공시일	2011-08-04
기준일	2011-08-03

스마트코스피200인덱스1호(주식-파생형)(종)

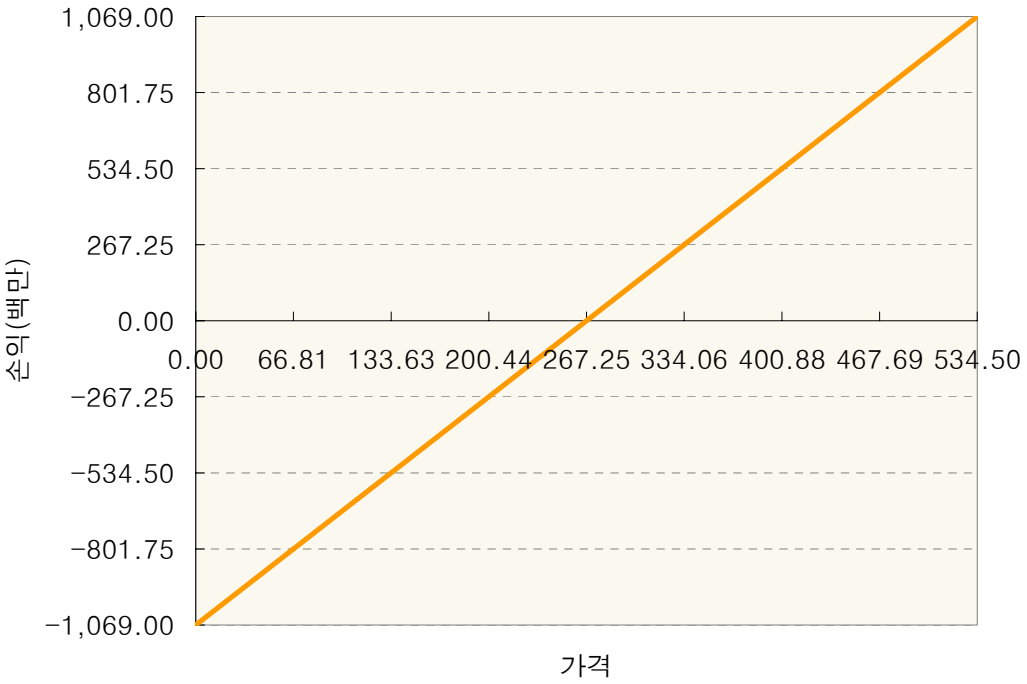
1. 계약금액

(단위:백만원)

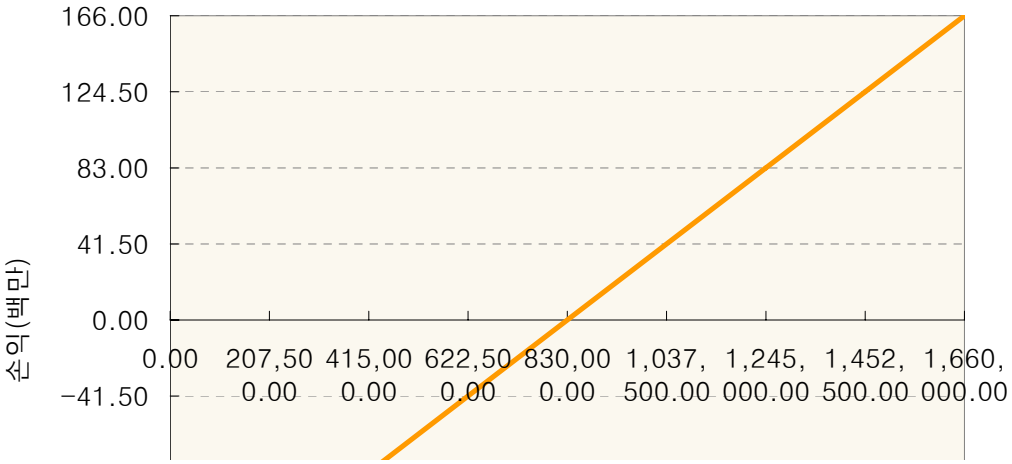
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,235	0	1,235	장내

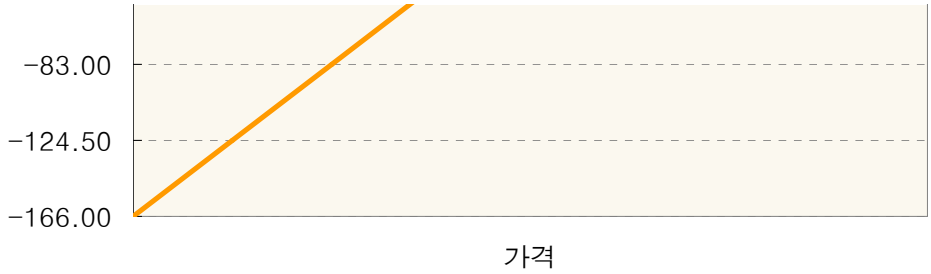
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							86
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-85.7	-85.7	-85.7	-85.7	-85.7	-85.7	-85.7
-5.33%	-57.1	-57.1	-57.1	-57.1	-57.1	-57.1	-57.1
-2.67%	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6	-28.6
0%	0	0	0	0	0	0	0
2.67%	28.6	28.6	28.6	28.6	28.6	28.6	28.6
5.33%	57.1	57.1	57.1	57.1	57.1	57.1	57.1
8.00%	85.7	85.7	85.7	85.7	85.7	85.7	85.7
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	2011-08-04
기준일	2011-08-03

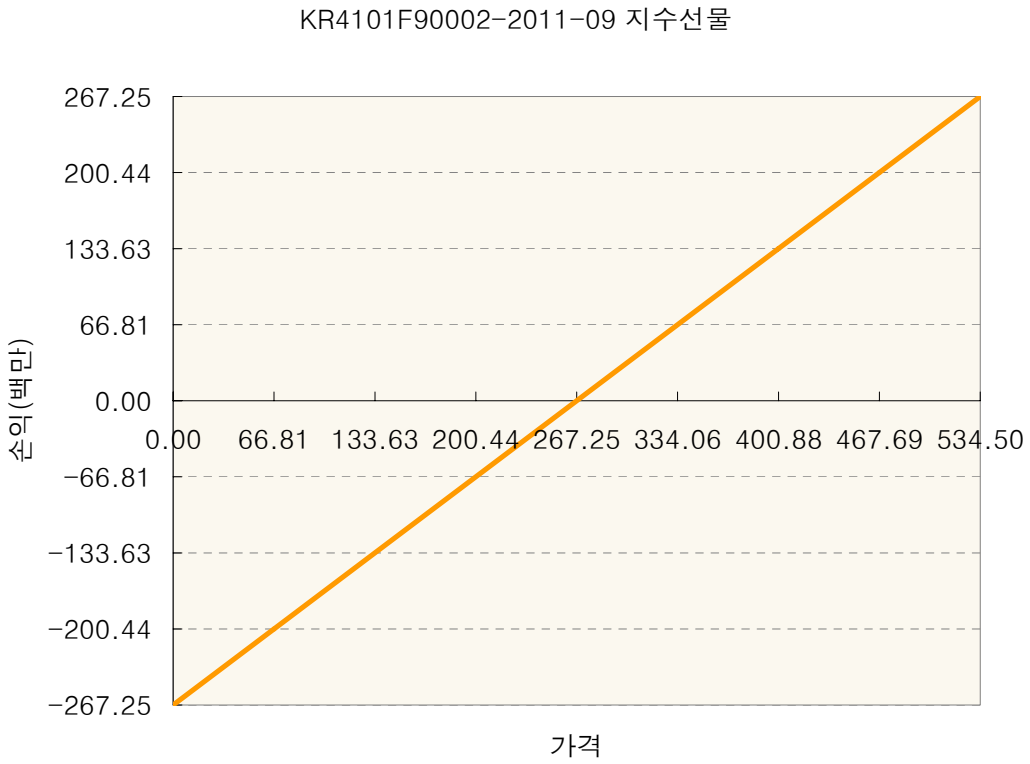
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	267	0	267	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 21

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4
-5.33%	-14.3	-14.3	-14.3	-14.3	-14.3	-14.3	-14.3
-2.67%	-7.1	-7.1	-7.1	-7.1	-7.1	-7.1	-7.1
0%	0	0	0	0	0	0	0
2.67%	7.1	7.1	7.1	7.1	7.1	7.1	7.1
5.33%	14.3	14.3	14.3	14.3	14.3	14.3	14.3
8.00%	21.4	21.4	21.4	21.4	21.4	21.4	21.4

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

20

공시일	2011-08-04
기준일	2011-08-03

달마다행복모(주식혼합-파생형)

