공시일	2011-07-13
기준일	2011-07-12

스마트코스피200인덱스1호(주식-파생형)(종)

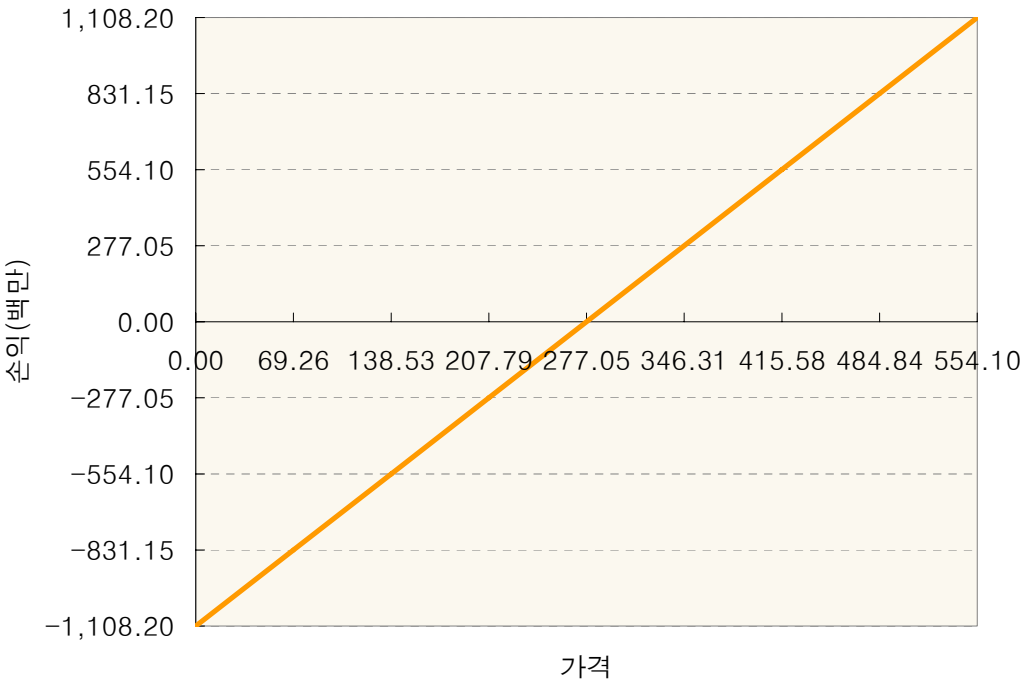
1. 계약금액

(단위:백만원)

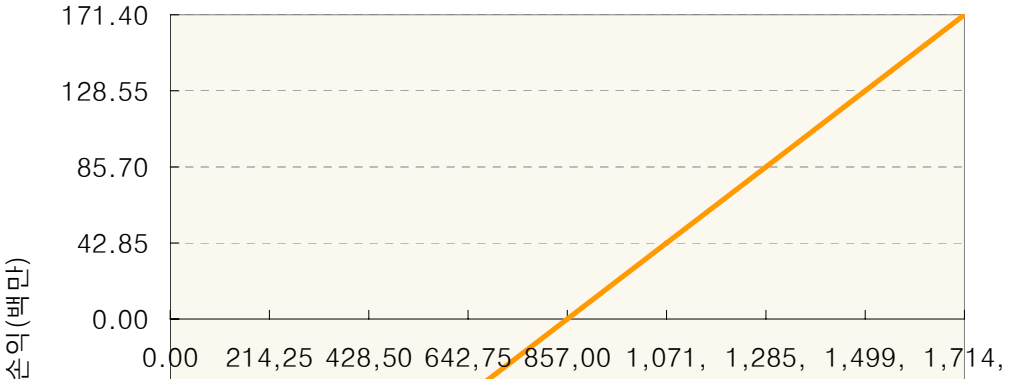
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,280	0	1,280	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

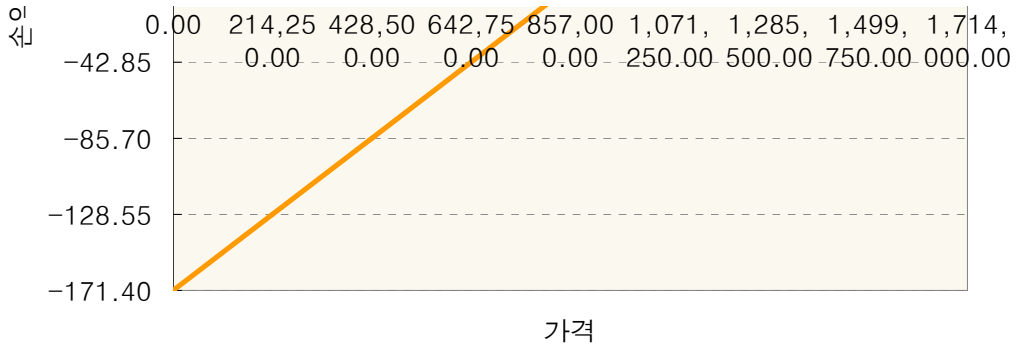
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

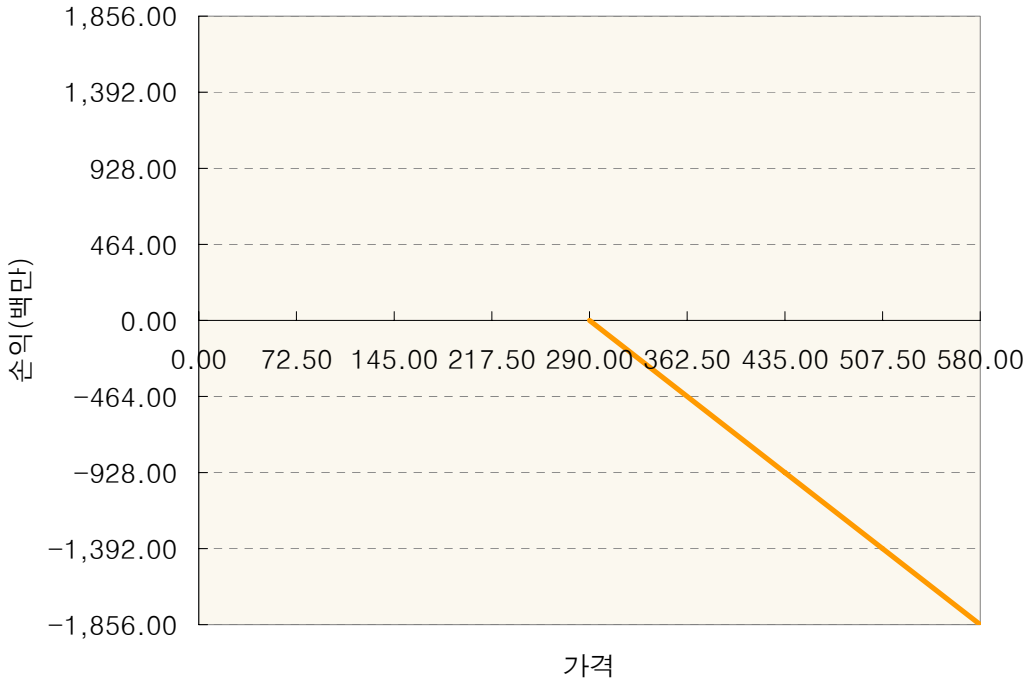


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 88

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-88.3	-88.3	-88.3	-88.3	-88.3	-88.3	-88.3
-5.33%	-58.9	-58.9	-58.9	-58.9	-58.9	-58.9	-58.9
-2.67%	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4
0%	0	0	0	0	0	0	0
2.67%	29.4	29.4	29.4	29.4	29.4	29.4	29.4
5.33%	58.9	58.9	58.9	58.9	58.9	58.9	58.9
8.00%	88.3	88.3	88.3	88.3	88.3	88.3	88.3

KR4111F900 2011-09 삼성전자개별선물 14

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.6	-13.6	-13.6	-13.6	-13.6	-13.6	-13.6
-5.33%	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1

-2.67%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5
0%	0	0	0	0	0	0	0
2.67%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
5.33%	9.1	9.1	9.1	9.1	9.1	9.1	9.1
8.00%	13.6	13.6	13.6	13.6	13.6	13.6	13.6
	KR4201F729 2011-07 콜290						52
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	-0.1	-0.3	-0.5	-0.7	-1	-1.4	-1.8
5.33%	-10.7	-11.6	-12.5	-13.4	-14.4	-15.3	-16.2
8.00%	-51.3	-51.4	-51.5	-51.7	-51.9	-52.1	-52.5

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

101

공시일	2011-07-13
기준일	2011-07-12

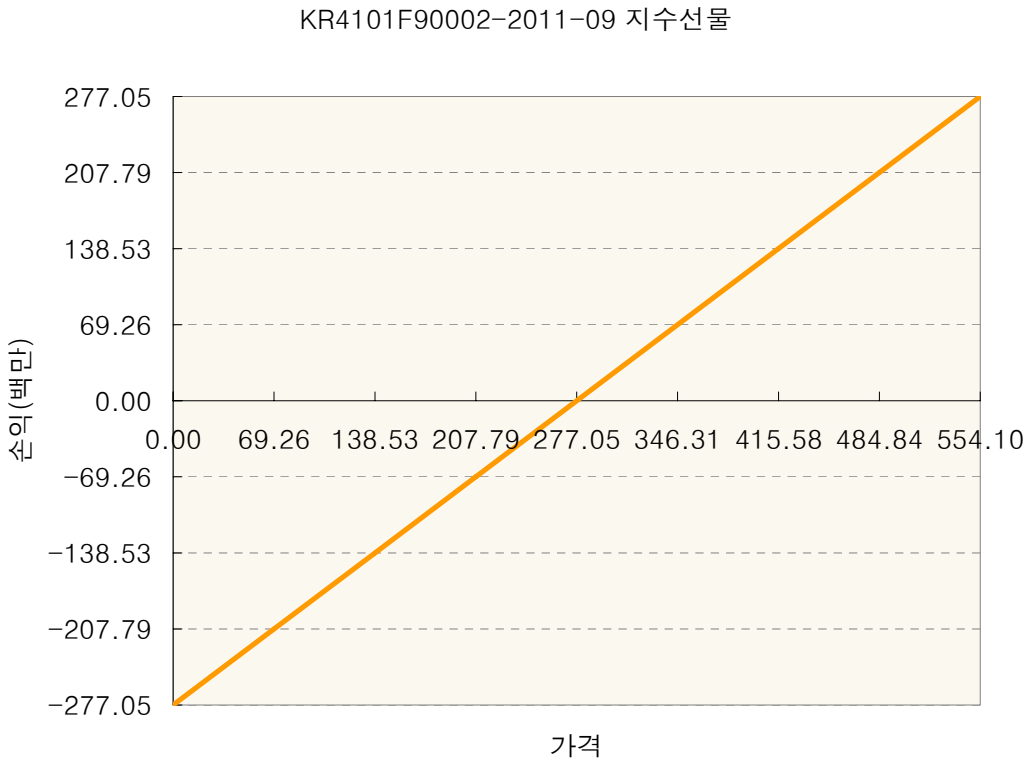
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	277	0	277	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 22

