공시일	2011-08-05
기준일	2011-08-04

스마트코스피200인덱스1호(주식-파생형)(종)

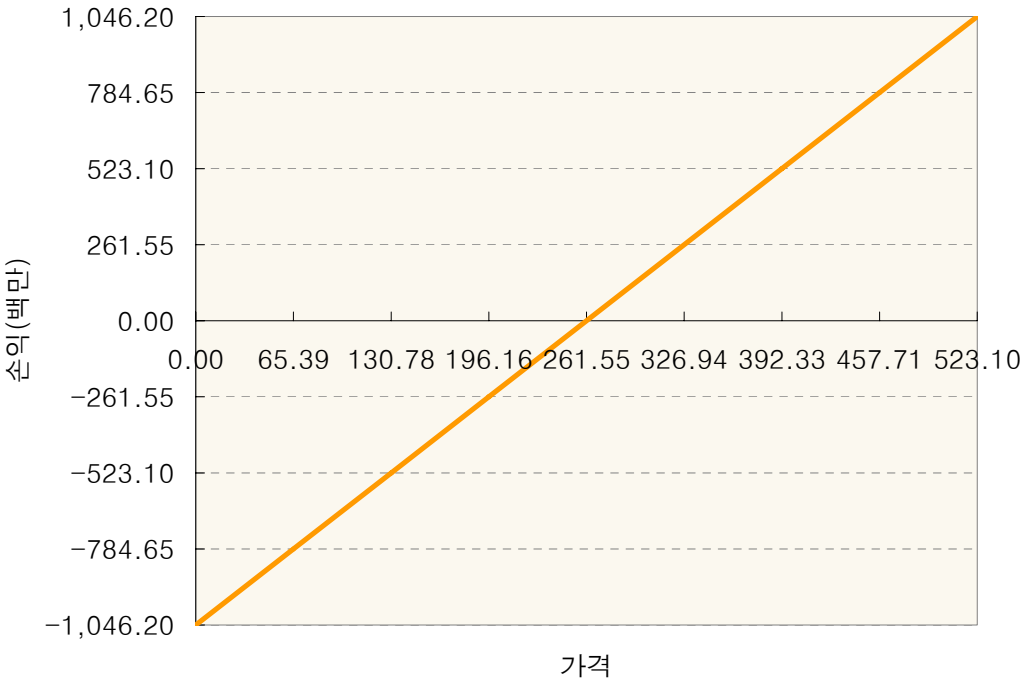
1. 계약금액

(단위:백만원)

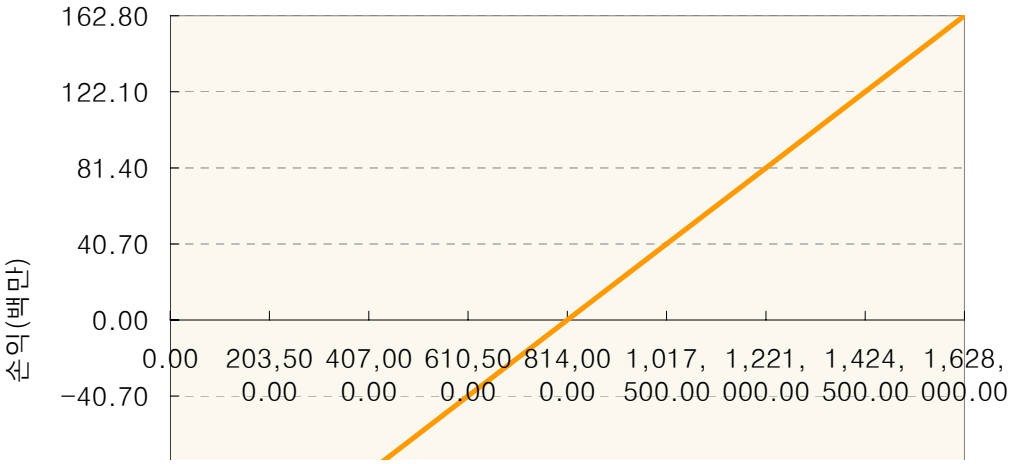
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,209	0	1,209	장내

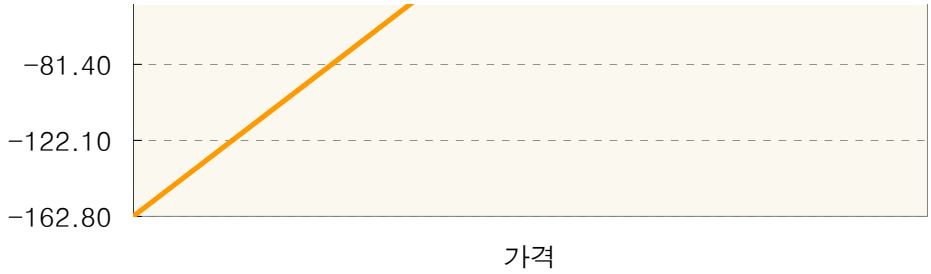
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							84
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-83.7	-83.7	-83.7	-83.7	-83.7	-83.7	-83.7
-5.33%	-55.8	-55.8	-55.8	-55.8	-55.8	-55.8	-55.8
-2.67%	-27.9	-27.9	-27.9	-27.9	-27.9	-27.9	-27.9
0%	0	0	0	0	0	0	0
2.67%	27.9	27.9	27.9	27.9	27.9	27.9	27.9
5.33%	55.8	55.8	55.8	55.8	55.8	55.8	55.8
8.00%	83.7	83.7	83.7	83.7	83.7	83.7	83.7
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.1	-13.1	-13.1	-13.1	-13.1	-13.1	-13.1
-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%	13.1	13.1	13.1	13.1	13.1	13.1	13.1

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

(단위:백만원)

95

공시일	2011-08-05
기준일	2011-08-04

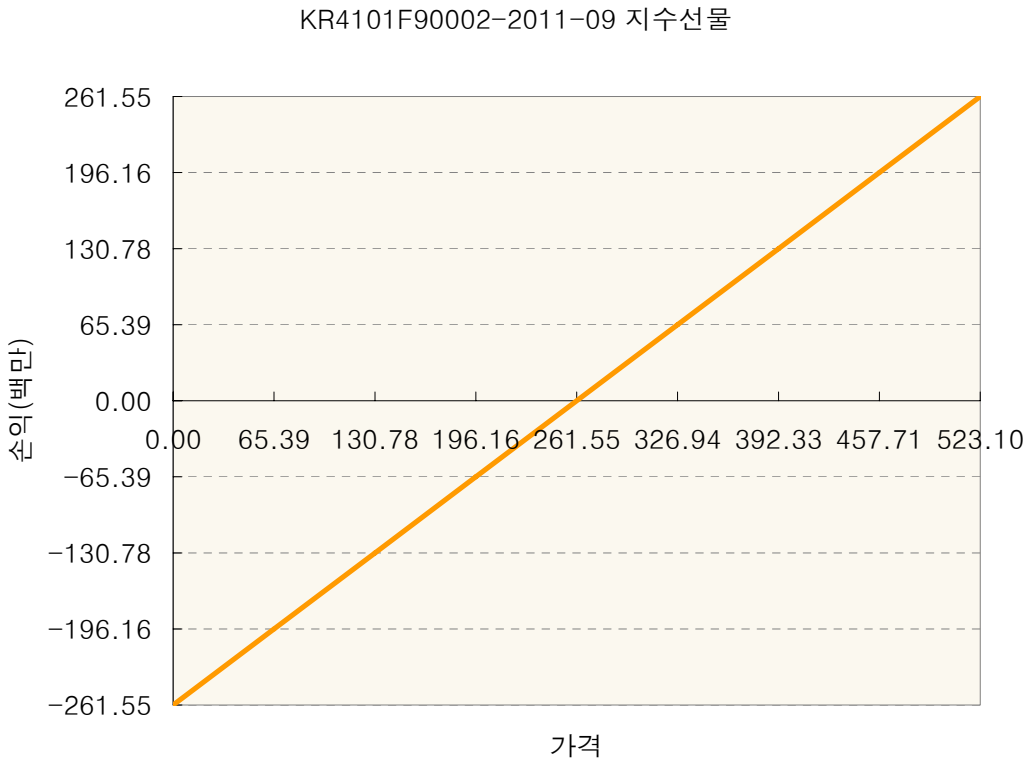
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	262	0	262	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%	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9
-5.33%	-13.9	-13.9	-13.9	-13.9	-13.9	-13.9	-13.9
-2.67%	-7	-7	-7	-7	-7	-7	-7
0%	0	0	0	0	0	0	0
2.67%	7	7	7	7	7	7	7
5.33%	13.9	13.9	13.9	13.9	13.9	13.9	13.9
8.00%	20.9	20.9	20.9	20.9	20.9	20.9	20.9

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

20

공시일	2011-08-05
기준일	2011-08-04

달마다행복모(주식혼합-파생형)

