공시일	2011-07-07
기준일	2011-07-06

스마트코스피200인덱스1호(주식-파생형)(종)

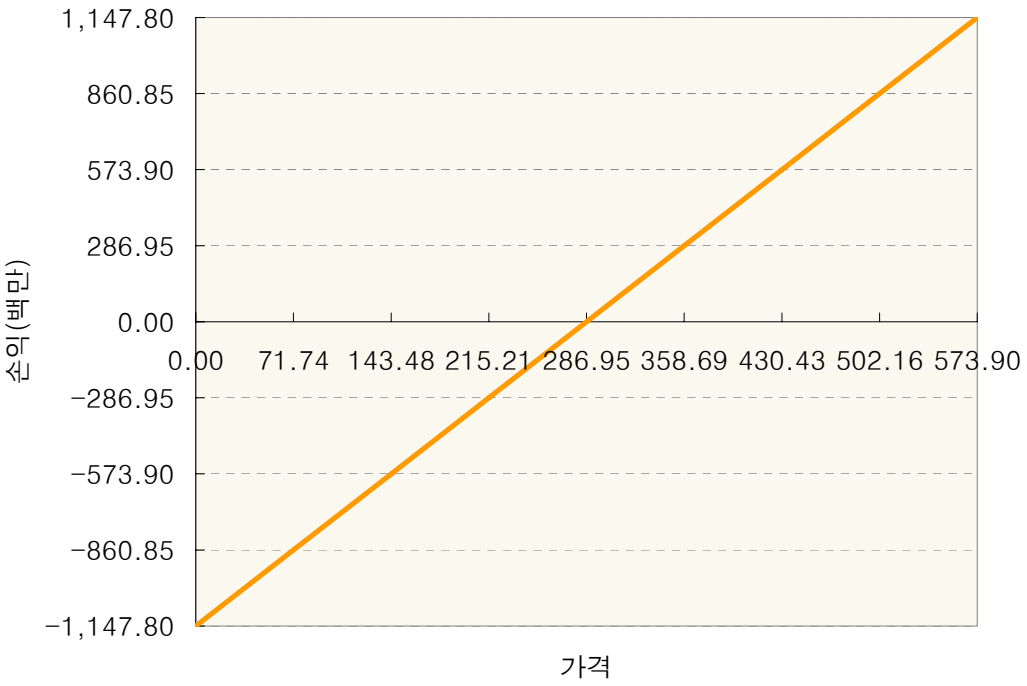
1. 계약금액

(단위:백만원)

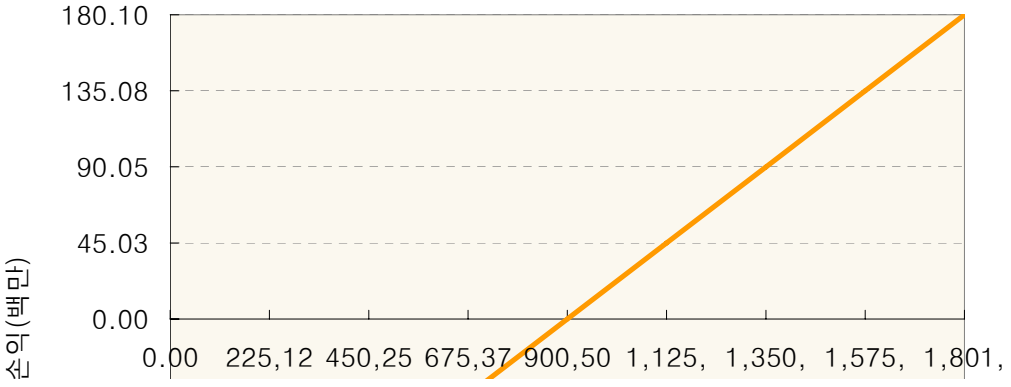
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,328	0	1,328	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

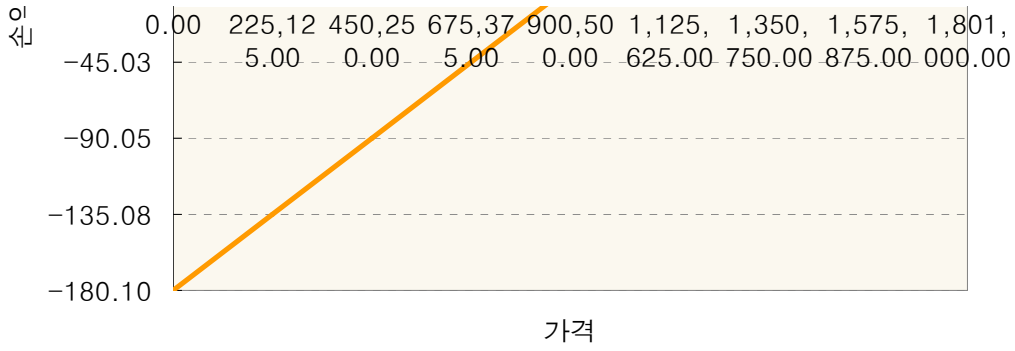
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

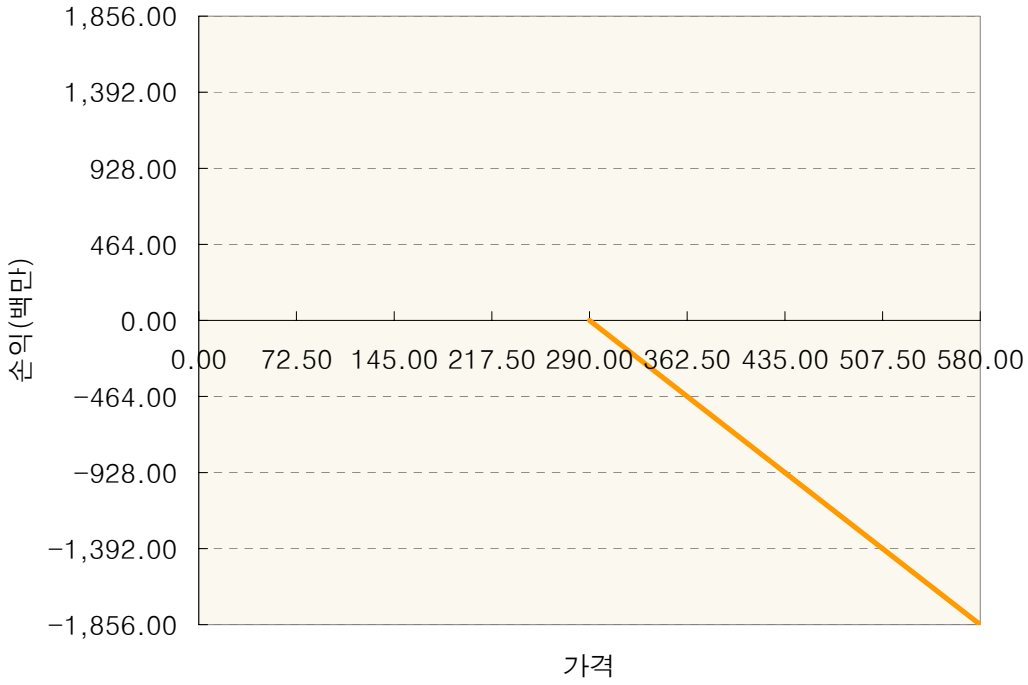


KR4111F90001-2011-09 삼성전자개별선물





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%	-91.2	-91.2	-91.2	-91.2	-91.2	-91.2	-91.2
-5.33%	-60.8	-60.8	-60.8	-60.8	-60.8	-60.8	-60.8
-2.67%	-30.4	-30.4	-30.4	-30.4	-30.4	-30.4	-30.4
0%	0	0	0	0	0	0	0
2.67%	30.4	30.4	30.4	30.4	30.4	30.4	30.4
5.33%	60.8	60.8	60.8	60.8	60.8	60.8	60.8
8.00%	91.2	91.2	91.2	91.2	91.2	91.2	91.2

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	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						110
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	6.5	6.5	6.5	6.5	6.5	6.5	6.5
-5.33%	6.5	6.5	6.5	6.5	6.4	6.4	6.3
-2.67%	6.4	6.3	6.1	5.9	5.5	5.1	4.7
0%	3.2	2.2	1.1	0	-1.2	-2.4	-3.7
2.67%	-18.1	-19.4	-20.7	-22.1	-23.4	-24.8	-26.2
5.33%	-60.9	-61.1	-61.5	-62	-62.5	-63.1	-63.9
8.00%	-109.2	-109.2	-109.2	-109.3	-109.4	-109.5	-109.7

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

213

공시일	2011-07-07
기준일	2011-07-06

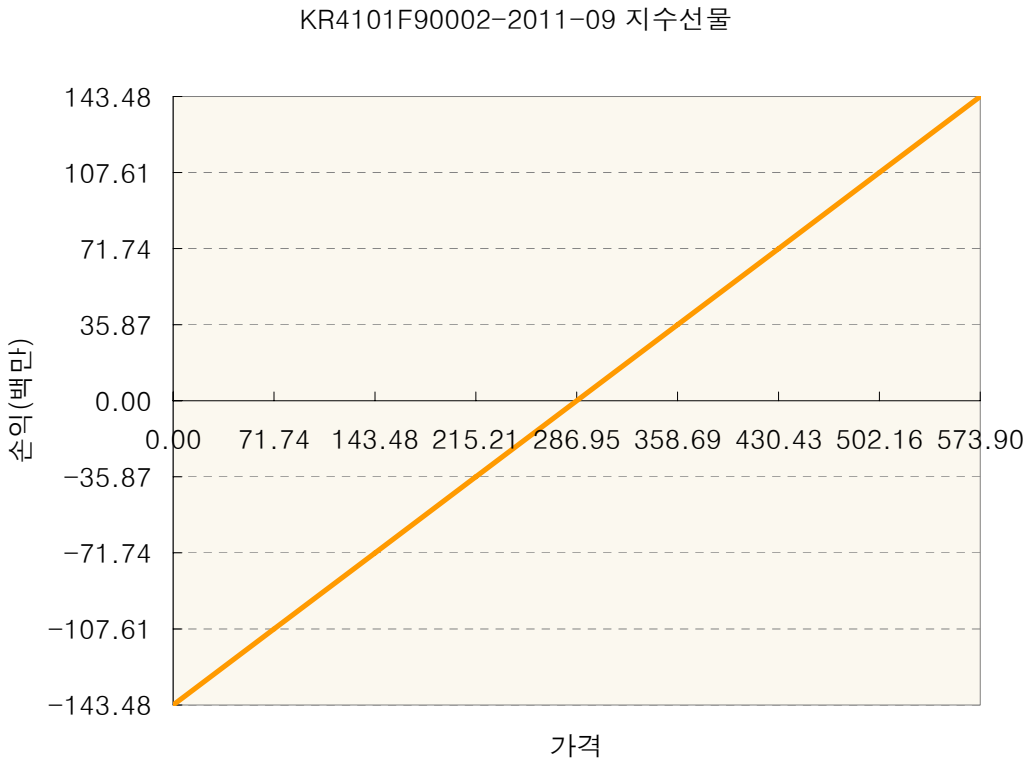
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	2011-07-07
기준일	2011-07-06

