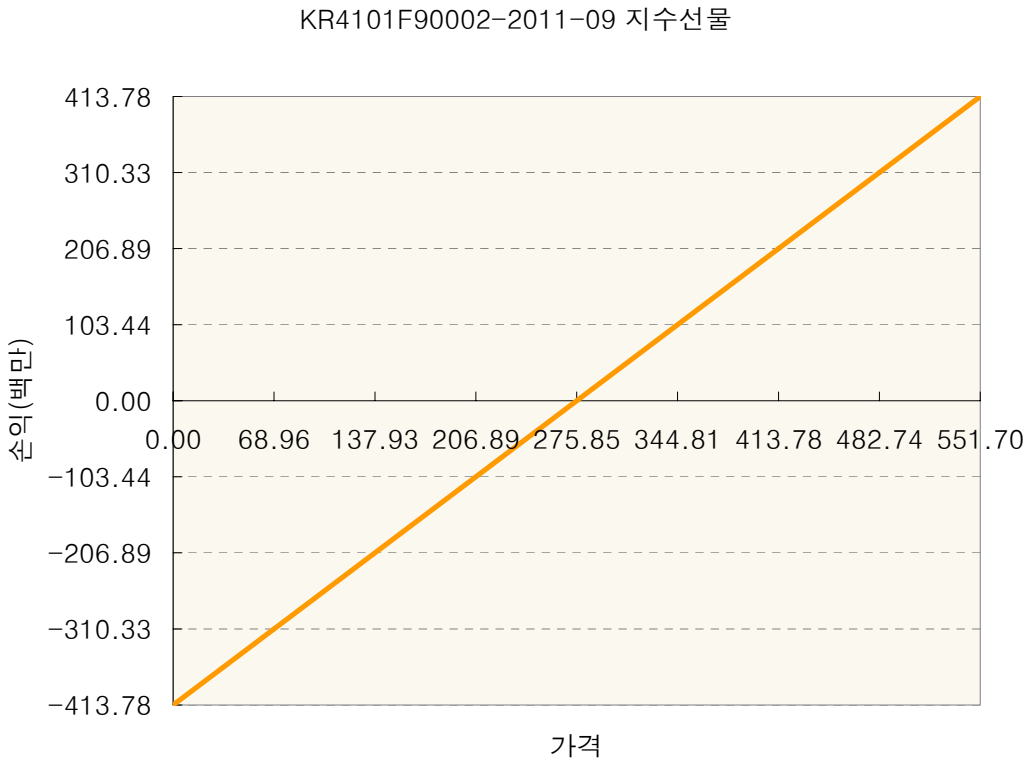
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	414	0	414	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	-33	-33	-33	-33	-33	-33
-5.33%	-22	-22	-22	-22	-22	-22	-22
-2.67%	-11	-11	-11	-11	-11	-11	-11
0%	0	0	0	0	0	0	0
2.67%	11	11	11	11	11	11	11
5.33%	22	22	22	22	22	22	22
8.00%	33	33	33	33	33	33	33

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

(단위:백만원)

31

공시일	2011-08-03
기준일	2011-08-02

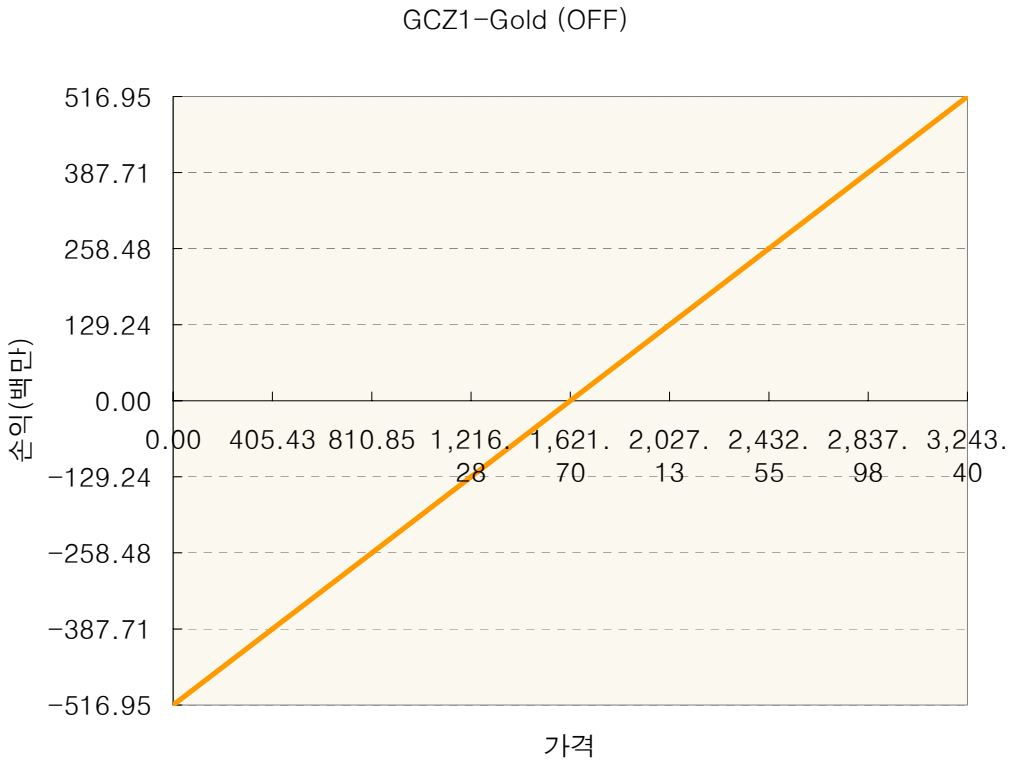
메탈인덱스플러스모(채권-파생형)