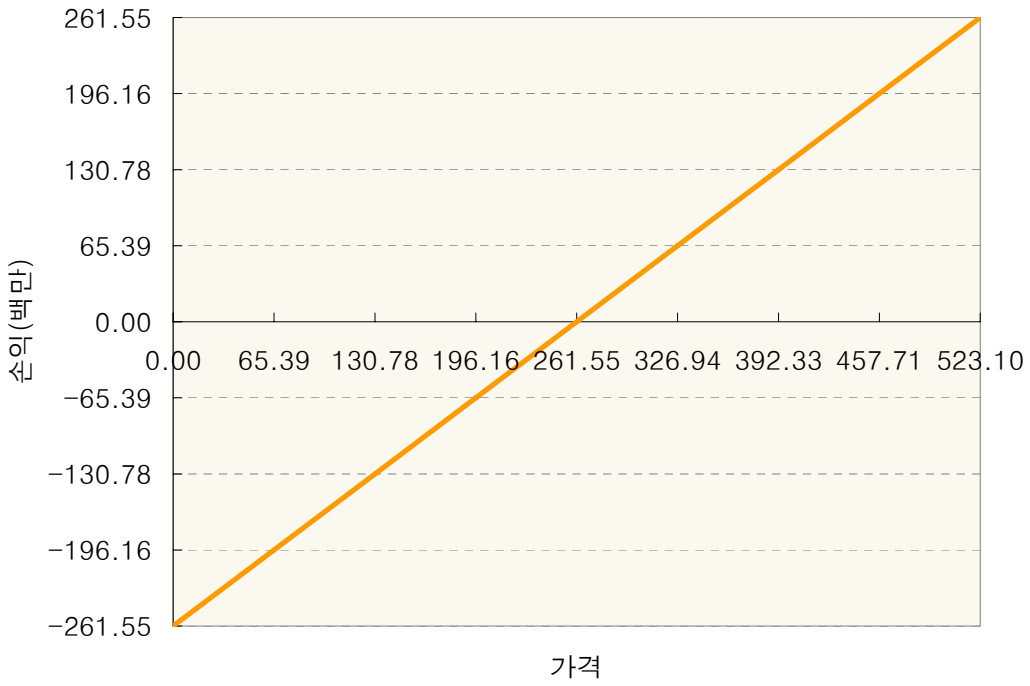
1. 계약금액

(단위:백만원)

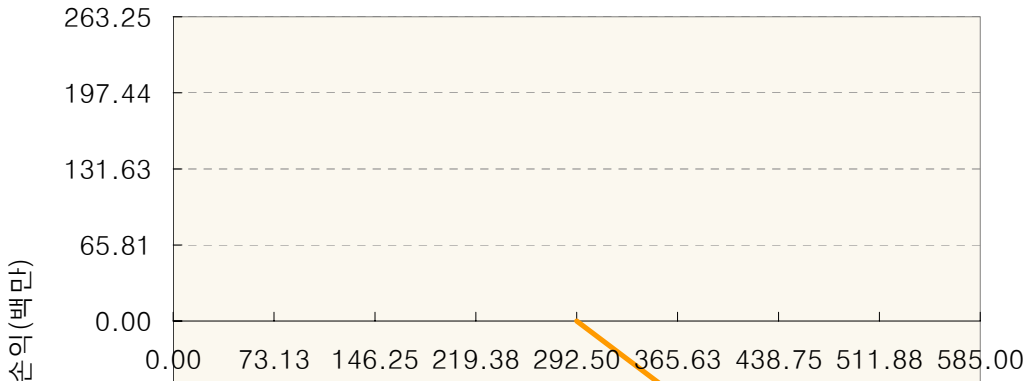
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	262	0	262	장내
누계	유가증권	옵션	0	263	-263	장내

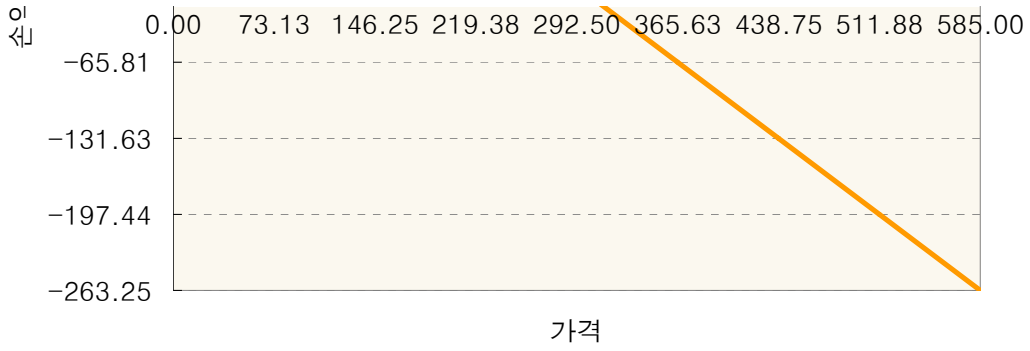
2. 만기시점의 손익구조

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%	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9
-5.33%	-13.9	-13.9	-13.9	-13.9	-13.9	-13.9	-13.9
-2.67%	-7	-7	-7	-7	-7	-7	-7
0%	0	0	0	0	0	0	0
2.67%	7	7	7	7	7	7	7
5.33%	13.9	13.9	13.9	13.9	13.9	13.9	13.9
8.00%	20.9	20.9	20.9	20.9	20.9	20.9	20.9
KR4201F829 2011-08 콜292.5							1
	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	0	-0.1	-0.1
5.33%	0	0	-0.1	-0.1	-0.2	-0.3	-0.4
8.00%	-0.3	-0.4	-0.5	-0.7	-0.9	-1.1	-1.3

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

(단위:백만원)

20

공시일	2011-08-05
기준일	2011-08-04

BEST인덱스플러스알파1호(주식-파생형)(종)

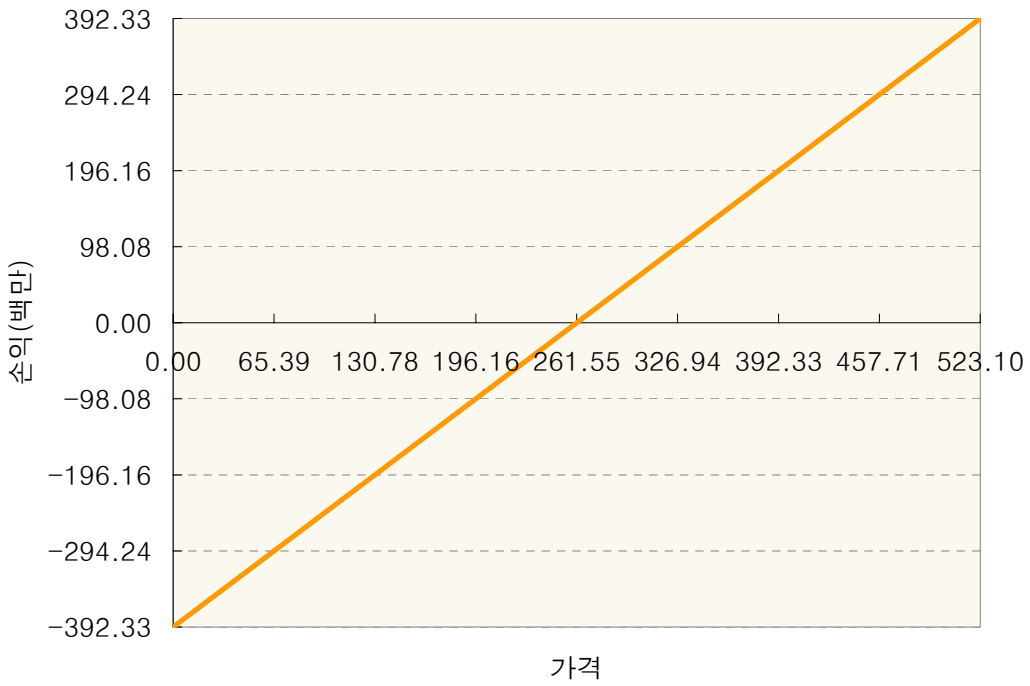
1. 계약금액

(단위:백만원)

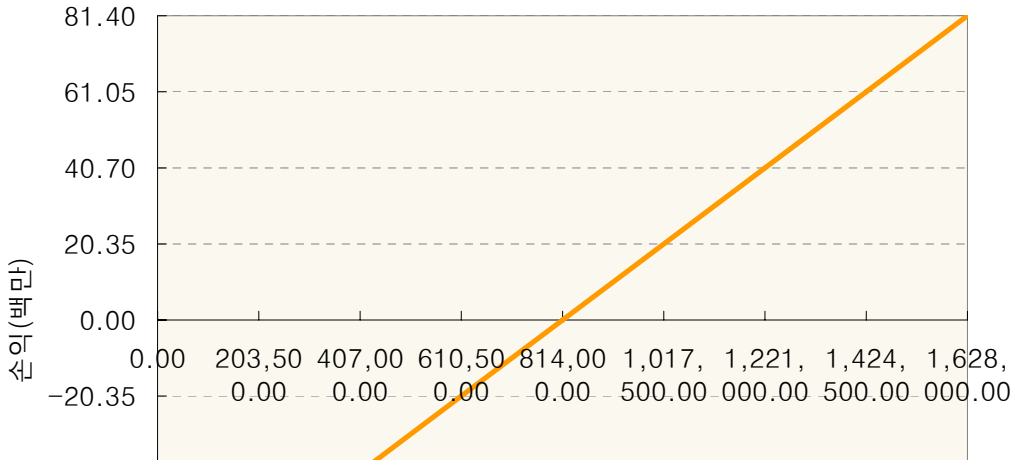
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	735	262	474	장내

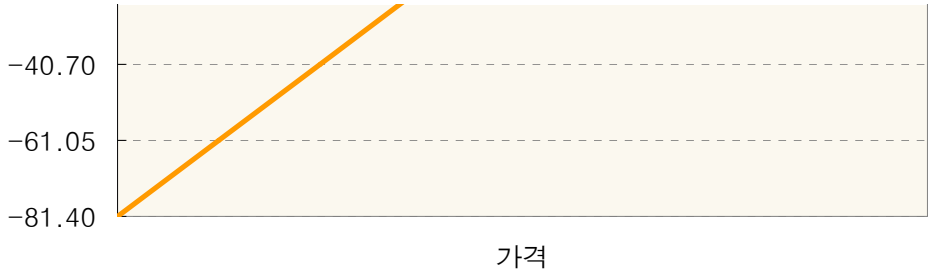
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4111F90001-2011-09 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							31
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-31.4	-31.4	-31.4	-31.4	-31.4	-31.4	-31.4
-5.33%	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9
-2.67%	-10.5	-10.5	-10.5	-10.5	-10.5	-10.5	-10.5
0%	0	0	0	0	0	0	0
2.67%	10.5	10.5	10.5	10.5	10.5	10.5	10.5
5.33%	20.9	20.9	20.9	20.9	20.9	20.9	20.9
8.00%	31.4	31.4	31.4	31.4	31.4	31.4	31.4
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)

