공시일	2011-06-15
기준일	2011-06-14

스마트코스피200인덱스1호(주식-파생형)(종)

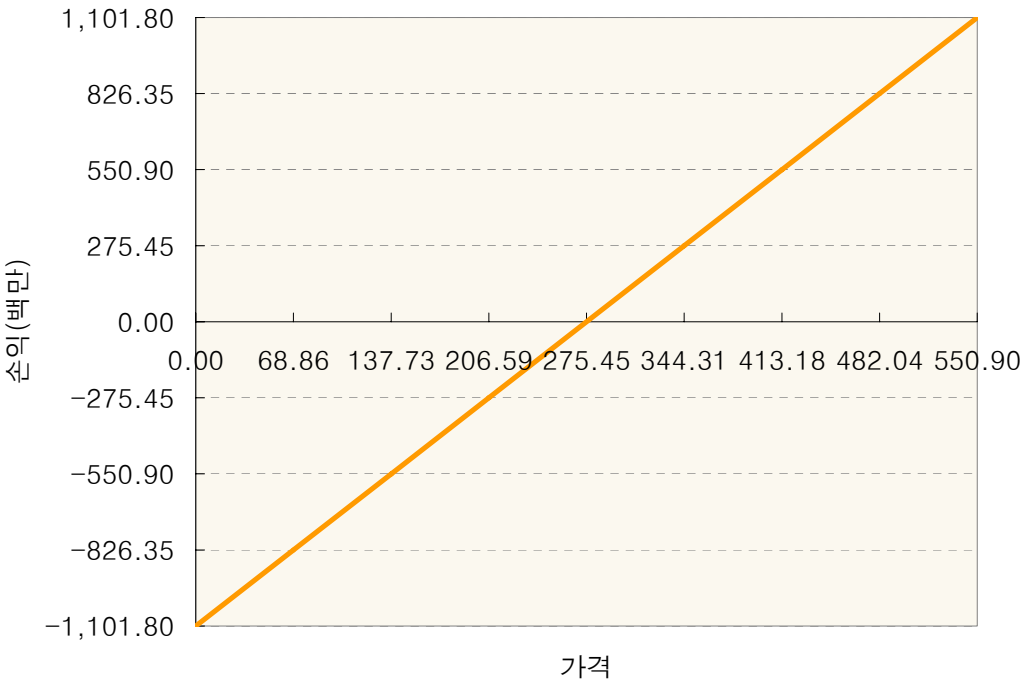
1. 계약금액

(단위:백만원)

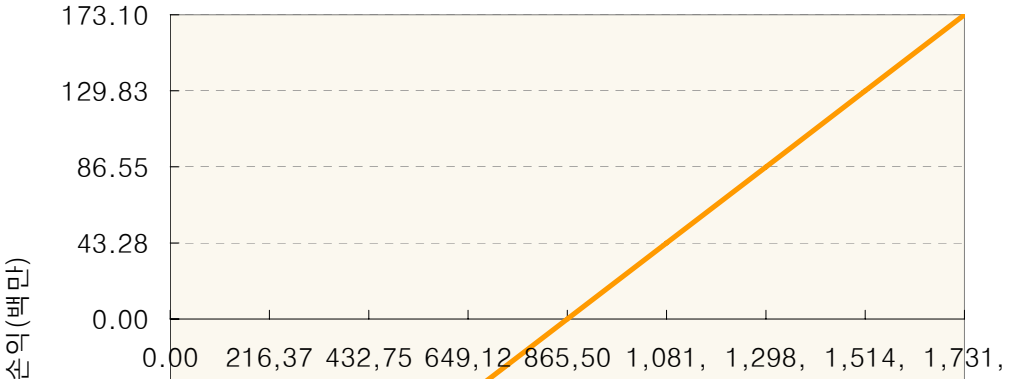
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,275	0	1,275	장내
누계	유가증권	옵션	0	1,936	-1,936	장내

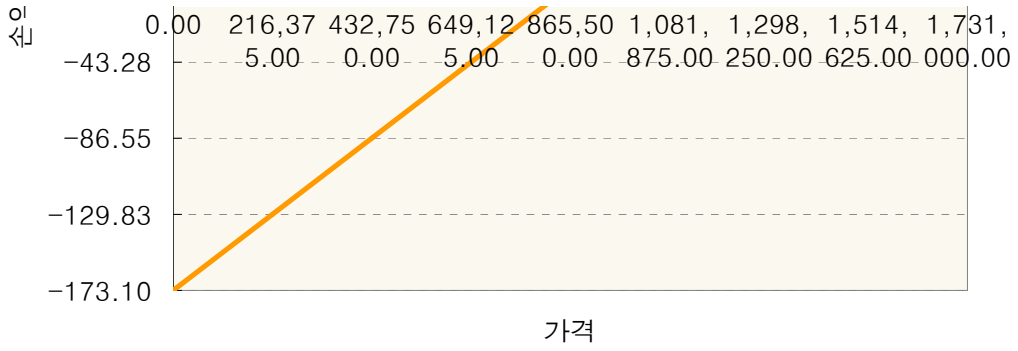
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