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1
-5.33%	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7	-14.7
-2.67%	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4
0%	0	0	0	0	0	0	0
2.67%	7.4	7.4	7.4	7.4	7.4	7.4	7.4
5.33%	14.7	14.7	14.7	14.7	14.7	14.7	14.7
8.00%	22.1	22.1	22.1	22.1	22.1	22.1	22.1

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

20

공시일	2011-07-13
기준일	2011-07-12

달마다행복모(주식혼합-파생형)

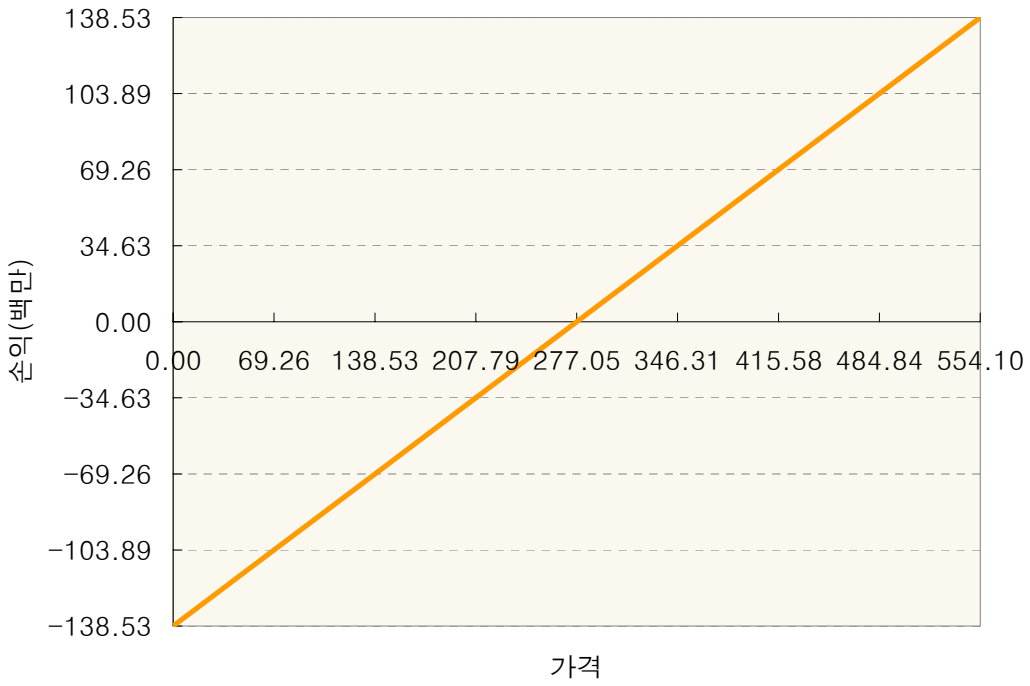
1. 계약금액

(단위:백만원)

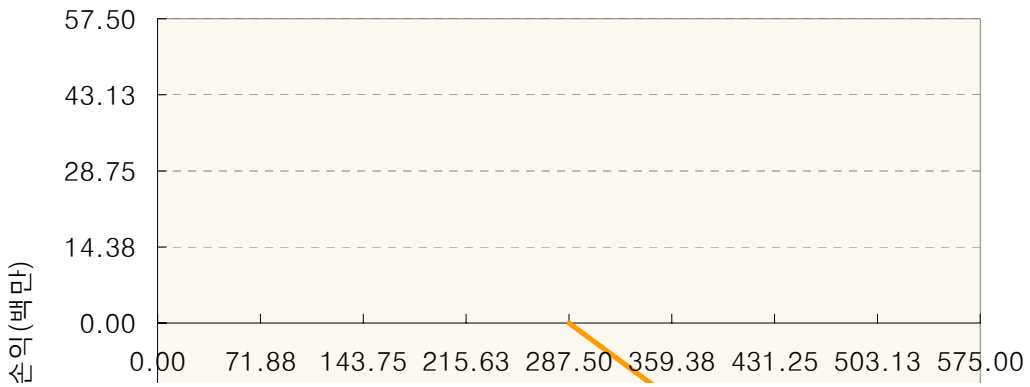
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	139	0	139	장내
누계	유가증권	옵션	0	58	-58	장내

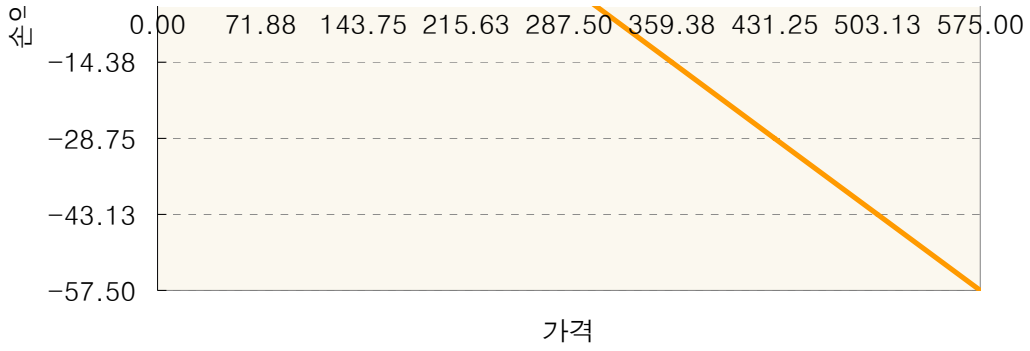
2. 만기시점의 손익구조

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	-11	-11	-11	-11	-11	-11
-5.33%	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4	-7.4
-2.67%	-3.7	-3.7	-3.7	-3.7	-3.7	-3.7	-3.7
0%	0	0	0	0	0	0	0
2.67%	3.7	3.7	3.7	3.7	3.7	3.7	3.7
5.33%	7.4	7.4	7.4	7.4	7.4	7.4	7.4
8.00%	11	11	11	11	11	11	11

KR4201F728 2011-07 콜287.5 2

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	0	0	-0.1	-0.1	-0.1	-0.1	-0.1
5.33%	-0.7	-0.7	-0.7	-0.8	-0.8	-0.8	-0.8
8.00%	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1

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

(단위:백만원)

11

공시일	2011-07-13
기준일	2011-07-12

BEST인덱스플러스알파1호(주식-파생형)(종)

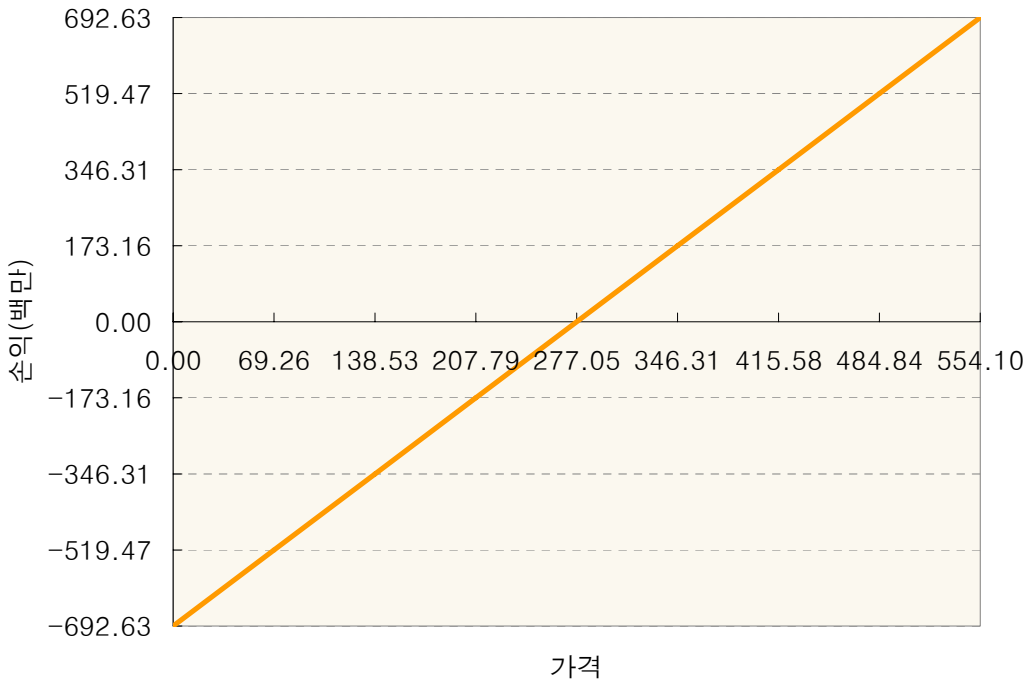
1. 계약금액

(단위:백만원)

