공시일	2011-07-14
기준일	2011-07-13

스마트코스피200인덱스1호(주식-파생형)(종)

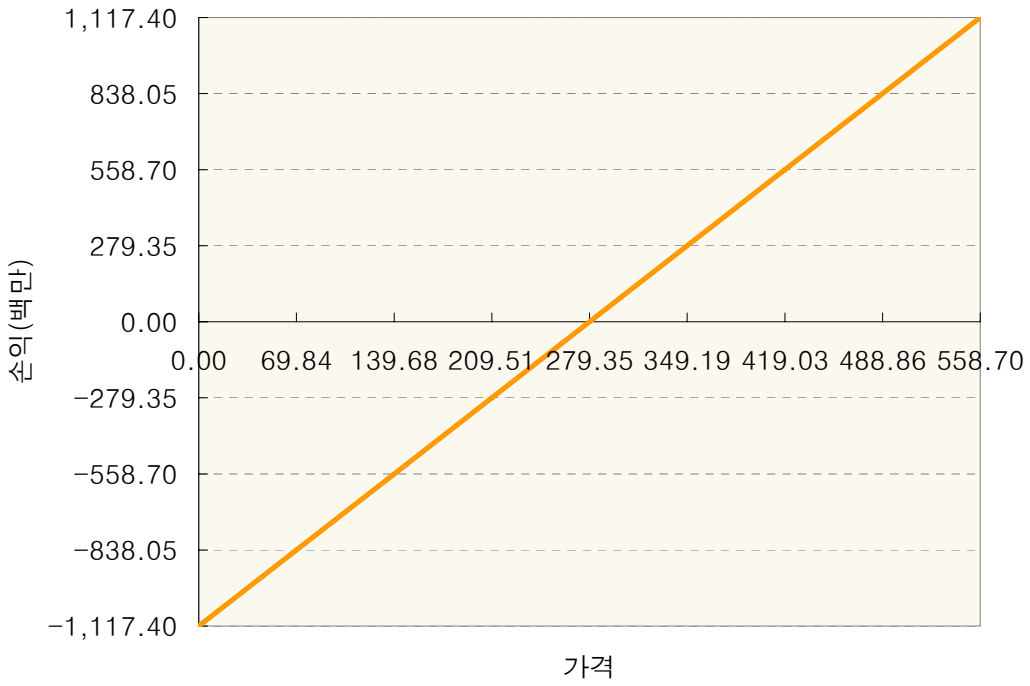
1. 계약금액

(단위:백만원)

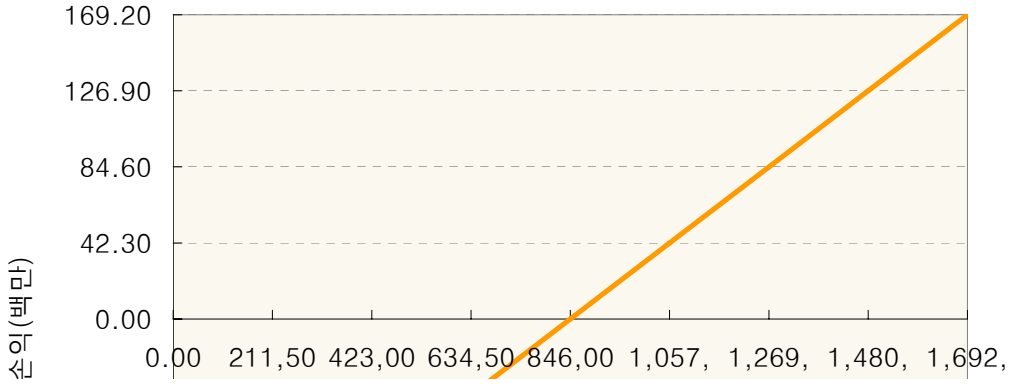
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,287	0	1,287	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

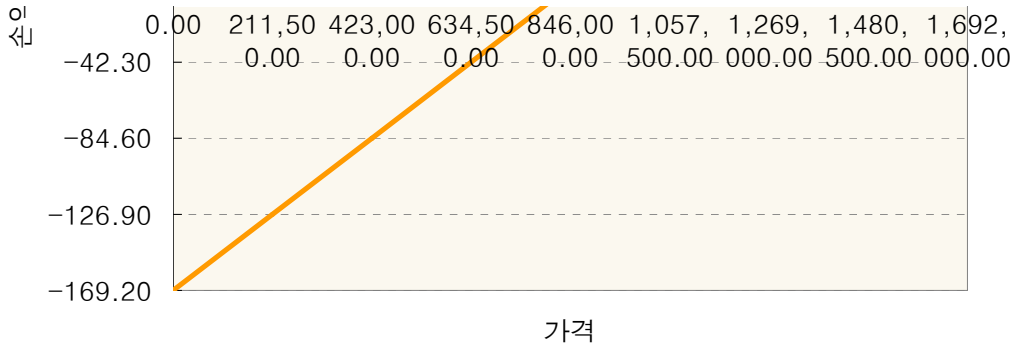
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

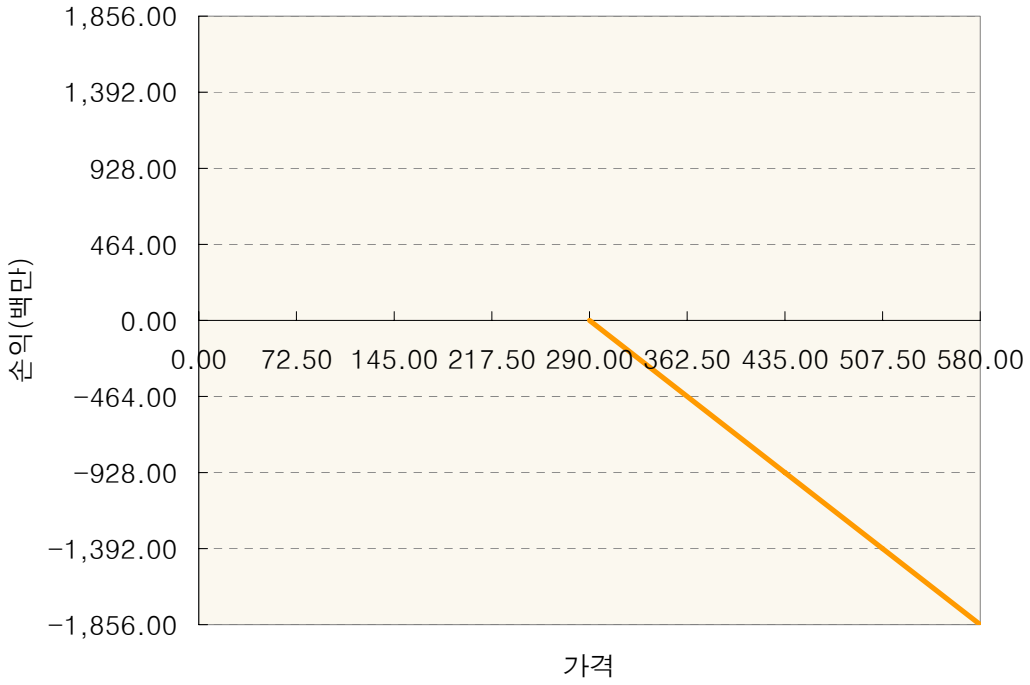


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 89

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-89.1	-89.1	-89.1	-89.1	-89.1	-89.1	-89.1
-5.33%	-59.4	-59.4	-59.4	-59.4	-59.4	-59.4	-59.4
-2.67%	-29.7	-29.7	-29.7	-29.7	-29.7	-29.7	-29.7
0%	0	0	0	0	0	0	0
2.67%	29.7	29.7	29.7	29.7	29.7	29.7	29.7
5.33%	59.4	59.4	59.4	59.4	59.4	59.4	59.4
8.00%	89.1	89.1	89.1	89.1	89.1	89.1	89.1

KR4111F900 2011-09 삼성전자개별선물 13

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.5	-13.5	-13.5	-13.5	-13.5	-13.5	-13.5
-5.33%	-9	-9	-9	-9	-9	-9	-9

-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	9	9	9	9	9	9
8.00%	13.5	13.5	13.5	13.5	13.5	13.5	13.5
	KR4201F729 2011-07 콜290						68
	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%	-0.2	-0.3	-0.4	-0.6	-0.9	-1.2	-1.5
5.33%	-20.9	-21.1	-21.4	-21.8	-22.2	-22.6	-23
8.00%	-67.9	-67.9	-67.9	-67.9	-67.9	-67.9	-67.9

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

102

공시일	2011-07-14
기준일	2011-07-13

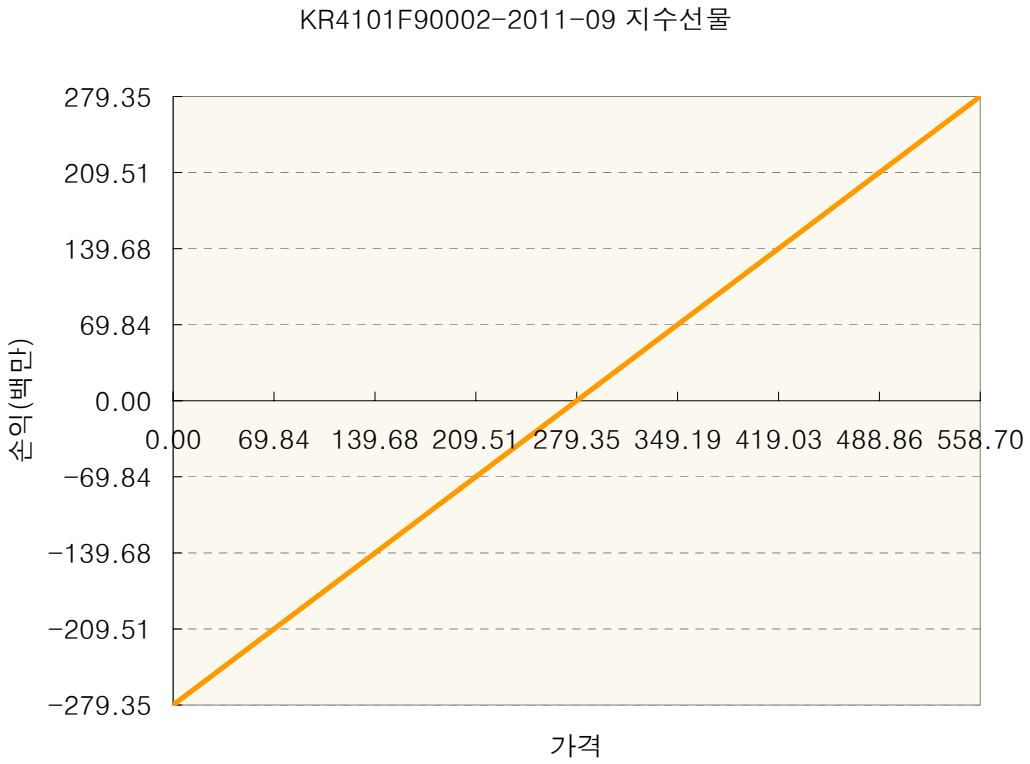
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	279	0	279	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%	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3
-5.33%	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8
-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%	14.8	14.8	14.8	14.8	14.8	14.8	14.8
8.00%	22.3	22.3	22.3	22.3	22.3	22.3	22.3