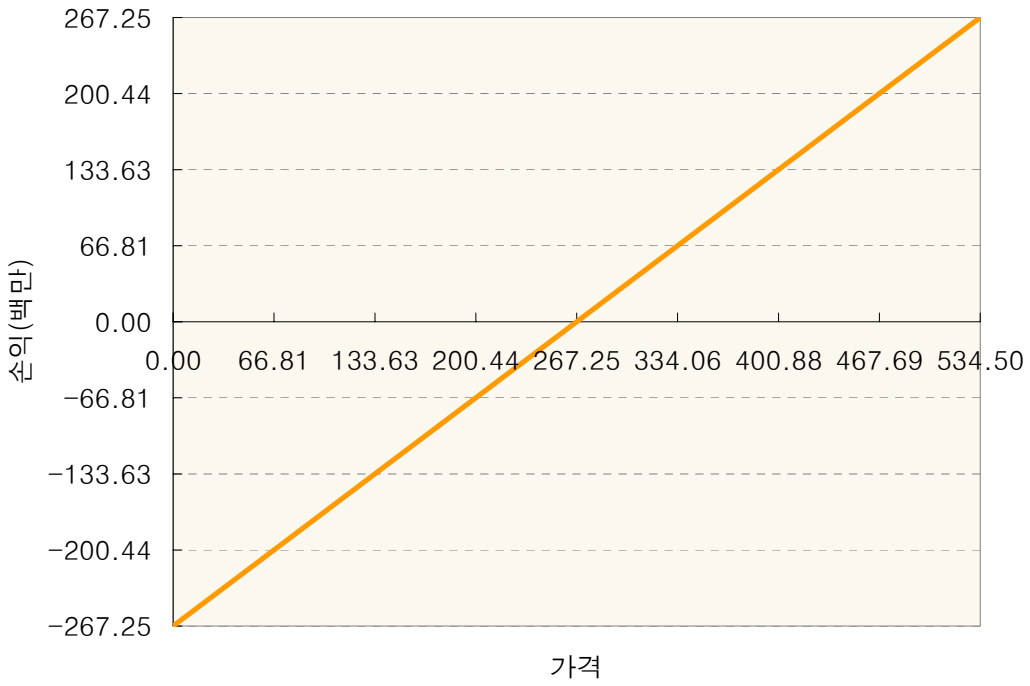
1. 계약금액

(단위:백만원)

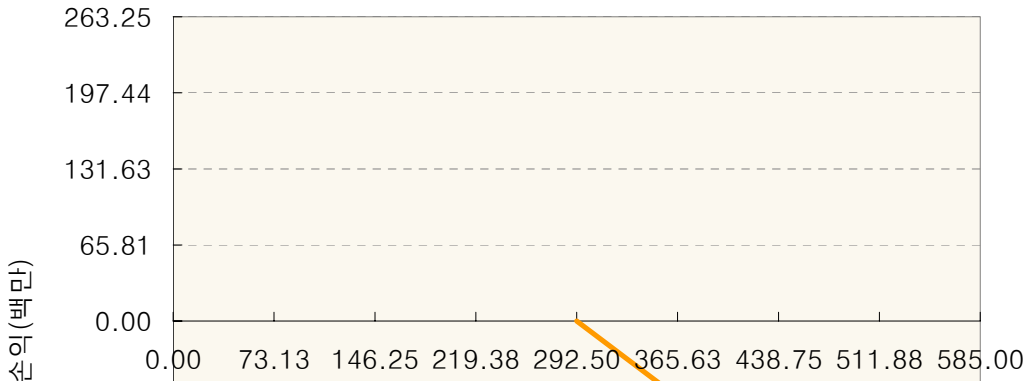
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	267	0	267	장내
누계	유가증권	옵션	0	263	-263	장내

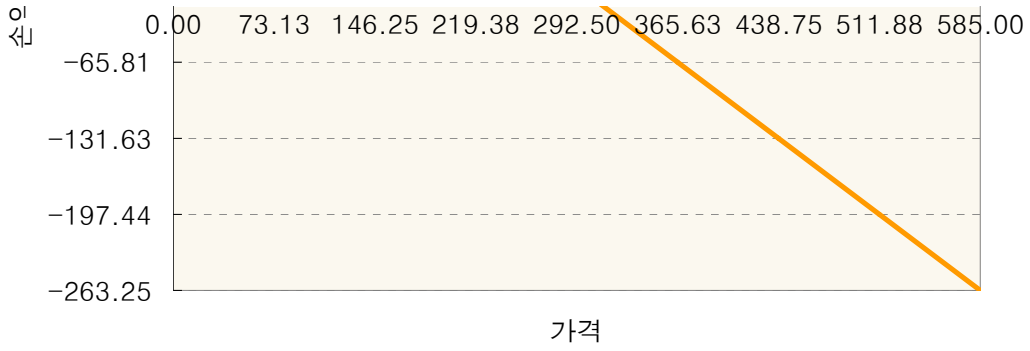
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F82924-2011-08 콜292.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 21

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4
-5.33%	-14.3	-14.3	-14.3	-14.3	-14.3	-14.3	-14.3
-2.67%	-7.1	-7.1	-7.1	-7.1	-7.1	-7.1	-7.1
0%	0	0	0	0	0	0	0
2.67%	7.1	7.1	7.1	7.1	7.1	7.1	7.1
5.33%	14.3	14.3	14.3	14.3	14.3	14.3	14.3
8.00%	21.4	21.4	21.4	21.4	21.4	21.4	21.4

KR4201F829 2011-08 콜292.5 3

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	0	0	0	-0.1	-0.1	-0.2	-0.2
5.33%	-0.2	-0.2	-0.4	-0.5	-0.6	-0.8	-0.9
8.00%	-1.3	-1.5	-1.8	-2	-2.3	-2.5	-2.8

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

(단위:백만원)

21

공시일	2011-08-04
기준일	2011-08-03

BEST인덱스플러스알파1호(주식-파생형)(종)

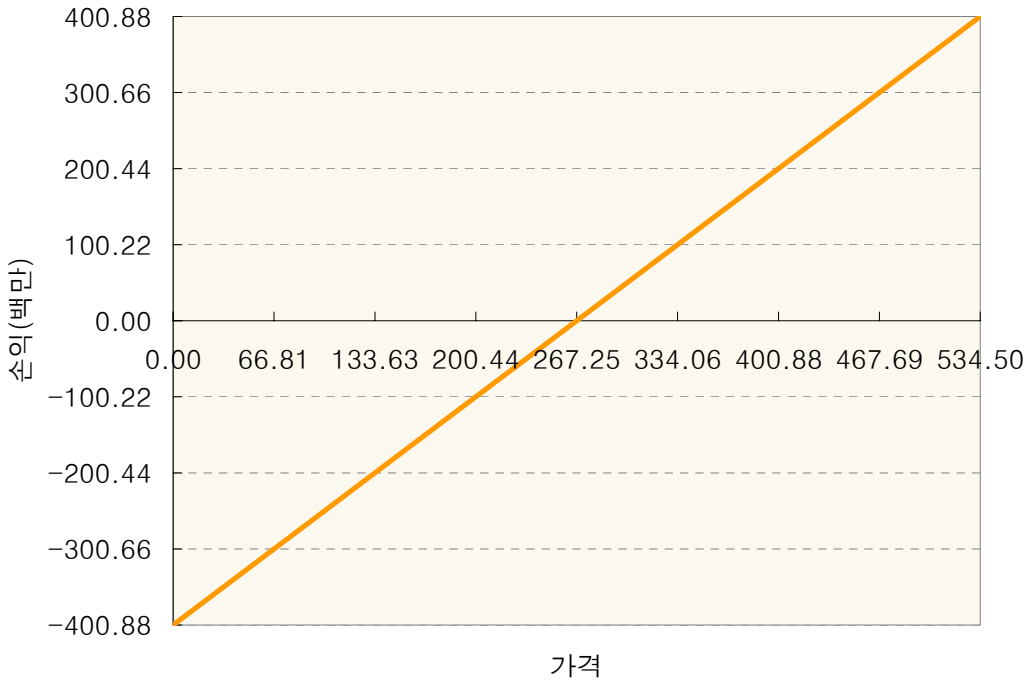
1. 계약금액

(단위:백만원)

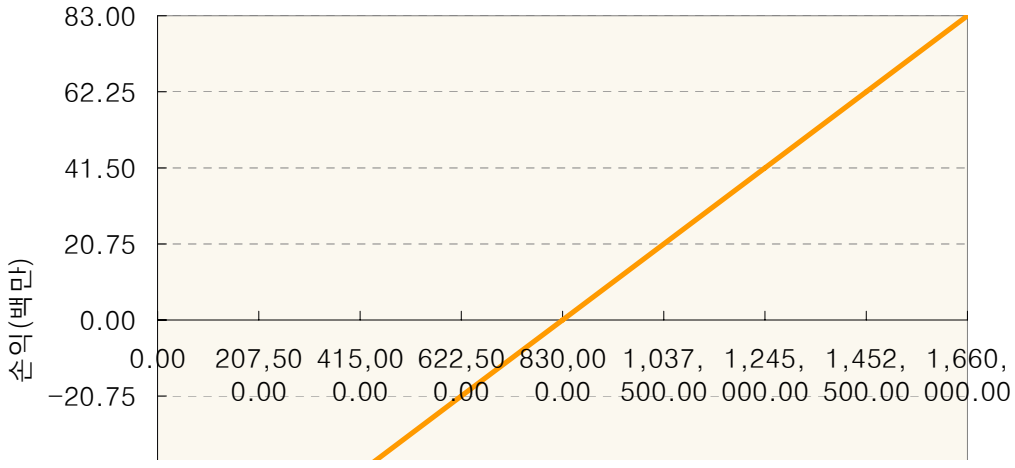
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	751	267	484	장내

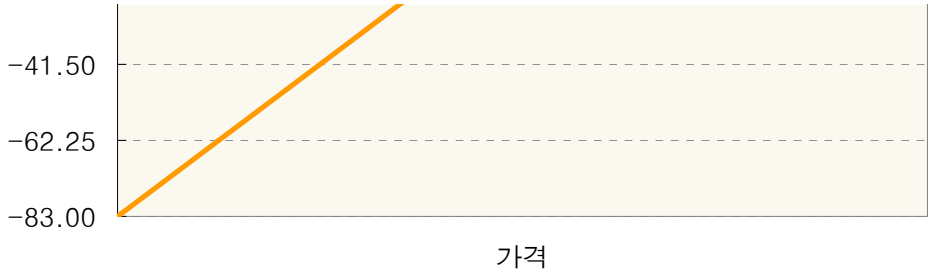
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							32
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.1	-32.1	-32.1	-32.1	-32.1	-32.1	-32.1
-5.33%	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4
-2.67%	-10.7	-10.7	-10.7	-10.7	-10.7	-10.7	-10.7
0%	0	0	0	0	0	0	0
2.67%	10.7	10.7	10.7	10.7	10.7	10.7	10.7
5.33%	21.4	21.4	21.4	21.4	21.4	21.4	21.4
8.00%	32.1	32.1	32.1	32.1	32.1	32.1	32.1
KR4111F900 2011-09 삼성전자개별선물							7
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.7	-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)