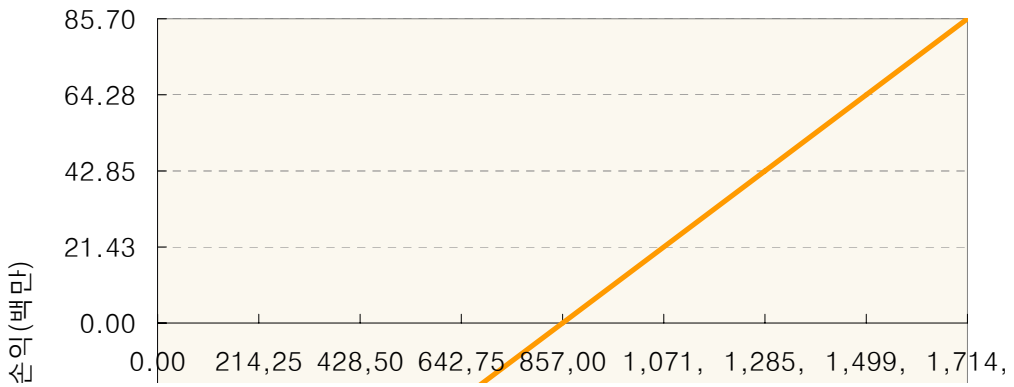
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	778	0	778	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

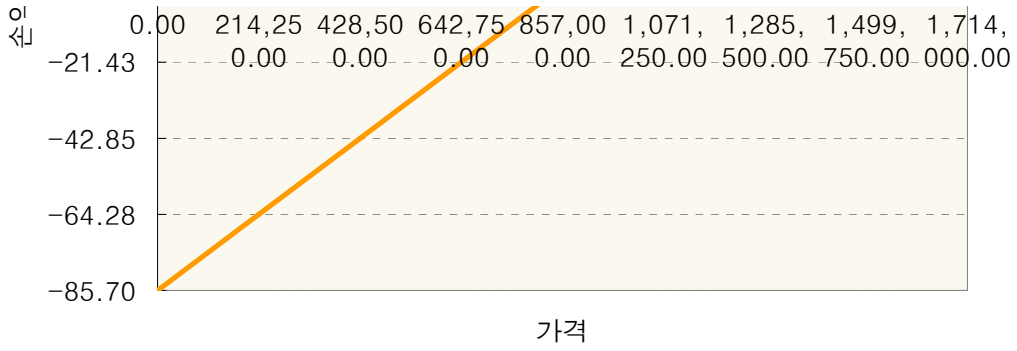
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

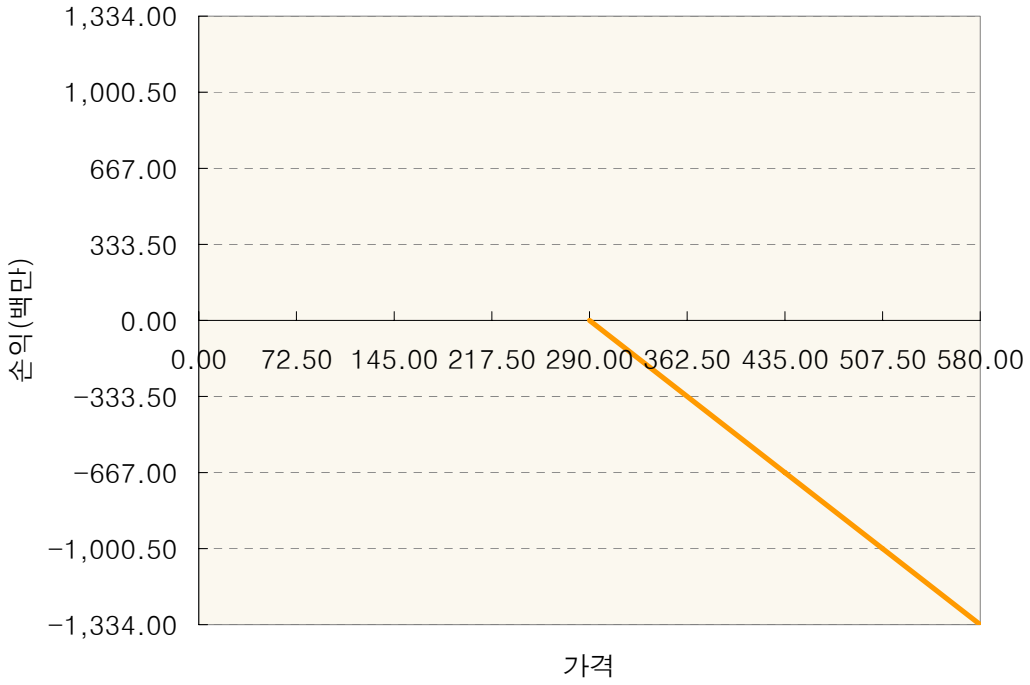


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 55

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-55.2	-55.2	-55.2	-55.2	-55.2	-55.2	-55.2
-5.33%	-36.8	-36.8	-36.8	-36.8	-36.8	-36.8	-36.8
-2.67%	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4	-18.4
0%	0	0	0	0	0	0	0
2.67%	18.4	18.4	18.4	18.4	18.4	18.4	18.4
5.33%	36.8	36.8	36.8	36.8	36.8	36.8	36.8
8.00%	55.2	55.2	55.2	55.2	55.2	55.2	55.2

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.8	-6.8	-6.8	-6.8	-6.8	-6.8	-6.8
-5.33%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5

-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%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
8.00%	6.8	6.8	6.8	6.8	6.8	6.8	6.8
	KR4201F729 2011-07 콜290						38
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	-0.1	-0.2	-0.3	-0.5	-0.8	-1	-1.3
5.33%	-7.7	-8.3	-9	-9.7	-10.3	-11	-11.7
8.00%	-36.9	-36.9	-37	-37.1	-37.3	-37.5	-37.7

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

62

공시일	2011-07-13
기준일	2011-07-12

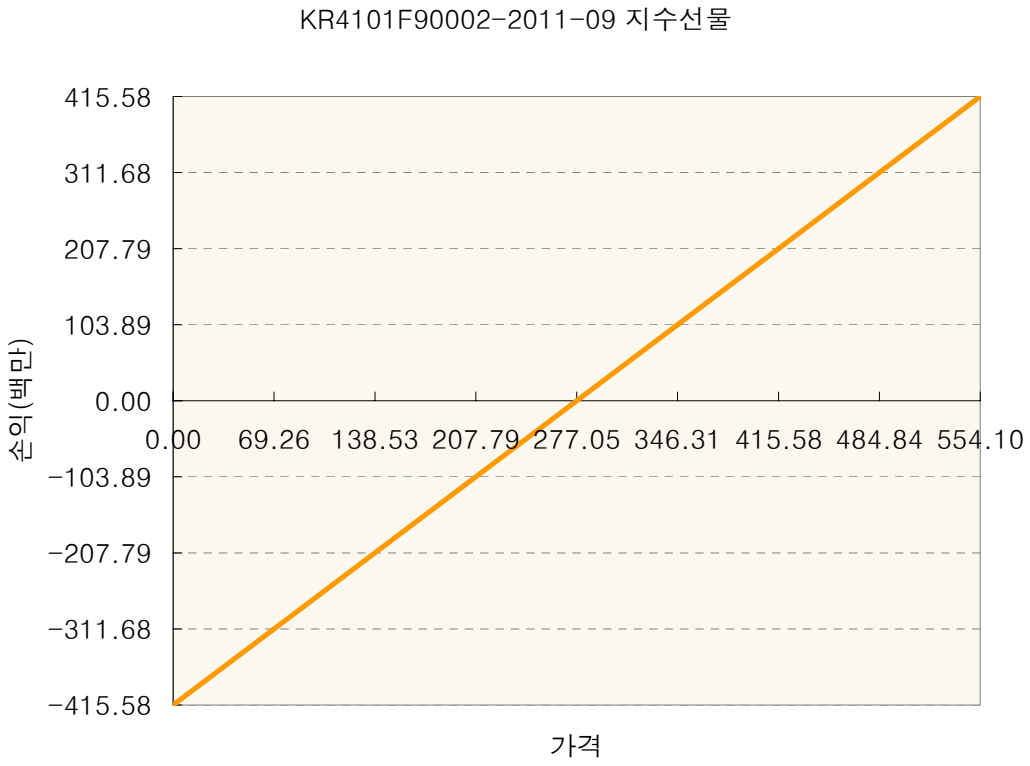
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	416	0	416	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 33

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-33.1	-33.1	-33.1	-33.1	-33.1	-33.1	-33.1
-5.33%	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1	-22.1
-2.67%	-11	-11	-11	-11	-11	-11	-11
0%	0	0	0	0	0	0	0
2.67%	11	11	11	11	11	11	11
5.33%	22.1	22.1	22.1	22.1	22.1	22.1	22.1
8.00%	33.1	33.1	33.1	33.1	33.1	33.1	33.1

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	30

공시일	2011-07-13
기준일	2011-07-12

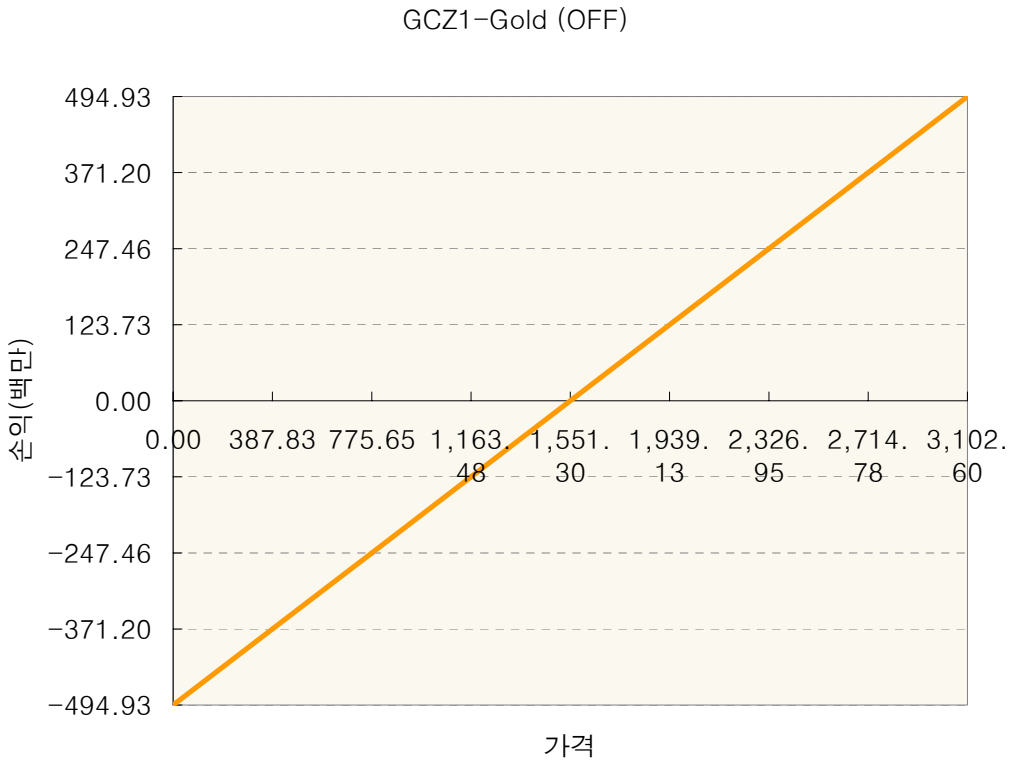
메탈인덱스플러스모(채권-파생형)