달마다행복모(주식혼합-파생형)

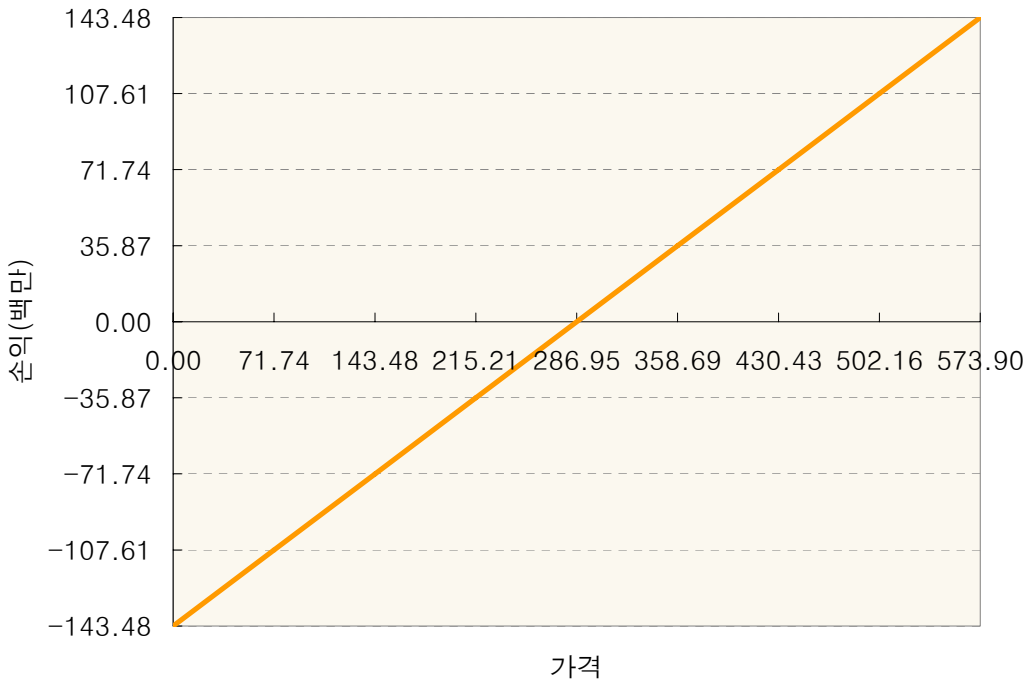
1. 계약금액

(단위:백만원)

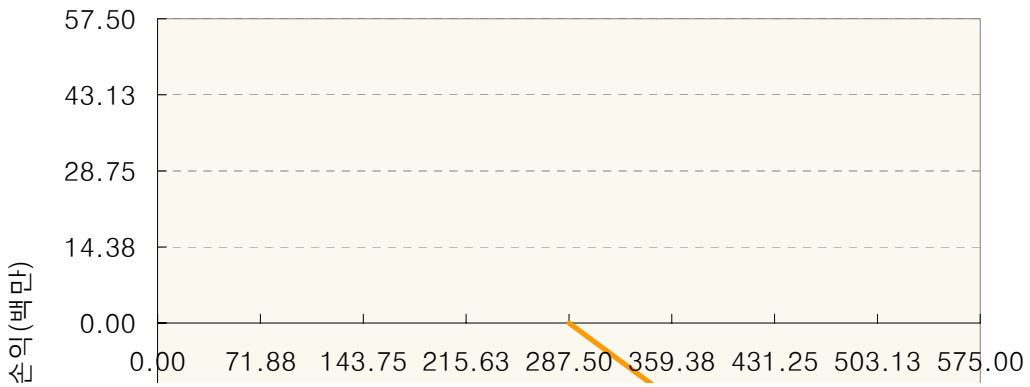
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	143	0	143	장내
누계	유가증권	옵션	0	58	-58	장내

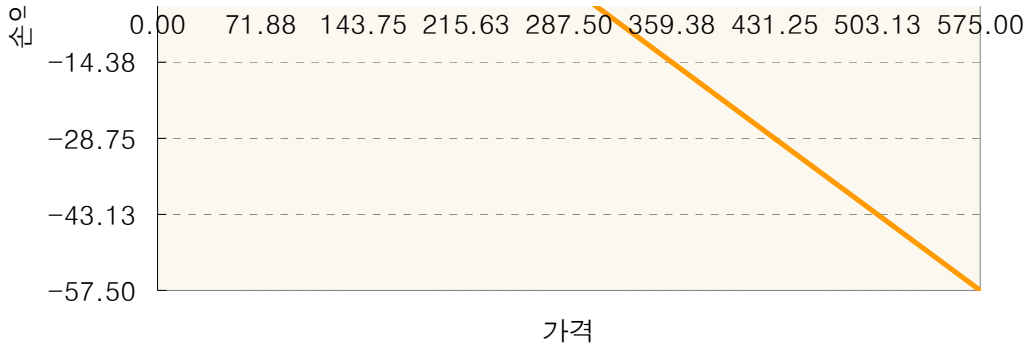
2. 만기시점의 손익구조

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%	0.4	0.4	0.4	0.4	0.4	0.4	0.4
-5.33%	0.4	0.4	0.4	0.4	0.3	0.3	0.3
-2.67%	0.3	0.3	0.3	0.3	0.3	0.3	0.3
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.8	-0.8	-0.9	-0.9	-0.9	-1	-1
5.33%	-2.2	-2.2	-2.3	-2.3	-2.3	-2.3	-2.3
8.00%	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8	-3.8

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

(단위:백만원)

15

공시일	2011-07-07
기준일	2011-07-06

BEST인덱스플러스알파1호(주식-파생형)(종)

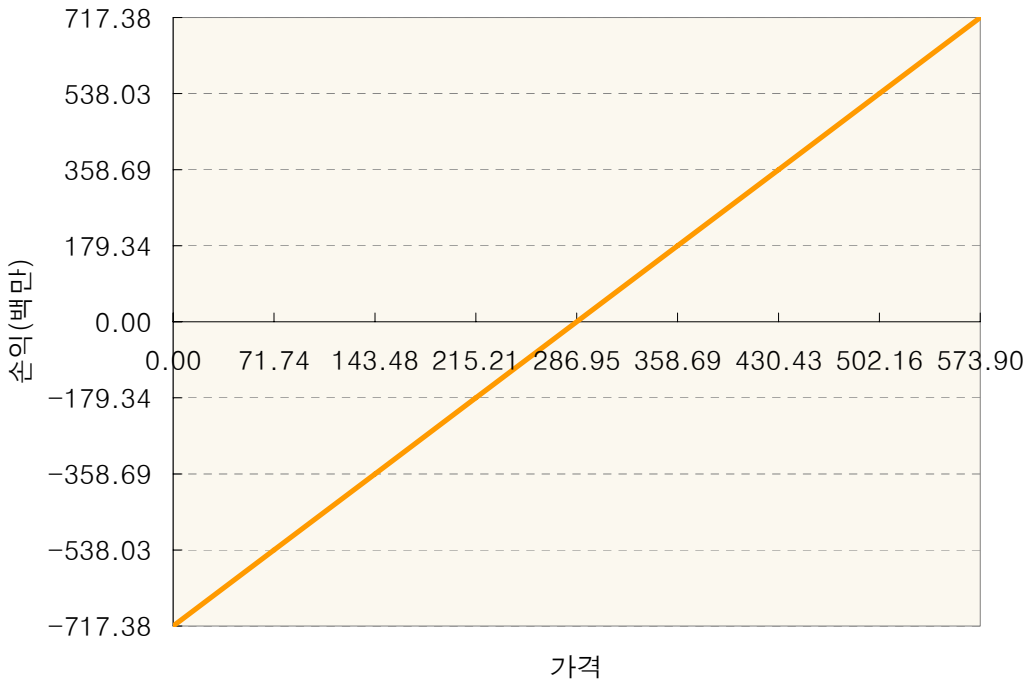
1. 계약금액

(단위:백만원)

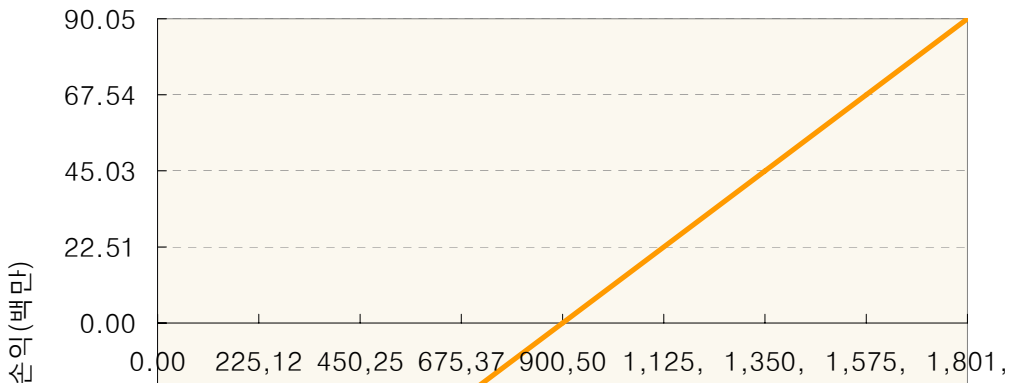
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	807	0	807	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