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

20

공시일	2011-07-14
기준일	2011-07-13

달마다행복모(주식혼합-파생형)

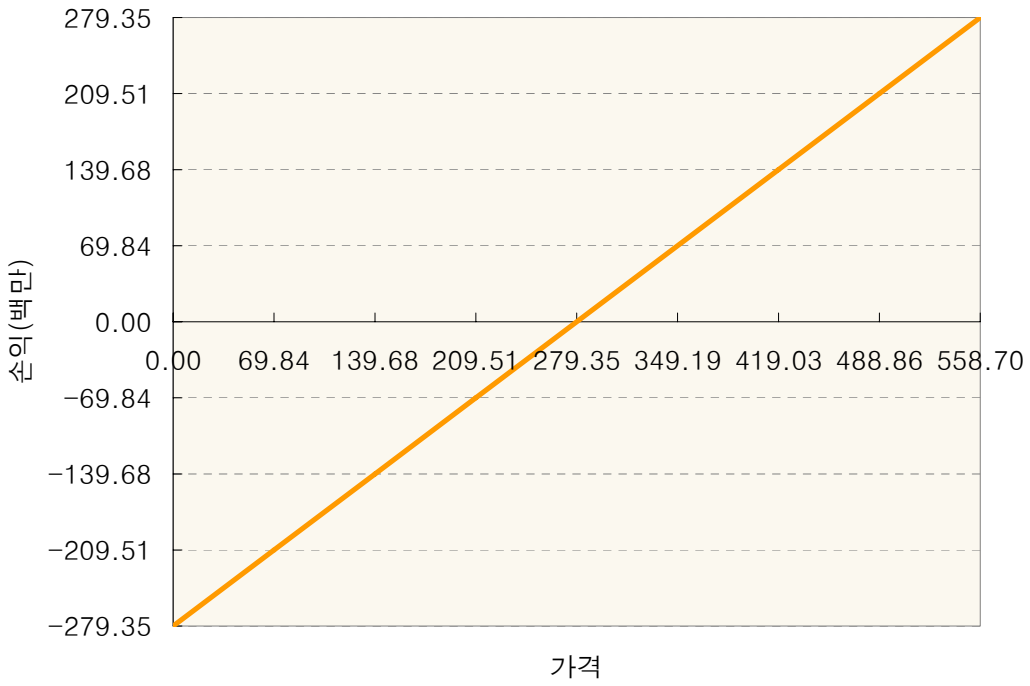
1. 계약금액

(단위:백만원)

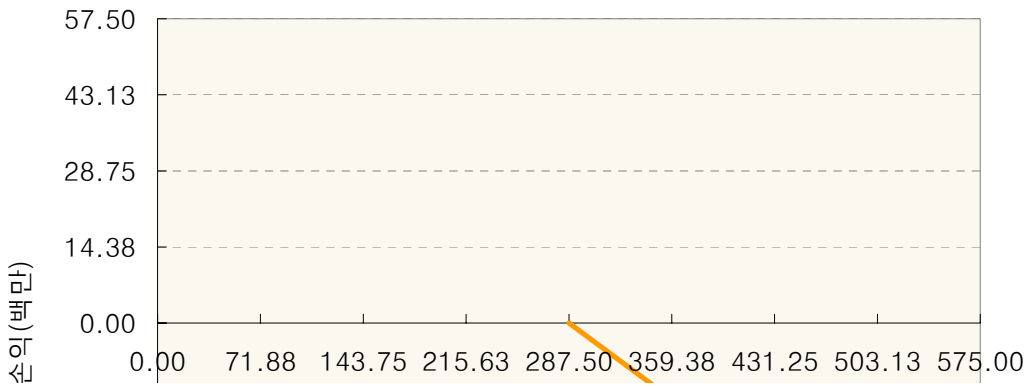
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	139	0	139	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	279	0	279	장내
누계	유가증권	옵션	0	58	-58	장내

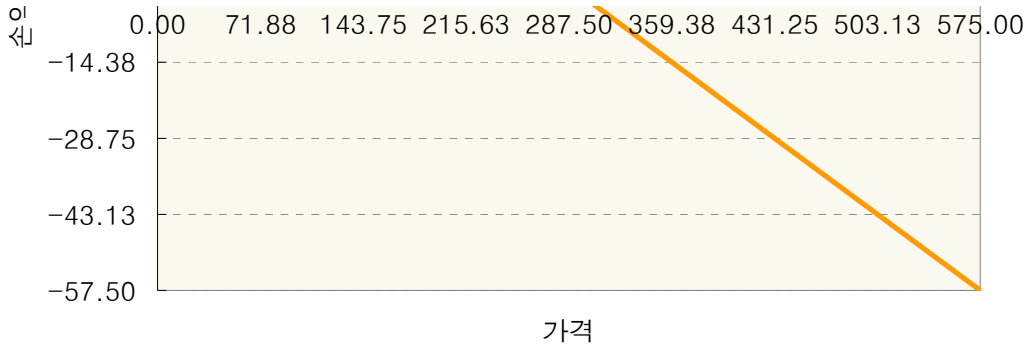
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F72875-2011-07 콜287.5





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 22

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3
-5.33%	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8	-14.8
-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%	14.8	14.8	14.8	14.8	14.8	14.8	14.8
8.00%	22.3	22.3	22.3	22.3	22.3	22.3	22.3

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	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	-0.1	-0.1	-0.1	-0.1	-0.1	-0.2
5.33%	-1.1	-1.1	-1.1	-1.1	-1.1	-1.2	-1.2
8.00%	-2.6	-2.6	-2.6	-2.6	-2.6	-2.6	-2.6

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

(단위:백만원)

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공시일	2011-07-14
기준일	2011-07-13

BEST인덱스플러스알파1호(주식-파생형)(종)

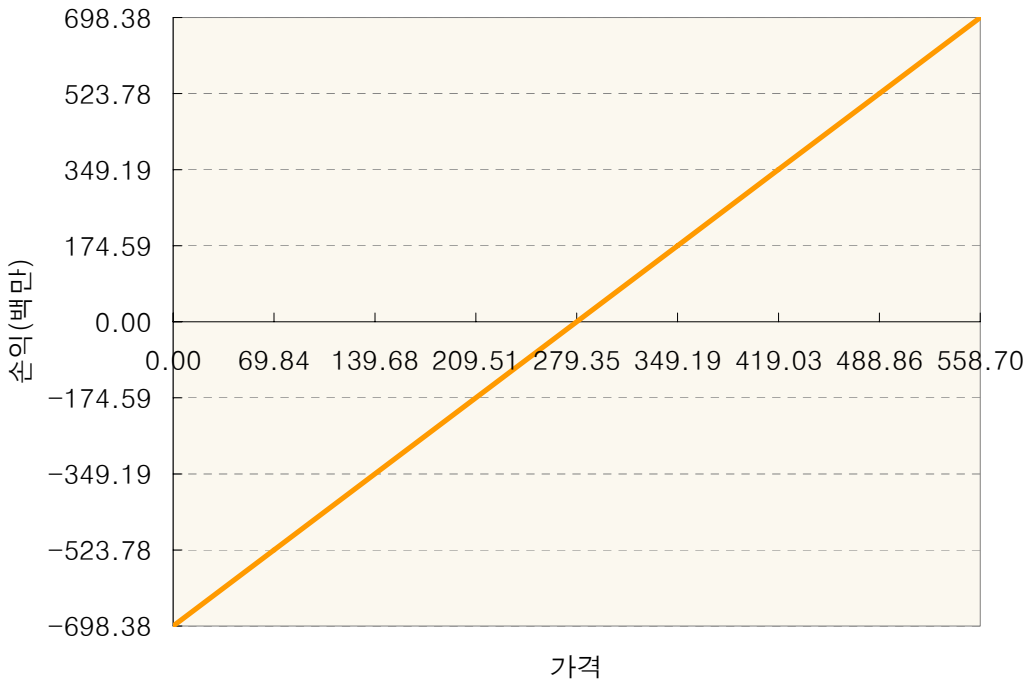
1. 계약금액

(단위:백만원)

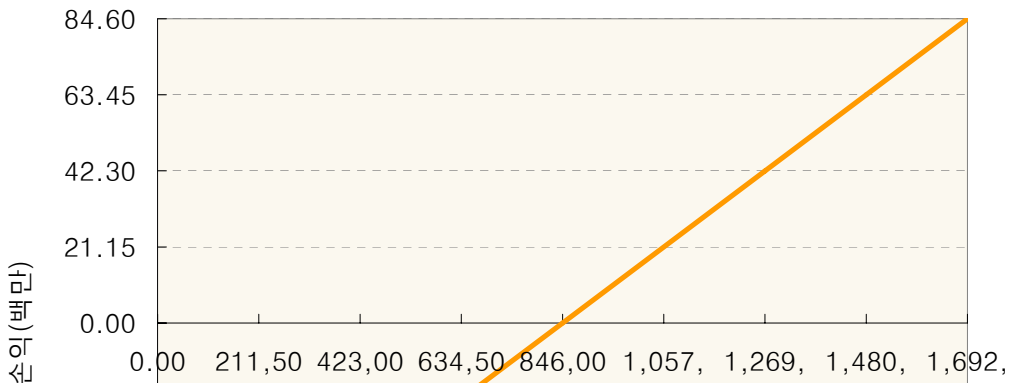
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	783	0	783	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

