공시일	2011-07-08
기준일	2011-07-07

스마트코스피200인덱스1호(주식-파생형)(종)

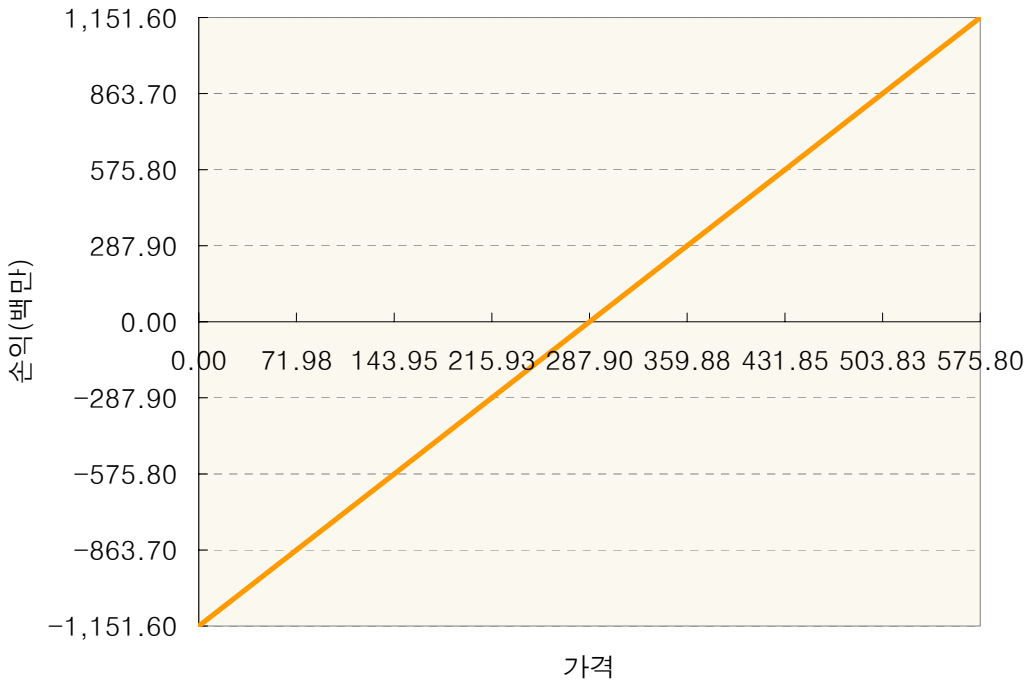
1. 계약금액

(단위:백만원)

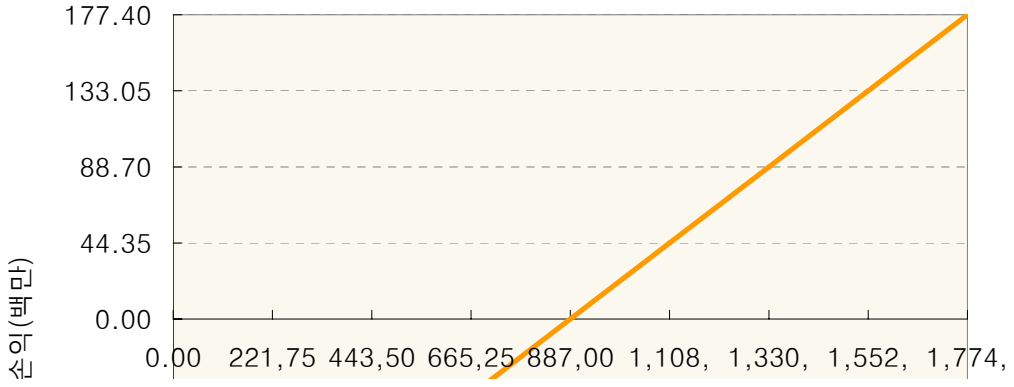
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,329	0	1,329	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

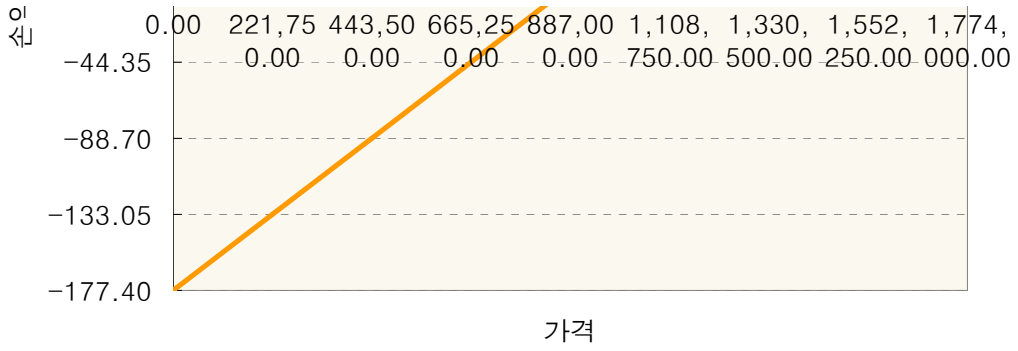
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

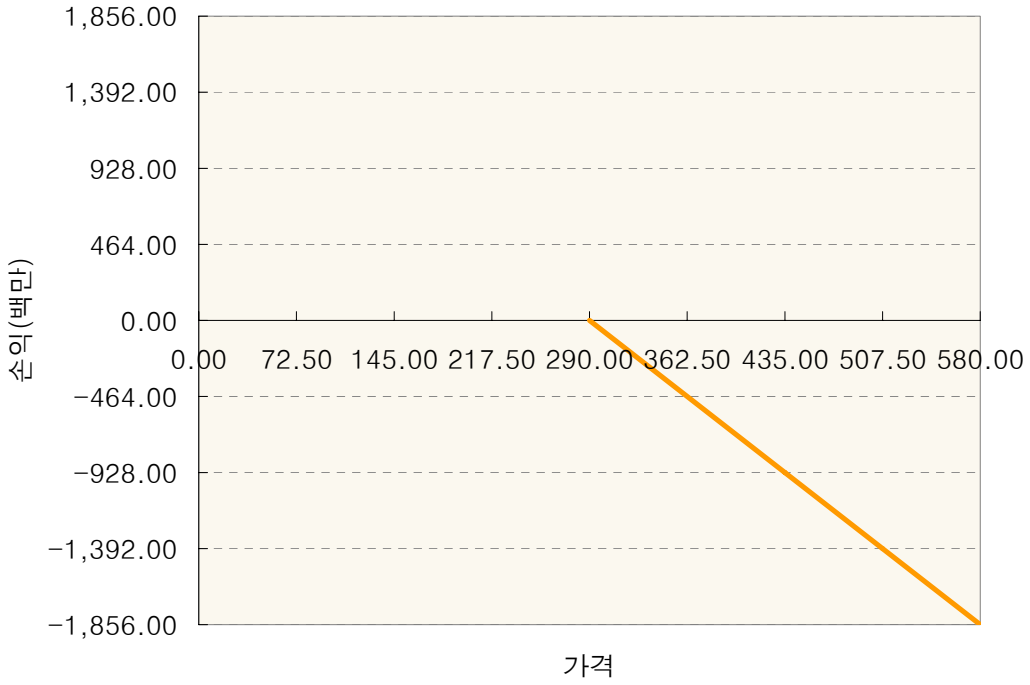


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 92

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-91.5	-91.5	-91.5	-91.5	-91.5	-91.5	-91.5
-5.33%	-61	-61	-61	-61	-61	-61	-61
-2.67%	-30.5	-30.5	-30.5	-30.5	-30.5	-30.5	-30.5
0%	0	0	0	0	0	0	0
2.67%	30.5	30.5	30.5	30.5	30.5	30.5	30.5
5.33%	61	61	61	61	61	61	61
8.00%	91.5	91.5	91.5	91.5	91.5	91.5	91.5

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-14.1	-14.1	-14.1	-14.1	-14.1	-14.1	-14.1
-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%	14.1	14.1	14.1	14.1	14.1	14.1	14.1
	KR4201F729 2011-07 콜290						115
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	7.7	7.7	7.7	7.7	7.7	7.7	7.7
-5.33%	7.7	7.7	7.7	7.7	7.7	7.6	7.5
-2.67%	7.6	7.5	7.2	7	6.6	6.2	5.7
0%	3.5	2.4	1.2	0	-1.2	-2.5	-3.8
2.67%	-21.1	-22.2	-23.4	-24.6	-25.9	-27.2	-28.5
5.33%	-65.8	-65.9	-66.2	-66.5	-66.9	-67.4	-68
8.00%	-114.4	-114.4	-114.4	-114.5	-114.5	-114.6	-114.7

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

224

공시일	2011-07-08
기준일	2011-07-07

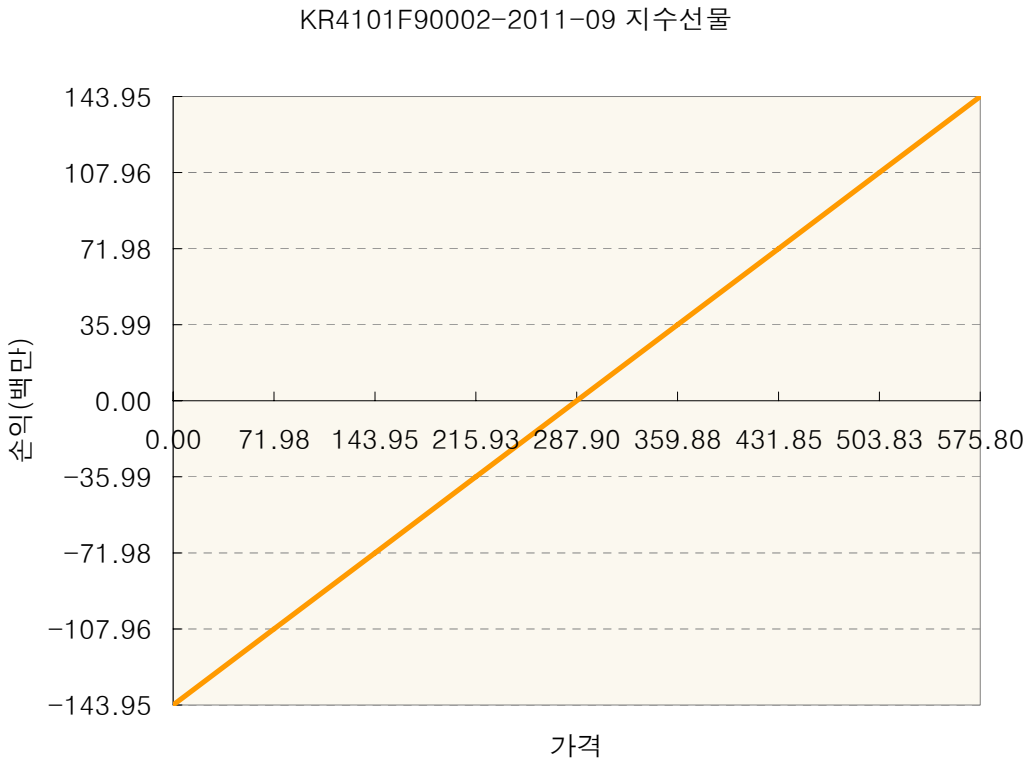
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	144	0	144	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	2011-07-08
기준일	2011-07-07

