공시일	2011-07-12
기준일	2011-07-11

스마트코스피200인덱스1호(주식-파생형)(종)

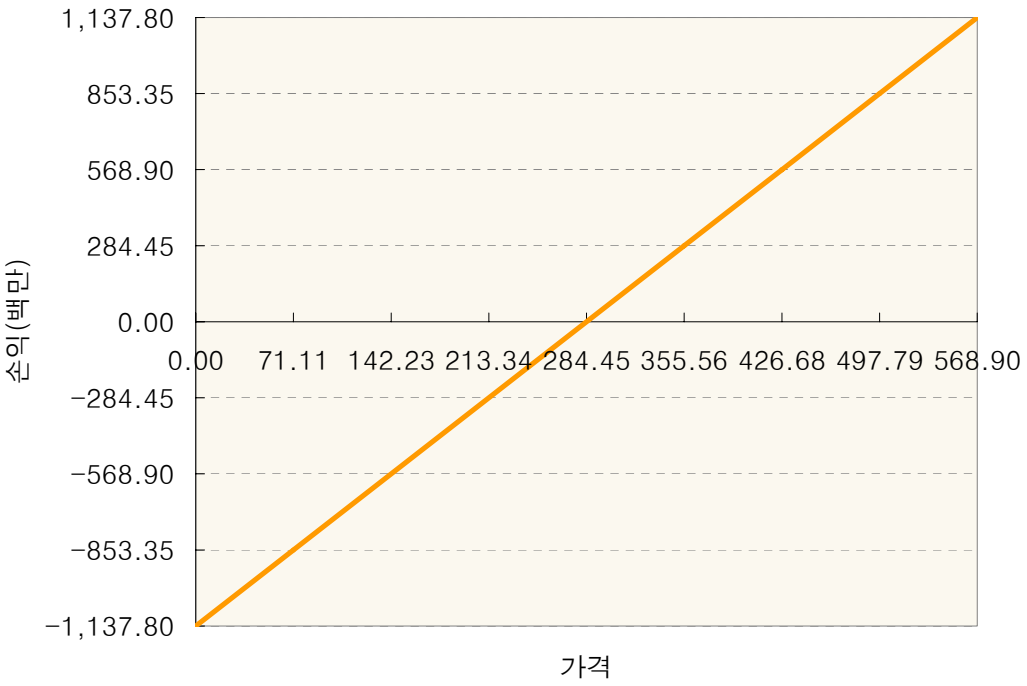
1. 계약금액

(단위:백만원)

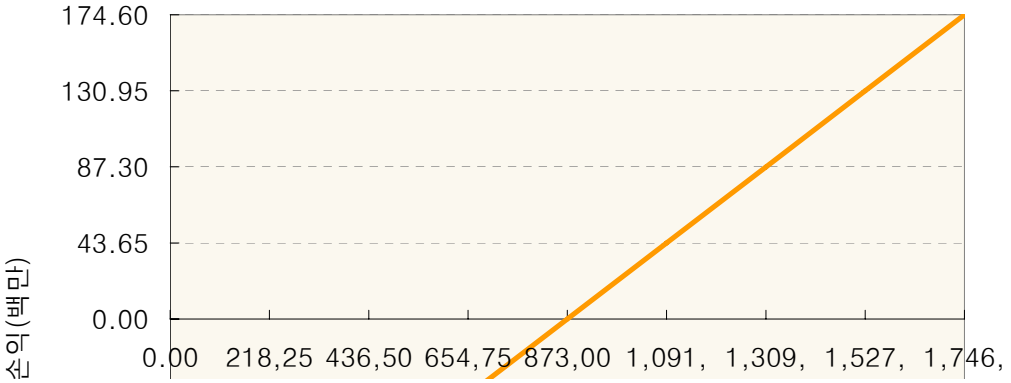
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,312	0	1,312	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

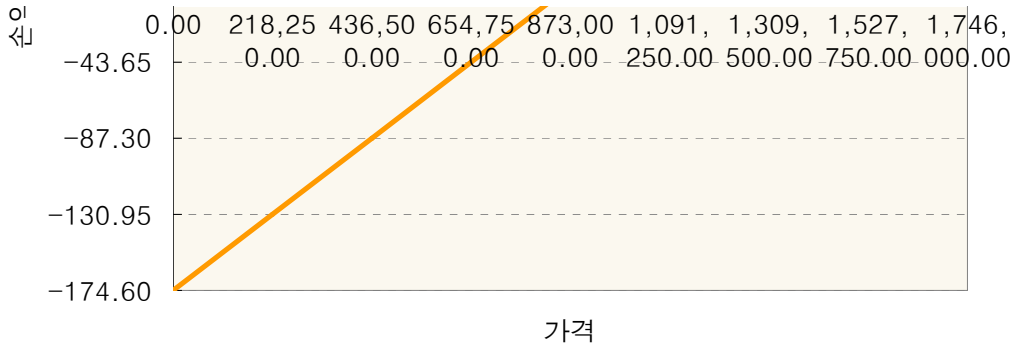
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

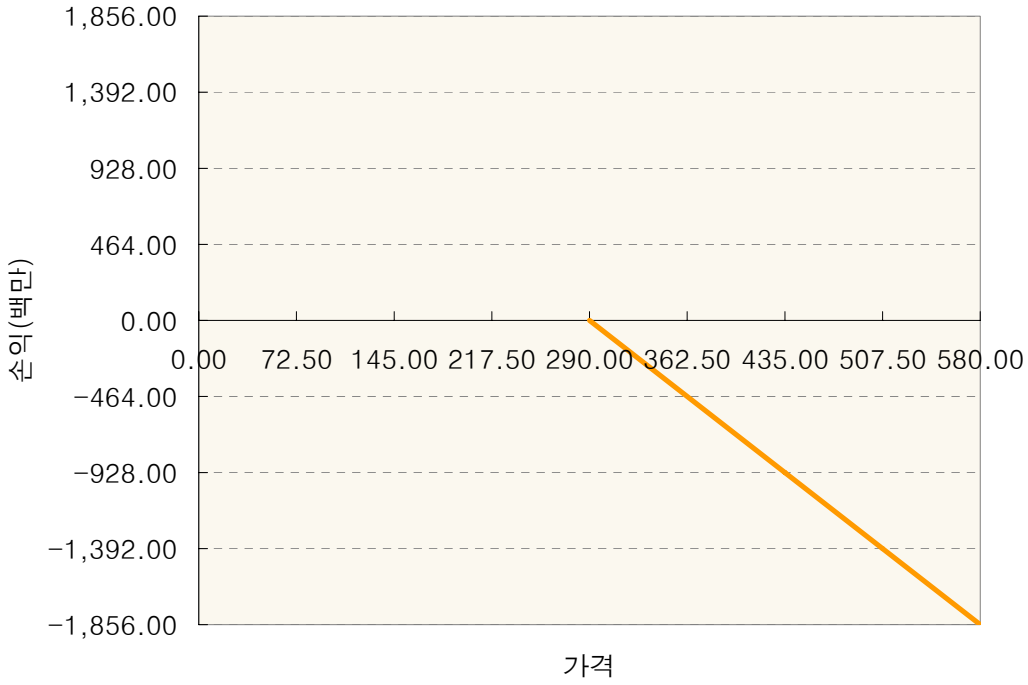


KR4111F90001-2011-09 삼성전자개별선물





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%	-90.4	-90.4	-90.4	-90.4	-90.4	-90.4	-90.4
-5.33%	-60.3	-60.3	-60.3	-60.3	-60.3	-60.3	-60.3
-2.67%	-30.1	-30.1	-30.1	-30.1	-30.1	-30.1	-30.1
0%	0	0	0	0	0	0	0
2.67%	30.1	30.1	30.1	30.1	30.1	30.1	30.1
5.33%	60.3	60.3	60.3	60.3	60.3	60.3	60.3
8.00%	90.4	90.4	90.4	90.4	90.4	90.4	90.4

KR4111F900 2011-09 삼성전자개별선물 14

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.8	-13.8	-13.8	-13.8	-13.8	-13.8	-13.8
-5.33%	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2	-9.2

-2.67%	-4.6	-4.6	-4.6	-4.6	-4.6	-4.6	-4.6
0%	0	0	0	0	0	0	0
2.67%	4.6	4.6	4.6	4.6	4.6	4.6	4.6
5.33%	9.2	9.2	9.2	9.2	9.2	9.2	9.2
8.00%	13.8	13.8	13.8	13.8	13.8	13.8	13.8
	KR4201F729 2011-07 콜290						96
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.7	0.7	0.7	0.7	0.7	0.7	0.7
-5.33%	0.7	0.7	0.7	0.7	0.7	0.7	0.7
-2.67%	0.7	0.7	0.7	0.7	0.7	0.7	0.6
0%	0.6	0.4	0.2	0	-0.3	-0.7	-1.1
2.67%	-8.5	-9.6	-10.6	-11.6	-12.6	-13.6	-14.6
5.33%	-48	-48.1	-48.3	-48.6	-48.9	-49.3	-49.7
8.00%	-96	-96	-96	-96	-96	-96.1	-96.1