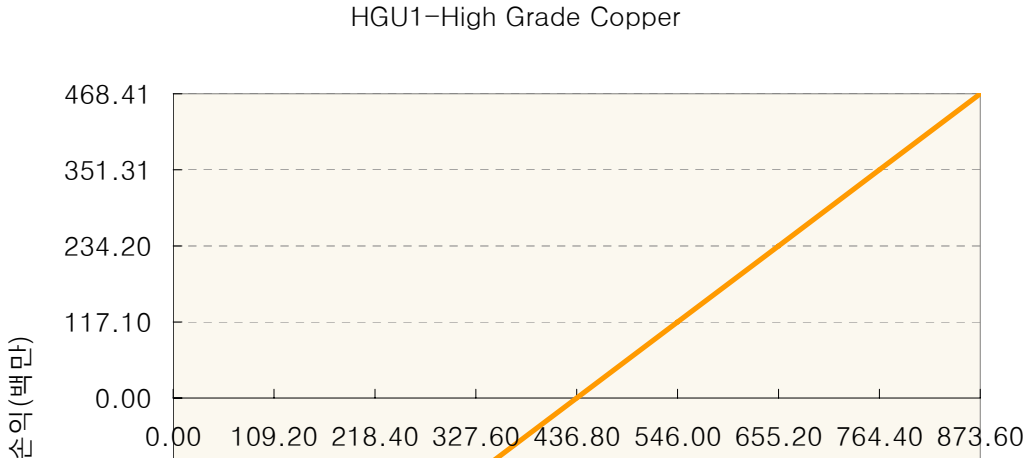
1. 계약금액

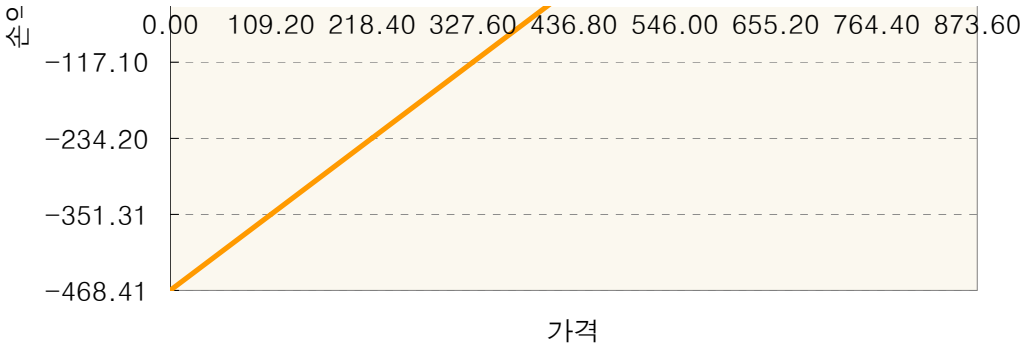
(단위:백만원)