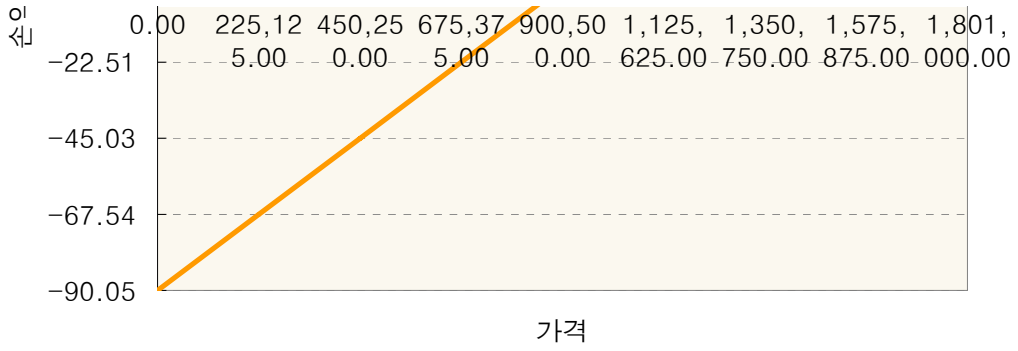
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

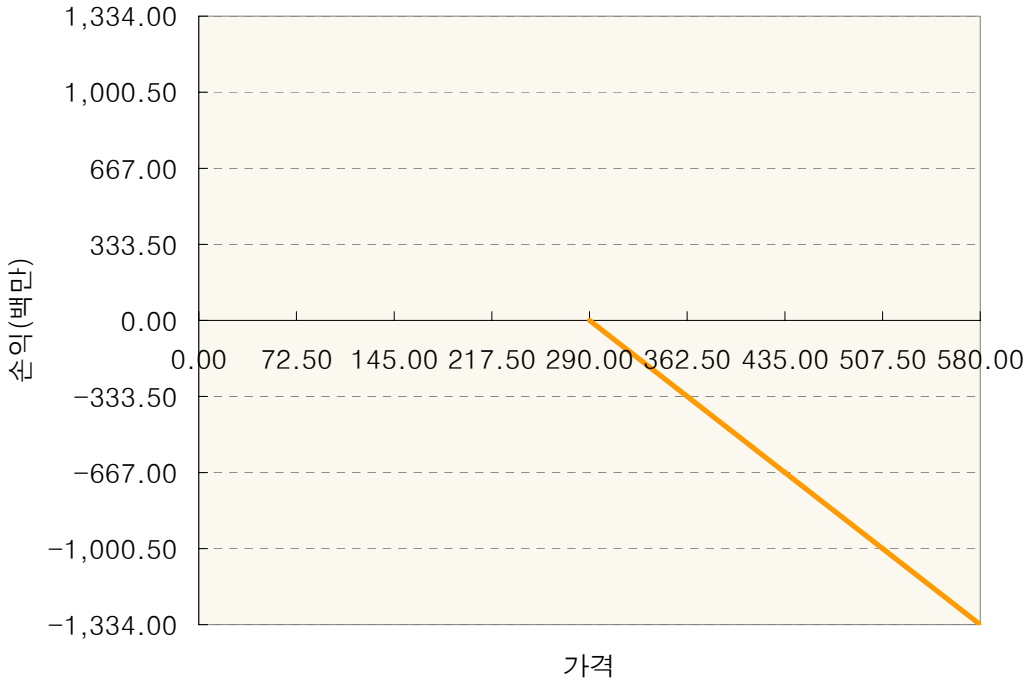


KR4111F90001-2011-09 삼성전자개별선물





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%	-57	-57	-57	-57	-57	-57	-57
-5.33%	-38	-38	-38	-38	-38	-38	-38
-2.67%	-19	-19	-19	-19	-19	-19	-19
0%	0	0	0	0	0	0	0
2.67%	19	19	19	19	19	19	19
5.33%	38	38	38	38	38	38	38
8.00%	57	57	57	57	57	57	57
KR4111F900 2011-09 삼성전자개별선물							7
	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						79
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	4.7	4.7	4.7	4.7	4.7	4.6	4.6
-5.33%	4.7	4.7	4.6	4.6	4.6	4.6	4.5
-2.67%	4.6	4.5	4.4	4.2	4	3.7	3.4
0%	2.3	1.6	0.8	0	-0.8	-1.7	-2.6
2.67%	-13	-13.9	-14.9	-15.9	-16.8	-17.8	-18.9
5.33%	-43.8	-43.9	-44.2	-44.5	-44.9	-45.4	-45.9
8.00%	-78.5	-78.5	-78.5	-78.6	-78.6	-78.7	-78.8

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

142

공시일	2011-07-07
기준일	2011-07-06

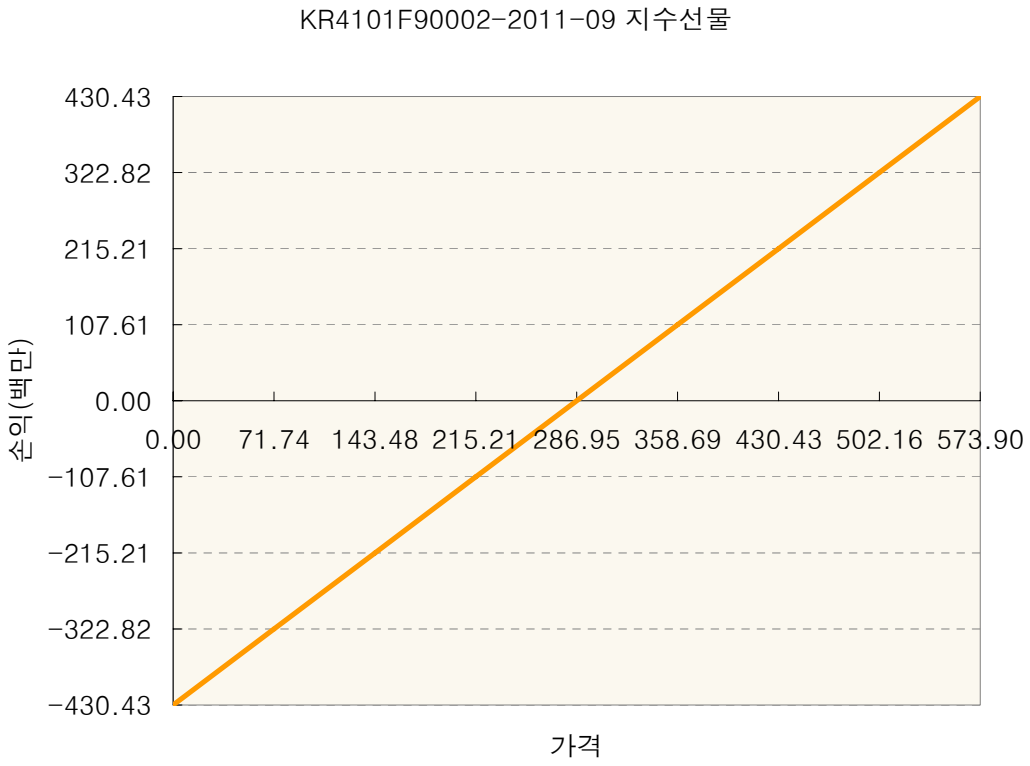
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	430	0	430	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%	-34.2	-34.2	-34.2	-34.2	-34.2	-34.2	-34.2
-5.33%	-22.8	-22.8	-22.8	-22.8	-22.8	-22.8	-22.8
-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%	22.8	22.8	22.8	22.8	22.8	22.8	22.8
8.00%	34.2	34.2	34.2	34.2	34.2	34.2	34.2

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

(단위:백만원)

31

공시일	2011-07-07
기준일	2011-07-06

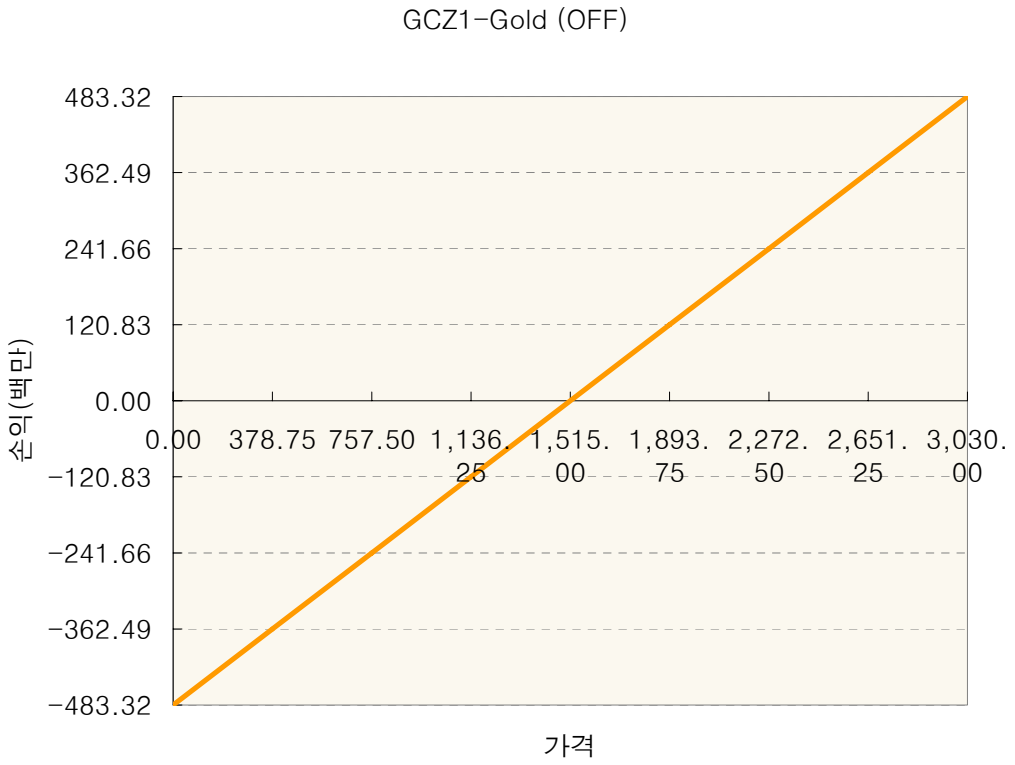
메탈인덱스플러스모(채권-파생형)

