공시일	2011-07-06
기준일	2011-07-05

스마트코스피200인덱스1호(주식-파생형)(종)

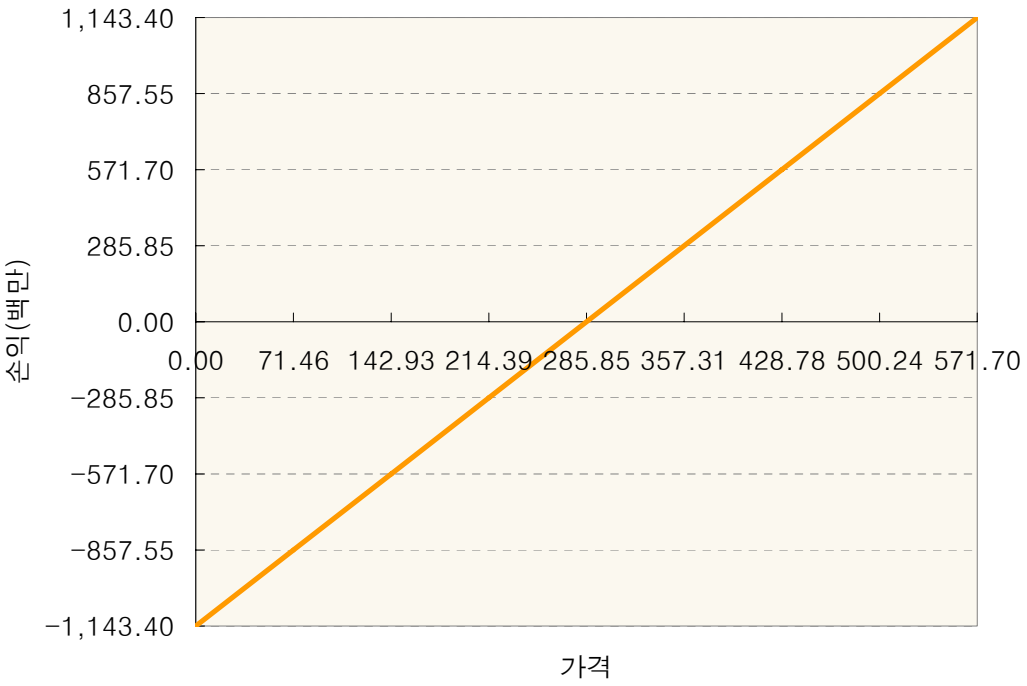
1. 계약금액

(단위:백만원)

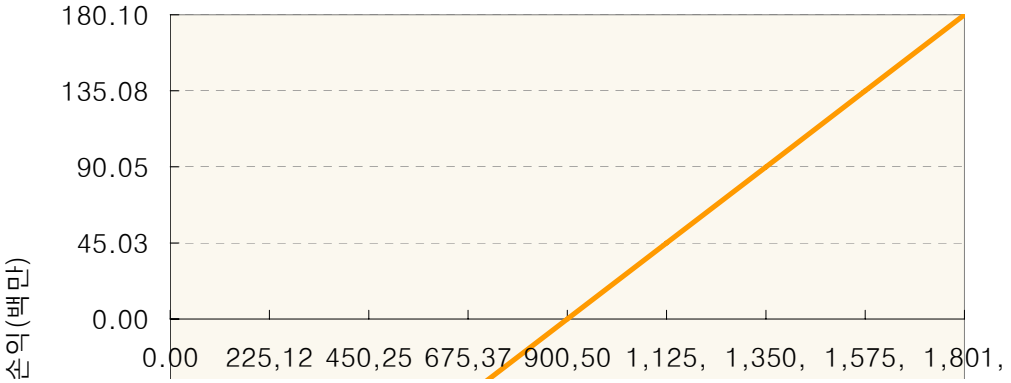
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,324	0	1,324	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

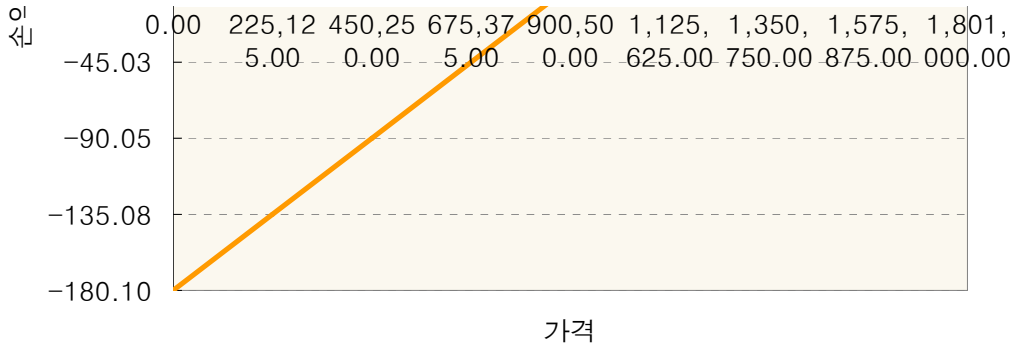
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

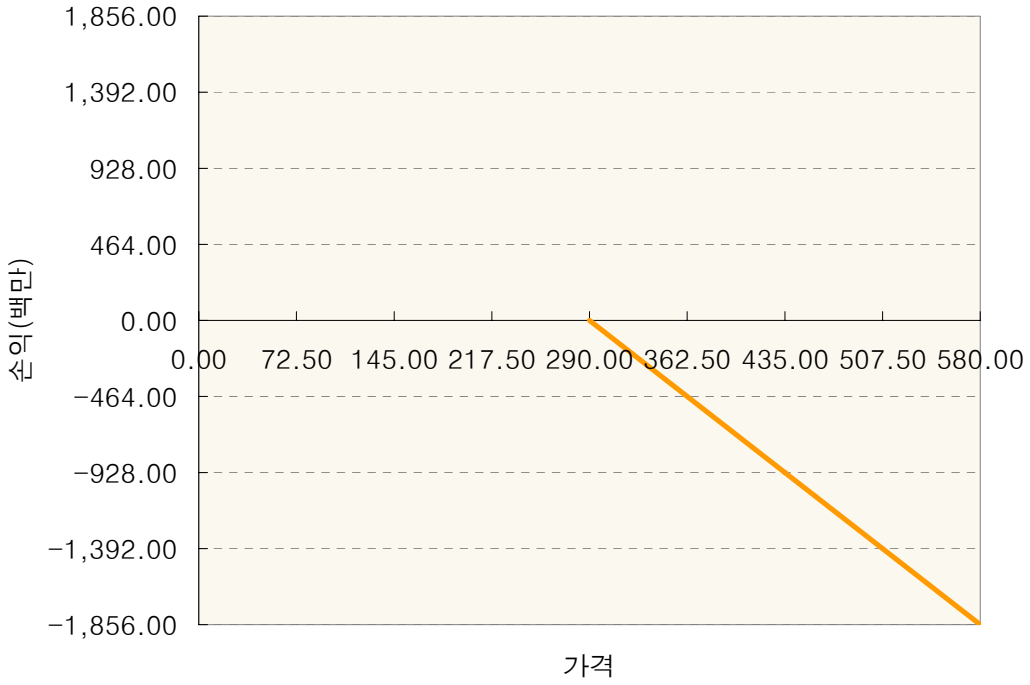


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							91
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-90.8	-90.8	-90.8	-90.8	-90.8	-90.8	-90.8
-5.33%	-60.6	-60.6	-60.6	-60.6	-60.6	-60.6	-60.6
-2.67%	-30.3	-30.3	-30.3	-30.3	-30.3	-30.3	-30.3
0%	0	0	0	0	0	0	0
2.67%	30.3	30.3	30.3	30.3	30.3	30.3	30.3
5.33%	60.6	60.6	60.6	60.6	60.6	60.6	60.6
8.00%	90.8	90.8	90.8	90.8	90.8	90.8	90.8
KR4111F900 2011-09 삼성전자개별선물							14
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-14.4	-14.4	-14.4	-14.4	-14.4	-14.4	-14.4
-5.33%	-9.6	-9.6	-9.6	-9.6	-9.6	-9.6	-9.6

-2.67%	-4.8	-4.8	-4.8	-4.8	-4.8	-4.8	-4.8
0%	0	0	0	0	0	0	0
2.67%	4.8	4.8	4.8	4.8	4.8	4.8	4.8
5.33%	9.6	9.6	9.6	9.6	9.6	9.6	9.6
8.00%	14.4	14.4	14.4	14.4	14.4	14.4	14.4
	KR4201F729 2011-07 콜290						102
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	6.1	6.1	6.1	6.1	6.1	6.1	6.1
-5.33%	6.1	6.1	6.1	6.1	6	6	5.9
-2.67%	6	5.9	5.7	5.4	5	4.6	4.1
0%	3.3	2.3	1.2	0	-1.2	-2.5	-3.8
2.67%	-14.5	-16.1	-17.7	-19.3	-20.9	-22.5	-24.1
5.33%	-53.6	-54.2	-54.9	-55.7	-56.6	-57.5	-58.6
8.00%	-101.1	-101.2	-101.3	-101.4	-101.6	-101.9	-102.3