37

공시일	2011-08-05
기준일	2011-08-04

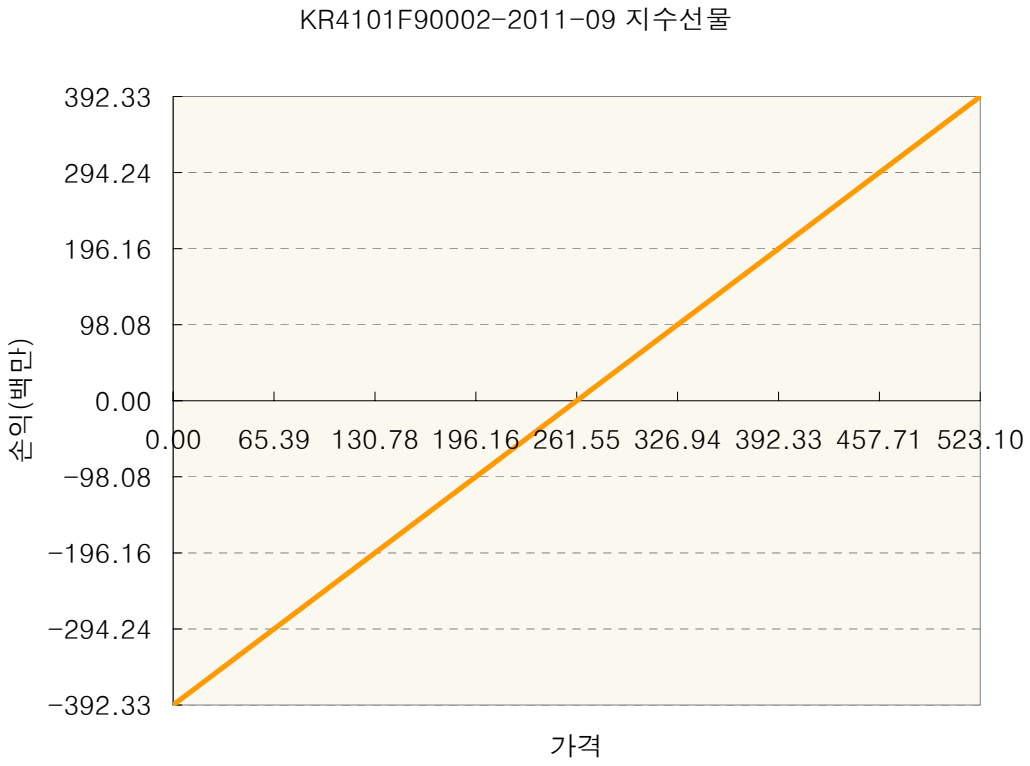
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	392	0	392	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 31

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-31.4	-31.4	-31.4	-31.4	-31.4	-31.4	-31.4
-5.33%	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9	-20.9
-2.67%	-10.5	-10.5	-10.5	-10.5	-10.5	-10.5	-10.5
0%	0	0	0	0	0	0	0
2.67%	10.5	10.5	10.5	10.5	10.5	10.5	10.5
5.33%	20.9	20.9	20.9	20.9	20.9	20.9	20.9
8.00%	31.4	31.4	31.4	31.4	31.4	31.4	31.4

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

공시일	2011-08-05
기준일	2011-08-04

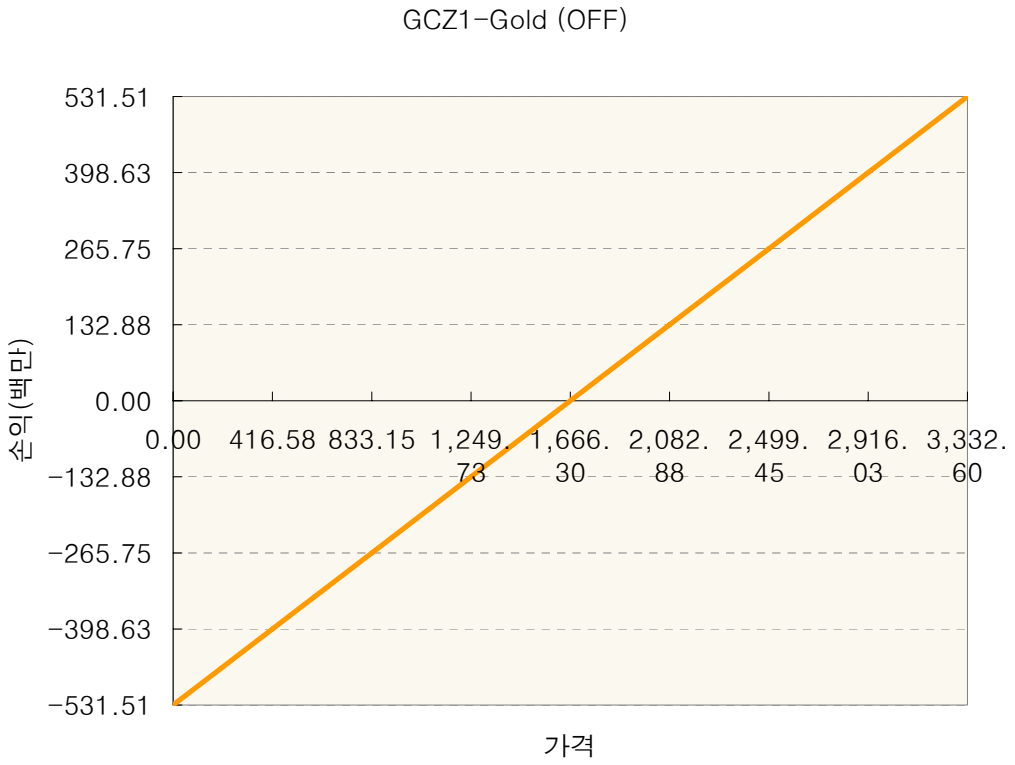
메탈인덱스플러스모(채권-파생형)

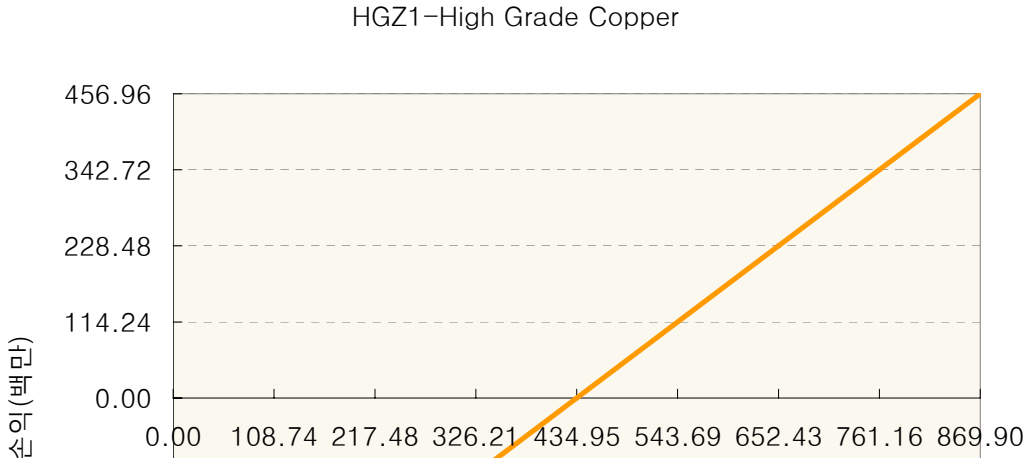
1. 계약금액

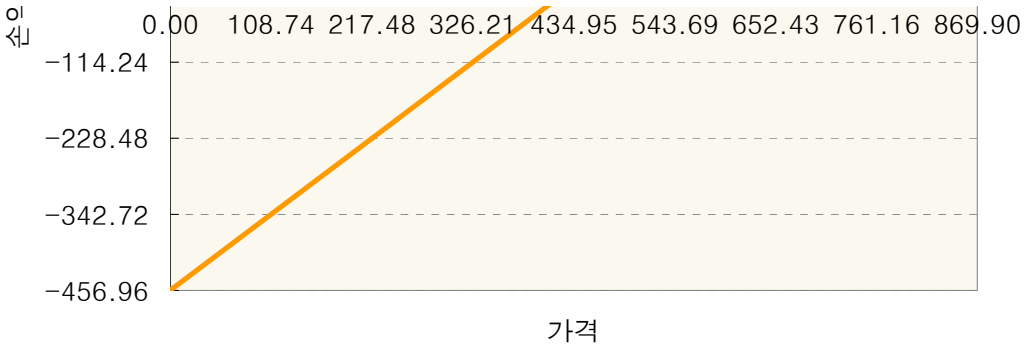
(단위:백만원)