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

168

공시일	2011-07-12
기준일	2011-07-11

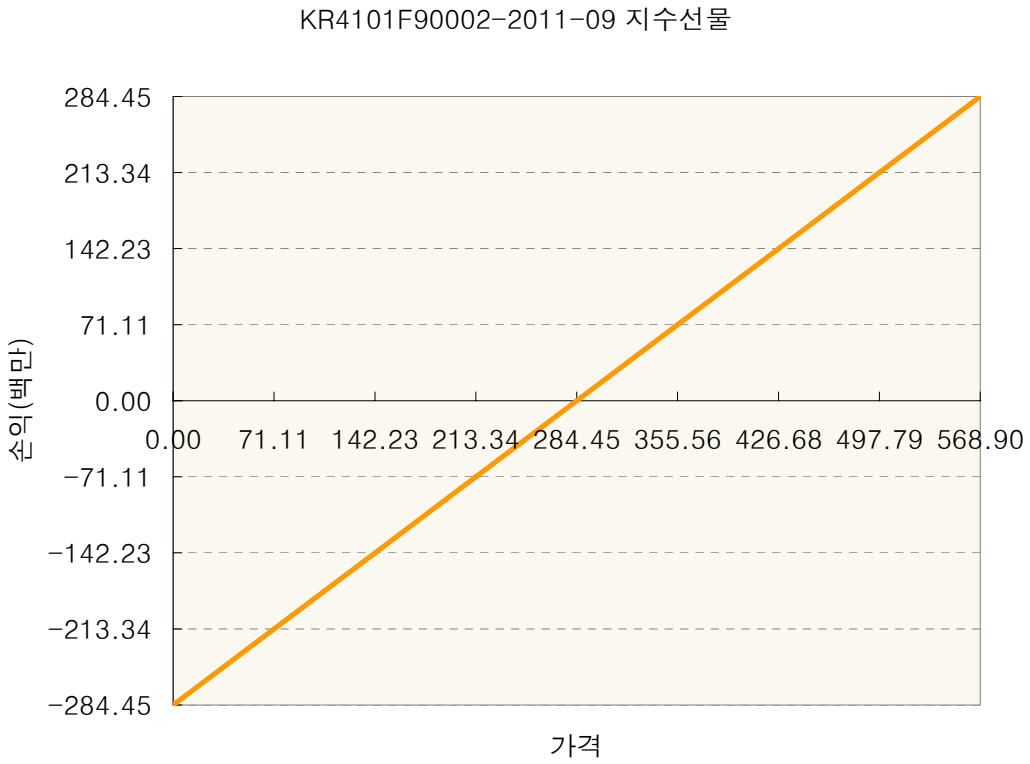
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	284	0	284	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 23

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6
-5.33%	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1
-2.67%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
0%	0	0	0	0	0	0	0
2.67%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
5.33%	15.1	15.1	15.1	15.1	15.1	15.1	15.1
8.00%	22.6	22.6	22.6	22.6	22.6	22.6	22.6

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

(단위:백만원)

21

공시일	2011-07-12
기준일	2011-07-11

달마다행복모(주식혼합-파생형)

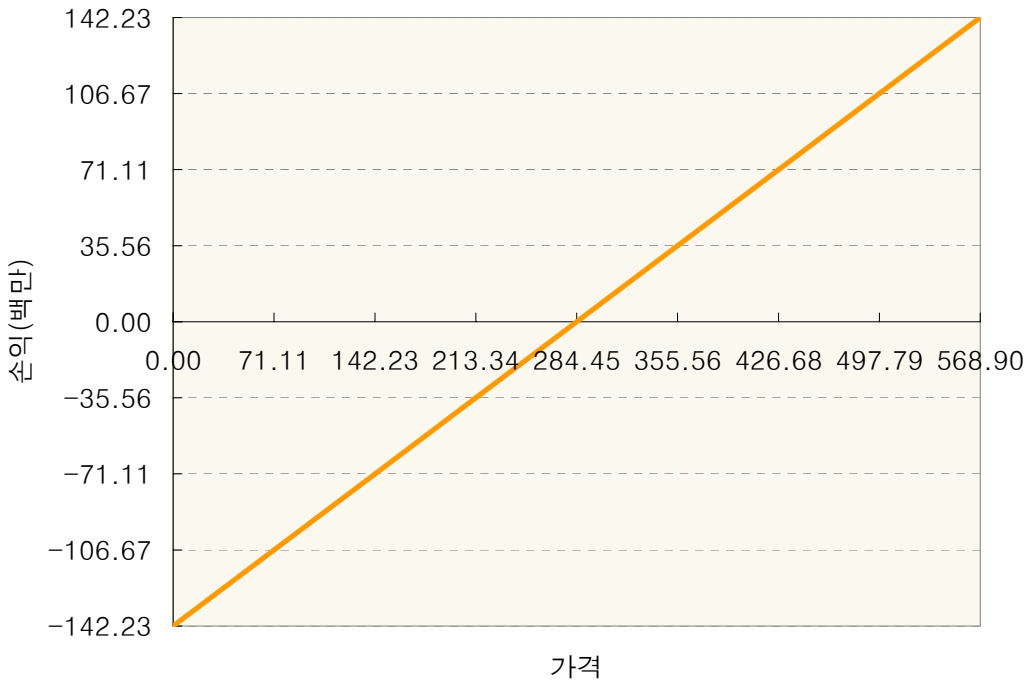
1. 계약금액

(단위:백만원)

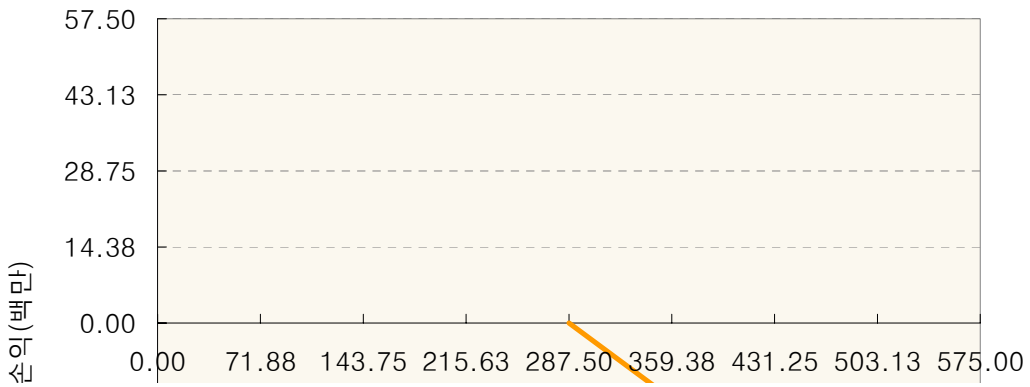
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	142	0	142	장내
누계	유가증권	옵션	0	58	-58	장내

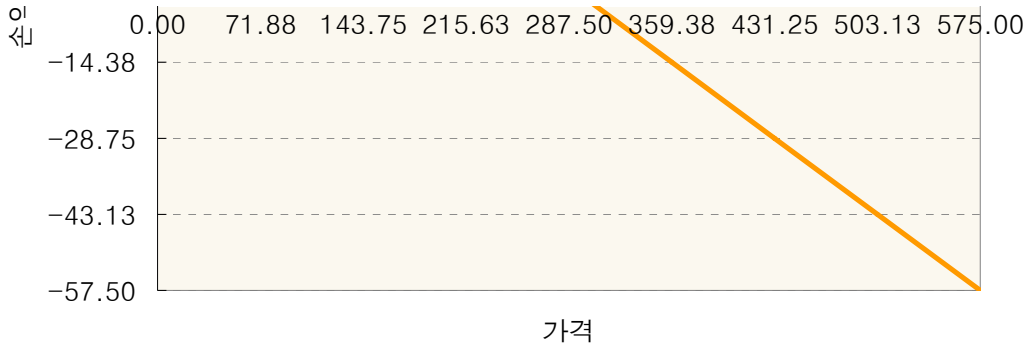
2. 만기시점의 손익구조

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%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-5.33%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-2.67%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
0%	0	0	0	0	0	0	-0.1
2.67%	-0.5	-0.6	-0.6	-0.6	-0.6	-0.7	-0.7
5.33%	-1.9	-1.9	-2	-2	-2	-2	-2
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	2011-07-12
기준일	2011-07-11

BEST인덱스플러스알파1호(주식-파생형)(종)

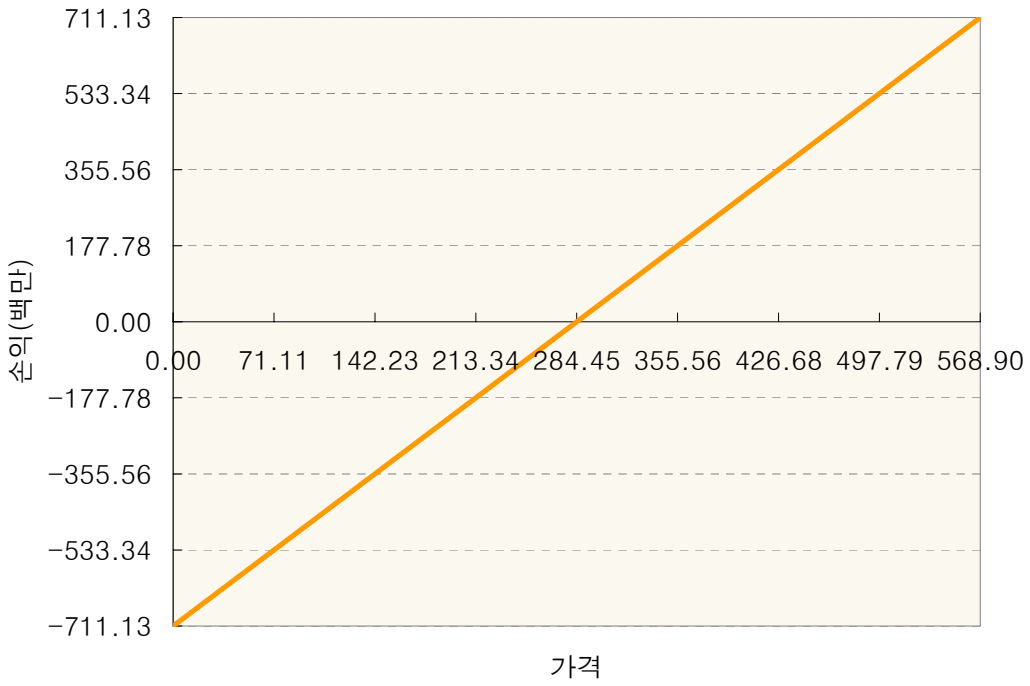
1. 계약금액

(단위:백만원)