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

198

공시일	2011-07-06
기준일	2011-07-05

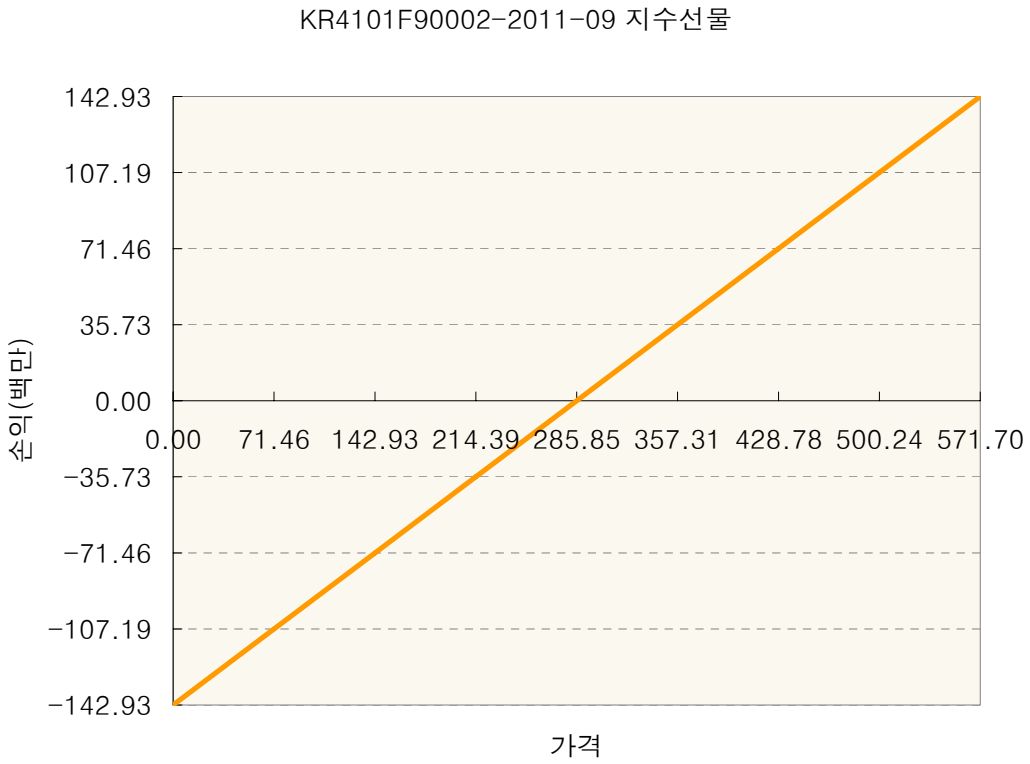
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	143	0	143	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%	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4
-5.33%	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6
-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%	7.6	7.6	7.6	7.6	7.6	7.6	7.6
8.00%	11.4	11.4	11.4	11.4	11.4	11.4	11.4

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

공시일	2011-07-06
기준일	2011-07-05

달마다행복모(주식혼합-파생형)

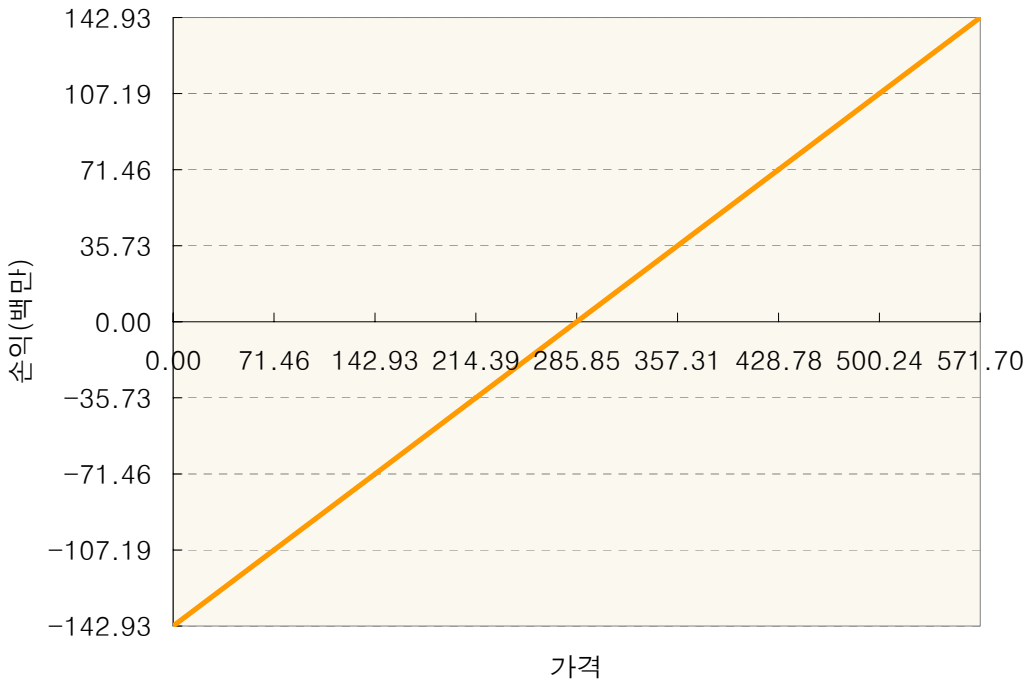
1. 계약금액

(단위:백만원)

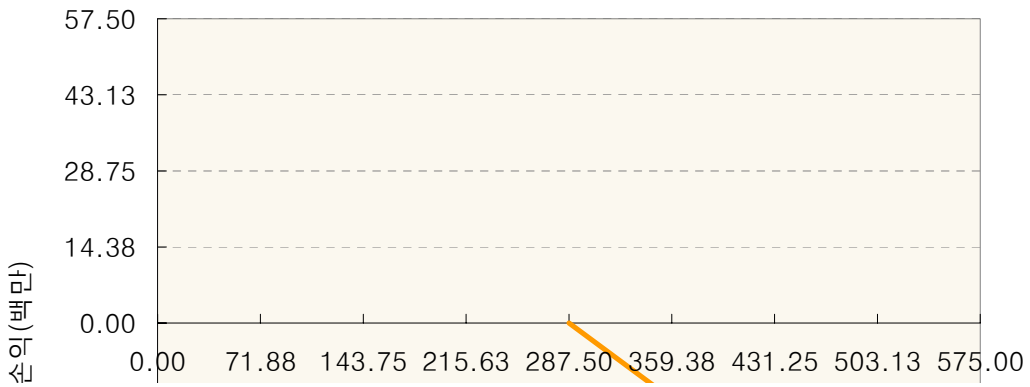
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	143	0	143	장내
누계	유가증권	옵션	0	58	-58	장내

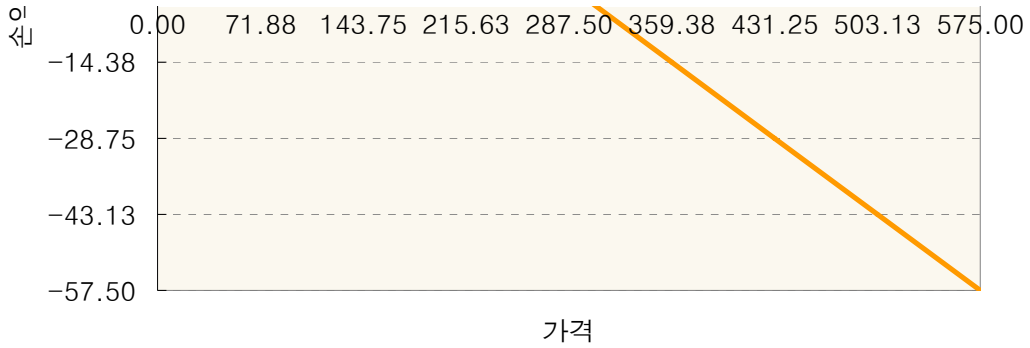
2. 만기시점의 손익구조

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%	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4
-5.33%	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6	-7.6
-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%	7.6	7.6	7.6	7.6	7.6	7.6	7.6
8.00%	11.4	11.4	11.4	11.4	11.4	11.4	11.4

KR4201F728 2011-07 콜287.5 4

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.3	0.3	0.3	0.3	0.3	0.3	0.3
-5.33%	0.3	0.3	0.3	0.3	0.3	0.3	0.3
-2.67%	0.3	0.3	0.3	0.3	0.3	0.2	0.2
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.7	-0.7	-0.7	-0.8	-0.8	-0.9	-0.9
5.33%	-2	-2	-2	-2.1	-2.1	-2.1	-2.1
8.00%	-3.5	-3.5	-3.5	-3.5	-3.5	-3.5	-3.5

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

(단위:백만원)

14

공시일	2011-07-06
기준일	2011-07-05

BEST인덱스플러스알파1호(주식-파생형)(종)

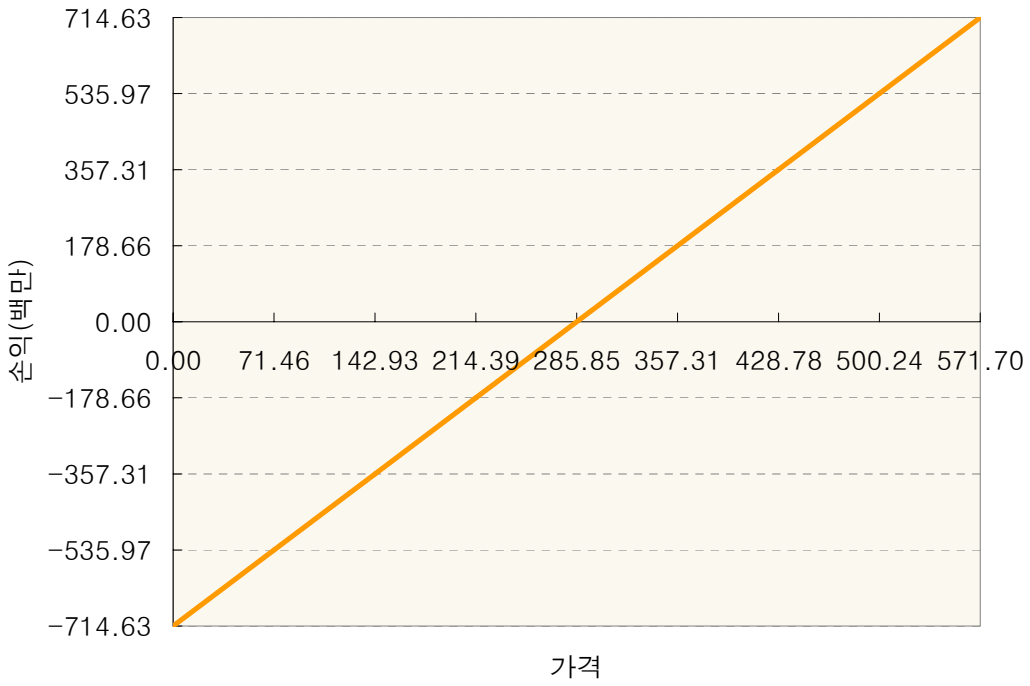
1. 계약금액

(단위:백만원)