달마다행복모(주식혼합-파생형)

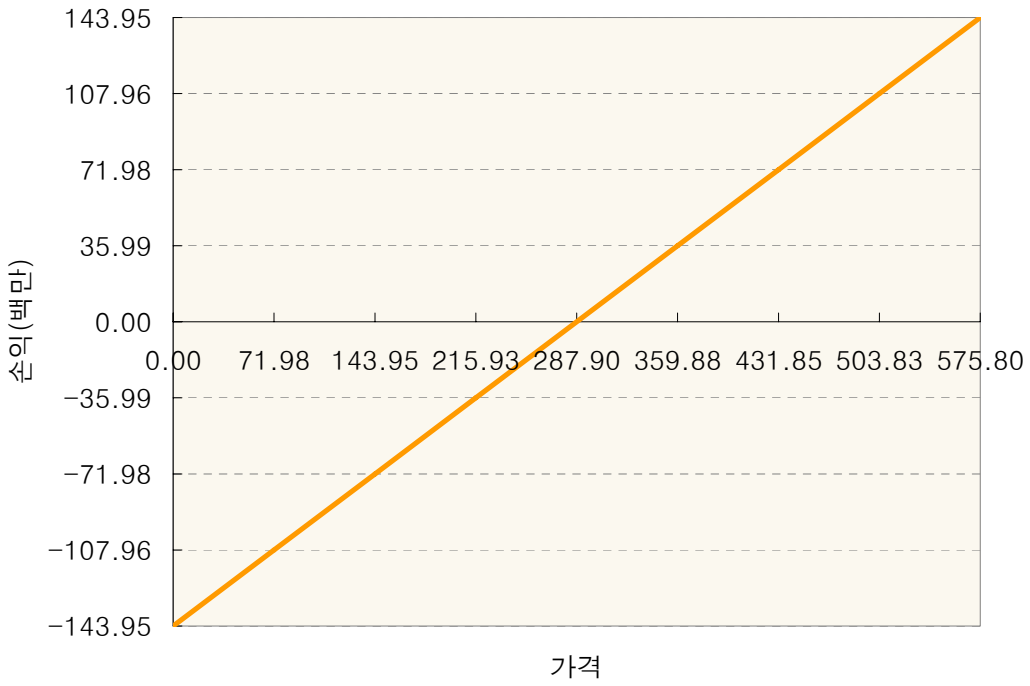
1. 계약금액

(단위:백만원)

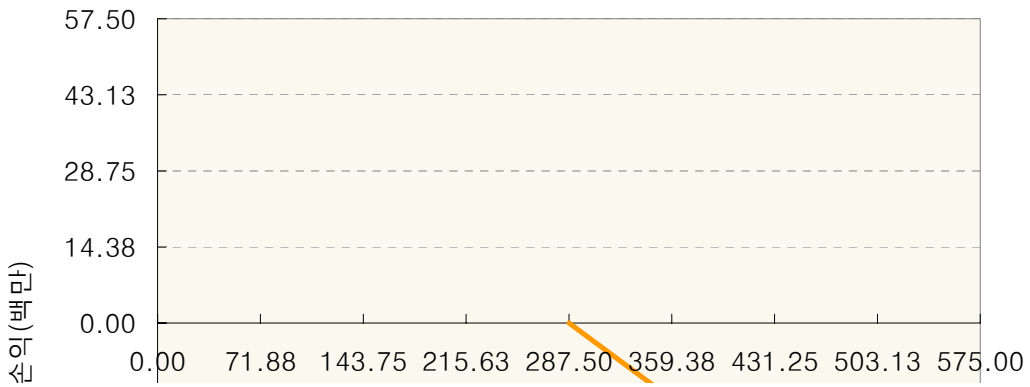
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	144	0	144	장내
누계	유가증권	옵션	0	58	-58	장내

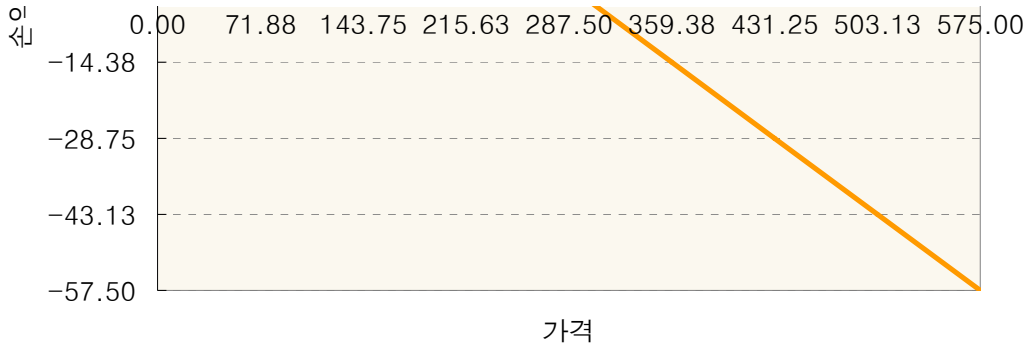
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F72875-2011-07 콜287.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	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	0.4	0.4	0.4
-2.67%	0.4	0.4	0.4	0.4	0.3	0.3	0.3
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.9	-0.9	-1	-1	-1	-1	-1.1
5.33%	-2.4	-2.4	-2.4	-2.4	-2.4	-2.4	-2.4
8.00%	-3.9	-3.9	-3.9	-3.9	-3.9	-3.9	-3.9

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

(단위:백만원)

15

공시일	2011-07-08
기준일	2011-07-07

BEST인덱스플러스알파1호(주식-파생형)(종)

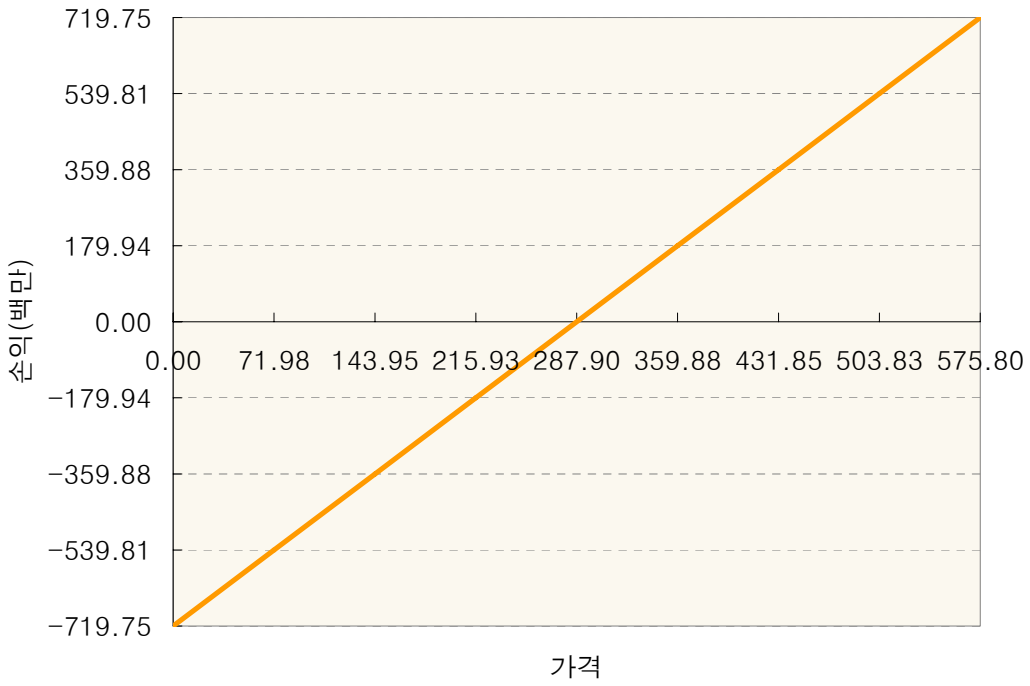
1. 계약금액

(단위:백만원)

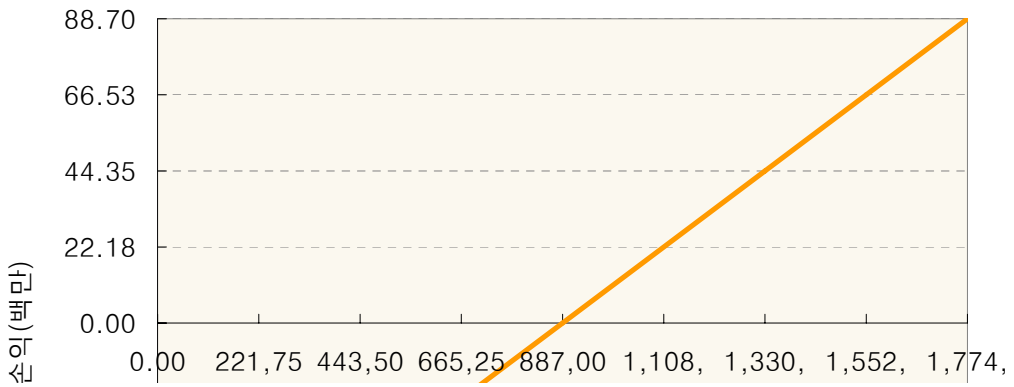
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	808	0	808	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

