공시일	2011-07-04
기준일	2011-07-01

스마트코스피200인덱스1호(주식-파생형)(종)

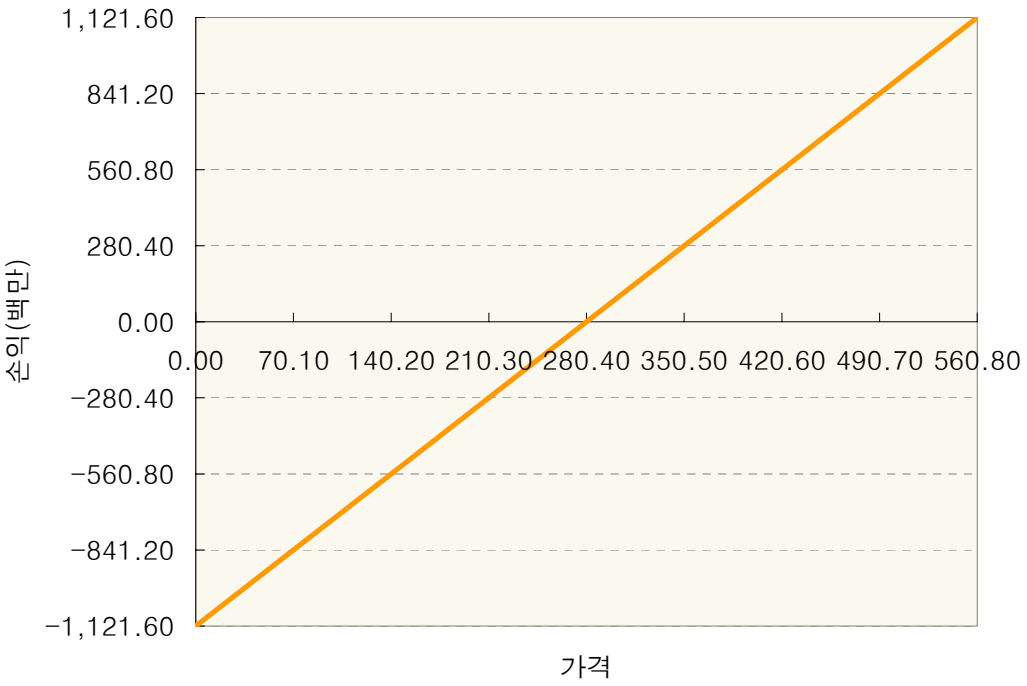
1. 계약금액

(단위:백만원)

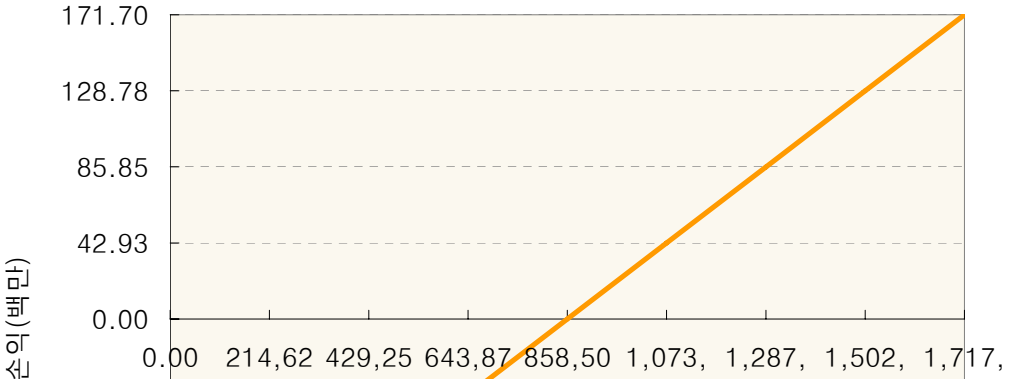
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,293	0	1,293	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

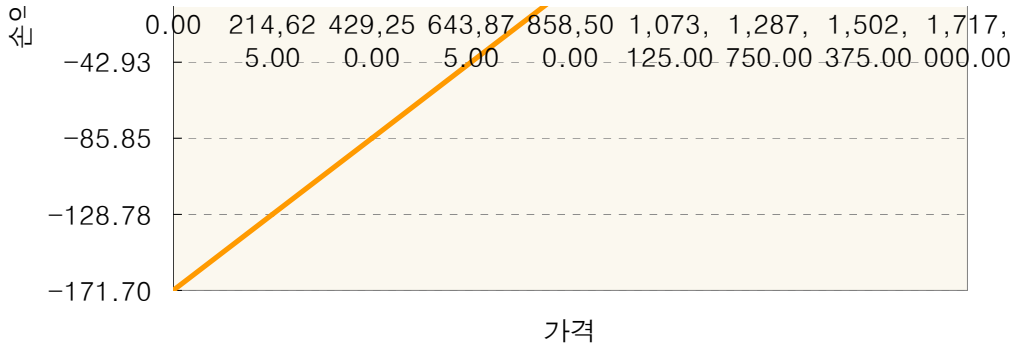
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

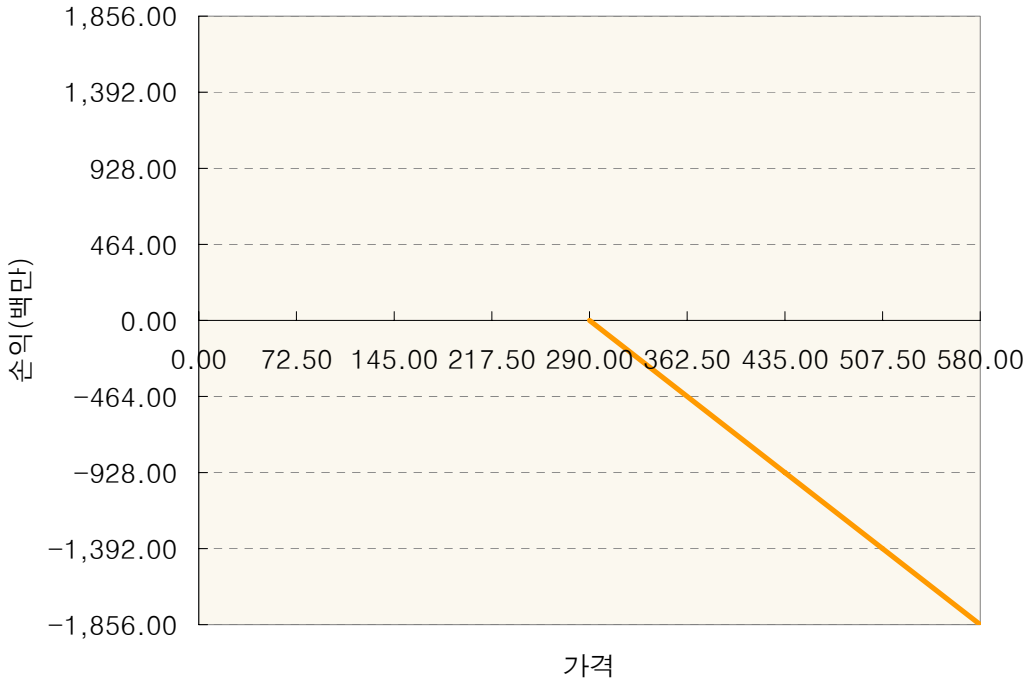


KR4111F90001-2011-09 삼성전자개별선물





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%	-89.2	-89.2	-89.2	-89.2	-89.2	-89.2	-89.2
-5.33%	-59.5	-59.5	-59.5	-59.5	-59.5	-59.5	-59.5
-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%	59.5	59.5	59.5	59.5	59.5	59.5	59.5
8.00%	89.2	89.2	89.2	89.2	89.2	89.2	89.2

KR4111F900 2011-09 삼성전자개별선물 14

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.7	-13.7	-13.7	-13.7	-13.7	-13.7	-13.7
-5.33%	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1

-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%	9.1	9.1	9.1	9.1	9.1	9.1	9.1
8.00%	13.7	13.7	13.7	13.7	13.7	13.7	13.7
	KR4201F729 2011-07 콜290						76
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	3.8	3.8	3.8	3.8	3.8	3.8	3.7
-5.33%	3.8	3.8	3.8	3.7	3.7	3.6	3.4
-2.67%	3.7	3.6	3.5	3.2	2.9	2.4	1.9
0%	2.5	1.8	1	0	-1.1	-2.3	-3.6
2.67%	-5.5	-7.4	-9.3	-11.2	-13.1	-15.1	-17
5.33%	-30	-31.8	-33.7	-35.6	-37.5	-39.5	-41.4
8.00%	-70	-70.7	-71.6	-72.6	-73.8	-75.1	-76.4

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

154

공시일	2011-07-04
기준일	2011-07-01

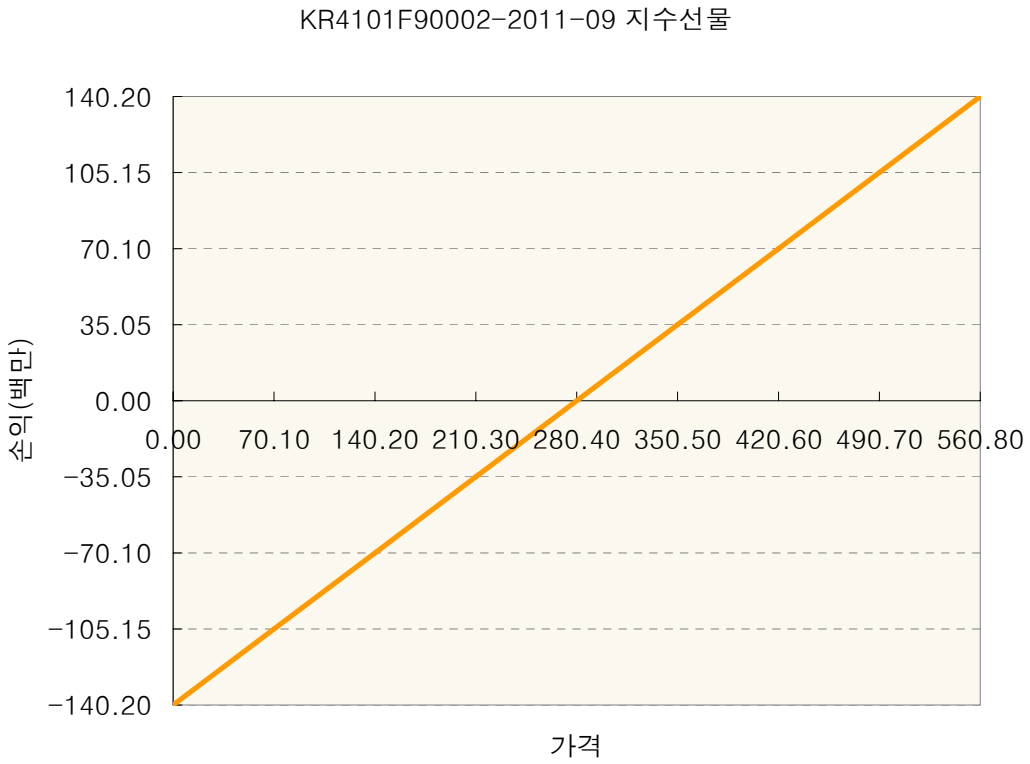
모멘텀이머징마켓1호(주식혼합-파생형)(종)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	140	0	140	장내
누계	유가증권	선물	140	0	140	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%	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2
-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%	11.2	11.2	11.2	11.2	11.2	11.2	11.2