38

공시일	2011-08-04
기준일	2011-08-03

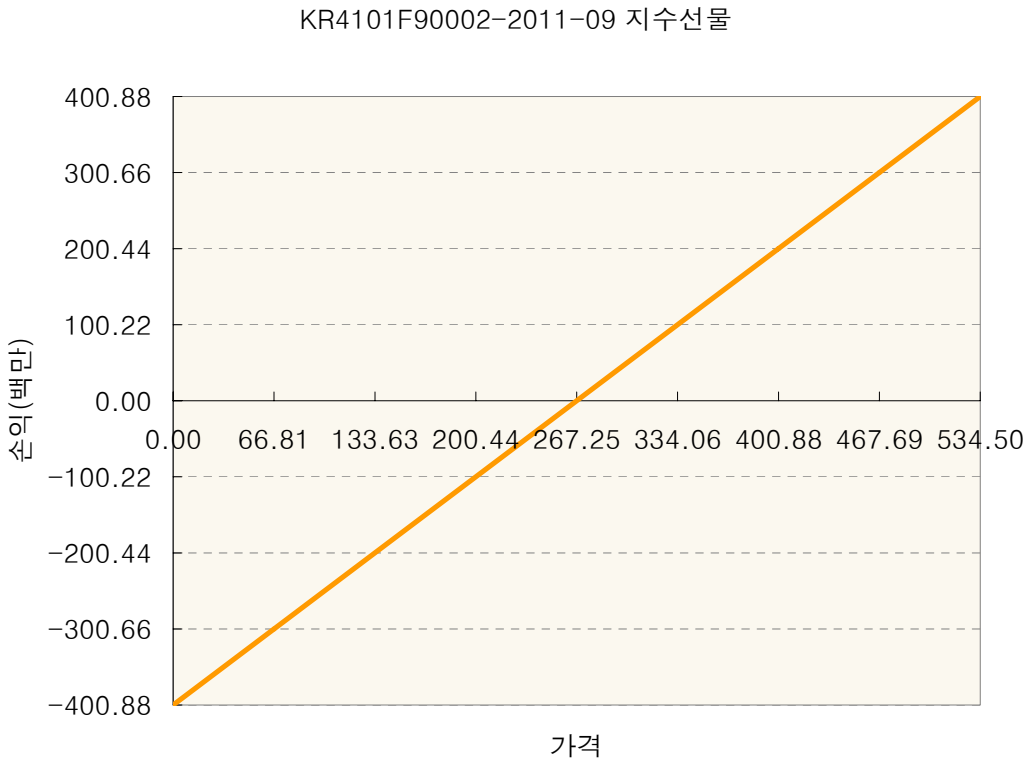
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	401	0	401	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 32

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.1	-32.1	-32.1	-32.1	-32.1	-32.1	-32.1
-5.33%	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4	-21.4
-2.67%	-10.7	-10.7	-10.7	-10.7	-10.7	-10.7	-10.7
0%	0	0	0	0	0	0	0
2.67%	10.7	10.7	10.7	10.7	10.7	10.7	10.7
5.33%	21.4	21.4	21.4	21.4	21.4	21.4	21.4
8.00%	32.1	32.1	32.1	32.1	32.1	32.1	32.1

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

(단위:백만원)

31

공시일	2011-08-04
기준일	2011-08-03

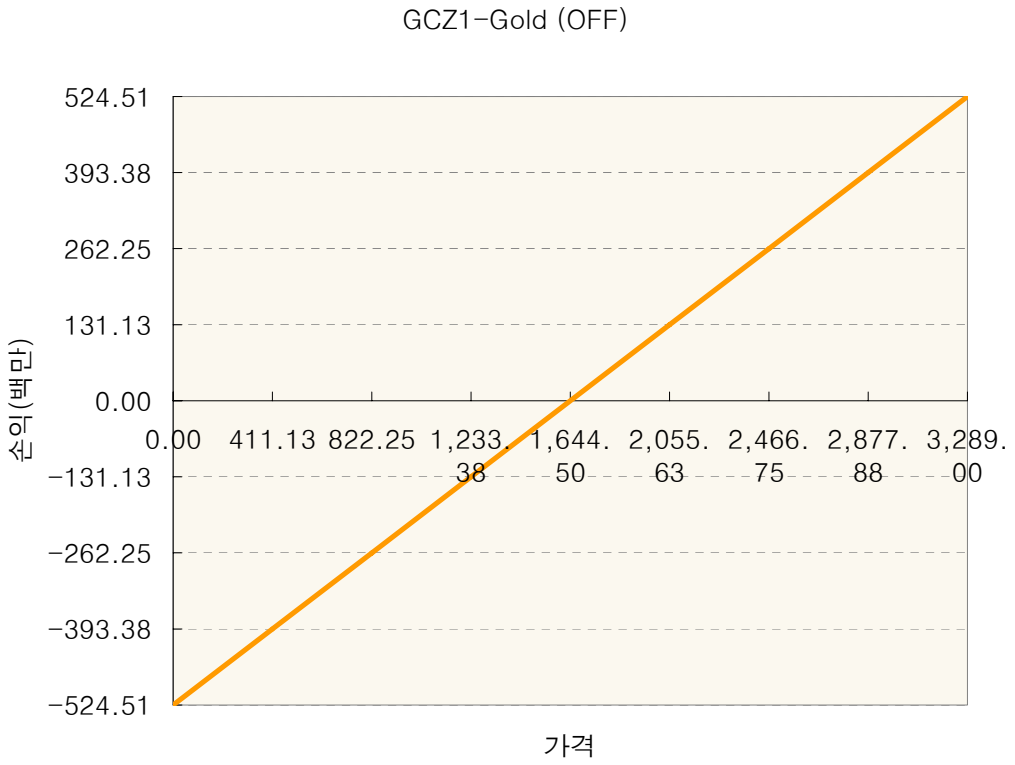
메탈인덱스플러스모(채권-파생형)

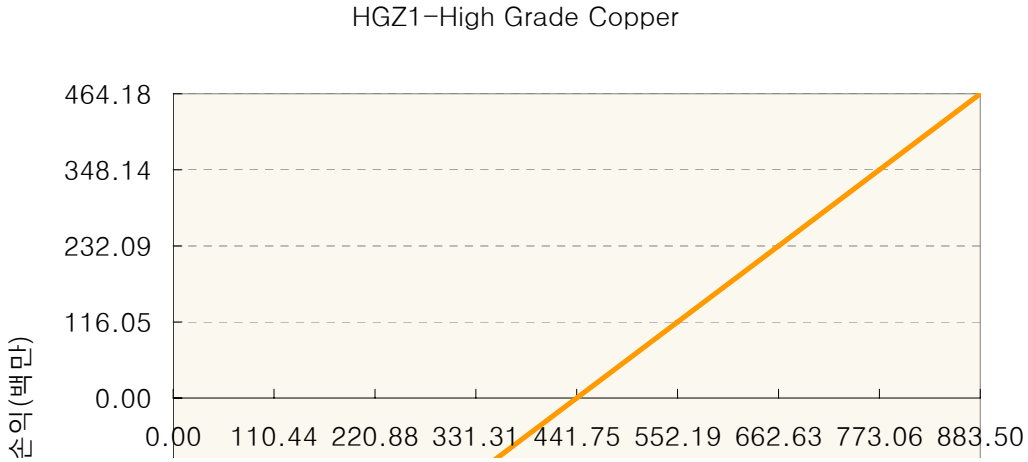
1. 계약금액

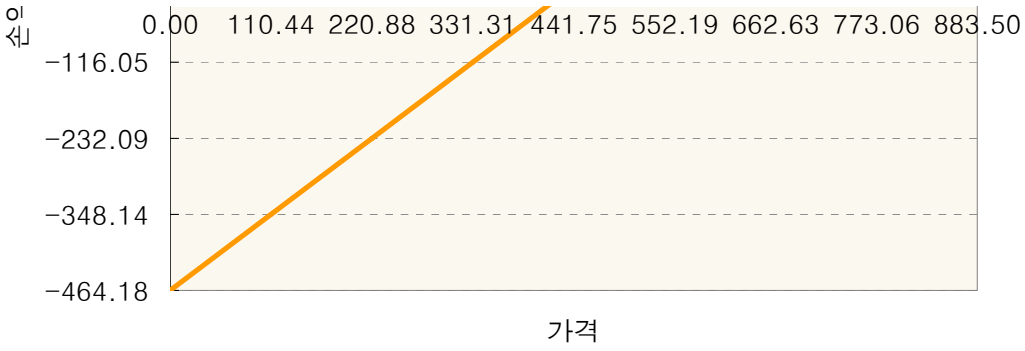
(단위:백만원)