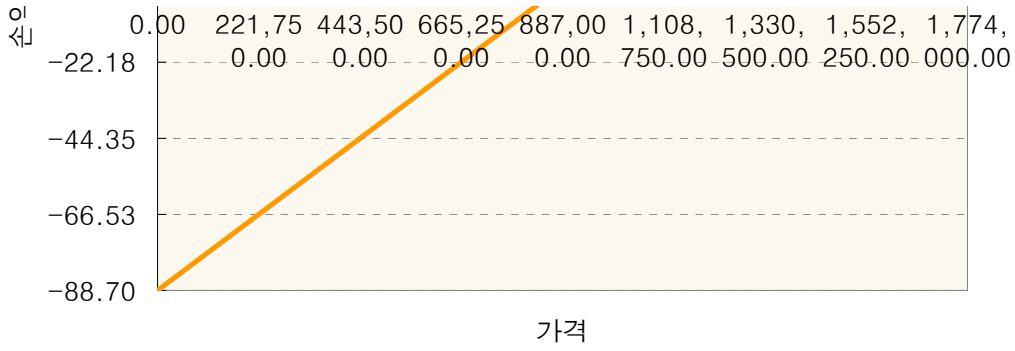
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

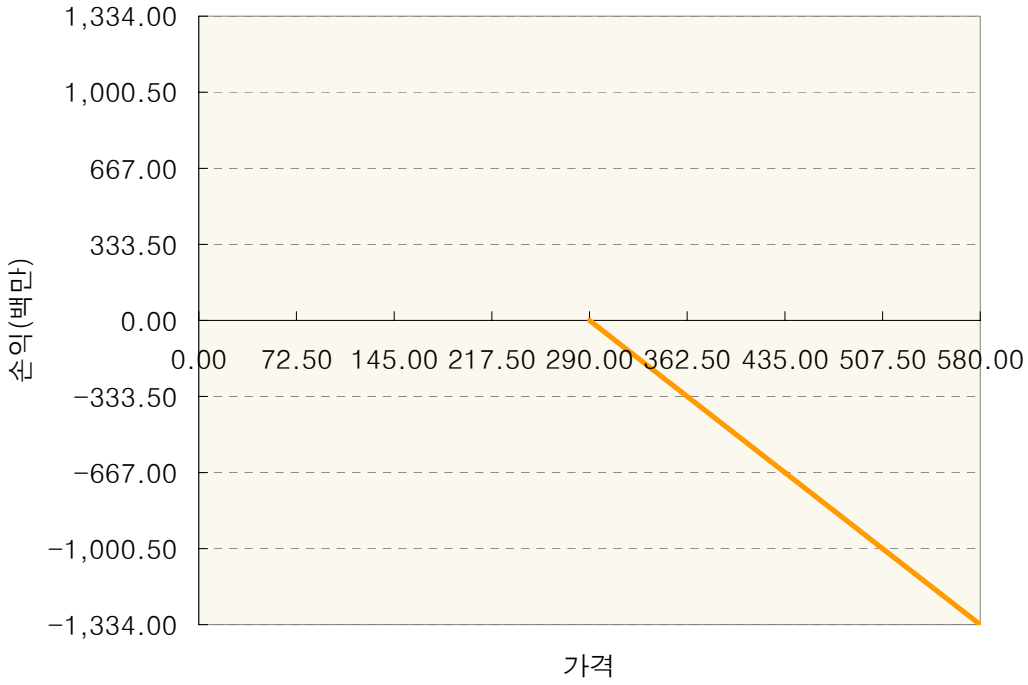


KR4111F90001-2011-09 삼성전자개별선물





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%	-57.2	-57.2	-57.2	-57.2	-57.2	-57.2	-57.2
-5.33%	-38.1	-38.1	-38.1	-38.1	-38.1	-38.1	-38.1
-2.67%	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1	-19.1
0%	0	0	0	0	0	0	0
2.67%	19.1	19.1	19.1	19.1	19.1	19.1	19.1
5.33%	38.1	38.1	38.1	38.1	38.1	38.1	38.1
8.00%	57.2	57.2	57.2	57.2	57.2	57.2	57.2
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						82
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	5.5	5.5	5.5	5.5	5.5	5.5	5.5
-5.33%	5.5	5.5	5.5	5.5	5.5	5.5	5.4
-2.67%	5.5	5.4	5.2	5	4.7	4.4	4.1
0%	2.5	1.7	0.9	0	-0.9	-1.8	-2.7
2.67%	-15.2	-16	-16.8	-17.7	-18.6	-19.5	-20.5
5.33%	-47.3	-47.4	-47.6	-47.8	-48.1	-48.5	-48.9
8.00%	-82.2	-82.2	-82.3	-82.3	-82.3	-82.4	-82.5

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

150

공시일	2011-07-08
기준일	2011-07-07

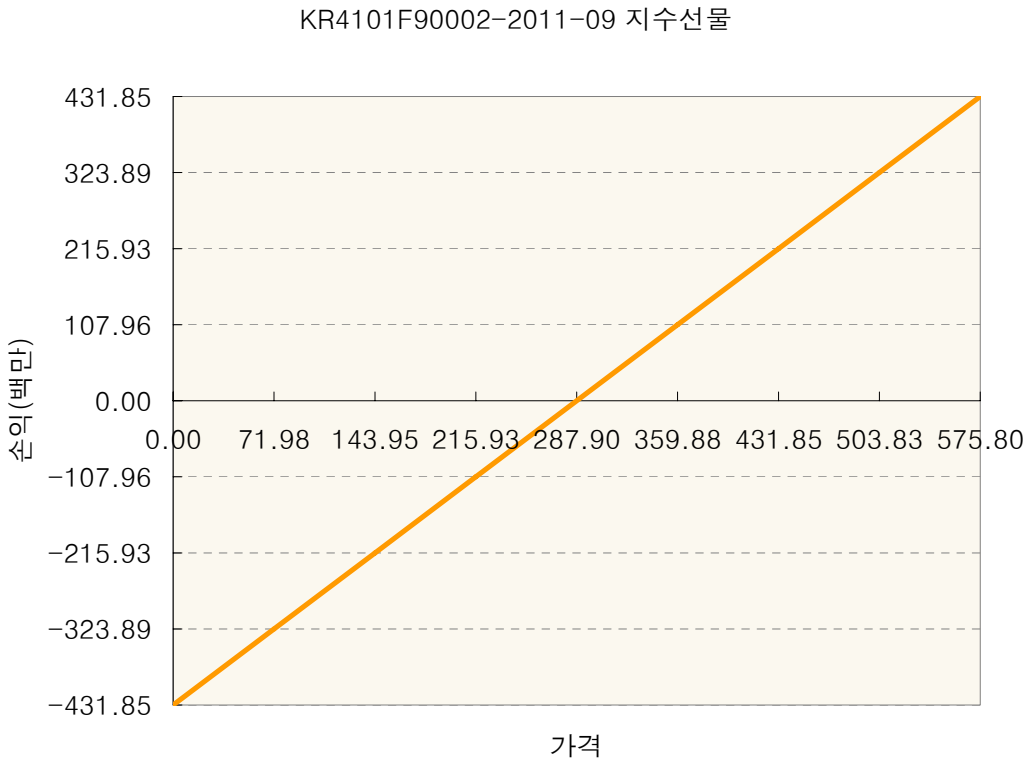
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	432	0	432	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%	-34.3	-34.3	-34.3	-34.3	-34.3	-34.3	-34.3
-5.33%	-22.9	-22.9	-22.9	-22.9	-22.9	-22.9	-22.9
-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%	22.9	22.9	22.9	22.9	22.9	22.9	22.9
8.00%	34.3	34.3	34.3	34.3	34.3	34.3	34.3

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

(단위:백만원)

31

공시일	2011-07-08
기준일	2011-07-07

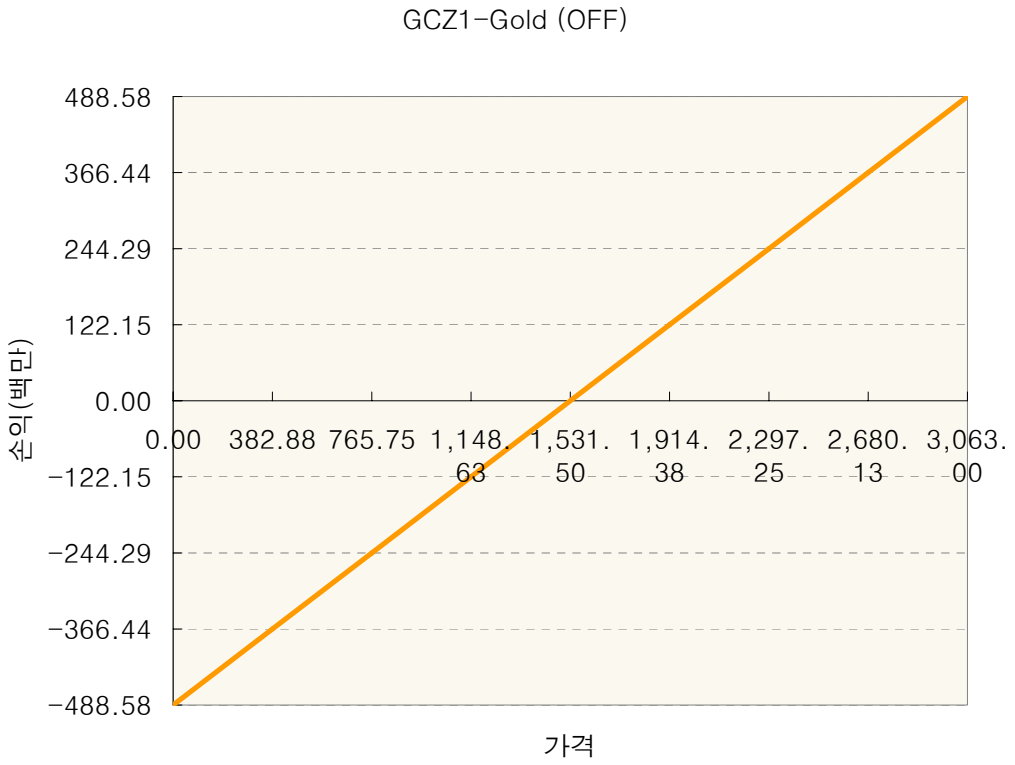
메탈인덱스플러스모(채권-파생형)