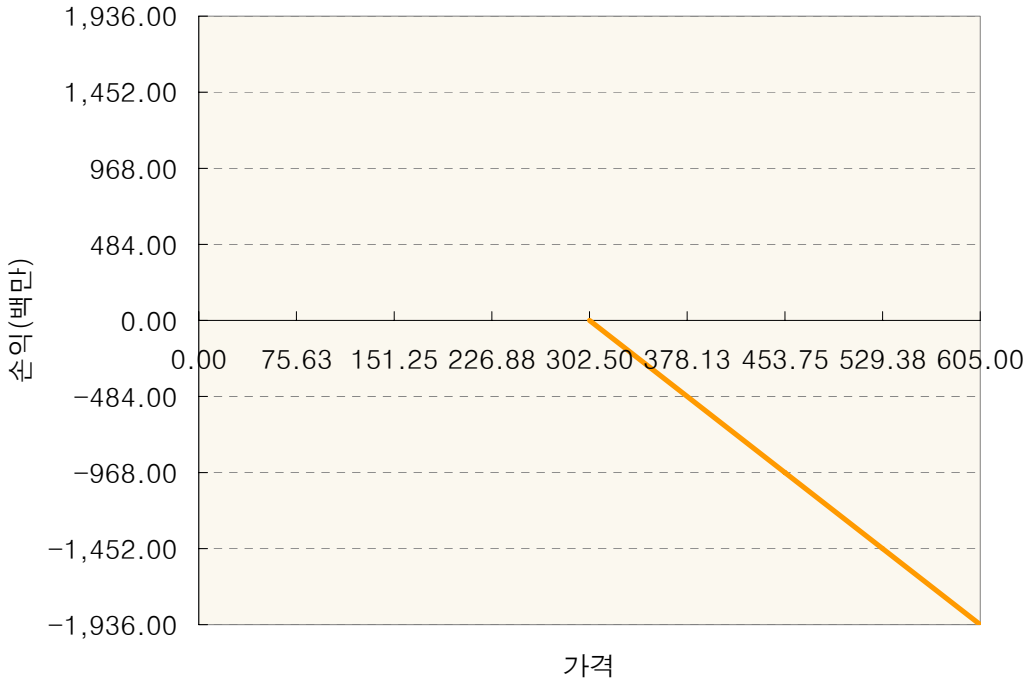


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



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%	-87.6	-87.6	-87.6	-87.6	-87.6	-87.6	-87.6
-5.33%	-58.4	-58.4	-58.4	-58.4	-58.4	-58.4	-58.4
-2.67%	-29.2	-29.2	-29.2	-29.2	-29.2	-29.2	-29.2
0%	0	0	0	0	0	0	0
2.67%	29.2	29.2	29.2	29.2	29.2	29.2	29.2
5.33%	58.4	58.4	58.4	58.4	58.4	58.4	58.4
8.00%	87.6	87.6	87.6	87.6	87.6	87.6	87.6

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
	KR4201F730 2011-07 콜302.5						33
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.4	1.4	1.4	1.4	1.4	1.3	1.3
-5.33%	1.4	1.4	1.4	1.3	1.3	1.1	0.9
-2.67%	1.4	1.3	1.2	1.1	0.8	0.4	-0.2
0%	1.2	1	0.6	0	-0.7	-1.7	-2.8
2.67%	0.2	-0.6	-1.7	-3	-4.5	-6.2	-8.1
5.33%	-3.5	-5.4	-7.6	-9.9	-12.3	-14.9	-17.5
8.00%	-13.5	-16.5	-19.7	-22.8	-26.1	-29.3	-32.6

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

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공시일	2011-06-15
기준일	2011-06-14

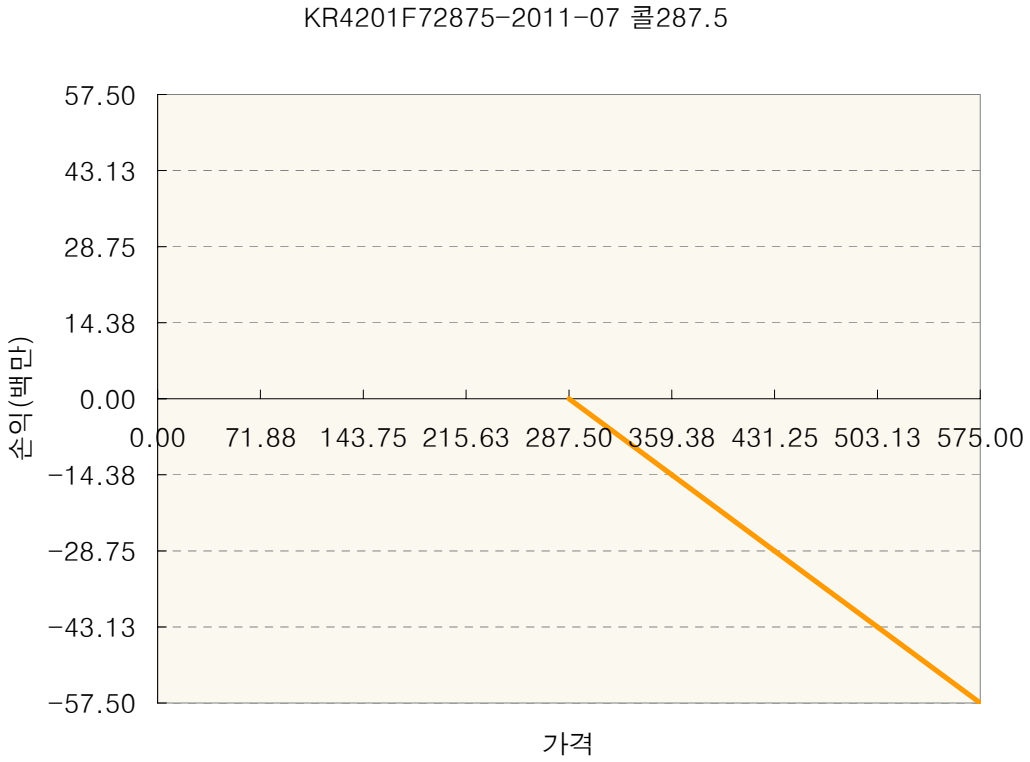
달마다행복모(주식혼합-파생형)

1. 계약금액

(단위:백만원)