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	2,330	491	1,839	

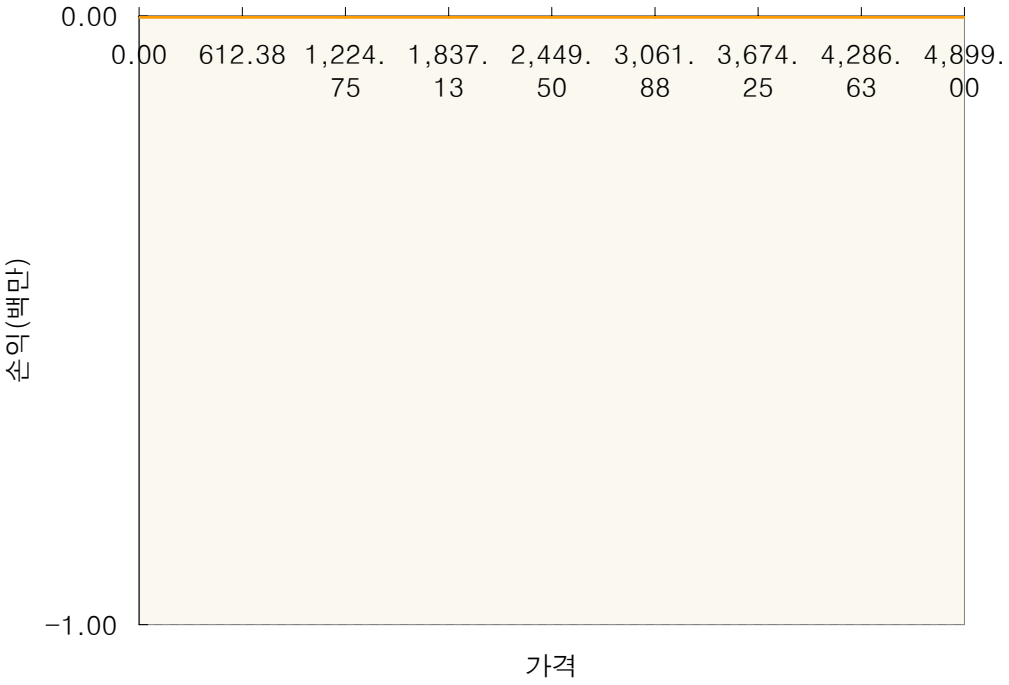
2. 만기시점의 손익구조



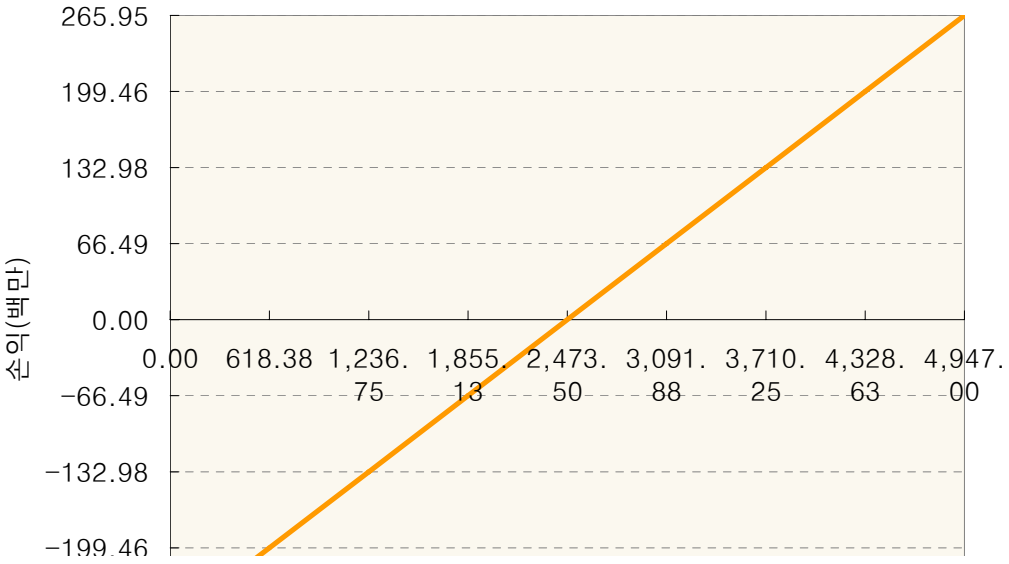


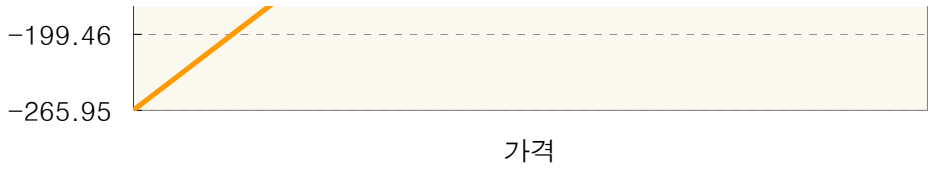


LAN1-LME Aluminum

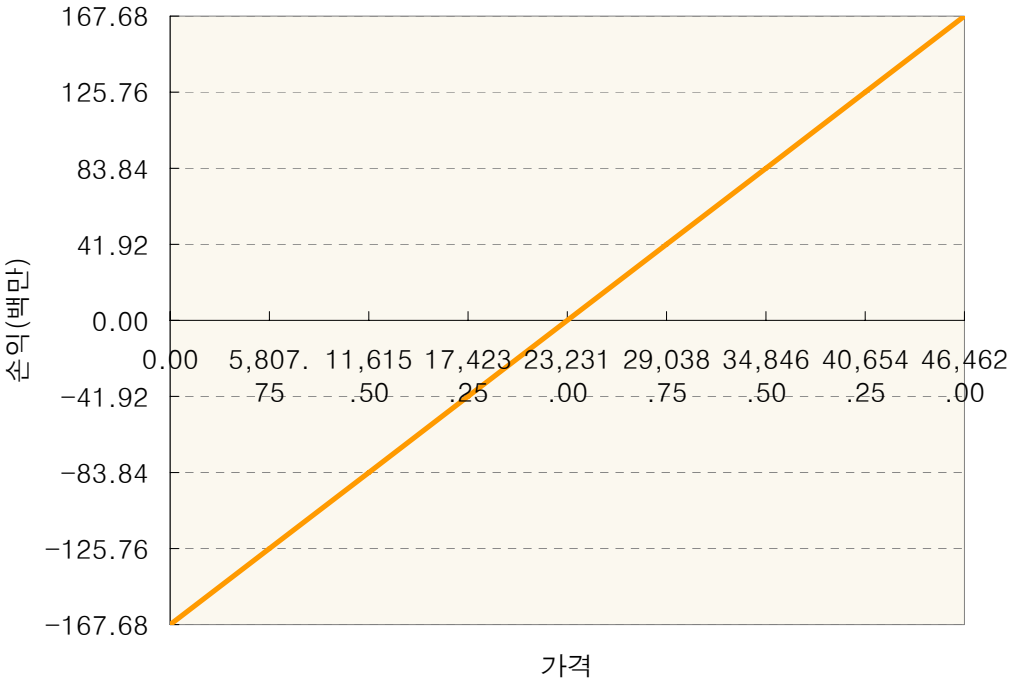


LAU1-LME Aluminum

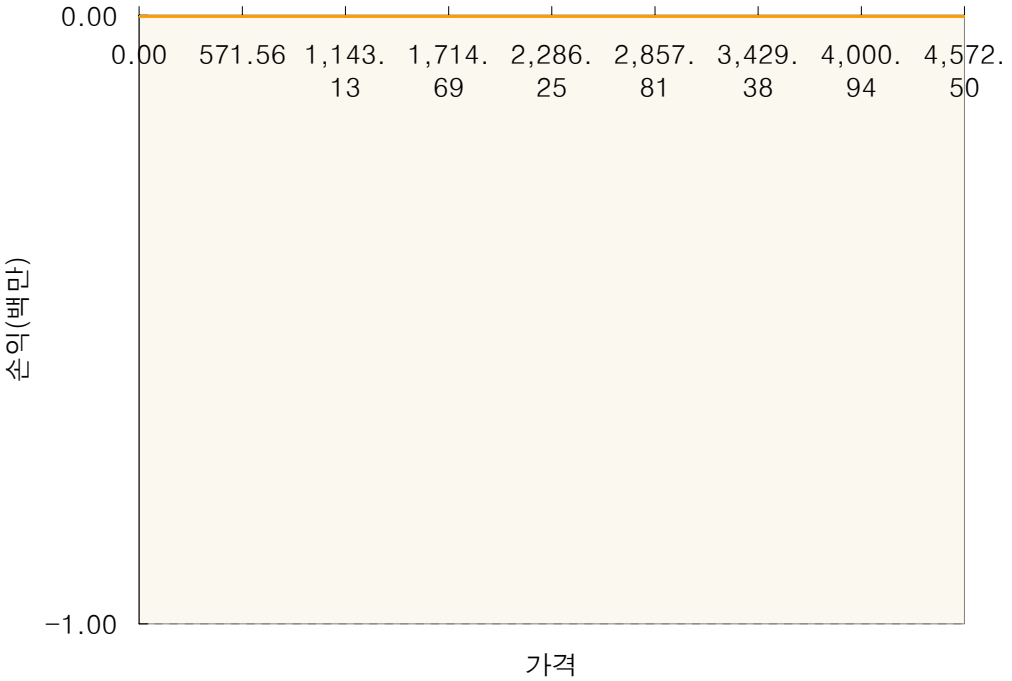




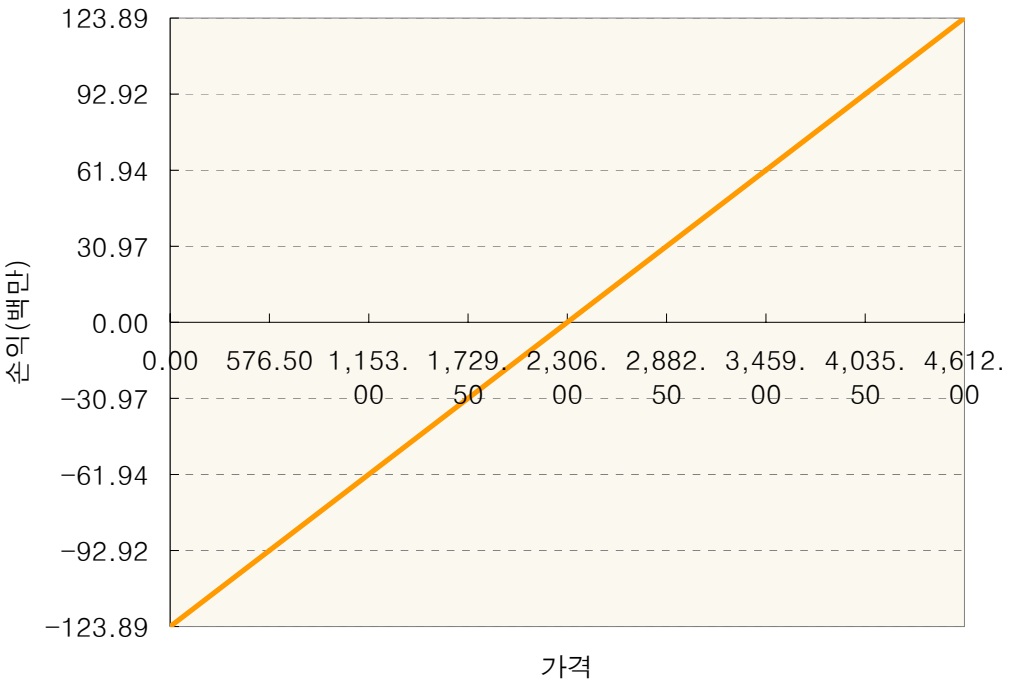
LNV1-LME Nickel



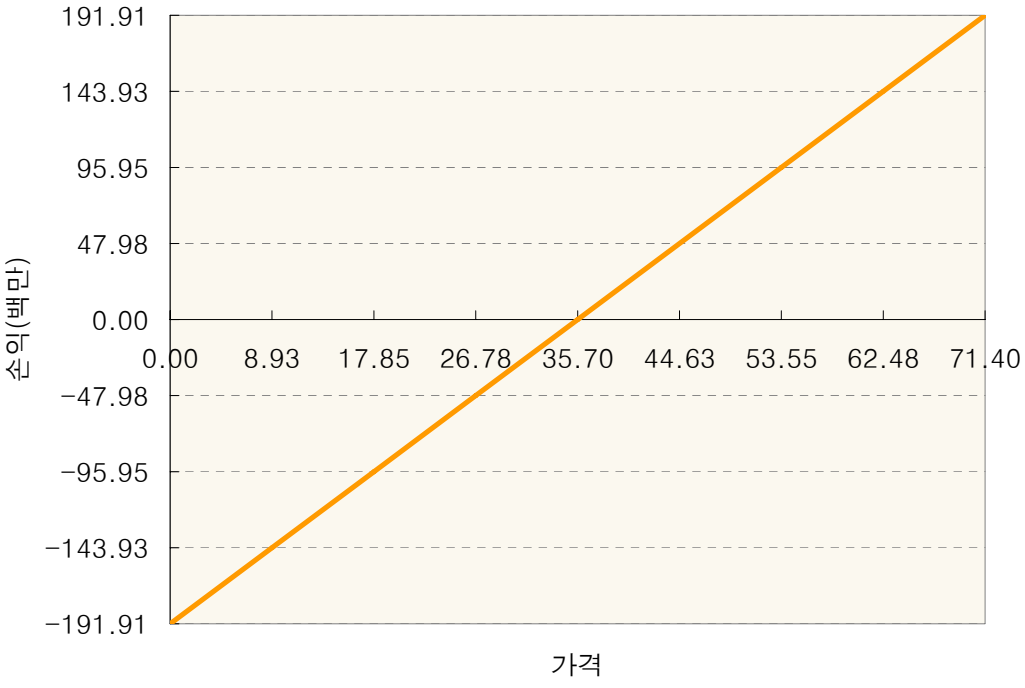
LXN1-LME Zinc



LXU1-LME Zinc

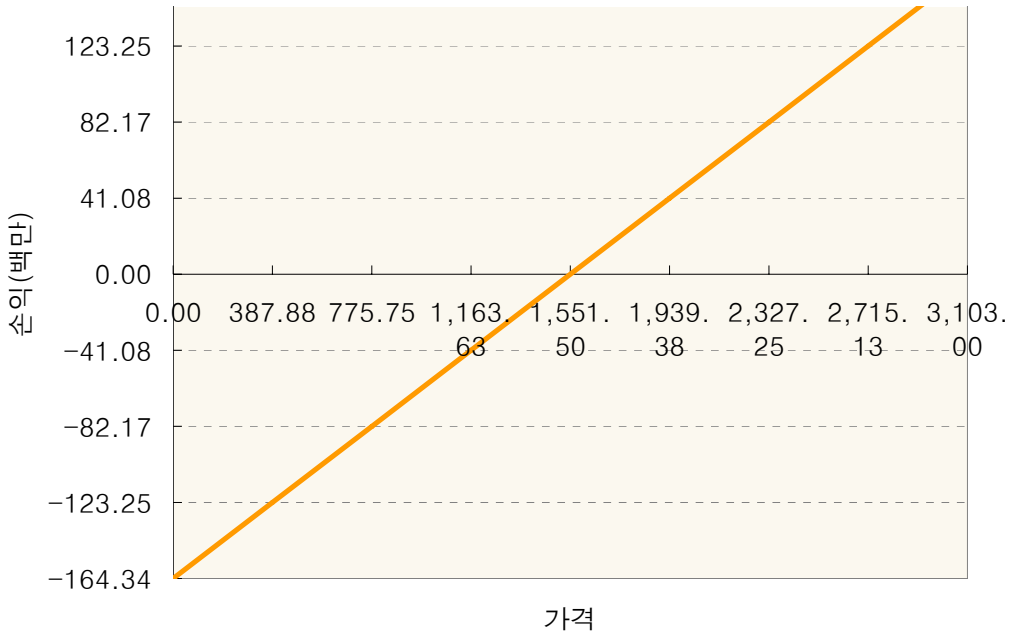


SIU1-Comex Silver

