공시일	2011-07-05
기준일	2011-07-04

스마트코스피200인덱스1호(주식-파생형)(종)

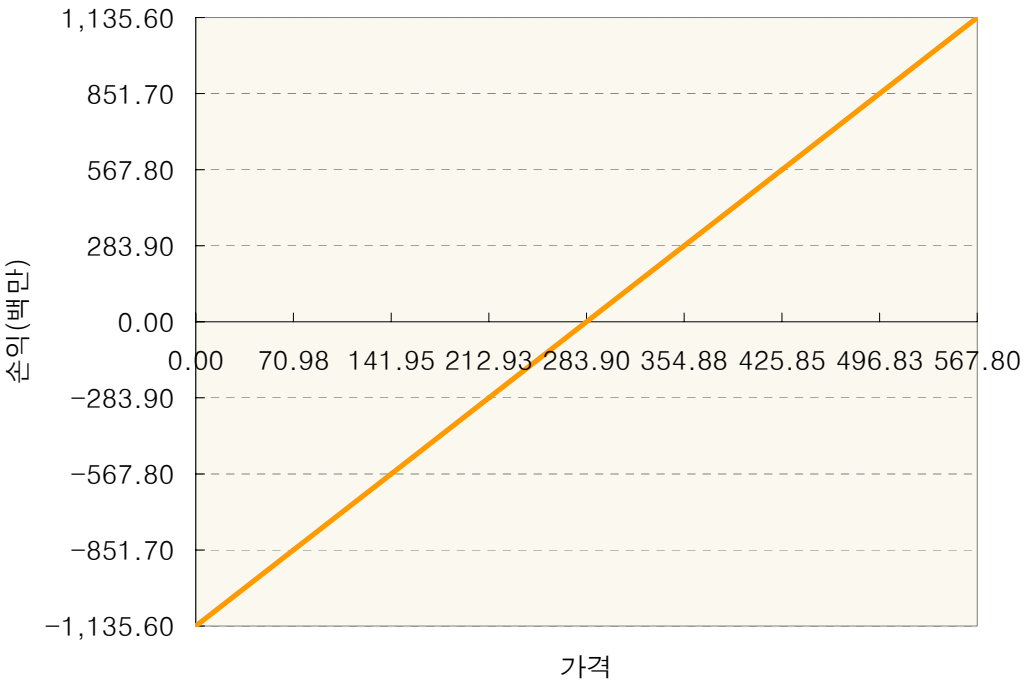
1. 계약금액

(단위:백만원)

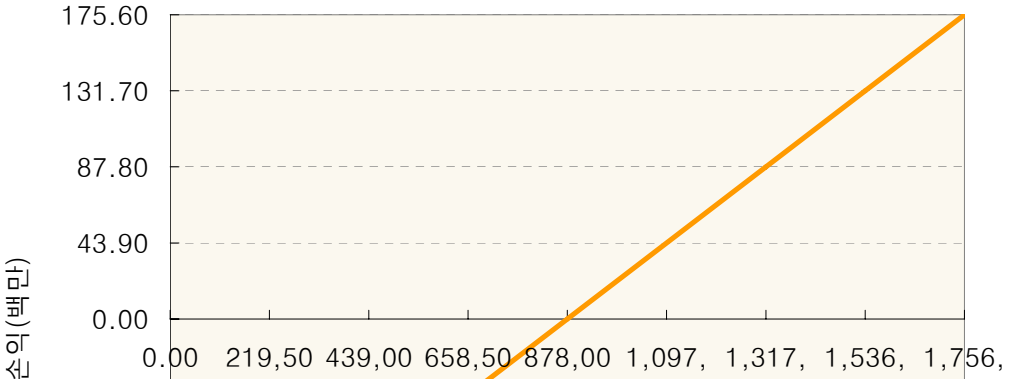
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,311	0	1,311	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

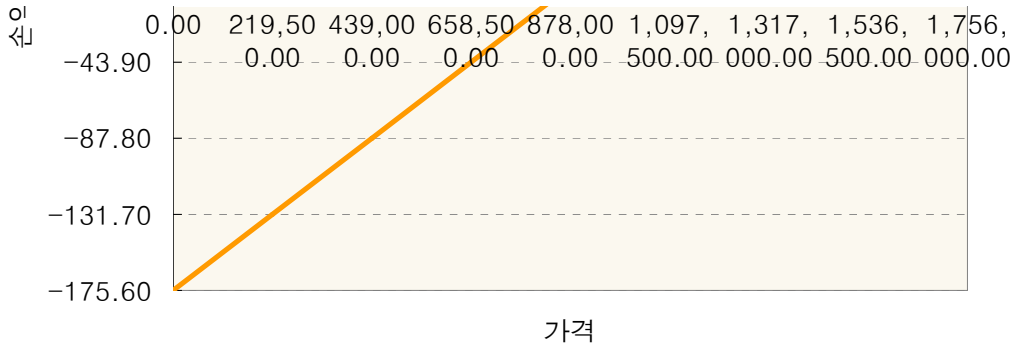
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

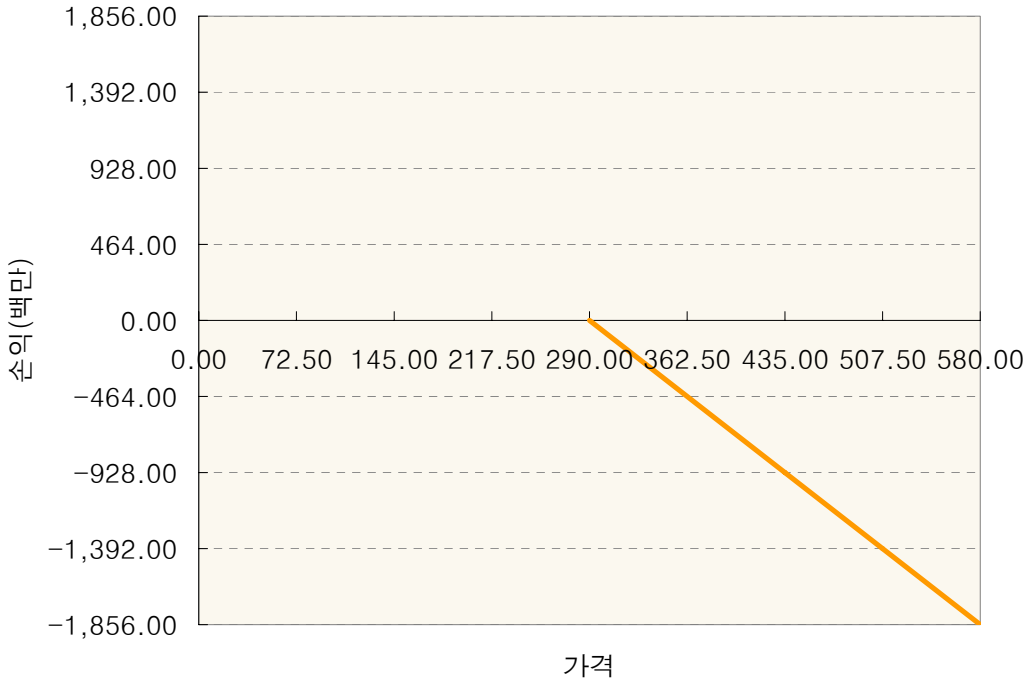


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



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%	-90.1	-90.1	-90.1	-90.1	-90.1	-90.1	-90.1
-5.33%	-60.1	-60.1	-60.1	-60.1	-60.1	-60.1	-60.1
-2.67%	-30	-30	-30	-30	-30	-30	-30
0%	0	0	0	0	0	0	0
2.67%	30	30	30	30	30	30	30
5.33%	60.1	60.1	60.1	60.1	60.1	60.1	60.1
8.00%	90.1	90.1	90.1	90.1	90.1	90.1	90.1

KR4111F900 2011-09 삼성전자개별선물 14

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-14	-14	-14	-14	-14	-14	-14
-5.33%	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4	-9.4

-2.67%	-4.7	-4.7	-4.7	-4.7	-4.7	-4.7	-4.7
0%	0	0	0	0	0	0	0
2.67%	4.7	4.7	4.7	4.7	4.7	4.7	4.7
5.33%	9.4	9.4	9.4	9.4	9.4	9.4	9.4
8.00%	14	14	14	14	14	14	14
	KR4201F729 2011-07 콜290						90
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
-5.33%	4.5	4.5	4.5	4.4	4.4	4.3	4.2
-2.67%	4.4	4.3	4.2	3.9	3.6	3.2	2.7
0%	2.7	1.9	1	0	-1.1	-2.3	-3.6
2.67%	-9.5	-11.3	-13.1	-14.8	-16.6	-18.4	-20.1
5.33%	-42.4	-43.4	-44.6	-45.9	-47.2	-48.6	-50
8.00%	-87.8	-88	-88.2	-88.6	-89.1	-89.7	-90.4