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

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4201F728 2011-07 콜287.5 2

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.3	0.3	0.3	0.3	0.3	0.3	0.3
-5.33%	0.3	0.3	0.3	0.3	0.3	0.2	0.2
-2.67%	0.3	0.3	0.2	0.2	0.2	0.1	0.1
0%	0.2	0.1	0.1	0	-0.1	-0.1	-0.2
2.67%	-0.1	-0.2	-0.3	-0.4	-0.5	-0.6	-0.7
5.33%	-0.7	-0.9	-1	-1.1	-1.2	-1.3	-1.4
8.00%	-1.7	-1.8	-1.9	-2	-2.1	-2.2	-2.3

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

2

공시일	2011-06-15
기준일	2011-06-14

BEST인덱스플러스알파1호(주식-파생형)(종)

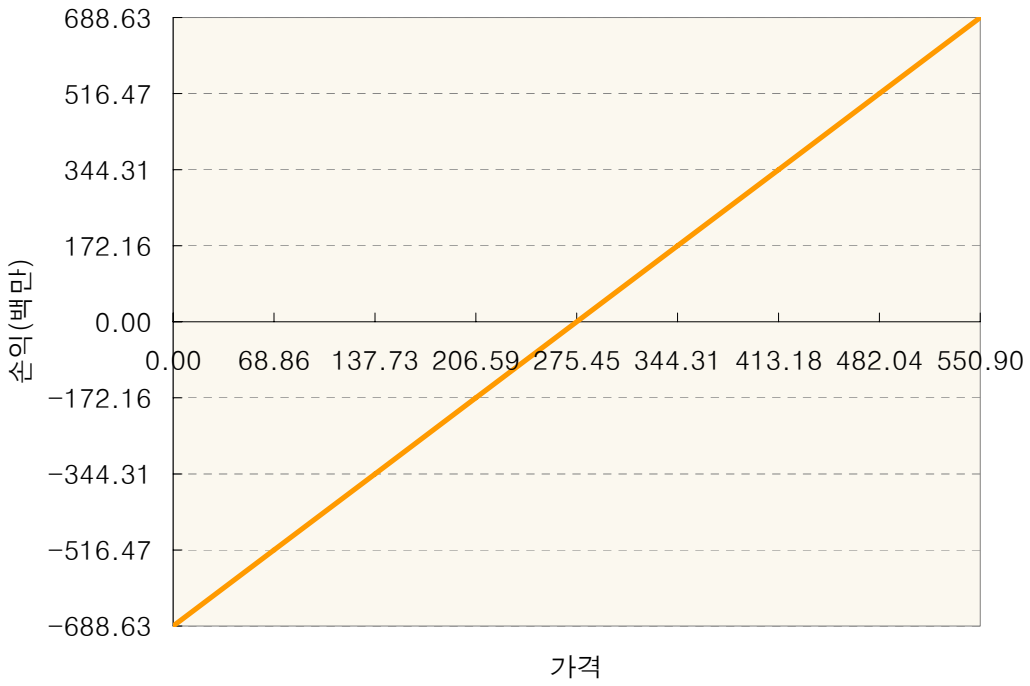
1. 계약금액

(단위:백만원)

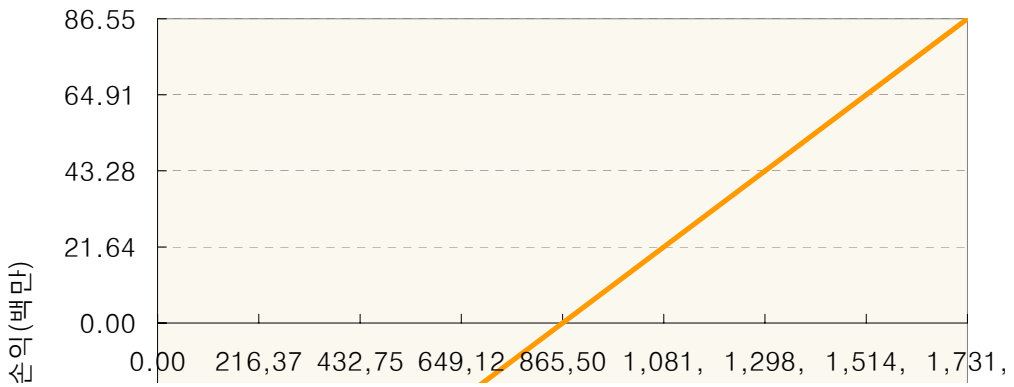
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	775	0	775	장내
누계	유가증권	옵션	0	1,392	-1,392	장내

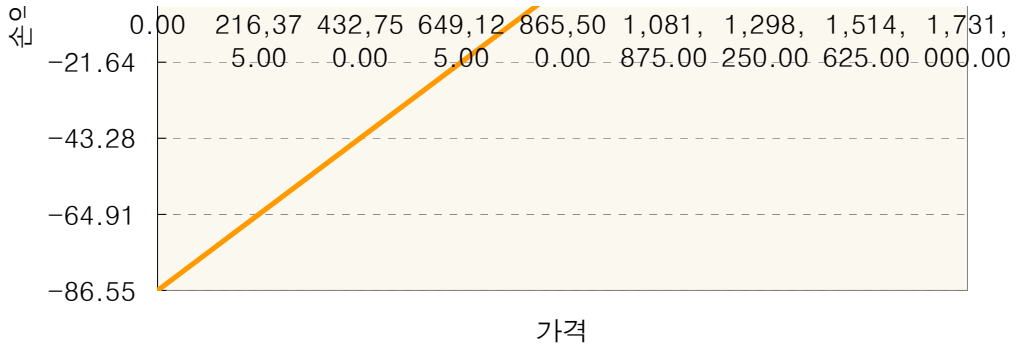
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