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	2,515	577	1,938	

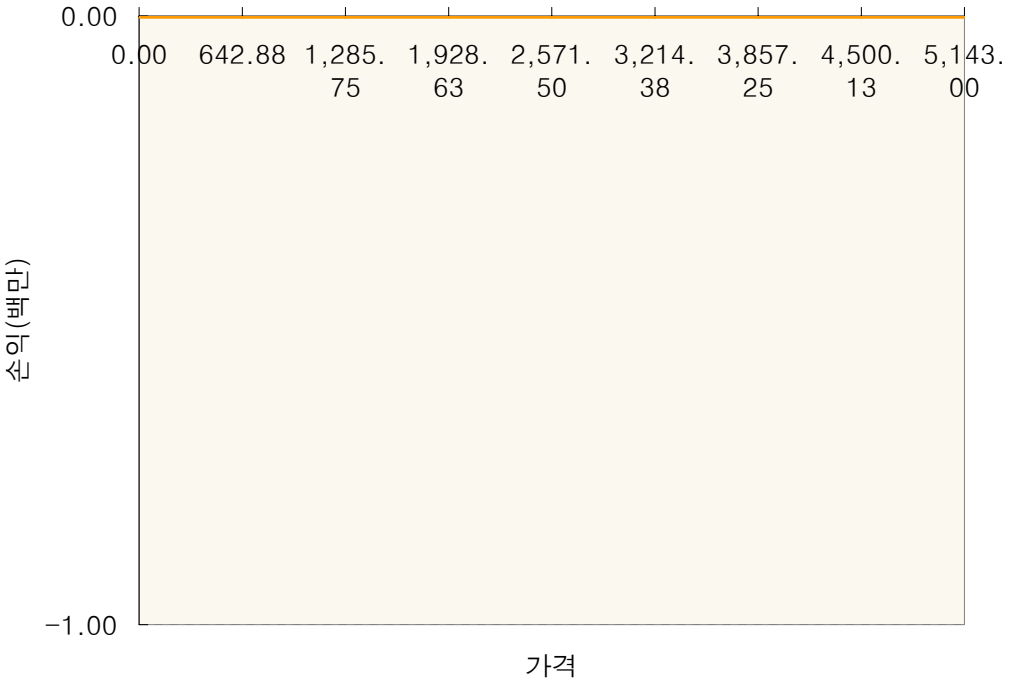
2. 만기시점의 손익구조



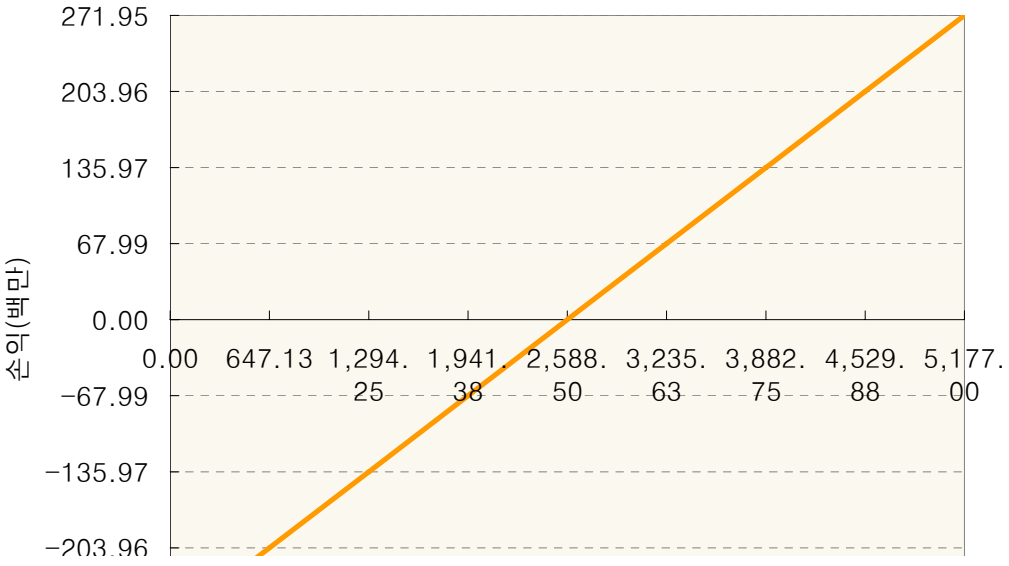


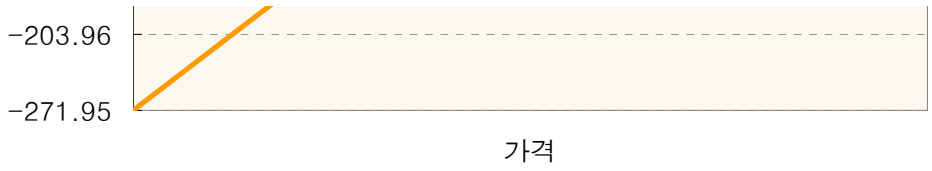


LAU1-LME Aluminum

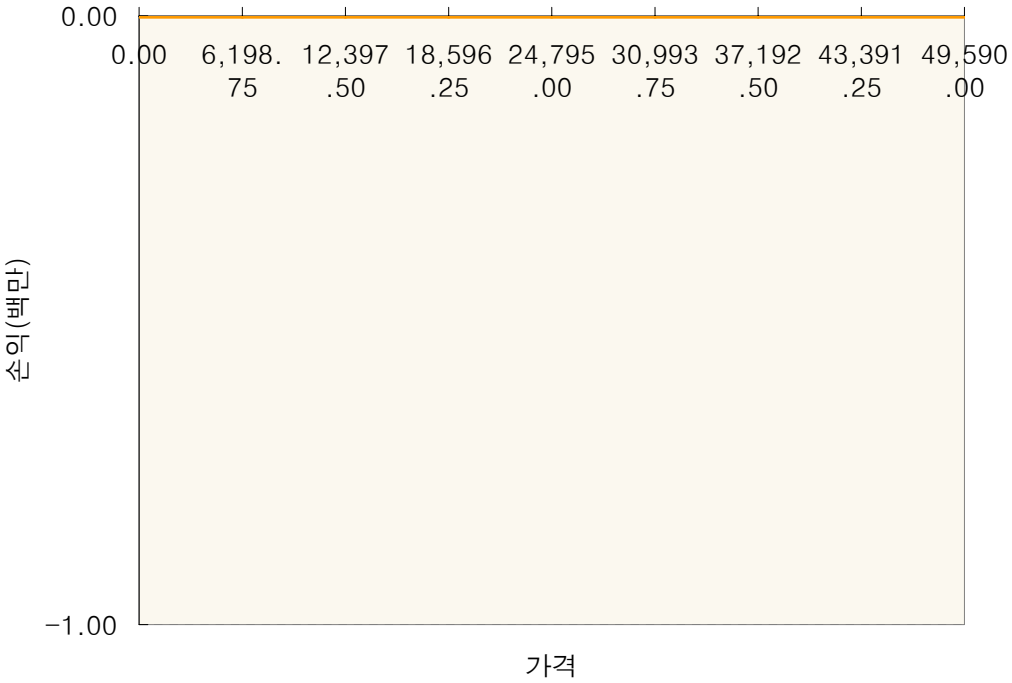


LAX1-LME Aluminum

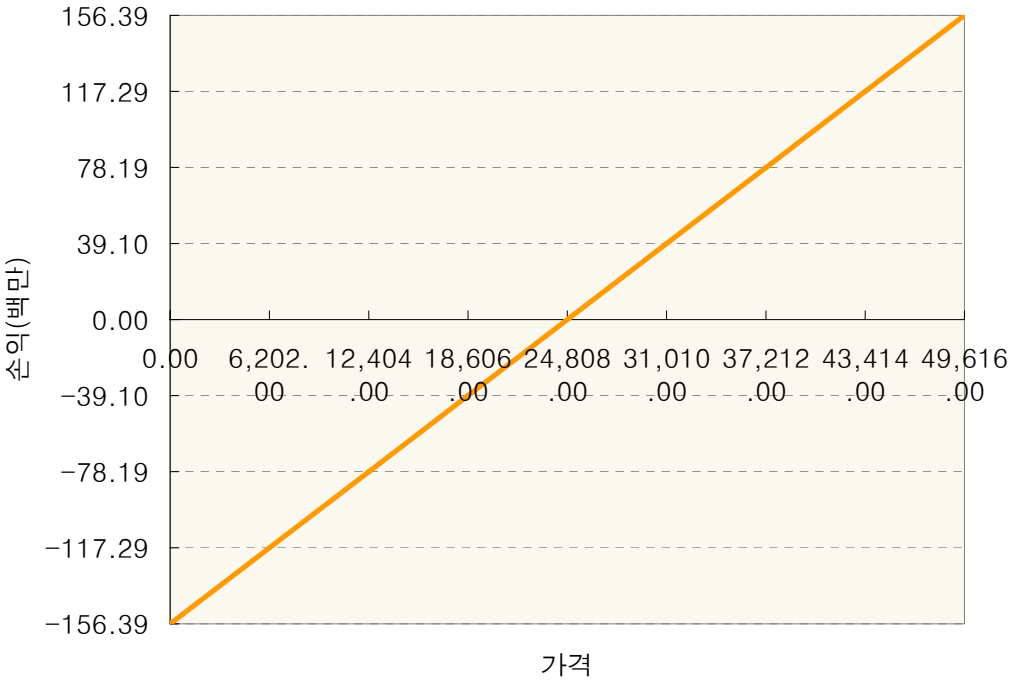




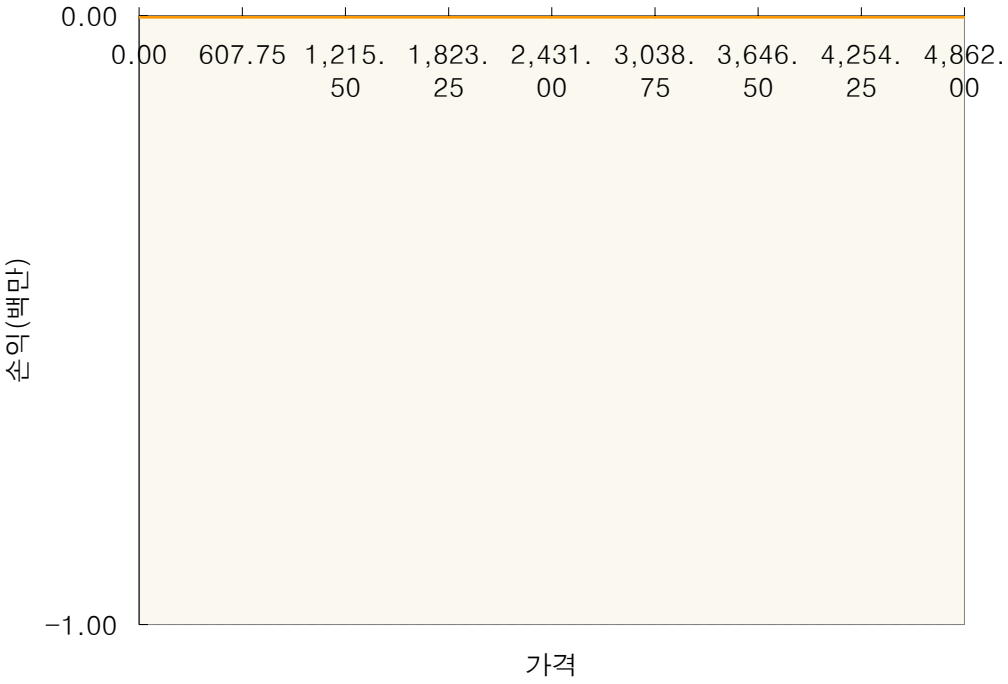
LNV1-LME Nickel



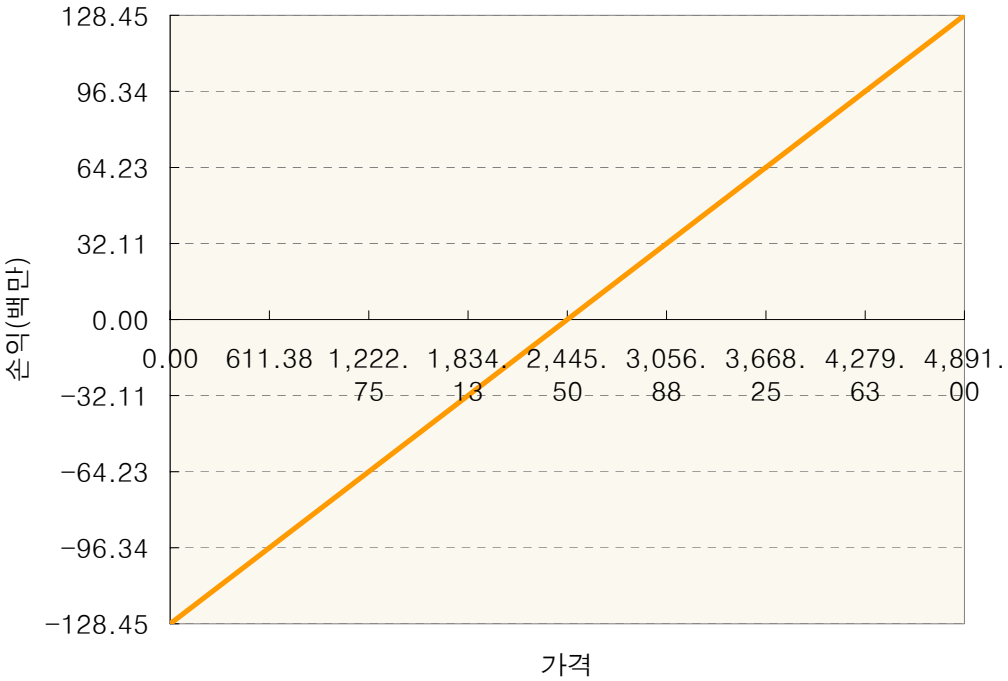
LNX1-LME Nickel