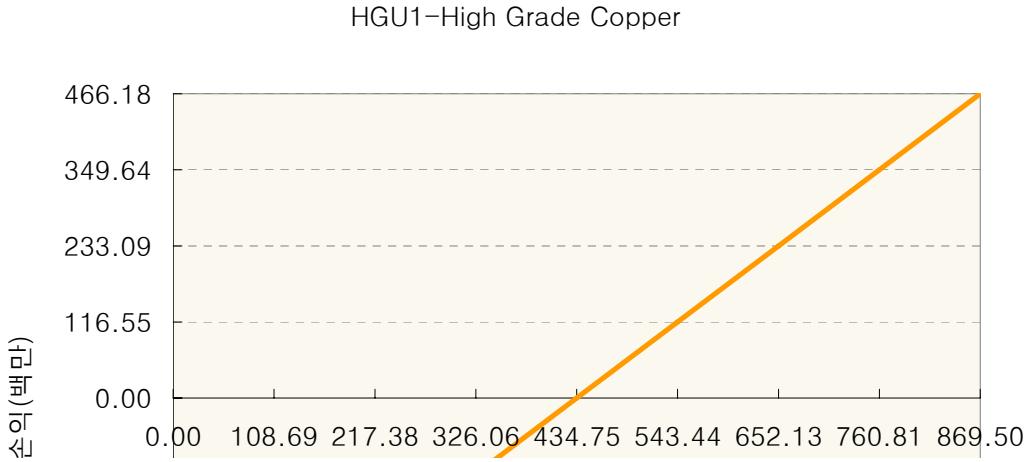
1. 계약금액

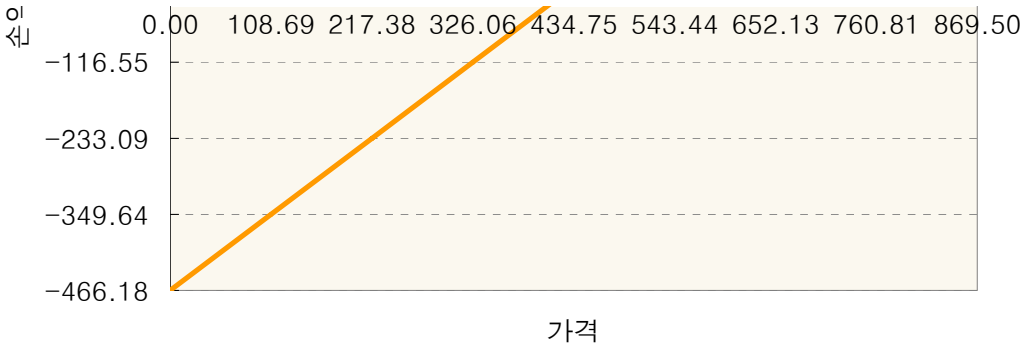
(단위:백만원)

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	38	0	38	
누계	유가증권	선물	2,346	472	1,875	