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

175

공시일	2011-07-05
기준일	2011-07-04

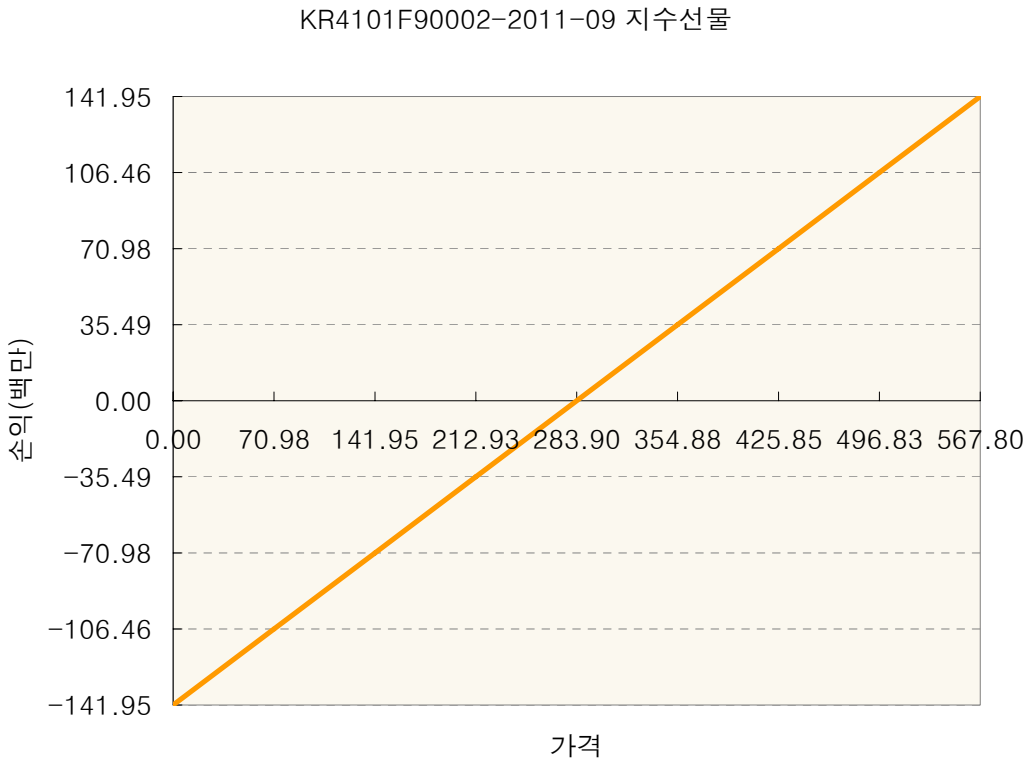
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	142	0	142	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%	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3
-5.33%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
-2.67%	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8
0%	0	0	0	0	0	0	0
2.67%	3.8	3.8	3.8	3.8	3.8	3.8	3.8
5.33%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
8.00%	11.3	11.3	11.3	11.3	11.3	11.3	11.3

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

공시일	2011-07-05
기준일	2011-07-04

달마다행복모(주식혼합-파생형)

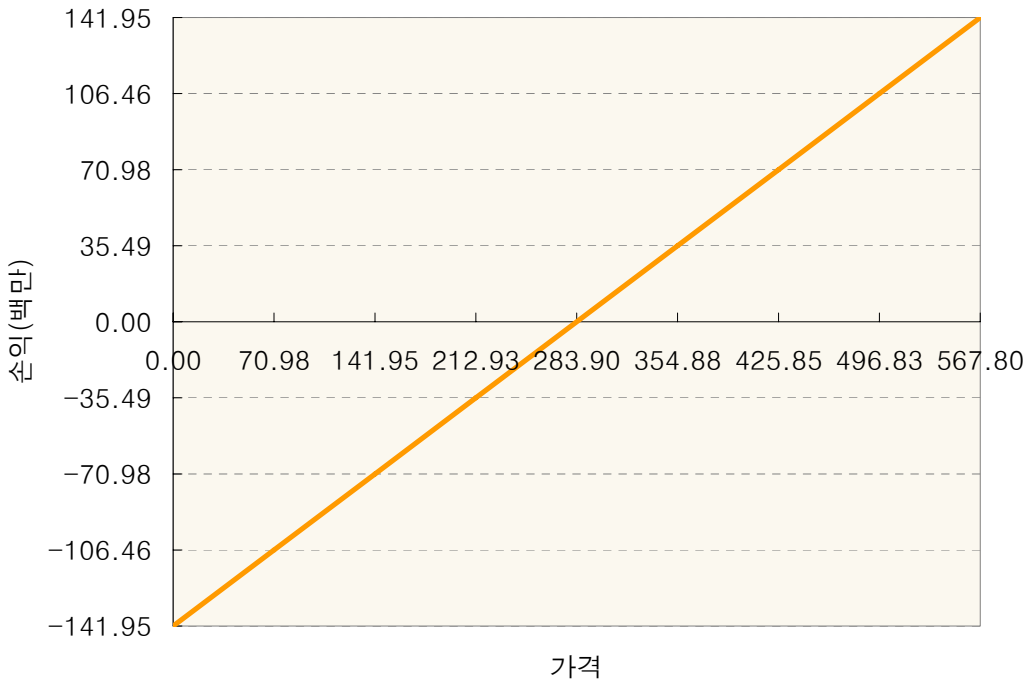
1. 계약금액

(단위:백만원)

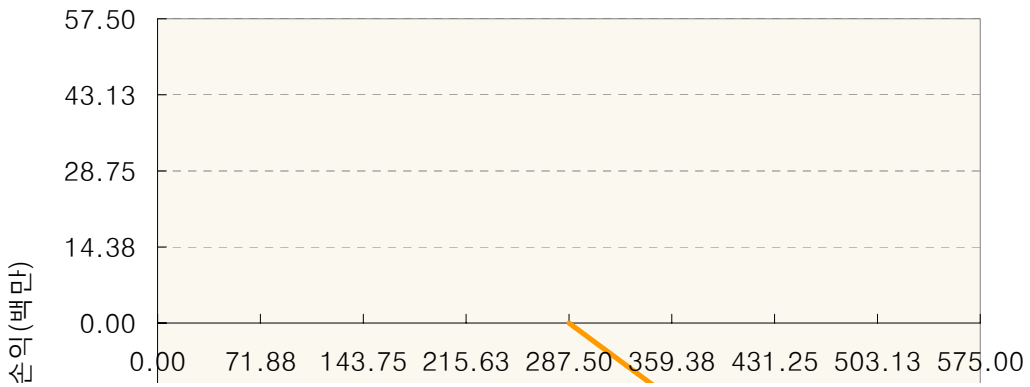
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	142	0	142	장내
누계	유가증권	옵션	0	58	-58	장내

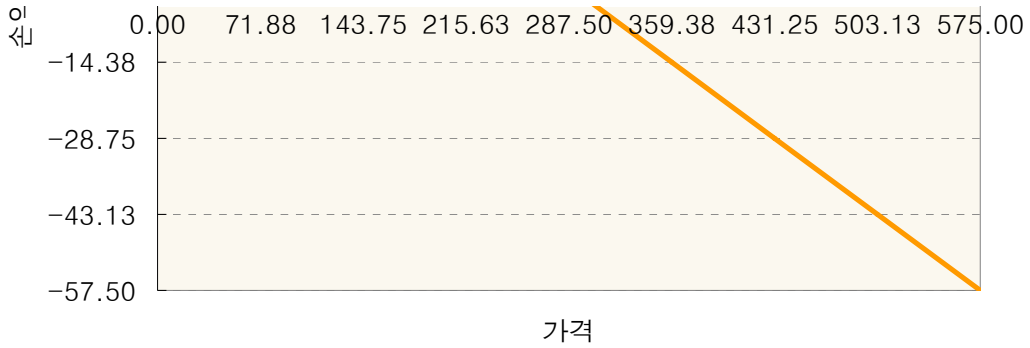
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F72875-2011-07 콜287.5





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%	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3
-5.33%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
-2.67%	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8
0%	0	0	0	0	0	0	0
2.67%	3.8	3.8	3.8	3.8	3.8	3.8	3.8
5.33%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
8.00%	11.3	11.3	11.3	11.3	11.3	11.3	11.3

KR4201F728 2011-07 콜287.5 3

	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	0.2	0.2	0.1
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.5	-0.5	-0.6	-0.6	-0.7	-0.7	-0.8
5.33%	-1.7	-1.7	-1.7	-1.7	-1.8	-1.8	-1.9
8.00%	-3.1	-3.1	-3.1	-3.2	-3.2	-3.2	-3.2

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

(단위:백만원)

13

공시일	2011-07-05
기준일	2011-07-04

BEST인덱스플러스알파1호(주식-파생형)(종)

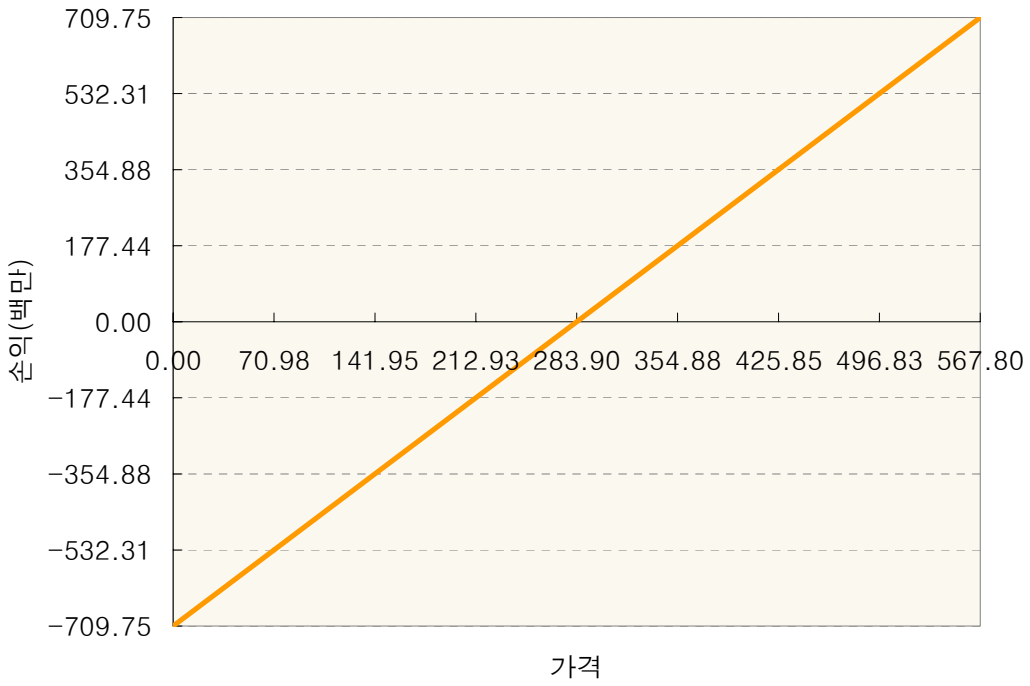
1. 계약금액

(단위:백만원)