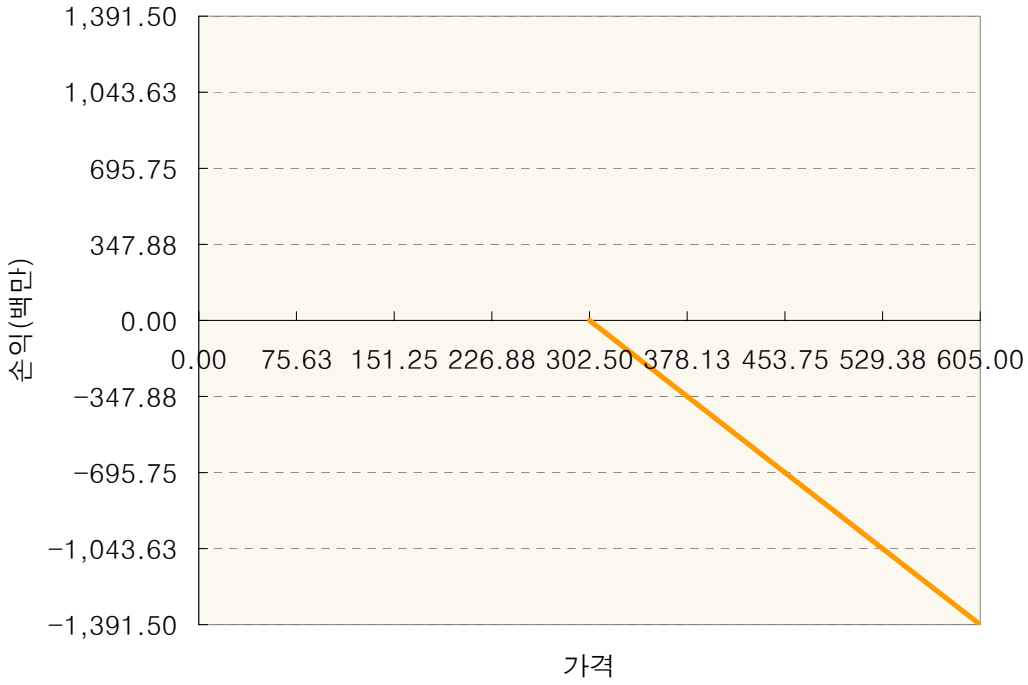


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



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%	-54.7	-54.7	-54.7	-54.7	-54.7	-54.7	-54.7
-5.33%	-36.5	-36.5	-36.5	-36.5	-36.5	-36.5	-36.5
-2.67%	-18.2	-18.2	-18.2	-18.2	-18.2	-18.2	-18.2
0%	0	0	0	0	0	0	0
2.67%	18.2	18.2	18.2	18.2	18.2	18.2	18.2
5.33%	36.5	36.5	36.5	36.5	36.5	36.5	36.5
8.00%	54.7	54.7	54.7	54.7	54.7	54.7	54.7

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.9	-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
	KR4201F730 2011-07 콜302.5						23
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1	1	1	1	1	1	0.9
-5.33%	1	1	1	1	0.9	0.8	0.6
-2.67%	1	1	0.9	0.8	0.6	0.3	-0.1
0%	0.9	0.7	0.4	0	-0.5	-1.2	-2
2.67%	0.2	-0.4	-1.2	-2.2	-3.2	-4.5	-5.8
5.33%	-2.5	-3.9	-5.4	-7.1	-8.9	-10.7	-12.6
8.00%	-9.7	-11.9	-14.1	-16.4	-18.7	-21.1	-23.4

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

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공시일	2011-06-15
기준일	2011-06-14

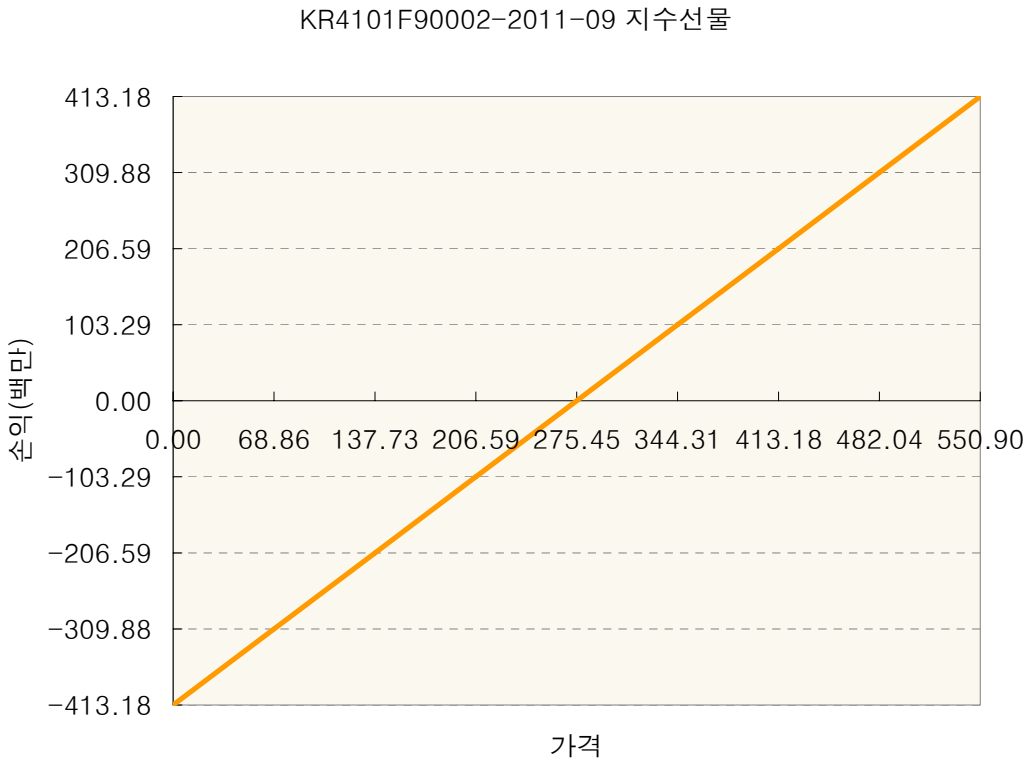
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	413	0	413	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%	-32.8	-32.8	-32.8	-32.8	-32.8	-32.8	-32.8
-5.33%	-21.9	-21.9	-21.9	-21.9	-21.9	-21.9	-21.9
-2.67%	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9
0%	0	0	0	0	0	0	0
2.67%	10.9	10.9	10.9	10.9	10.9	10.9	10.9
5.33%	21.9	21.9	21.9	21.9	21.9	21.9	21.9
8.00%	32.8	32.8	32.8	32.8	32.8	32.8	32.8