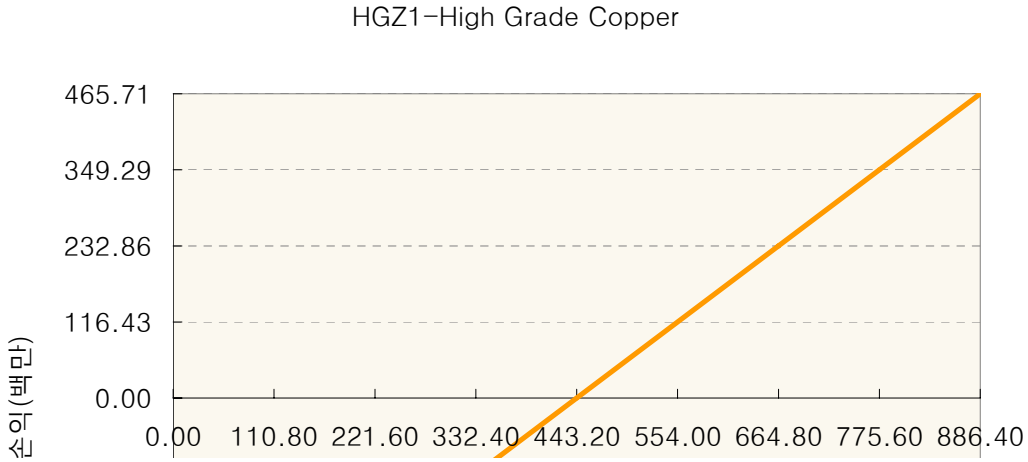
1. 계약금액

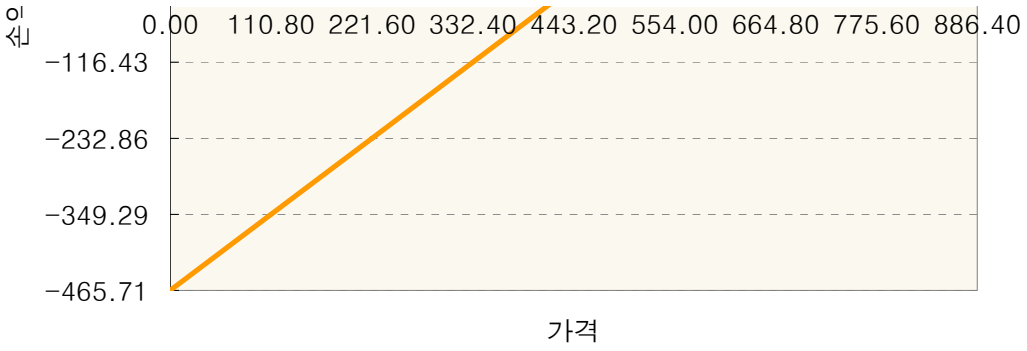
(단위:백만원)