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

공시일	2011-07-04
기준일	2011-07-01

달마다행복모(주식혼합-파생형)

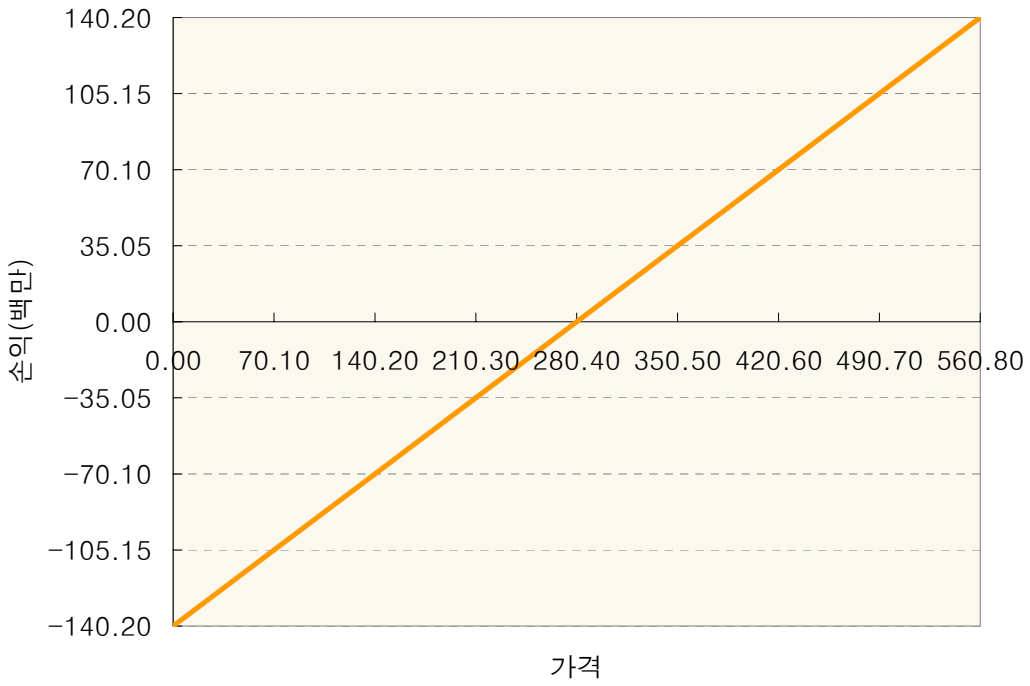
1. 계약금액

(단위:백만원)

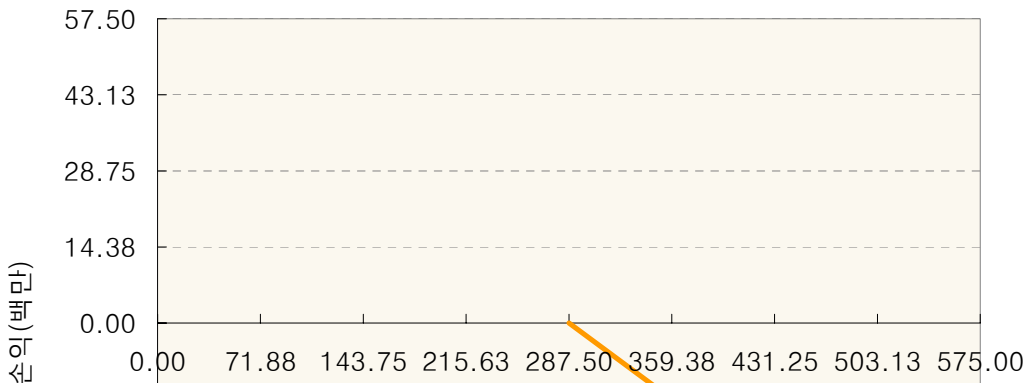
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	140	0	140	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	140	0	140	장내
누계	유가증권	옵션	0	58	-58	장내

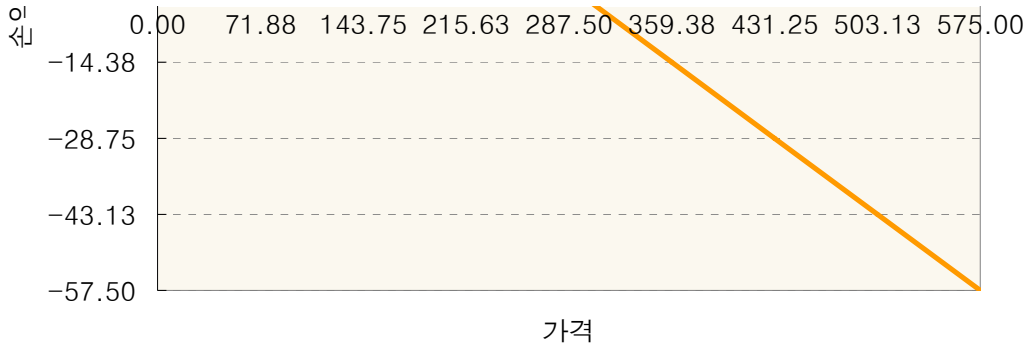
2. 만기시점의 손익구조

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%	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2
-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%	11.2	11.2	11.2	11.2	11.2	11.2	11.2

KR4201F728 2011-07 콜287.5 3

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.2	0.2	0.2	0.2	0.2	0.2	0.2
-5.33%	0.2	0.2	0.2	0.2	0.2	0.2	0.2
-2.67%	0.2	0.2	0.2	0.2	0.1	0.1	0.1
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.3	-0.3	-0.4	-0.5	-0.5	-0.6	-0.7
5.33%	-1.2	-1.3	-1.3	-1.4	-1.4	-1.5	-1.5
8.00%	-2.6	-2.6	-2.6	-2.6	-2.7	-2.7	-2.7

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

(단위:백만원)

13

공시일	2011-07-04
기준일	2011-07-01

BEST인덱스플러스알파1호(주식-파생형)(종)

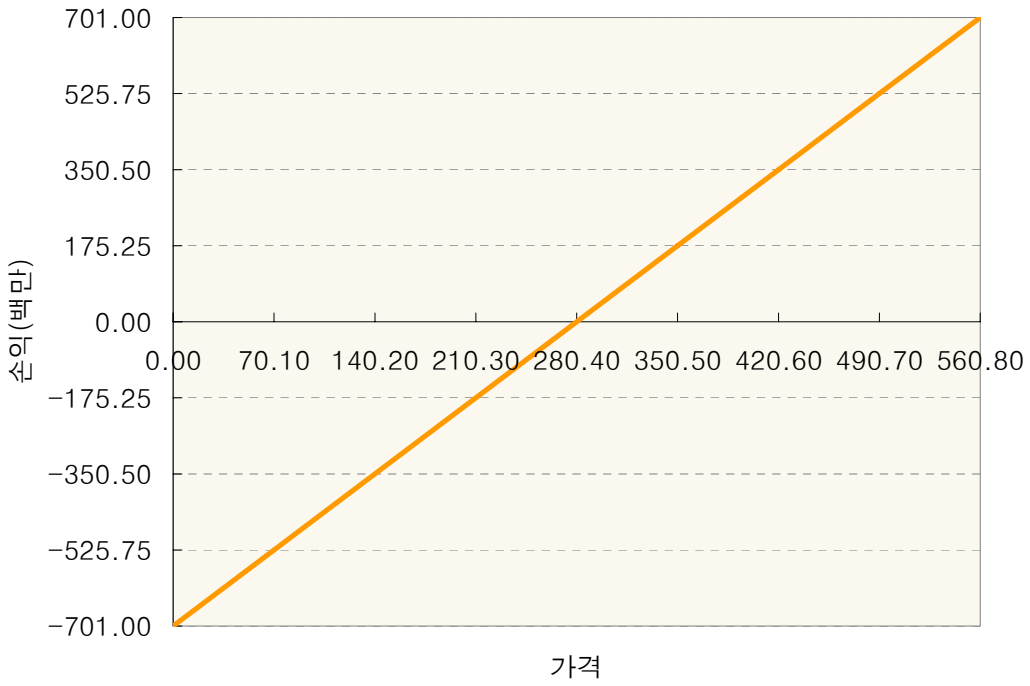
1. 계약금액

(단위:백만원)