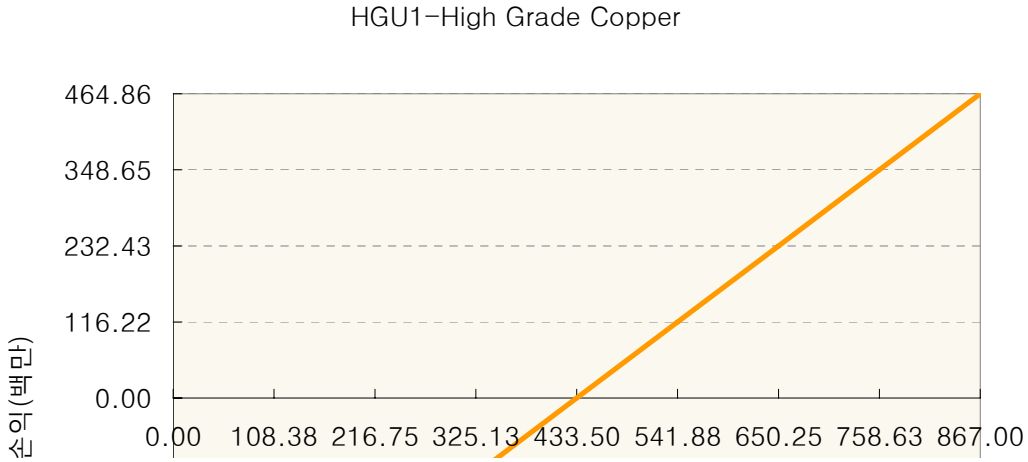
1. 계약금액

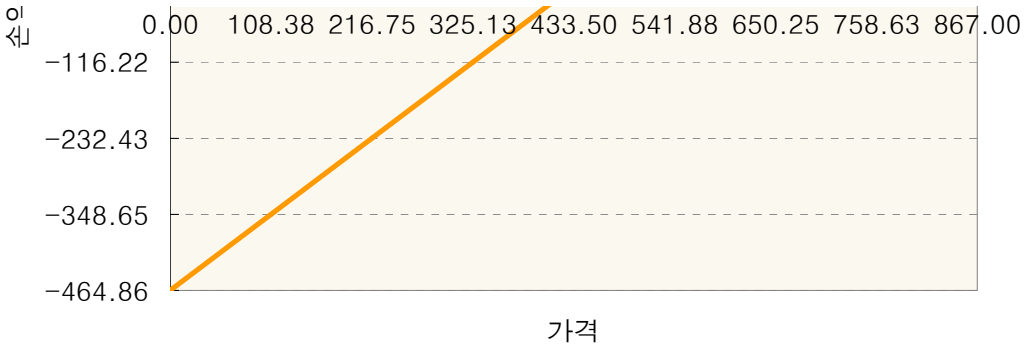
(단위:백만원)

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	39	0	39	
누계	유가증권	선물	2,347	476	1,871	