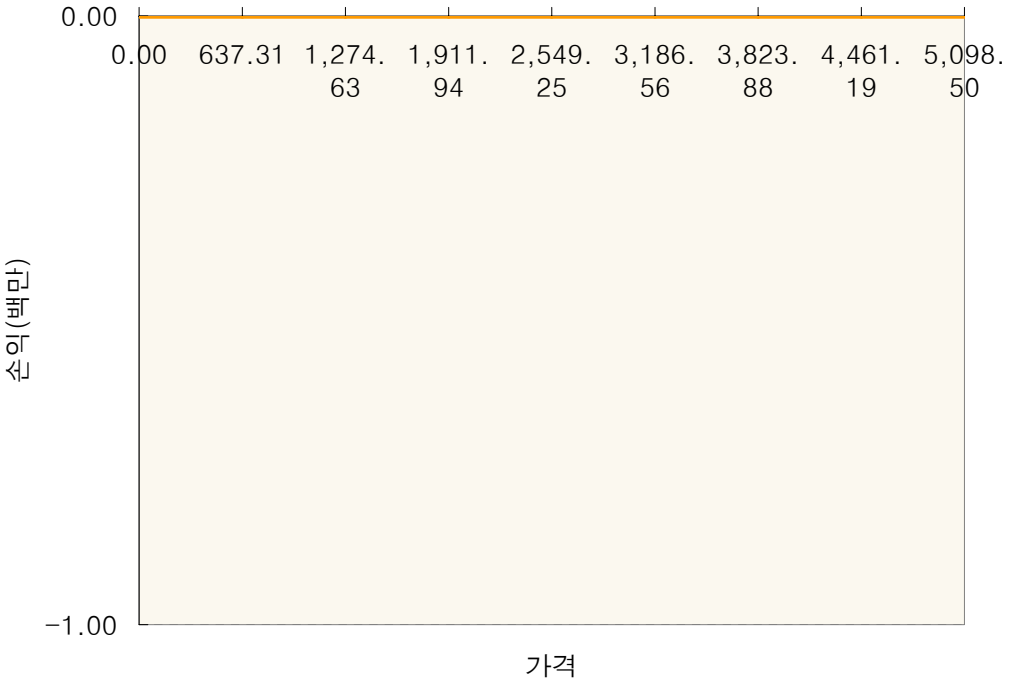
2. 만기시점의 손익구조



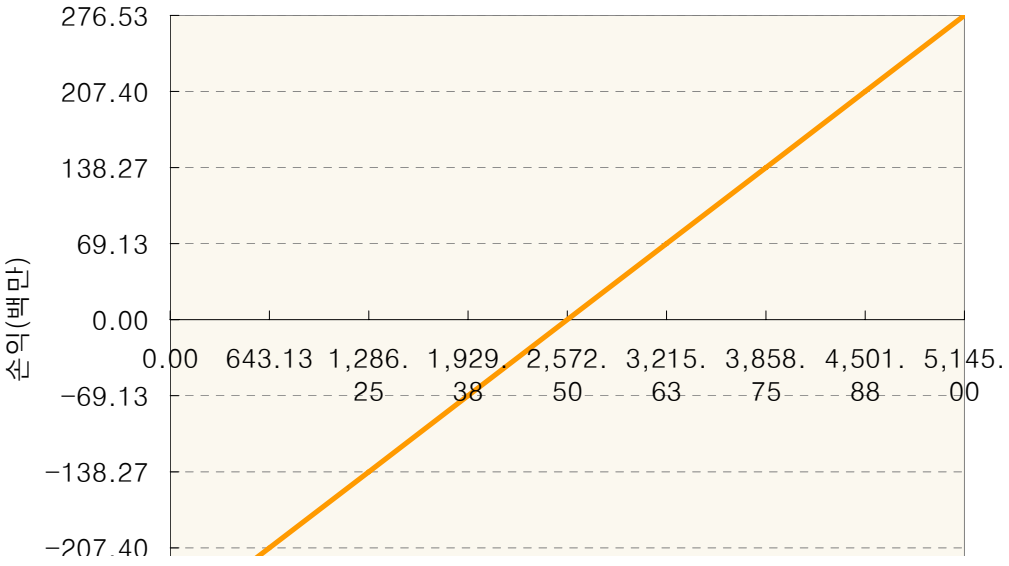


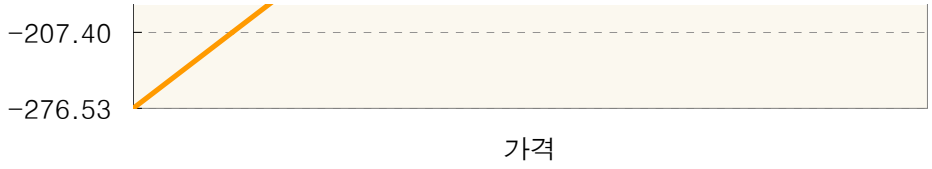


LAN1-LME Aluminum

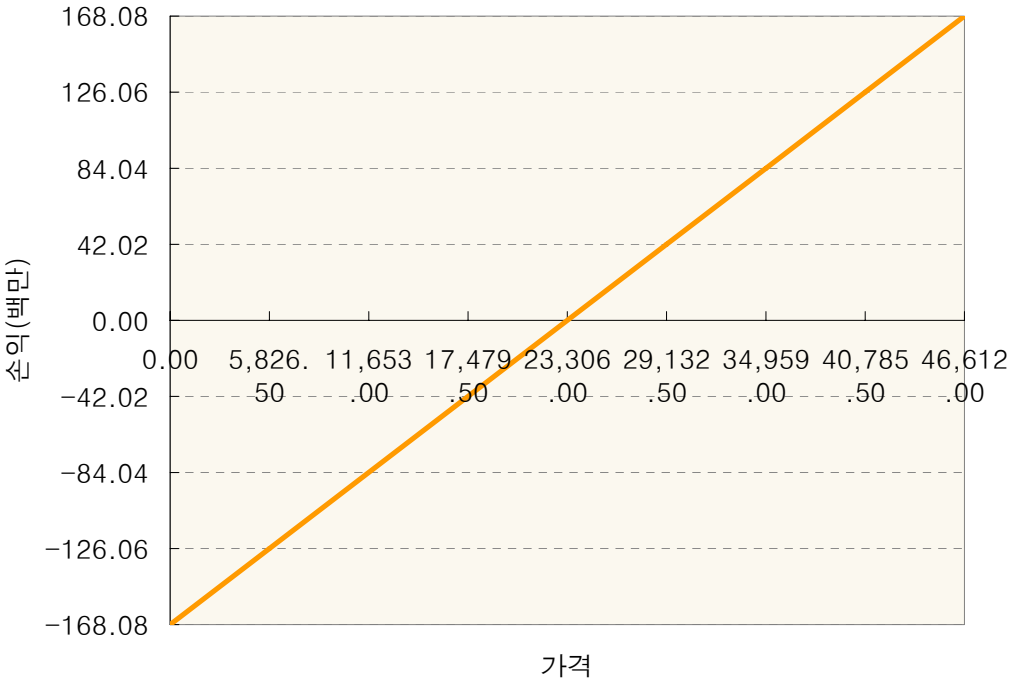


LAU1-LME Aluminum

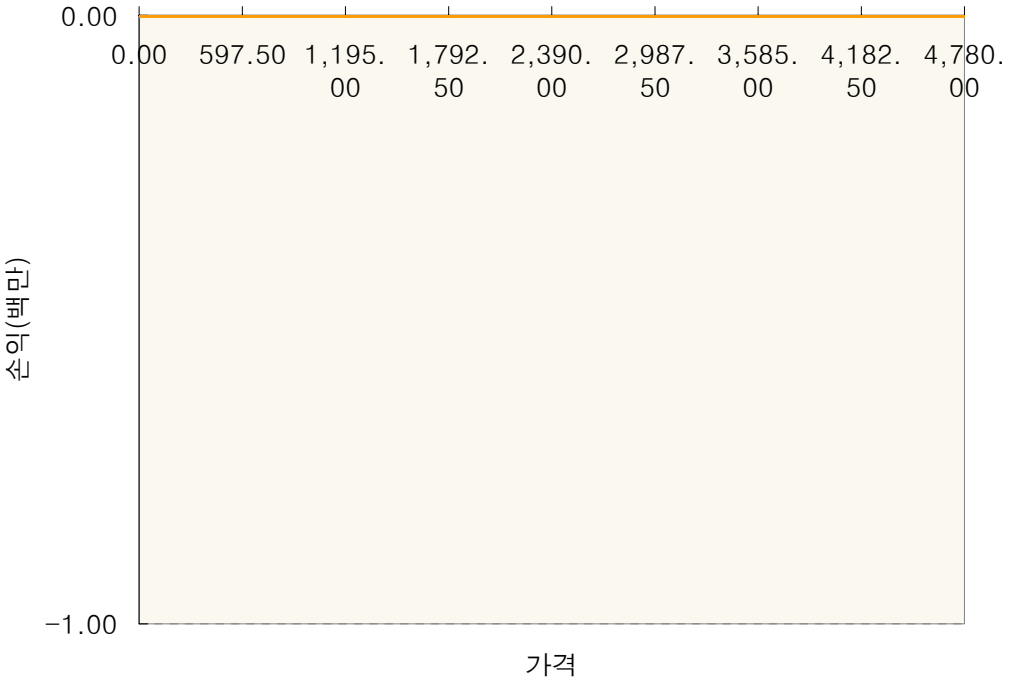




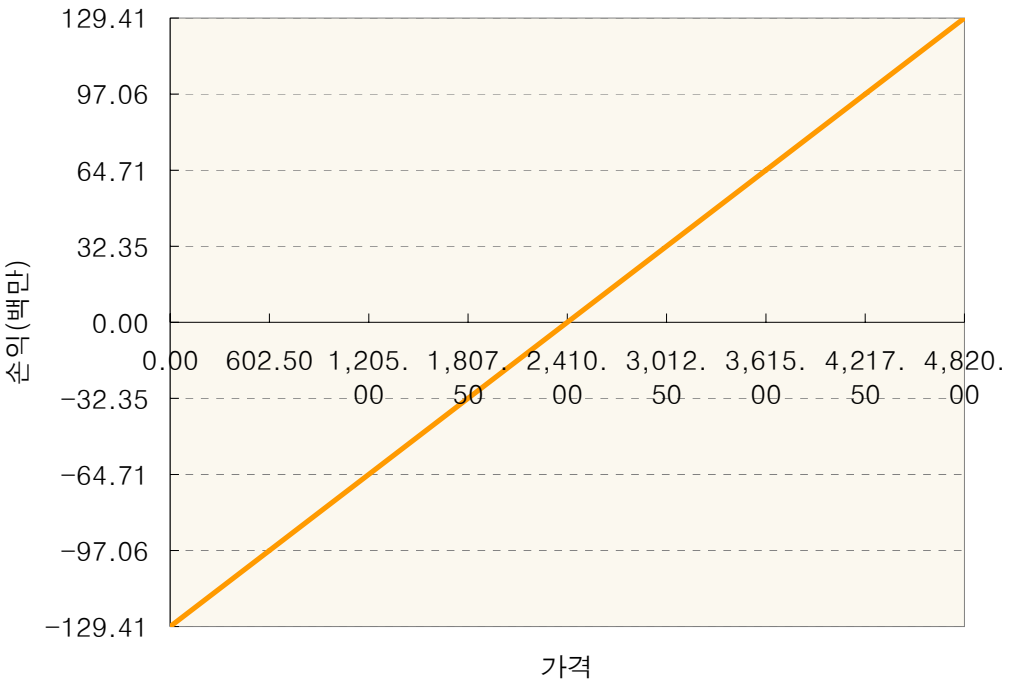
LNV1-LME Nickel



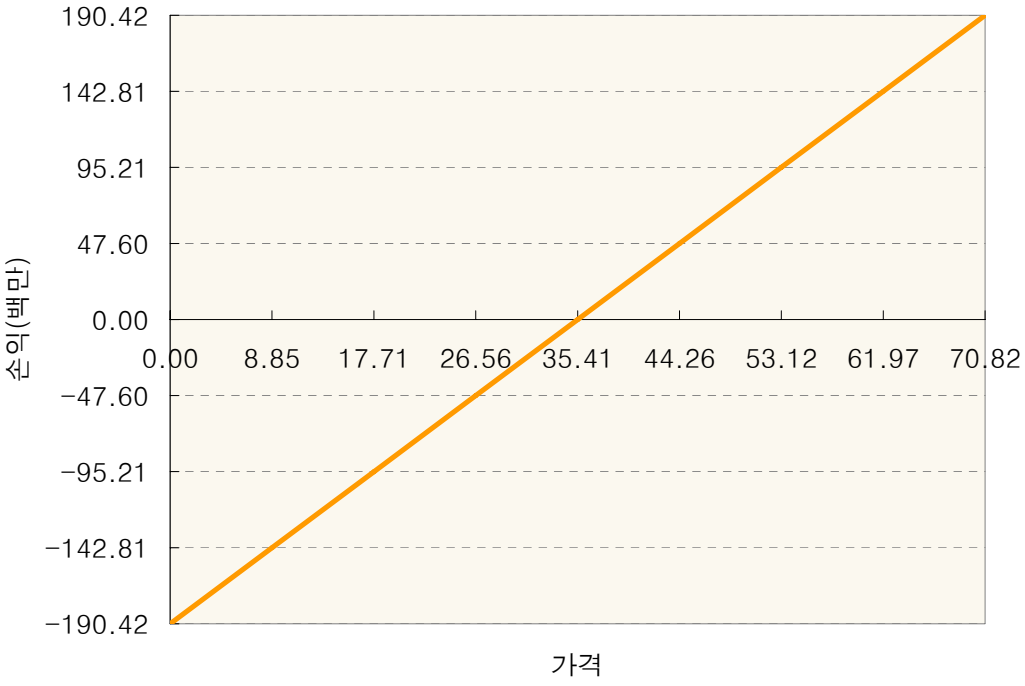
LXN1-LME Zinc



LXU1-LME Zinc

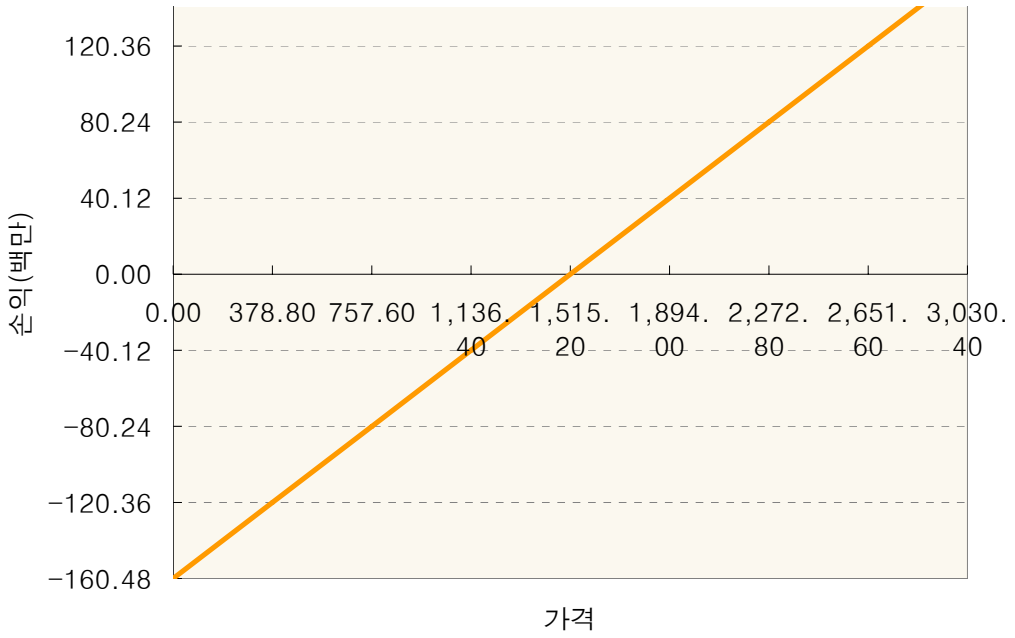


SIU1-Comex Silver

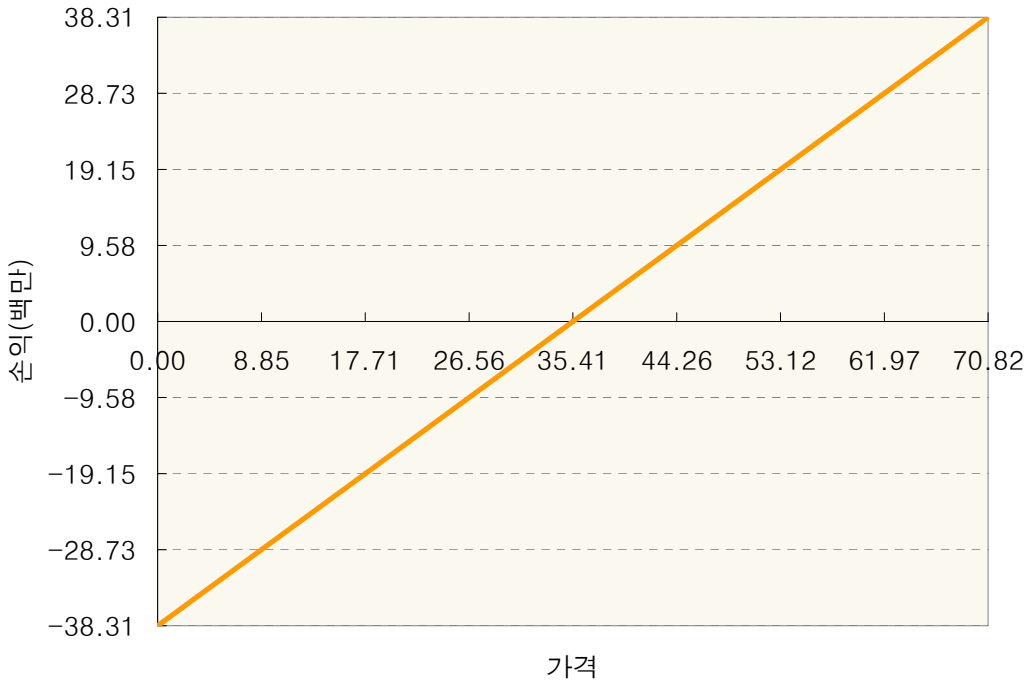