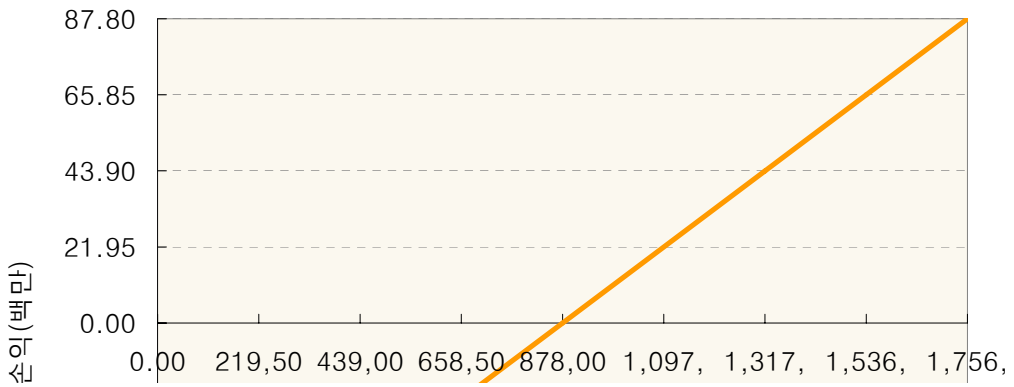
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	798	0	798	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

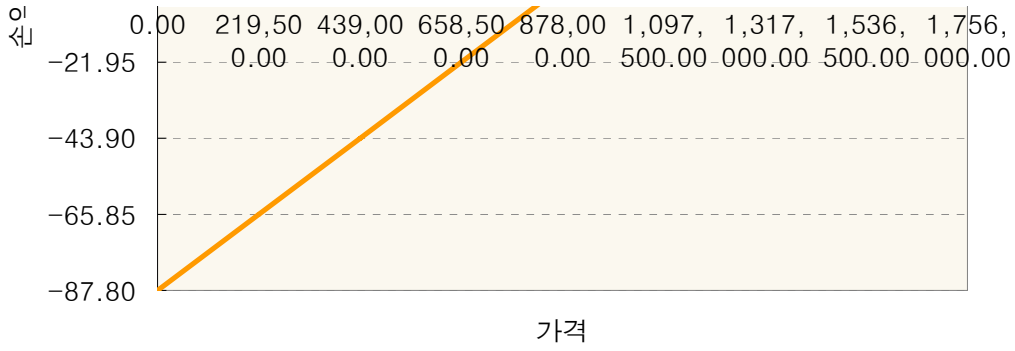
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

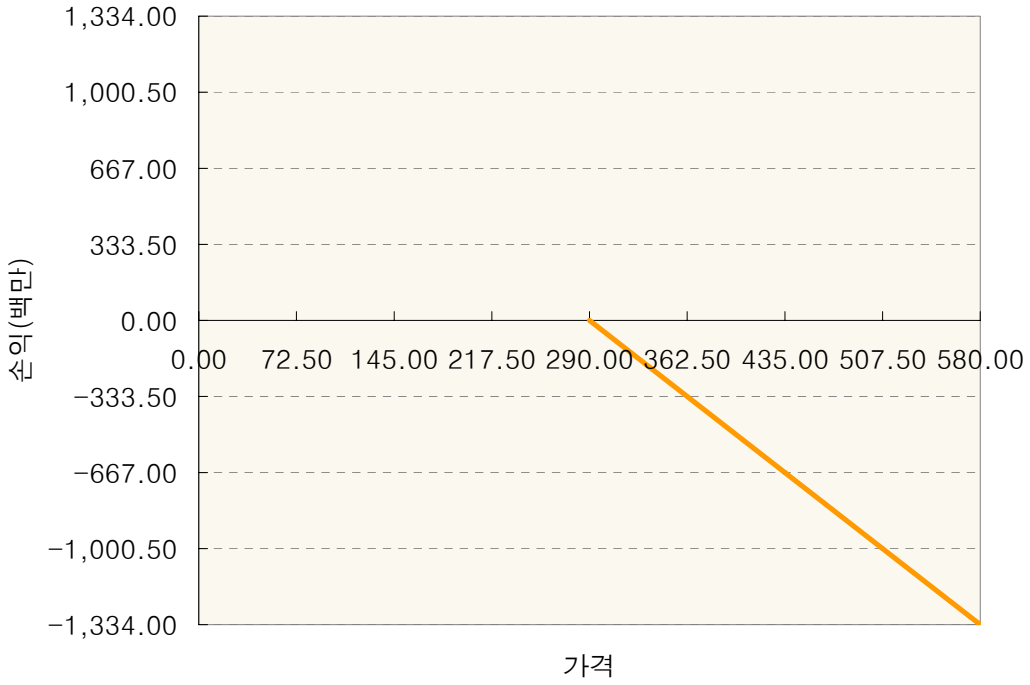


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



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%	-56.3	-56.3	-56.3	-56.3	-56.3	-56.3	-56.3
-5.33%	-37.6	-37.6	-37.6	-37.6	-37.6	-37.6	-37.6
-2.67%	-18.8	-18.8	-18.8	-18.8	-18.8	-18.8	-18.8
0%	0	0	0	0	0	0	0
2.67%	18.8	18.8	18.8	18.8	18.8	18.8	18.8
5.33%	37.6	37.6	37.6	37.6	37.6	37.6	37.6
8.00%	56.3	56.3	56.3	56.3	56.3	56.3	56.3

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-7	-7	-7	-7	-7	-7	-7
-5.33%	-4.7	-4.7	-4.7	-4.7	-4.7	-4.7	-4.7

-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%	4.7	4.7	4.7	4.7	4.7	4.7	4.7
8.00%	7	7	7	7	7	7	7
	KR4201F729 2011-07 콜290						65
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	3.2	3.2	3.2	3.2	3.2	3.2	3.2
-5.33%	3.2	3.2	3.2	3.2	3.2	3.1	3.1
-2.67%	3.2	3.1	3	2.8	2.6	2.3	2
0%	2	1.4	0.7	0	-0.8	-1.7	-2.6
2.67%	-6.9	-8.1	-9.4	-10.7	-11.9	-13.2	-14.5
5.33%	-30.5	-31.2	-32.1	-33	-33.9	-34.9	-35.9
8.00%	-63.1	-63.2	-63.4	-63.7	-64.1	-64.5	-65

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

115

공시일	2011-07-05
기준일	2011-07-04

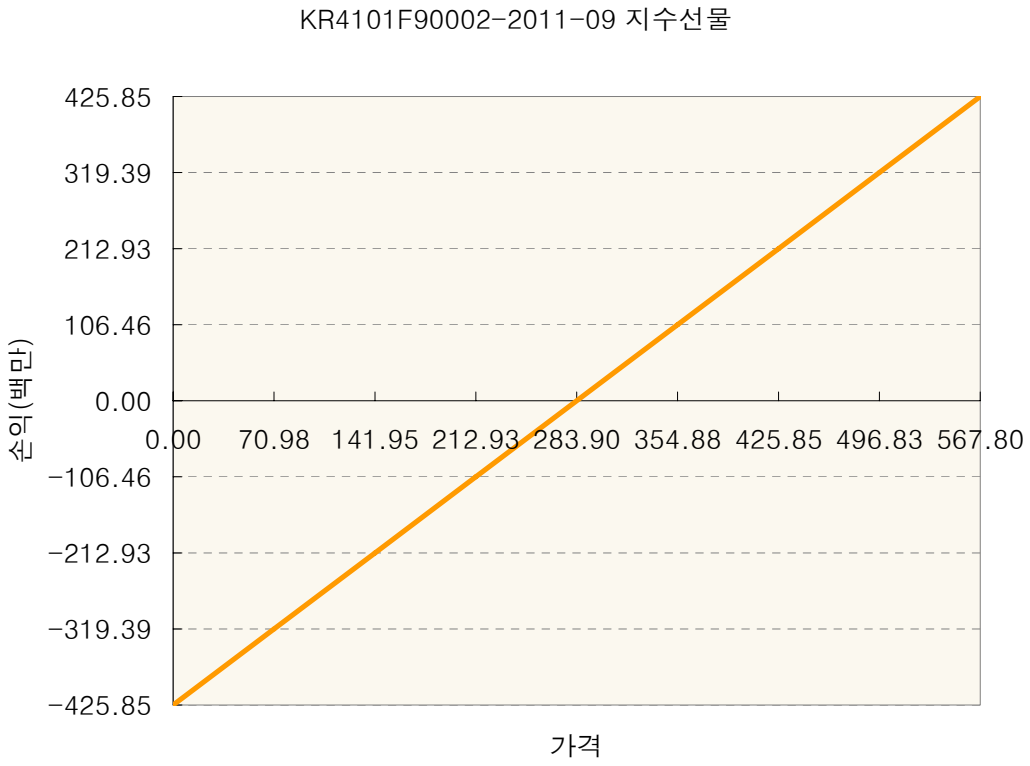
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	426	0	426	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%	-33.8	-33.8	-33.8	-33.8	-33.8	-33.8	-33.8
-5.33%	-22.5	-22.5	-22.5	-22.5	-22.5	-22.5	-22.5
-2.67%	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3
0%	0	0	0	0	0	0	0
2.67%	11.3	11.3	11.3	11.3	11.3	11.3	11.3
5.33%	22.5	22.5	22.5	22.5	22.5	22.5	22.5
8.00%	33.8	33.8	33.8	33.8	33.8	33.8	33.8

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

(단위:백만원)