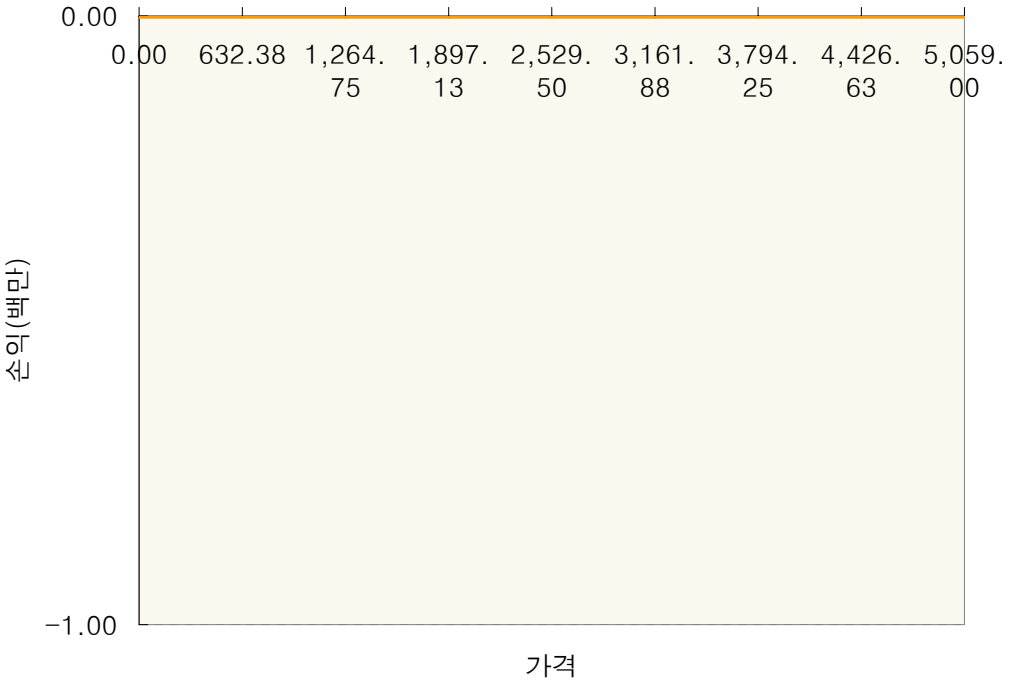
2. 만기시점의 손익구조



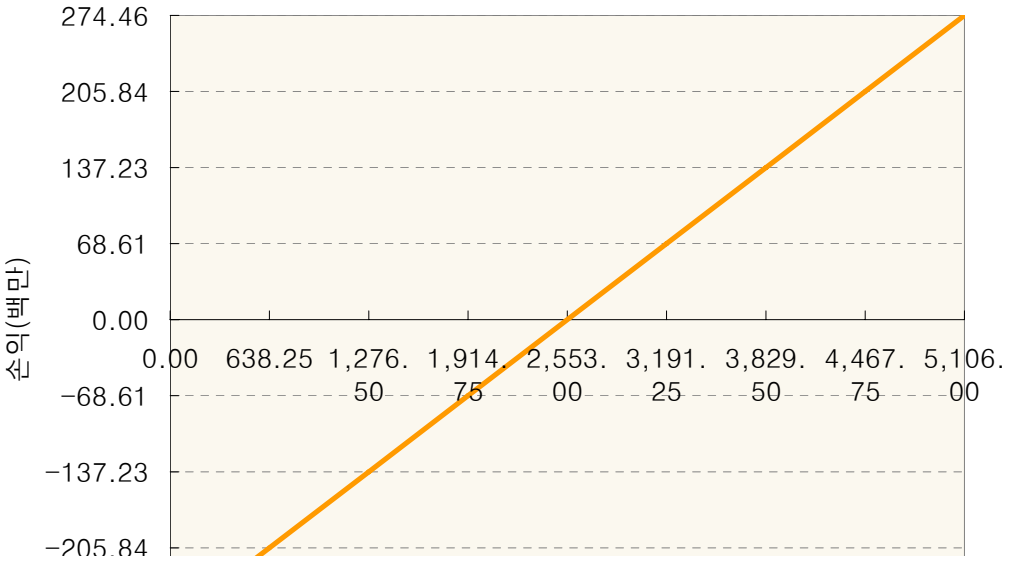


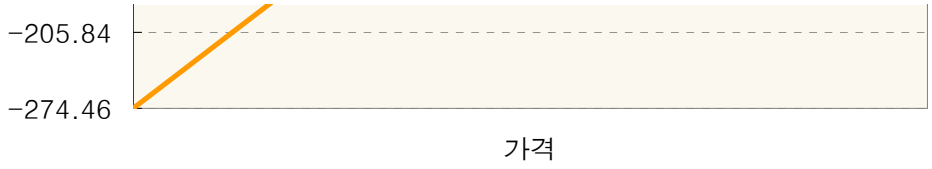


LAN1-LME Aluminum

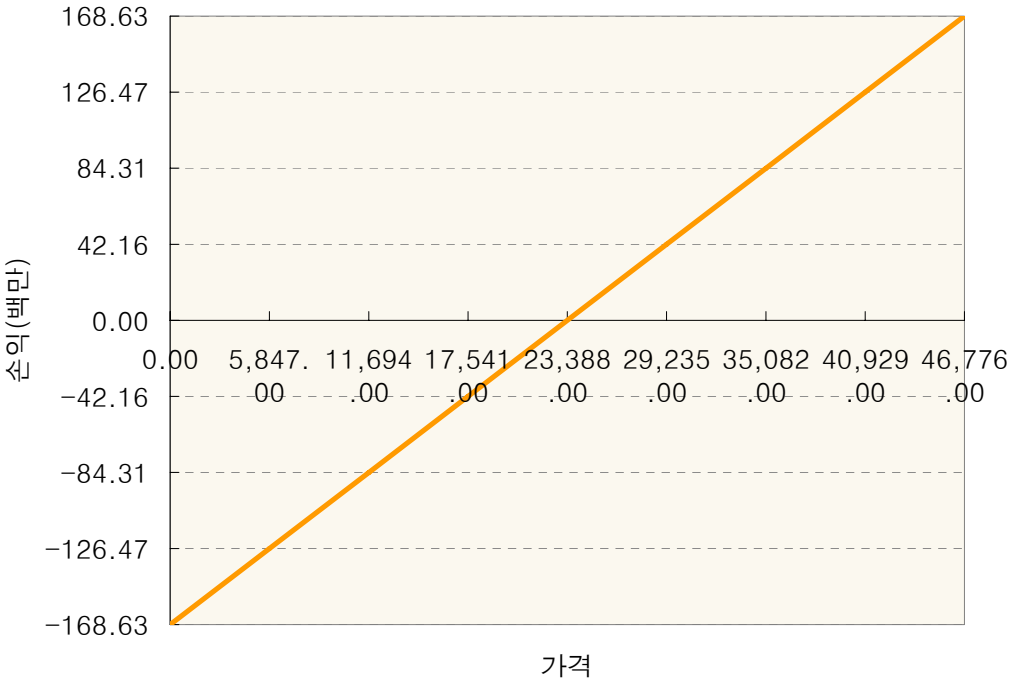


LAU1-LME Aluminum

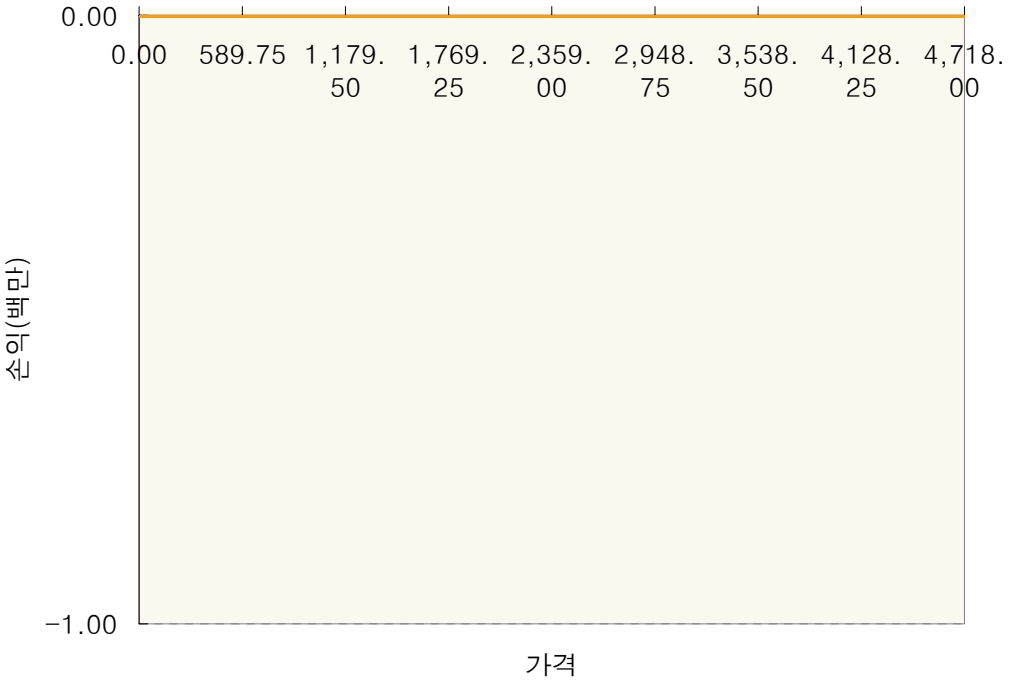




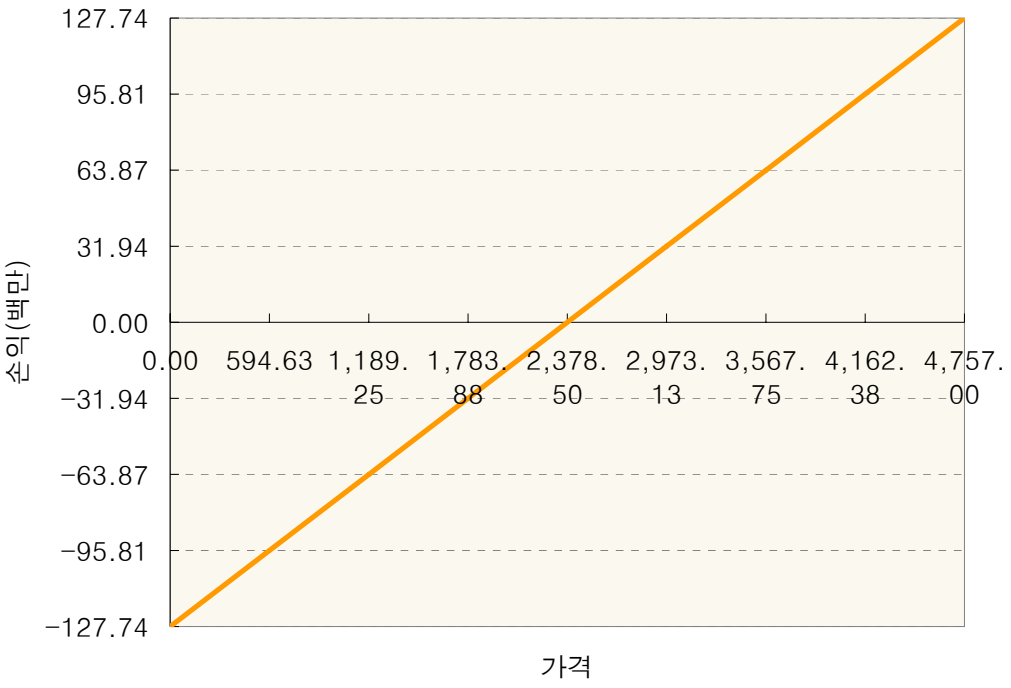
LNV1-LME Nickel



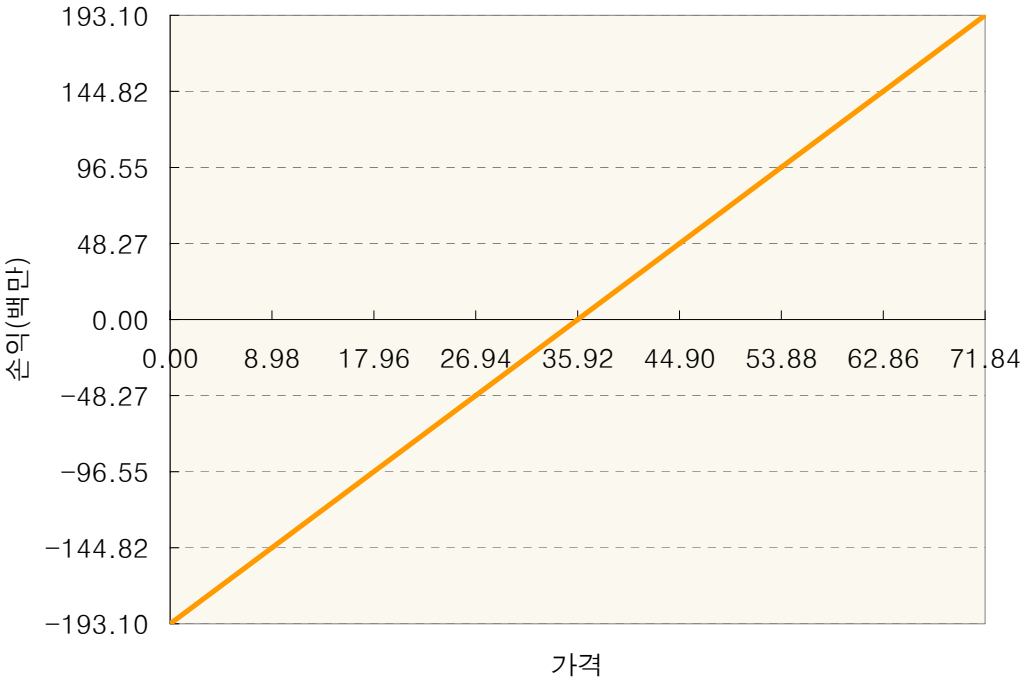
LXN1-LME Zinc



LXU1-LME Zinc

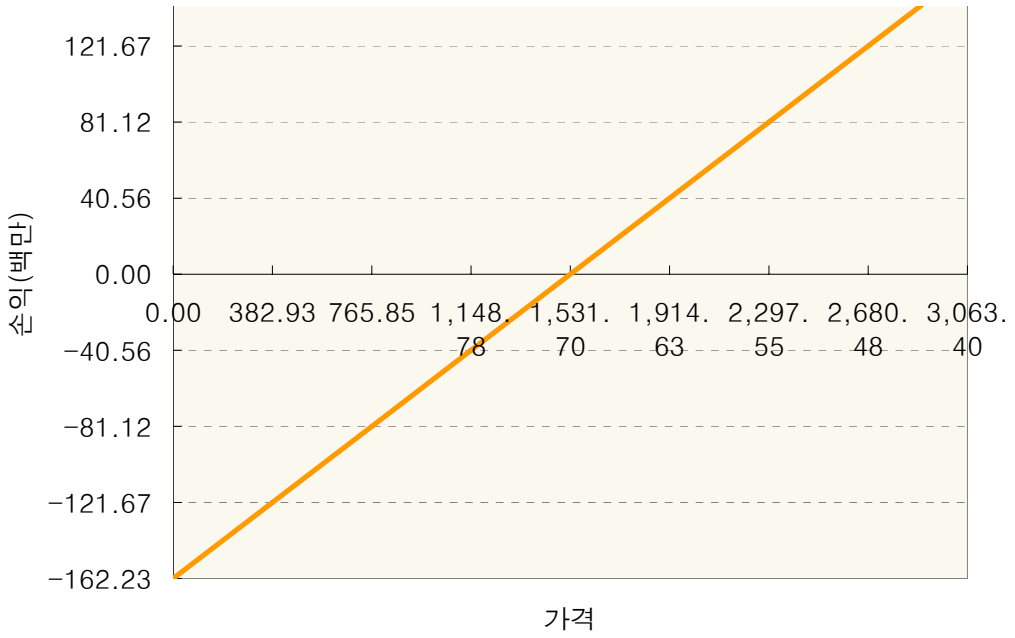


SIU1-Comex Silver