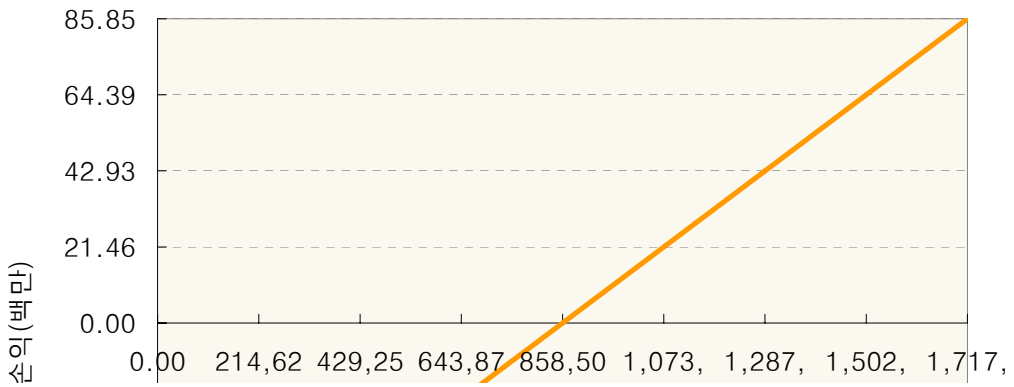
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	787	0	787	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

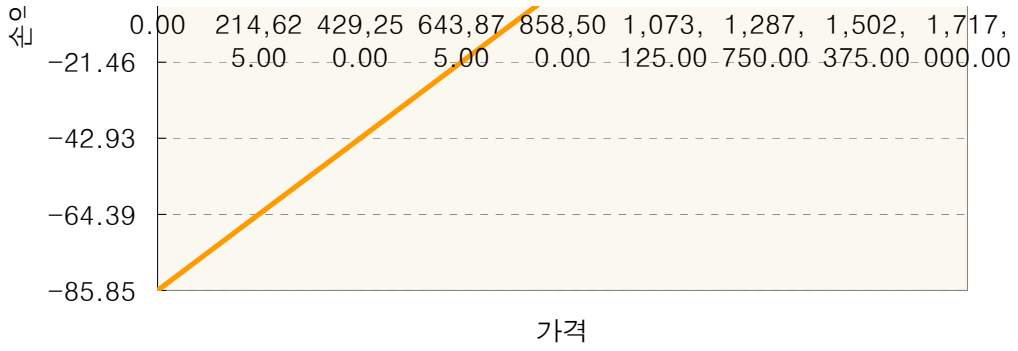
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

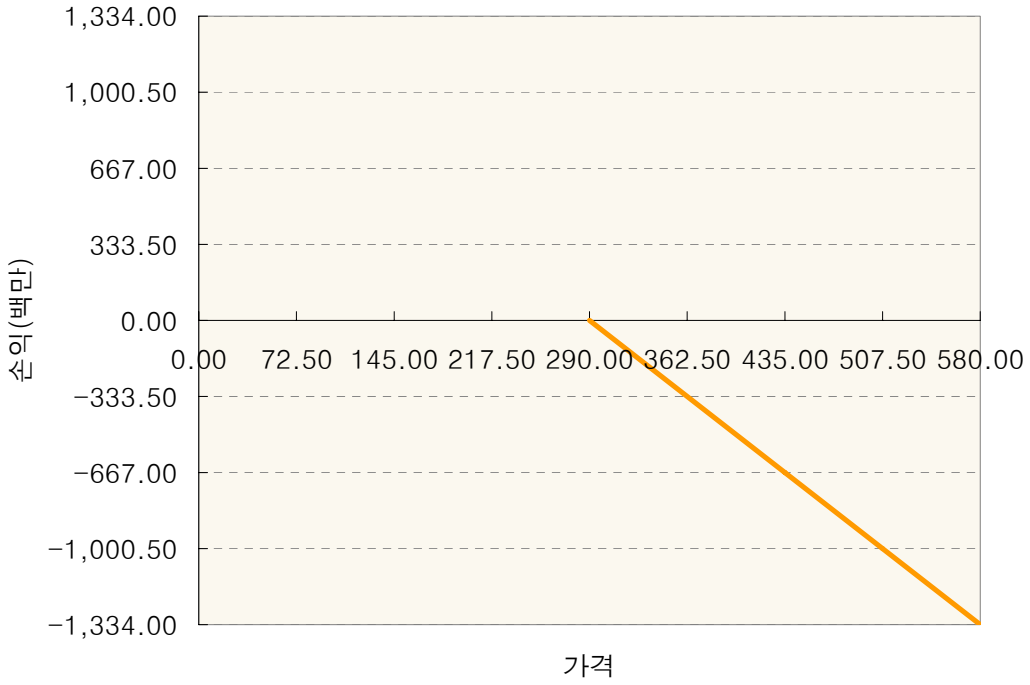


KR4111F90001-2011-09 삼성전자개별선물





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%	-55.8	-55.8	-55.8	-55.8	-55.8	-55.8	-55.8
-5.33%	-37.2	-37.2	-37.2	-37.2	-37.2	-37.2	-37.2
-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%	37.2	37.2	37.2	37.2	37.2	37.2	37.2
8.00%	55.8	55.8	55.8	55.8	55.8	55.8	55.8

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%	-4.6	-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%	6.8	6.8	6.8	6.8	6.8	6.8	6.8
	KR4201F729 2011-07 콜290						55
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.7	2.7	2.7	2.7	2.7	2.7	2.7
-5.33%	2.7	2.7	2.7	2.7	2.6	2.6	2.5
-2.67%	2.7	2.6	2.5	2.3	2.1	1.7	1.4
0%	1.8	1.3	0.7	0	-0.8	-1.7	-2.6
2.67%	-4	-5.3	-6.7	-8	-9.4	-10.8	-12.2
5.33%	-21.5	-22.8	-24.2	-25.6	-27	-28.4	-29.8
8.00%	-50.3	-50.8	-51.5	-52.2	-53	-53.9	-54.9

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

100

공시일	2011-07-04
기준일	2011-07-01

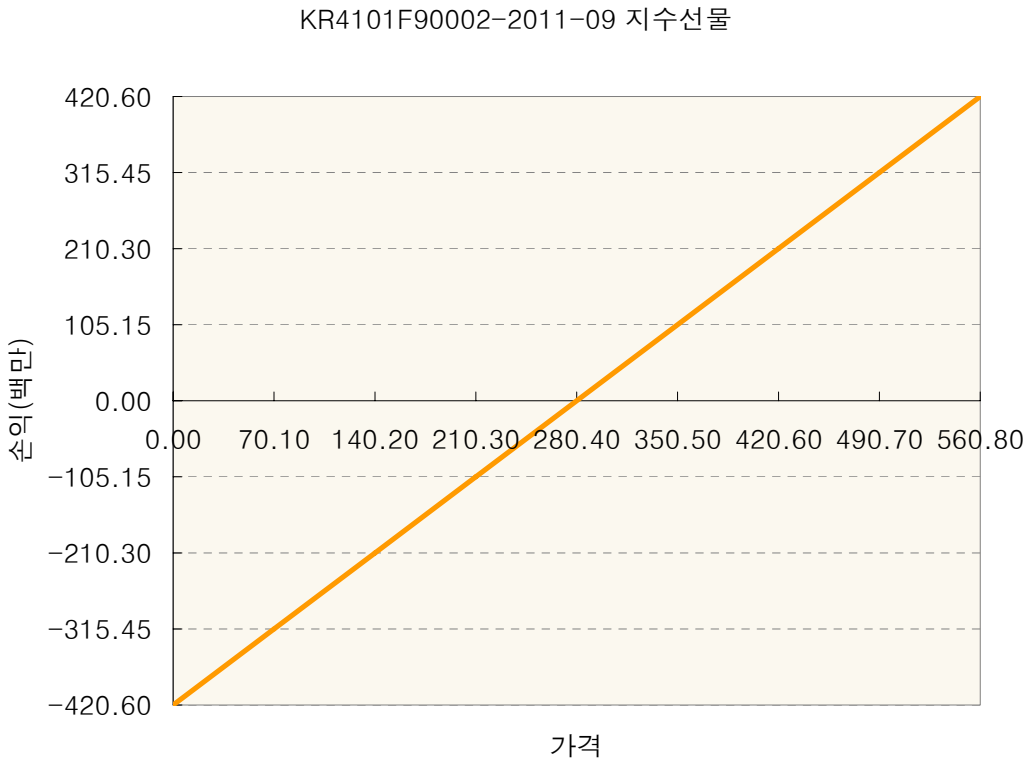
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	421	0	421	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%	-33.5	-33.5	-33.5	-33.5	-33.5	-33.5	-33.5
-5.33%	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3	-22.3
-2.67%	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2	-11.2
0%	0	0	0	0	0	0	0
2.67%	11.2	11.2	11.2	11.2	11.2	11.2	11.2
5.33%	22.3	22.3	22.3	22.3	22.3	22.3	22.3
8.00%	33.5	33.5	33.5	33.5	33.5	33.5	33.5

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

(단위:백만원)

31

공시일	2011-07-04
기준일	2011-07-01

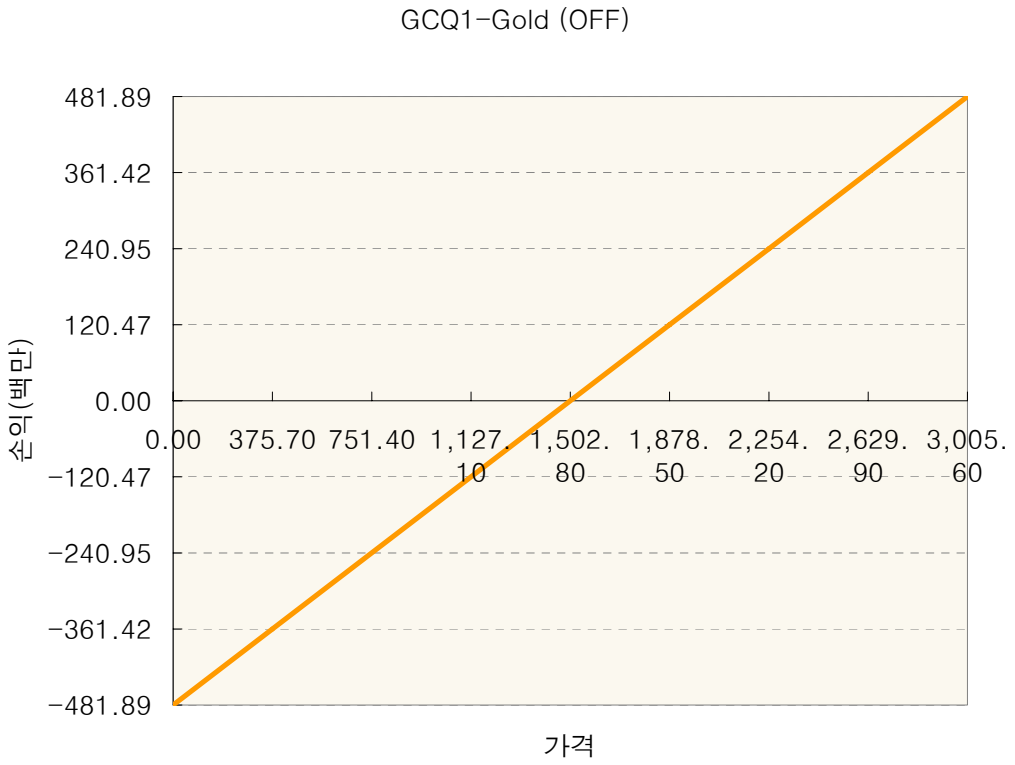
메탈인덱스플러스모(채권-파생형)