31

공시일	2011-07-05
기준일	2011-07-04

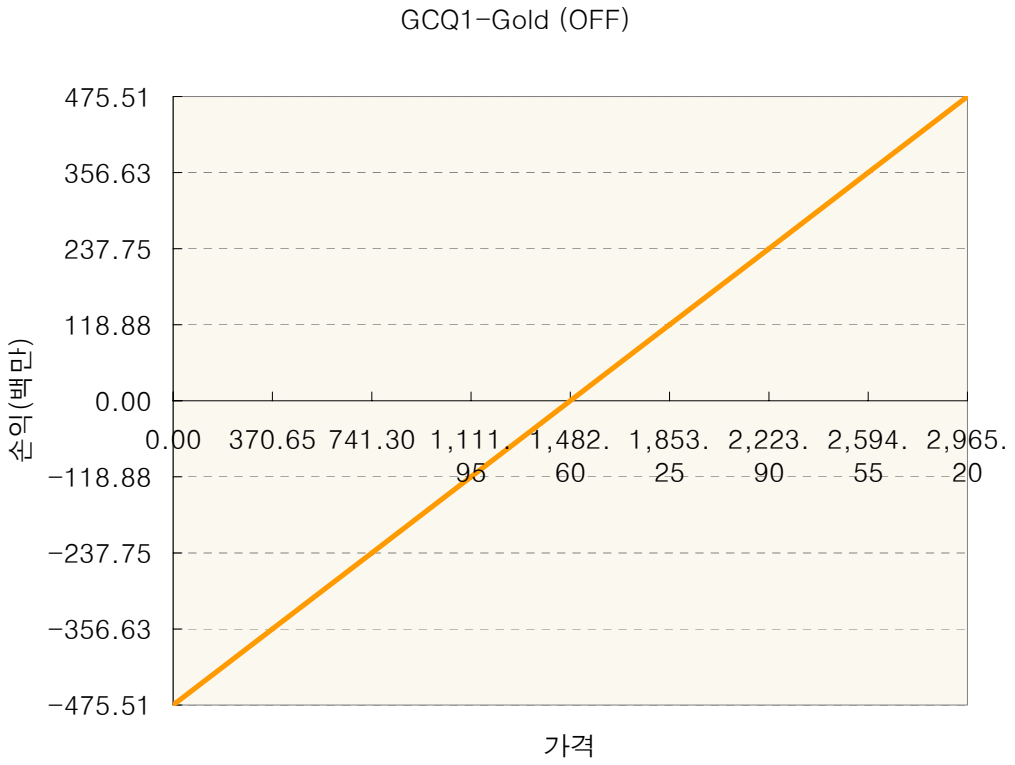
메탈인덱스플러스모(채권-파생형)

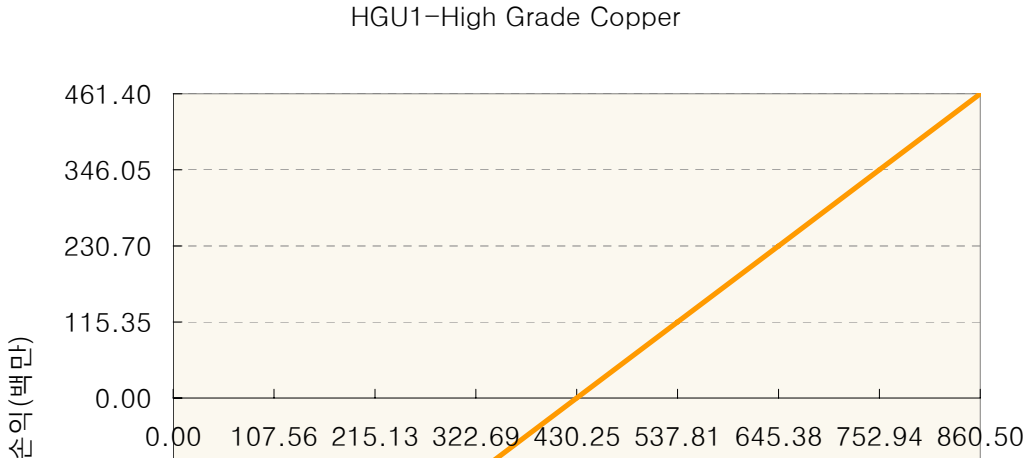
1. 계약금액

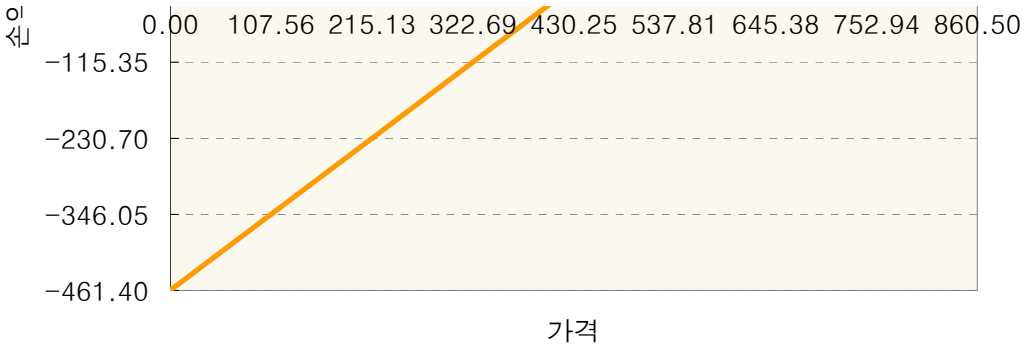
(단위:백만원)

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	36	0	36	
누계	유가증권	선물	2,300	483	1,817	