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	2,494	593	1,901	

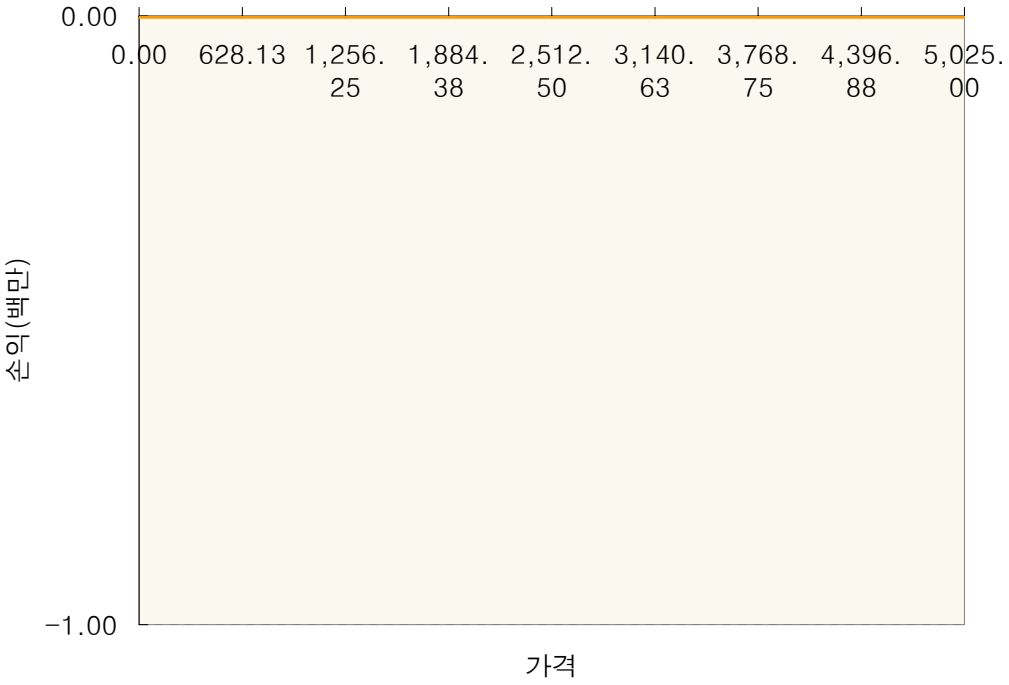
2. 만기시점의 손익구조



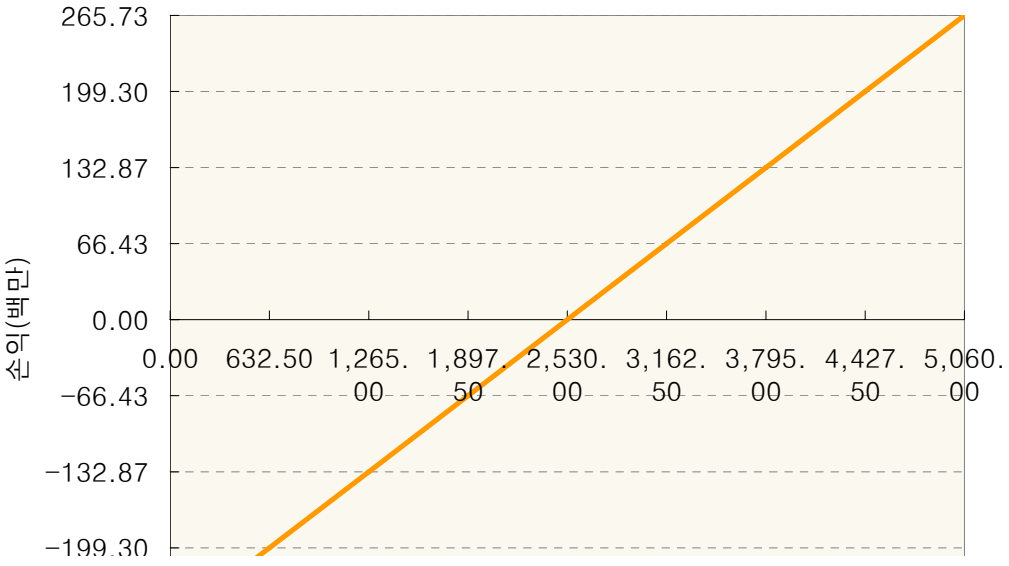


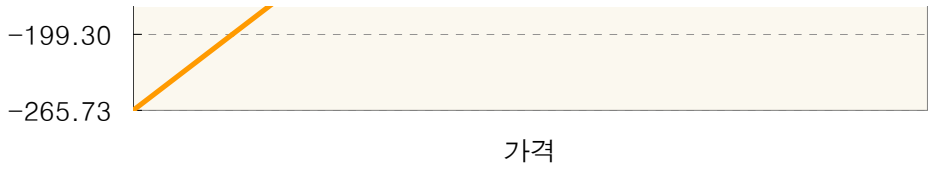


LAU1-LME Aluminum

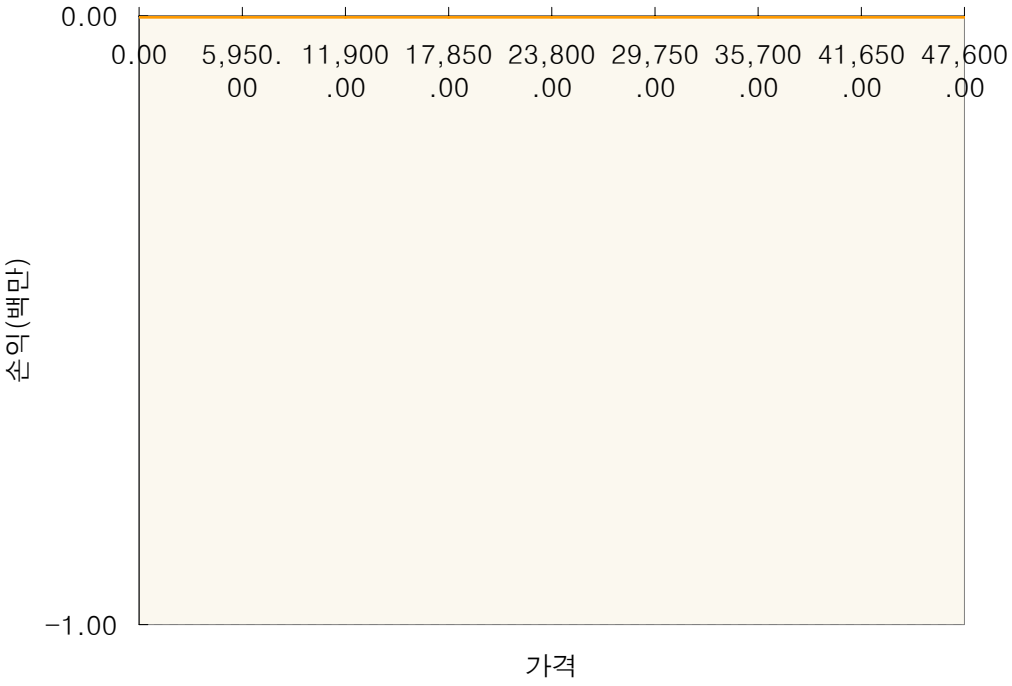


LAX1-LME Aluminum

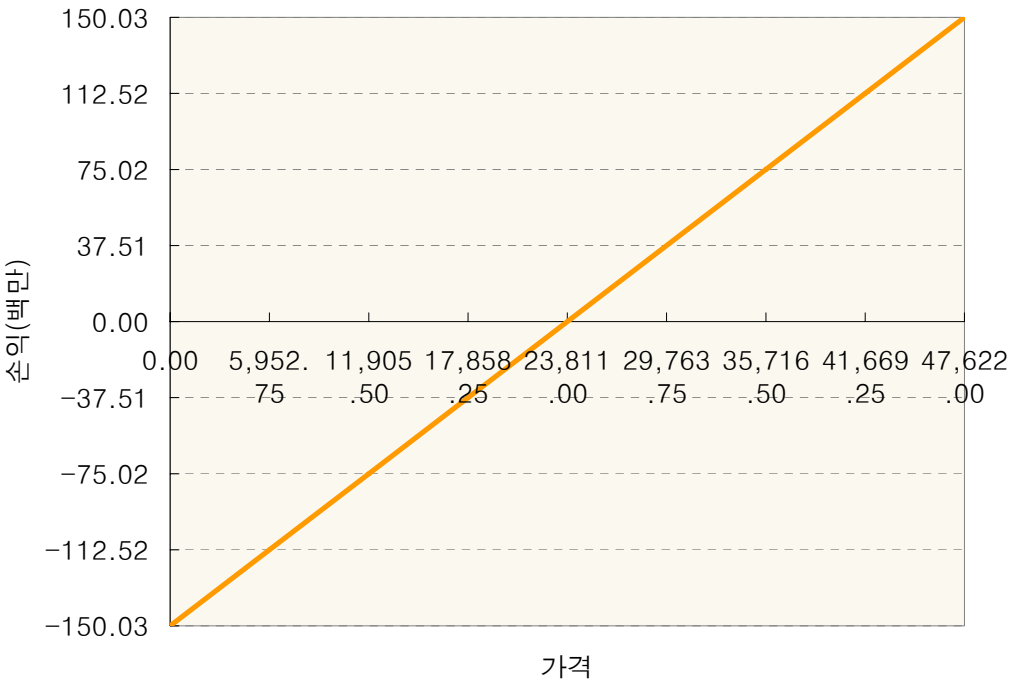




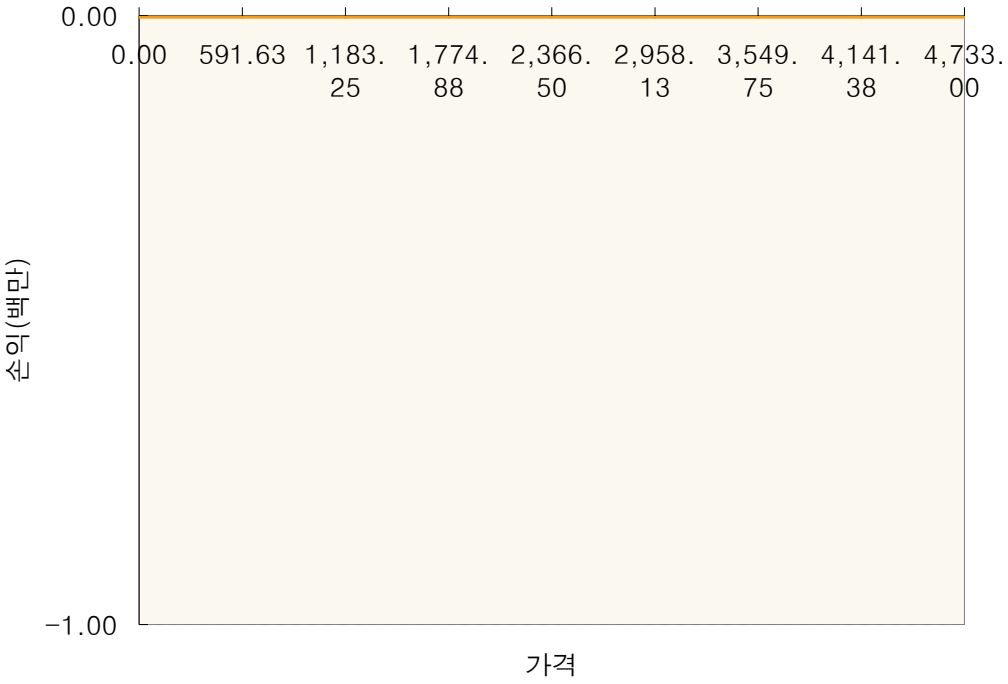
LNV1-LME Nickel



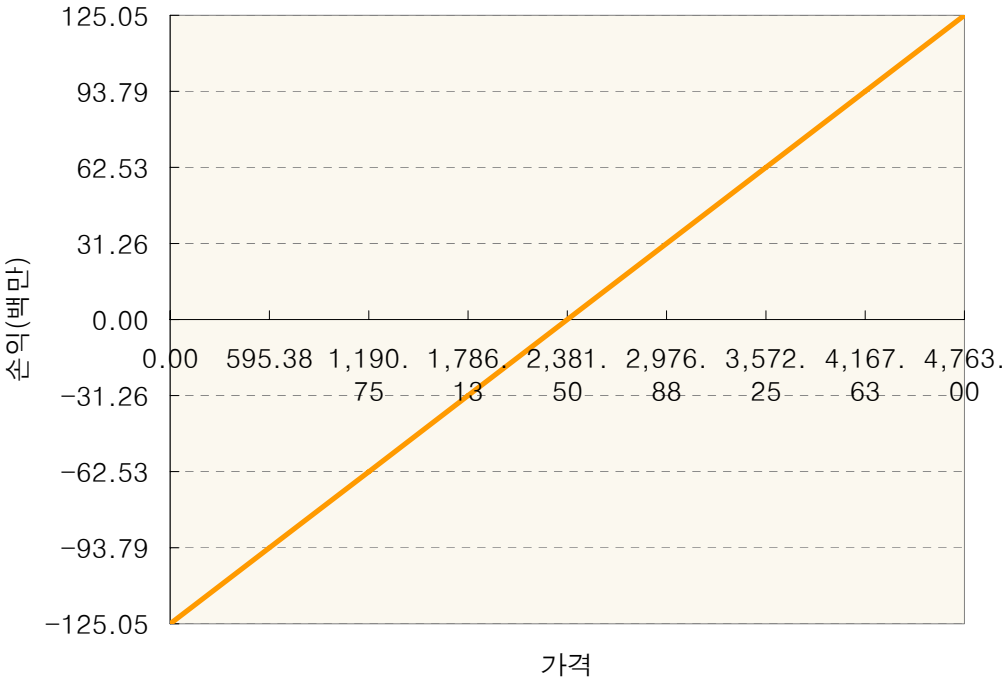
LNX1-LME Nickel



LXU1-LME Zinc