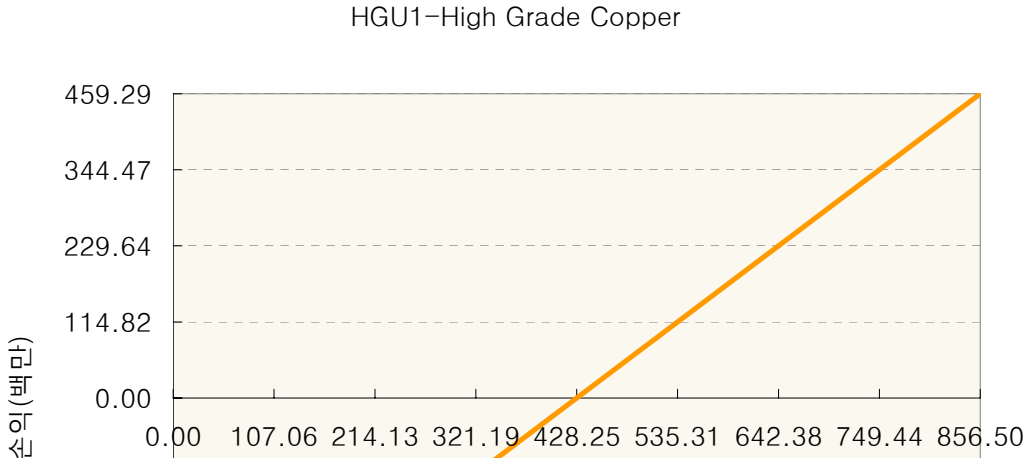
1. 계약금액

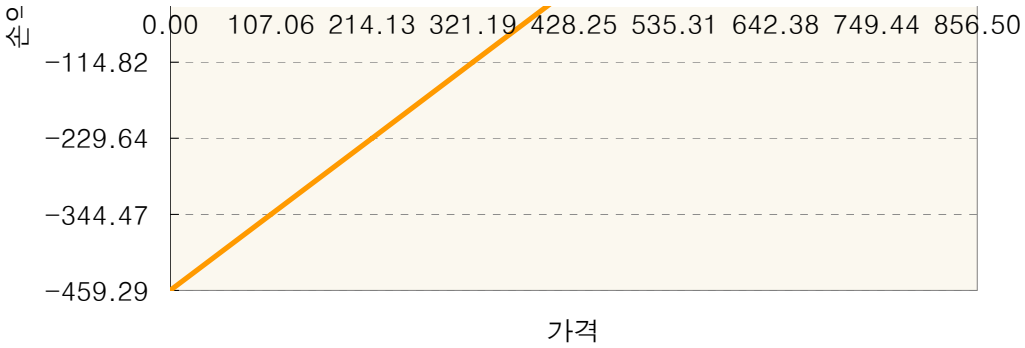
(단위:백만원)