LXU1-LME Zinc

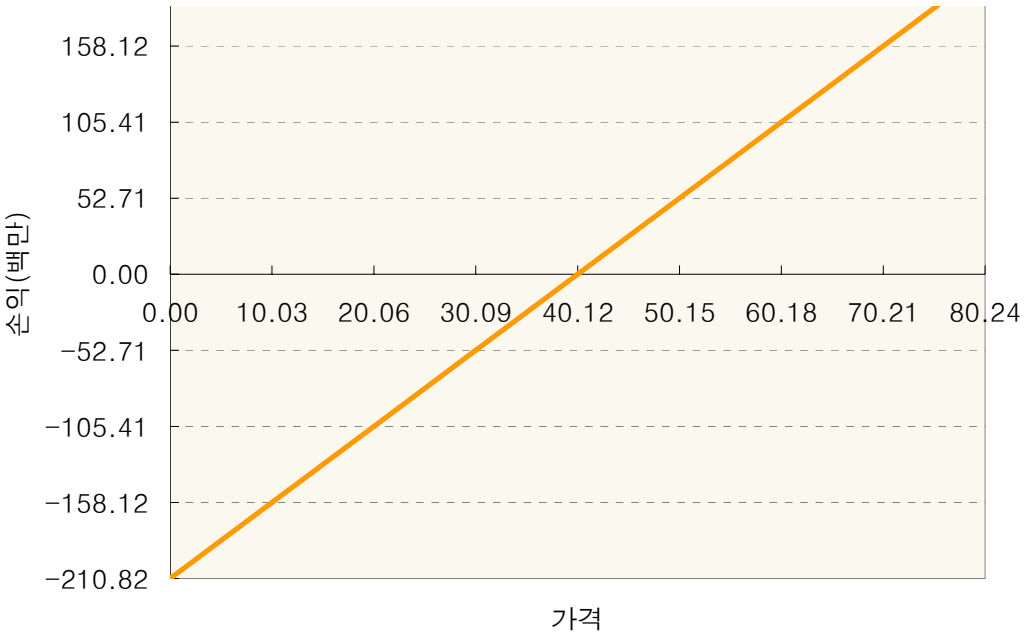


LXX1-LME Zinc

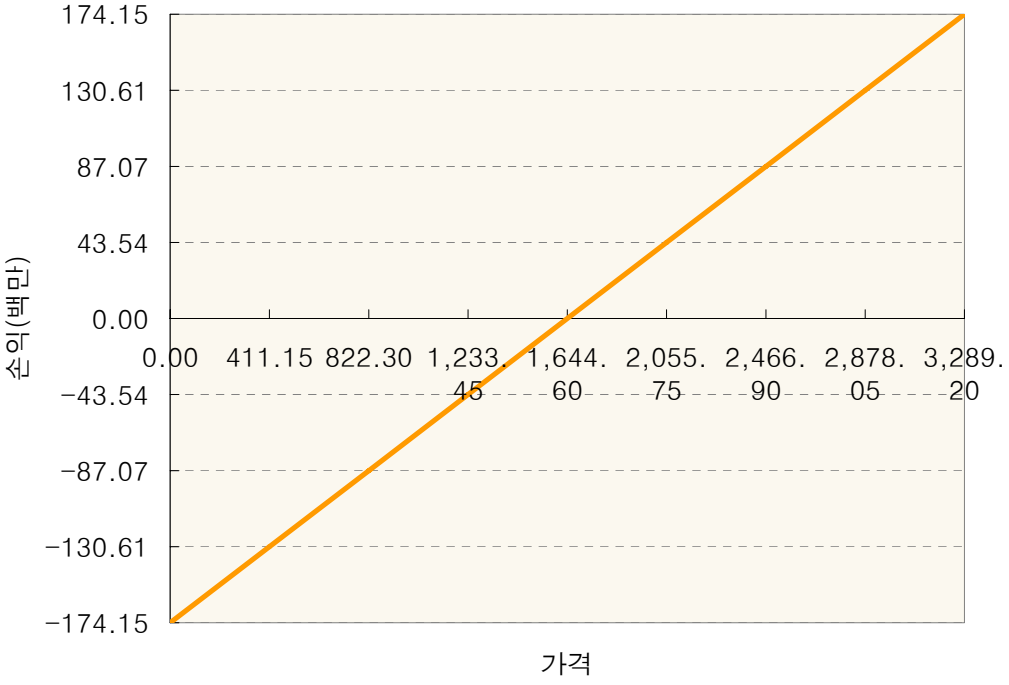


SIZ1-Comex Silver

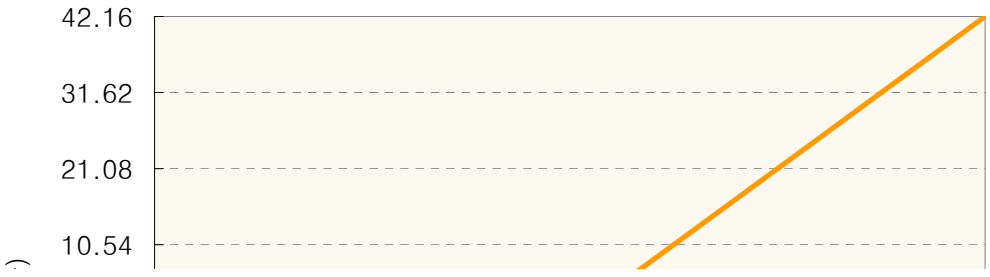


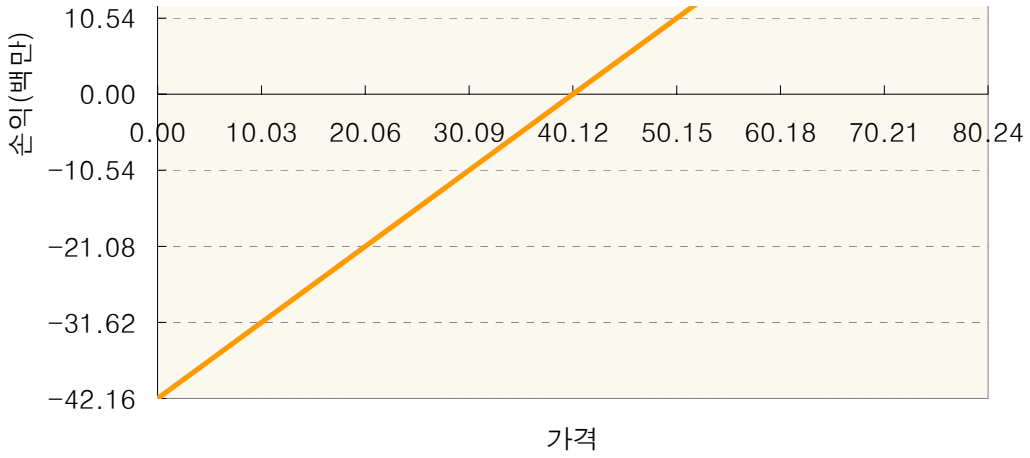


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	42
HGZ1	High Grade Copper	37
LAU1	LME Aluminum	0.37
LAX1	LME Aluminum	22
LNV1	LME Nickel	1
LNX1	LME Nickel	13
LXU1	LME Zinc	0.36
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)