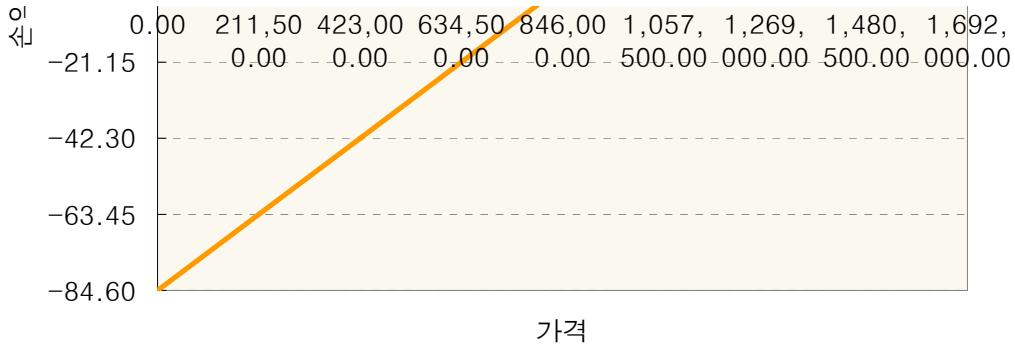
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

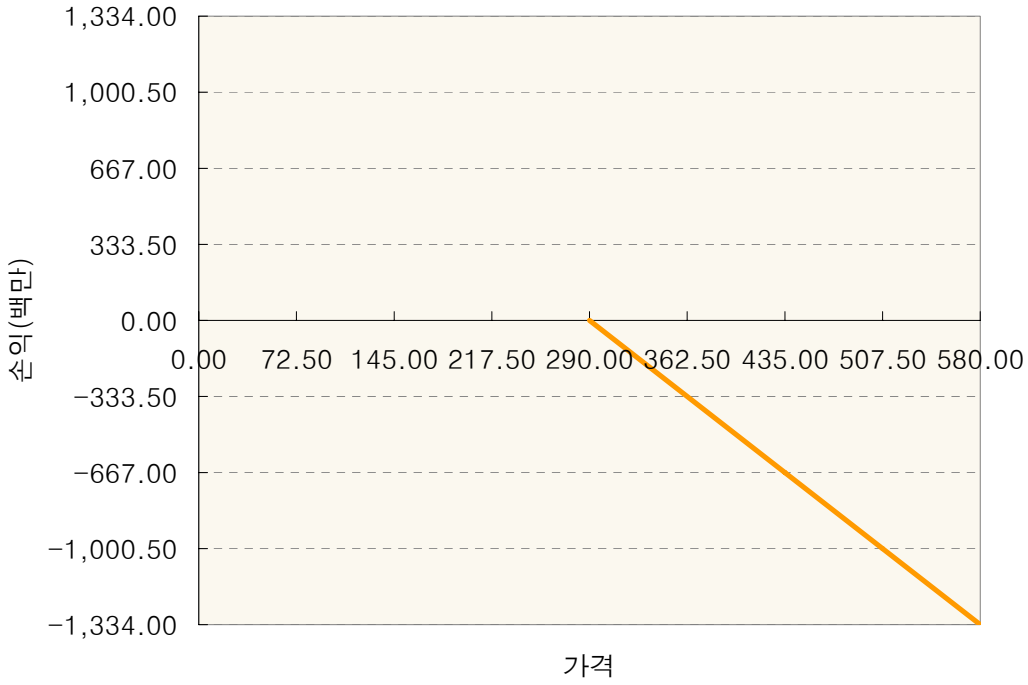


KR4111F90001-2011-09 삼성전자개별선물





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%	-55.7	-55.7	-55.7	-55.7	-55.7	-55.7	-55.7
-5.33%	-37.1	-37.1	-37.1	-37.1	-37.1	-37.1	-37.1
-2.67%	-18.6	-18.6	-18.6	-18.6	-18.6	-18.6	-18.6
0%	0	0	0	0	0	0	0
2.67%	18.6	18.6	18.6	18.6	18.6	18.6	18.6
5.33%	37.1	37.1	37.1	37.1	37.1	37.1	37.1
8.00%	55.7	55.7	55.7	55.7	55.7	55.7	55.7

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7
-5.33%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5

-2.67%	-2.2	-2.2	-2.2	-2.2	-2.2	-2.2	-2.2
0%	0	0	0	0	0	0	0
2.67%	2.2	2.2	2.2	2.2	2.2	2.2	2.2
5.33%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
8.00%	6.7	6.7	6.7	6.7	6.7	6.7	6.7
	KR4201F729 2011-07 콜290						49
	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	-0.6	-0.8	-1.1
5.33%	-15	-15.2	-15.4	-15.7	-15.9	-16.2	-16.5
8.00%	-48.8	-48.8	-48.8	-48.8	-48.8	-48.8	-48.8

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

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공시일	2011-07-14
기준일	2011-07-13

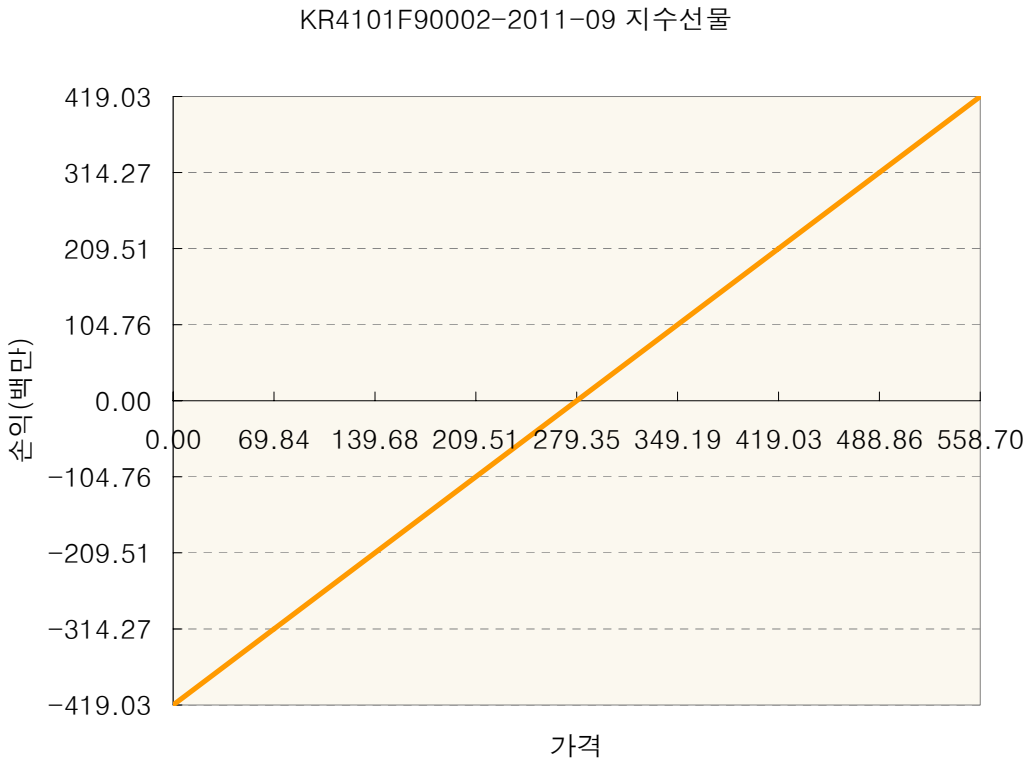
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	419	0	419	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%	-33.4	-33.4	-33.4	-33.4	-33.4	-33.4	-33.4
-5.33%	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3
-2.67%	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1	-11.1
0%	0	0	0	0	0	0	0
2.67%	11.1	11.1	11.1	11.1	11.1	11.1	11.1
5.33%	22.3	22.3	22.3	22.3	22.3	22.3	22.3
8.00%	33.4	33.4	33.4	33.4	33.4	33.4	33.4

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

(단위:백만원)

31

공시일	2011-07-14
기준일	2011-07-13

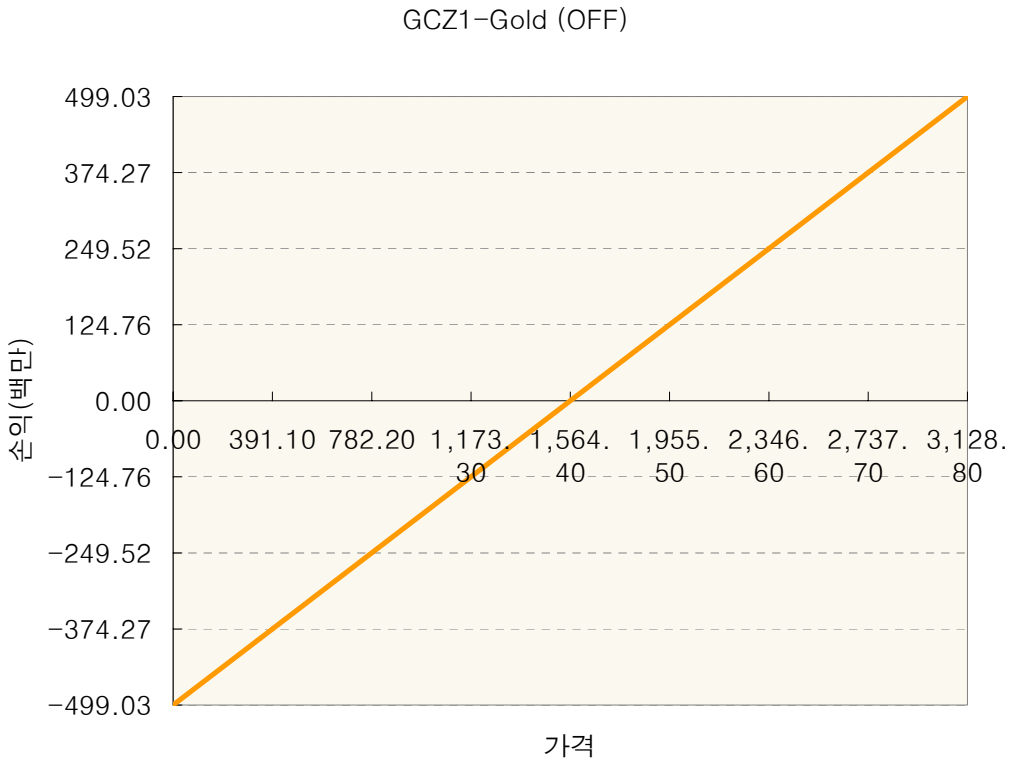
메탈인덱스플러스모(채권-파생형)