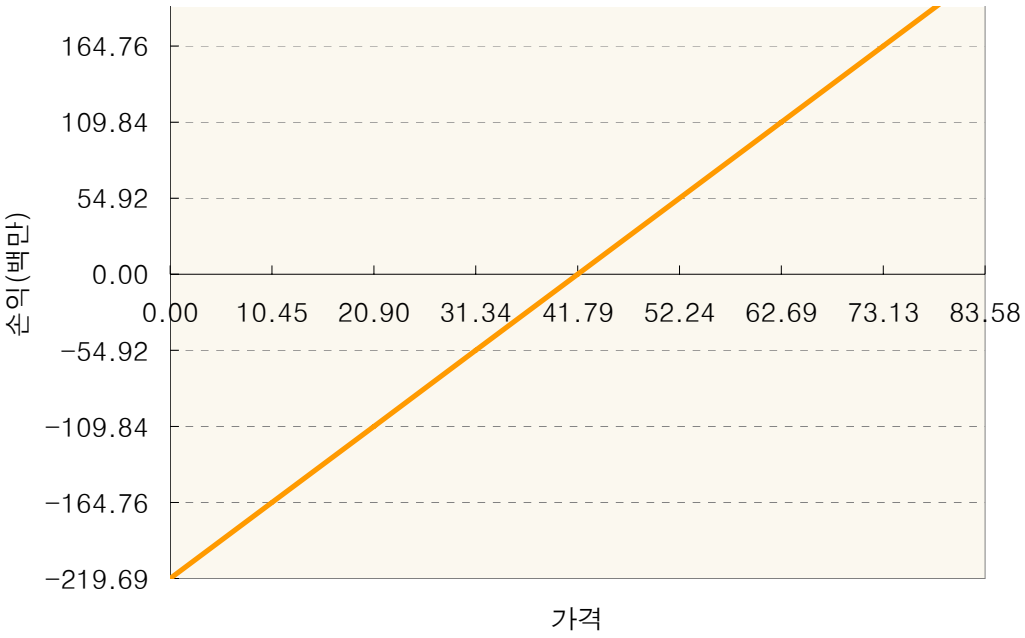


LXX1-LME Zinc

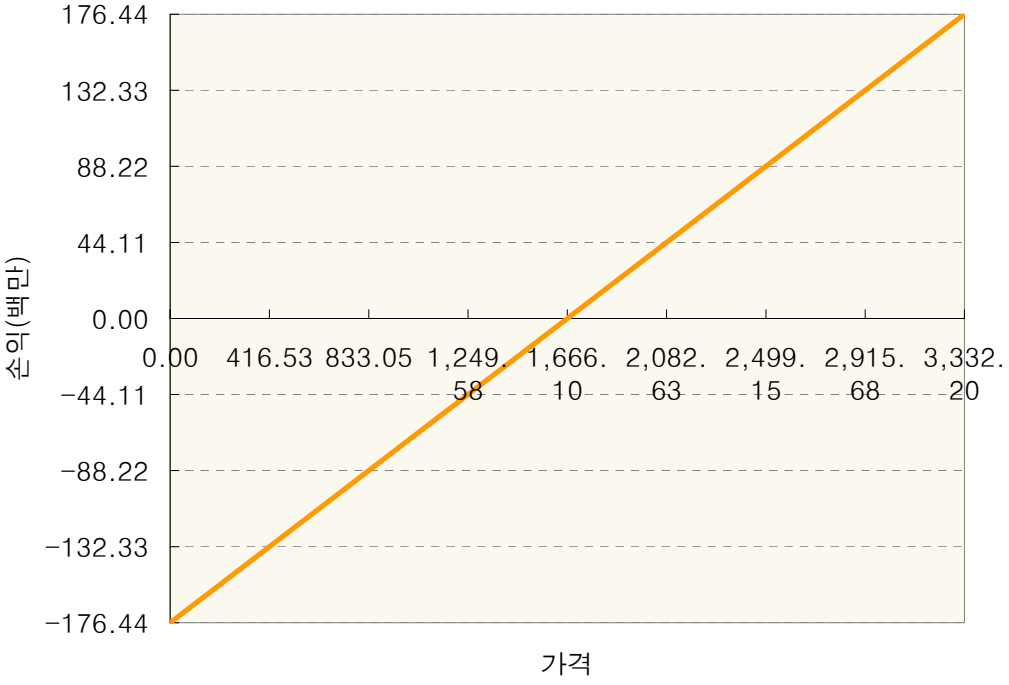


SIZ1-Comex Silver



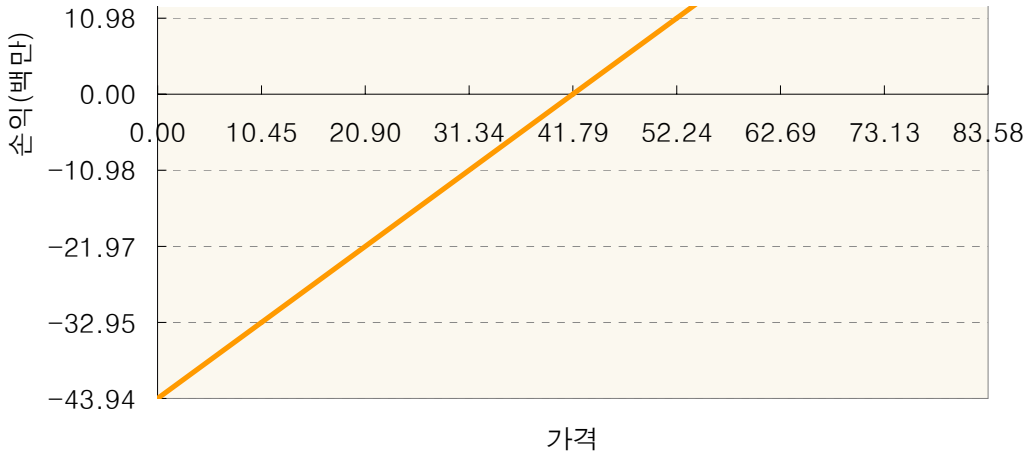


XGZ1-MINI GOLD FUTURE



YSZ1-MINI SILVER FUT Decl11





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	43
HGZ1	High Grade Copper	37
LAU1	LME Aluminum	1
LAX1	LME Aluminum	21
LNV1	LME Nickel	0.35
LNX1	LME Nickel	12
LXU1	LME Zinc	1
LXX1	LME Zinc	10
SIZ1	Comex Silver	18
XGZ1	MINI GOLD FUTURE	14
YSZ1	MINI SILVER FUT Decl11	4