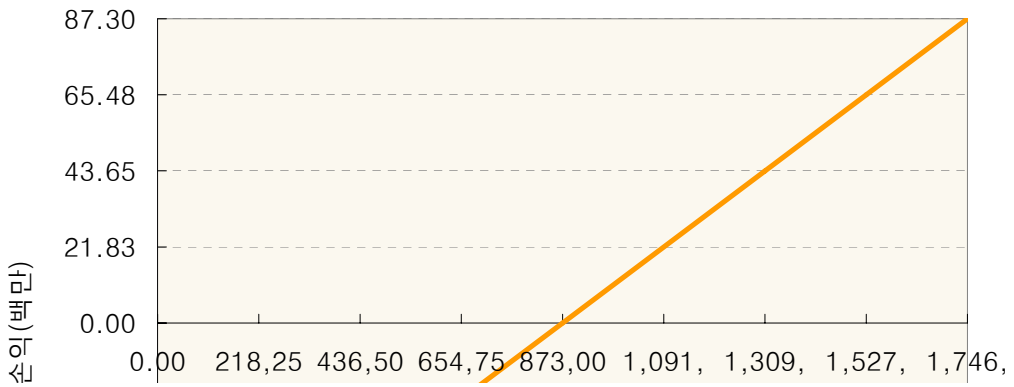
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	798	0	798	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

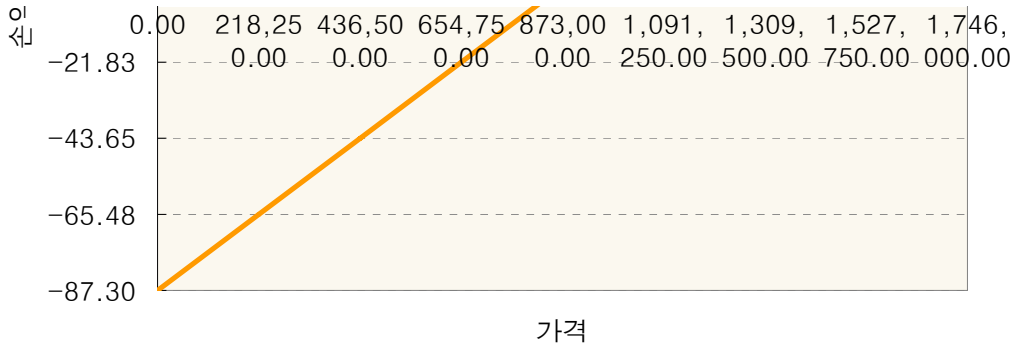
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

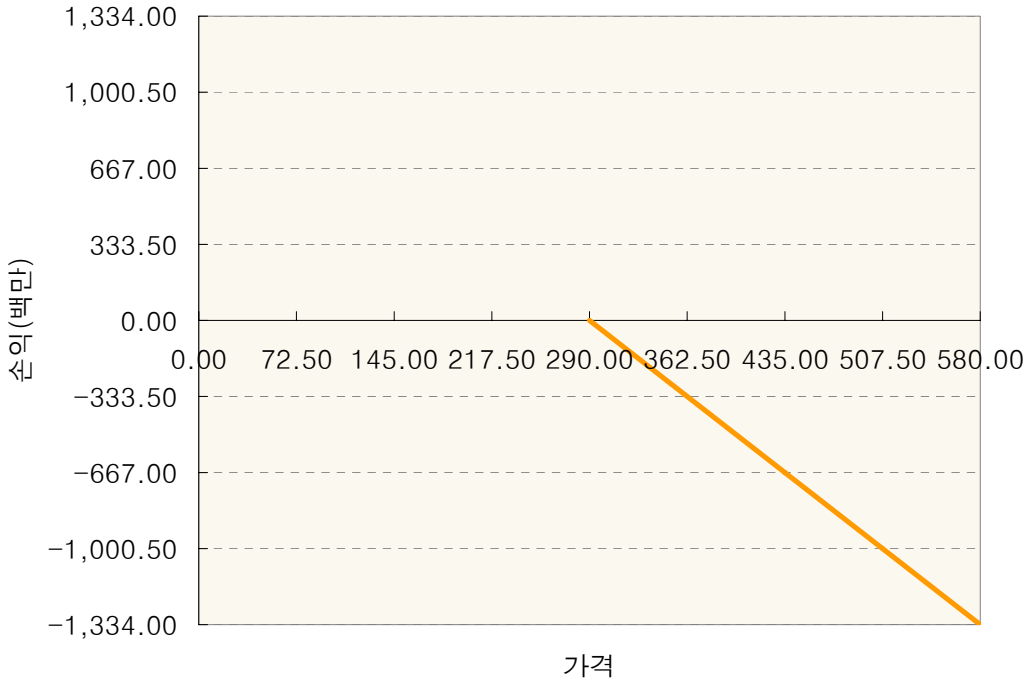


KR4111F90001-2011-09 삼성전자개별선물





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%	-56.5	-56.5	-56.5	-56.5	-56.5	-56.5	-56.5
-5.33%	-37.7	-37.7	-37.7	-37.7	-37.7	-37.7	-37.7
-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%	37.7	37.7	37.7	37.7	37.7	37.7	37.7
8.00%	56.5	56.5	56.5	56.5	56.5	56.5	56.5

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.9	-6.9	-6.9	-6.9	-6.9	-6.9	-6.9
-5.33%	-4.6	-4.6	-4.6	-4.6	-4.6	-4.6	-4.6

-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%	4.6	4.6	4.6	4.6	4.6	4.6	4.6
8.00%	6.9	6.9	6.9	6.9	6.9	6.9	6.9
	KR4201F729 2011-07 콜290						69
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.5	0.5	0.5	0.5	0.5	0.5	0.5
-5.33%	0.5	0.5	0.5	0.5	0.5	0.5	0.5
-2.67%	0.5	0.5	0.5	0.5	0.5	0.5	0.5
0%	0.4	0.3	0.2	0	-0.2	-0.5	-0.8
2.67%	-6.1	-6.9	-7.6	-8.3	-9	-9.8	-10.5
5.33%	-34.5	-34.6	-34.7	-34.9	-35.1	-35.4	-35.7
8.00%	-69	-69	-69	-69	-69	-69	-69.1

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

110

공시일	2011-07-12
기준일	2011-07-11

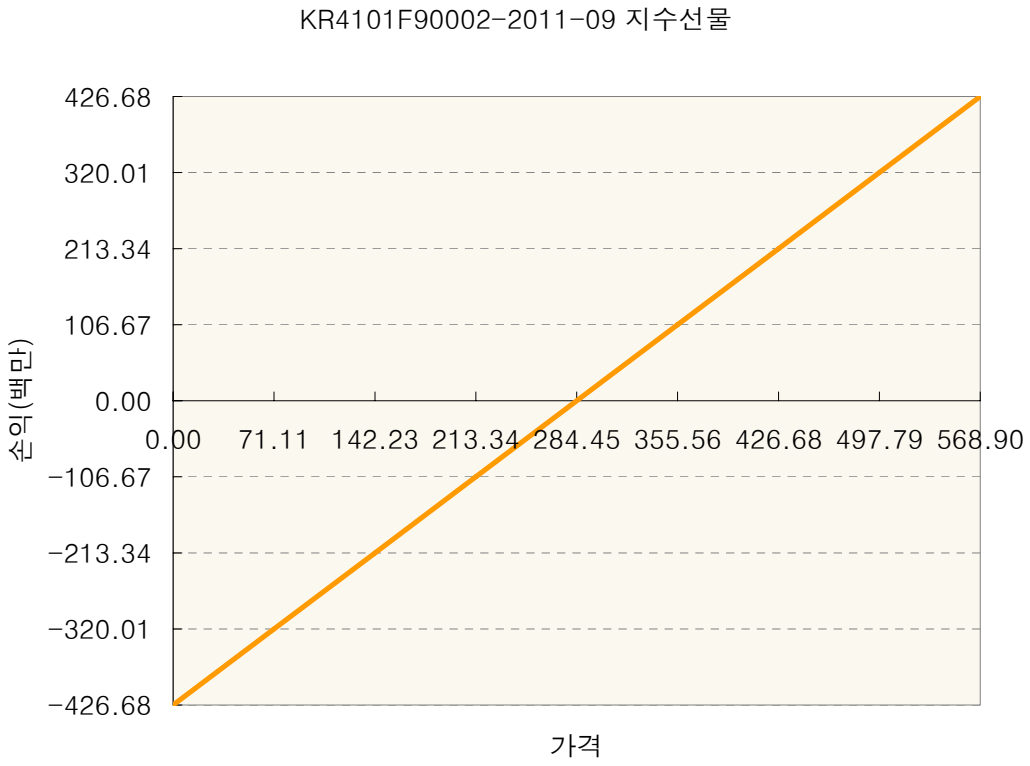
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	427	0	427	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%	-33.9	-33.9	-33.9	-33.9	-33.9	-33.9	-33.9
-5.33%	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6
-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%	22.6	22.6	22.6	22.6	22.6	22.6	22.6
8.00%	33.9	33.9	33.9	33.9	33.9	33.9	33.9

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

(단위:백만원)

31

공시일	2011-07-12
기준일	2011-07-11

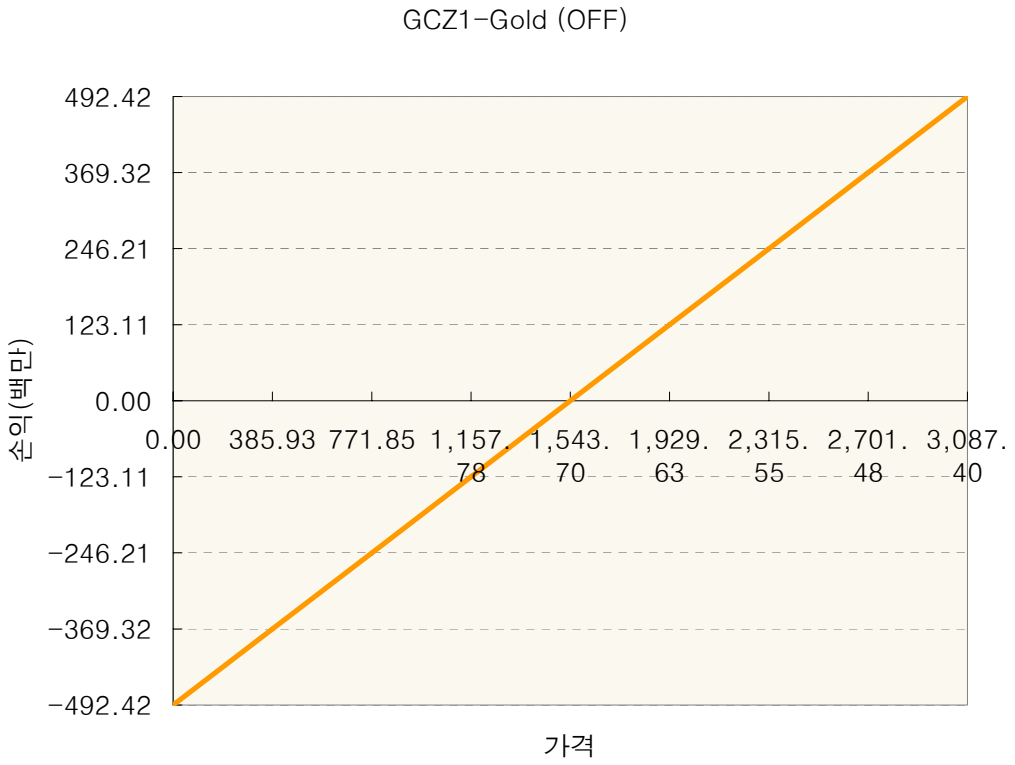
메탈인덱스플러스모(채권-파생형)