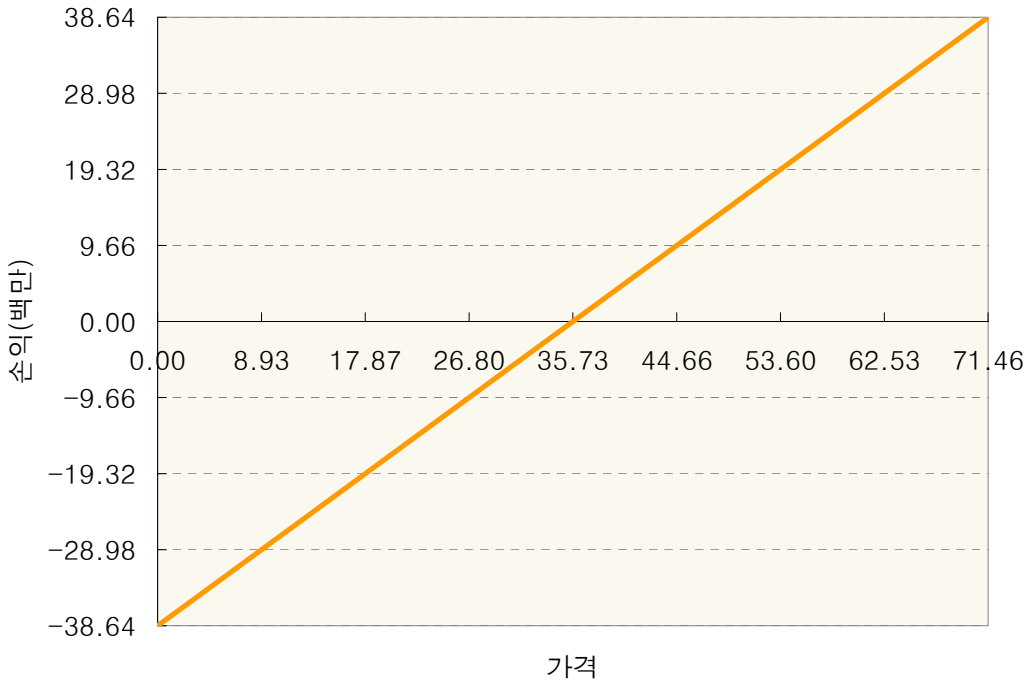


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCZ1	Gold (OFF)	40
HGU1	High Grade Copper	37
LAN1	LME Aluminum	3
LAU1	LME Aluminum	21
LNV1	LME Nickel	13
LXN1	LME Zinc	0.08
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)

184

공시일	2011-07-13
기준일	2011-07-12

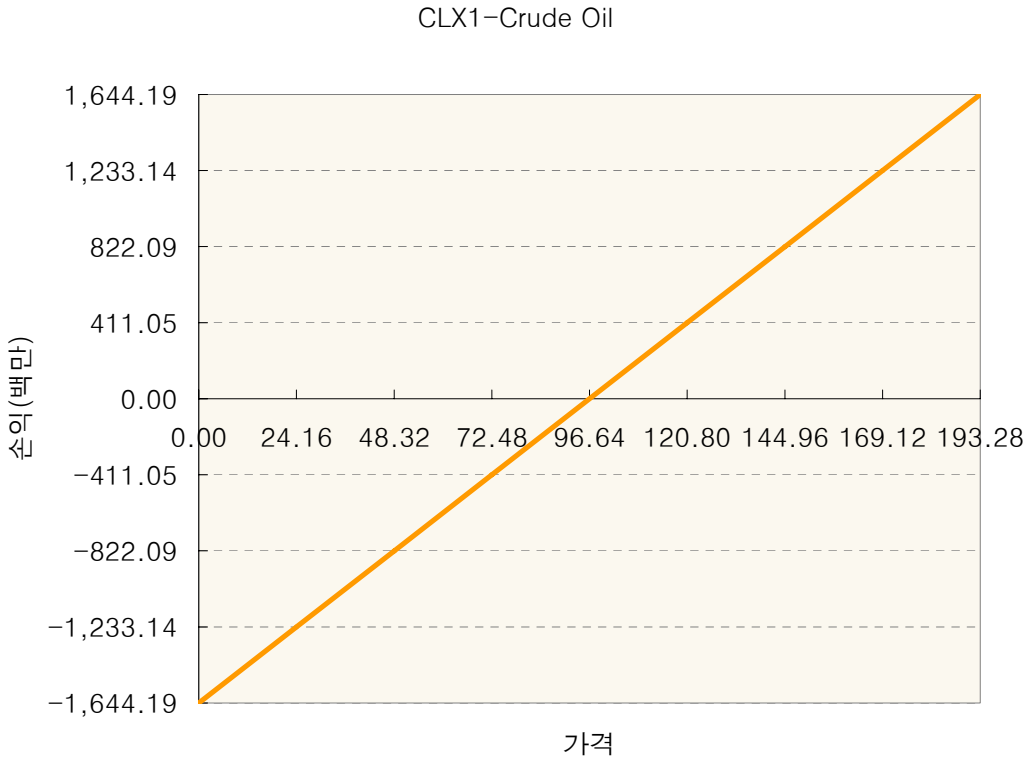
에너지인덱스플러스모(채권-파생형)

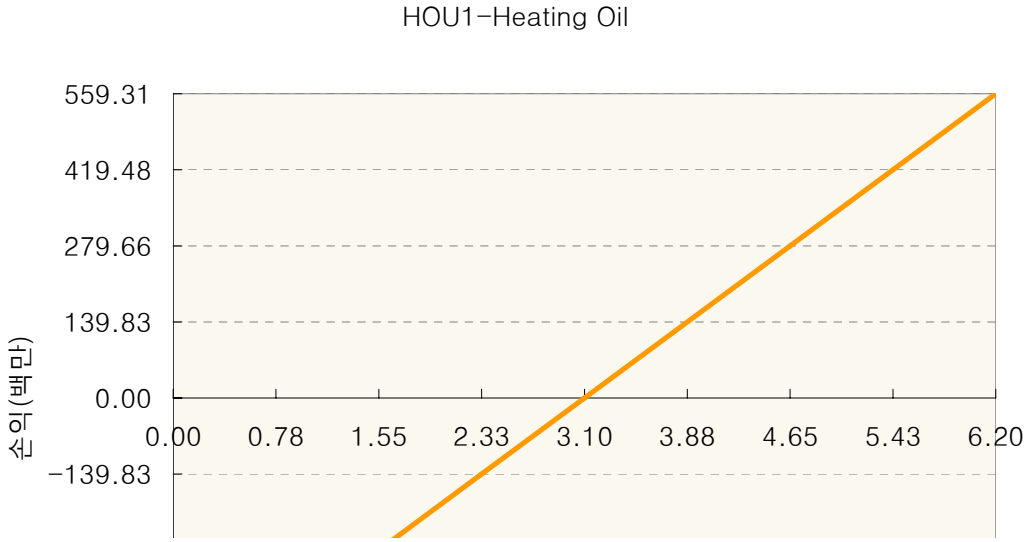
1. 계약금액

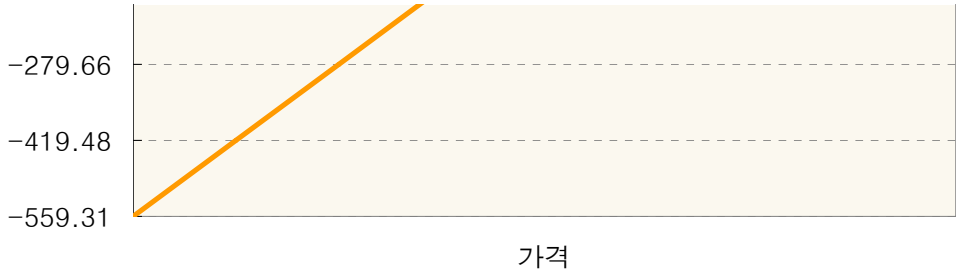
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,677	0	3,677	