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

공시일	2011-06-15
기준일	2011-06-14

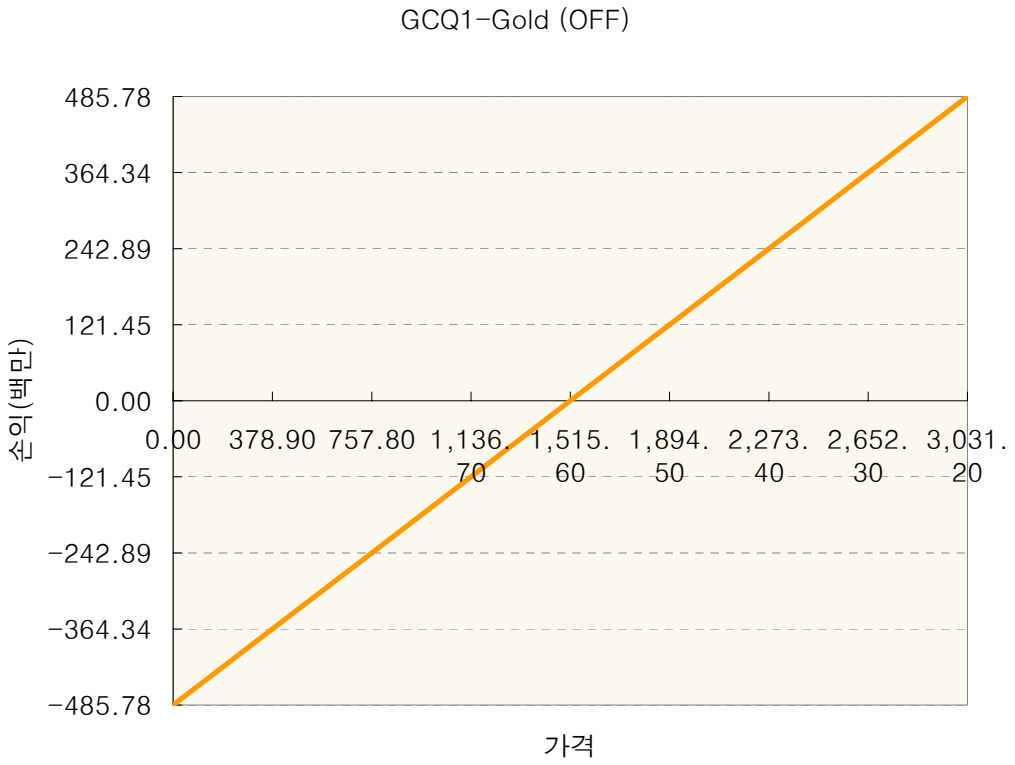
메탈인덱스플러스모(채권-파생형)

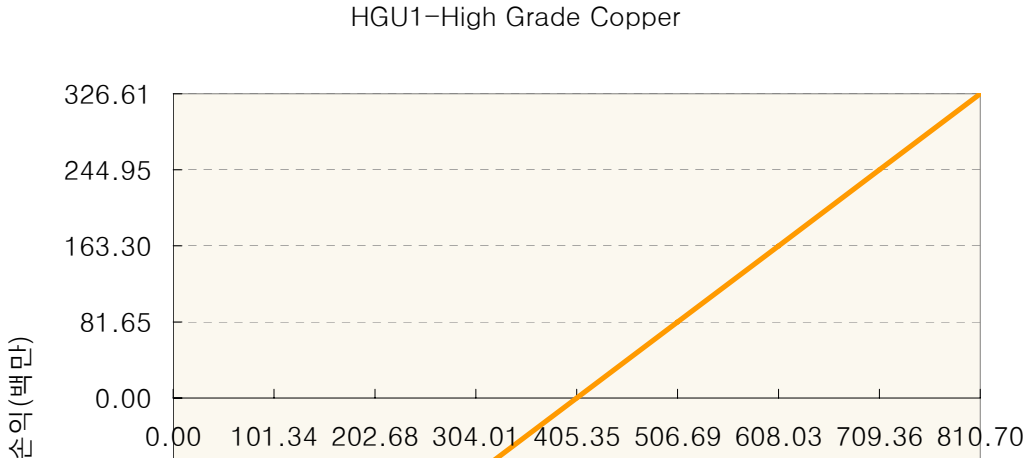
1. 계약금액

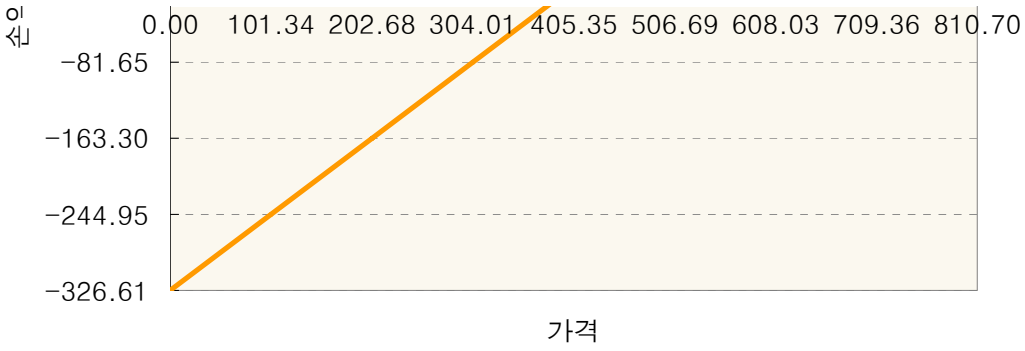
(단위:백만원)