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

(단위:백만원)

189

공시일	2011-08-05
기준일	2011-08-04

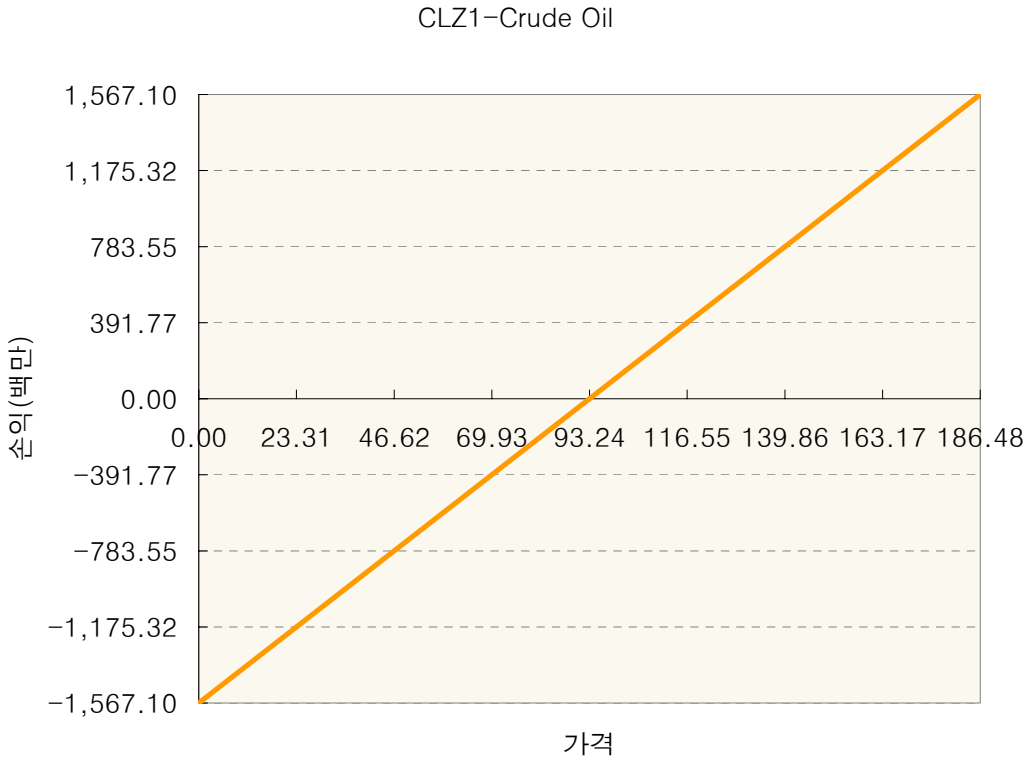
에너지인덱스플러스모(채권-파생형)

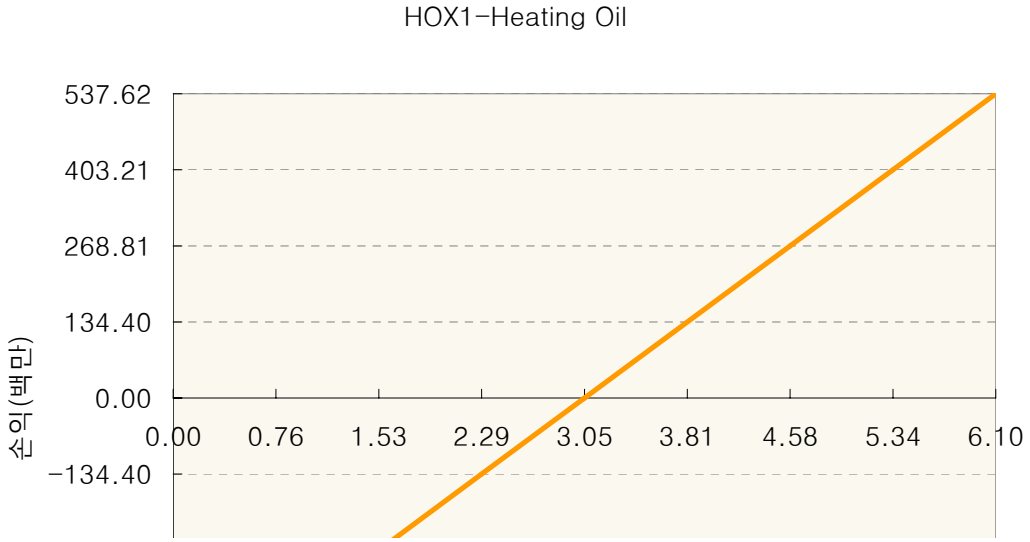
1. 계약금액

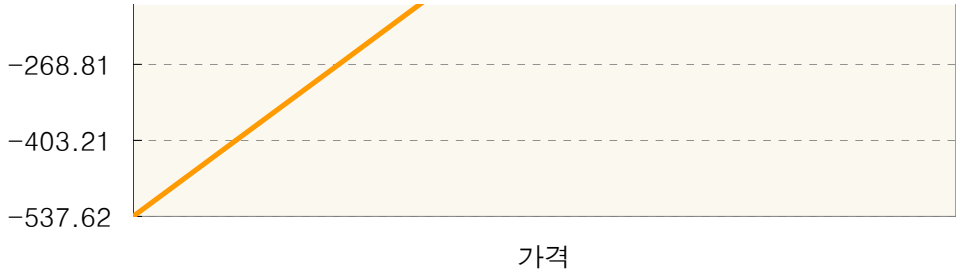
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,485	0	3,485	