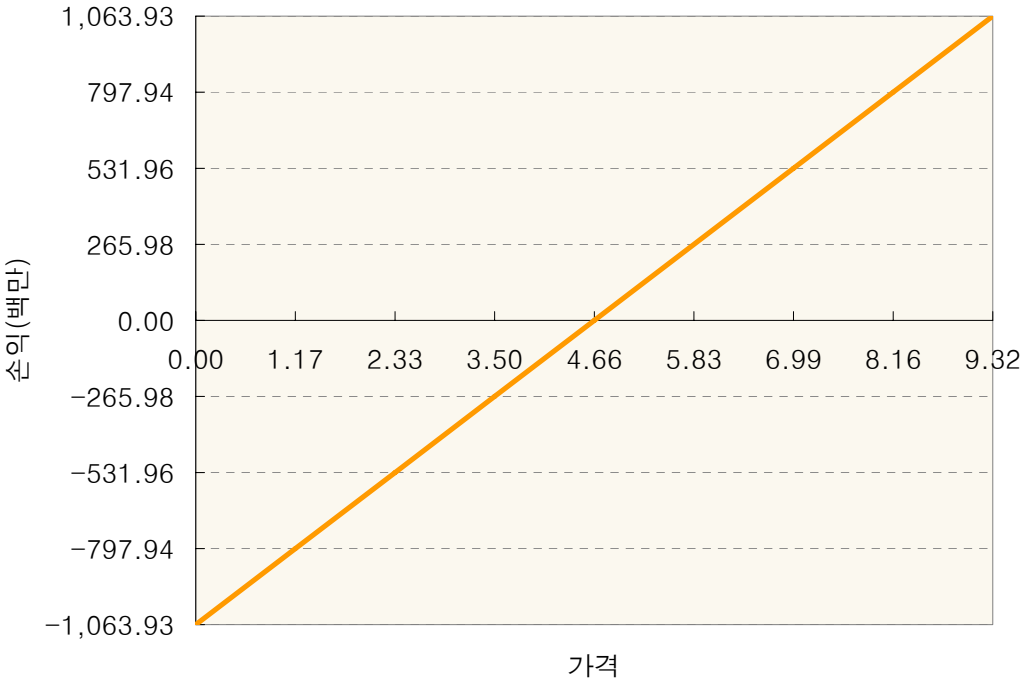
2. 만기시점의 손익구조



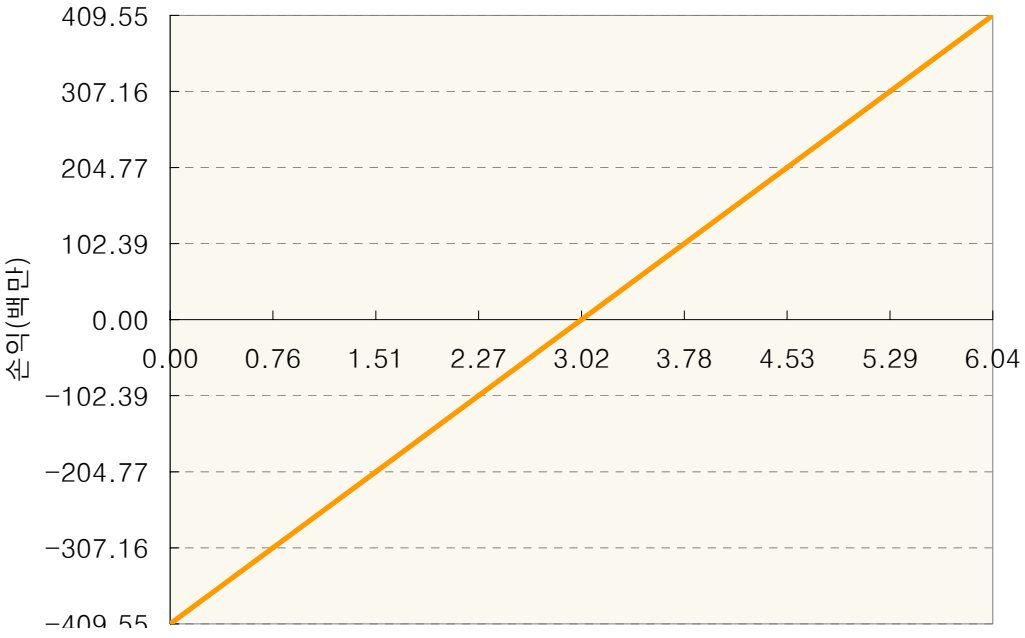


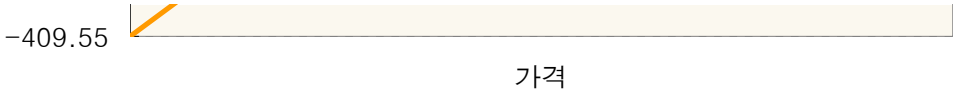


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	132
HOU1	Heating Oil	45
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	483

공시일	2011-07-13
기준일	2011-07-12

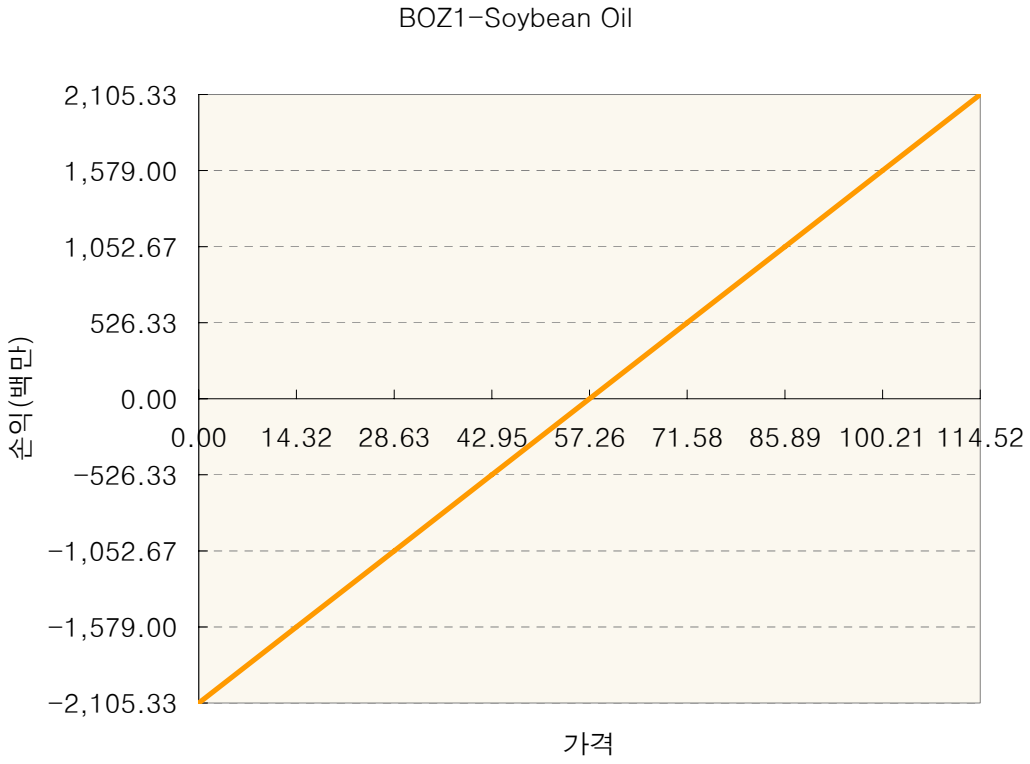
애그리컬쳐인덱스플러스모(채권-파생형)

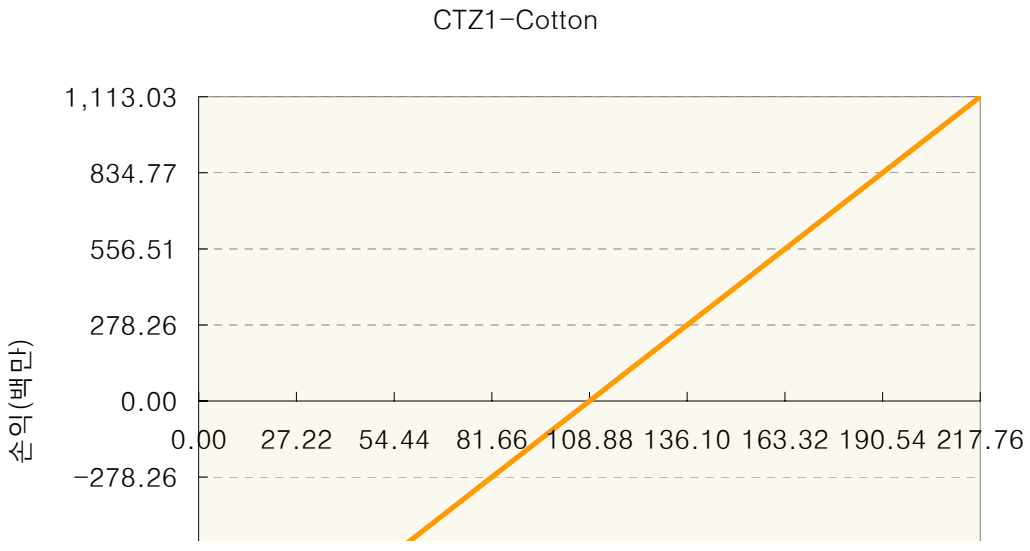
1. 계약금액

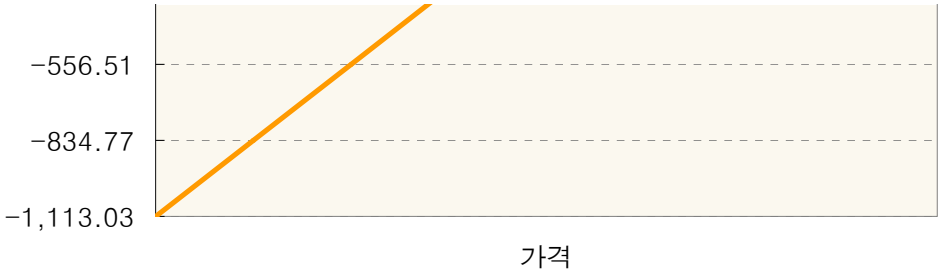
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,804	0	20,804	