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCZ1	Gold (OFF)	39
HGU1	High Grade Copper	37
LAN1	LME Aluminum	1
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	15
XGZ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

186

공시일	2011-07-07
기준일	2011-07-06

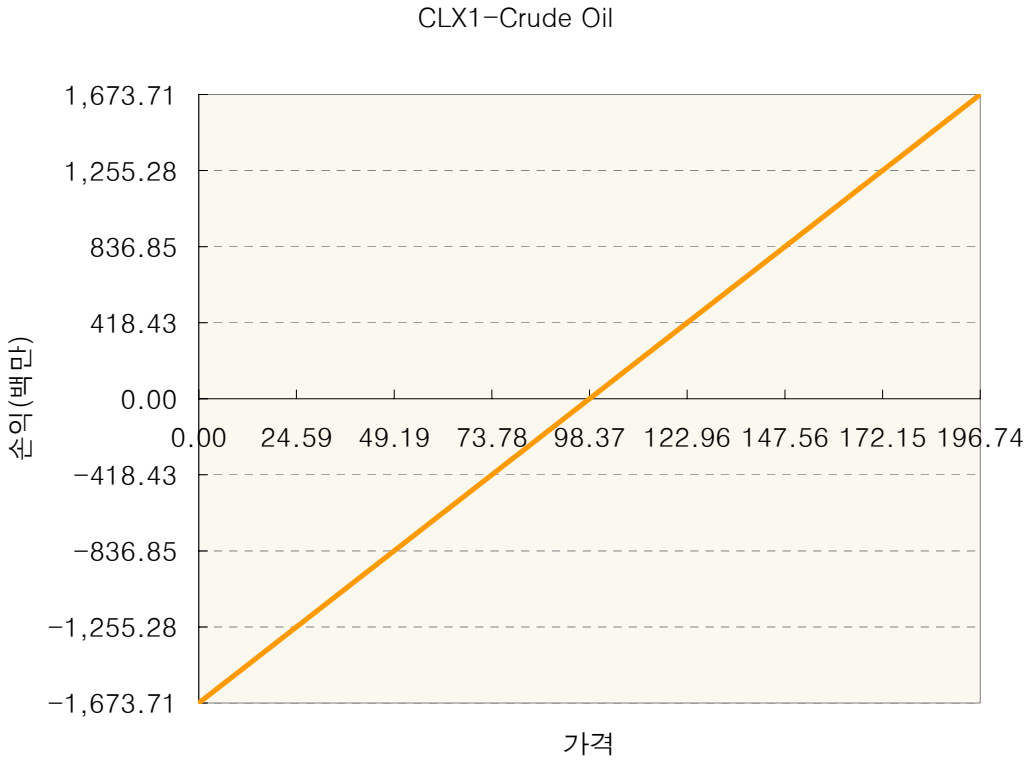
에너지인덱스플러스모(채권-파생형)

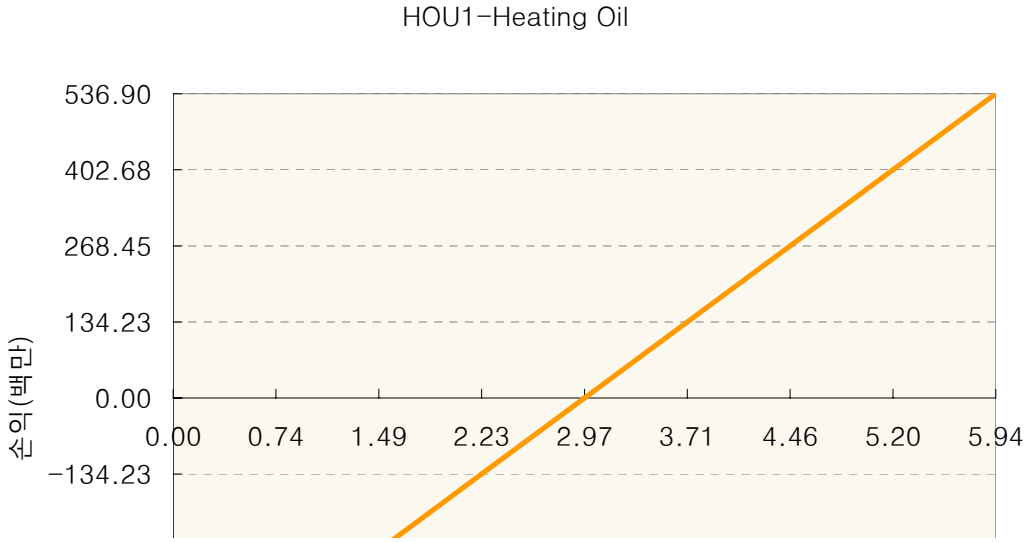
1. 계약금액

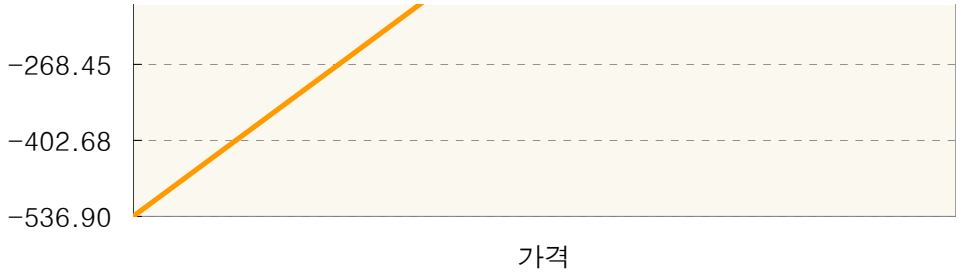
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,691	0	3,691	