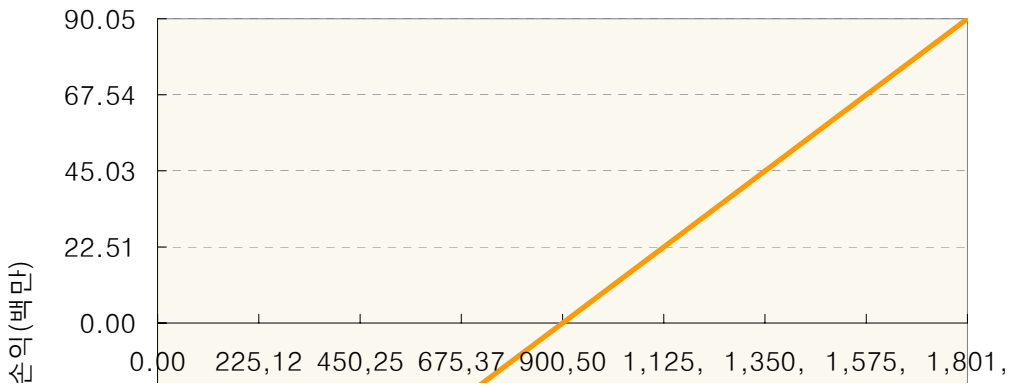
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	805	0	805	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

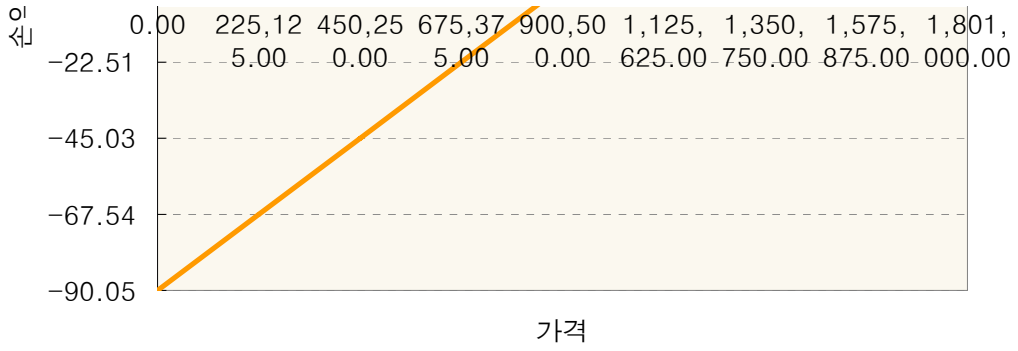
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

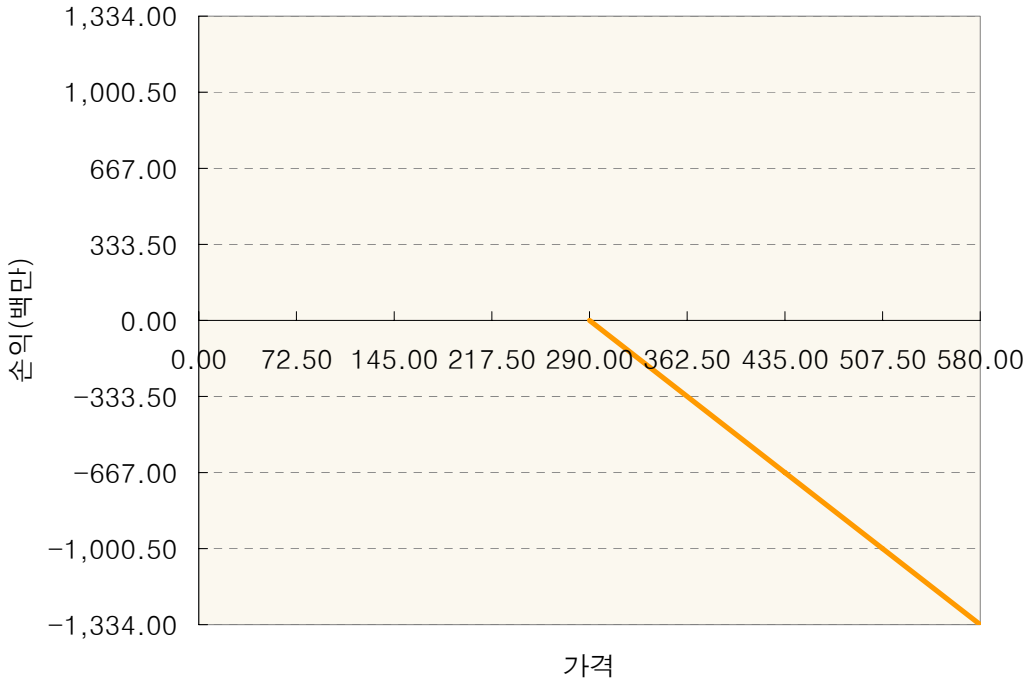


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 57

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-56.8	-56.8	-56.8	-56.8	-56.8	-56.8	-56.8
-5.33%	-37.9	-37.9	-37.9	-37.9	-37.9	-37.9	-37.9
-2.67%	-18.9	-18.9	-18.9	-18.9	-18.9	-18.9	-18.9
0%	0	0	0	0	0	0	0
2.67%	18.9	18.9	18.9	18.9	18.9	18.9	18.9
5.33%	37.9	37.9	37.9	37.9	37.9	37.9	37.9
8.00%	56.8	56.8	56.8	56.8	56.8	56.8	56.8

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-7.2	-7.2	-7.2	-7.2	-7.2	-7.2	-7.2
-5.33%	-4.8	-4.8	-4.8	-4.8	-4.8	-4.8	-4.8

-2.67%	-2.4	-2.4	-2.4	-2.4	-2.4	-2.4	-2.4
0%	0	0	0	0	0	0	0
2.67%	2.4	2.4	2.4	2.4	2.4	2.4	2.4
5.33%	4.8	4.8	4.8	4.8	4.8	4.8	4.8
8.00%	7.2	7.2	7.2	7.2	7.2	7.2	7.2
	KR4201F729 2011-07 콜290						74
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	4.4	4.4	4.4	4.4	4.4	4.4	4.4
-5.33%	4.4	4.4	4.4	4.4	4.3	4.3	4.2
-2.67%	4.3	4.2	4.1	3.9	3.6	3.3	2.9
0%	2.3	1.6	0.8	0	-0.9	-1.8	-2.8
2.67%	-10.4	-11.5	-12.7	-13.9	-15	-16.2	-17.3
5.33%	-38.5	-38.9	-39.4	-40	-40.6	-41.3	-42.1
8.00%	-72.7	-72.7	-72.8	-72.9	-73.1	-73.3	-73.5

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

131

공시일	2011-07-06
기준일	2011-07-05

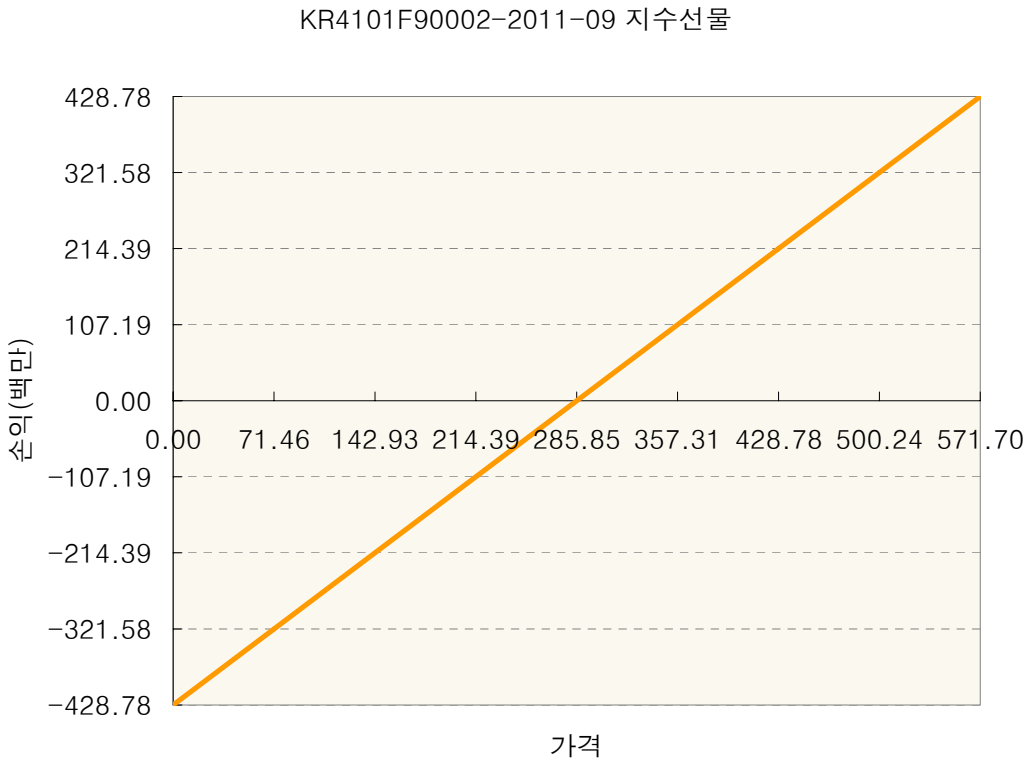
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	429	0	429	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%	-34.1	-34.1	-34.1	-34.1	-34.1	-34.1	-34.1
-5.33%	-22.7	-22.7	-22.7	-22.7	-22.7	-22.7	-22.7
-2.67%	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4	-11.4
0%	0	0	0	0	0	0	0
2.67%	11.4	11.4	11.4	11.4	11.4	11.4	11.4
5.33%	22.7	22.7	22.7	22.7	22.7	22.7	22.7
8.00%	34.1	34.1	34.1	34.1	34.1	34.1	34.1

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

(단위:백만원)