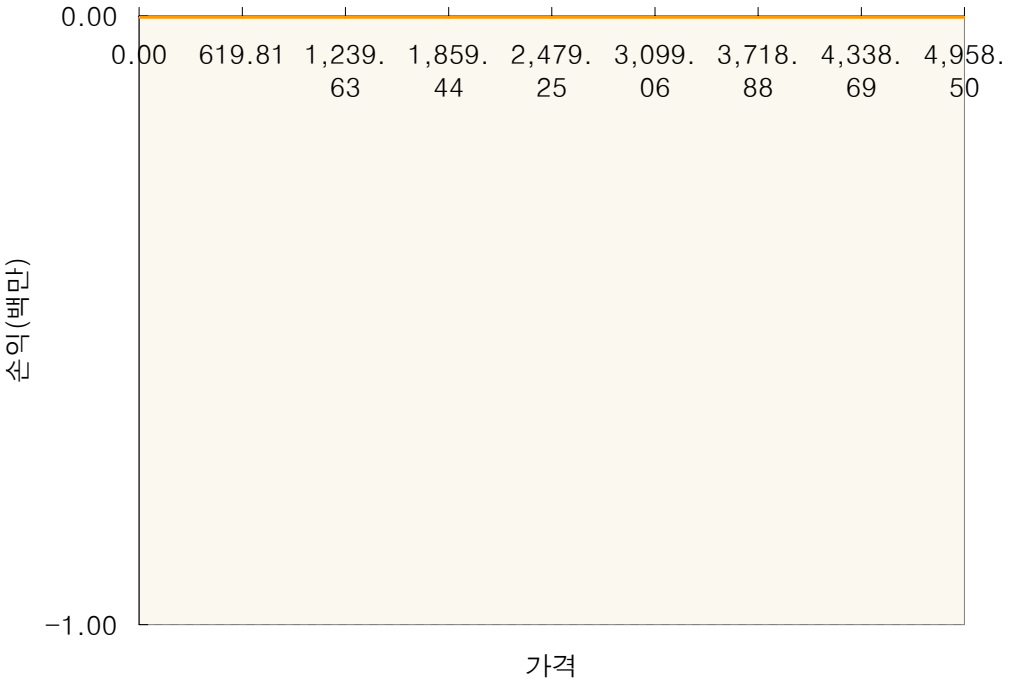
2. 만기시점의 손익구조



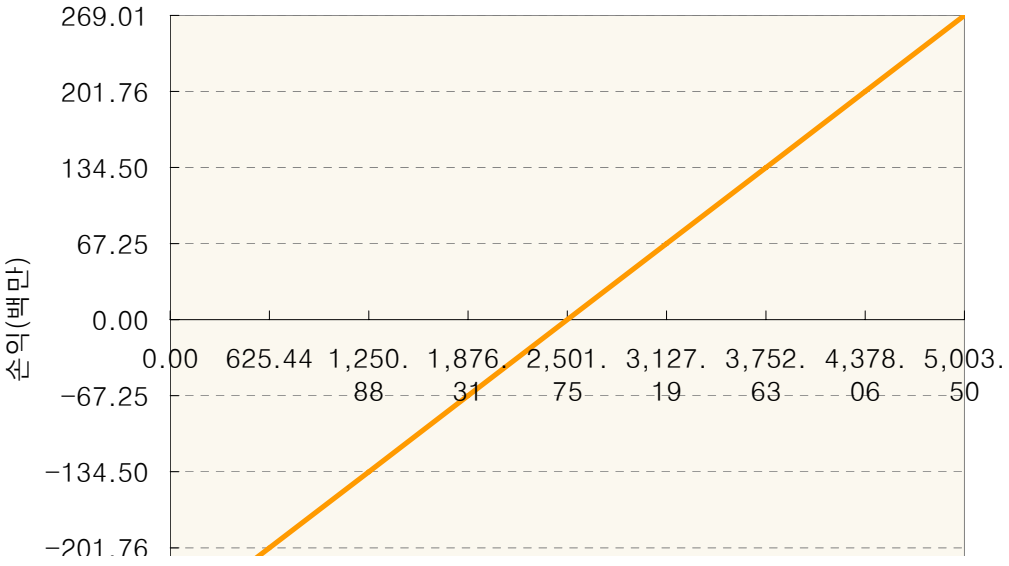


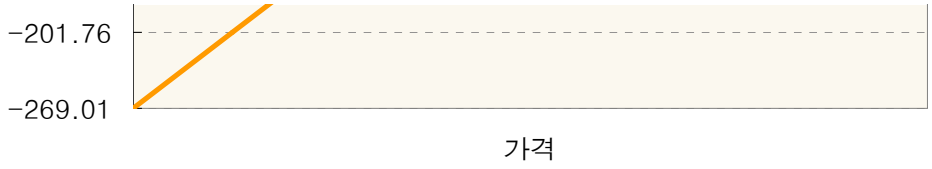


LAN1-LME Aluminum

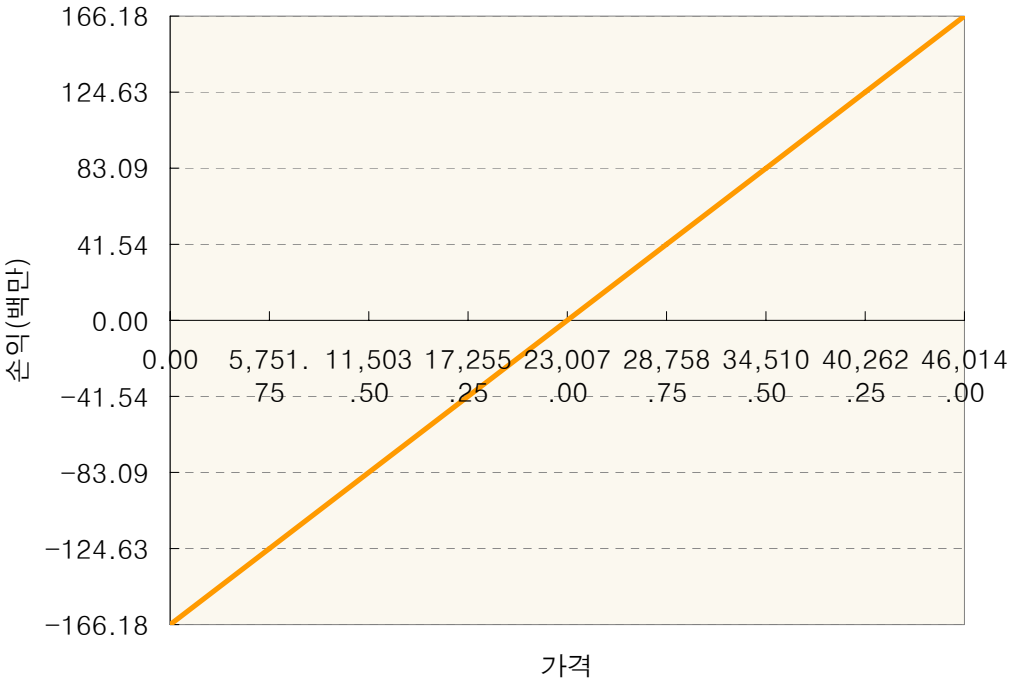


LAU1-LME Aluminum

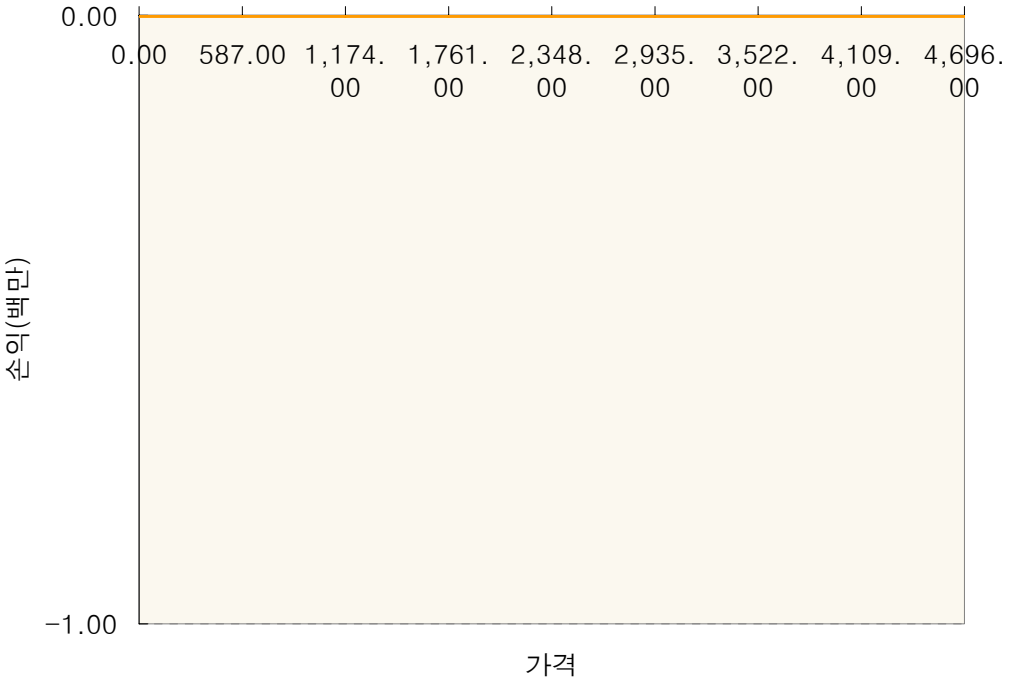




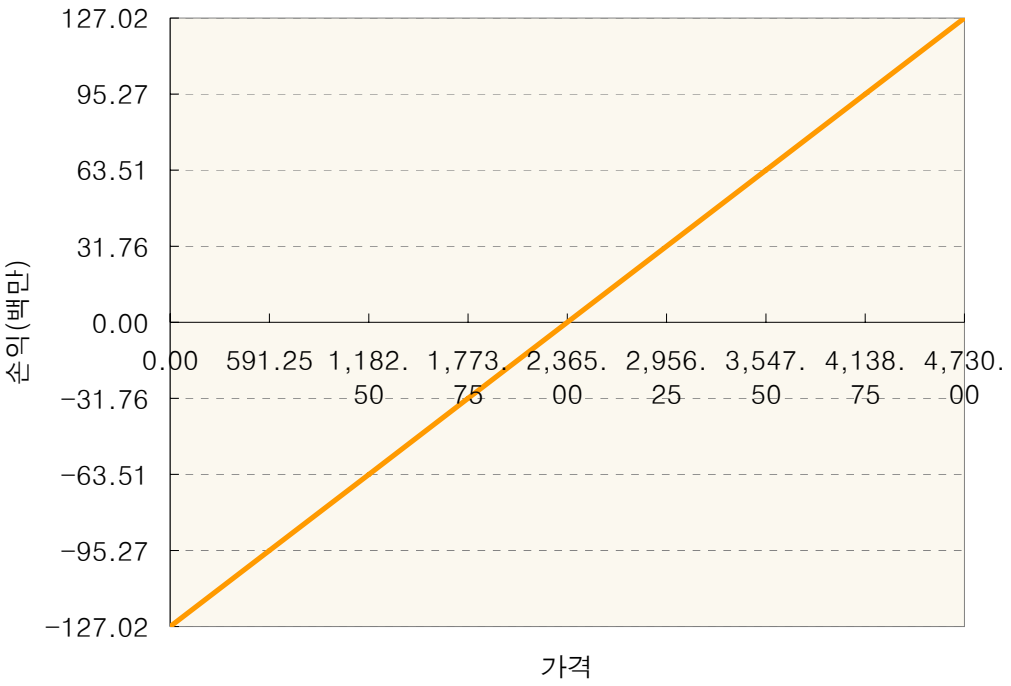
LNV1-LME Nickel



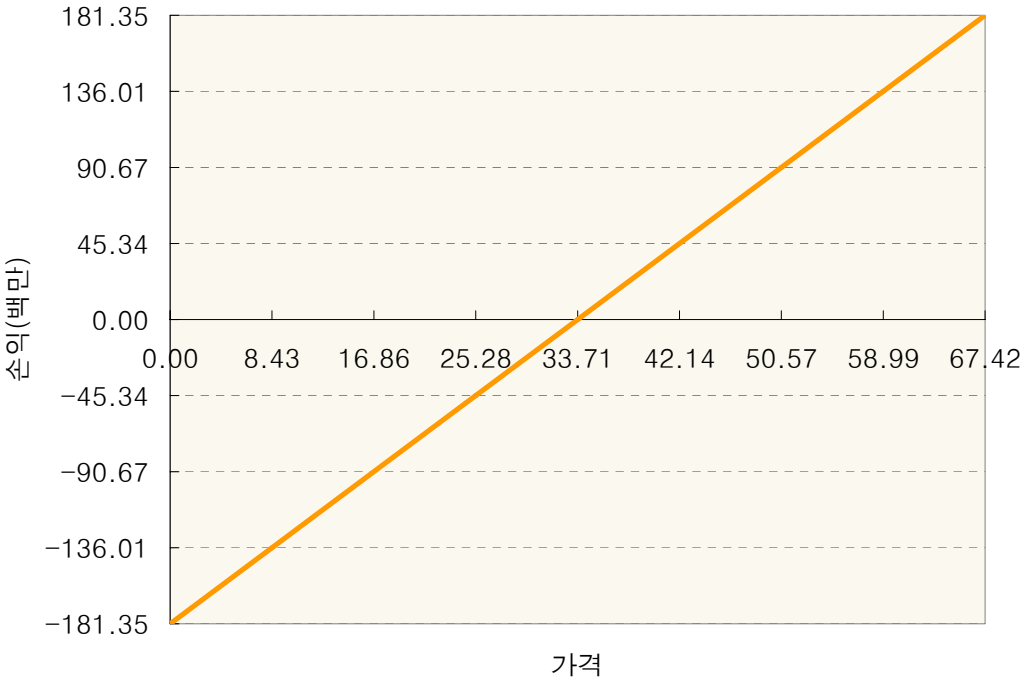
LXN1-LME Zinc



LXU1-LME Zinc

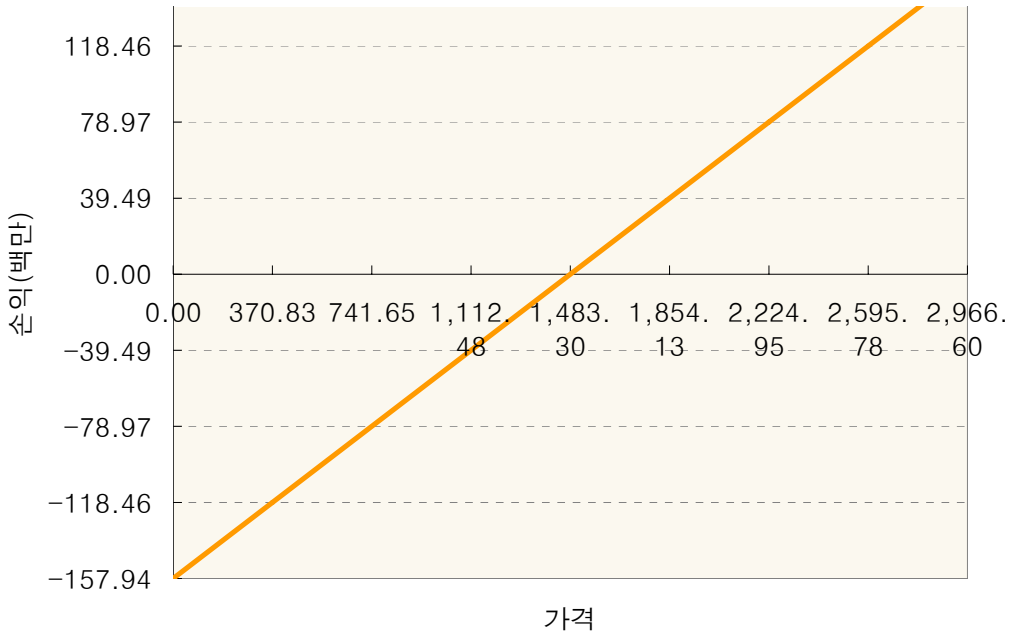


SIU1-Comex Silver

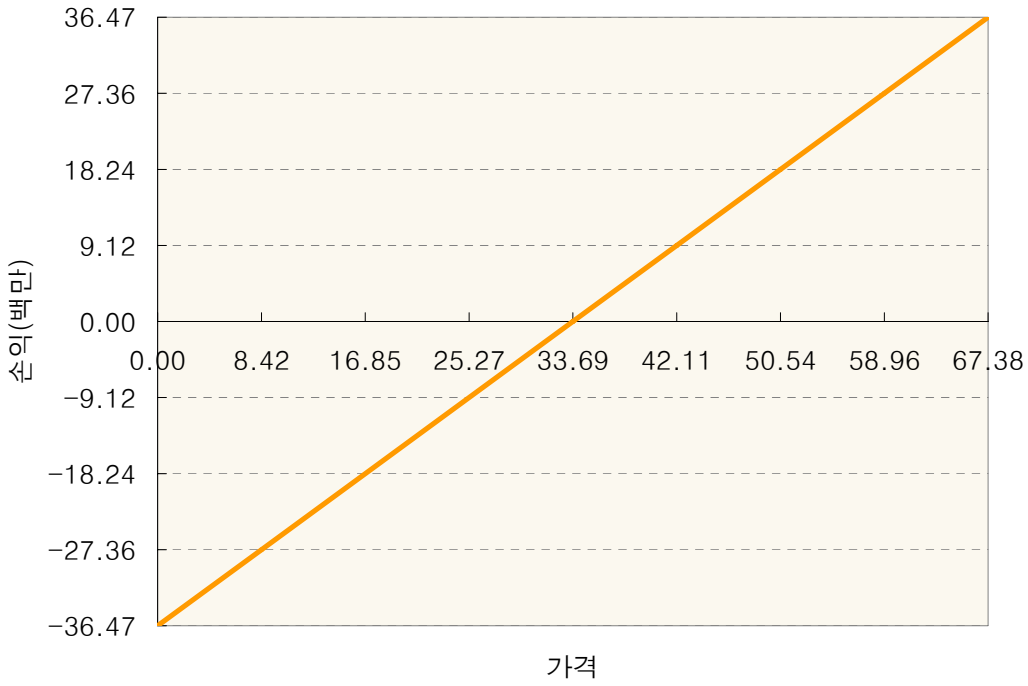