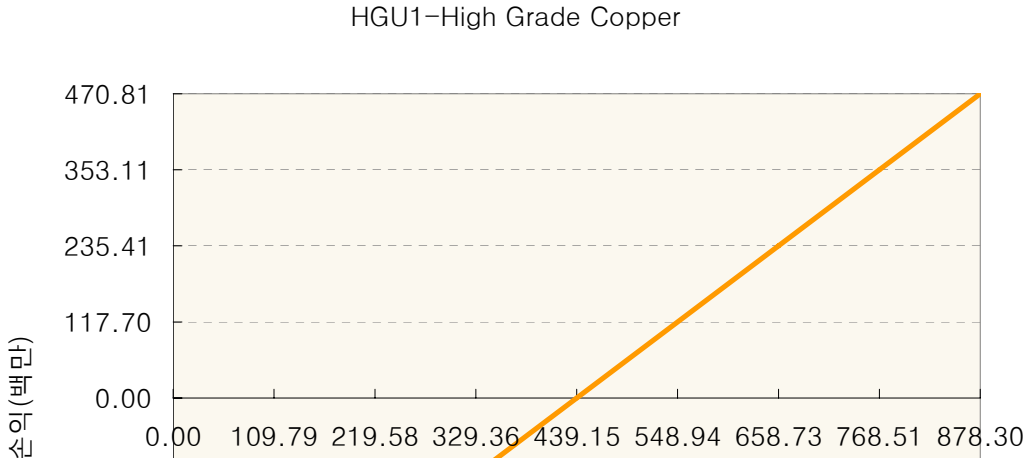
1. 계약금액

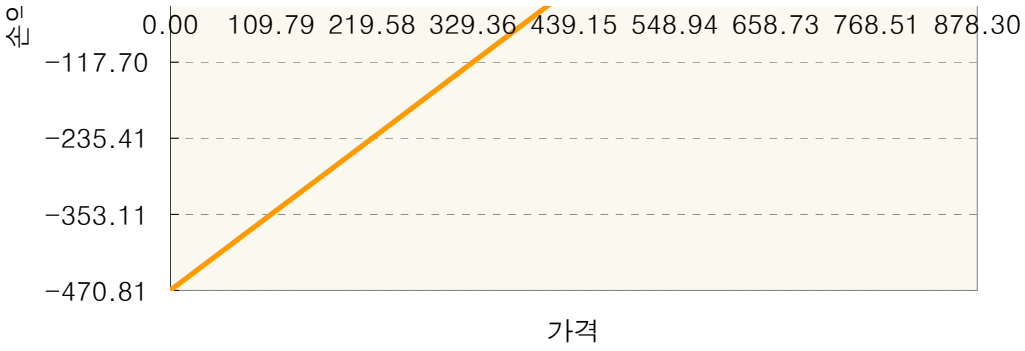
(단위:백만원)