31

공시일	2011-07-06
기준일	2011-07-05

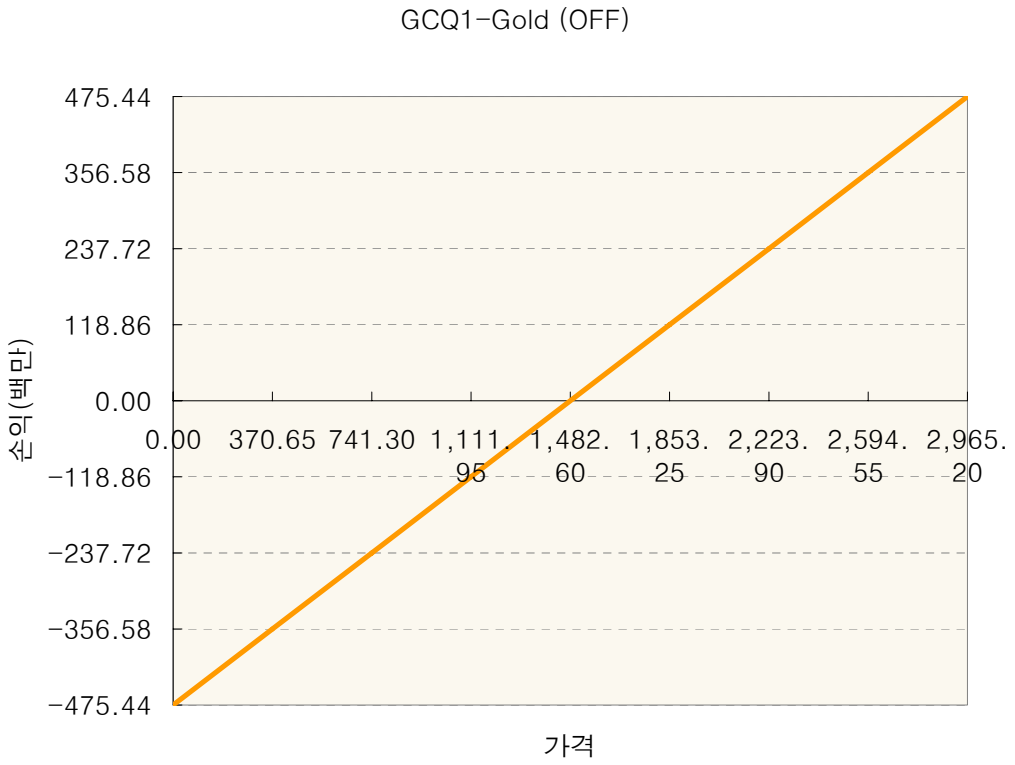
메탈인덱스플러스모(채권-파생형)

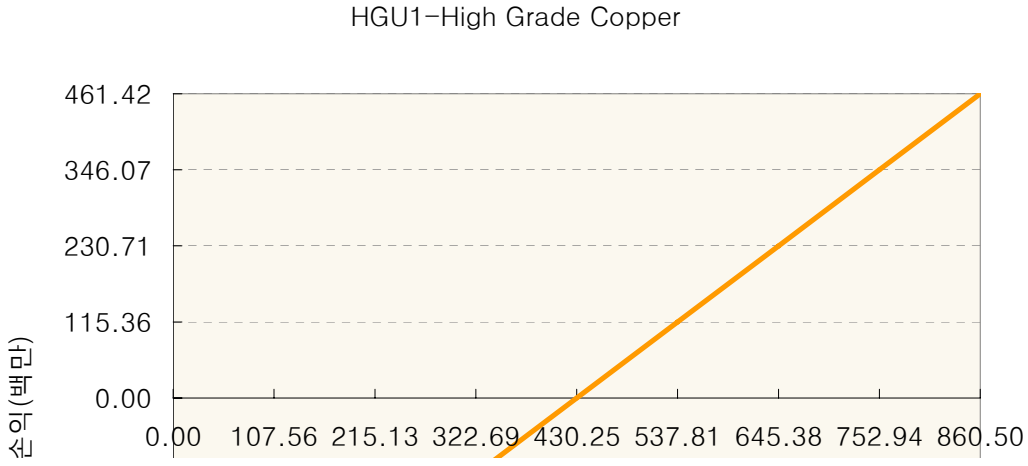
1. 계약금액

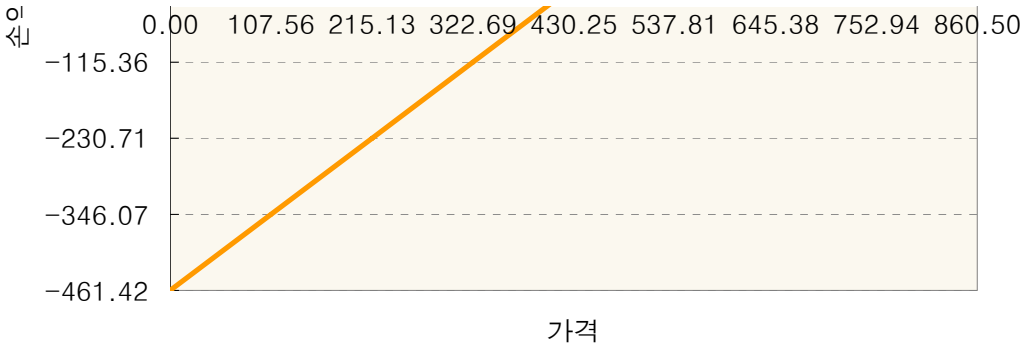
(단위:백만원)