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	38
HGU1	High Grade Copper	37
LAN1	LME Aluminum	3
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	15
XGQ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

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공시일	2011-07-05
기준일	2011-07-04

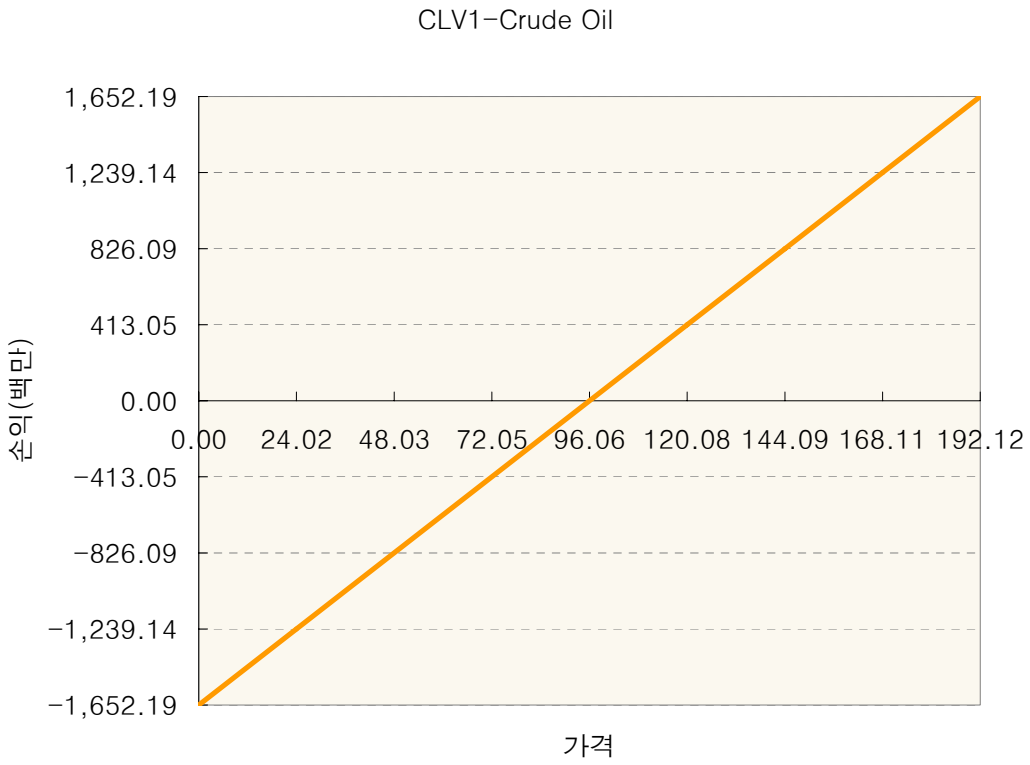
에너지인덱스플러스모(채권-파생형)

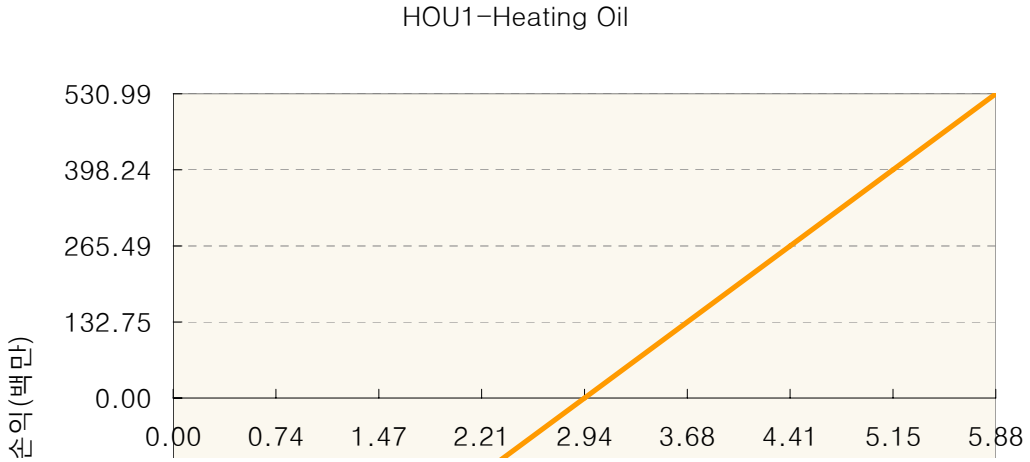
1. 계약금액

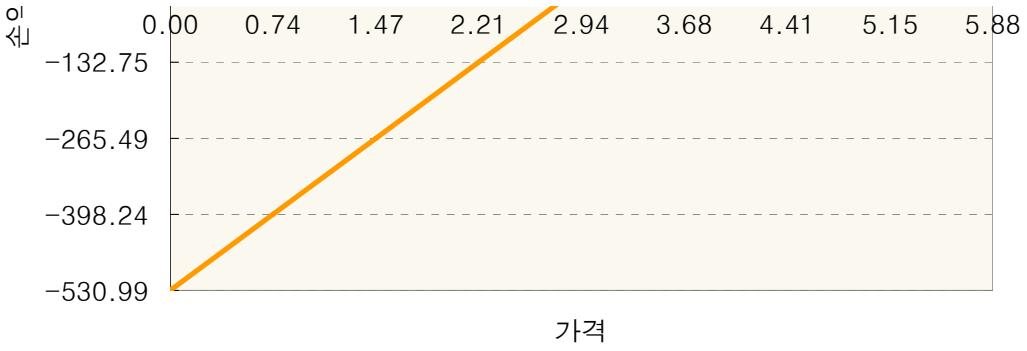
(단위:백만원)

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	1,652	0	1,652	
누계	유가증권	선물	2,000	0	2,000	