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	2,237	482	1,755	

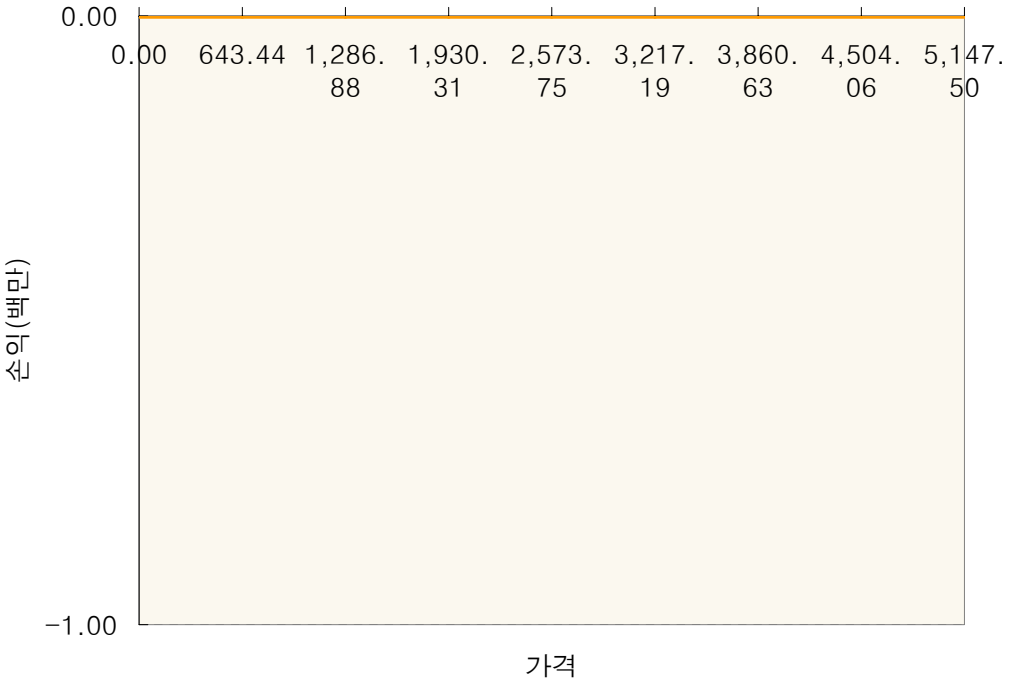
2. 만기시점의 손익구조



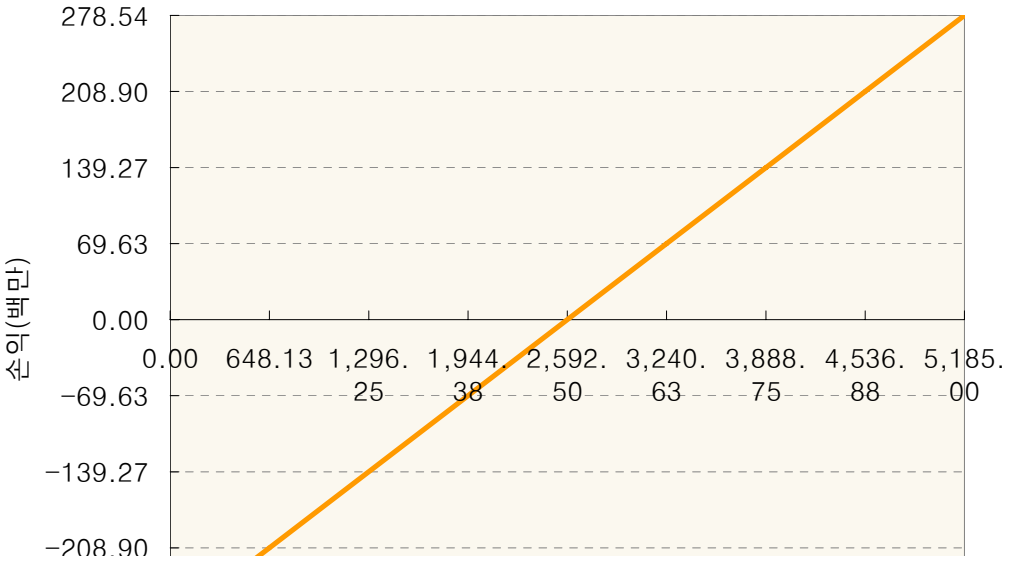