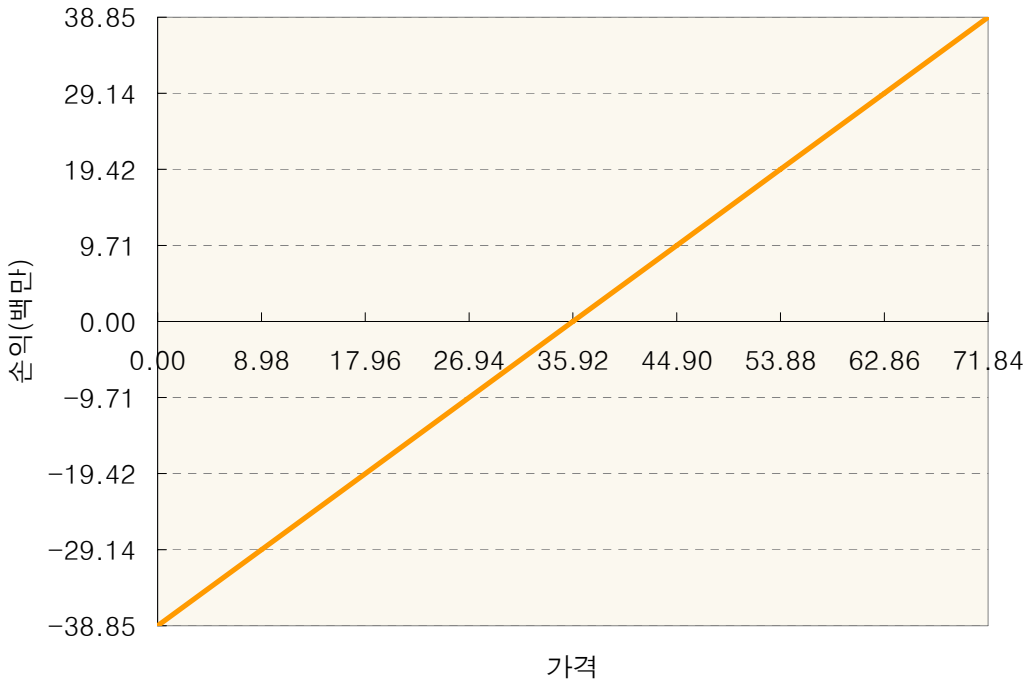


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	39
HGU1	High Grade Copper	37
LAN1	LME Aluminum	2
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	2011-07-08
기준일	2011-07-07

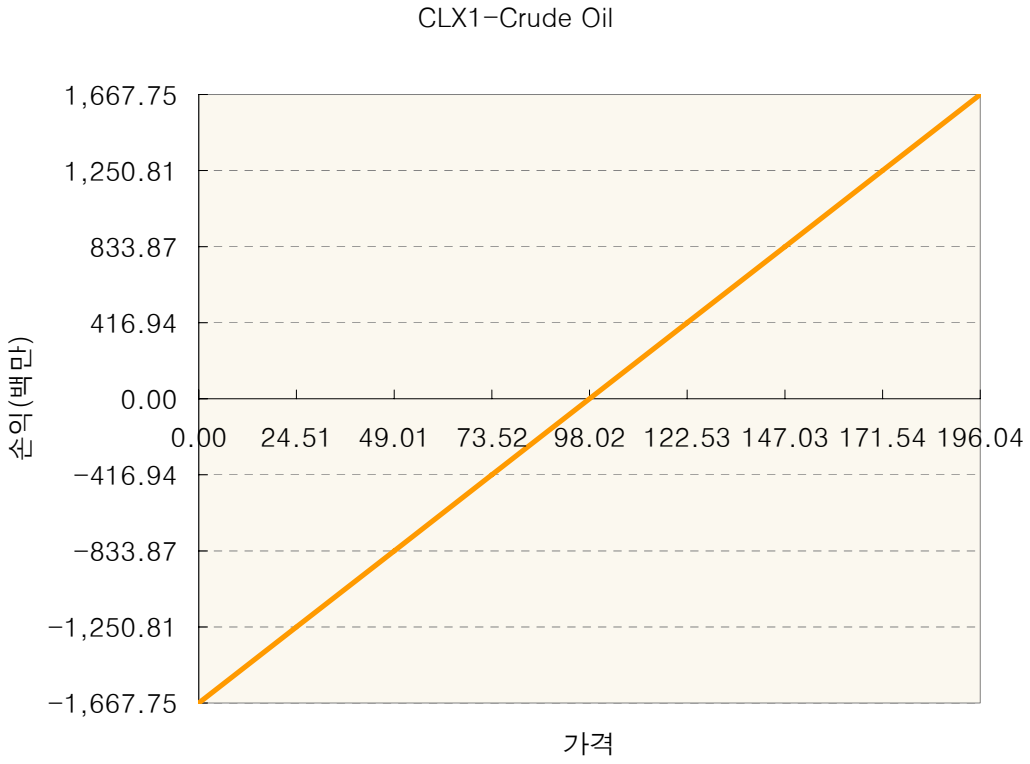
에너지인덱스플러스모(채권-파생형)

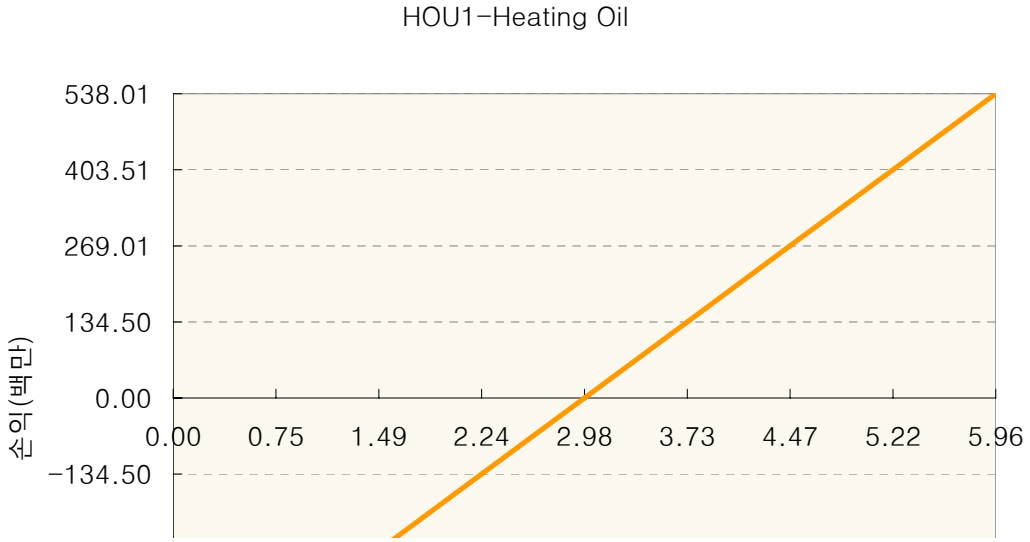
1. 계약금액

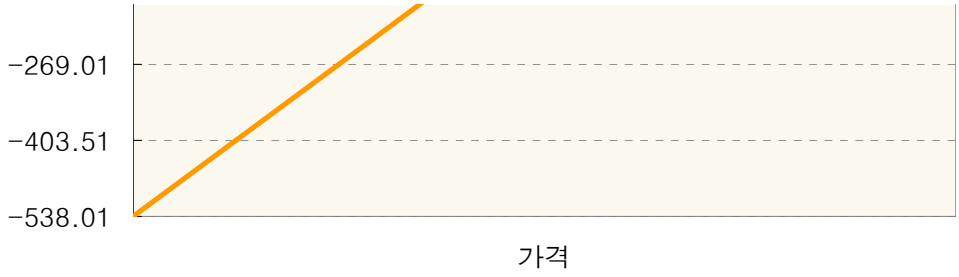
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,661	0	3,661	