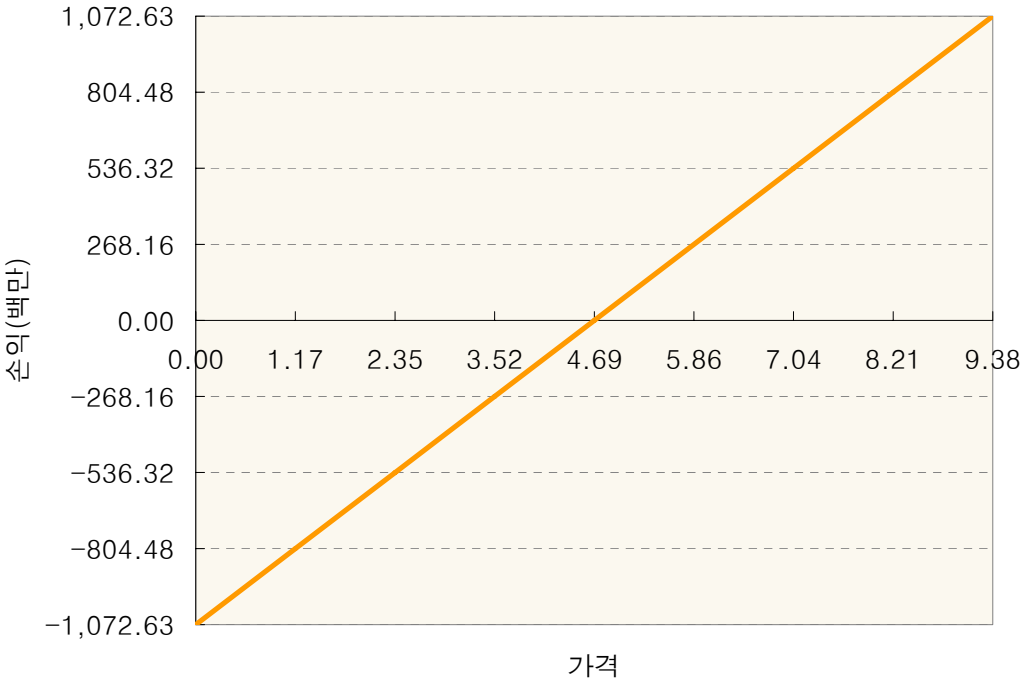
2. 만기시점의 손익구조



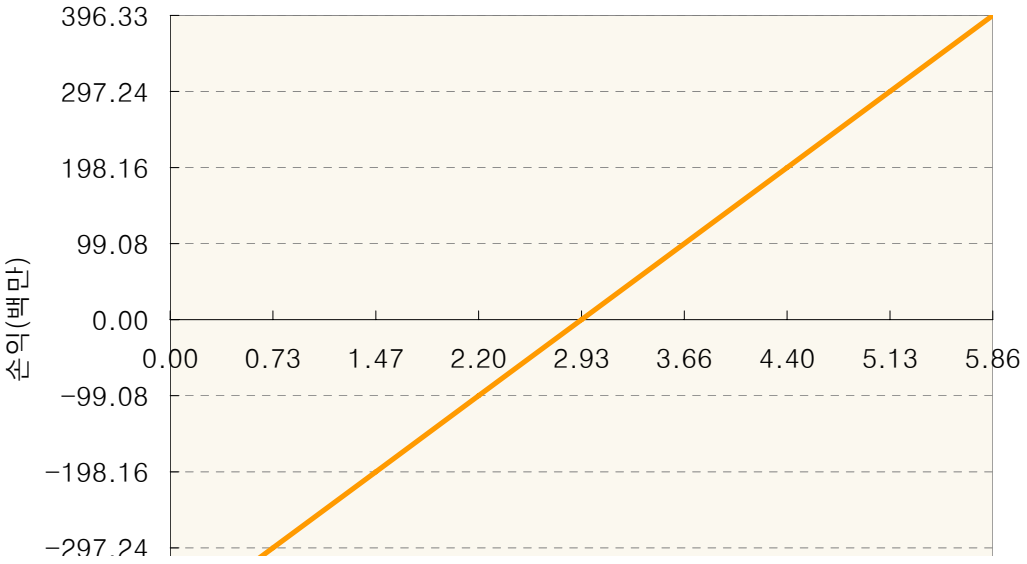


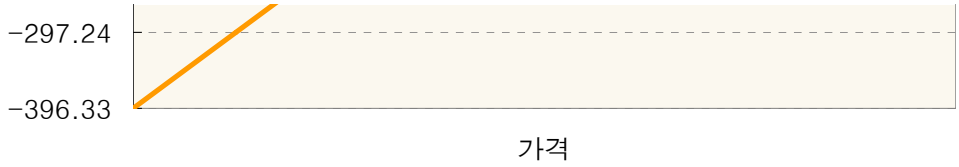


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	132
HOU1	Heating Oil	42
NGZ1	Natural Gas	86
XBU1	RBOB Gasoline	32

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

(단위:백만원)

487

공시일	2011-07-05
기준일	2011-07-04

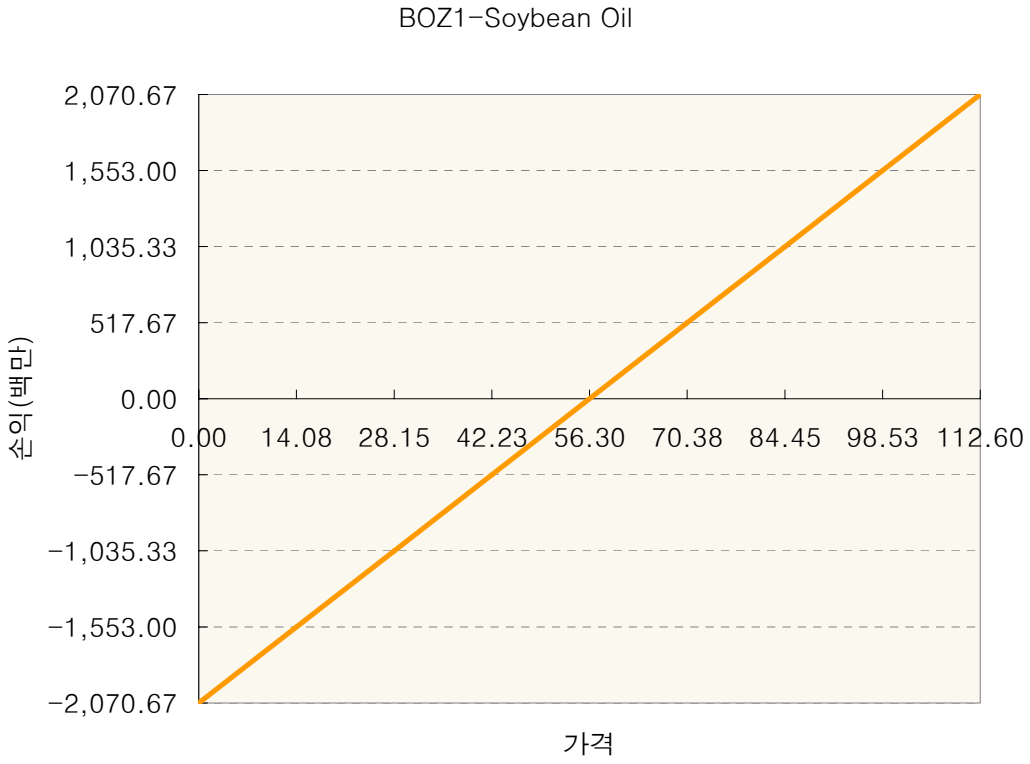
애그리컬쳐인덱스플러스모(채권-파생형)

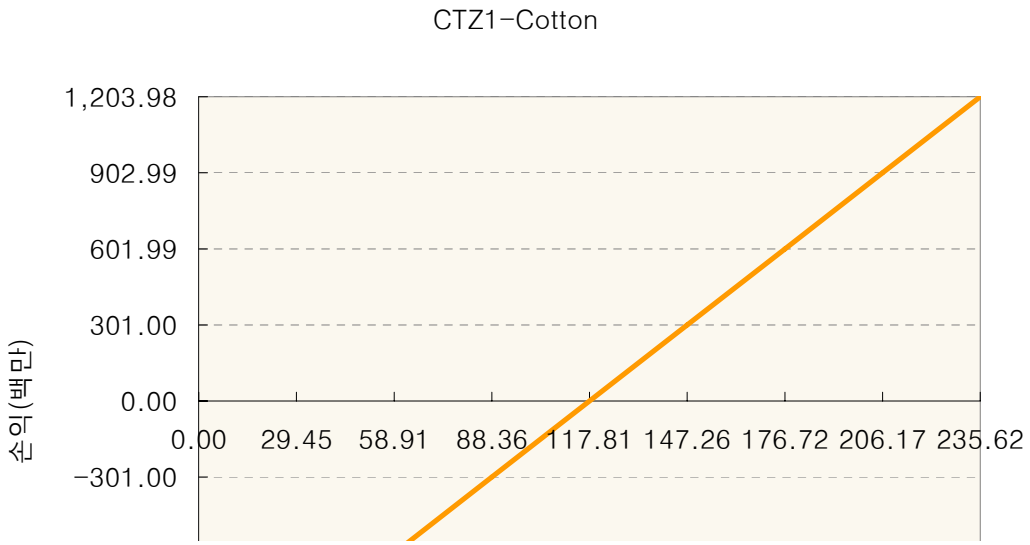
1. 계약금액

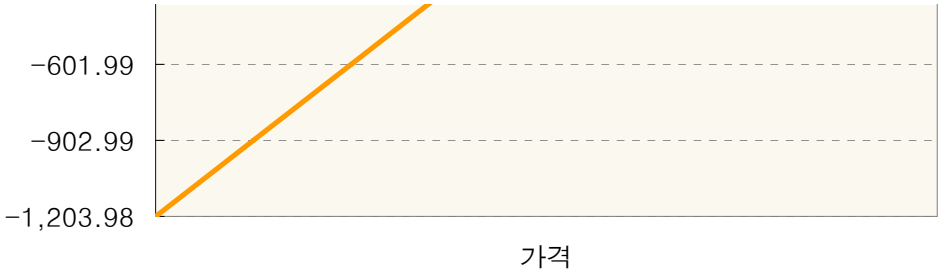
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,223	0	20,223	