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	2,348	486	1,862	

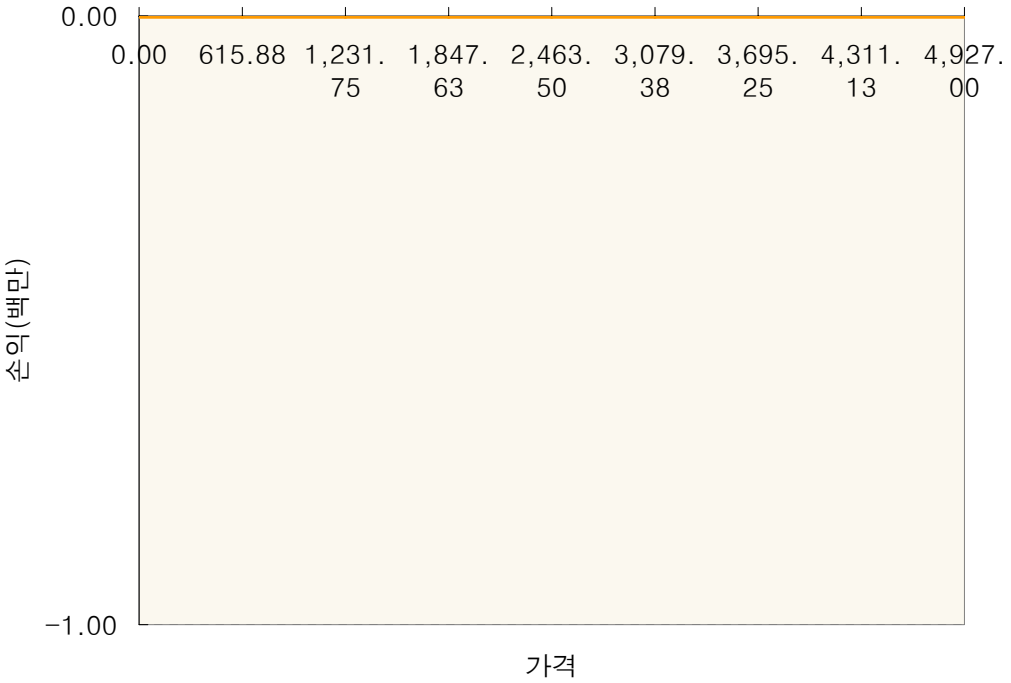
2. 만기시점의 손익구조



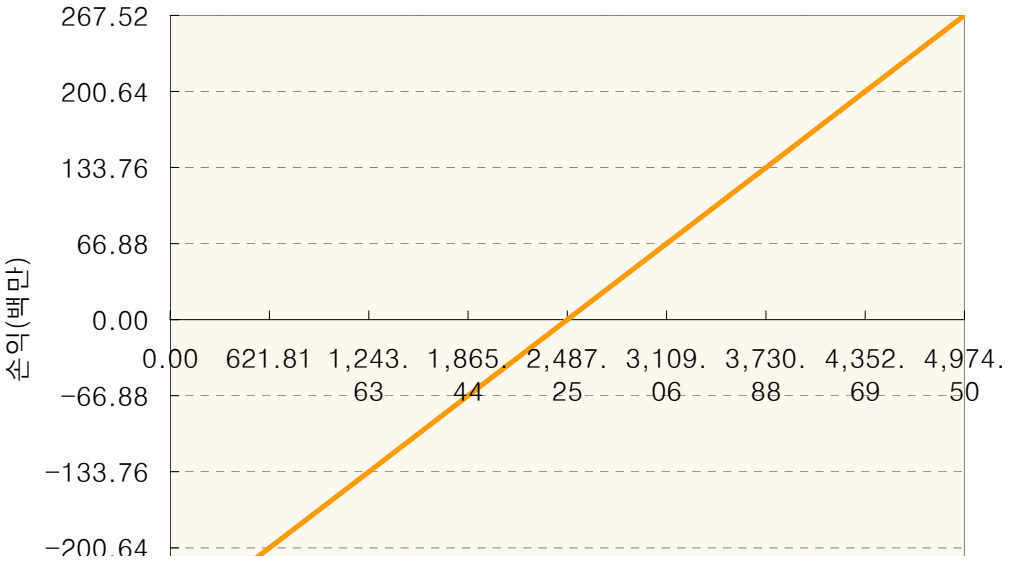


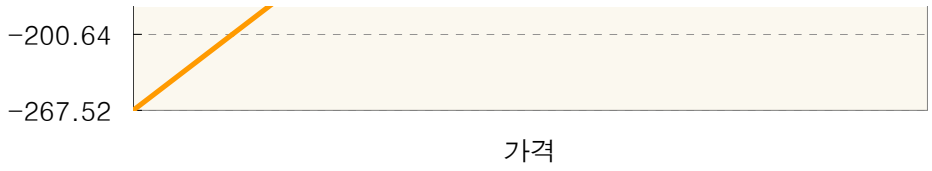


LAN1-LME Aluminum

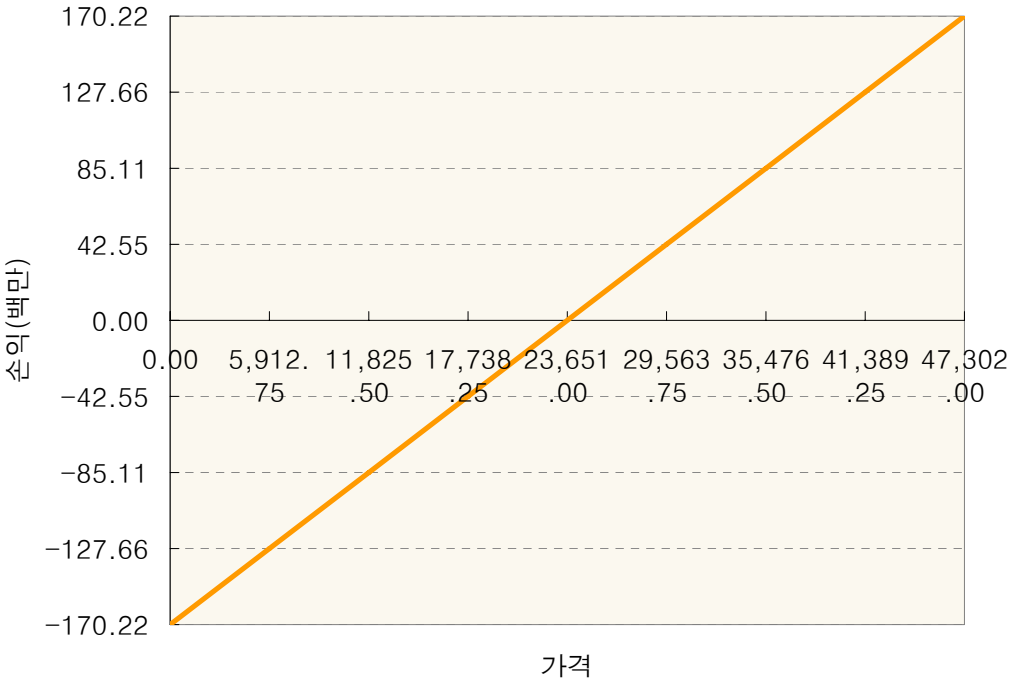


LAU1-LME Aluminum

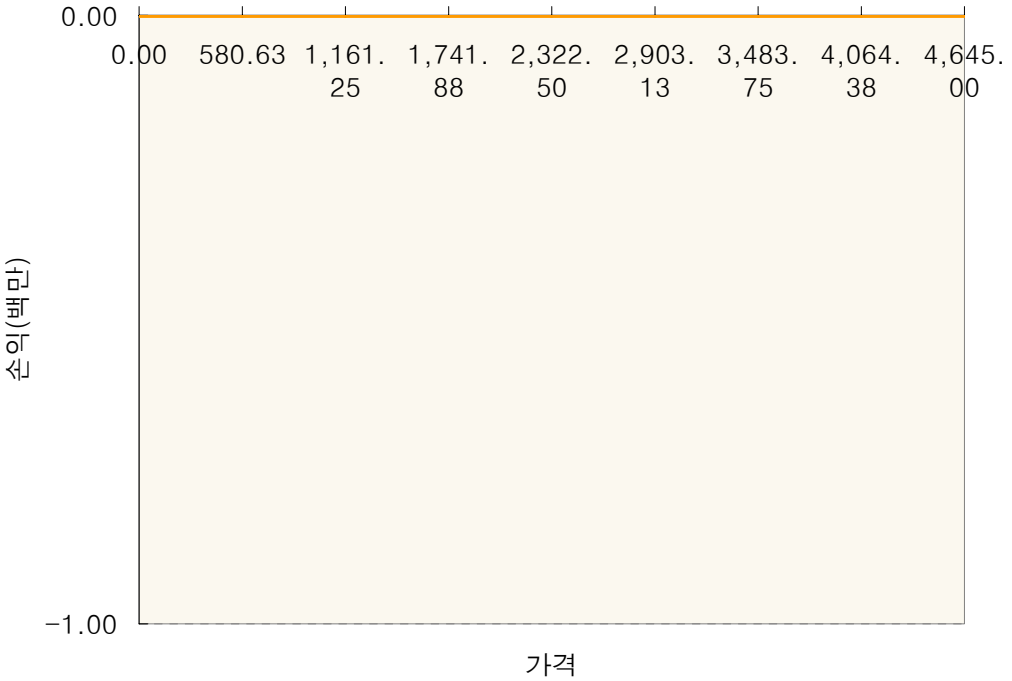




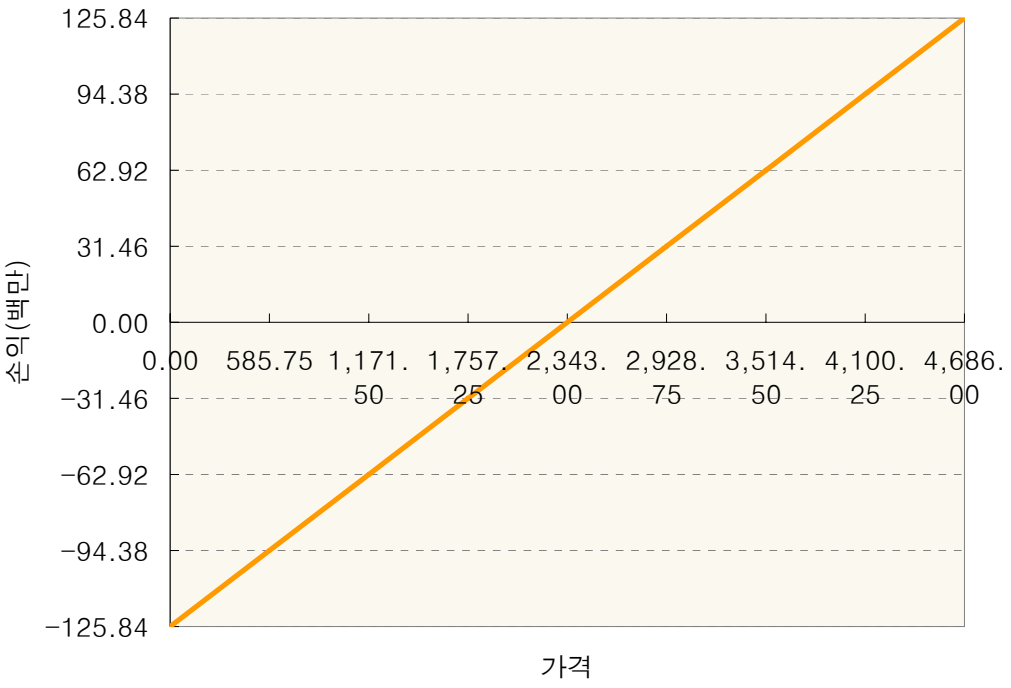
LNV1-LME Nickel



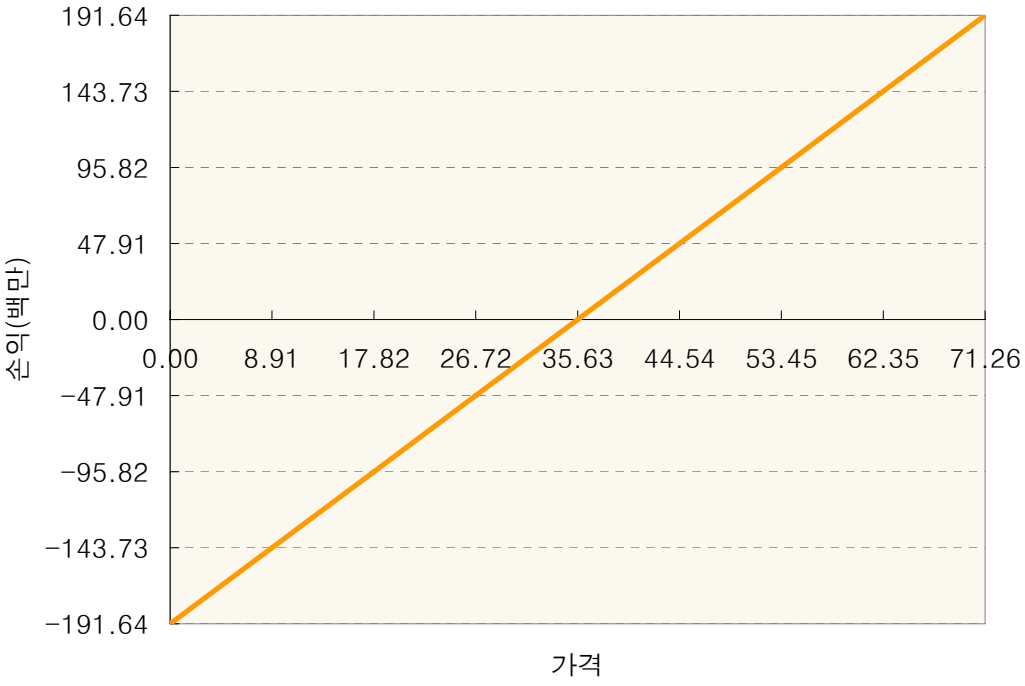
LXN1-LME Zinc



LXU1-LME Zinc

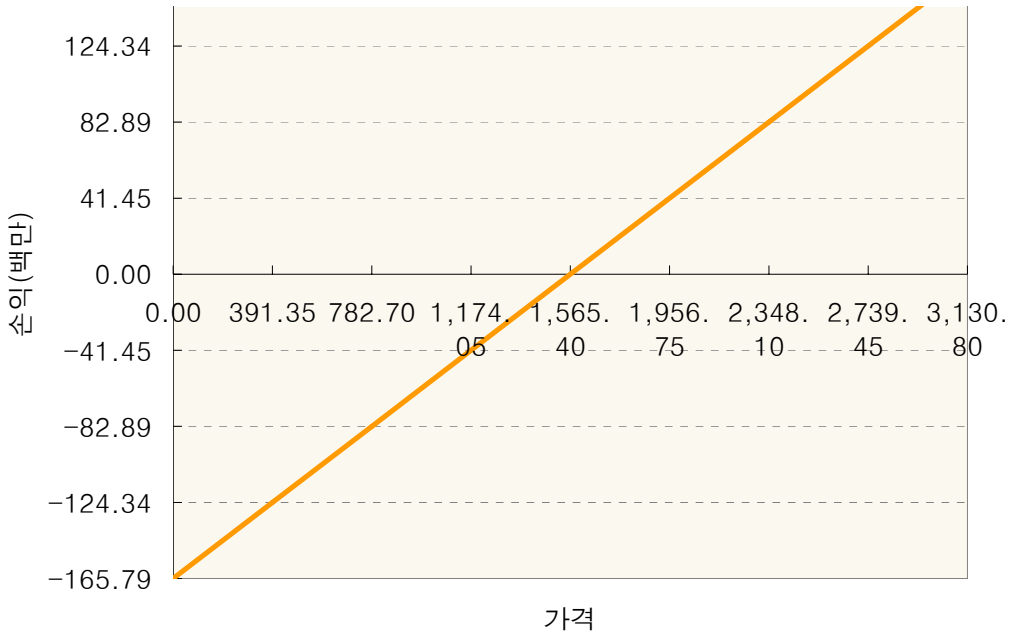