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	2,306	479	1,827	

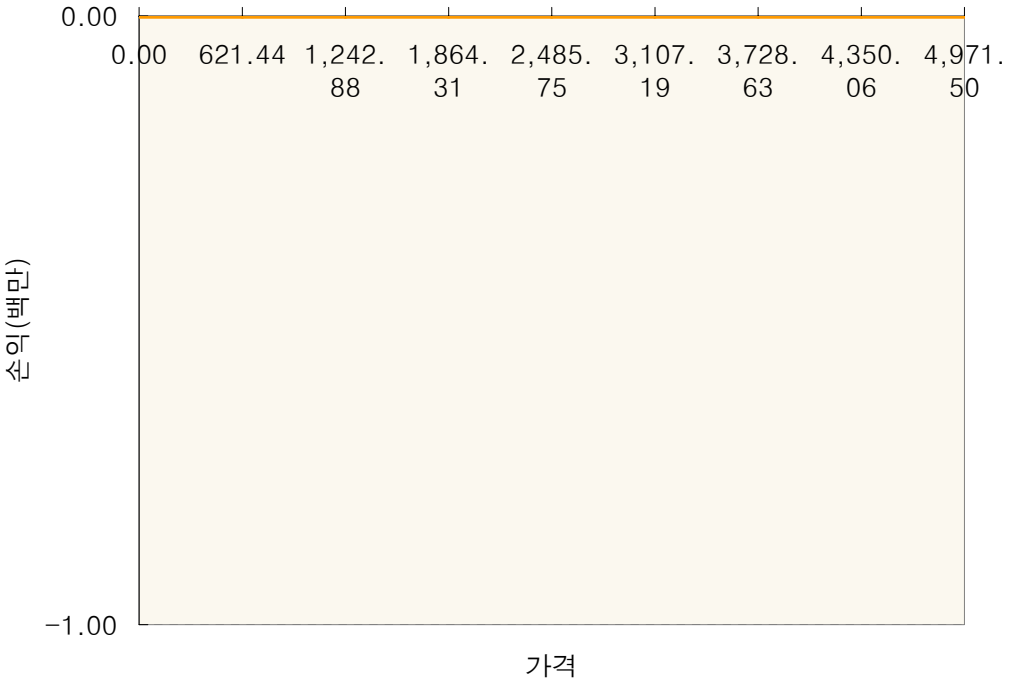
2. 만기시점의 손익구조



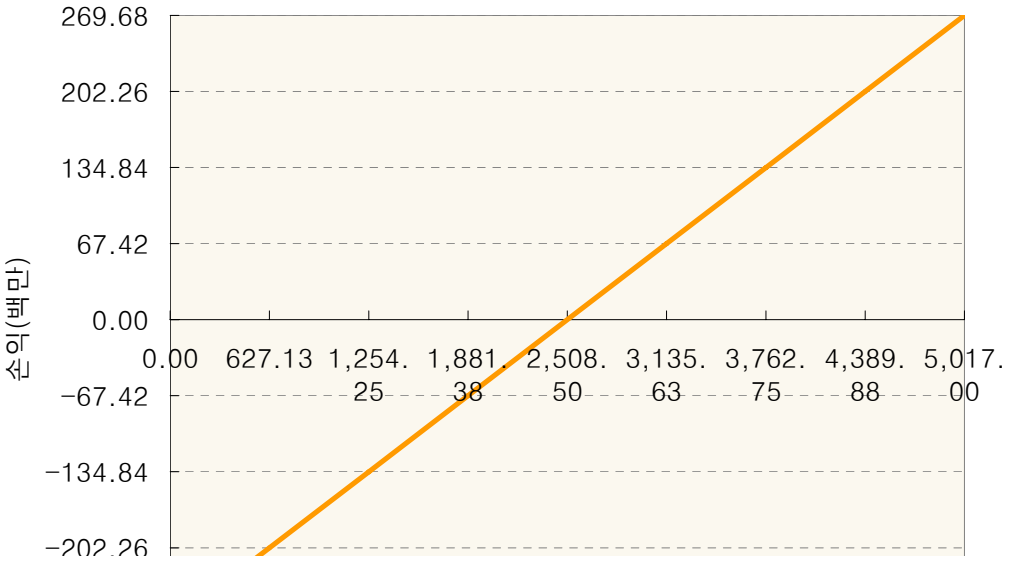


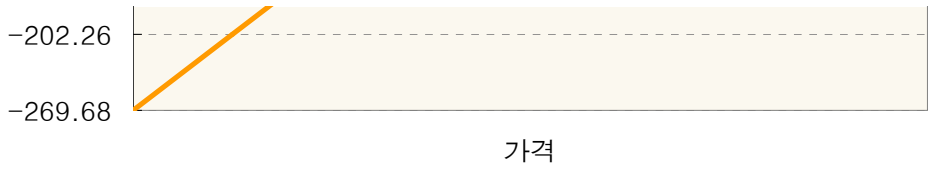


LAN1-LME Aluminum

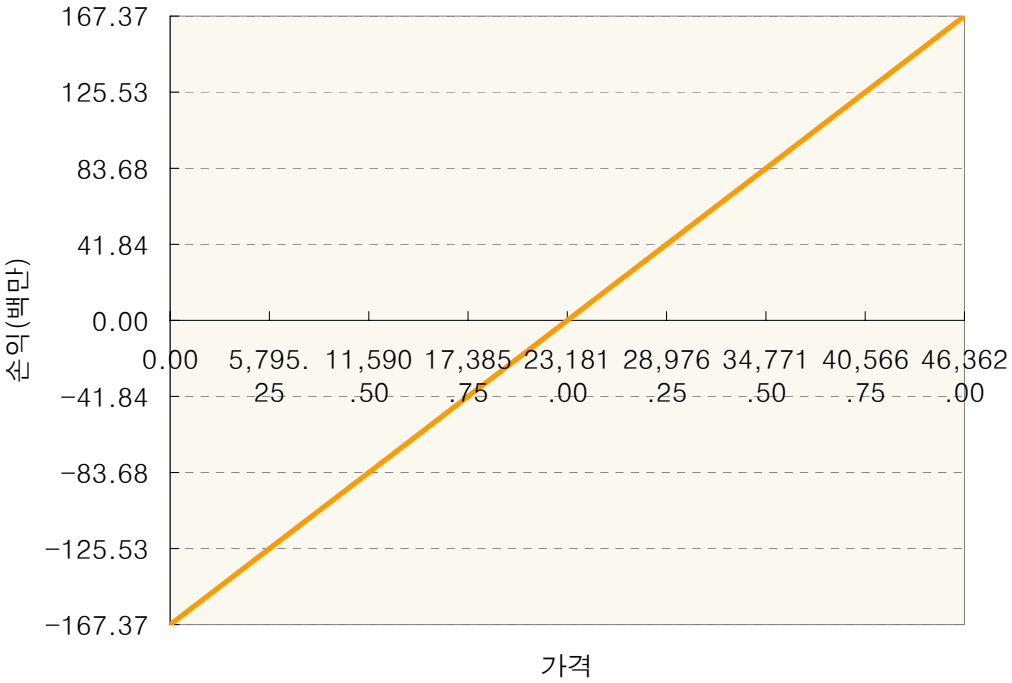


LAU1-LME Aluminum

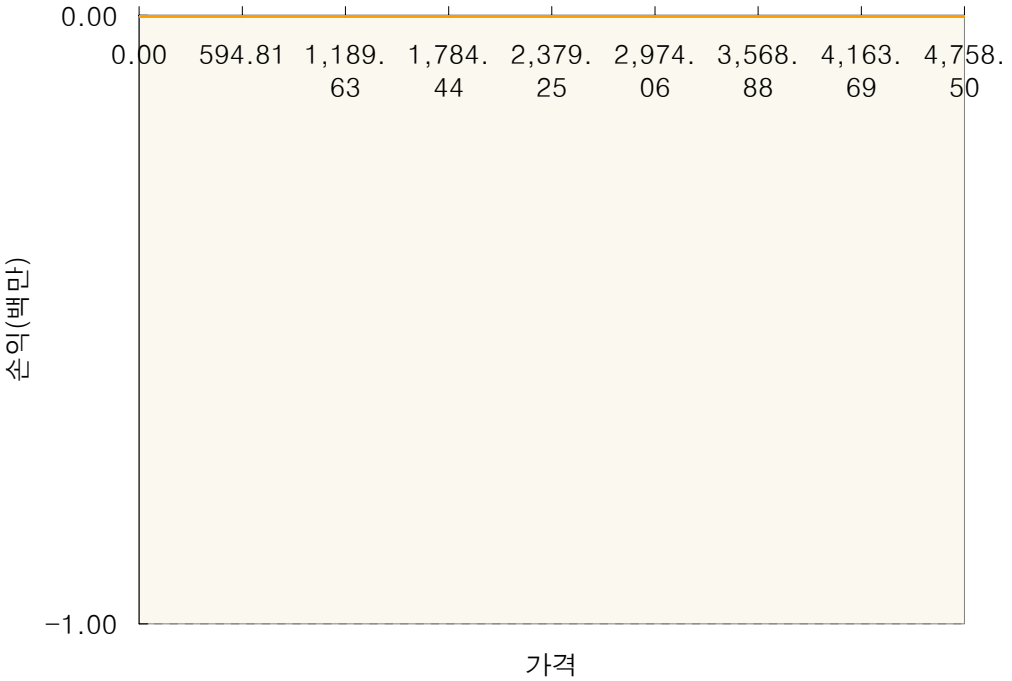




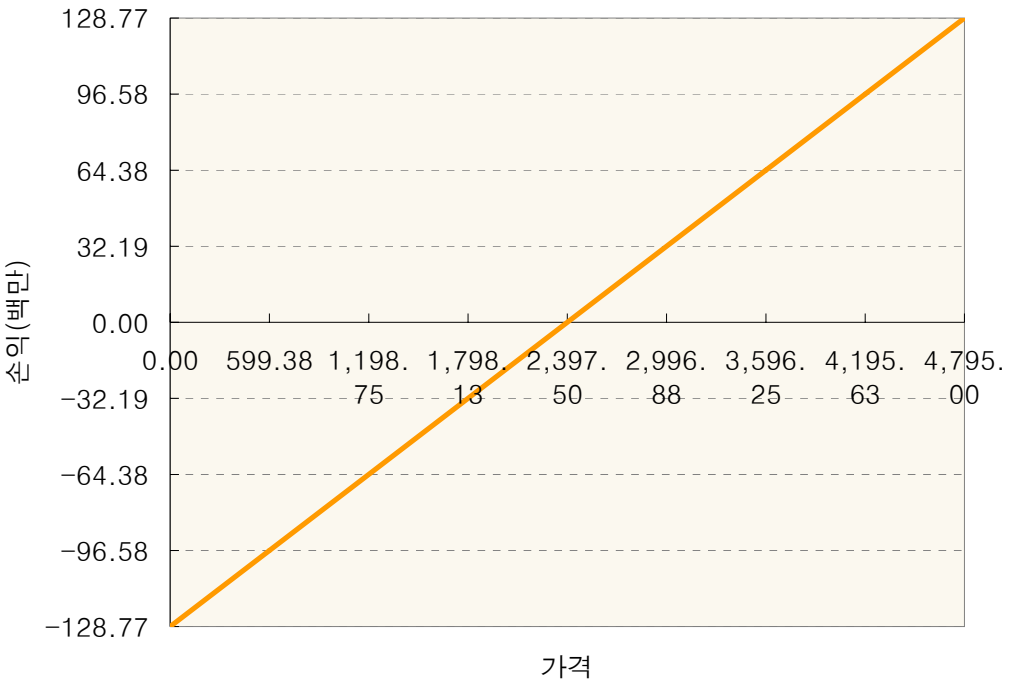
LNV1-LME Nickel



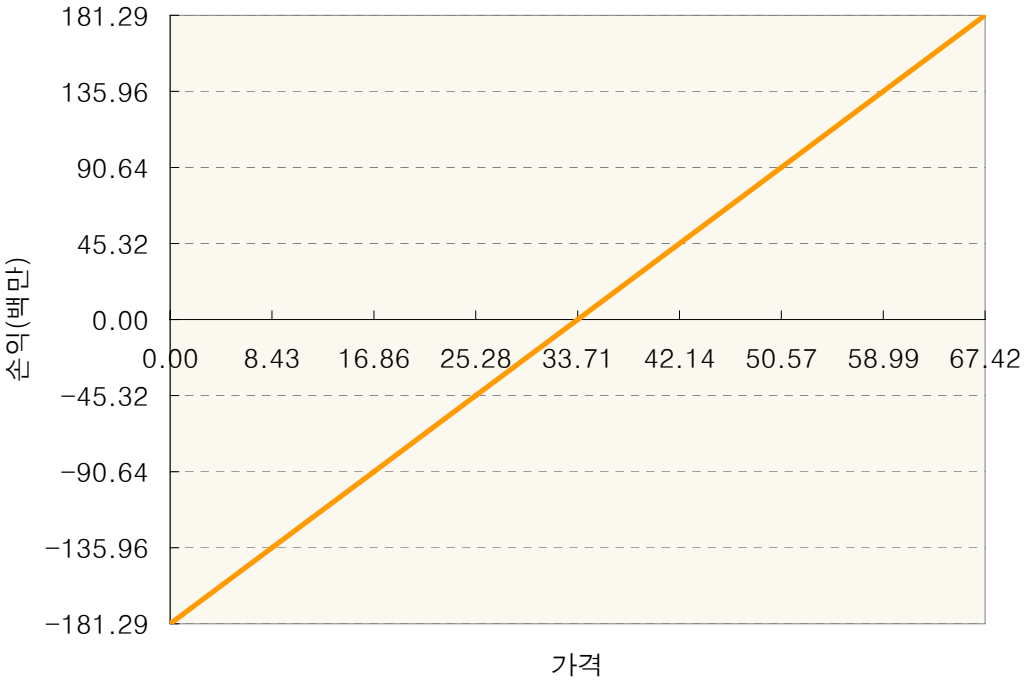
LXN1-LME Zinc



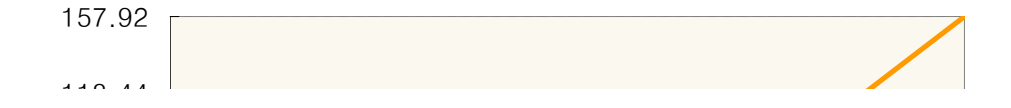
LXU1-LME Zinc