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	2,502	577	1,925	

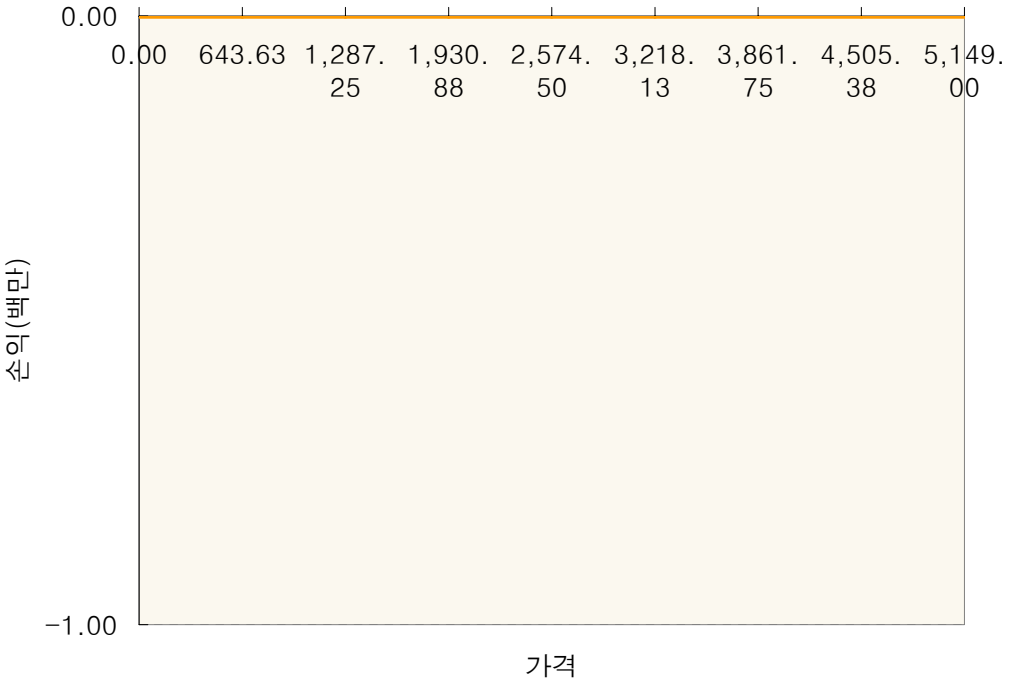
2. 만기시점의 손익구조



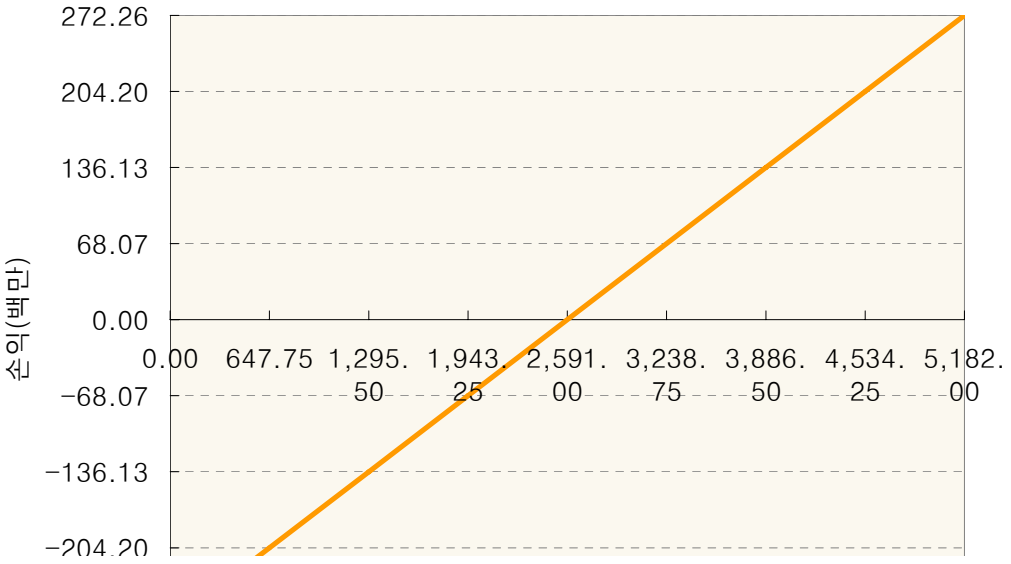


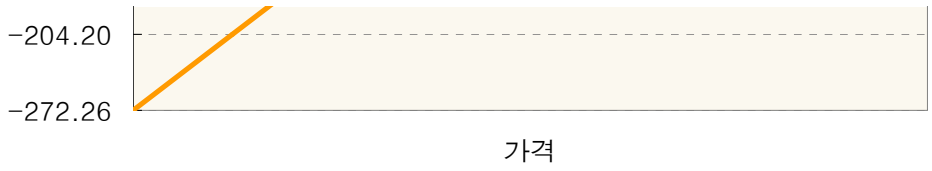


LAU1-LME Aluminum

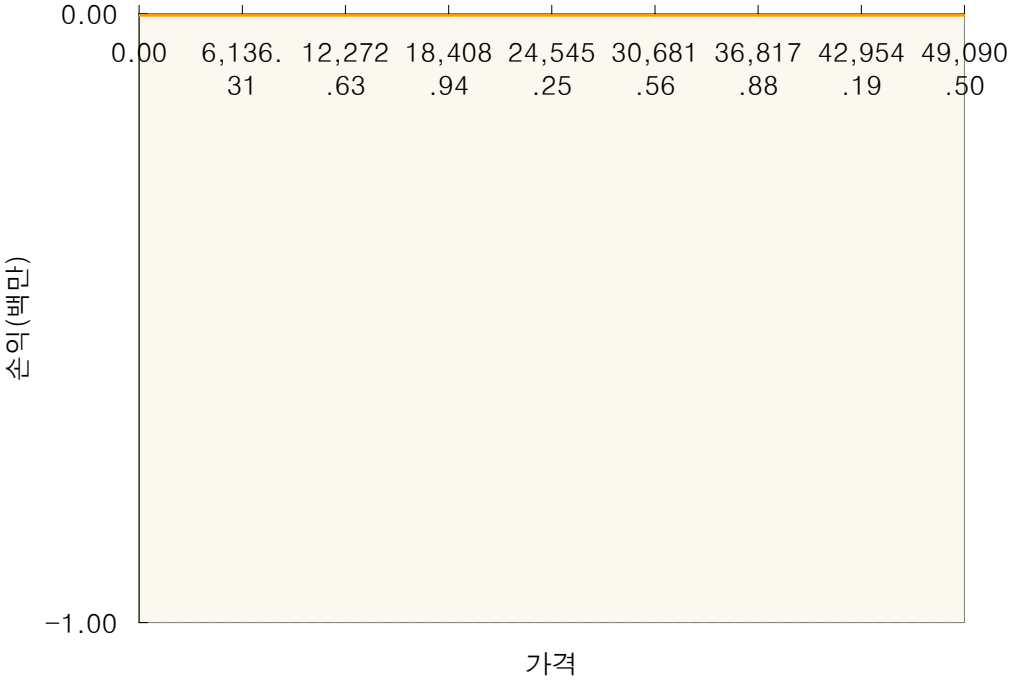


LAX1-LME Aluminum

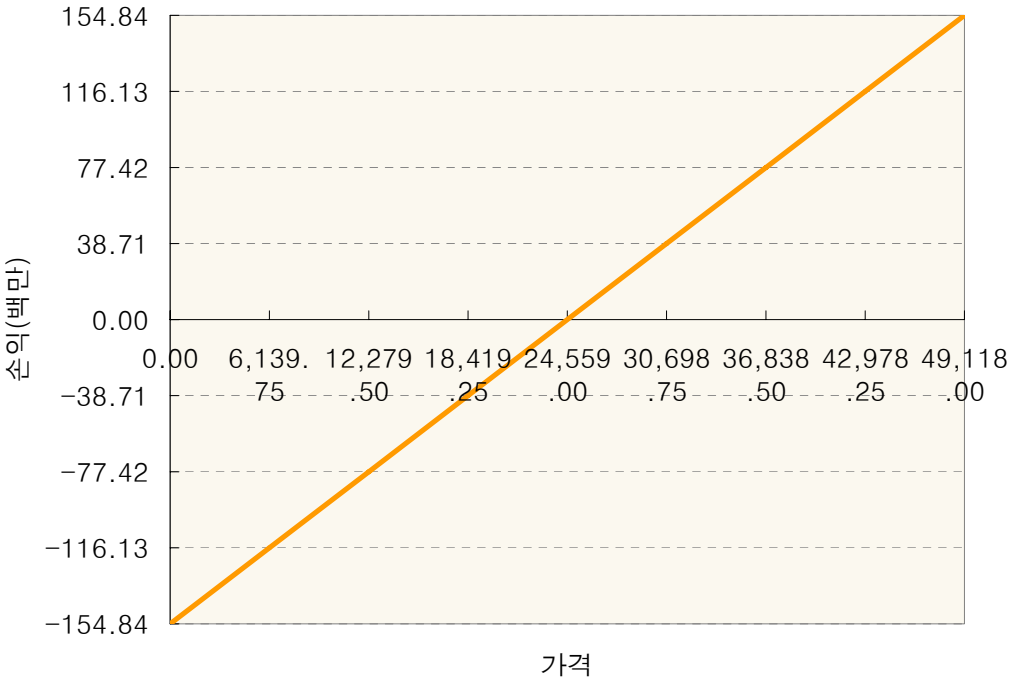




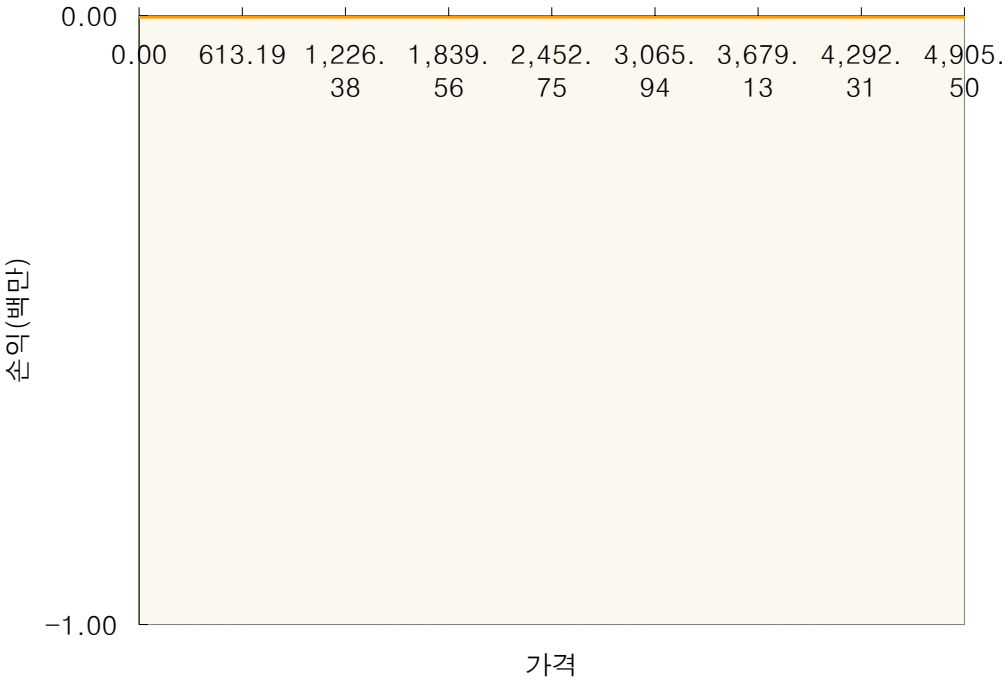
LNV1-LME Nickel



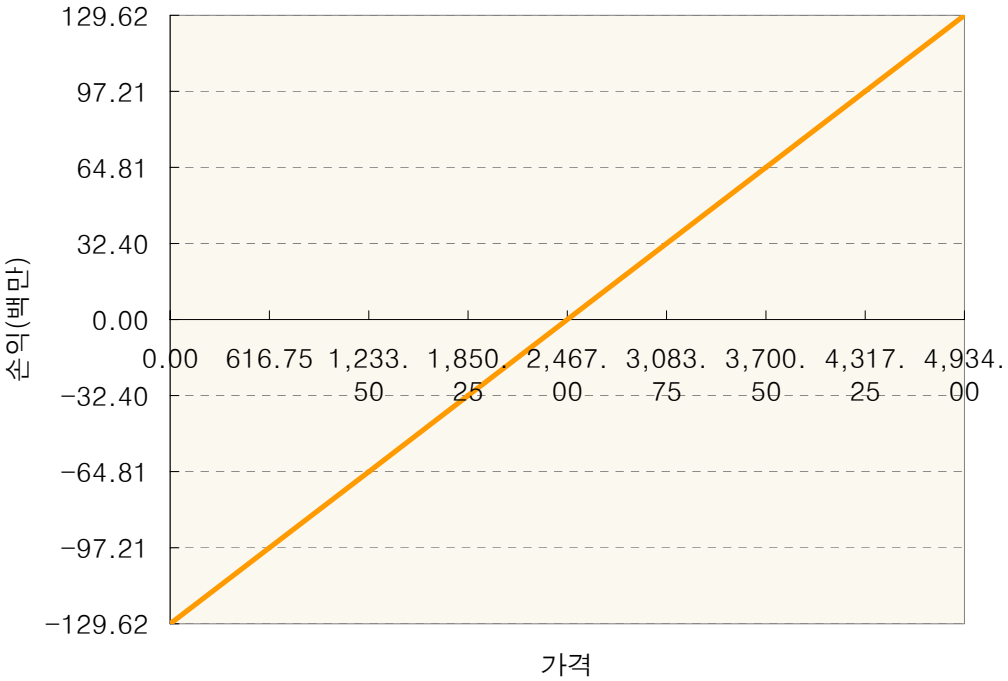
LNX1-LME Nickel