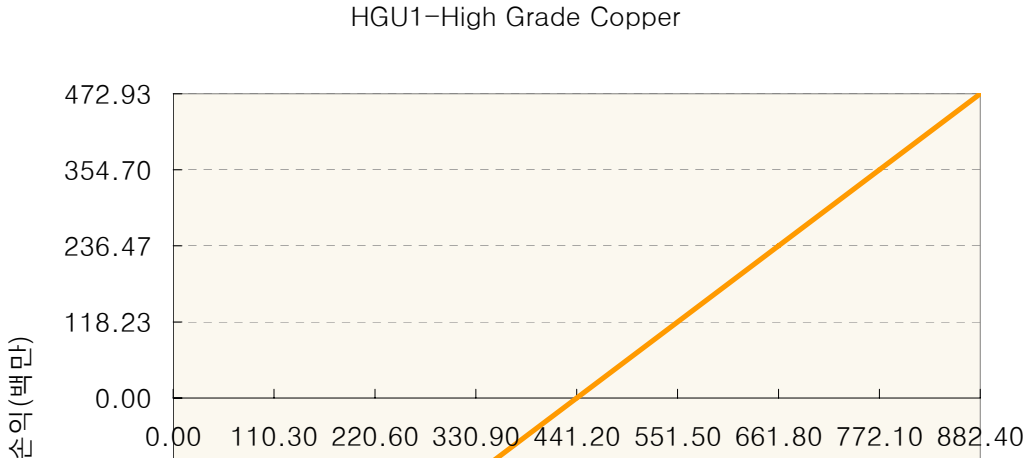
1. 계약금액

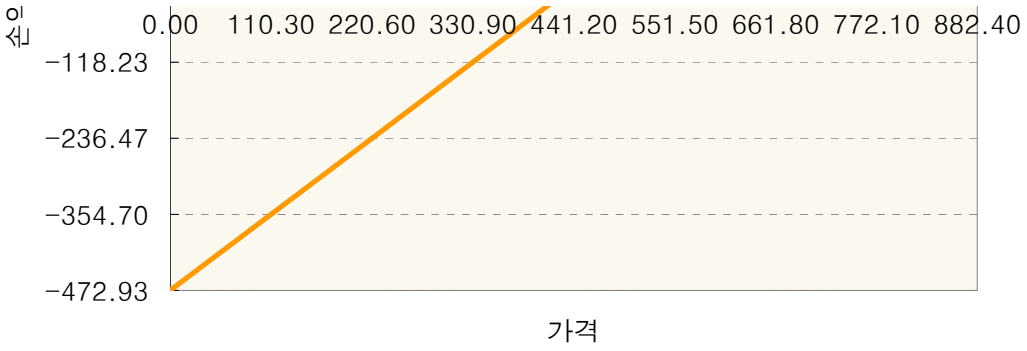
(단위:백만원)

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	40	0	40	
누계	유가증권	선물	2,359	481	1,878	