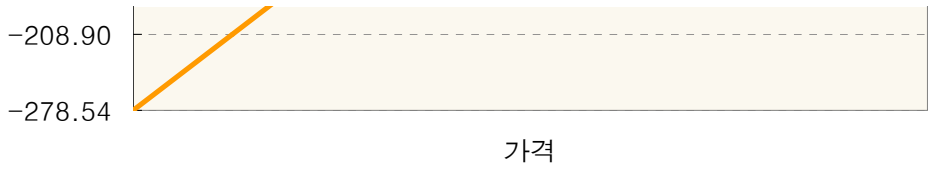


LAN1-LME Aluminum

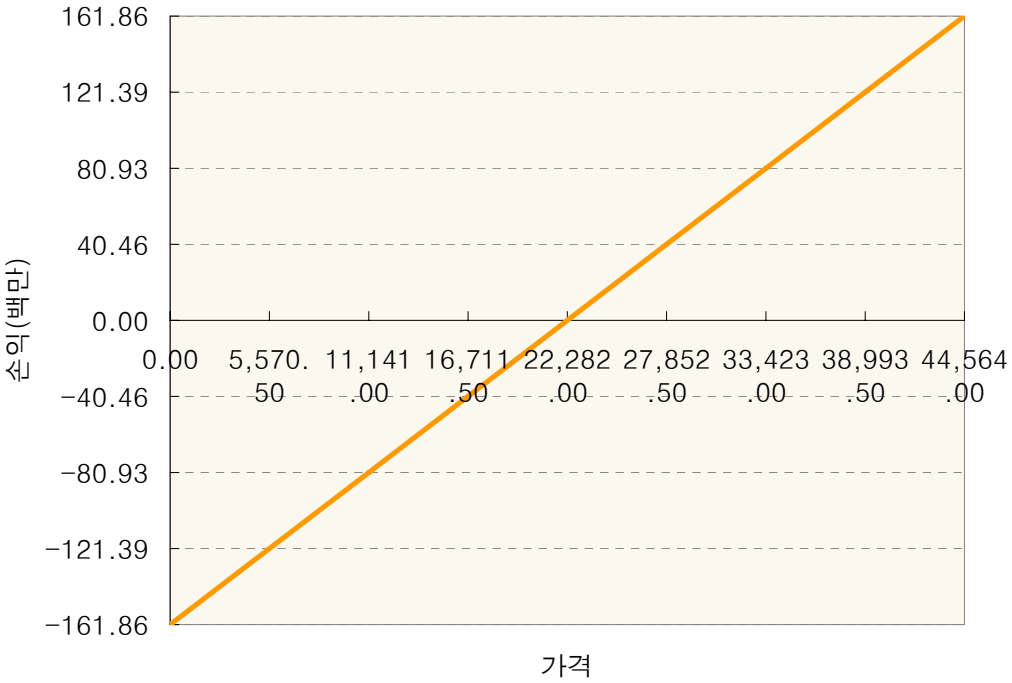


LAU1-LME Aluminum

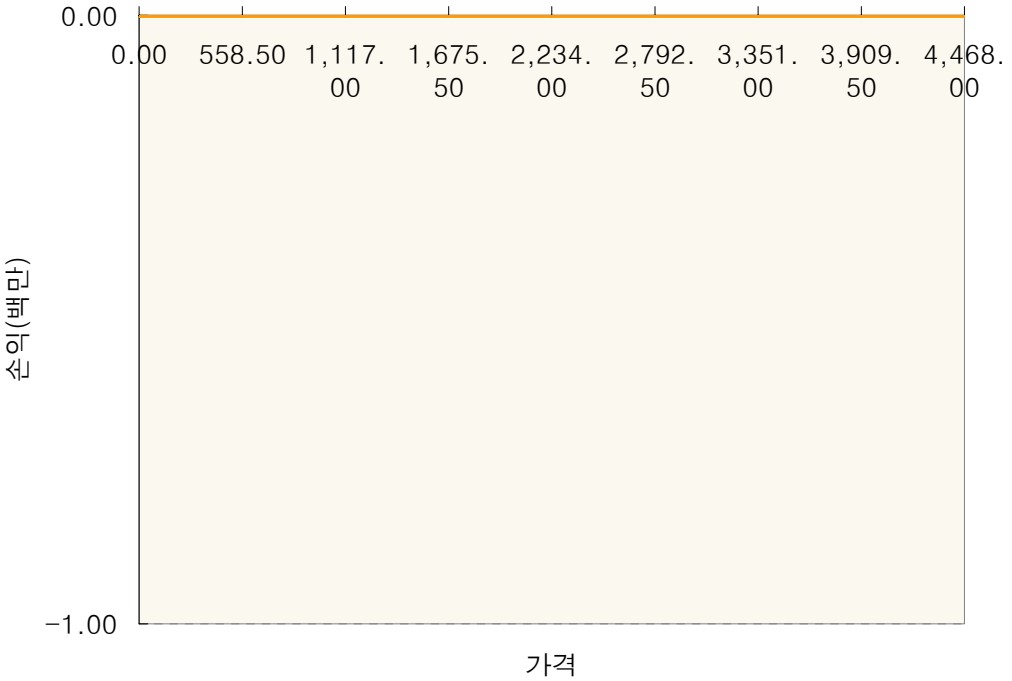