LXU1-LME Zinc

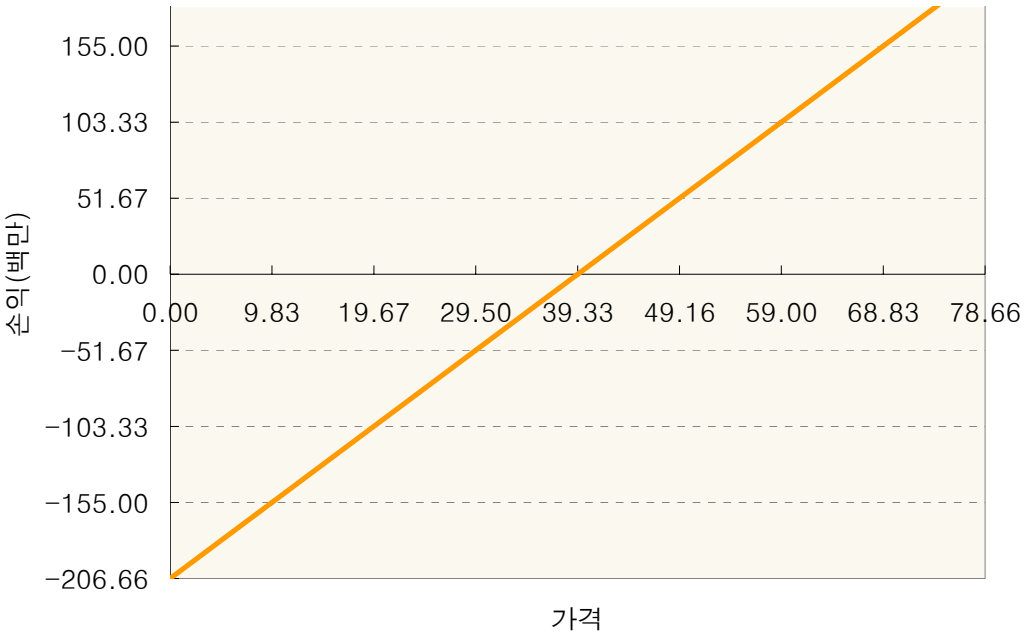


LXX1-LME Zinc

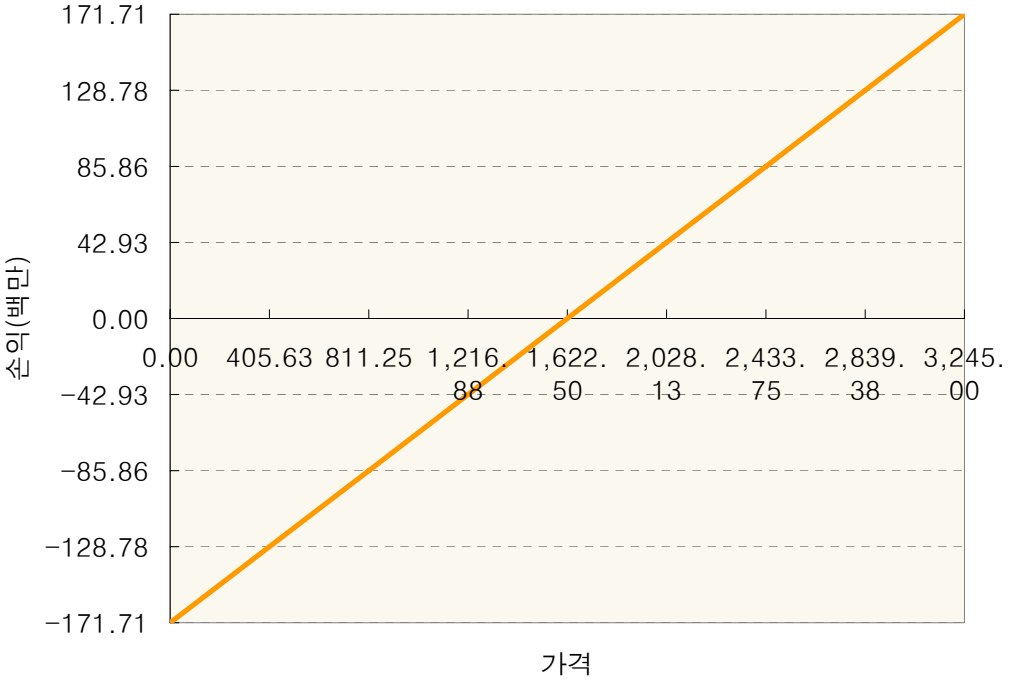


SIZ1-Comex Silver



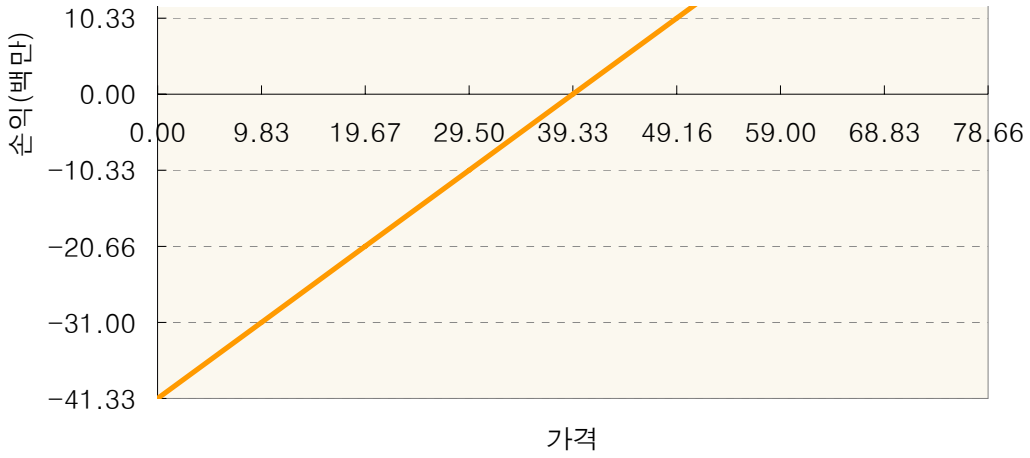


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	41
HGZ1	High Grade Copper	37
LAU1	LME Aluminum	0.31
LAX1	LME Aluminum	22
LNV1	LME Nickel	1
LNX1	LME Nickel	12
LXU1	LME Zinc	0.18
LXX1	LME Zinc	10
SIZ1	Comex Silver	17
XGZ1	MINI GOLD FUTURE	14
YSZ1	MINI SILVER FUT Decl11	3