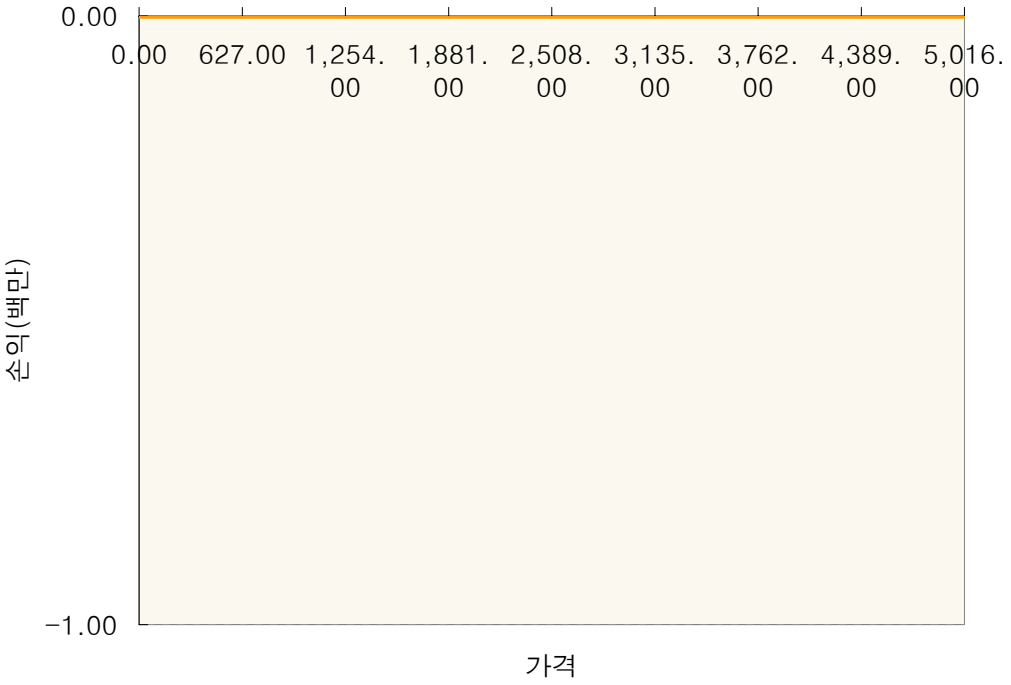
2. 만기시점의 손익구조



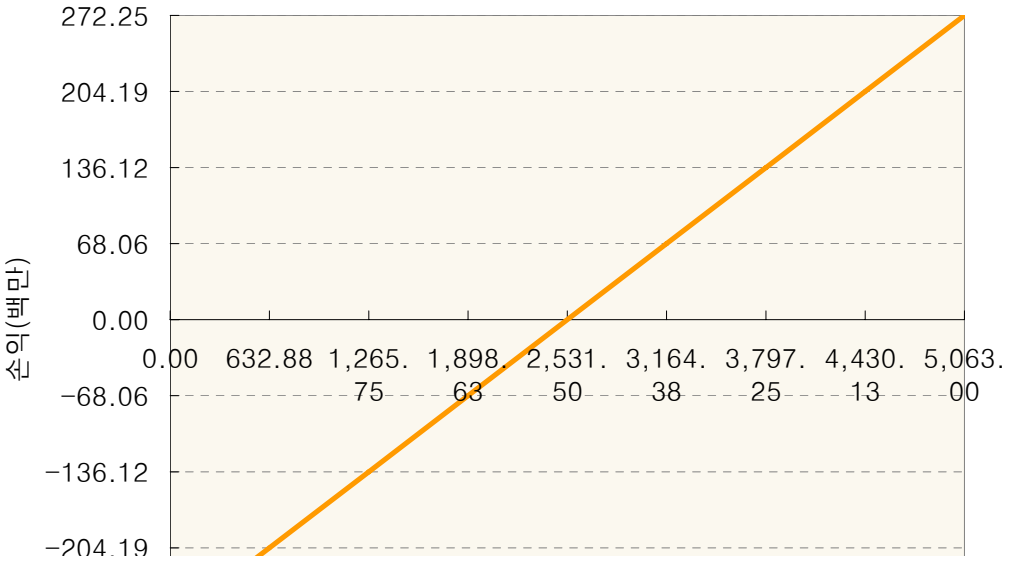


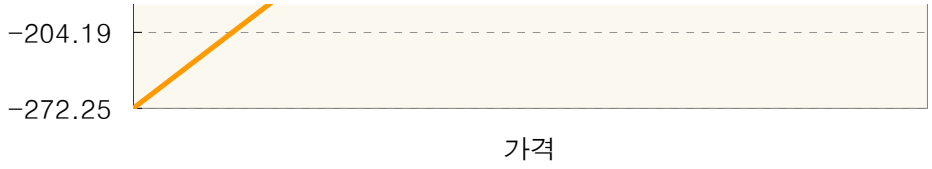


LAN1-LME Aluminum

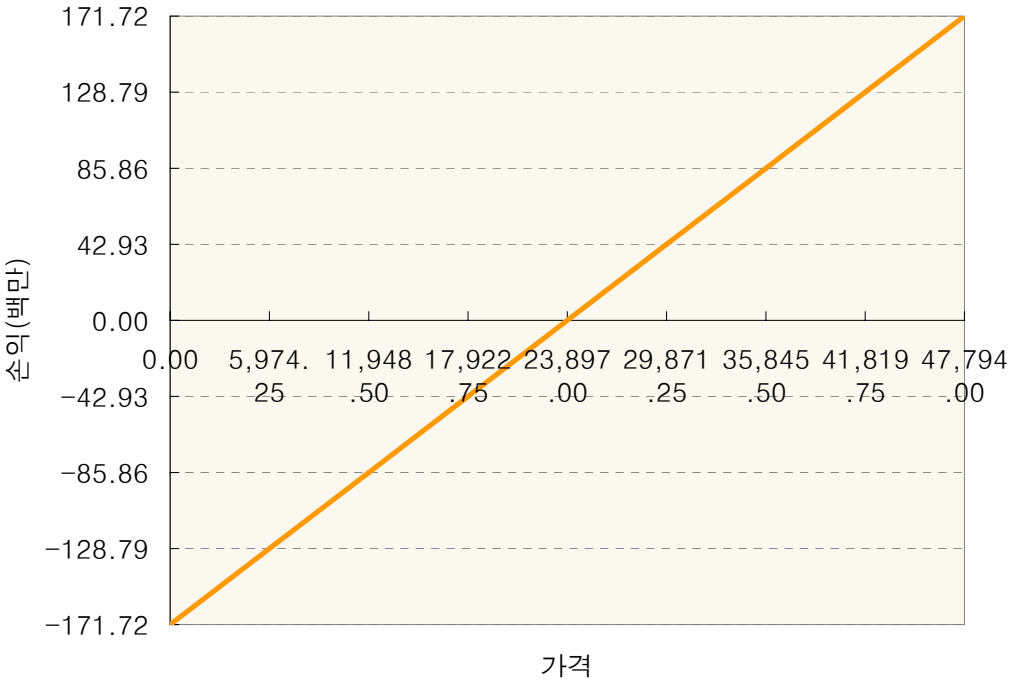


LAU1-LME Aluminum

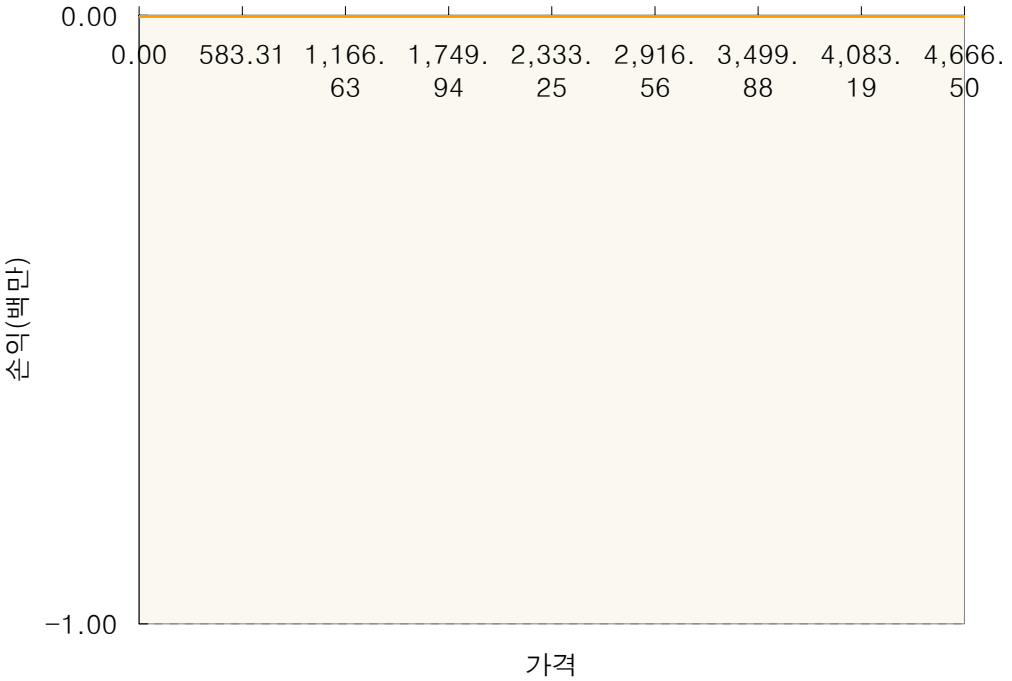




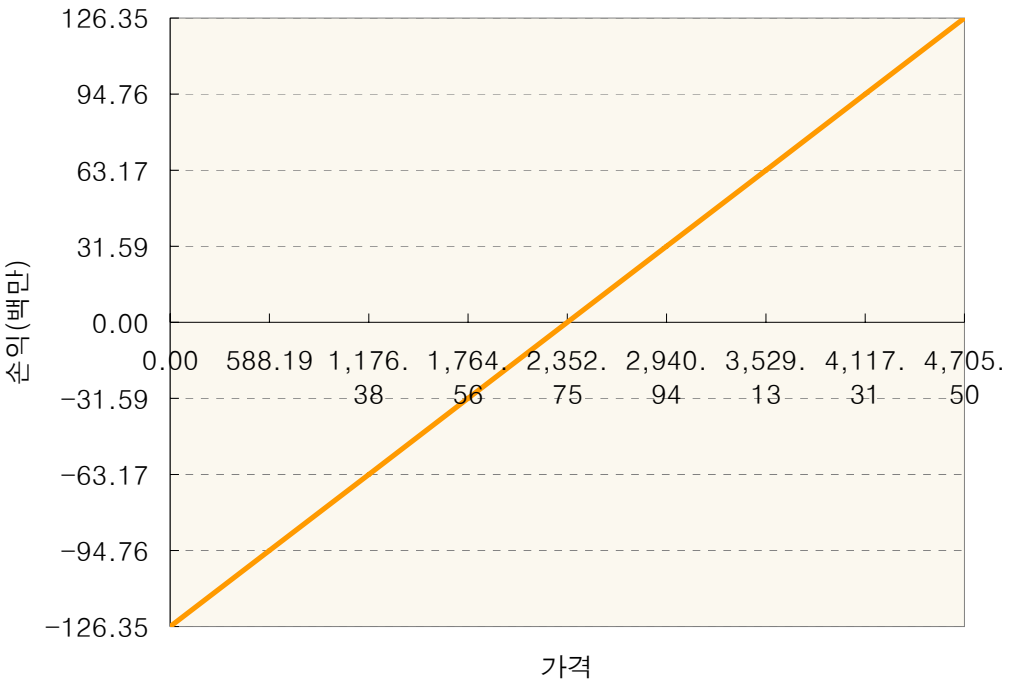
LNV1-LME Nickel



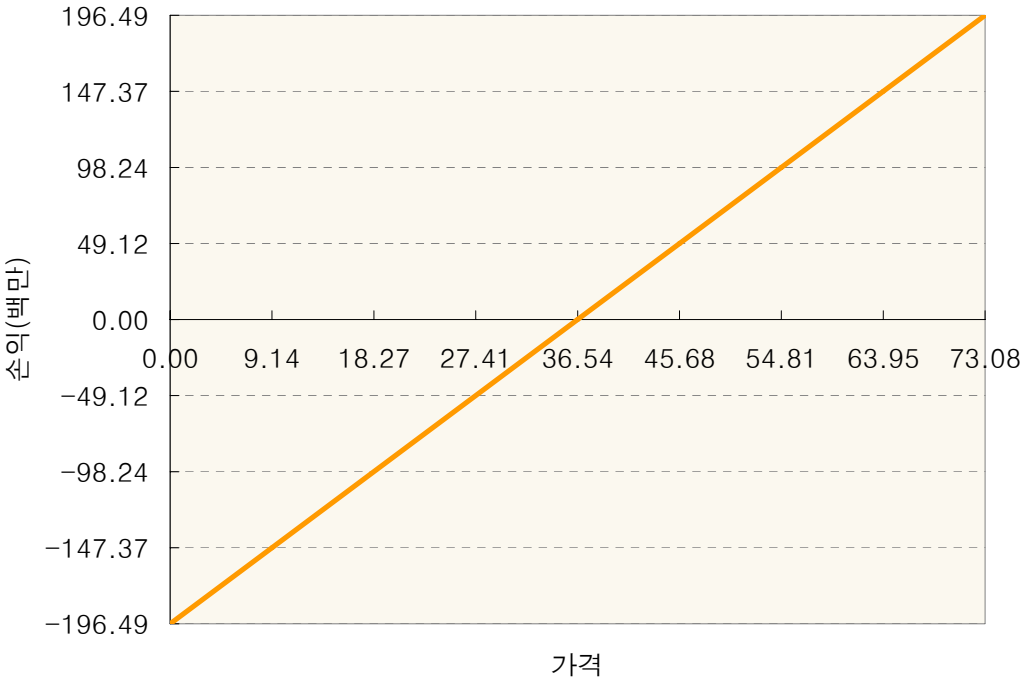
LXN1-LME Zinc



LXU1-LME Zinc

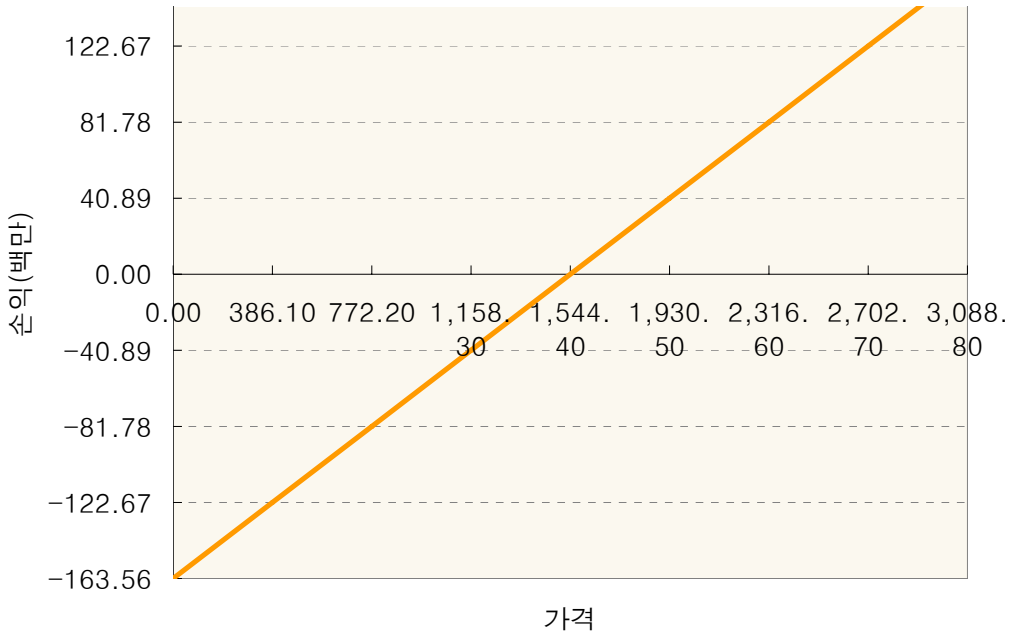


SIU1-Comex Silver

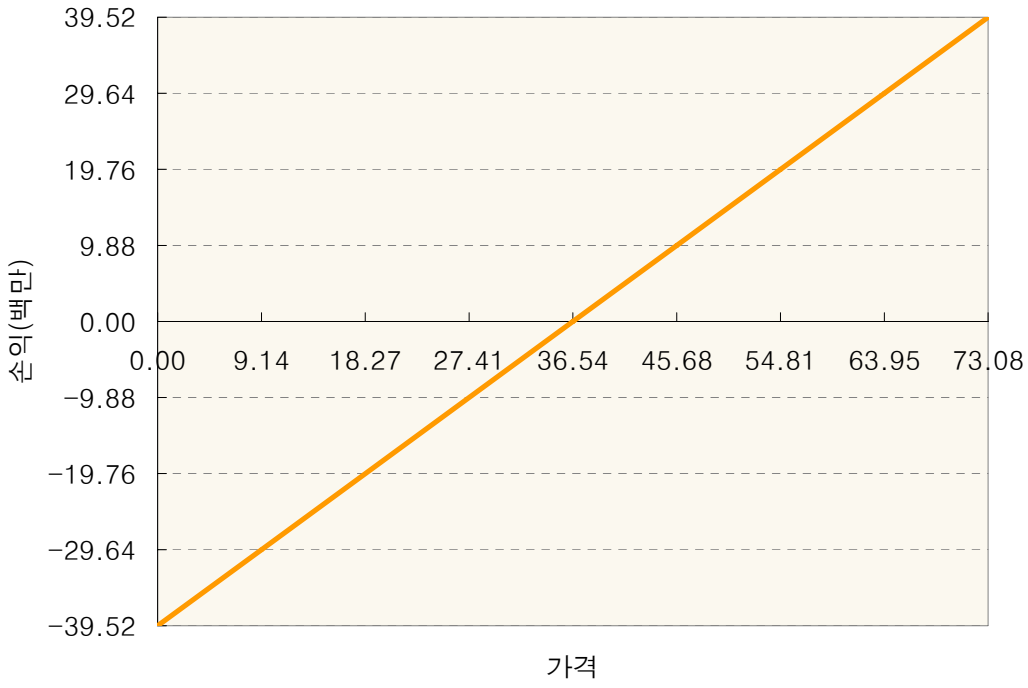