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	2,321	479	1,841	

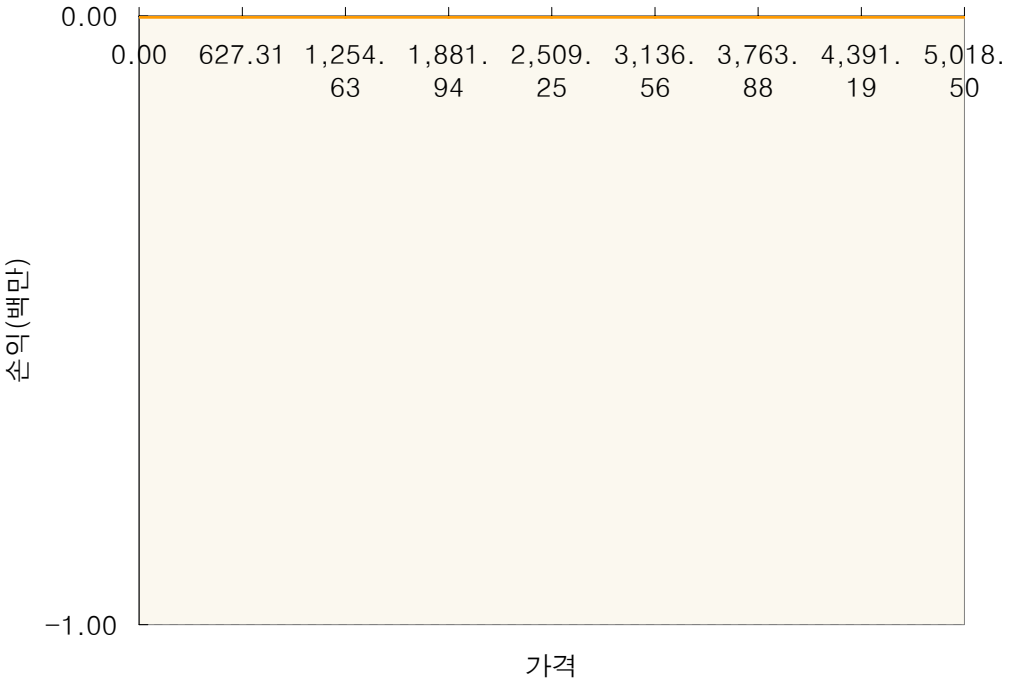
2. 만기시점의 손익구조



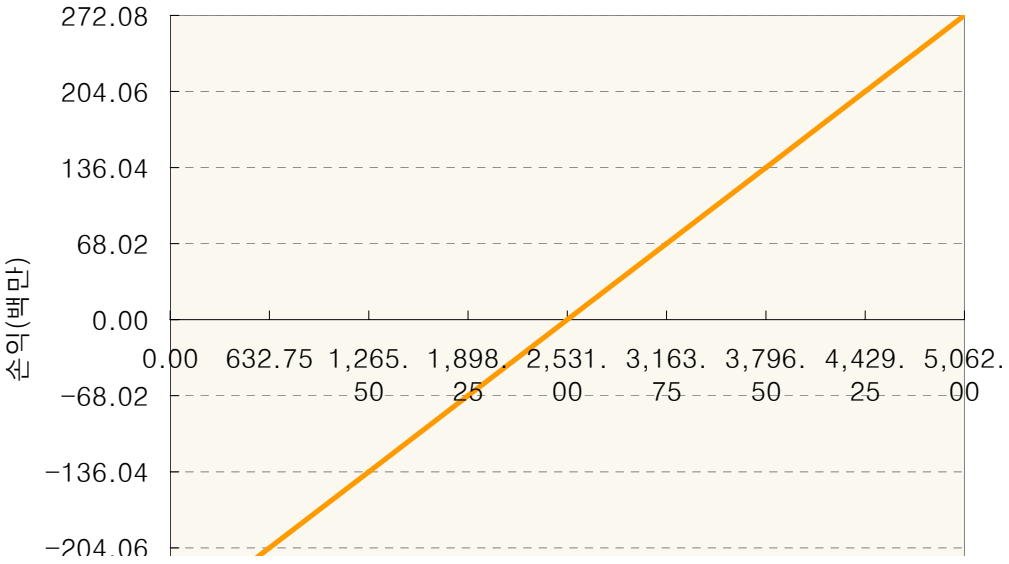


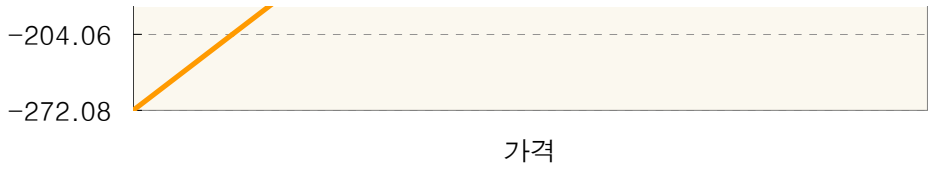


LAN1-LME Aluminum

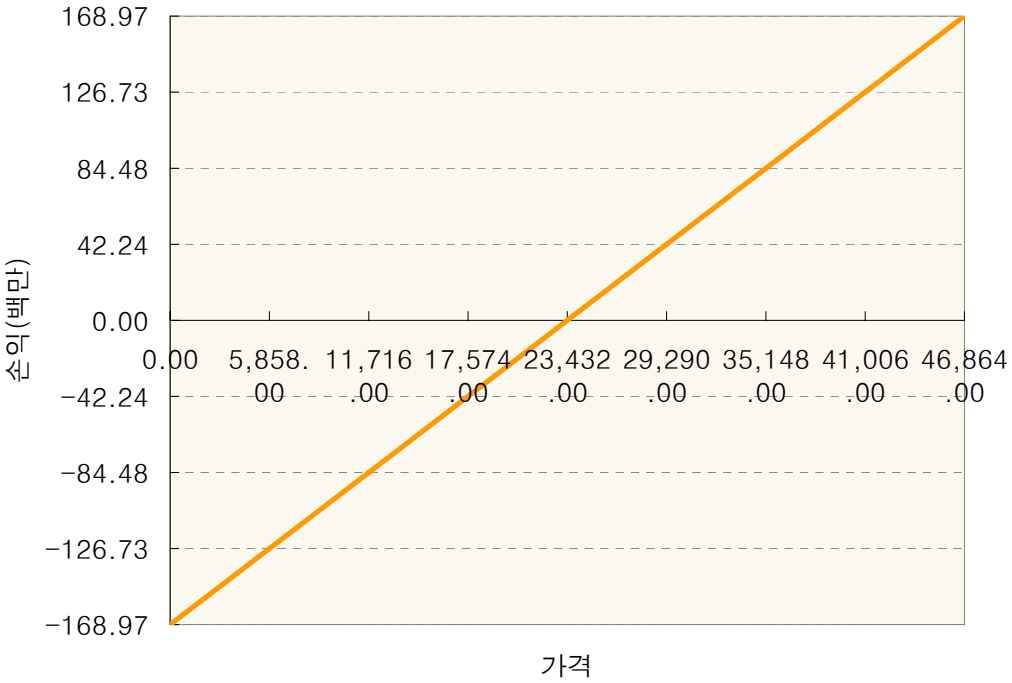


LAU1-LME Aluminum

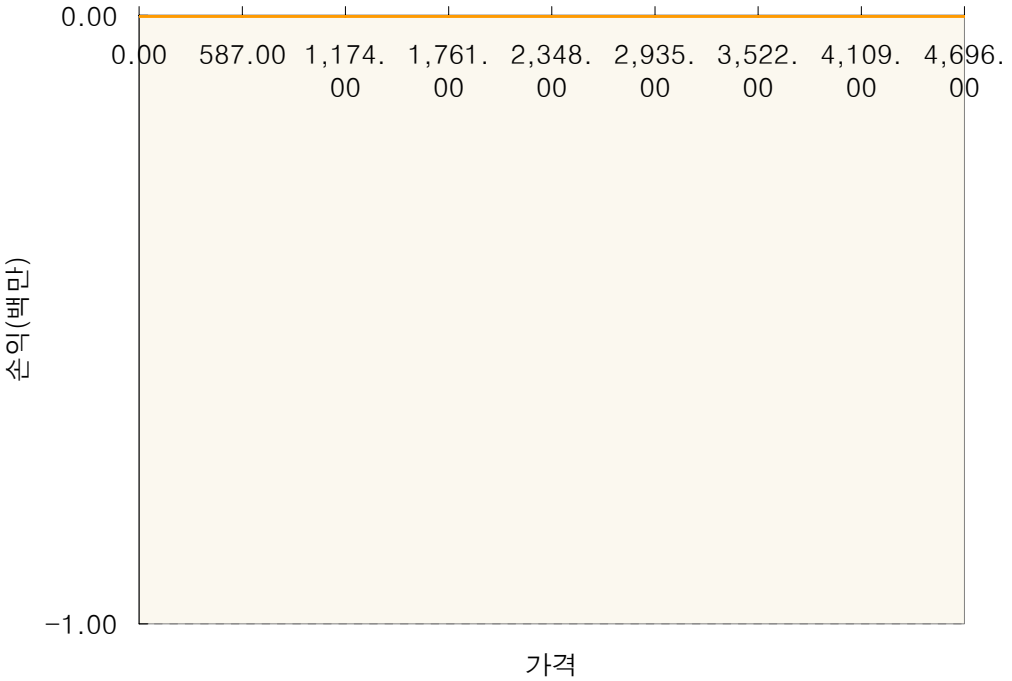




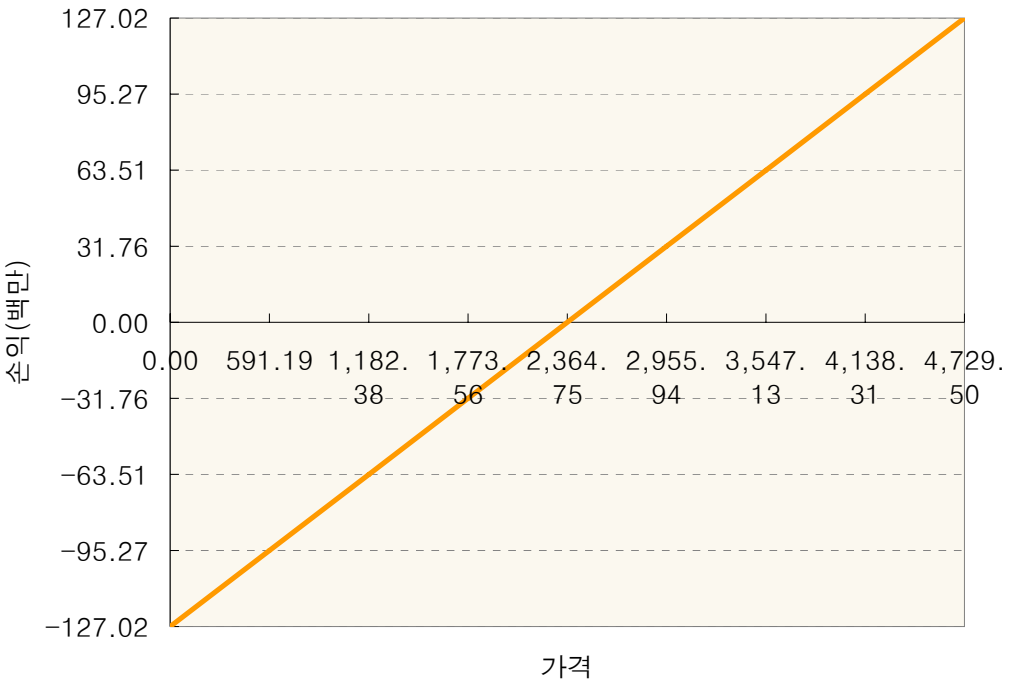
LNV1-LME Nickel



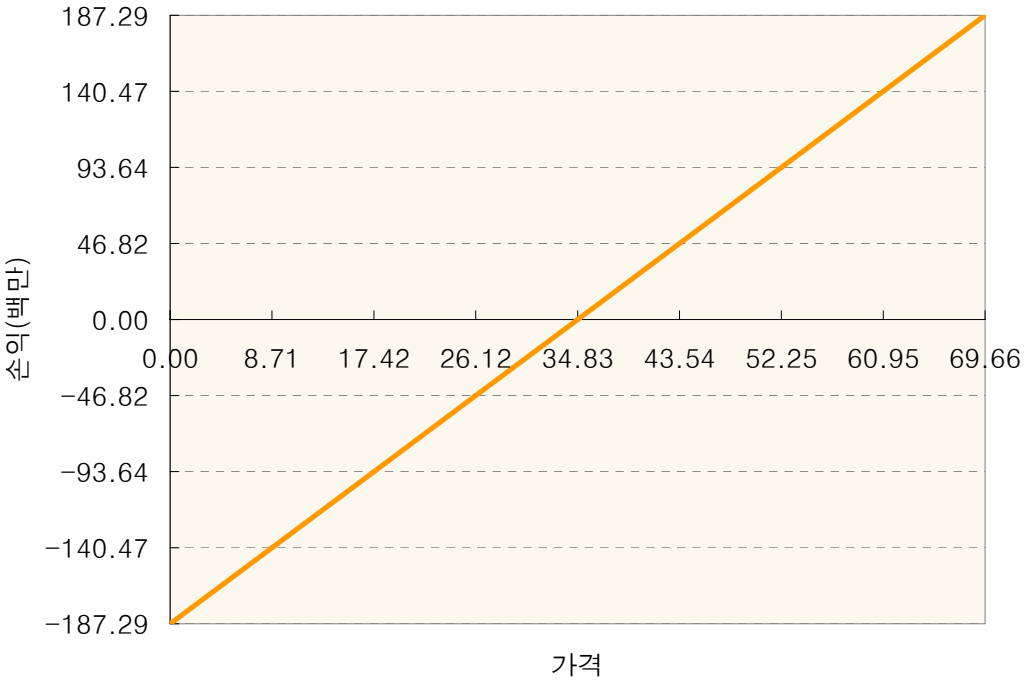
LXN1-LME Zinc



LXU1-LME Zinc

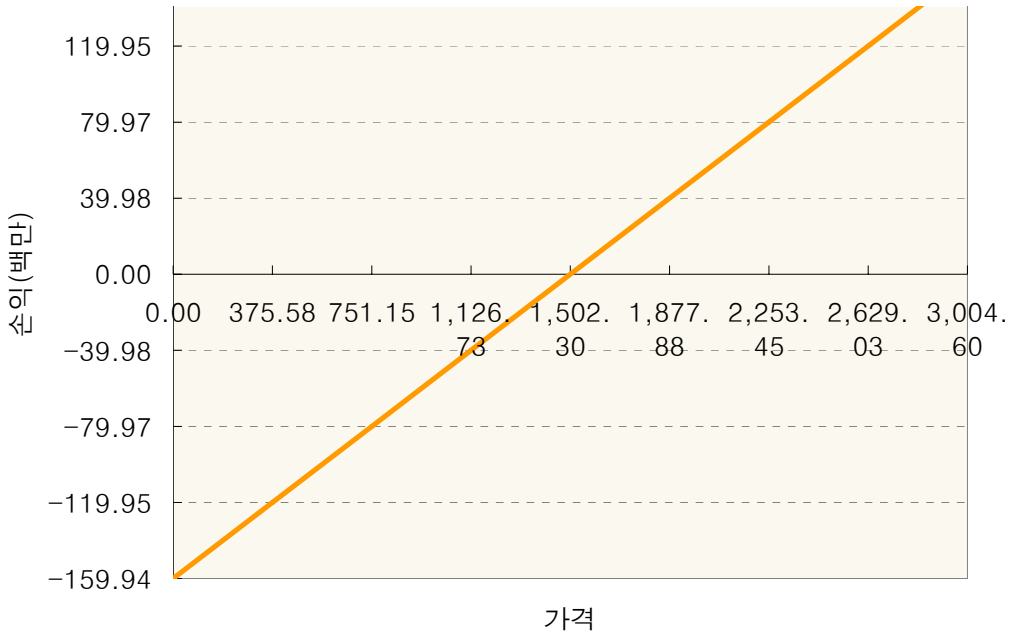


SIU1-Comex Silver

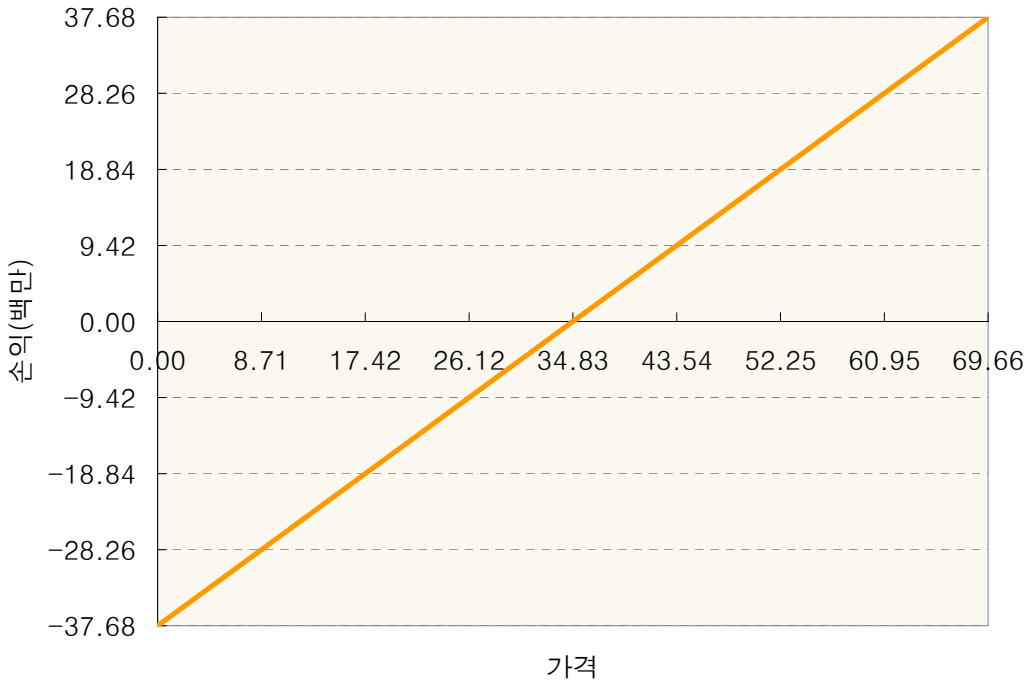