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

(단위:백만원)

183

공시일	2011-08-03
기준일	2011-08-02

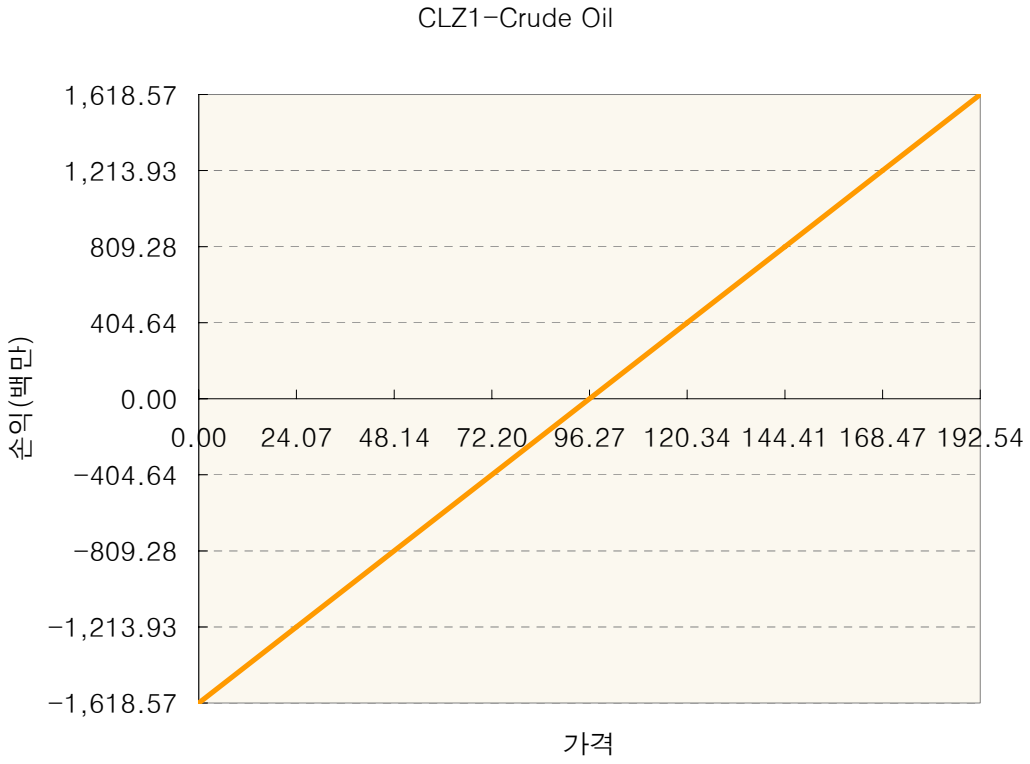
에너지인덱스플러스모(채권-파생형)

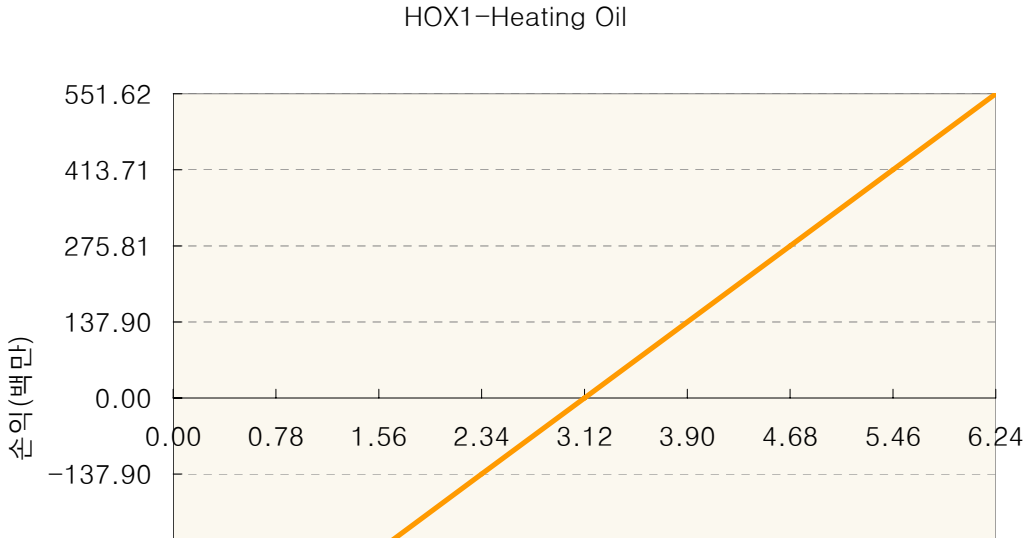
1. 계약금액

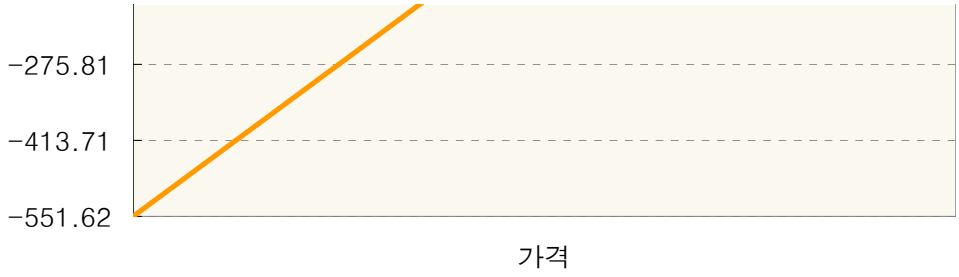
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,584	0	3,584	