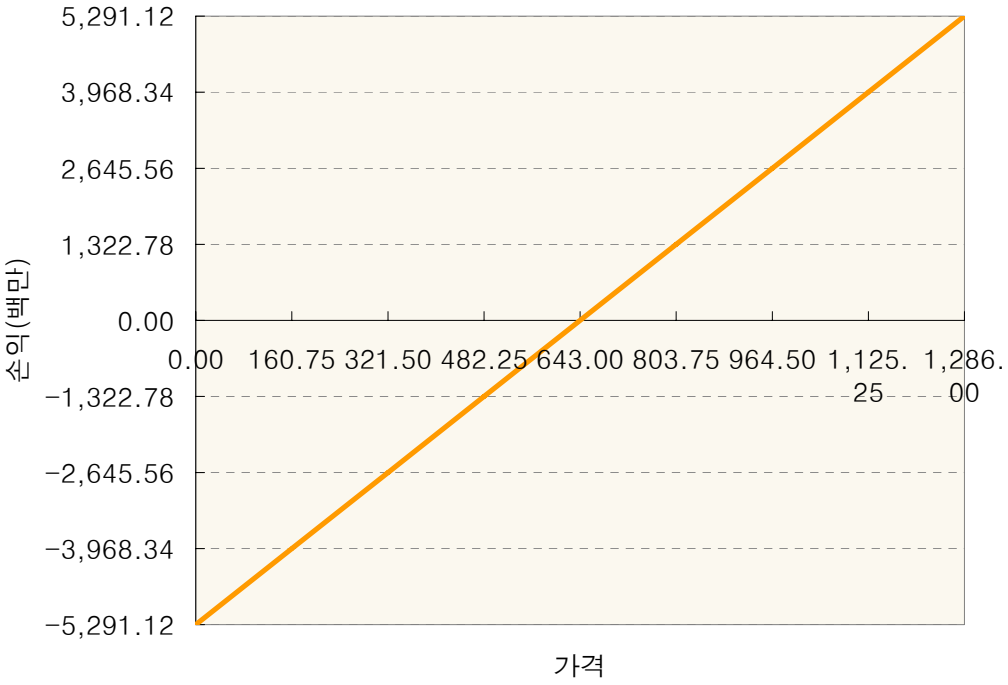
2. 만기시점의 손익구조



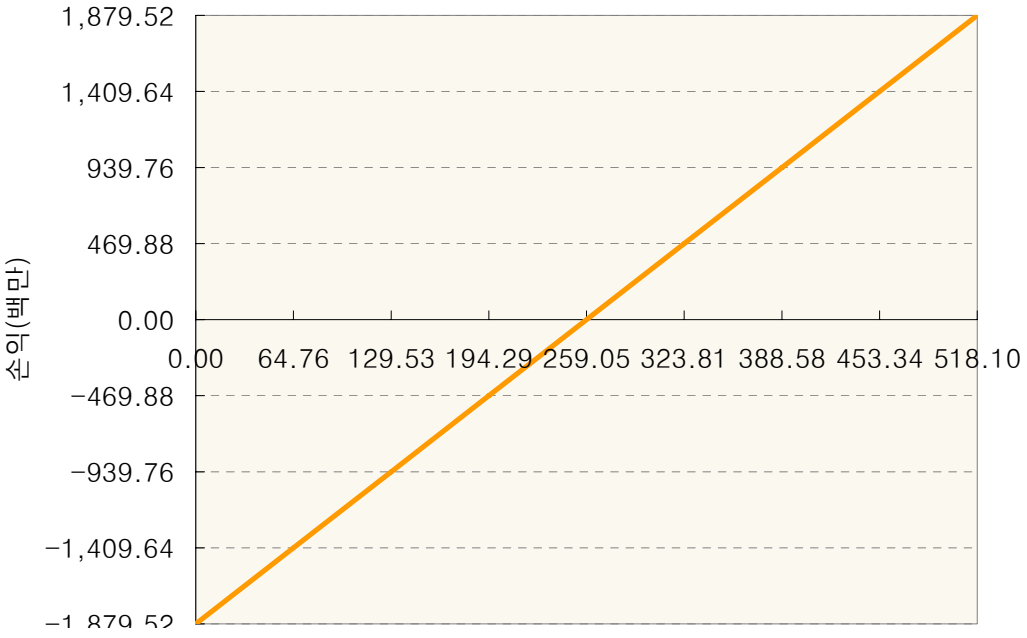


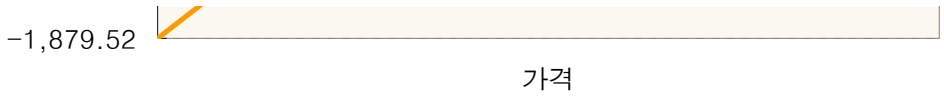


CU1-Corn

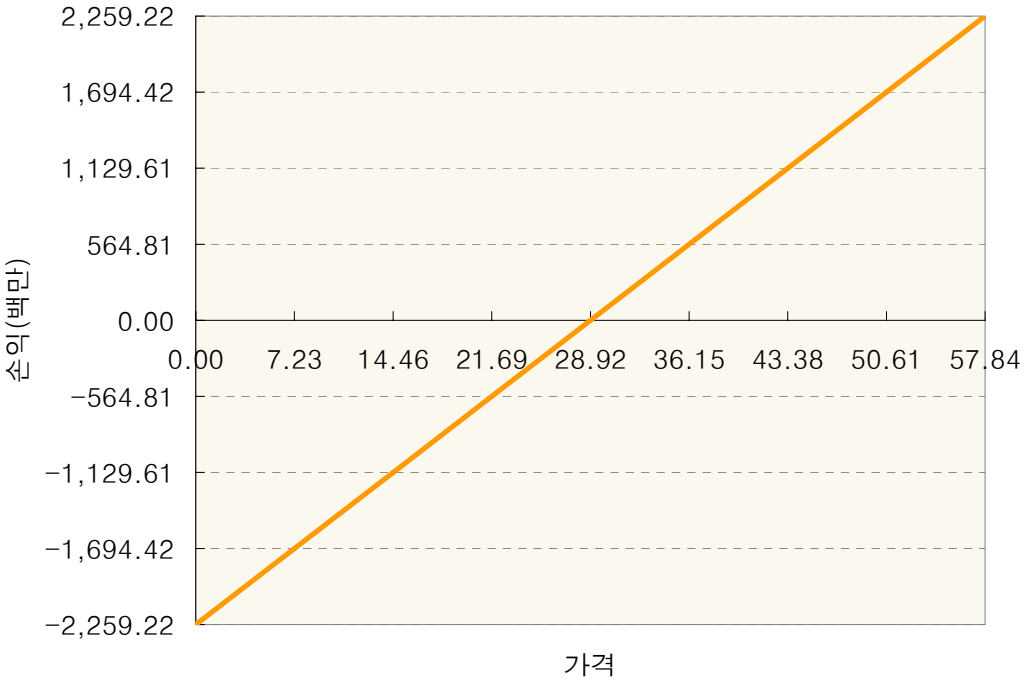


KCU1-COFFEE"C"ELEC

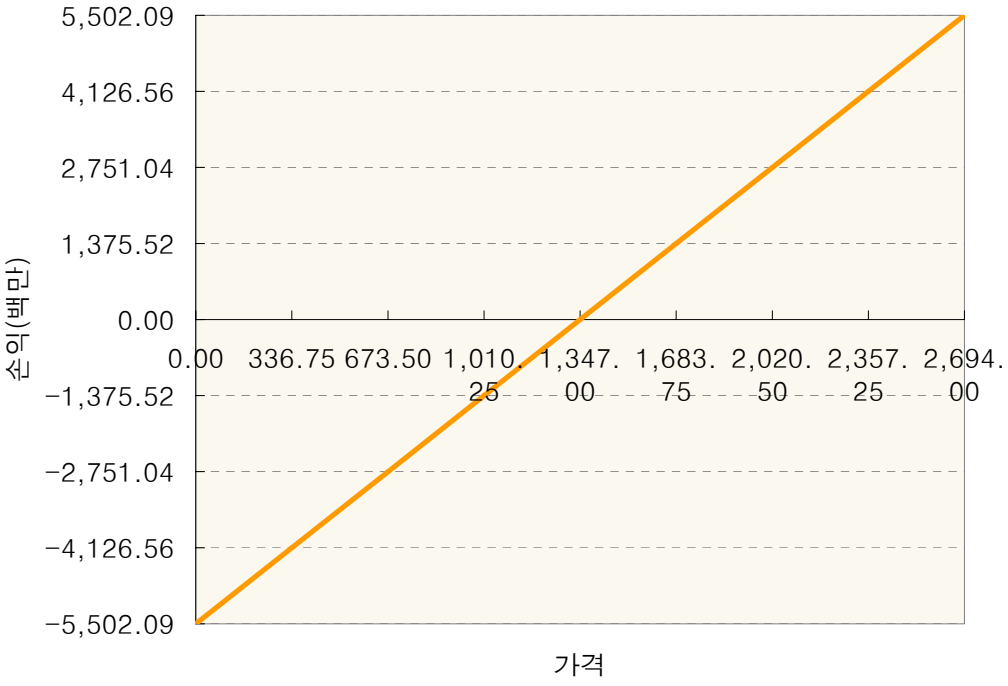




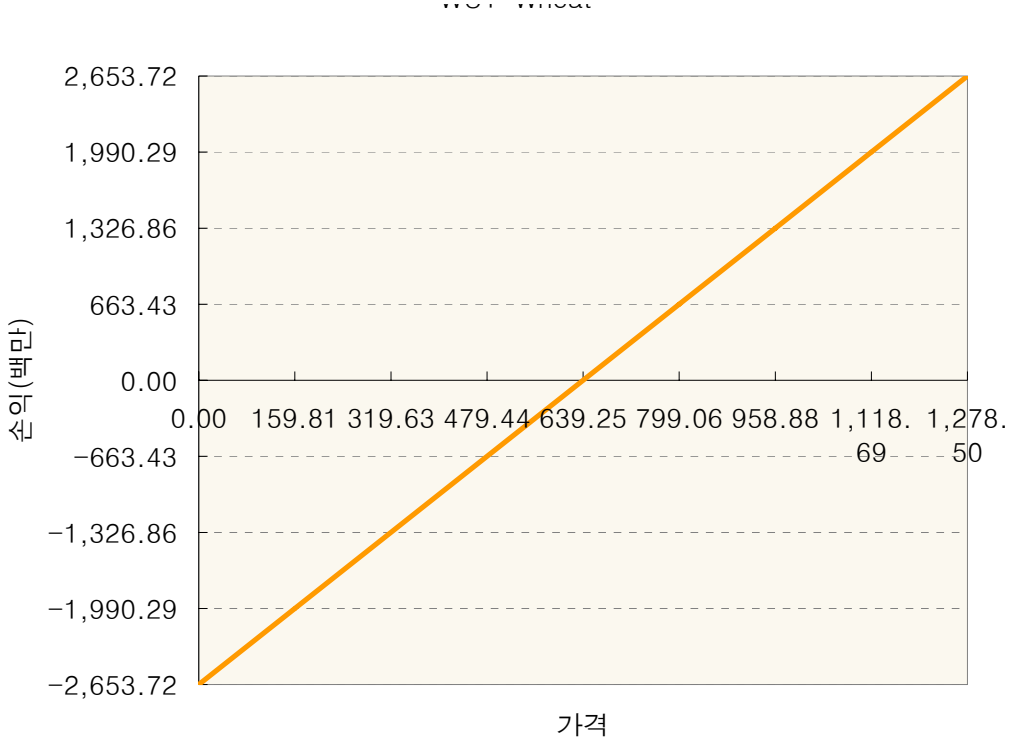
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	168
CTZ1	Cotton	89
CU1	Corn	423
KCU1	COFFEE"C"ELEC	150
SBV1	Sugar No11	181
SX1	Soybean	440
WU1	Wheat	212

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,743