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	37
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	14
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	15
XGQ1	MINI GOLD FUTURE	13
YSU1	MINI SILVER FUT Jul11	3

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

184

공시일	2011-07-04
기준일	2011-07-01

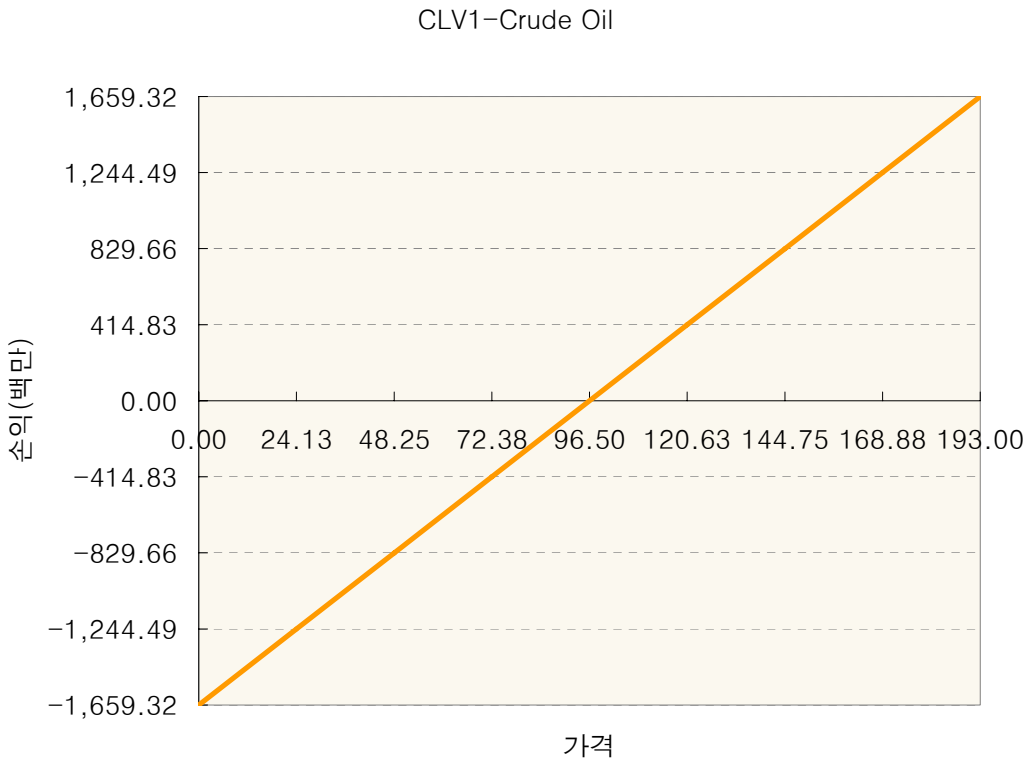
에너지인덱스플러스모(채권-파생형)

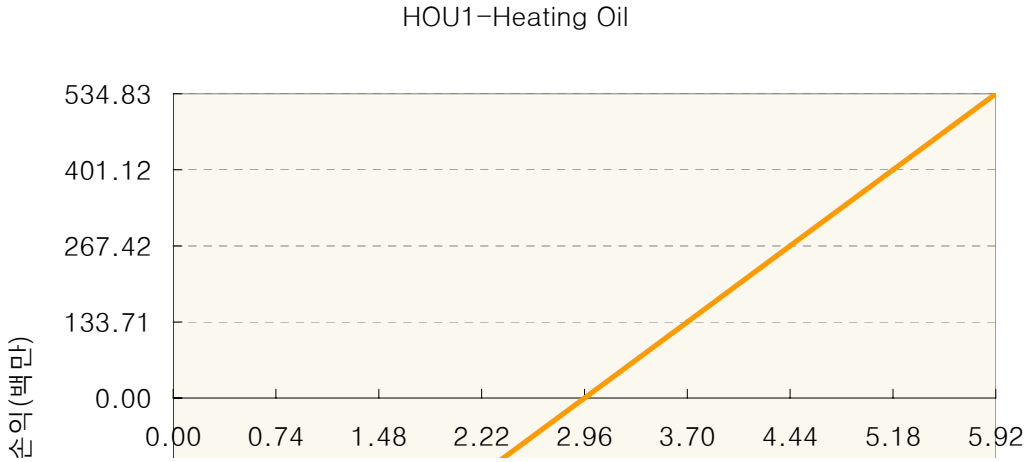
1. 계약금액

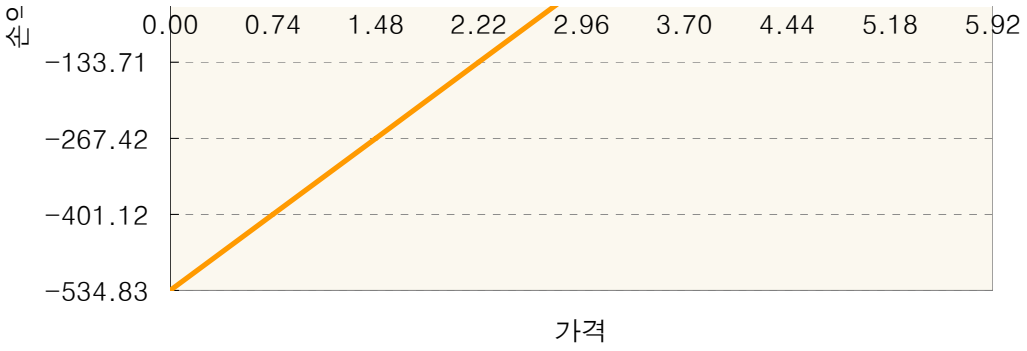
(단위:백만원)

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	1,659	0	1,659	
누계	유가증권	선물	2,014	0	2,014	