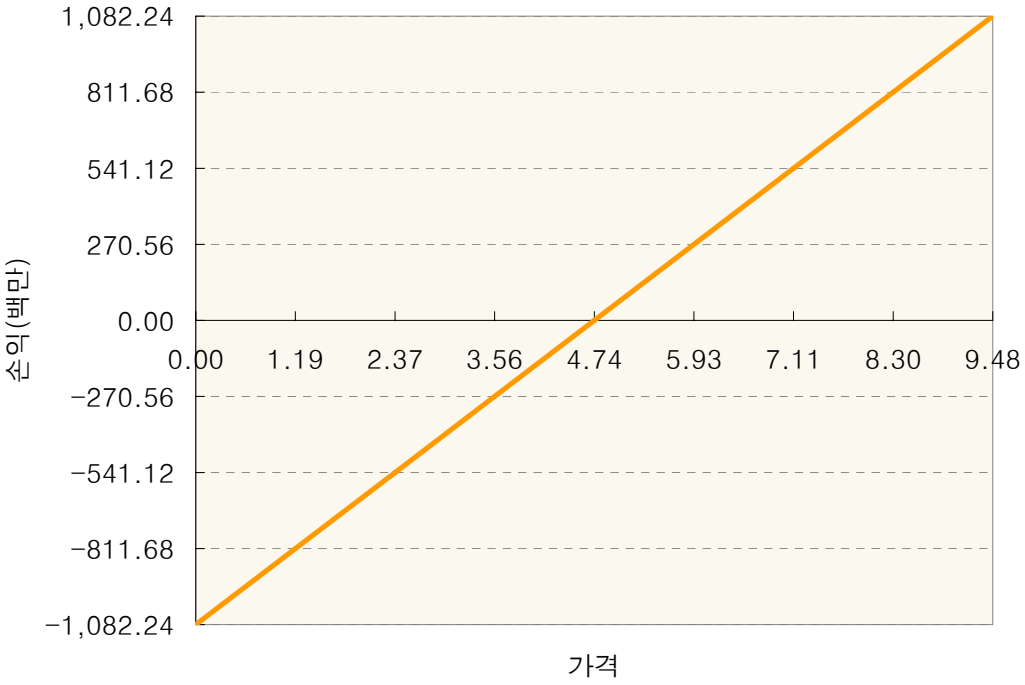
2. 만기시점의 손익구조



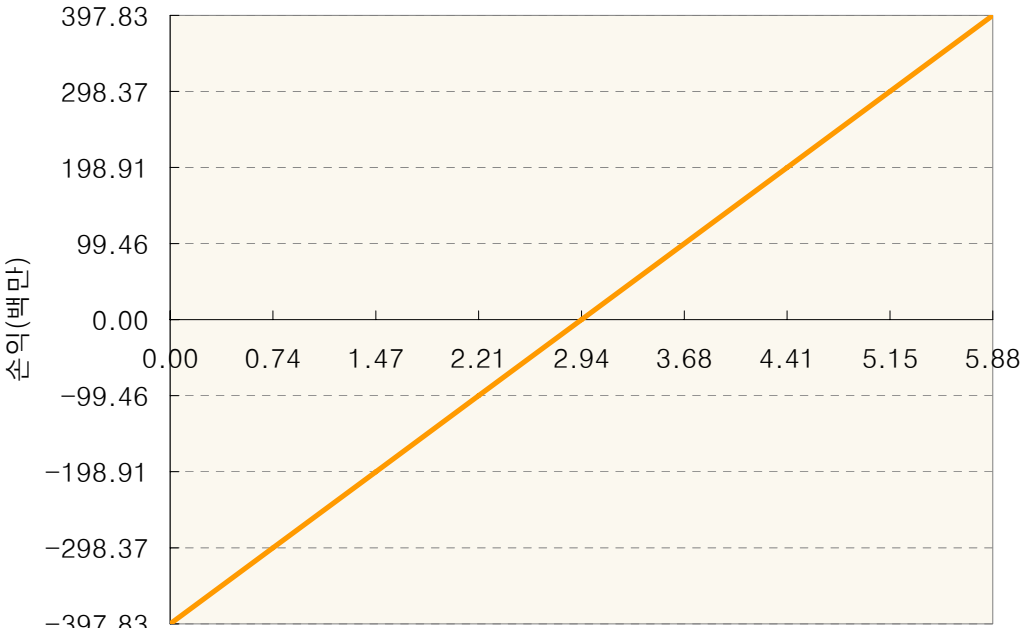


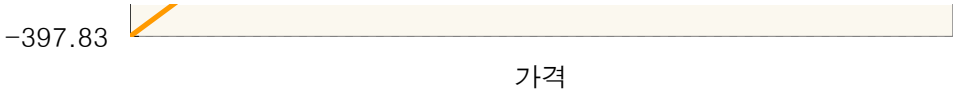


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	134
HOU1	Heating Oil	43
NGZ1	Natural Gas	87
XBU1	RBOB Gasoline	32

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	491

공시일	2011-07-07
기준일	2011-07-06

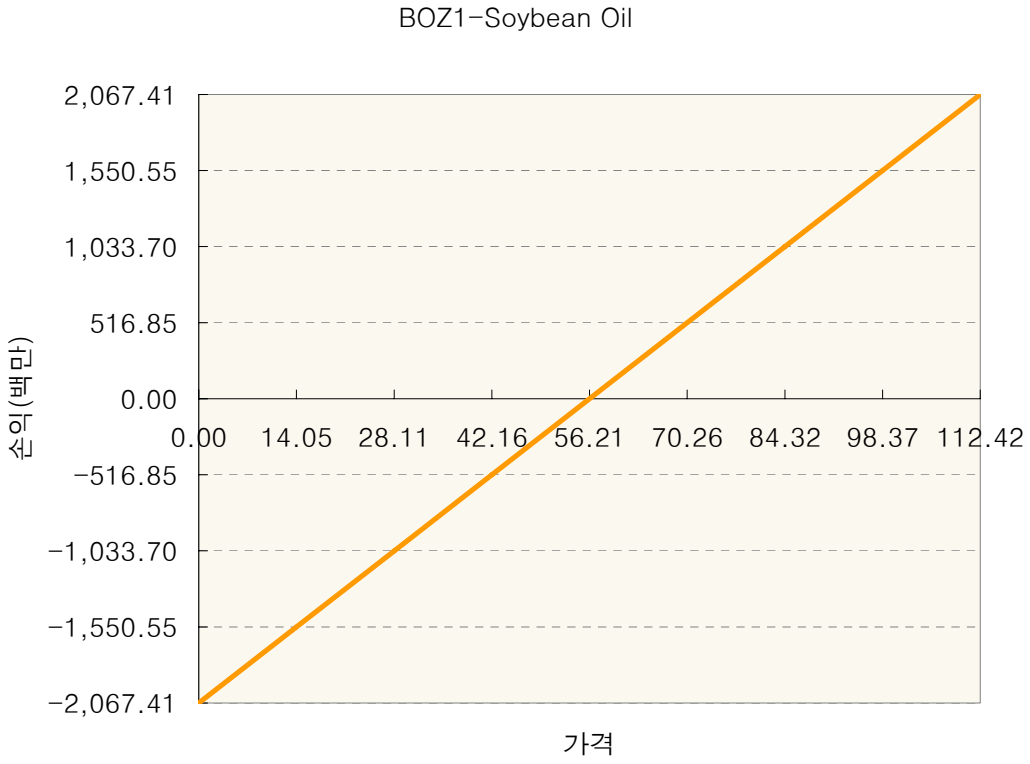
애그리컬쳐인덱스플러스모(채권-파생형)

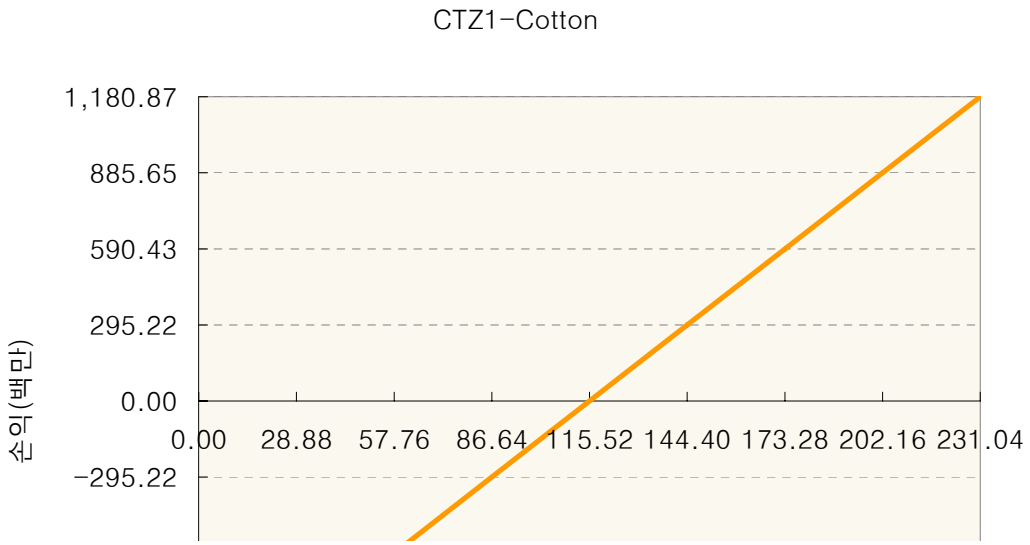
1. 계약금액

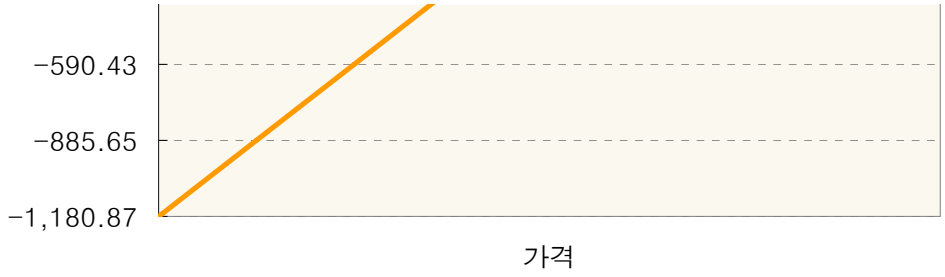
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,536	0	20,536	