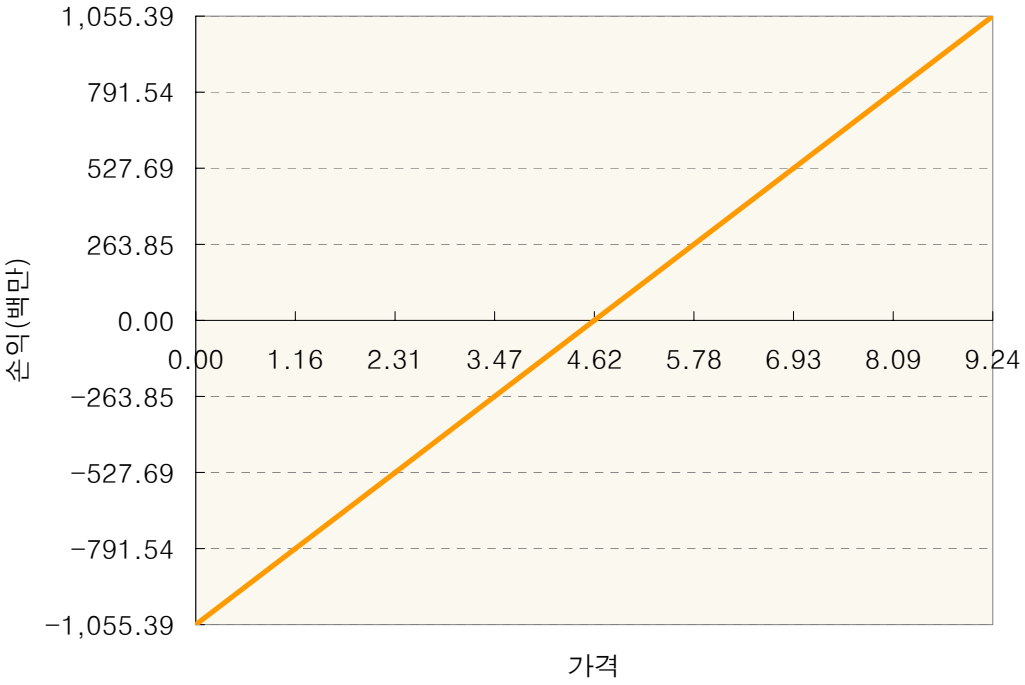
2. 만기시점의 손익구조



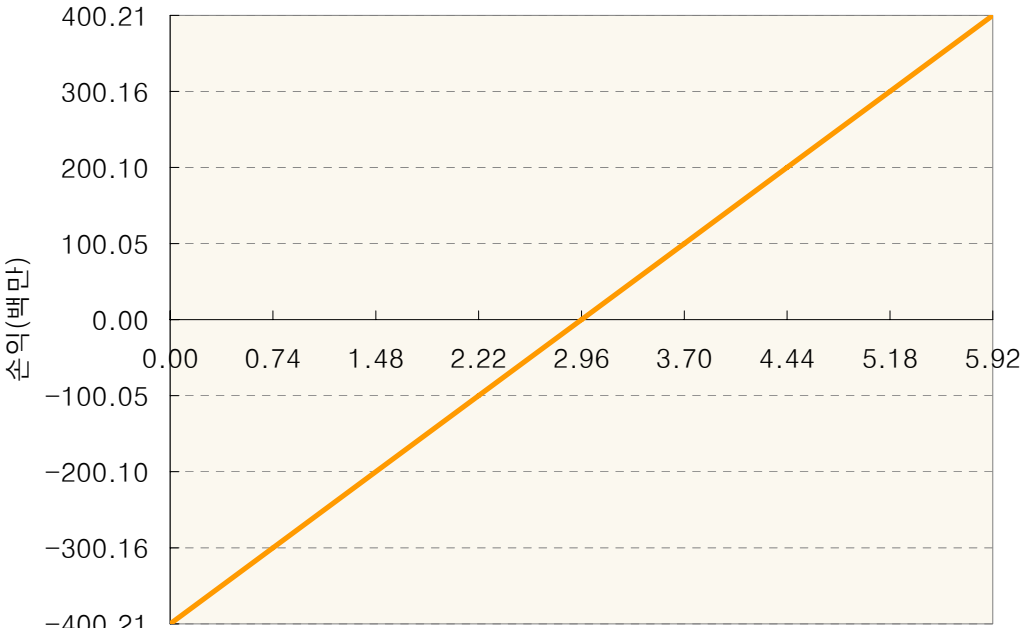


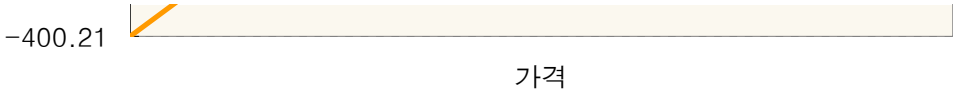


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	133
HOU1	Heating Oil	43
NGZ1	Natural Gas	84
XBU1	RBOB Gasoline	32

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	482

공시일	2011-07-08
기준일	2011-07-07

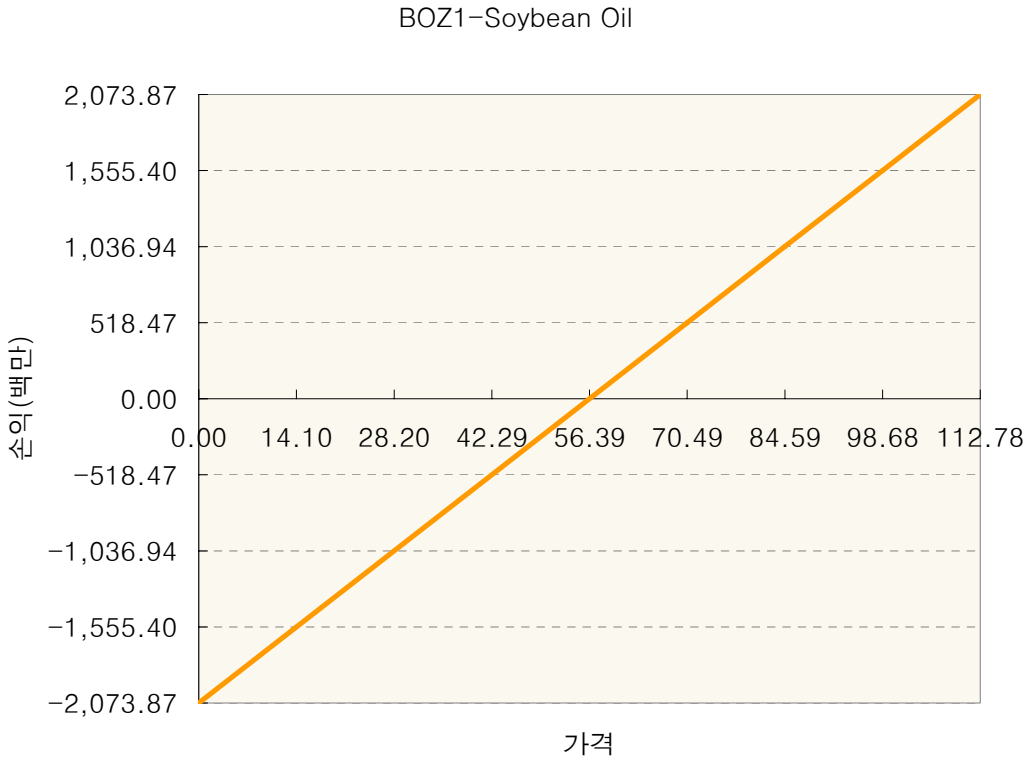
애그리컬쳐인덱스플러스모(채권-파생형)

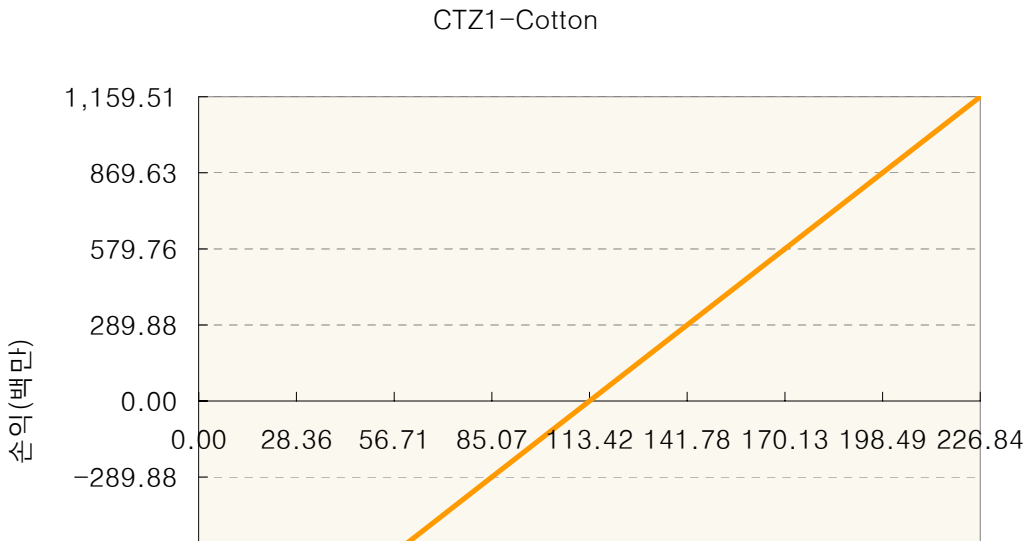
1. 계약금액

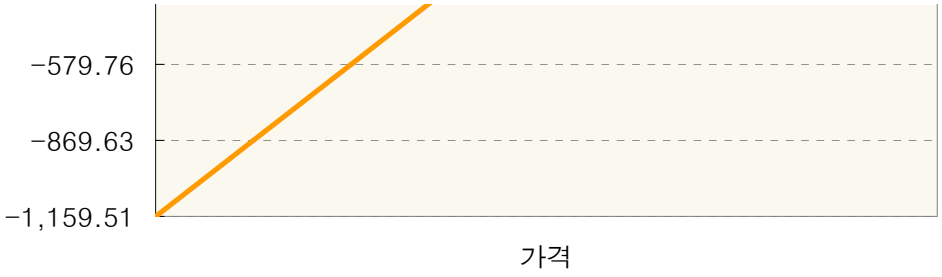
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,424	0	20,424	