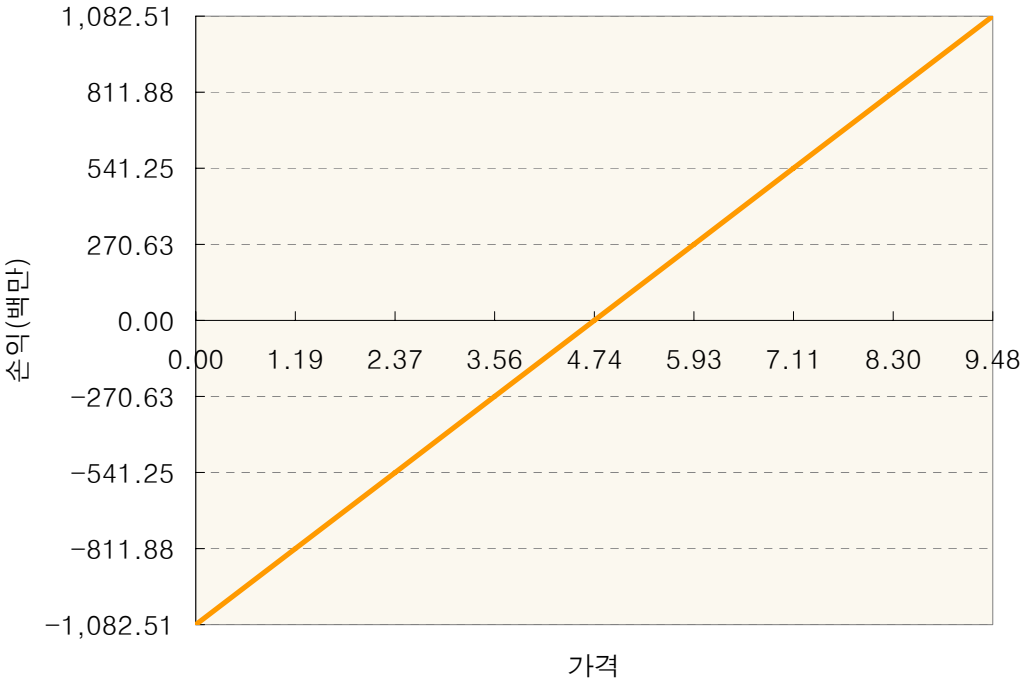
2. 만기시점의 손익구조



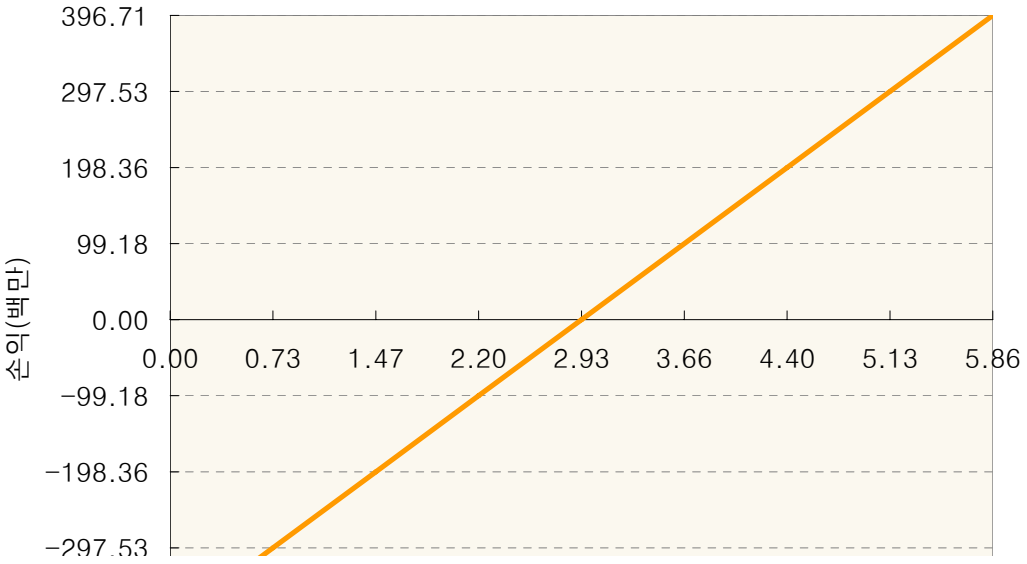


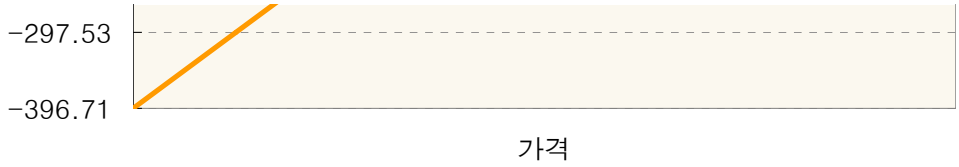


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	133
HOU1	Heating Oil	43
NGZ1	Natural Gas	87
XBU1	RBOB Gasoline	32

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

(단위:백만원)

490

공시일	2011-07-04
기준일	2011-07-01

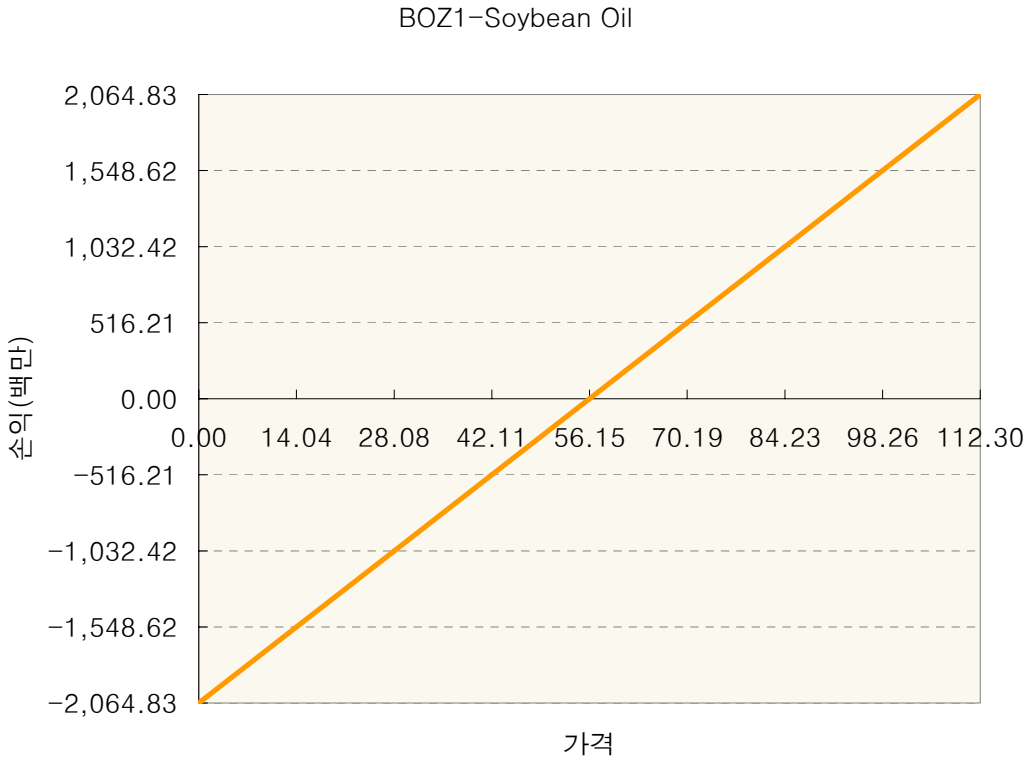
애그리컬쳐인덱스플러스모(채권-파생형)

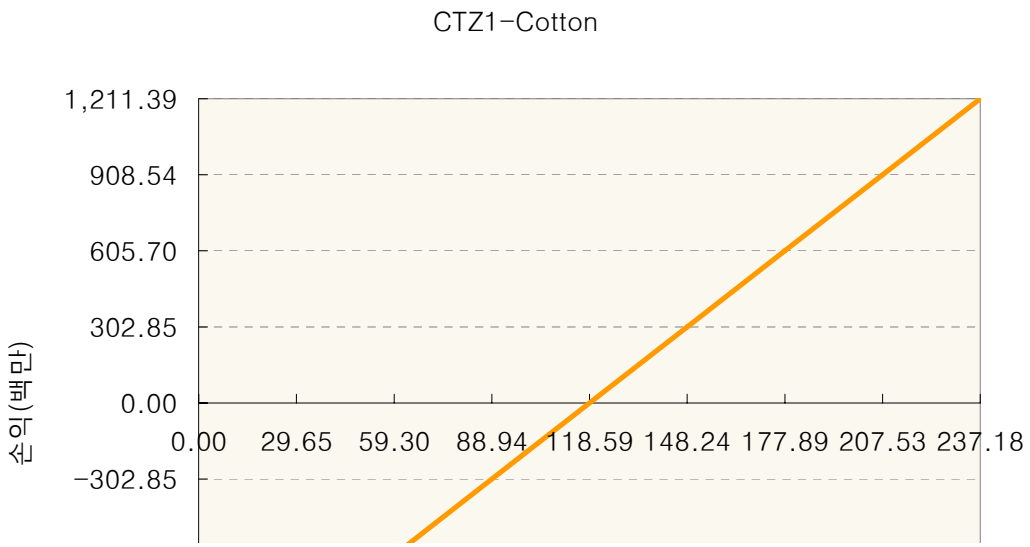
1. 계약금액

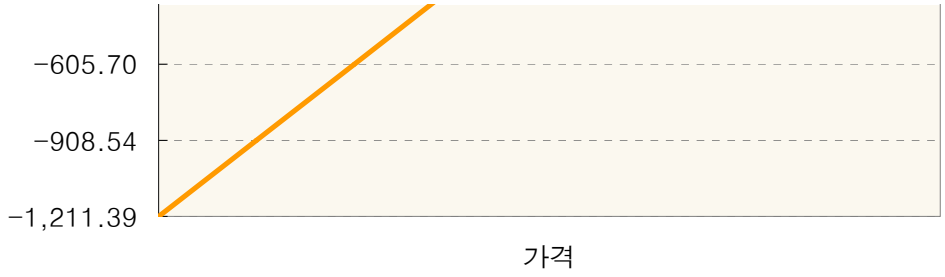
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,432	0	20,432	