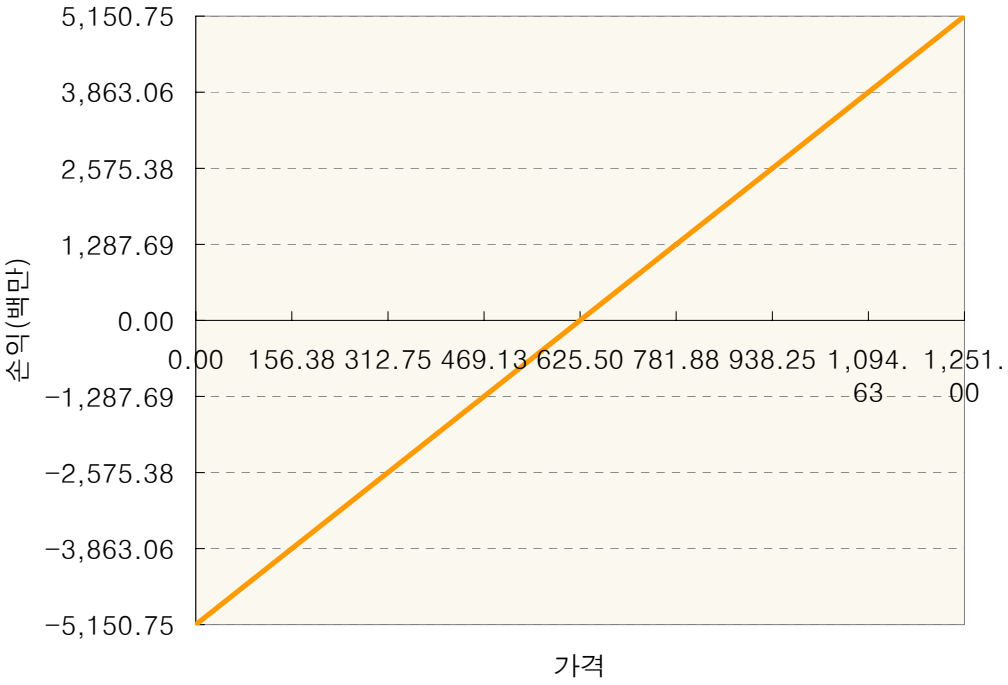
2. 만기시점의 손익구조



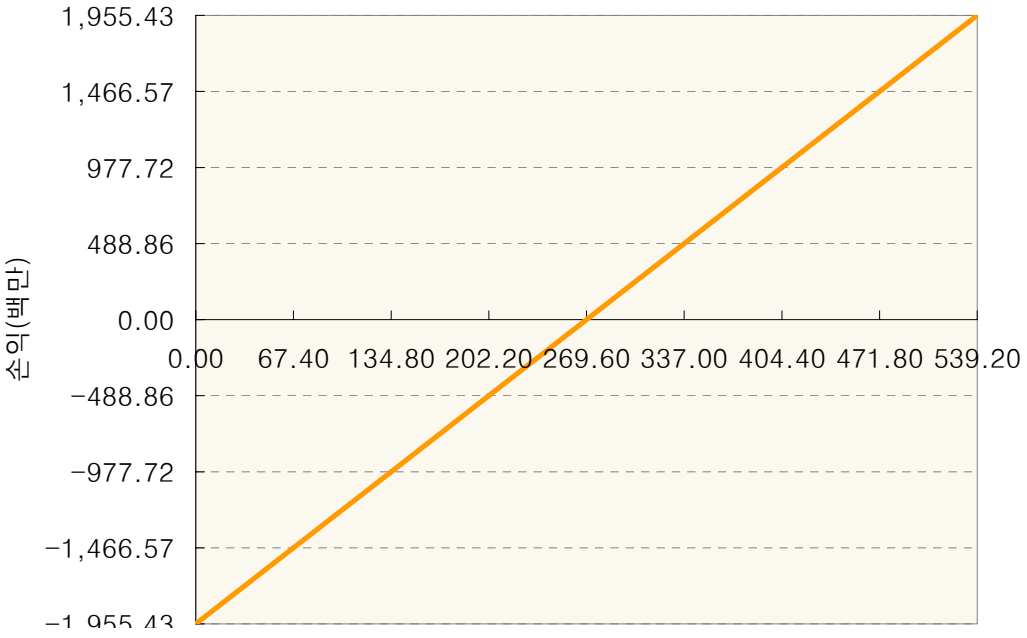


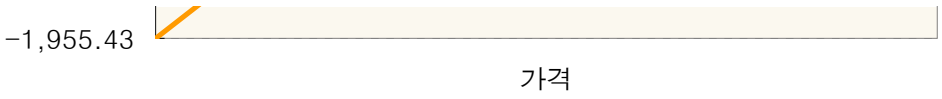


CU1-Corn

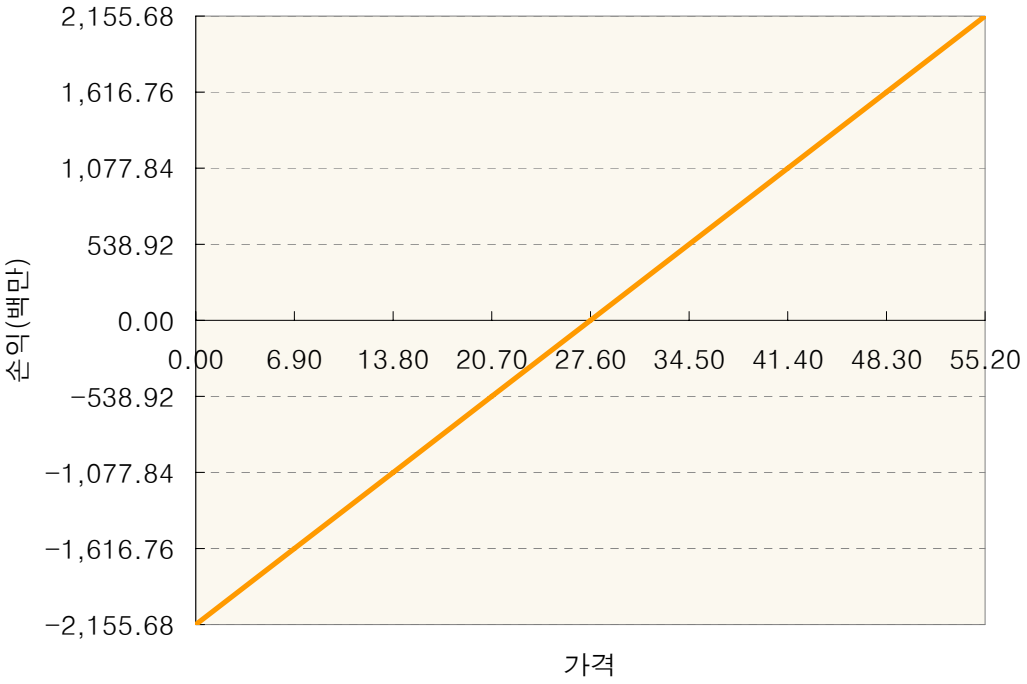


KCU1-COFFEE"C"ELEC

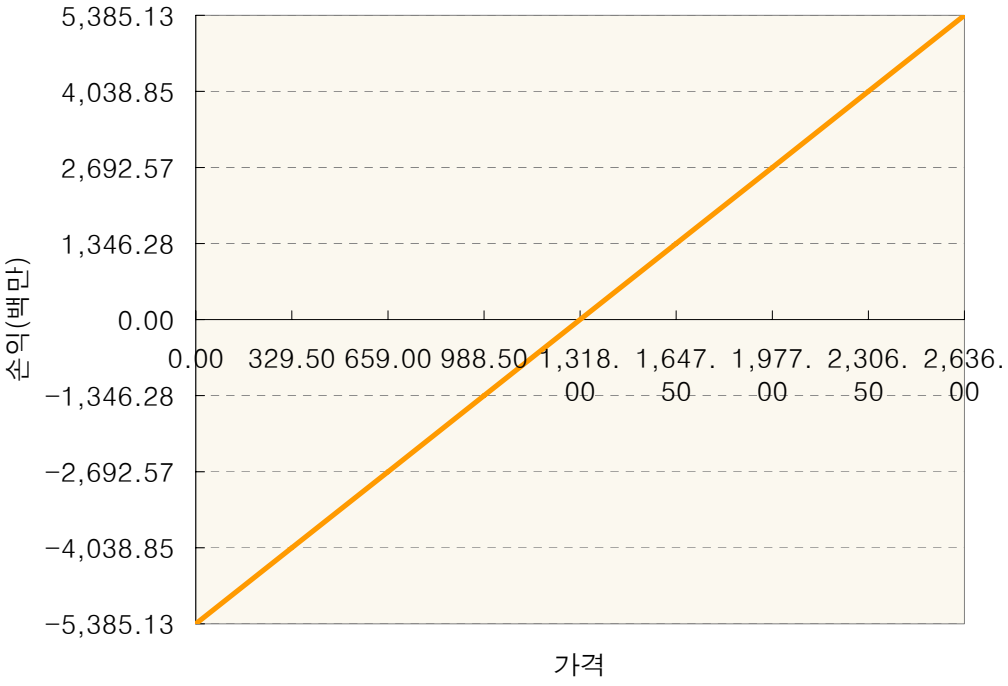




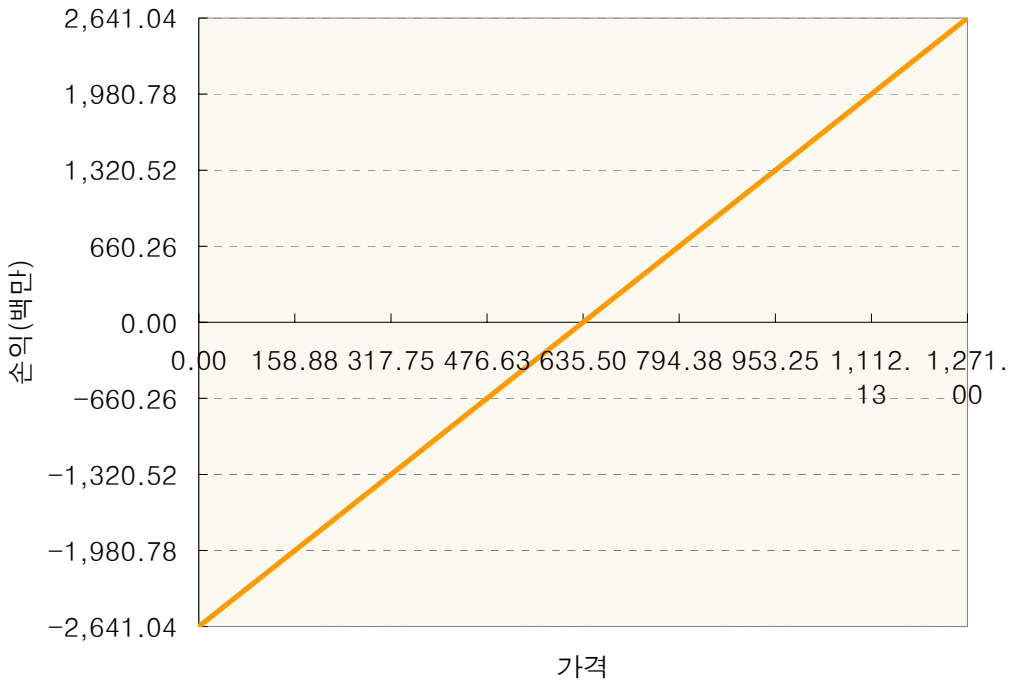
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	165
CTZ1	Cotton	94
CU1	Corn	412
KCU1	COFFEE"C"ELEC	156
SBV1	Sugar No11	172
SX1	Soybean	431
WU1	Wheat	211

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

(단위:백만원)

2,683