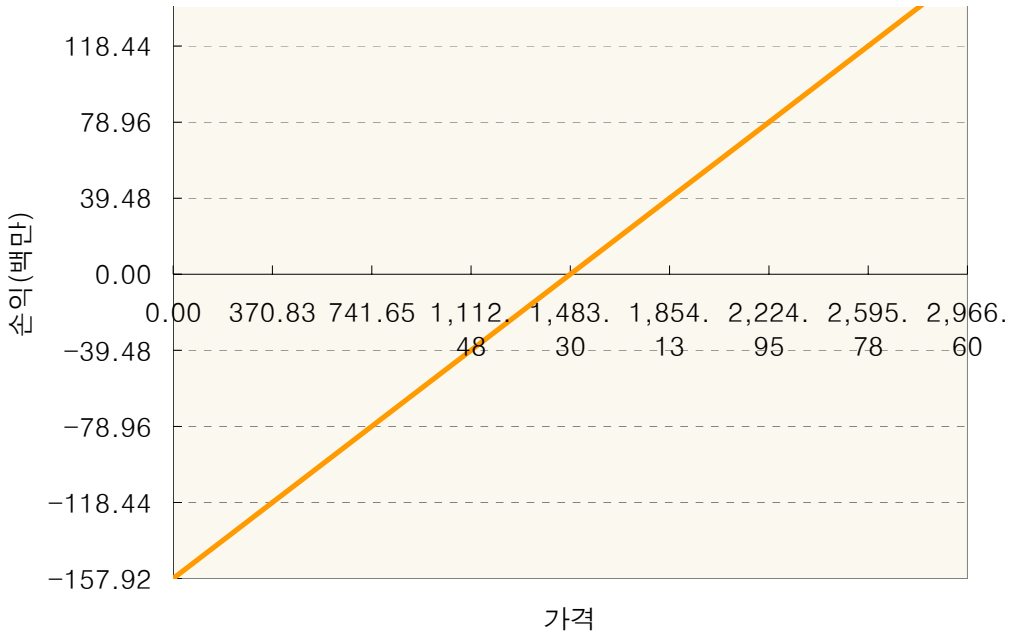


SIU1-Comex Silver

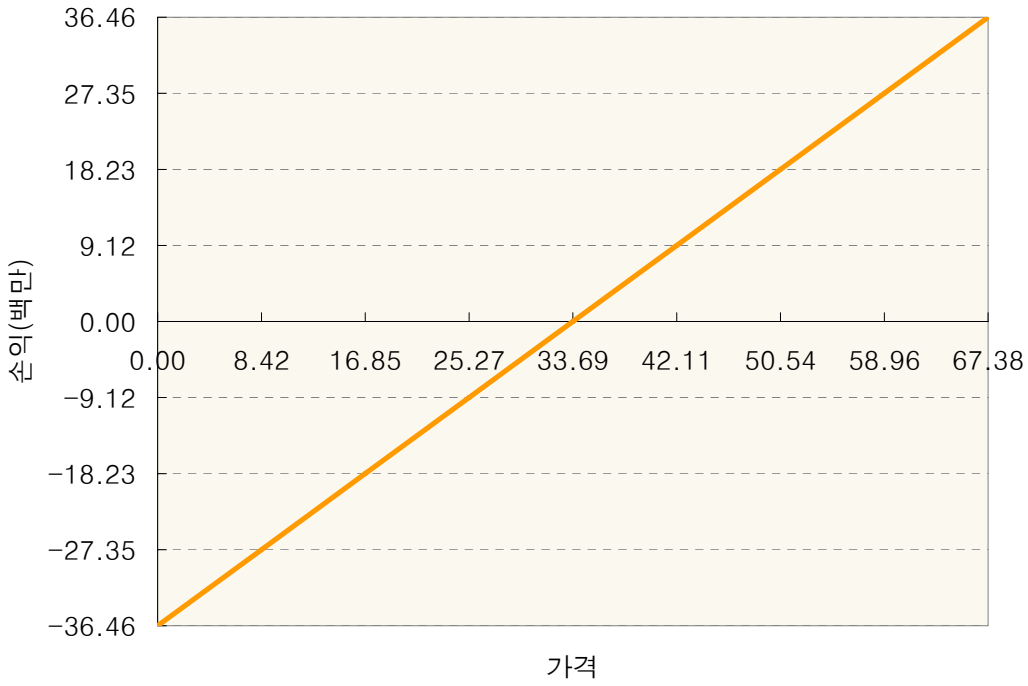


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	38
HGU1	High Grade Copper	37
LAN1	LME Aluminum	2
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)

185

공시일	2011-07-06
기준일	2011-07-05

에너지인덱스플러스모(채권-파생형)

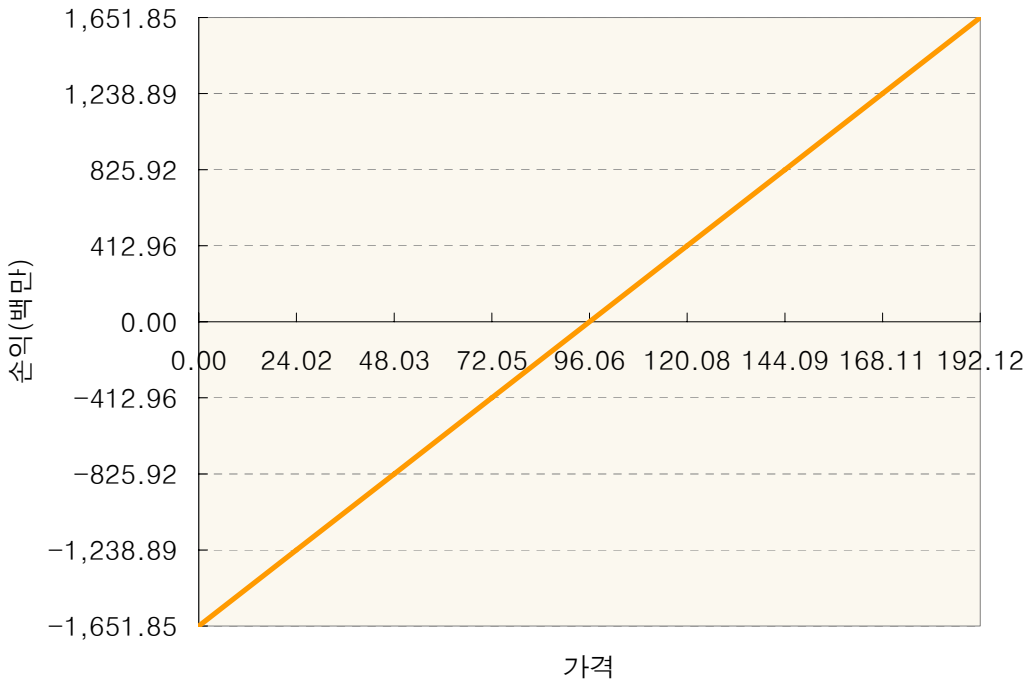
1. 계약금액

(단위:백만원)

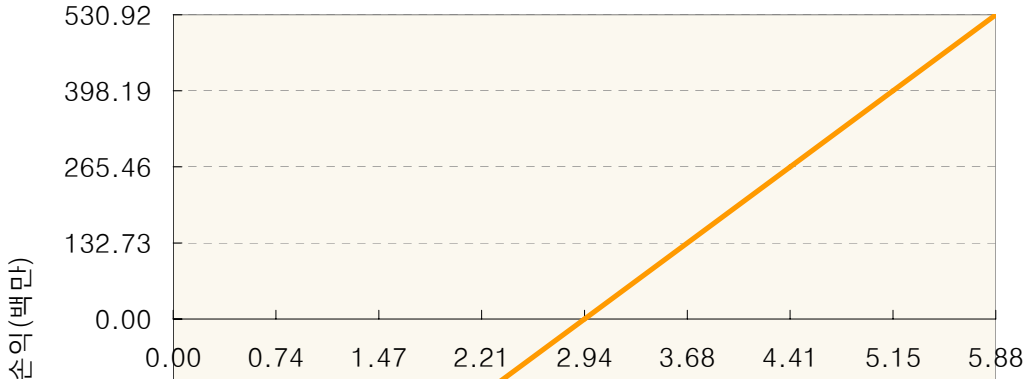
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	1,652	0	1,652	
누계	유가증권	선물	2,000	0	2,000	