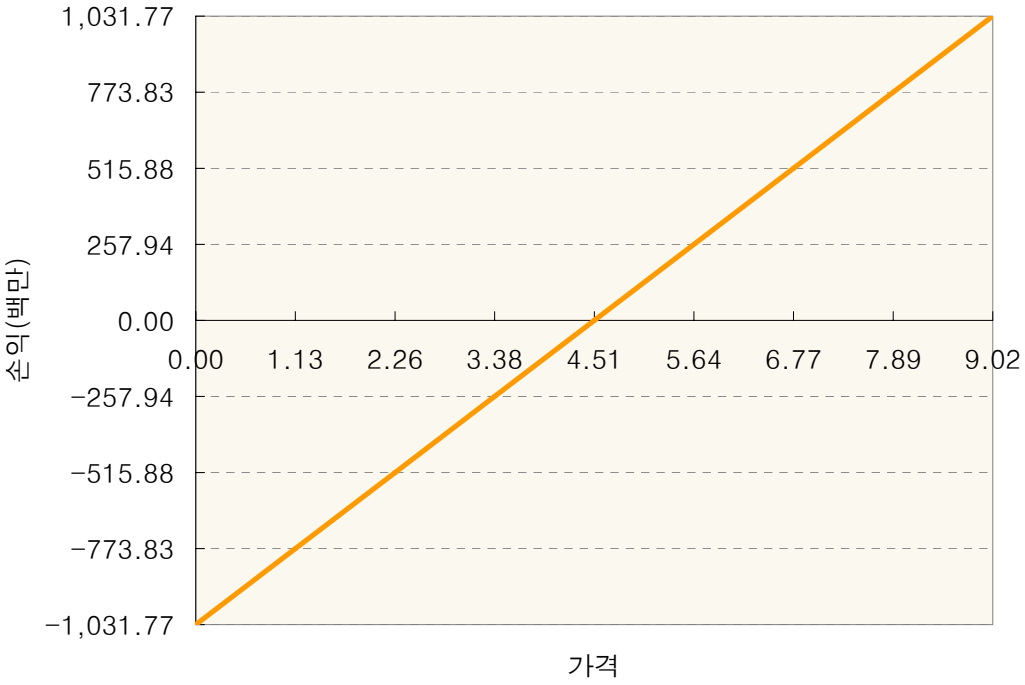
2. 만기시점의 손익구조



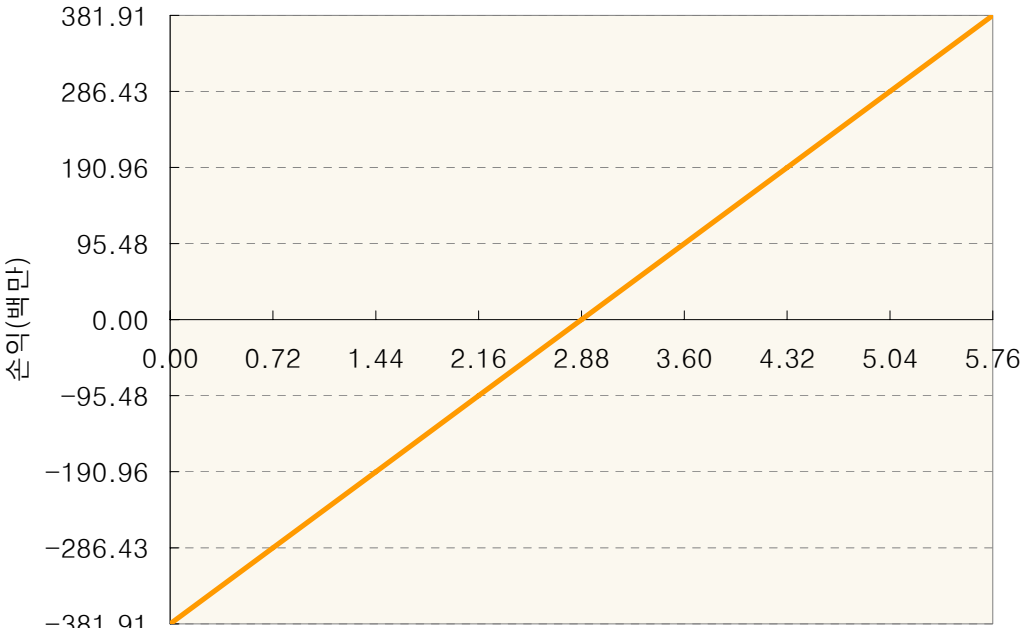


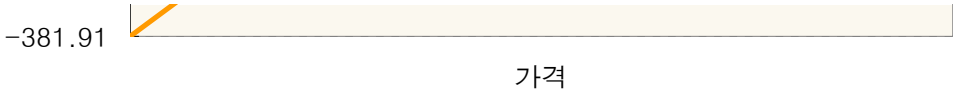


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	129
HOX1	Heating Oil	44
NGZ1	Natural Gas	83
XBX1	RBOB Gasoline	31

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	445

공시일	2011-08-03
기준일	2011-08-02

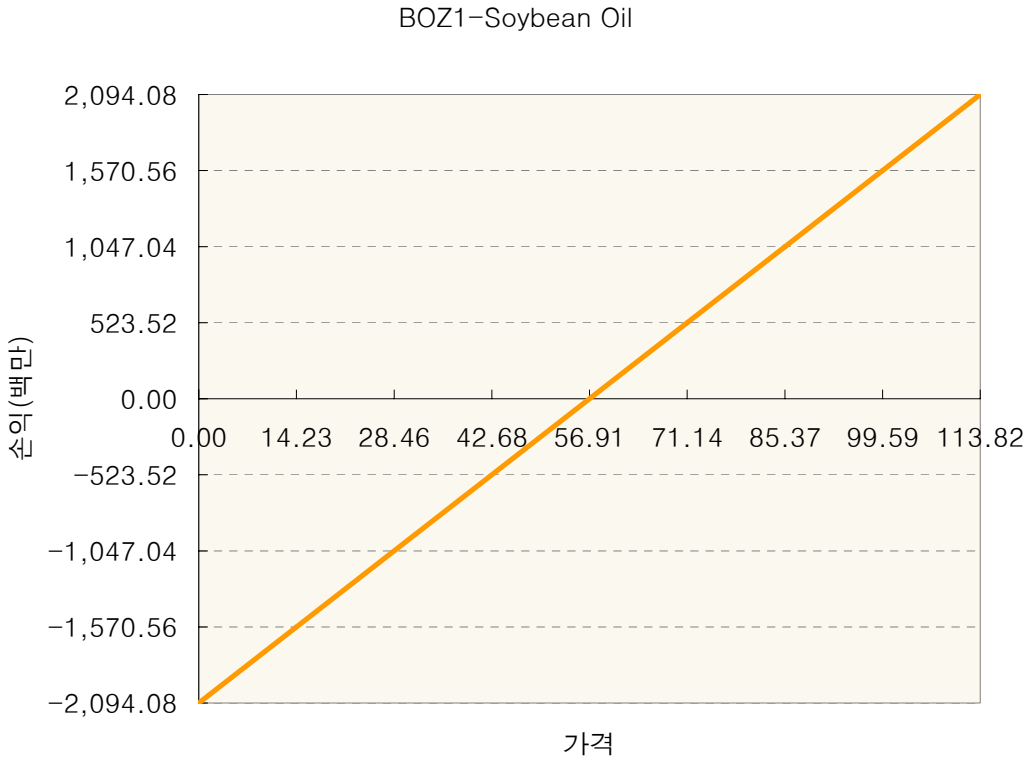
애그리컬쳐인덱스플러스모(채권-파생형)