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	39
HGU1	High Grade Copper	38
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	14
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	16
XGZ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

186

공시일	2011-07-12
기준일	2011-07-11

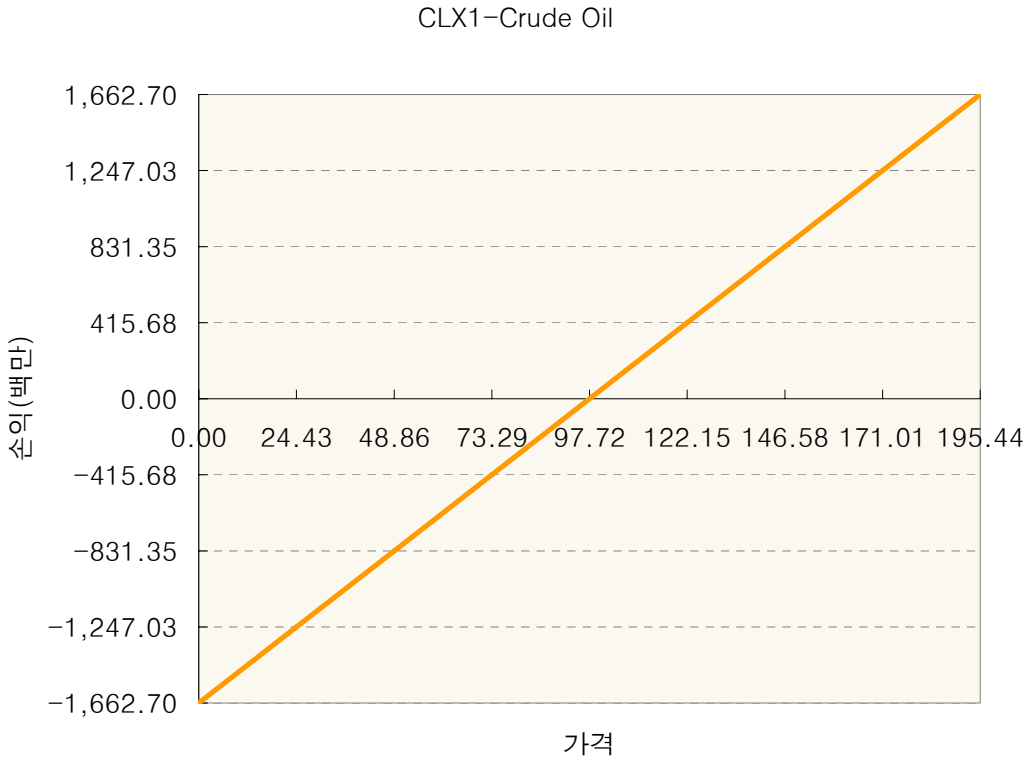
에너지인덱스플러스모(채권-파생형)

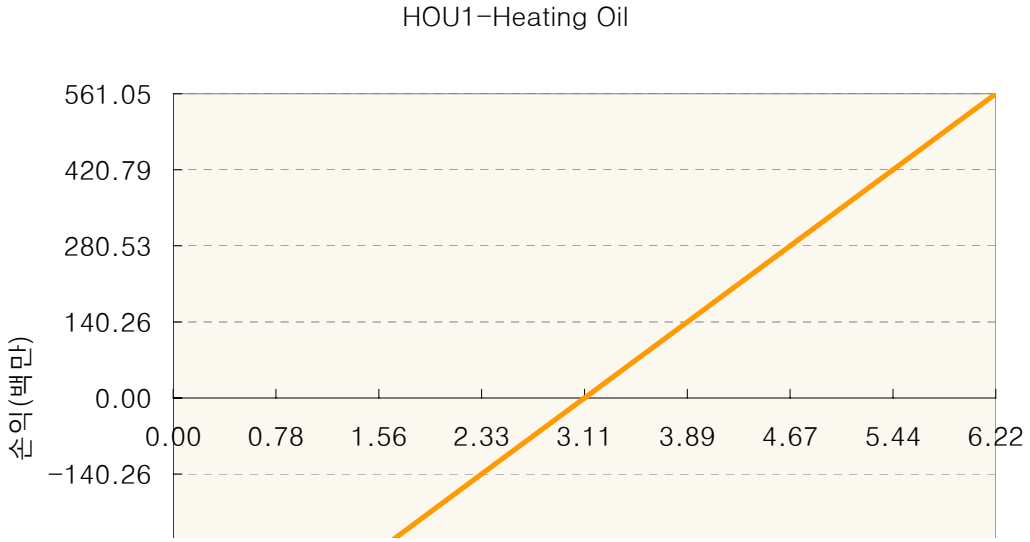
1. 계약금액

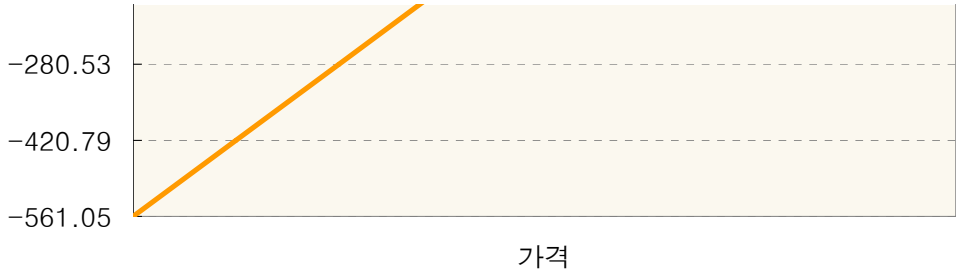
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,689	0	3,689	