SIU1-Comex Silver

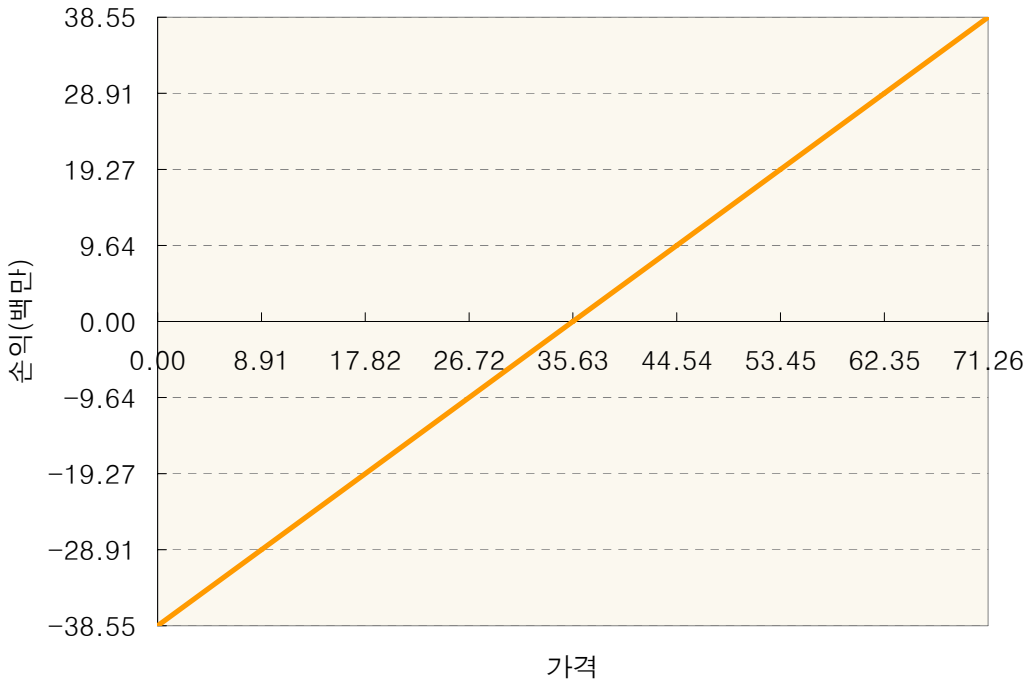


XGZ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ1	Gold (OFF)	40
HGU1	High Grade Copper	38
LAN1	LME Aluminum	3
LAU1	LME Aluminum	21
LNV1	LME Nickel	14
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)

185

공시일	2011-07-14
기준일	2011-07-13

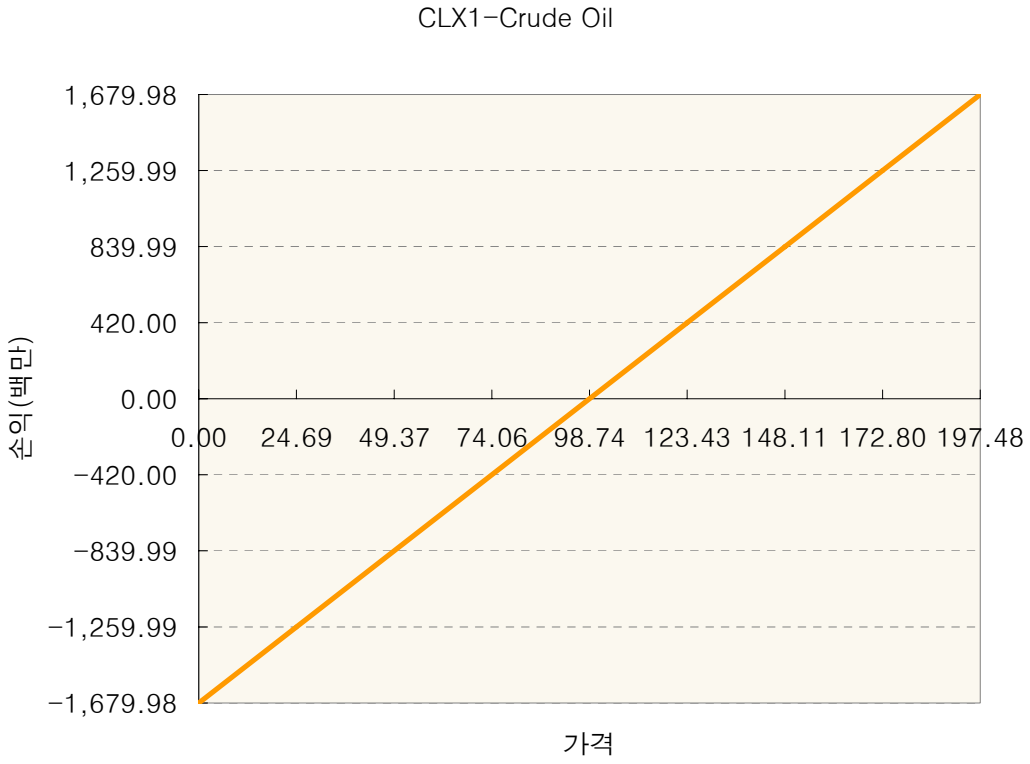
에너지인덱스플러스모(채권-파생형)

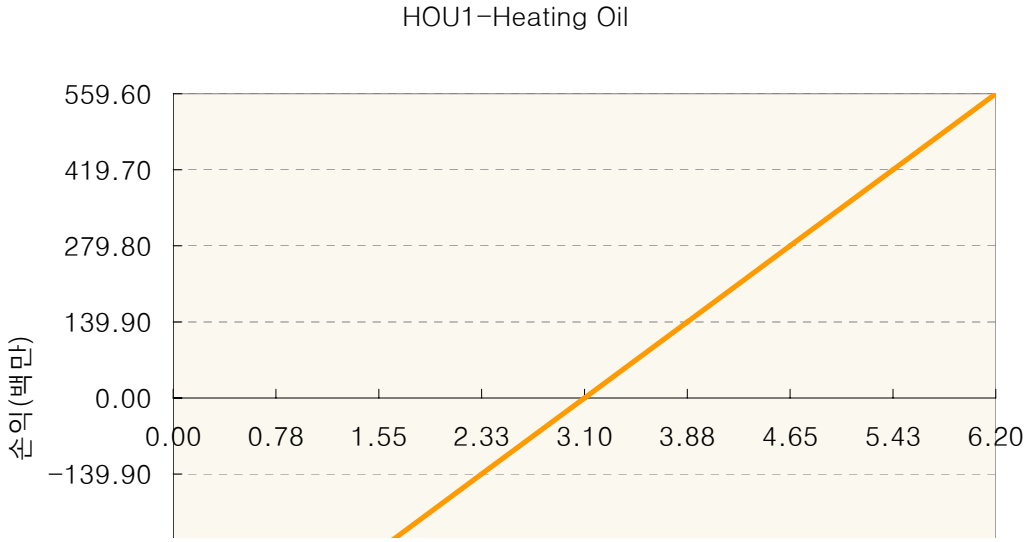
1. 계약금액

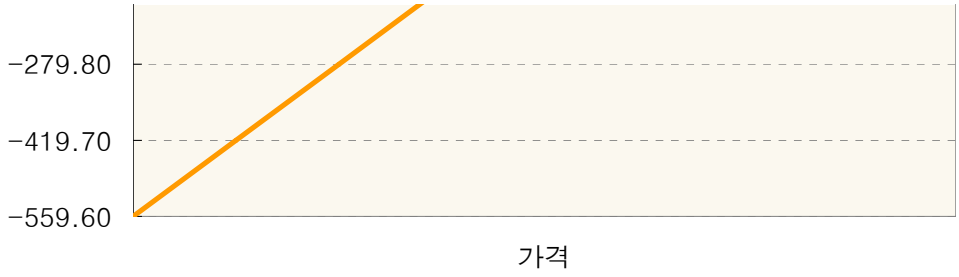
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,720	0	3,720	