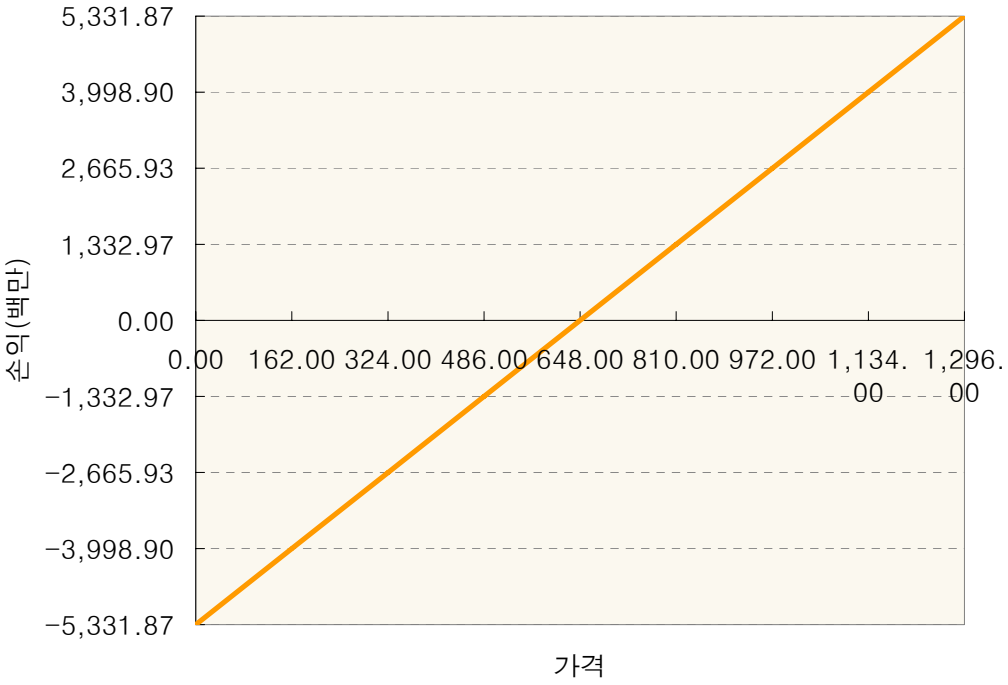
2. 만기시점의 손익구조



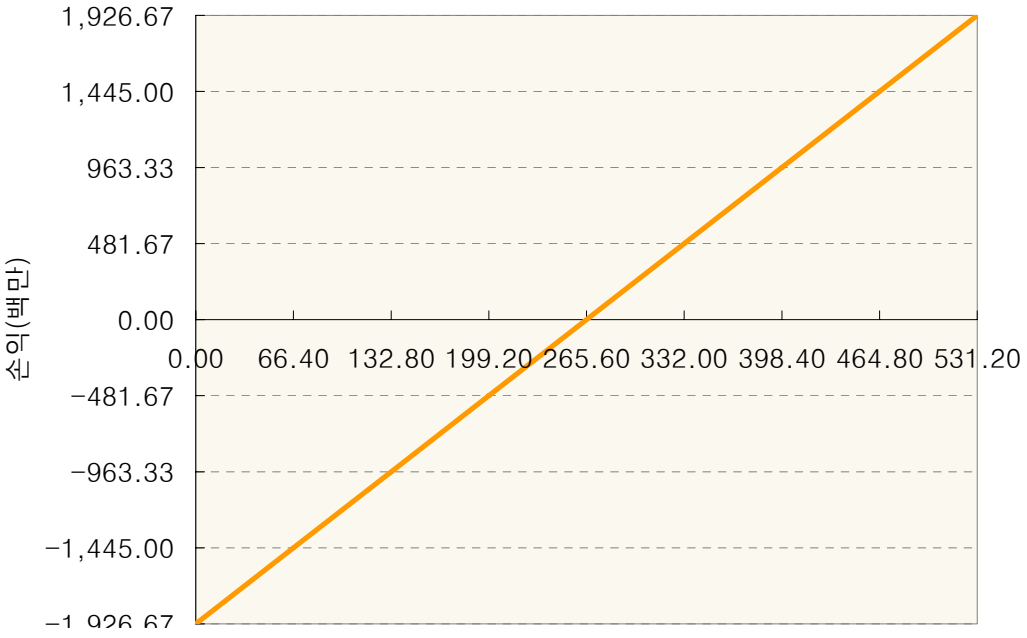


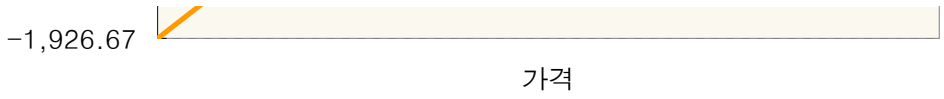


CU1-Corn

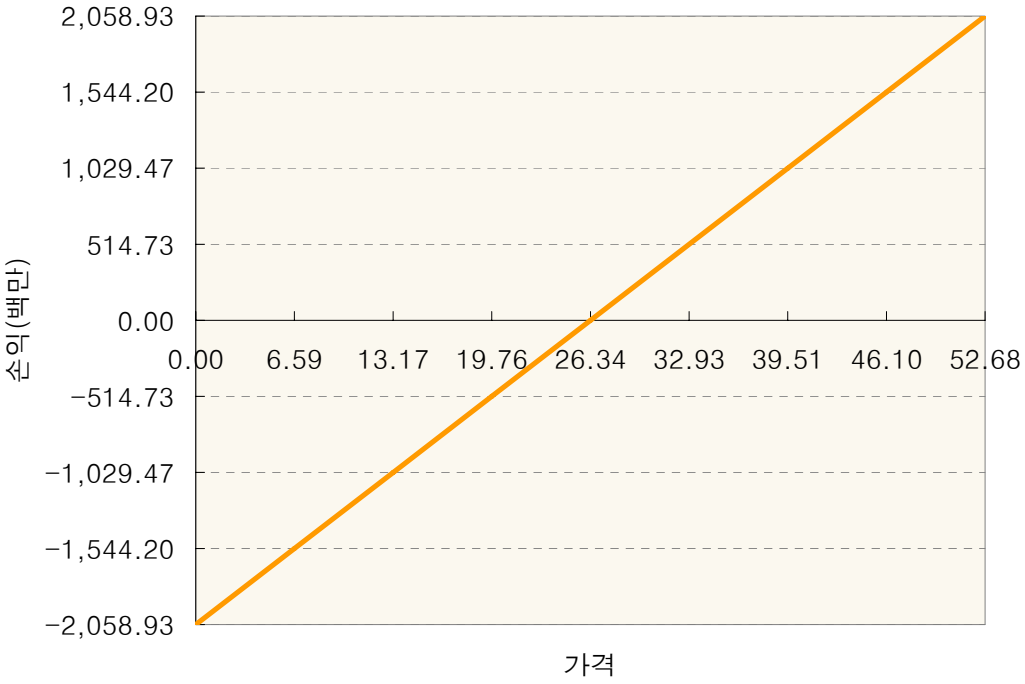


KCU1-COFFEE"C"ELEC

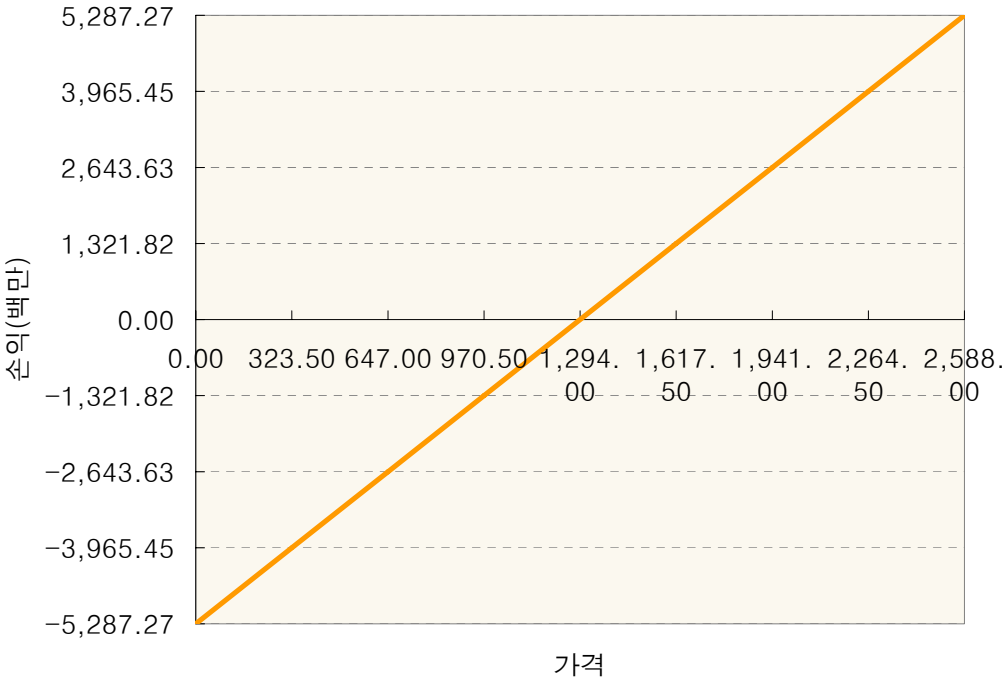




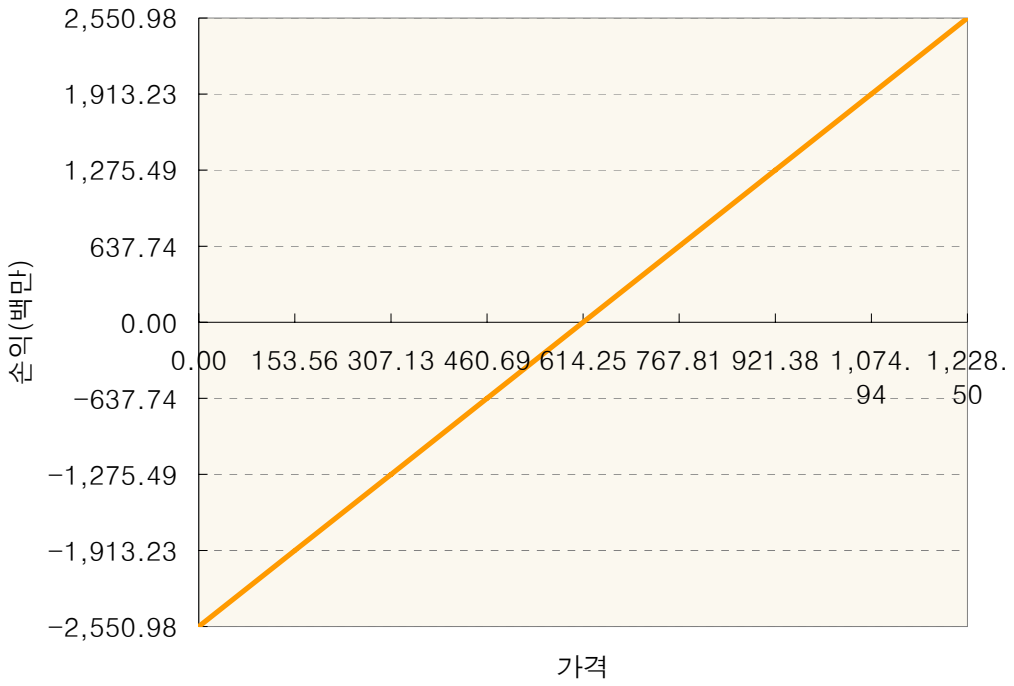
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	165
CTZ1	Cotton	97
CU1	Corn	427
KCU1	COFFEE"C"ELEC	154
SBV1	Sugar No11	165
SX1	Soybean	423
WU1	Wheat	204

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,650