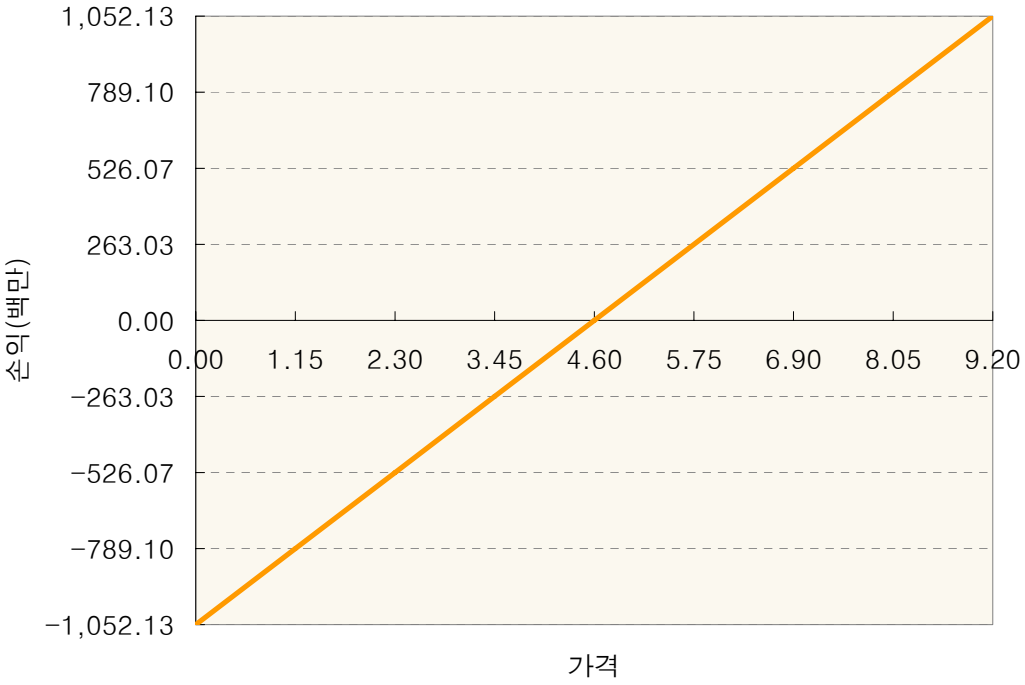
2. 만기시점의 손익구조



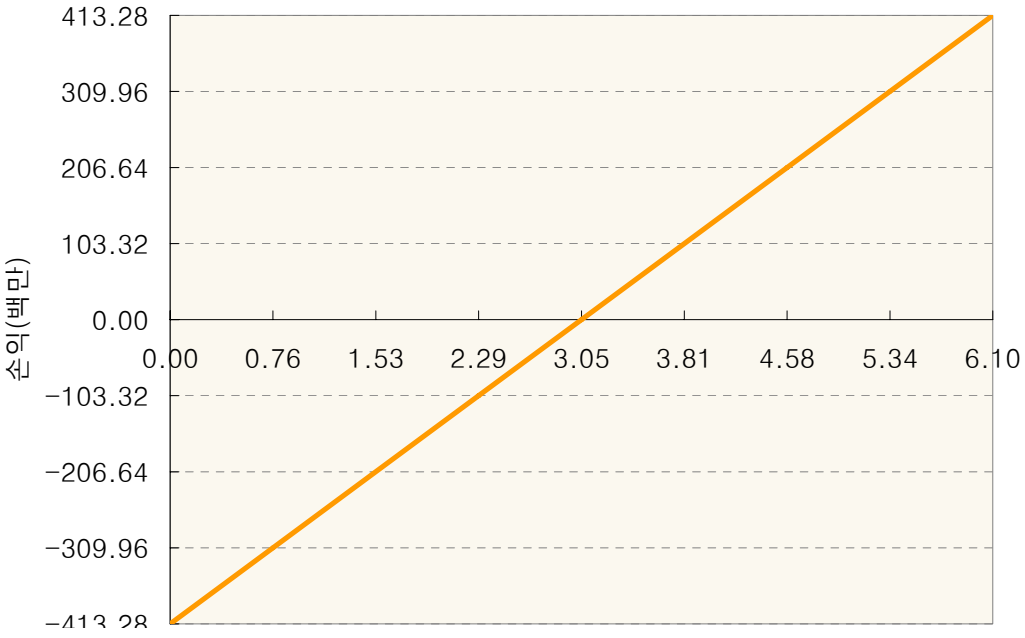


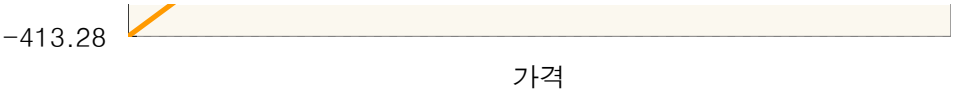


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	133
HOU1	Heating Oil	45
NGZ1	Natural Gas	84
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	484

공시일	2011-07-12
기준일	2011-07-11

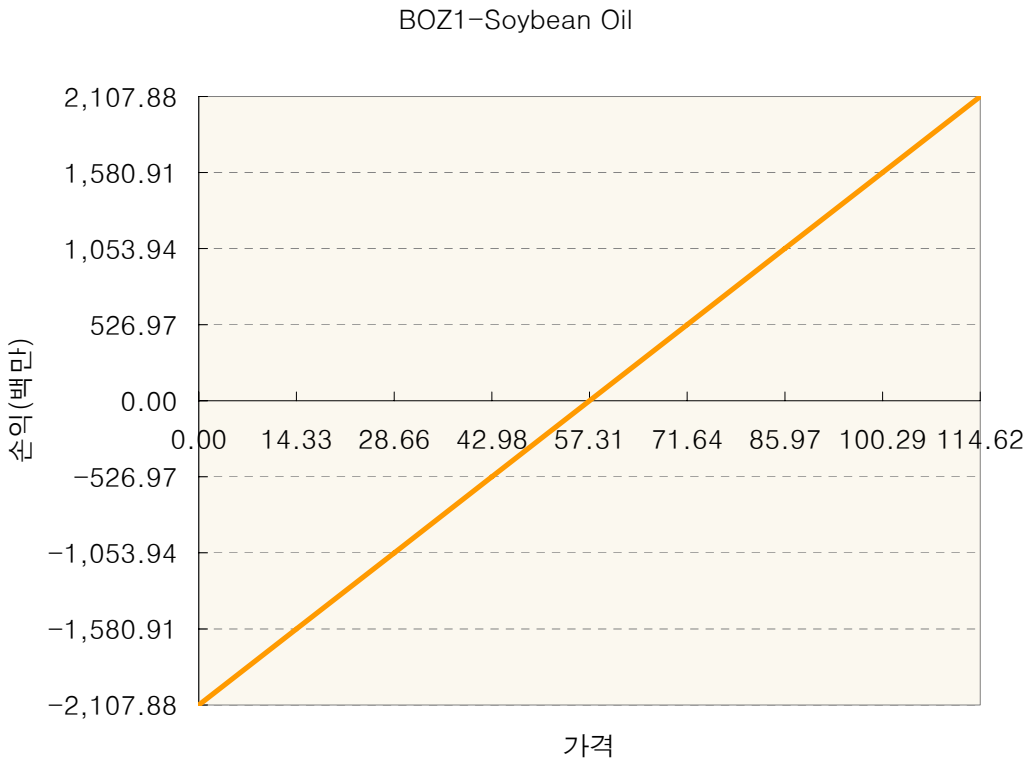
애그리컬쳐인덱스플러스모(채권-파생형)

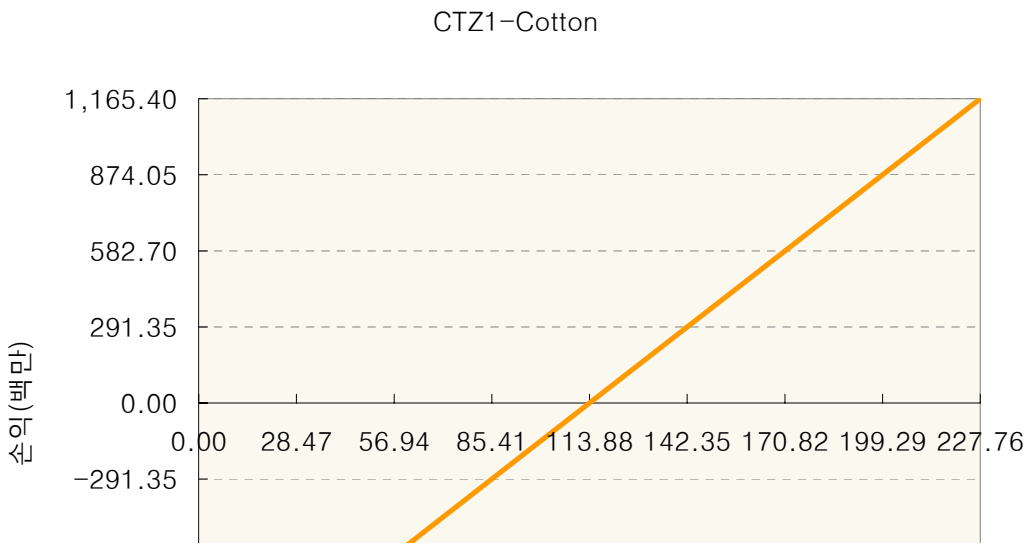
1. 계약금액

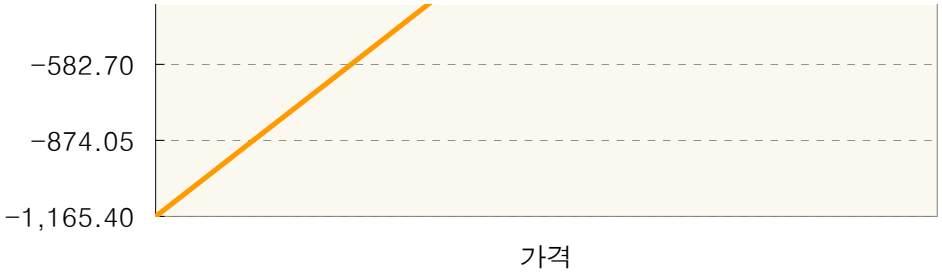
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,974	0	20,974	