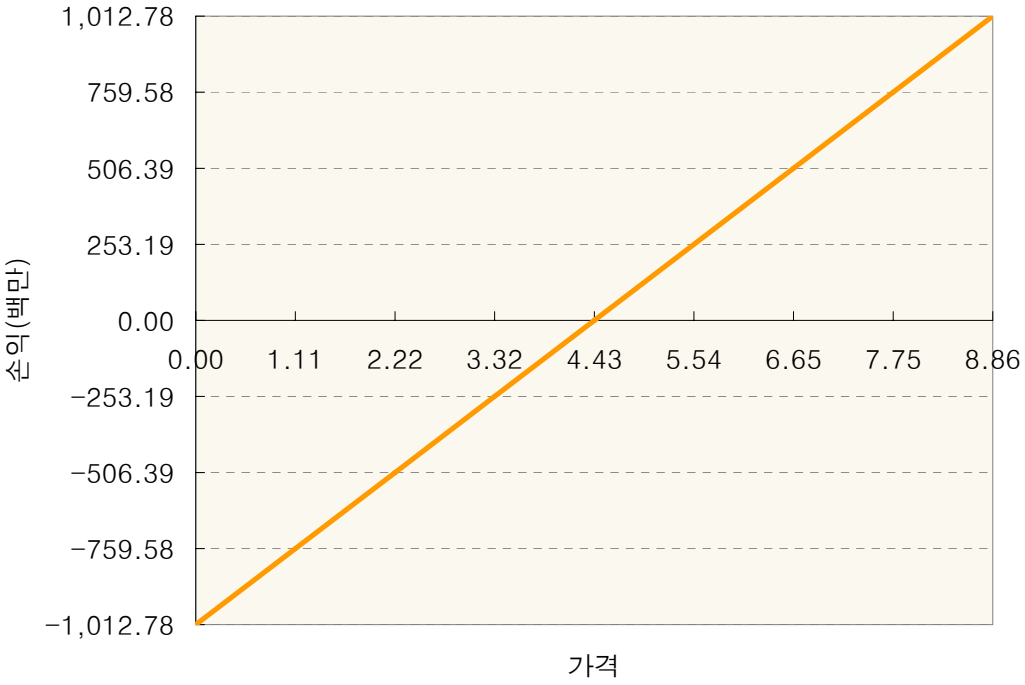
2. 만기시점의 손익구조



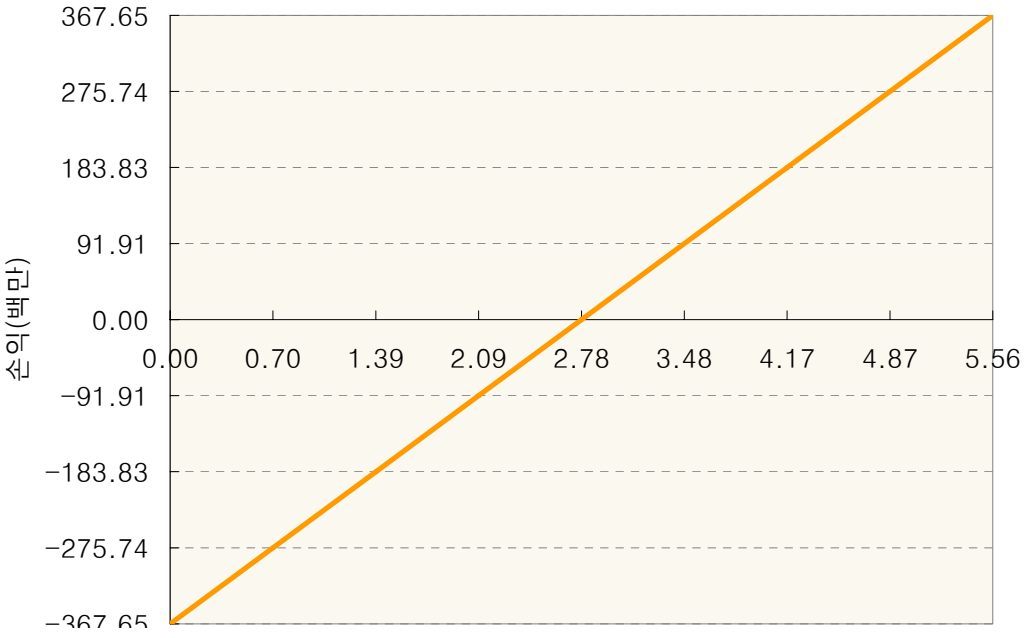


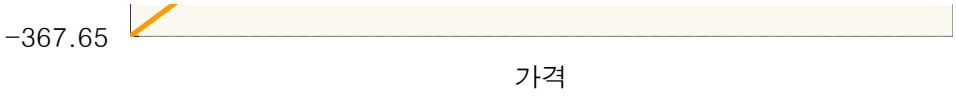


NGZ1-Natural Gas



XBX1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLZ1	Crude Oil	125
HOX1	Heating Oil	43
NGZ1	Natural Gas	81
XBX1	RBOB Gasoline	29

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	457

공시일	2011-08-05
기준일	2011-08-04

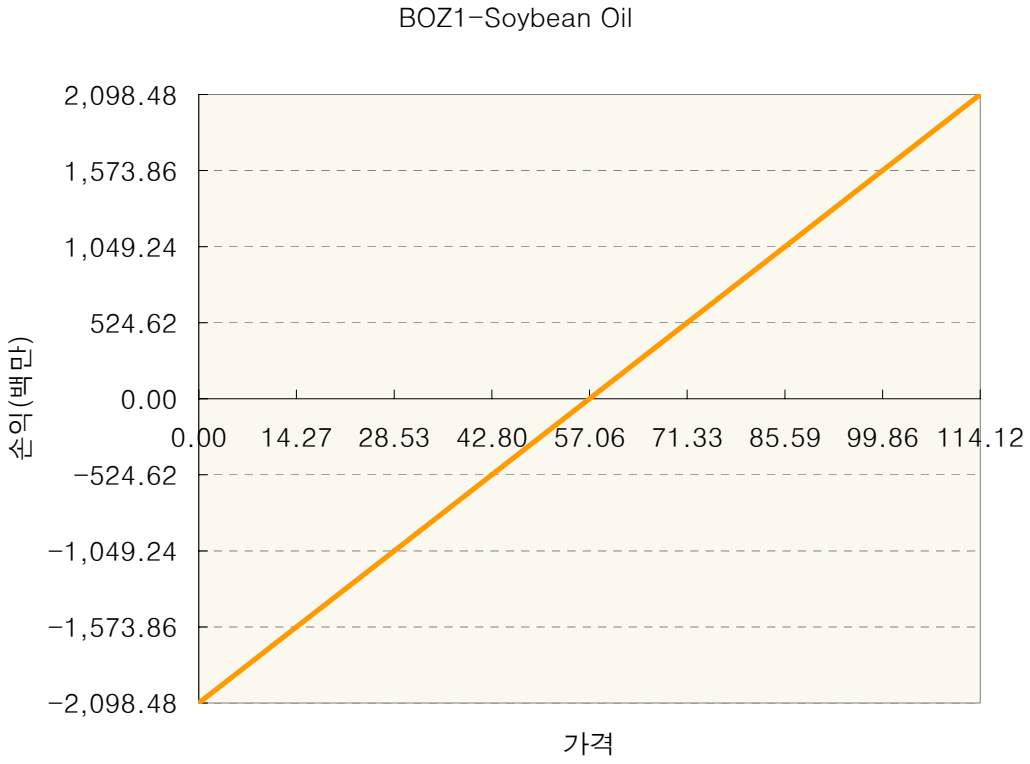
애그리컬쳐인덱스플러스모(채권-파생형)

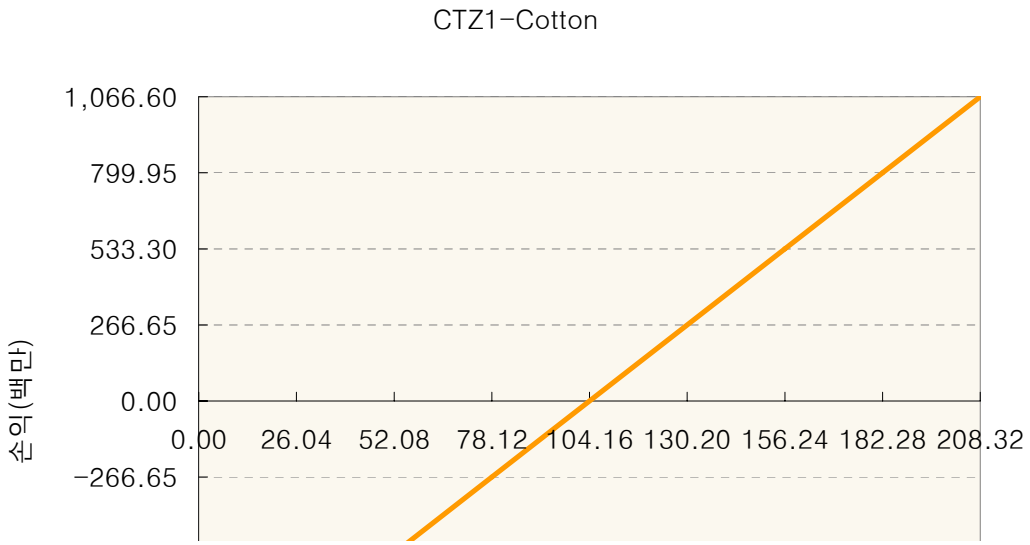
1. 계약금액

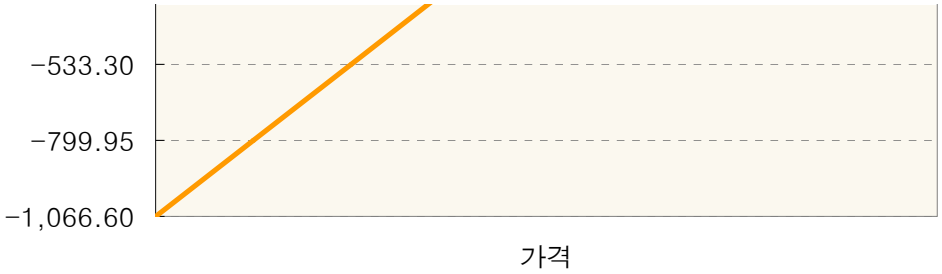
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,230	0	21,230	