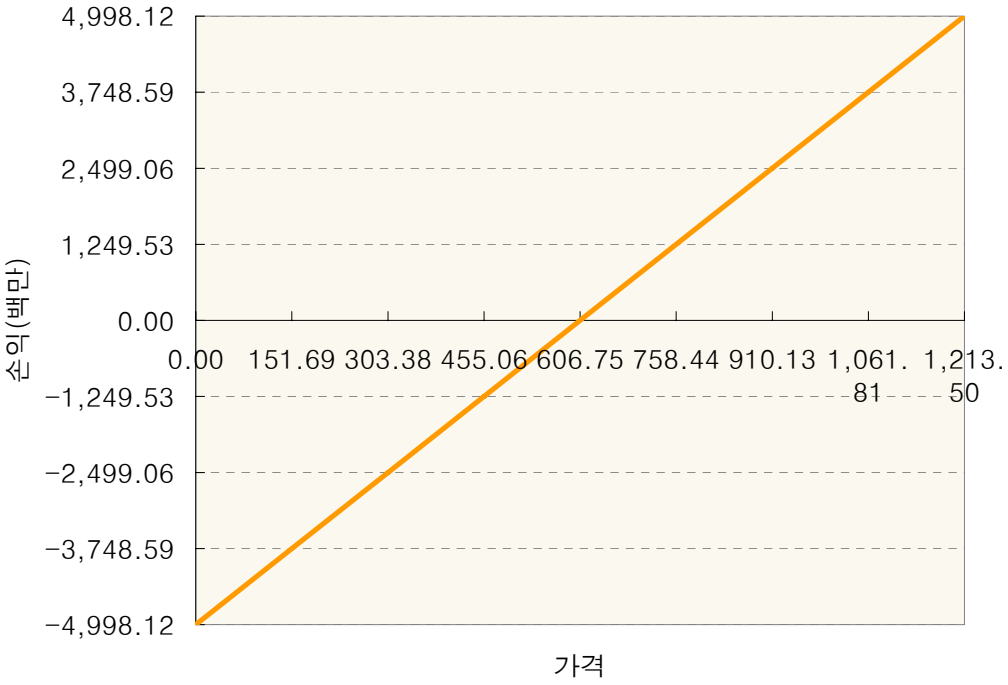
2. 만기시점의 손익구조



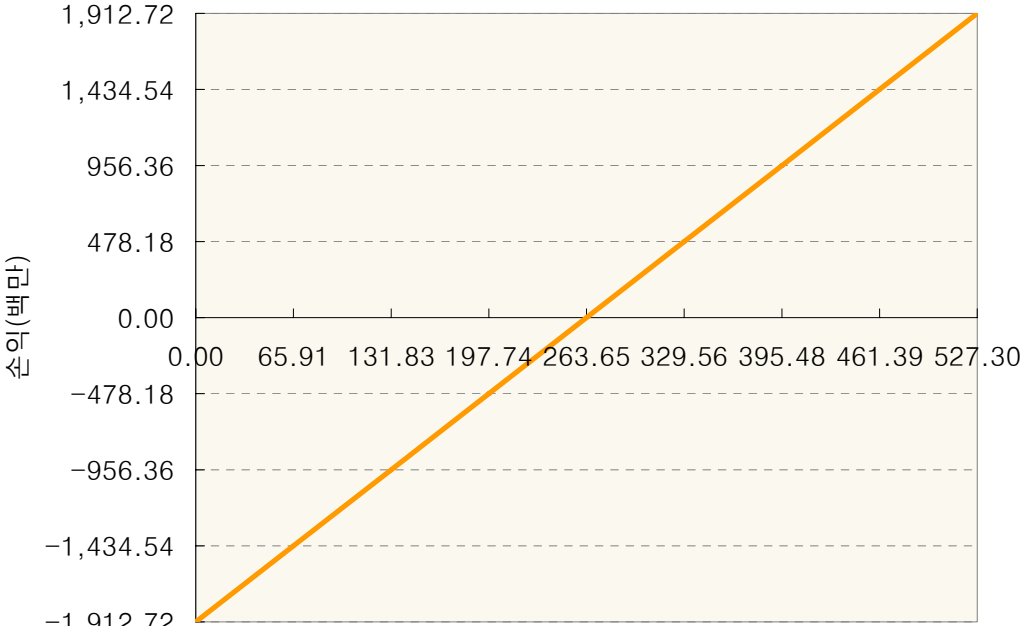


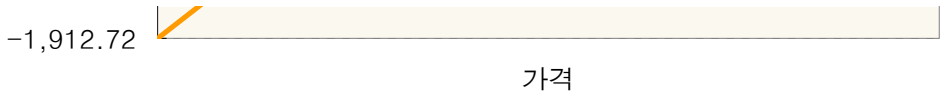


CU1-Corn

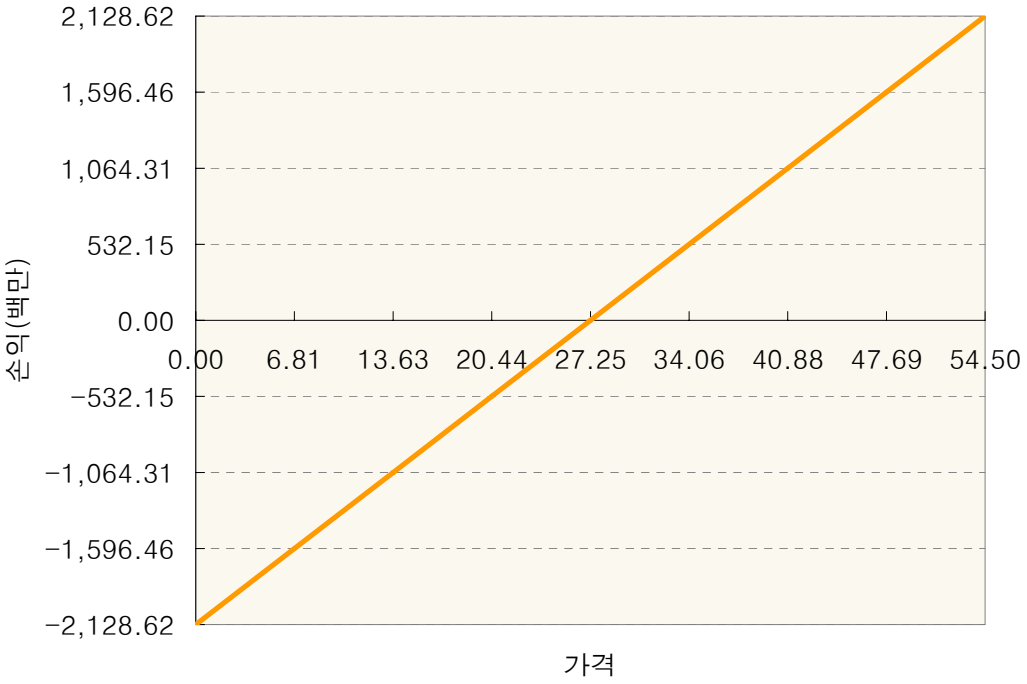


KCU1-COFFEE"C"ELEC

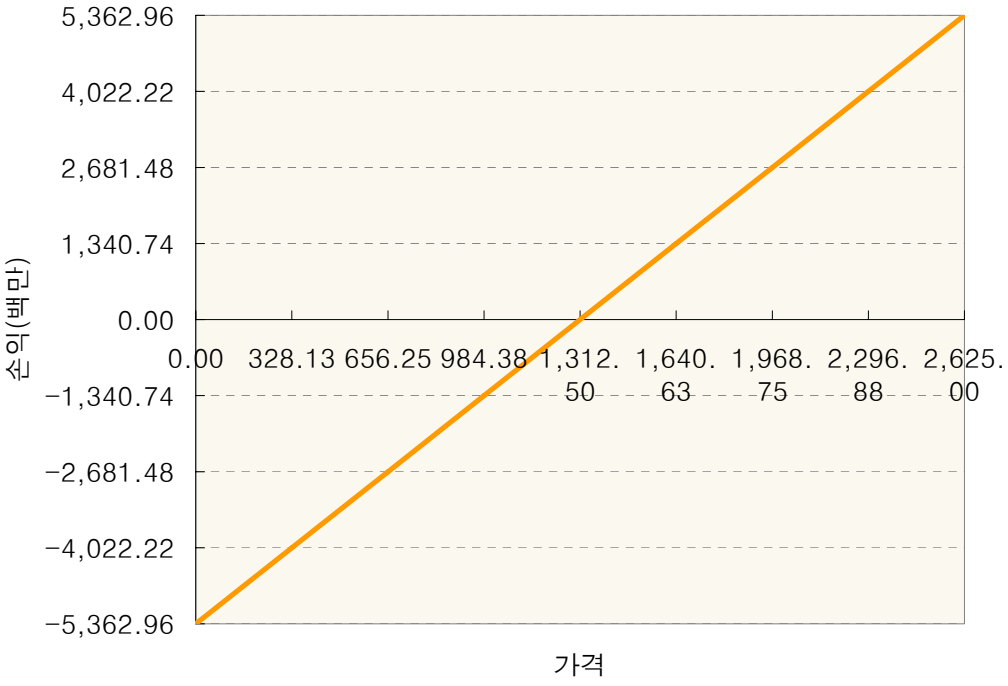




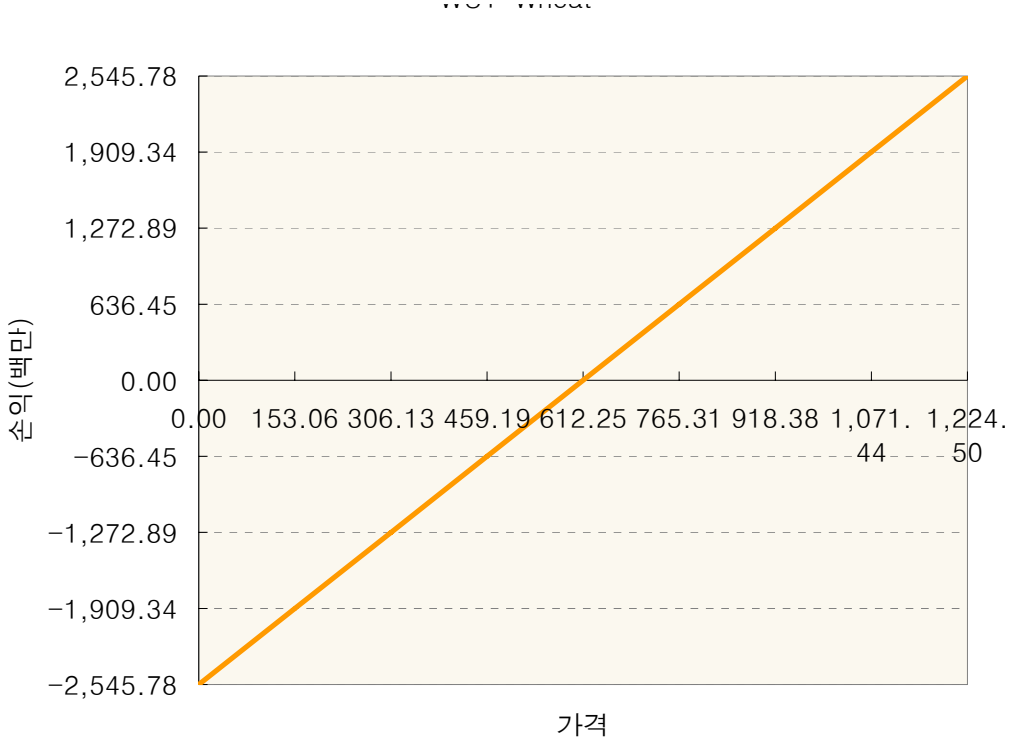
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	166
CTZ1	Cotton	96
CU1	Corn	400
KCU1	COFFEE"C"ELEC	153
SBV1	Sugar No11	170
SX1	Soybean	429
WU1	Wheat	204

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

(단위:백만원)

2,617