188

공시일	2011-08-04
기준일	2011-08-03

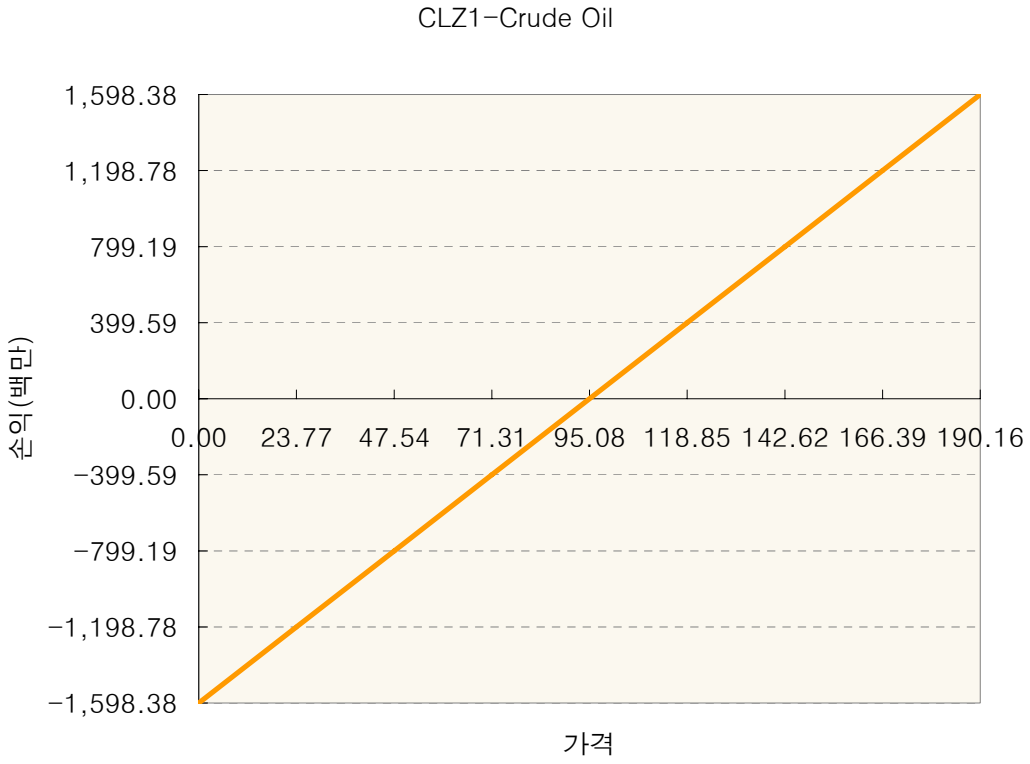
에너지인덱스플러스모(채권-파생형)

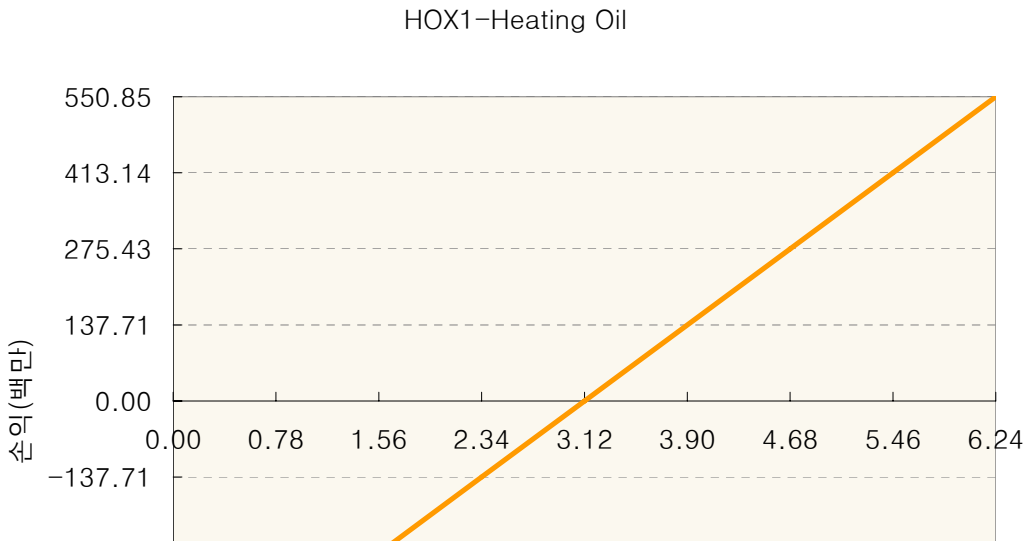
1. 계약금액

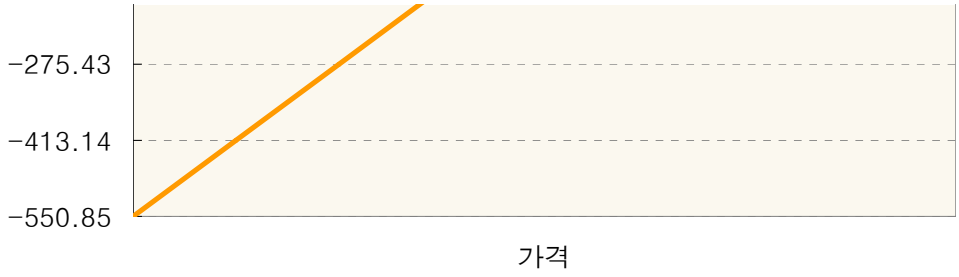
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,554	0	3,554	