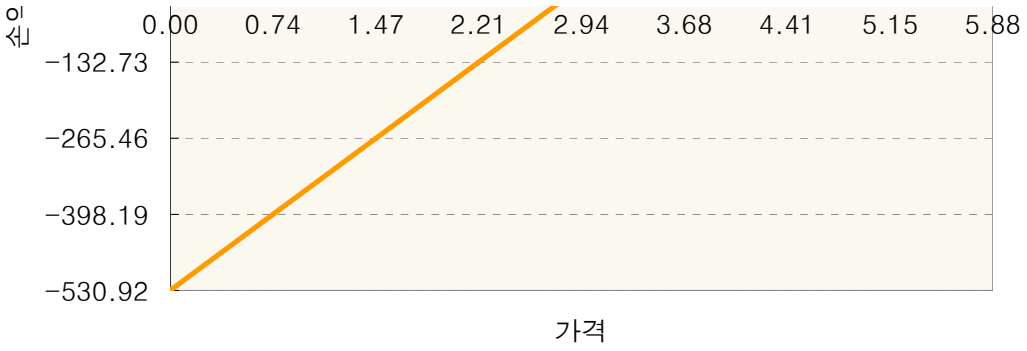
2. 만기시점의 손익구조

CLV1-Crude Oil

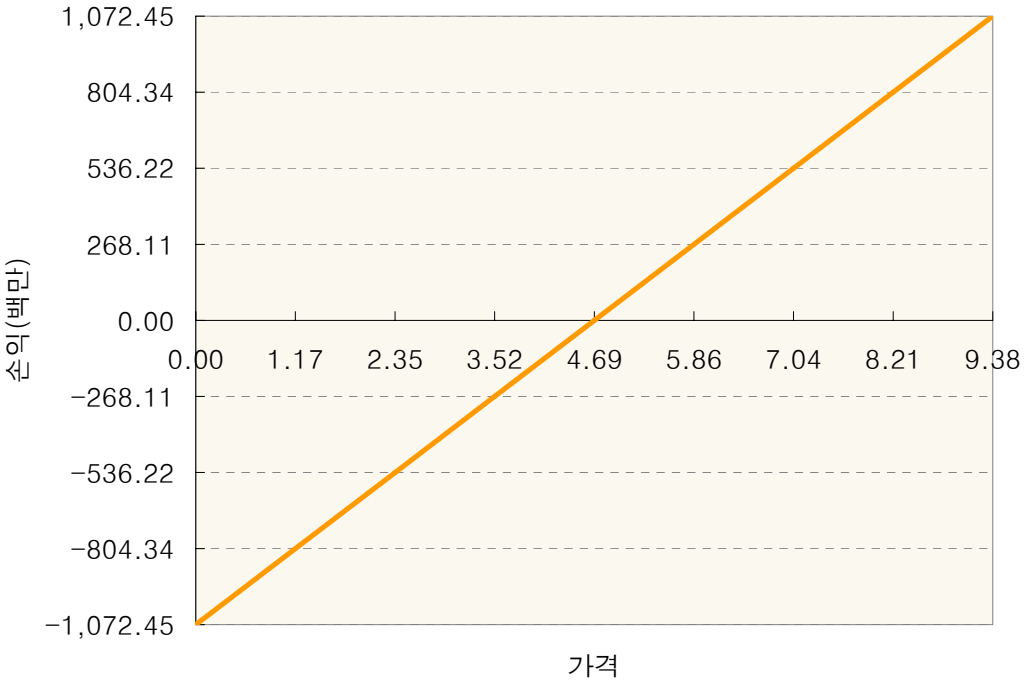


HOU1-Heating Oil

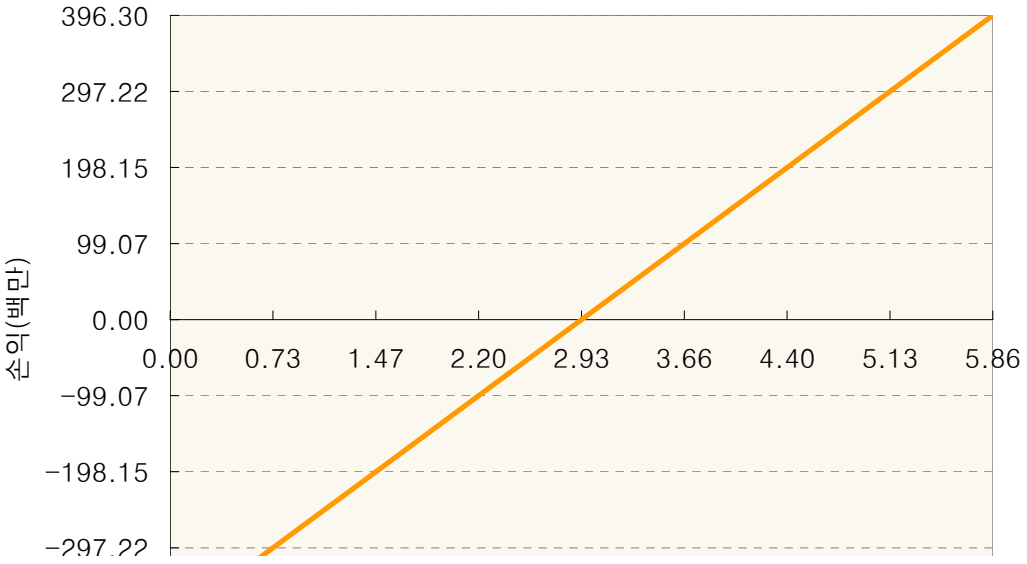


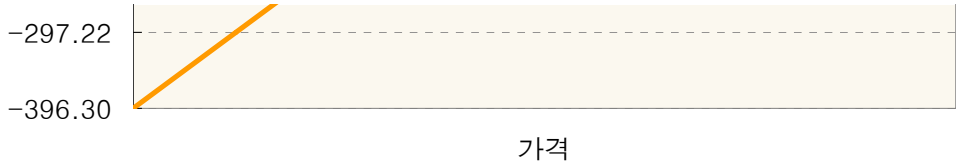


NGZ1-Natural Gas



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	2011-07-06
기준일	2011-07-05

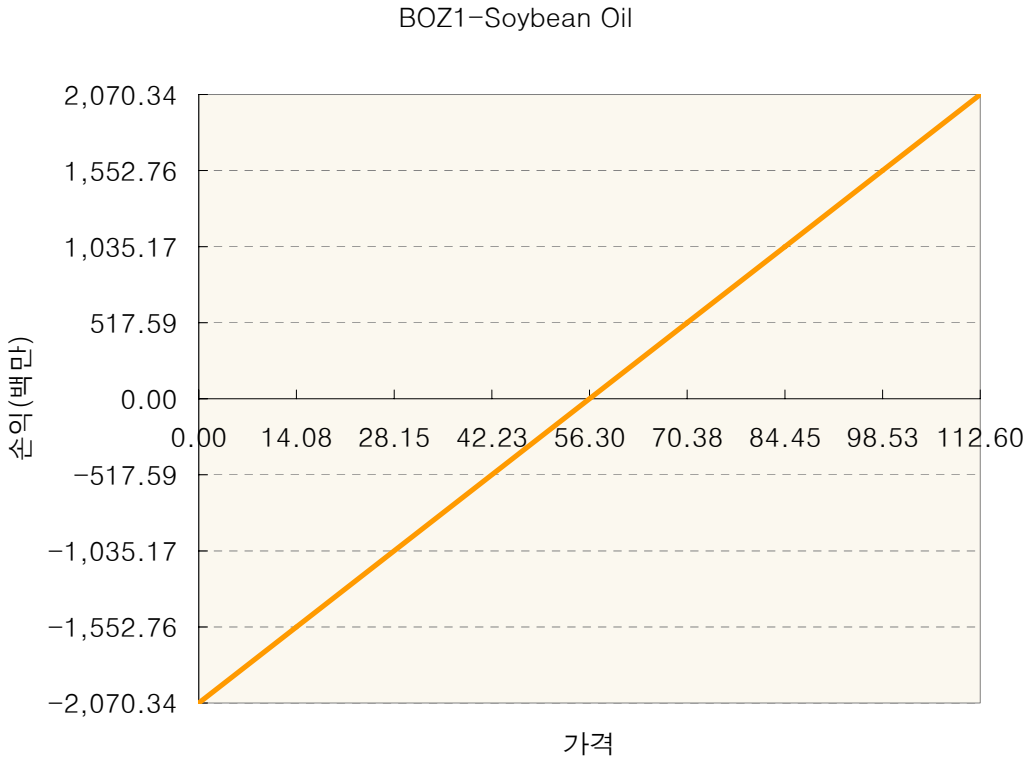
애그리컬쳐인덱스플러스모(채권-파생형)

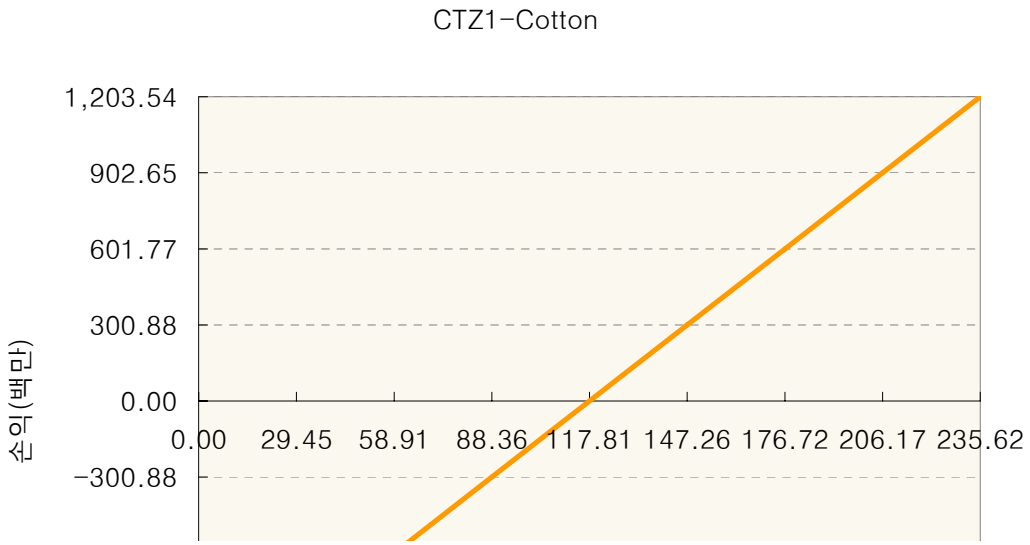
1. 계약금액

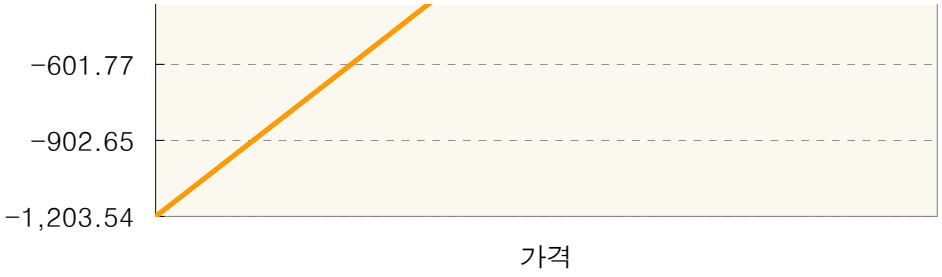
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,217	0	20,217	