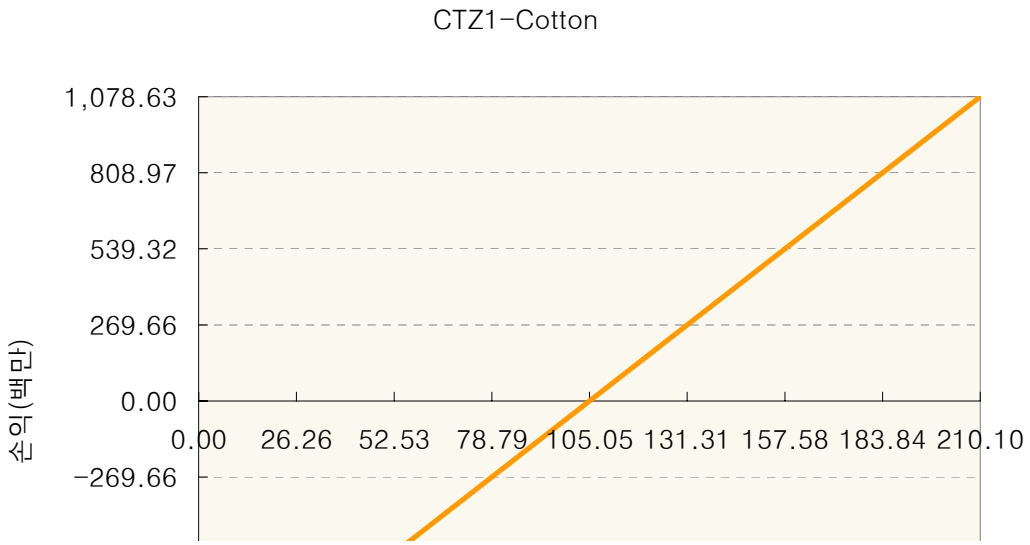
1. 계약금액

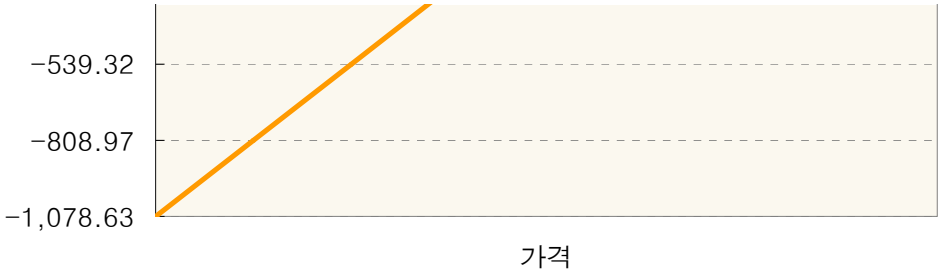
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,948	0	20,948	