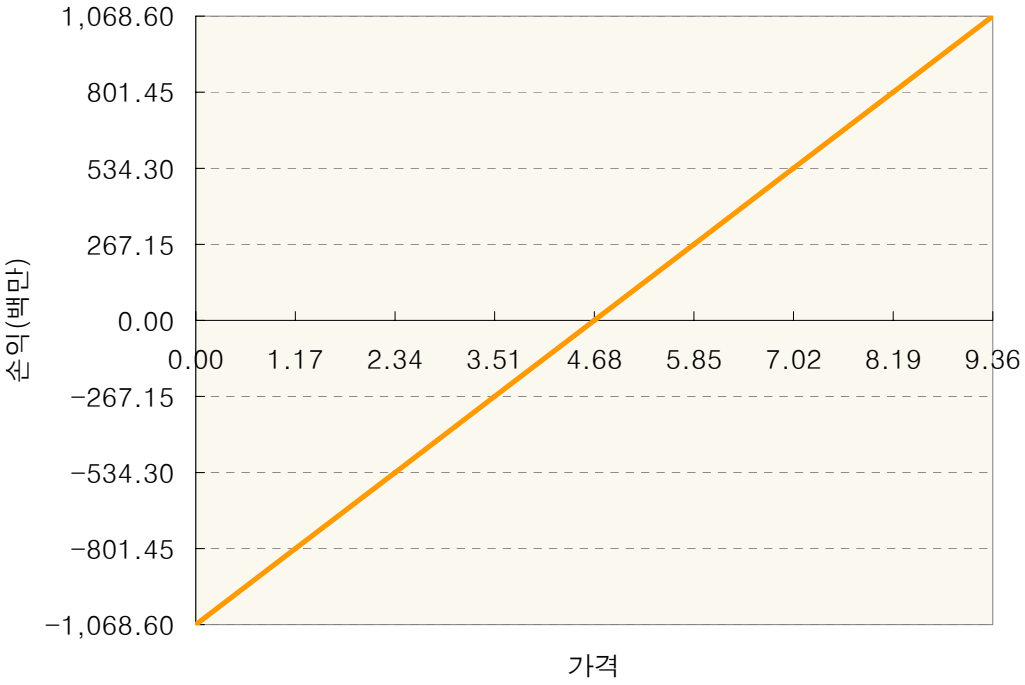
2. 만기시점의 손익구조



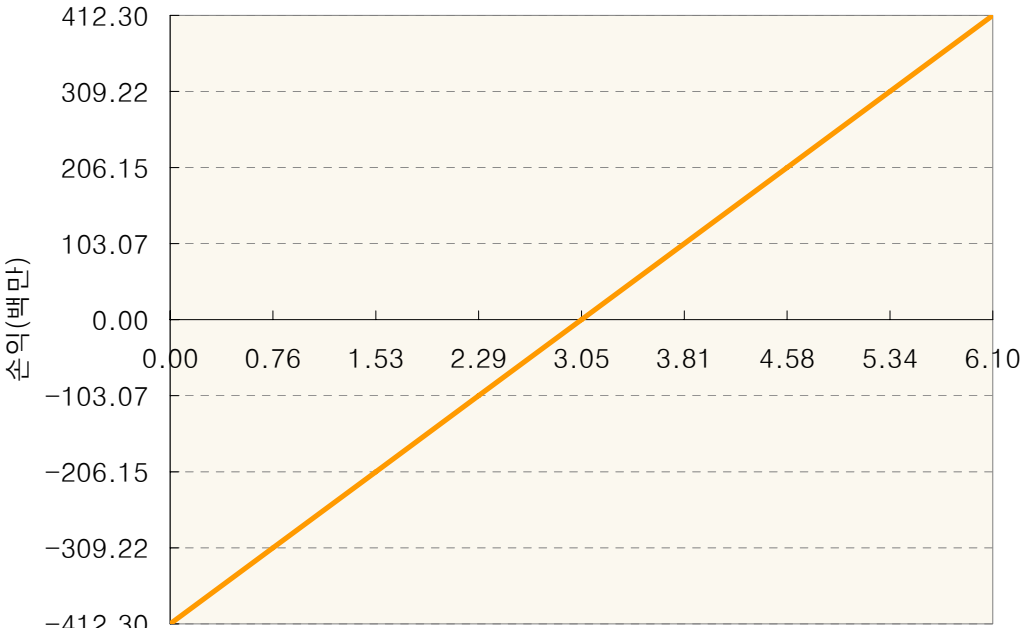


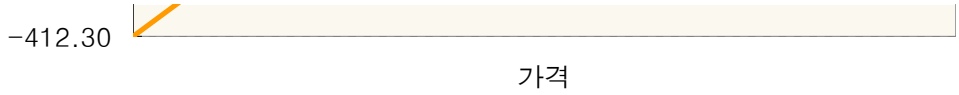


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	134
HOU1	Heating Oil	45
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	489

공시일	2011-07-14
기준일	2011-07-13

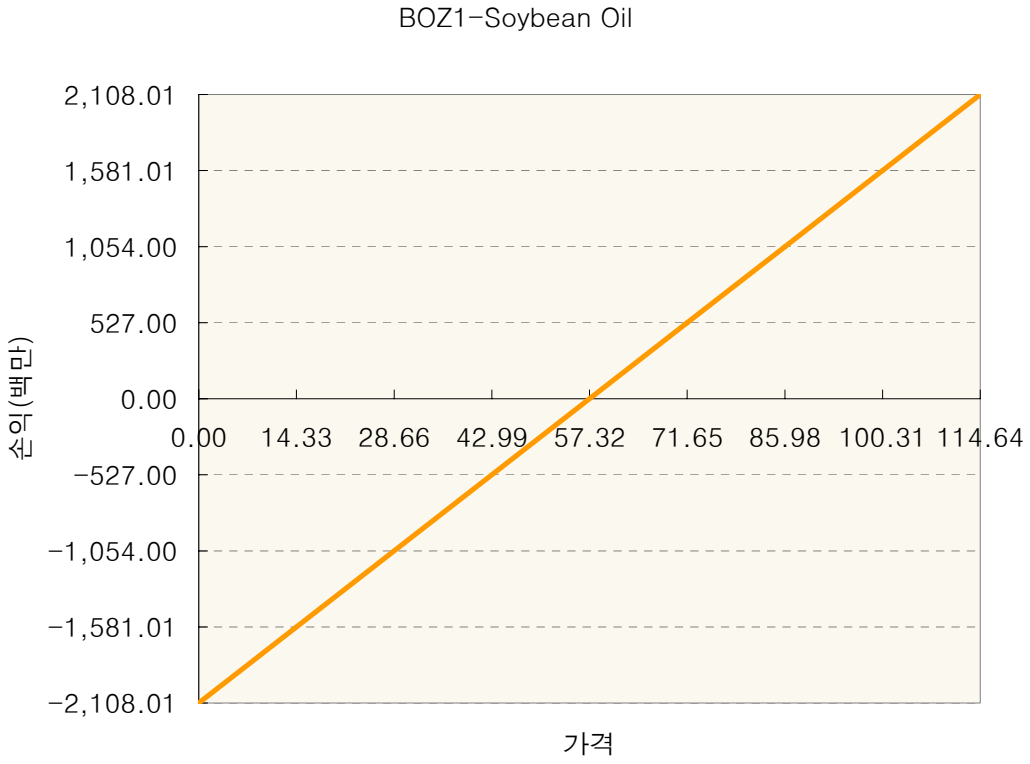
애그리컬쳐인덱스플러스모(채권-파생형)

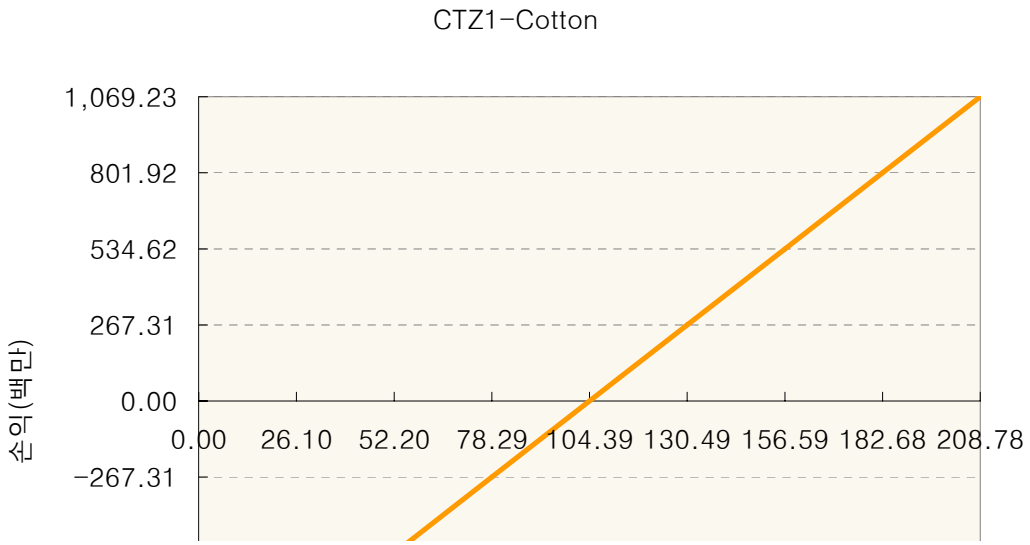
1. 계약금액

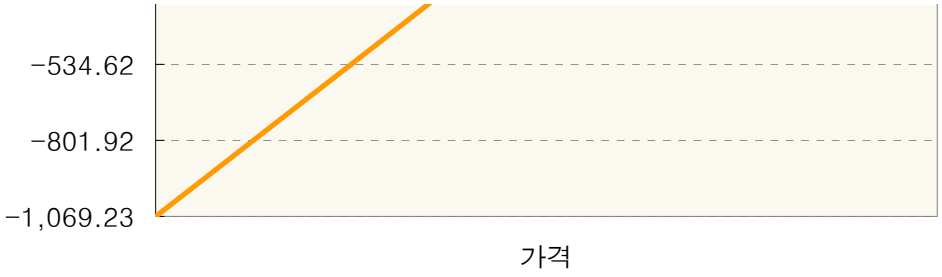
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,232	0	21,232	