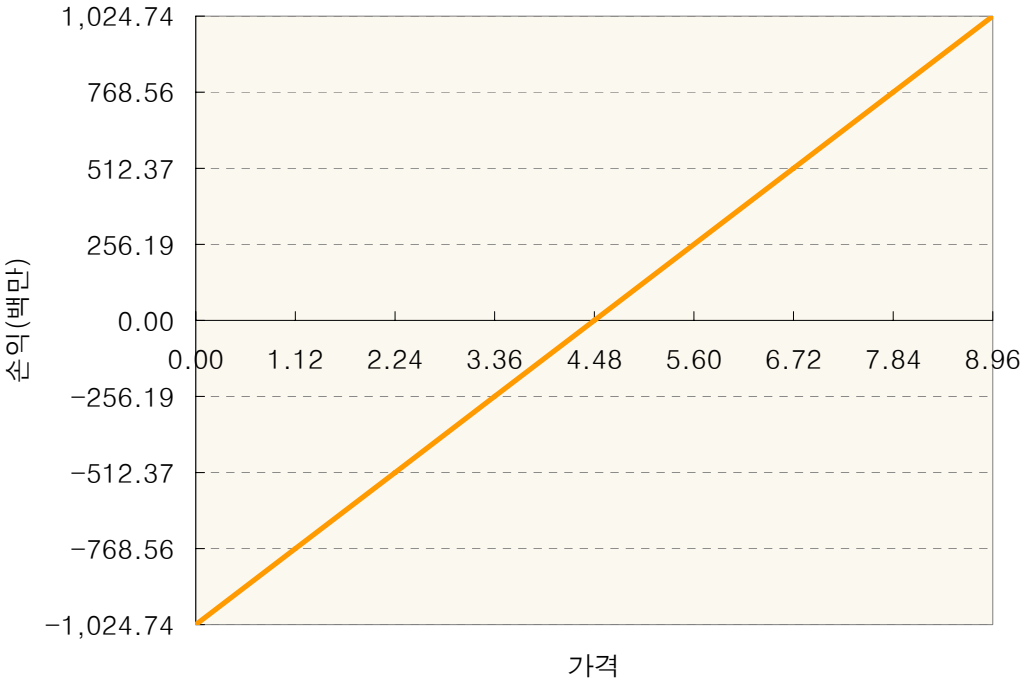
2. 만기시점의 손익구조



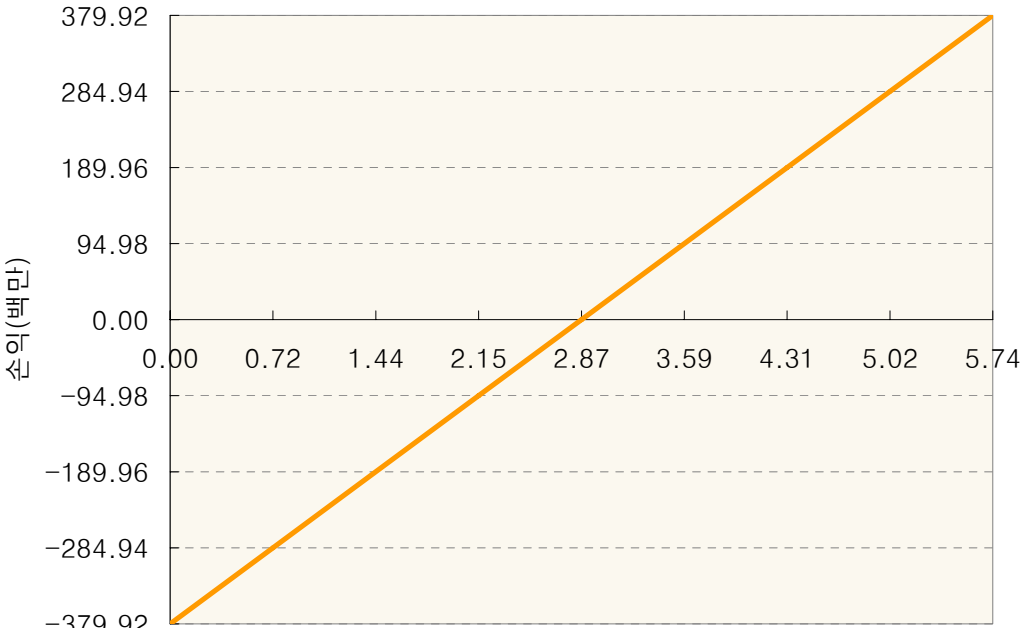


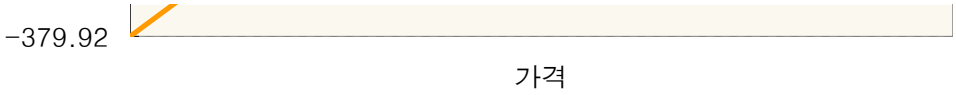


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	128
HOX1	Heating Oil	44
NGZ1	Natural Gas	82
XBX1	RBOB Gasoline	30

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	466

공시일	2011-08-04
기준일	2011-08-03

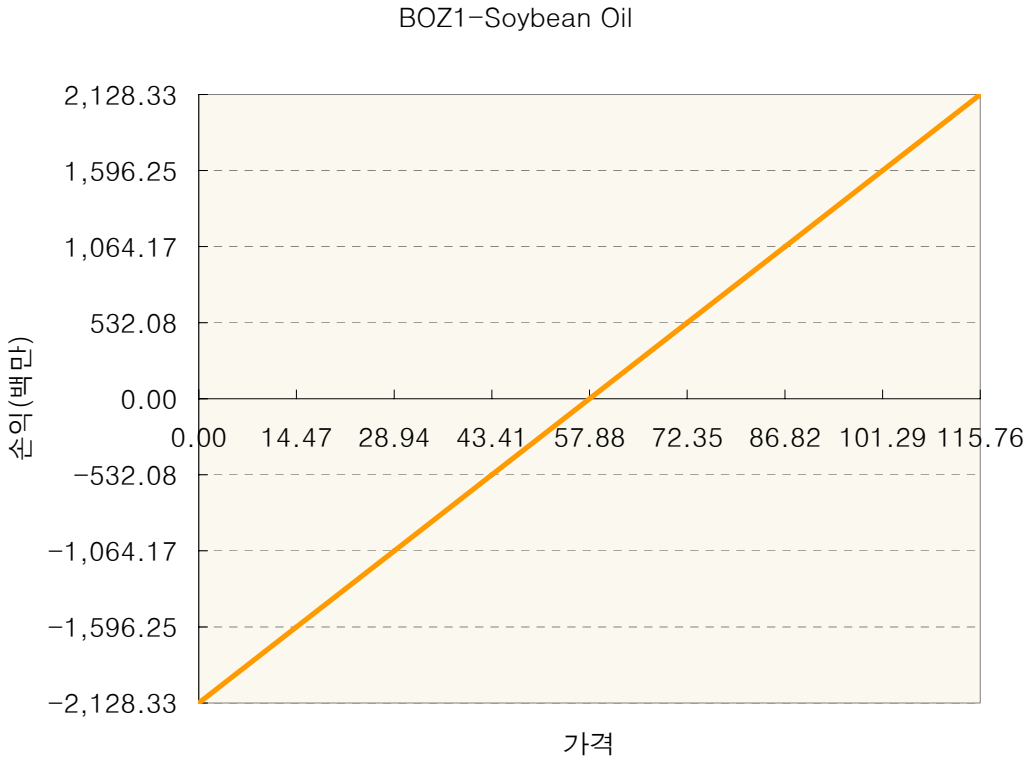
애그리컬쳐인덱스플러스모(채권-파생형)

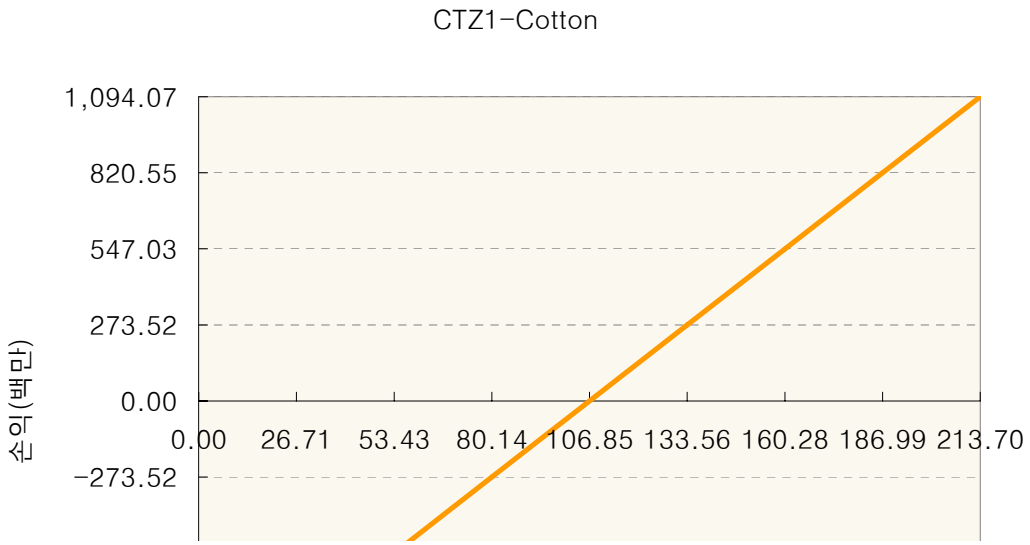
1. 계약금액

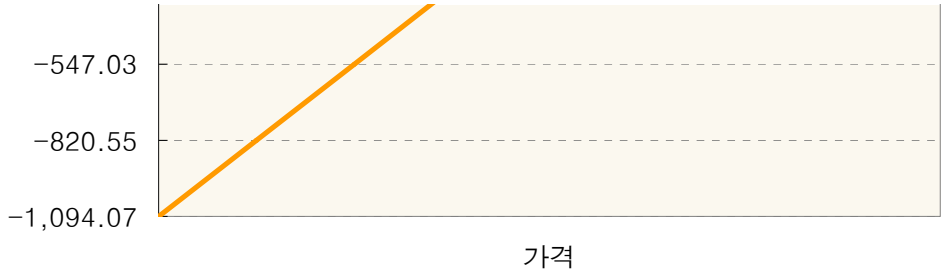
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,417	0	21,417	