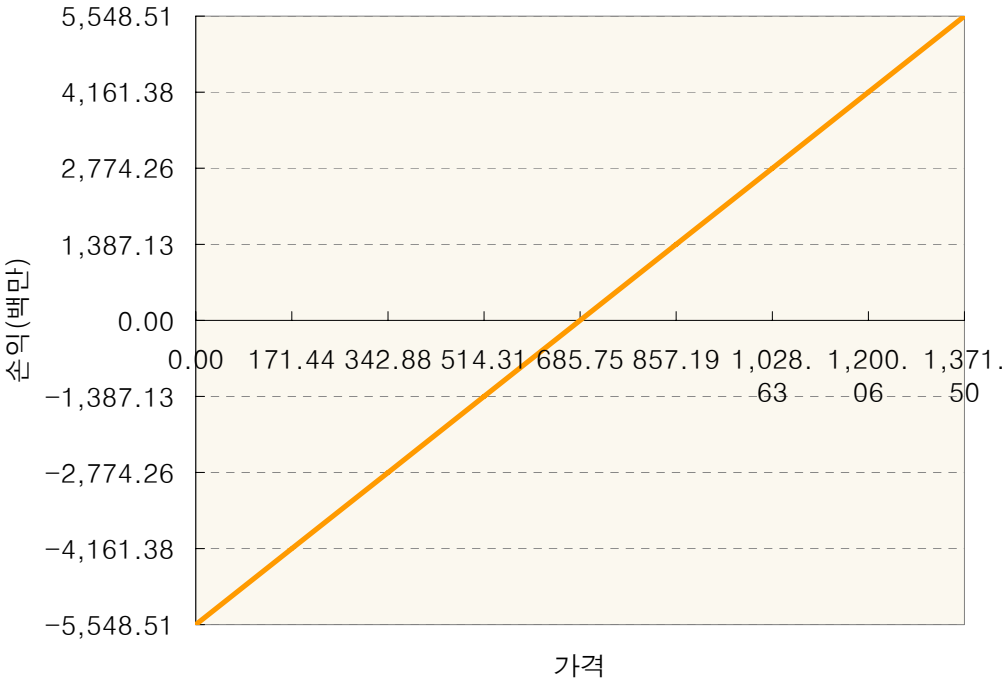
2. 만기시점의 손익구조



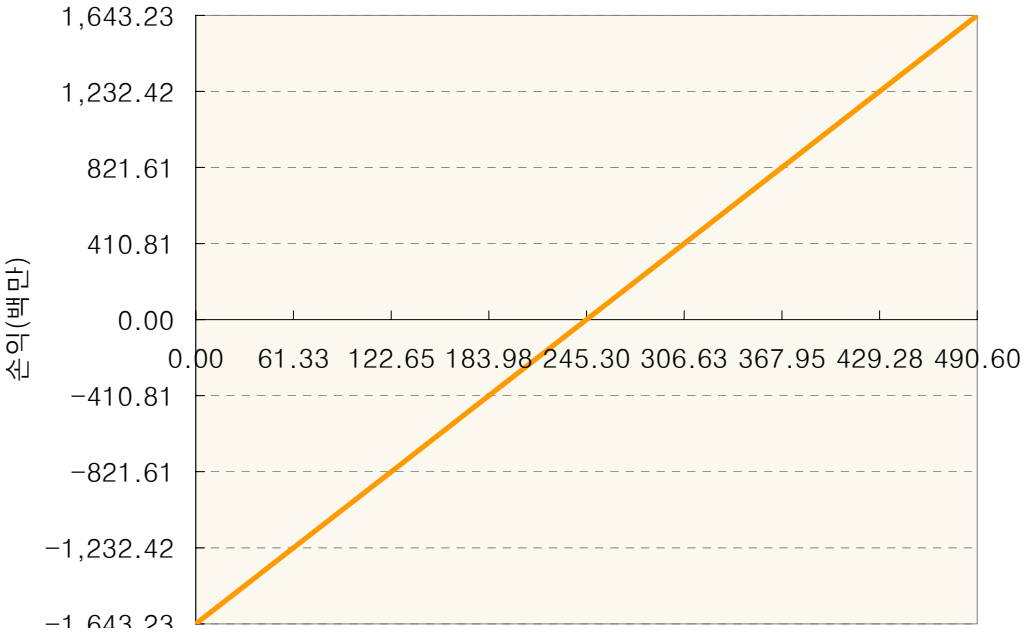


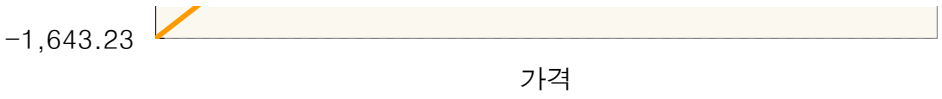


CZ1-Corn

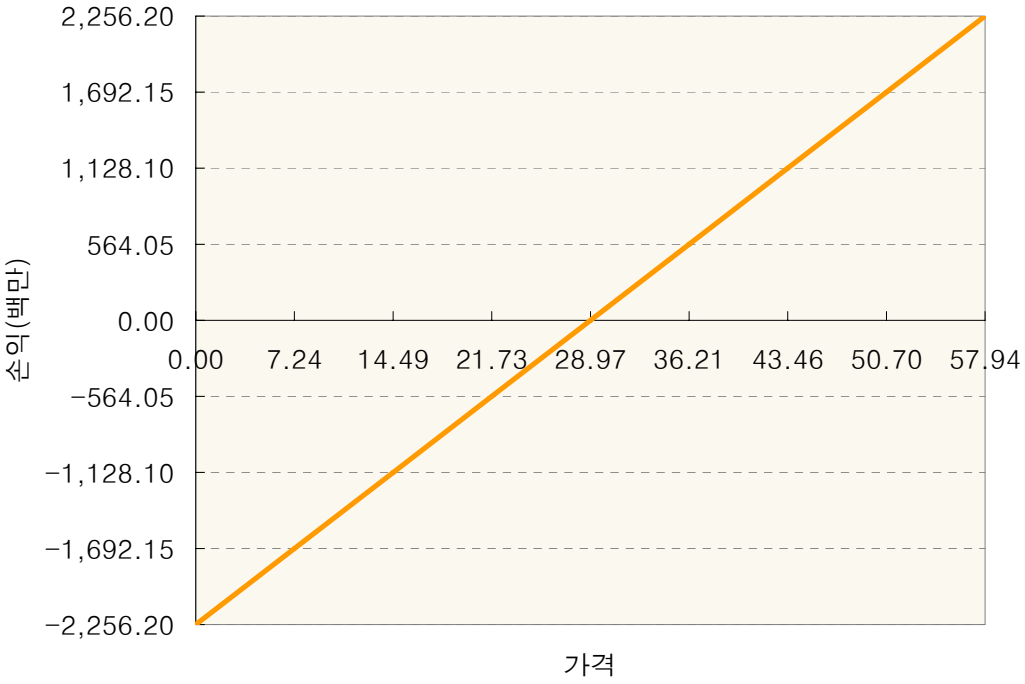


KCZ1-COFFEE"C"ELEC

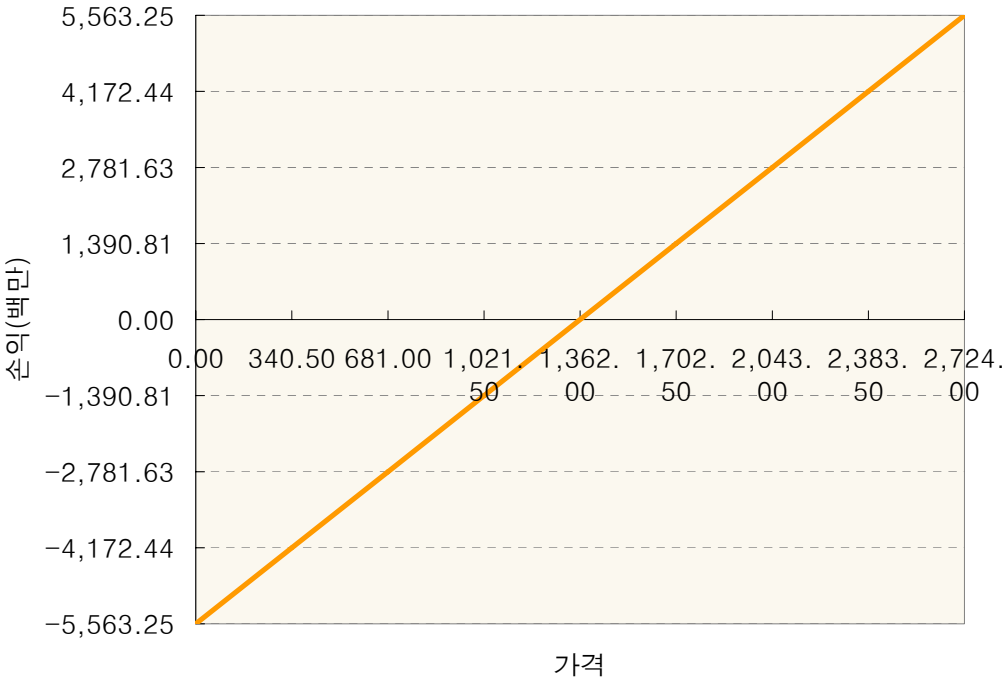




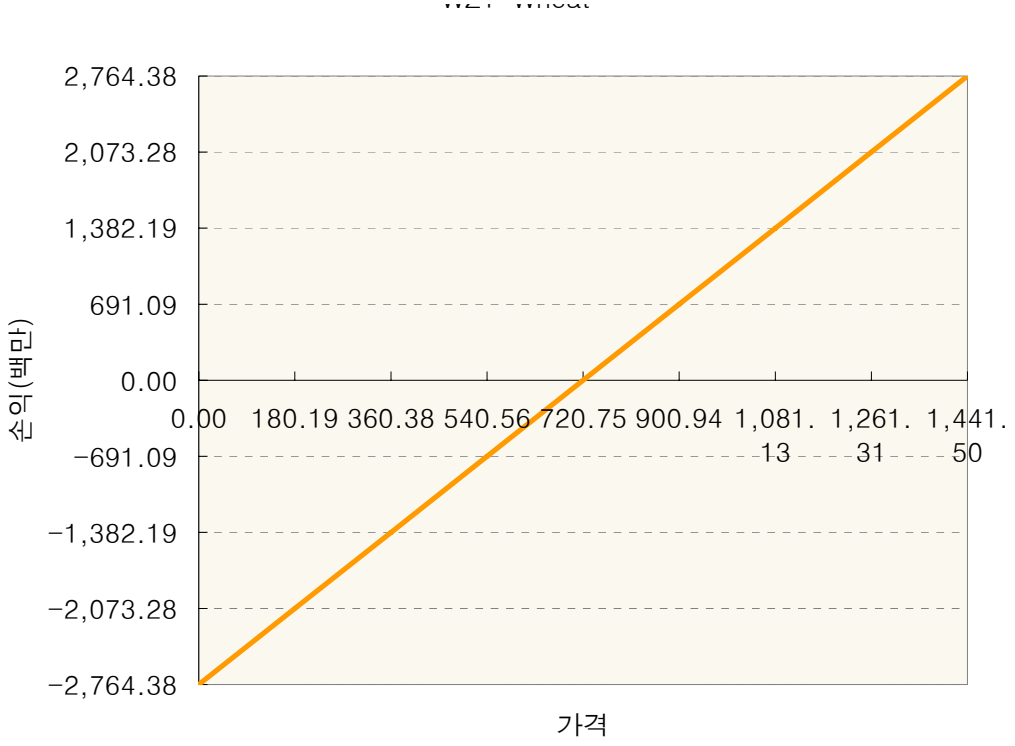
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	168
CTZ1	Cotton	86
CZ1	Corn	444
KCZ1	COFFEE"C"ELEC	131
SBV1	Sugar No11	180
SX1	Soybean	445
WZ1	Wheat	221

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

(단위:백만원)

2,707