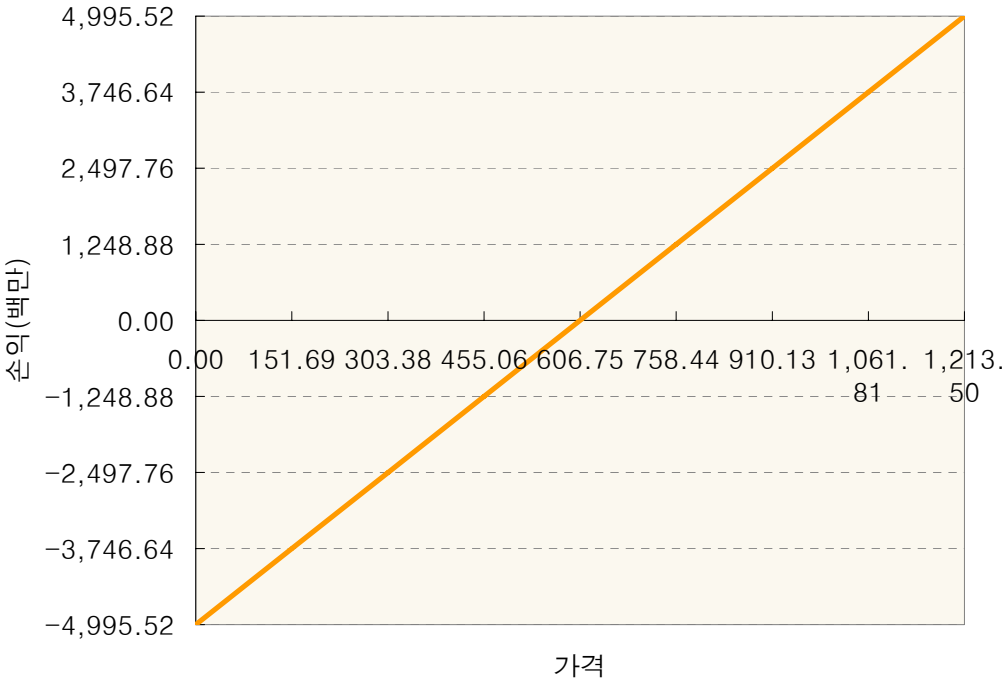
2. 만기시점의 손익구조



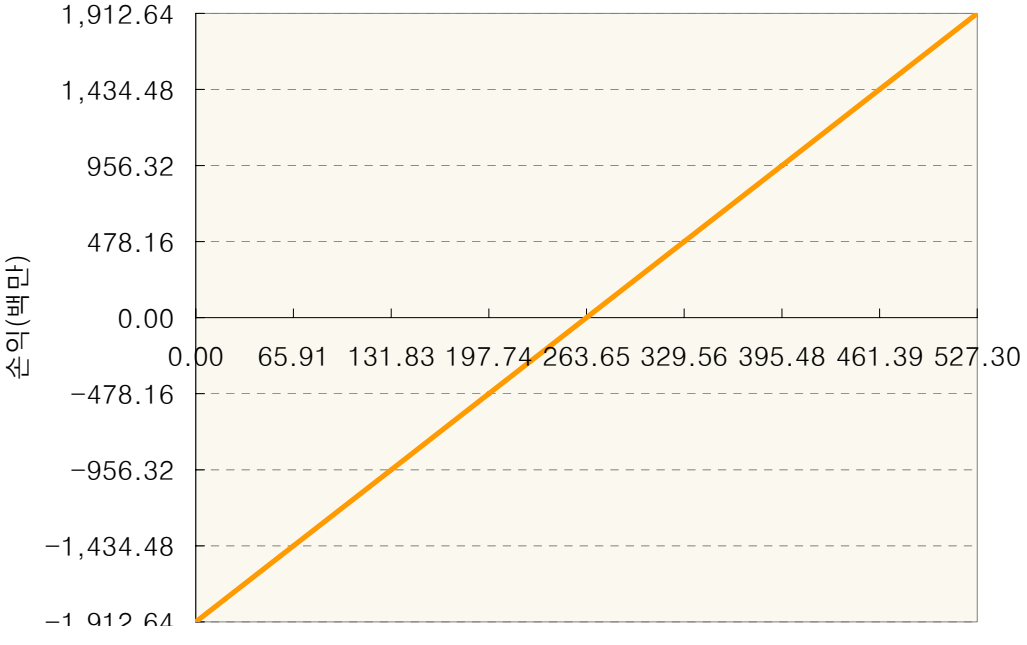


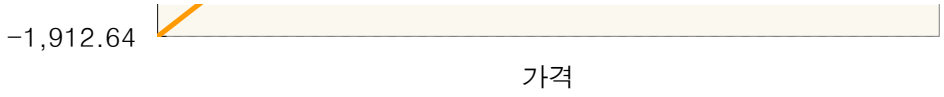


CU1-Corn

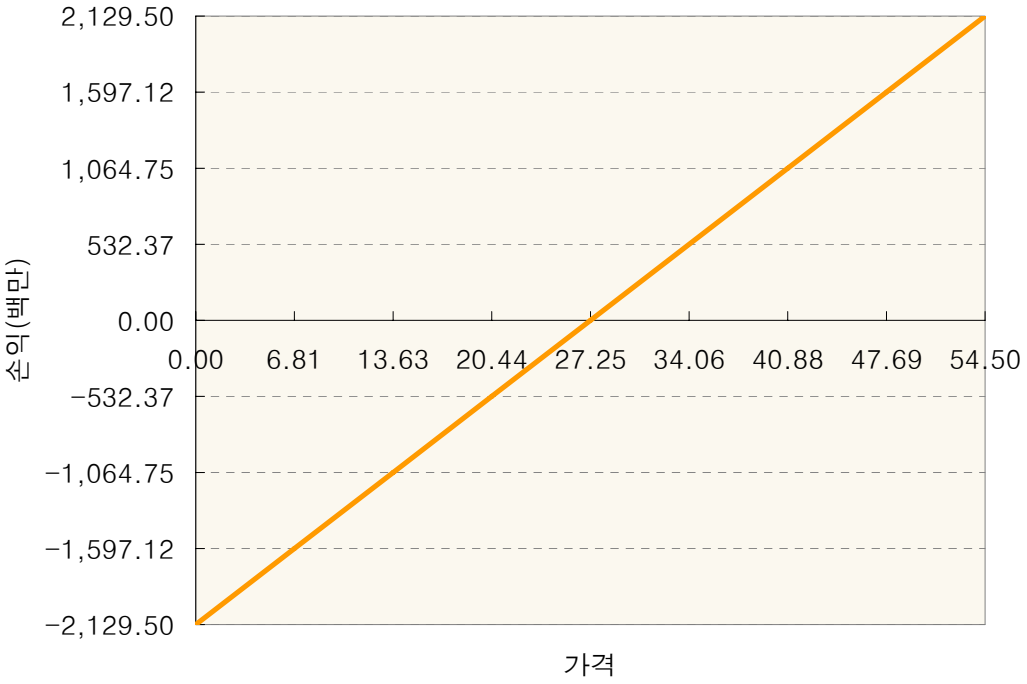


KCU1-COFFEE"C"ELEC

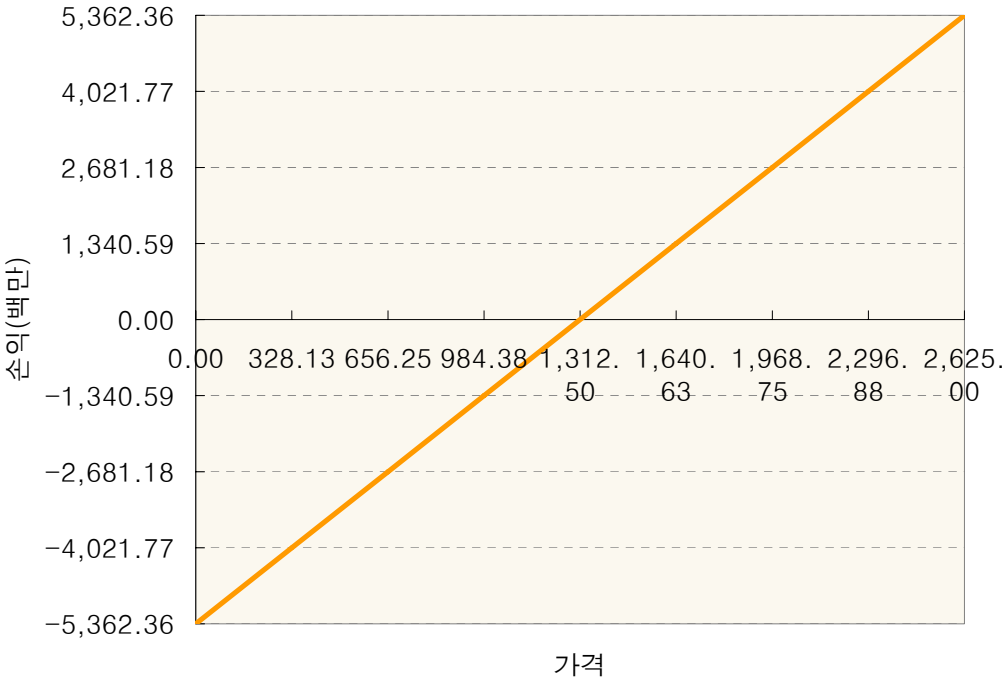




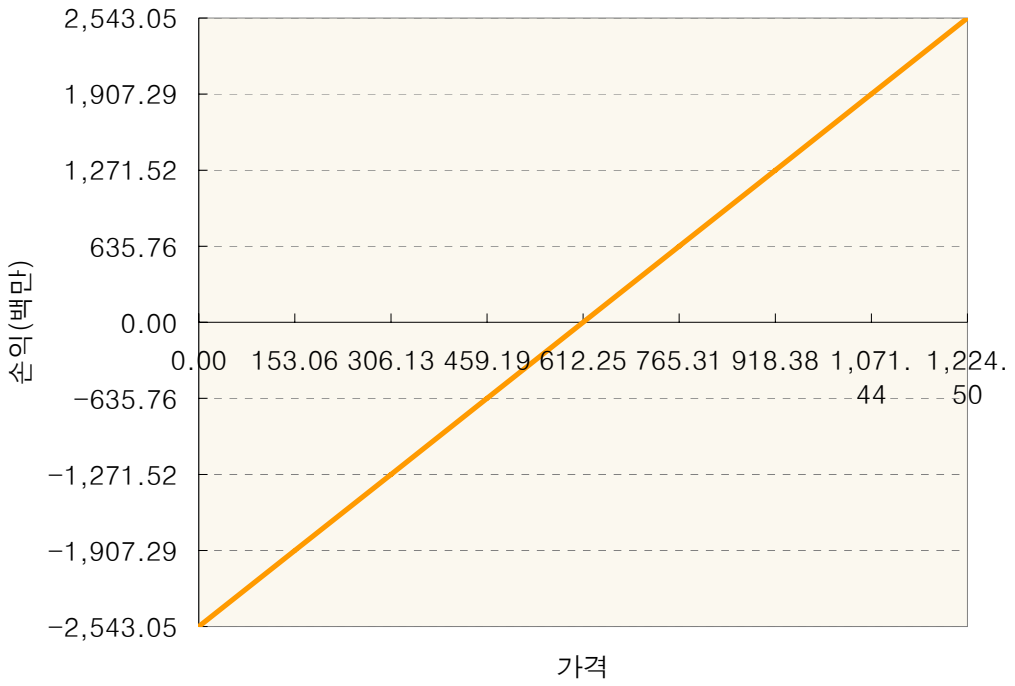
SBV1-Sugar No11



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	203

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,626