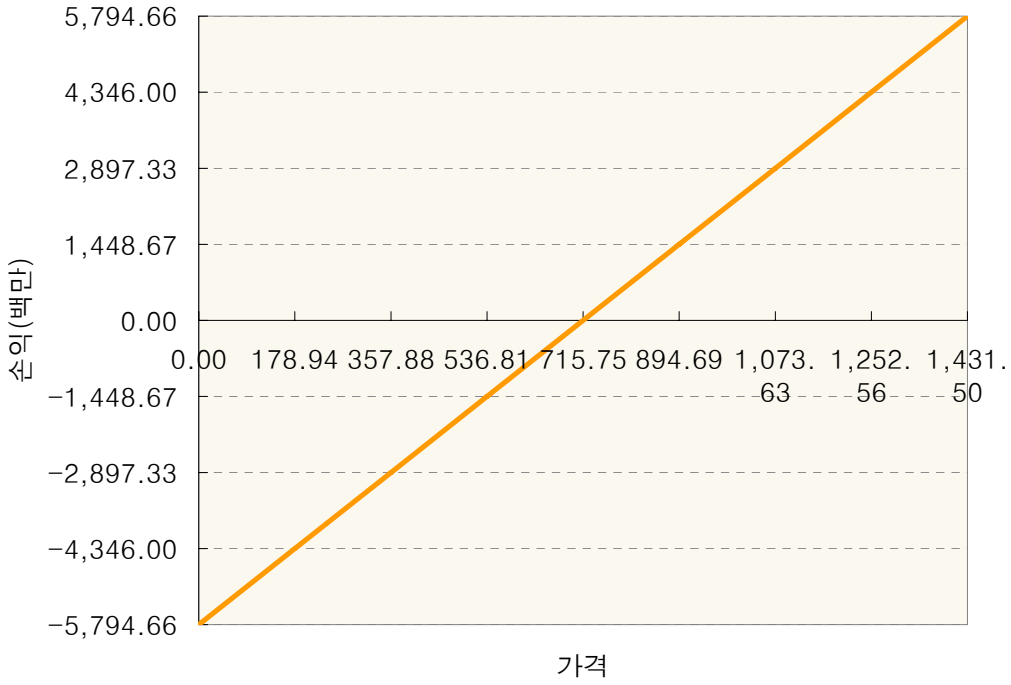
2. 만기시점의 손익구조



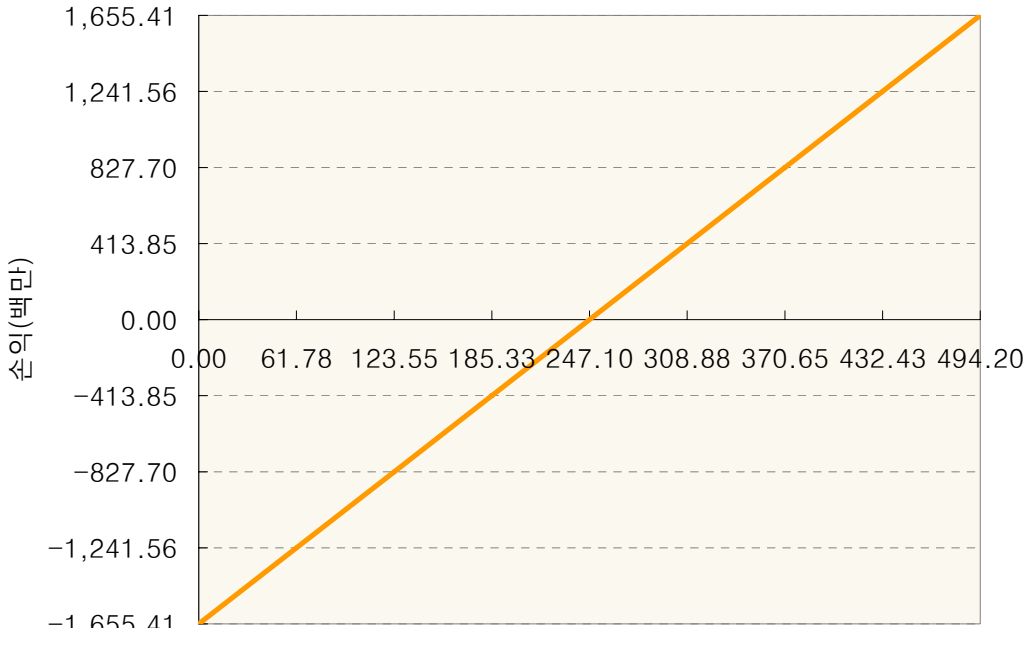


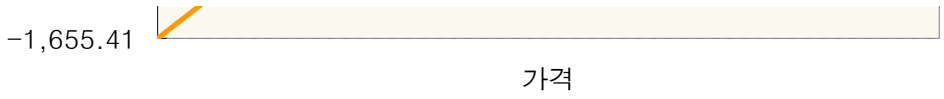


CZ1-Corn

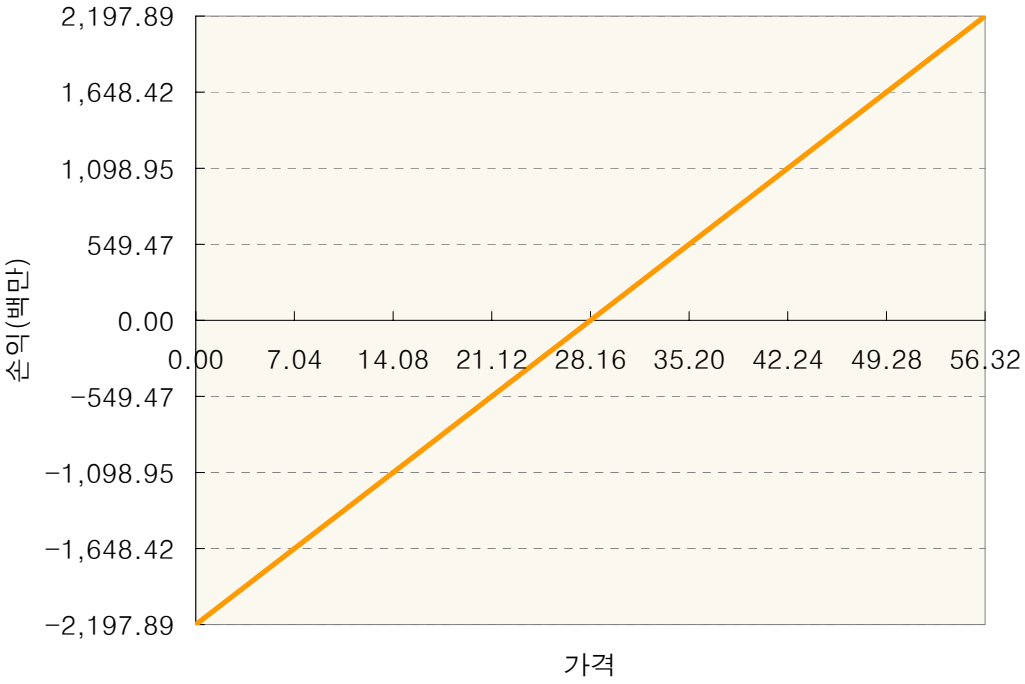


KCZ1-COFFEE"C"ELEC

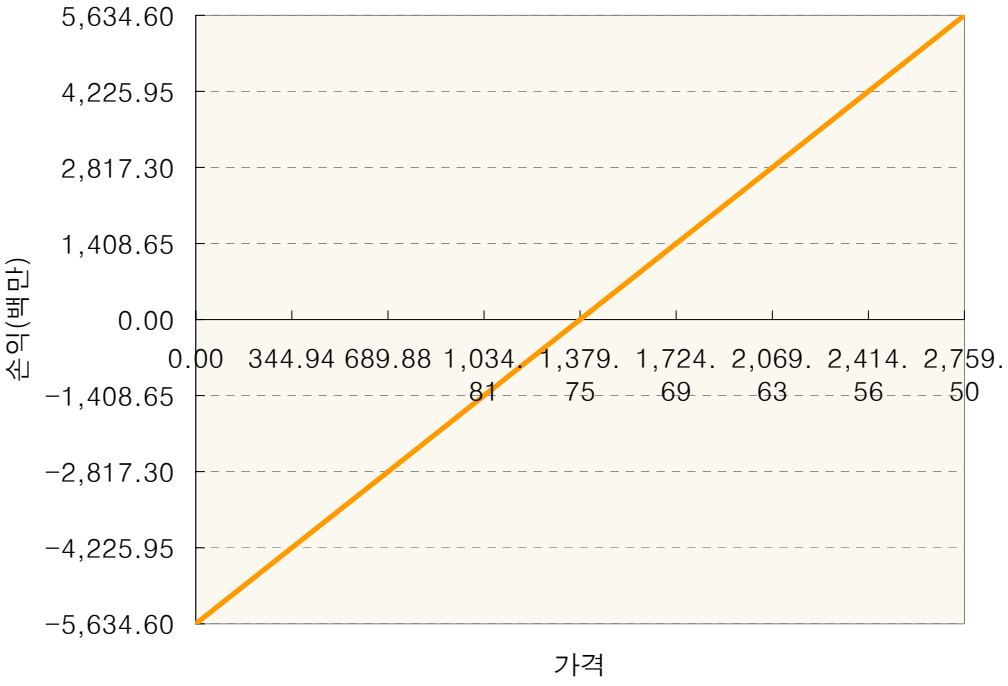




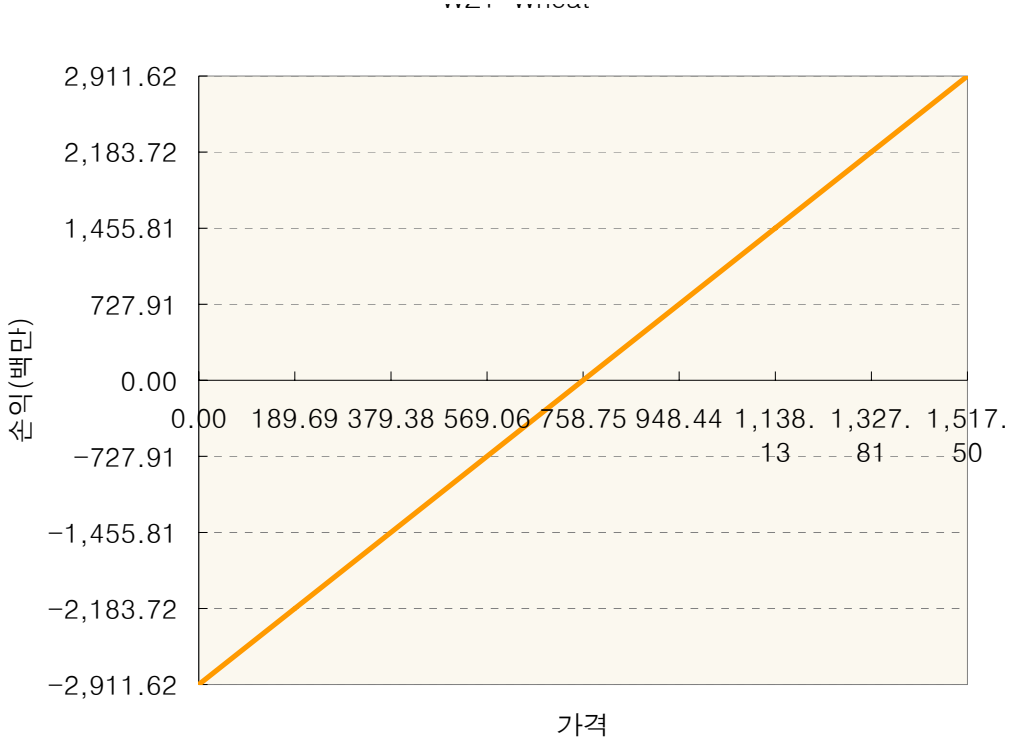
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	170
CTZ1	Cotton	88
CZ1	Corn	464
KCZ1	COFFEE"C"ELEC	132
SBV1	Sugar No11	176
SX1	Soybean	451
WZ1	Wheat	233

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,762