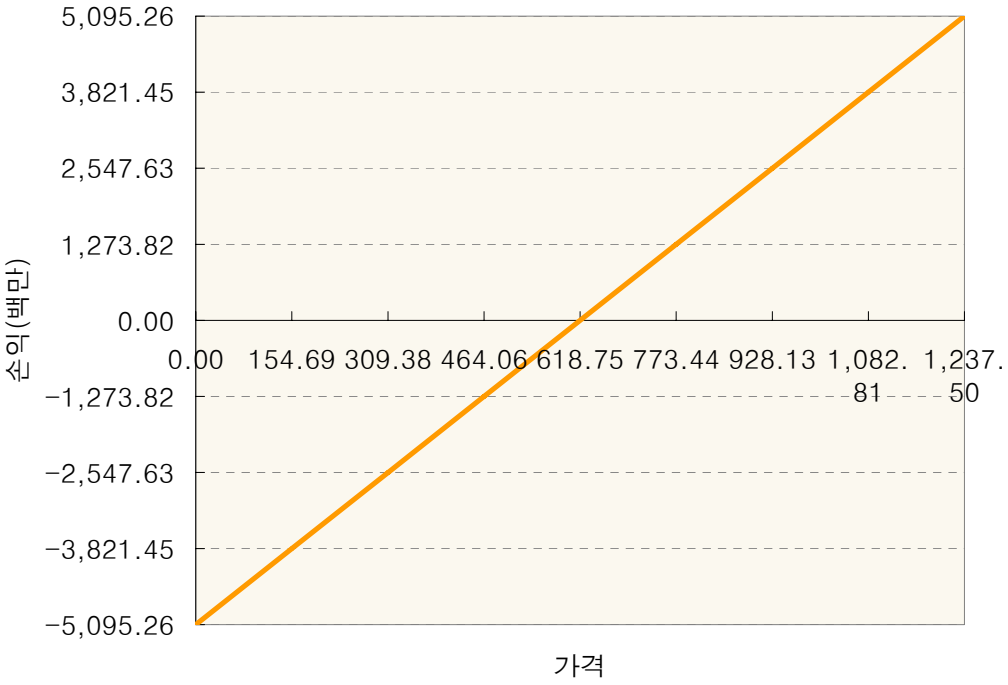
2. 만기시점의 손익구조



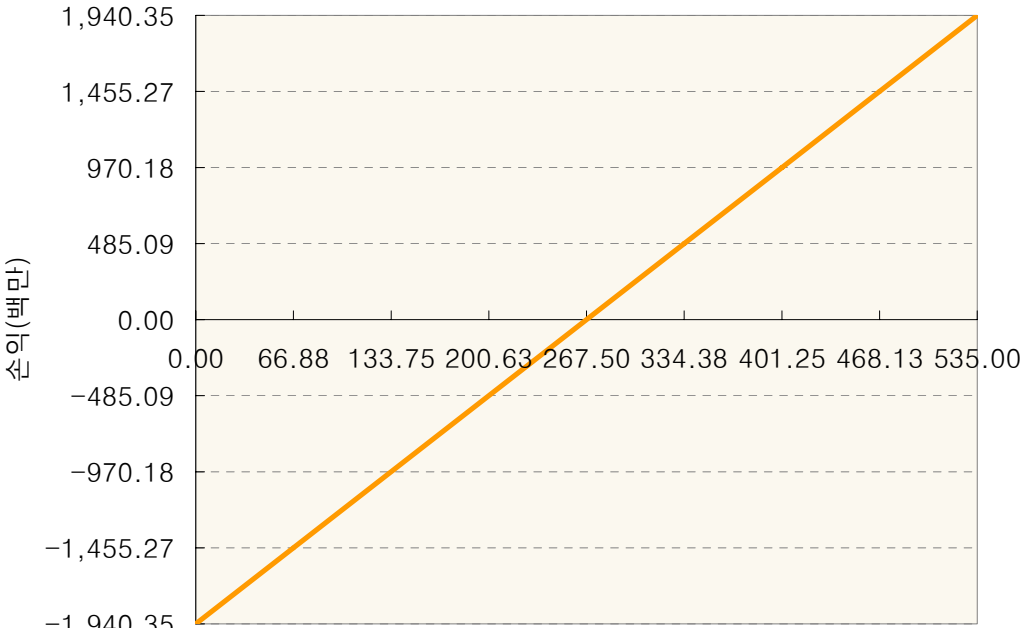


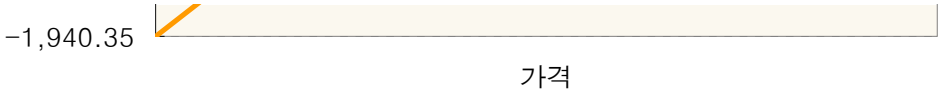


CU1-Corn

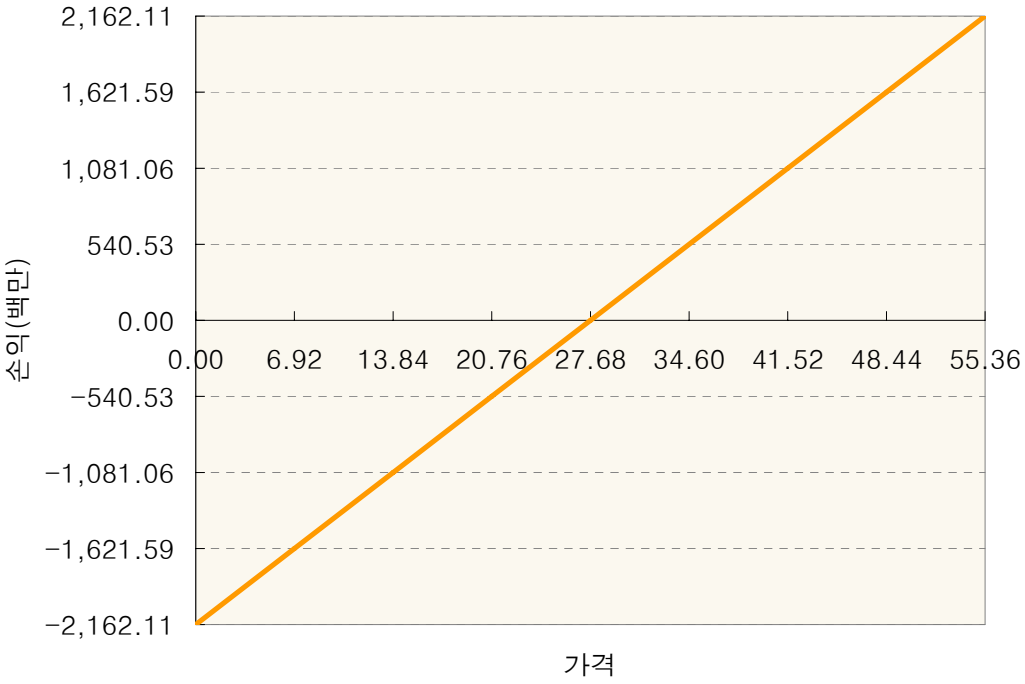


KCU1-COFFEE"C"ELEC

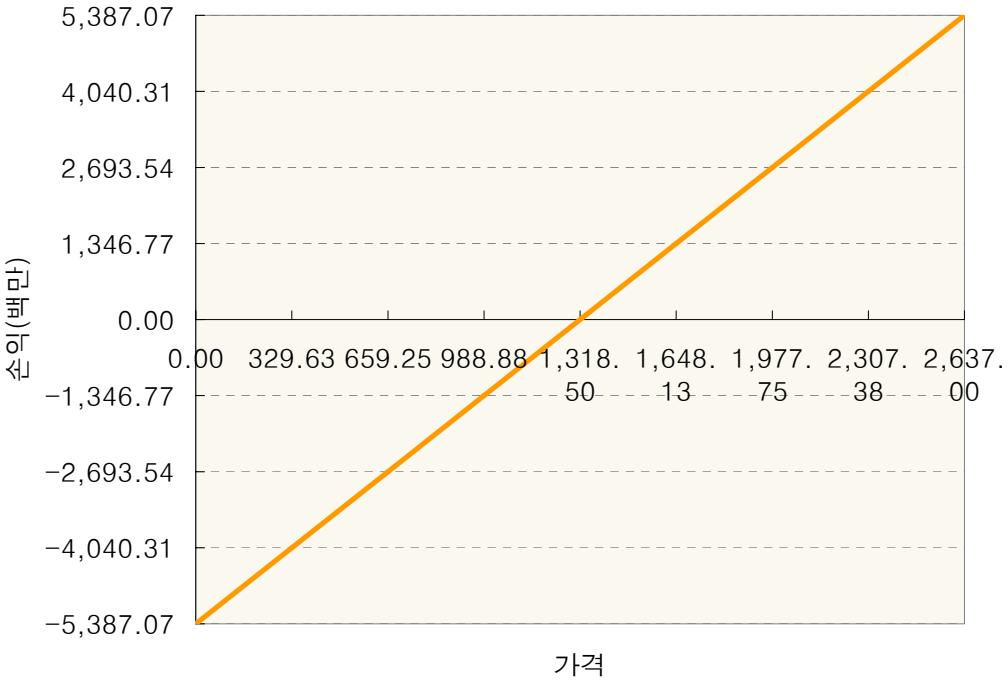




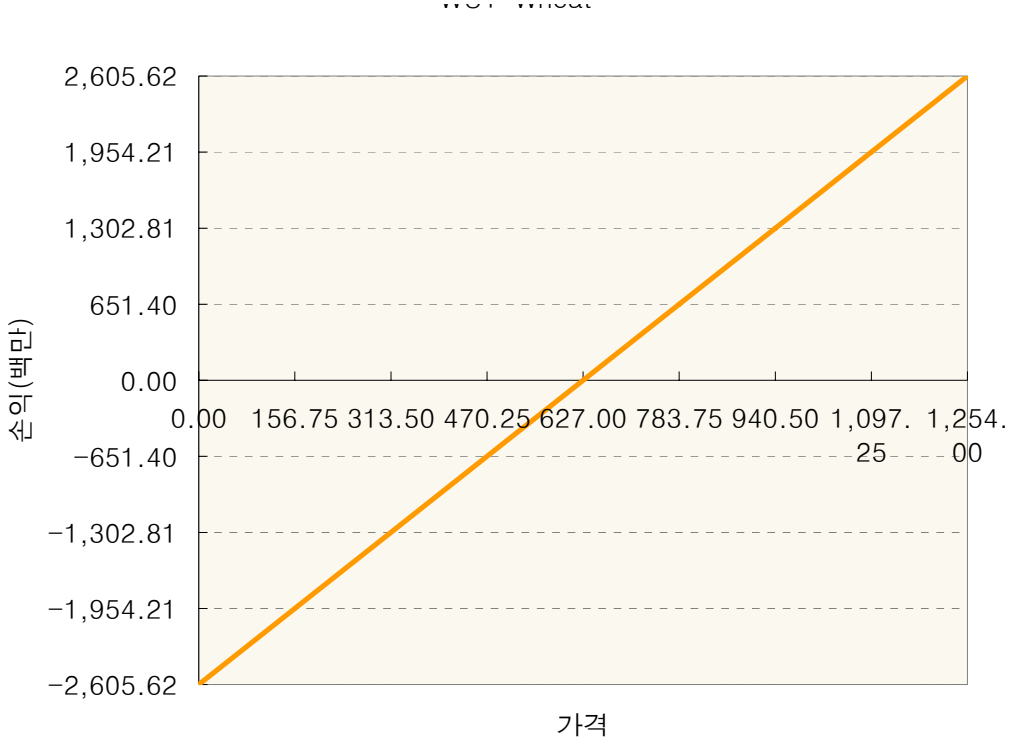
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	166
CTZ1	Cotton	93
CU1	Corn	408
KCU1	COFFEE"C"ELEC	155
SBV1	Sugar No11	173
SX1	Soybean	431
WU1	Wheat	208

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

(단위:백만원)

2,659