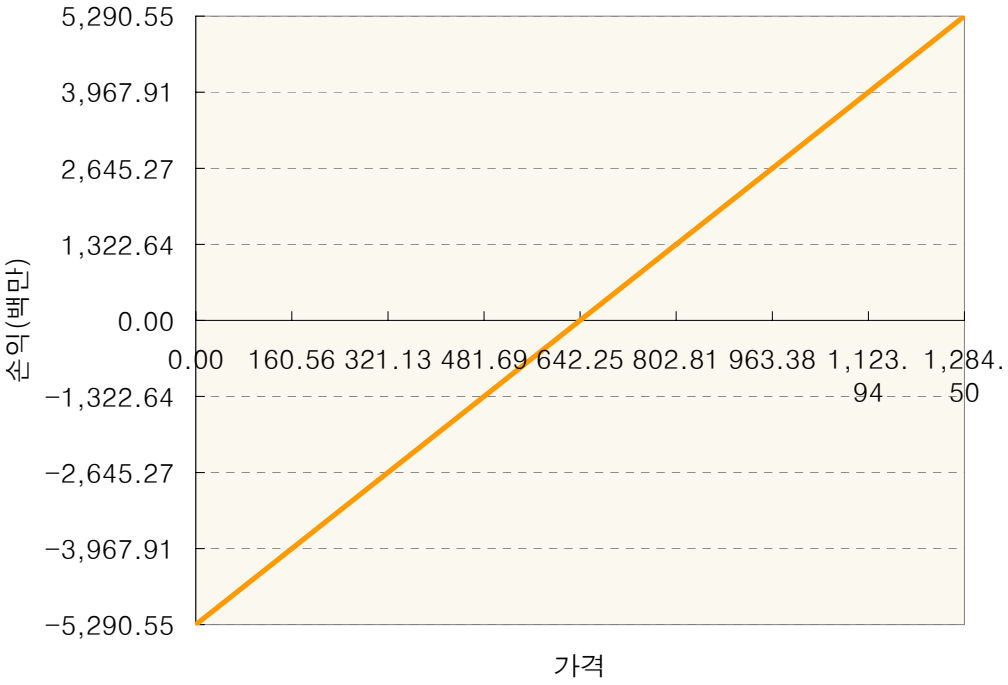
2. 만기시점의 손익구조



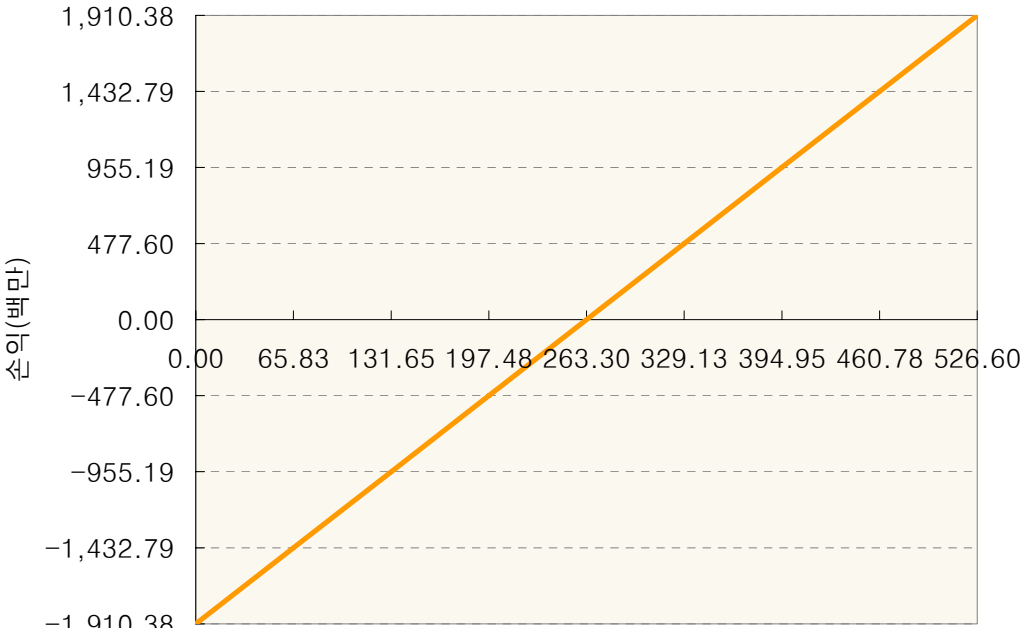


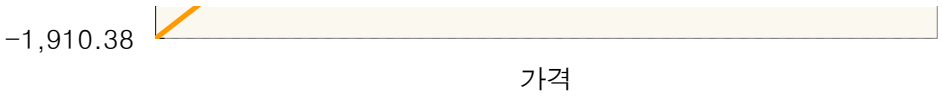


CU1-Corn

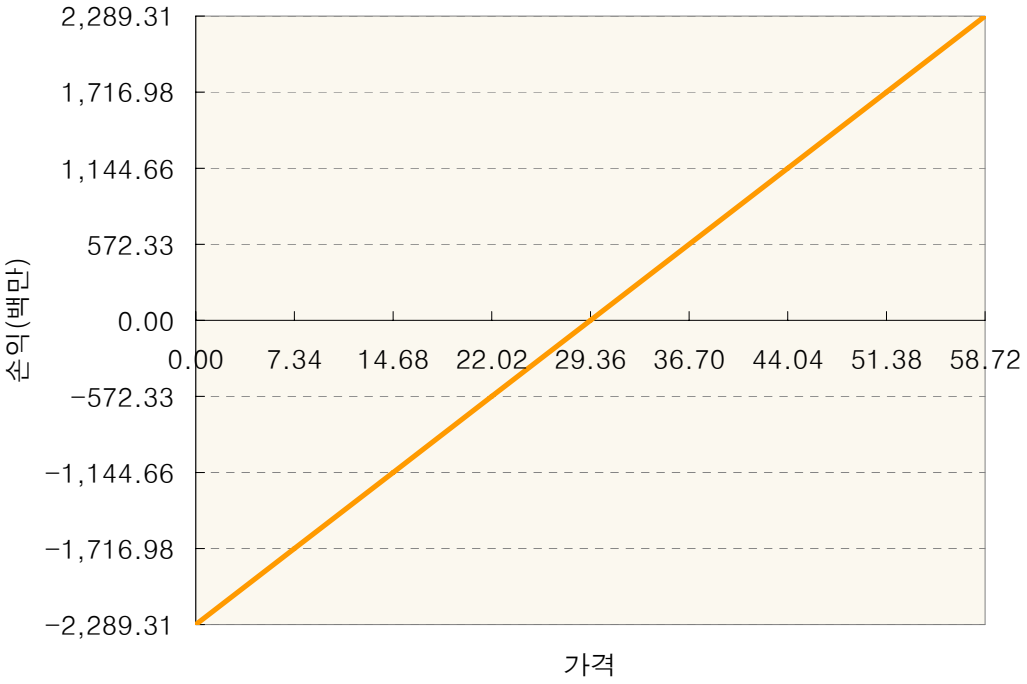


KCU1-COFFEE"C"ELEC

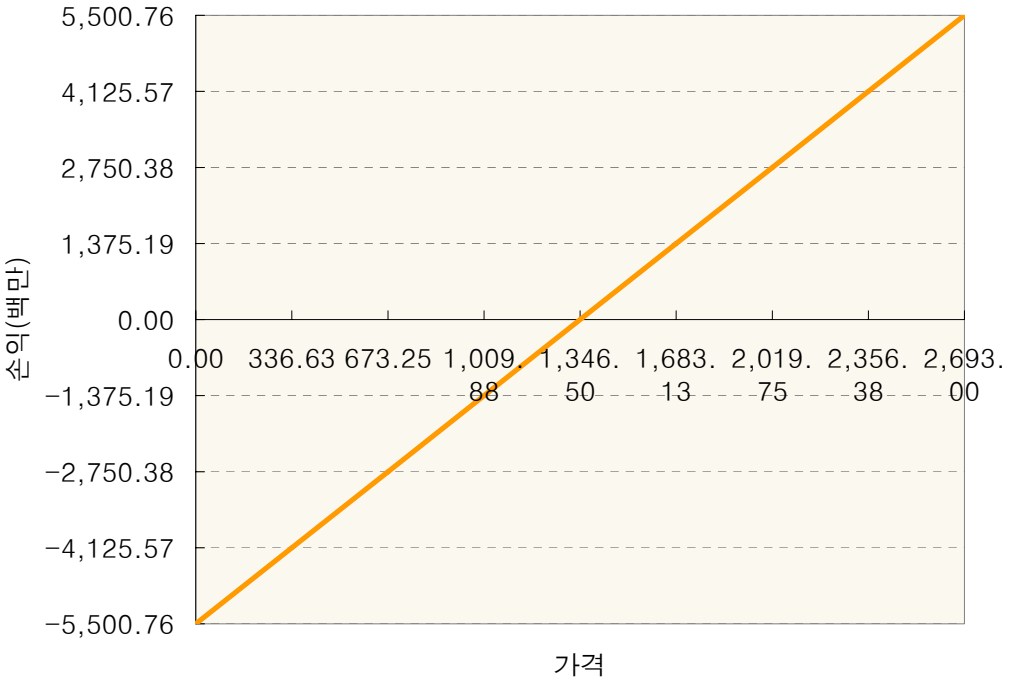




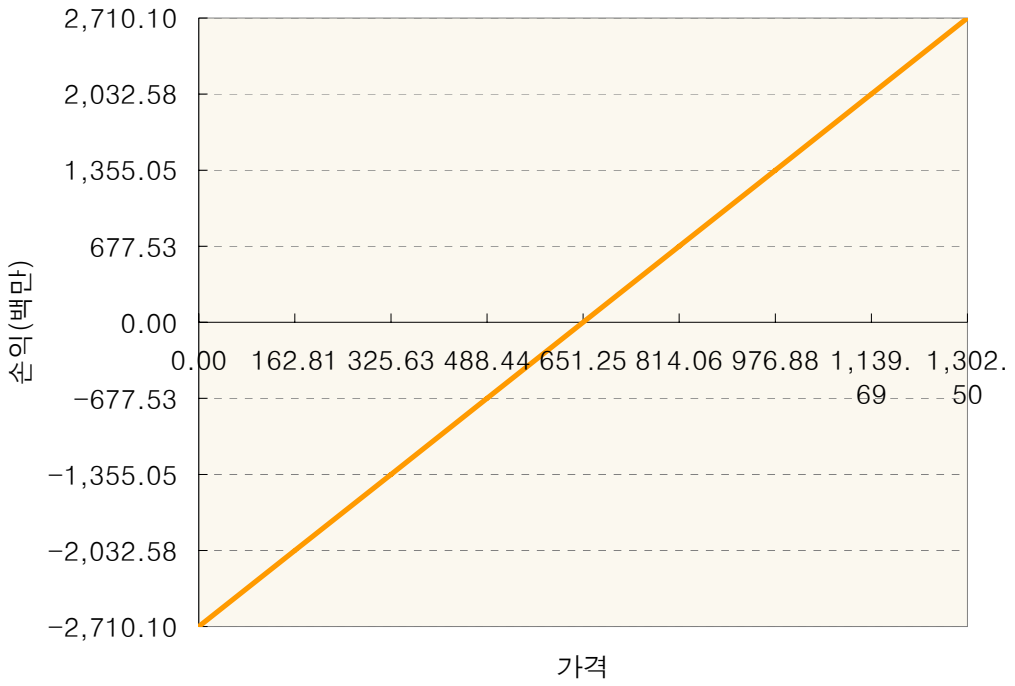
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	169
CTZ1	Cotton	93
CU1	Corn	423
KCU1	COFFEE"C"ELEC	153
SBV1	Sugar No11	183
SX1	Soybean	440
WU1	Wheat	217

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

(단위:백만원)

2,760