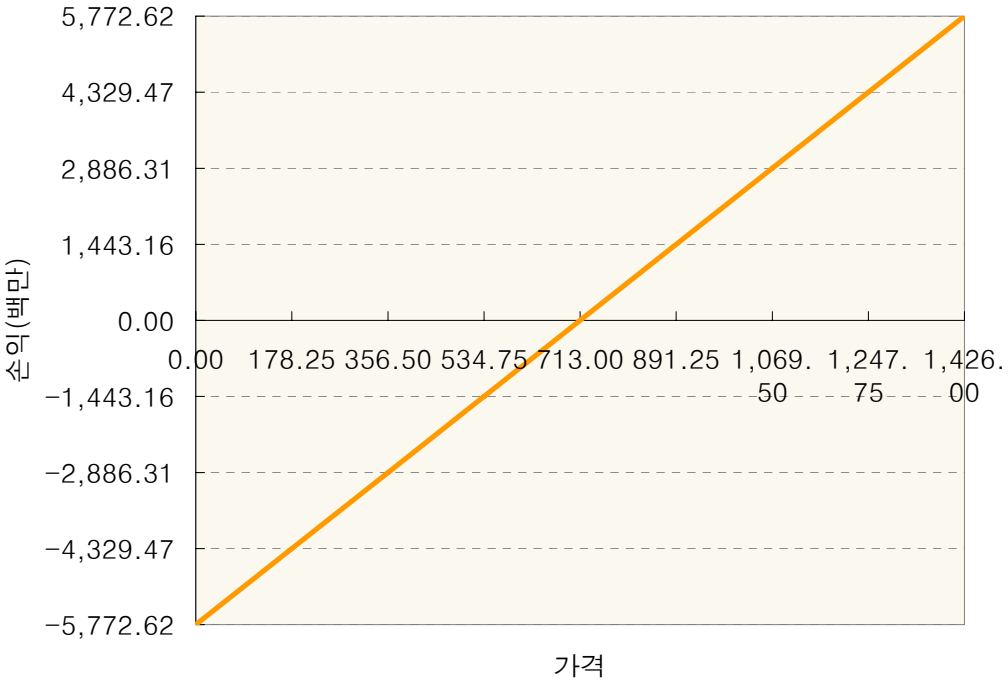
2. 만기시점의 손익구조



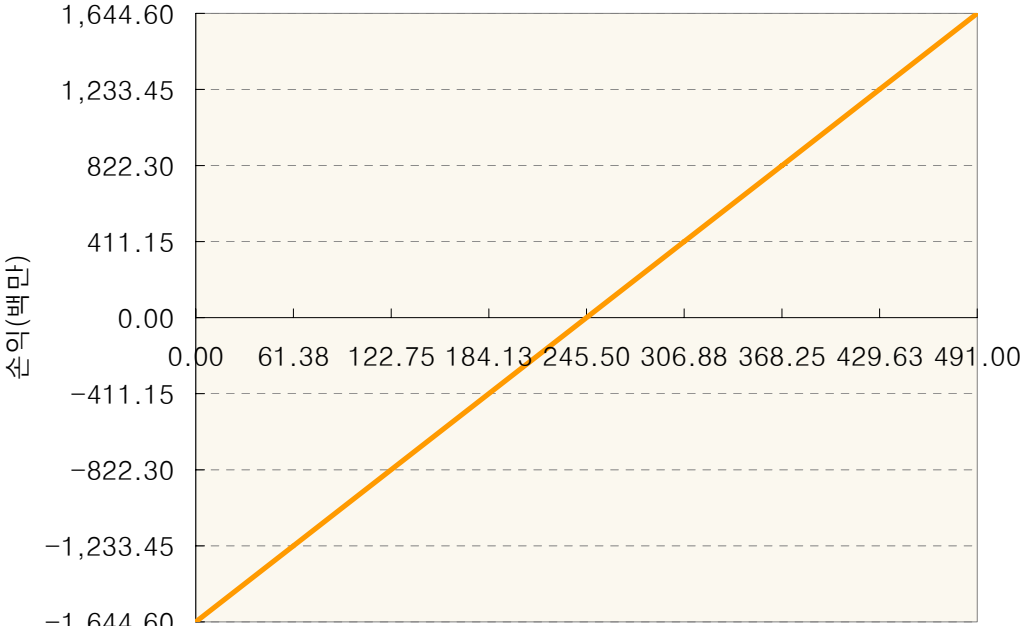


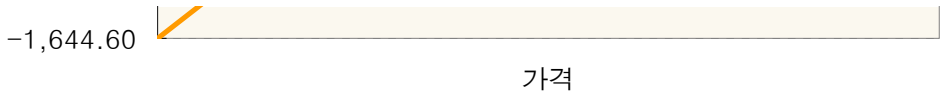


CZ1-Corn

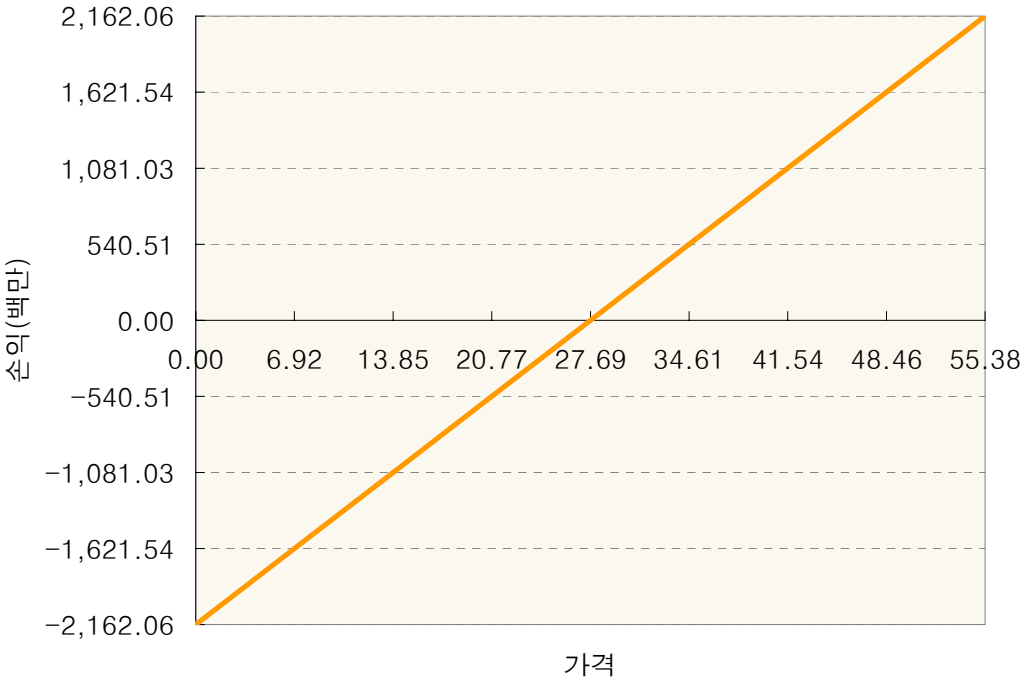


KCZ1-COFFEE"C"ELEC

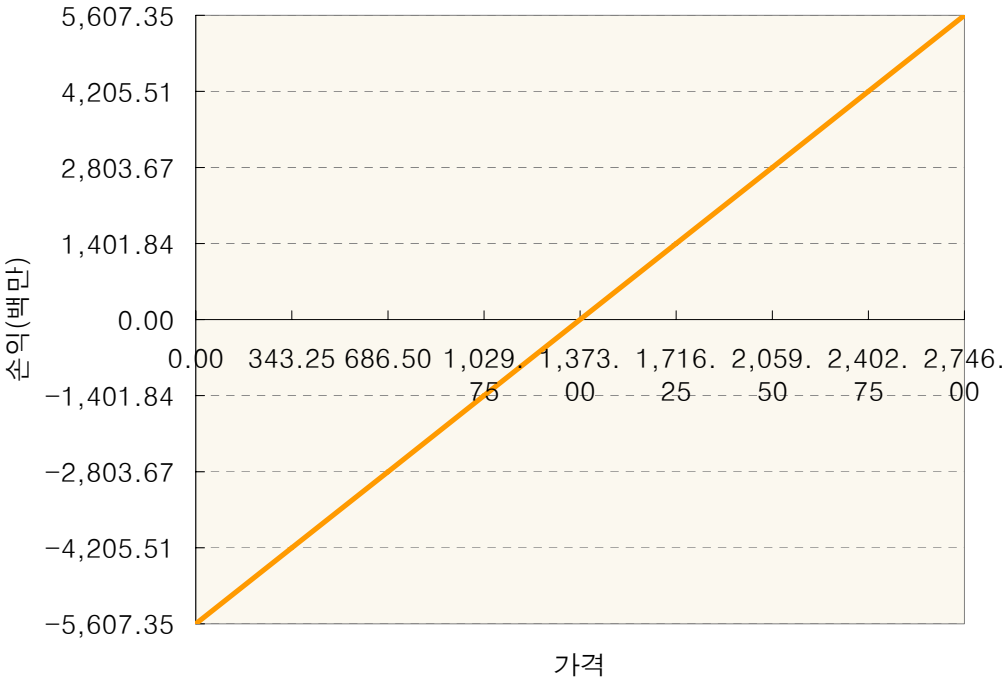




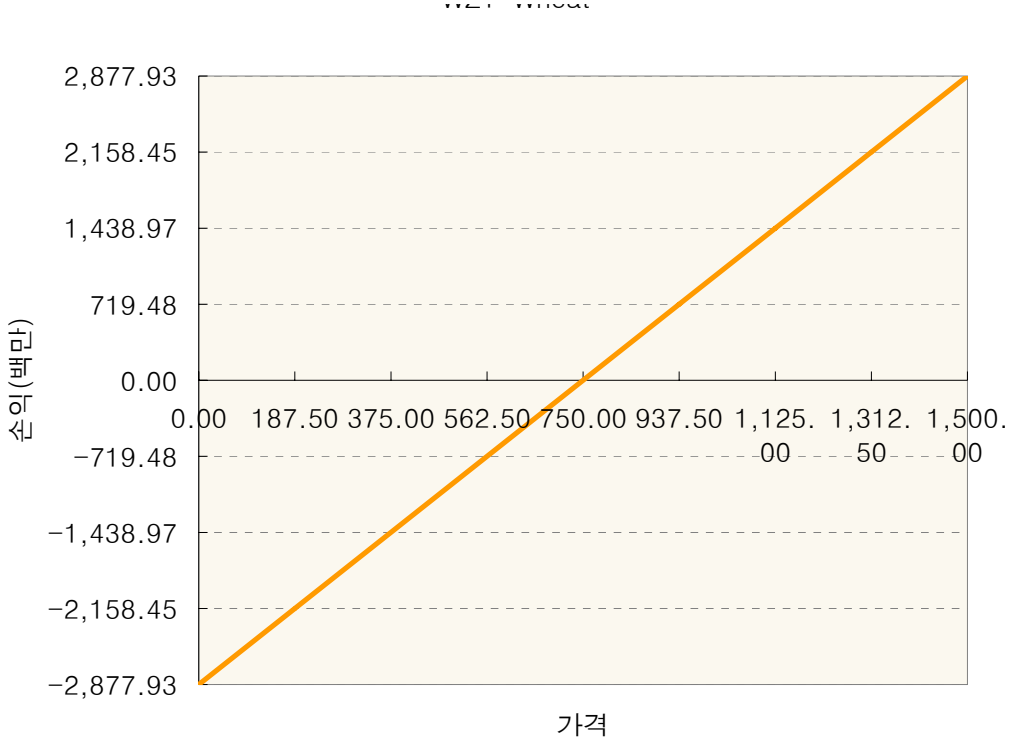
SBV1-Sugar No11



SX1-Soybean



WZ1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	168
CTZ1	Cotton	85
CZ1	Corn	462
KCZ1	COFFEE"C"ELEC	132
SBV1	Sugar No11	173
SX1	Soybean	449
WZ1	Wheat	230

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,693