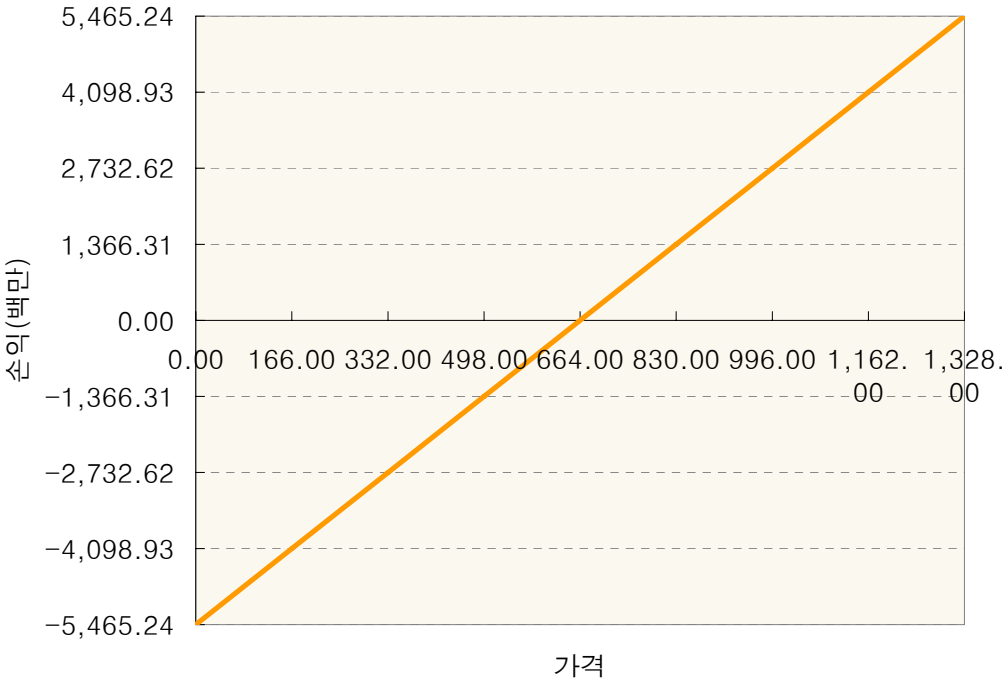
2. 만기시점의 손익구조



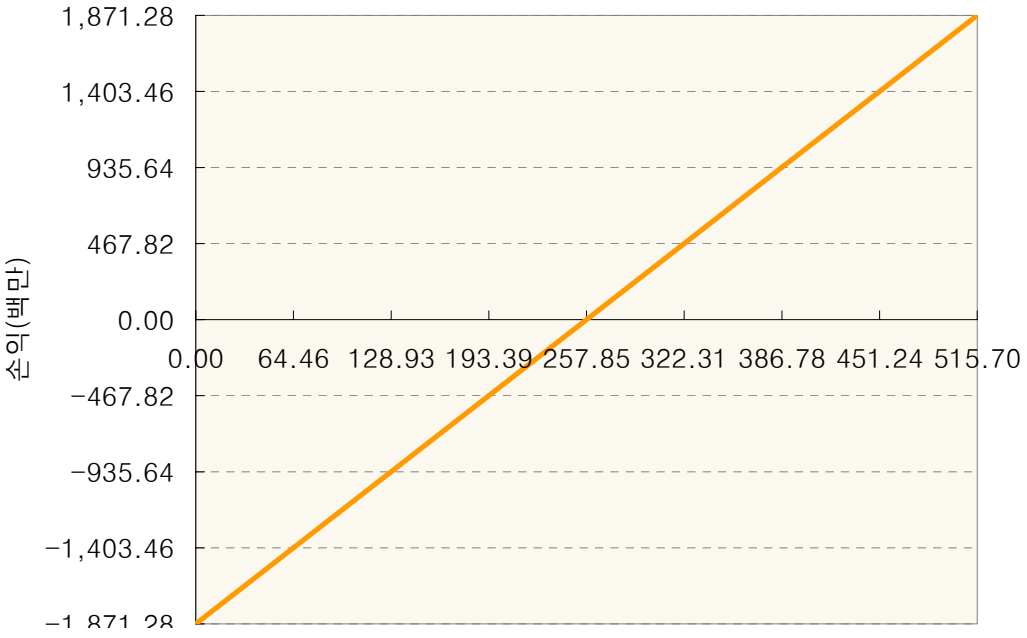


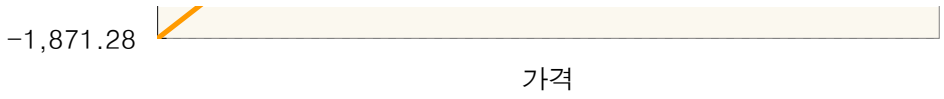


CU1-Corn

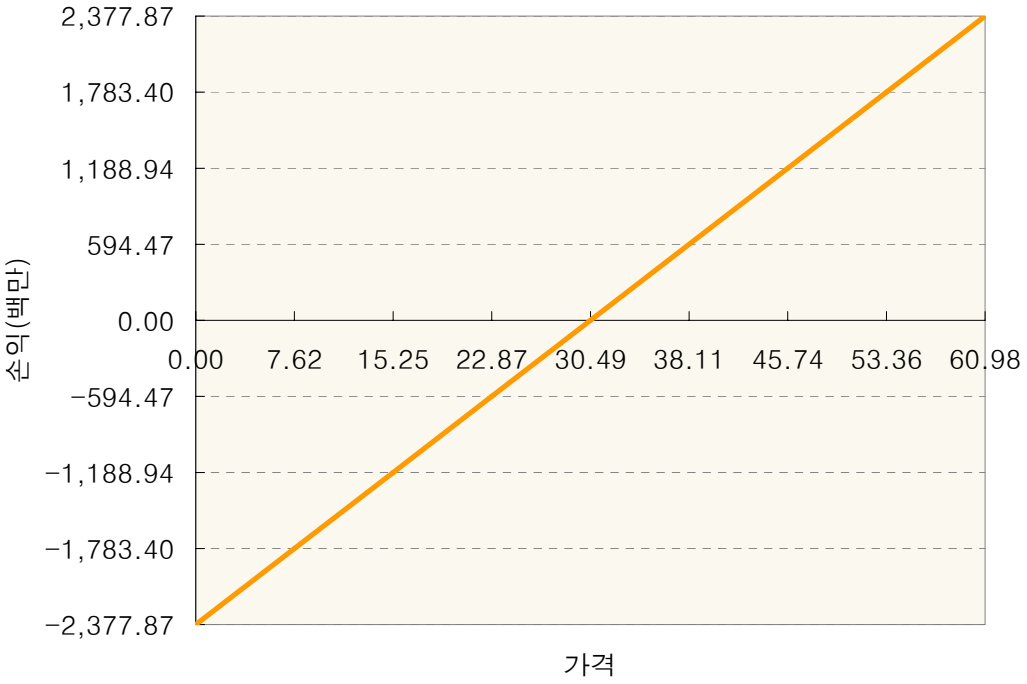


KCU1-COFFEE"C"ELEC

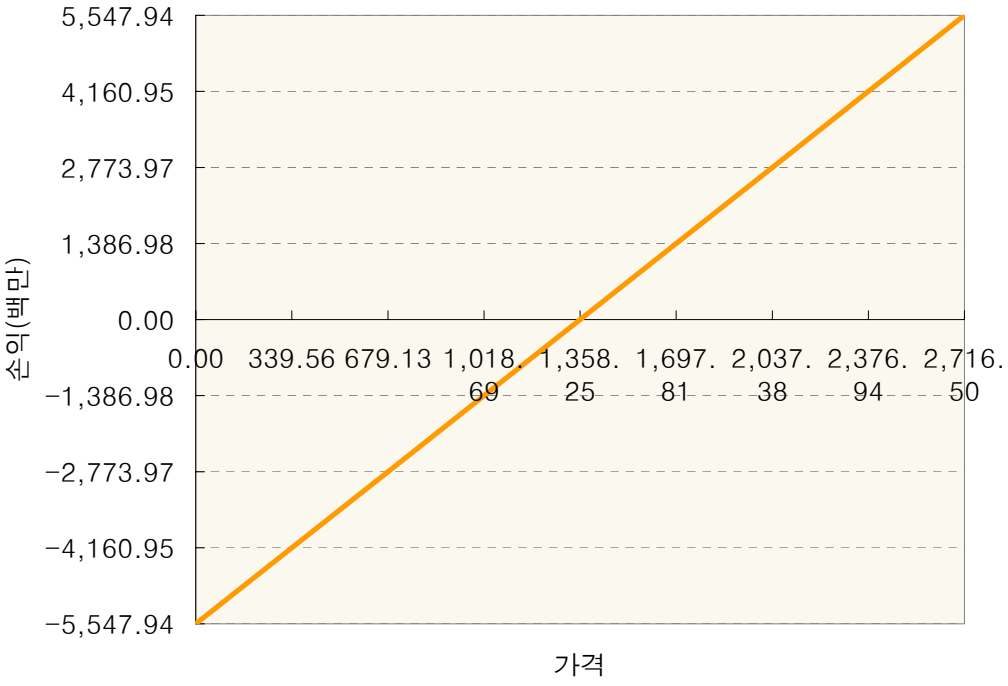




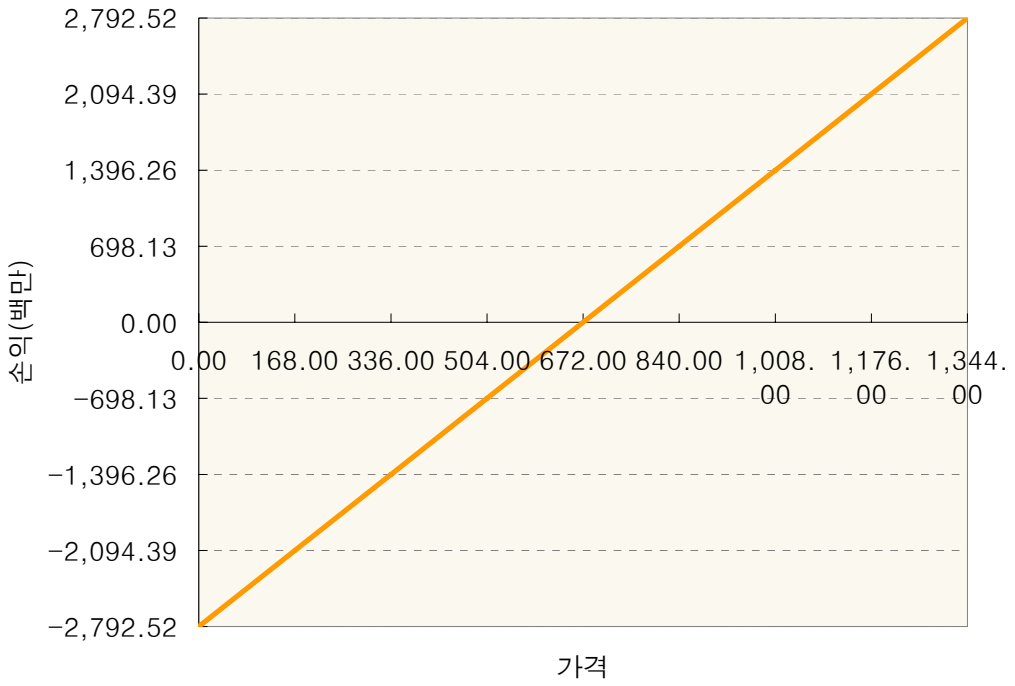
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	169
CTZ1	Cotton	86
CU1	Corn	437
KCU1	COFFEE"C"ELEC	150
SBV1	Sugar No11	190
SX1	Soybean	444
WU1	Wheat	223

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,805