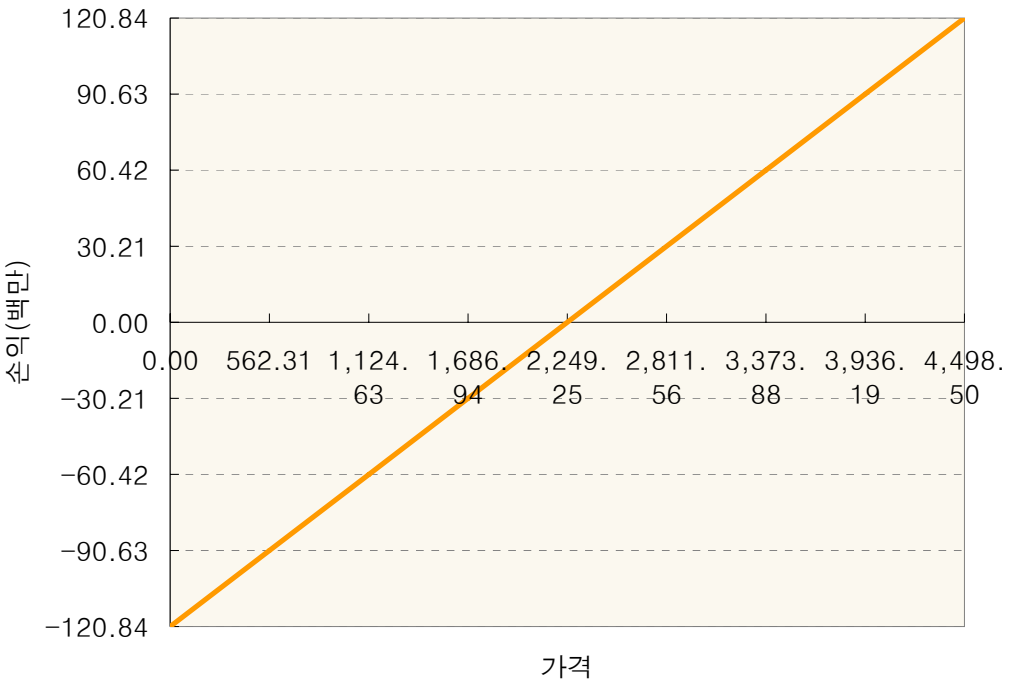
LNV1-LME Nickel



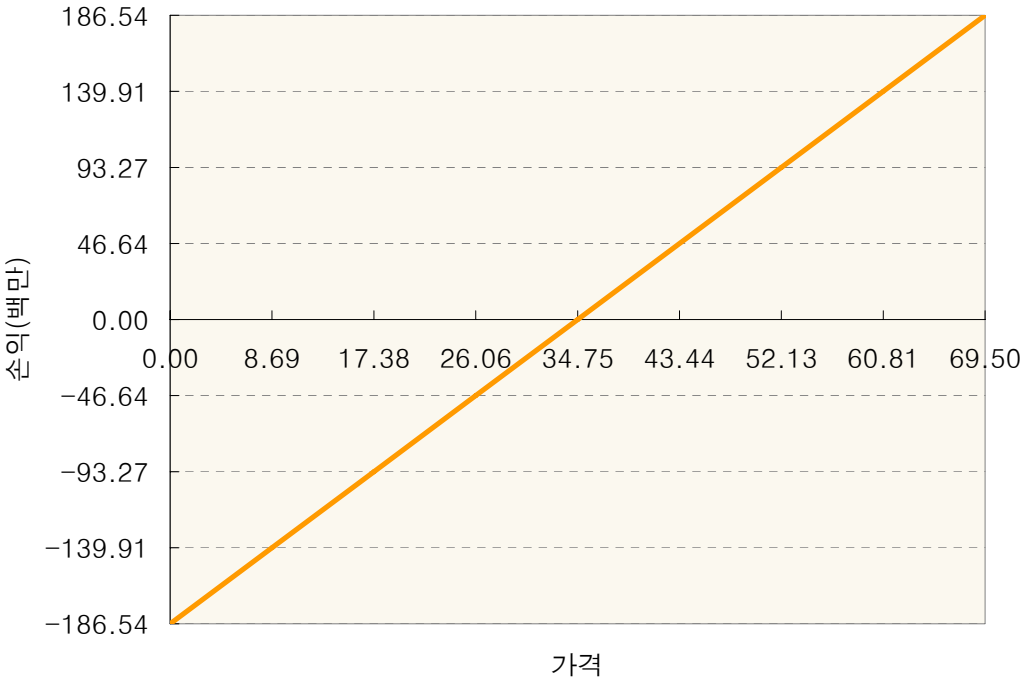
LXN1-LME Zinc



LXU1-LME Zinc

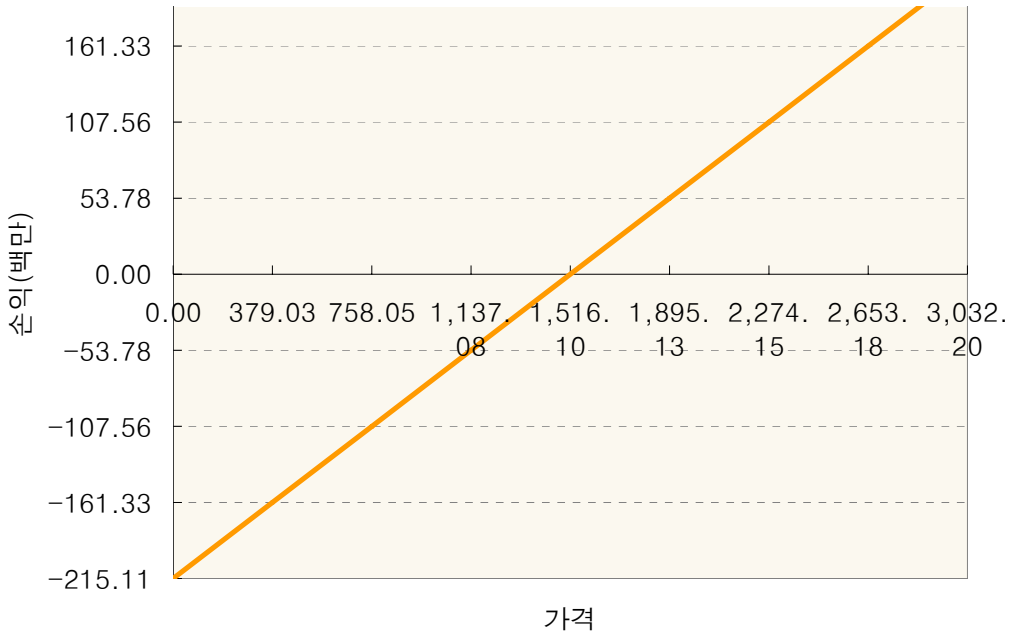


SIU1-Comex Silver

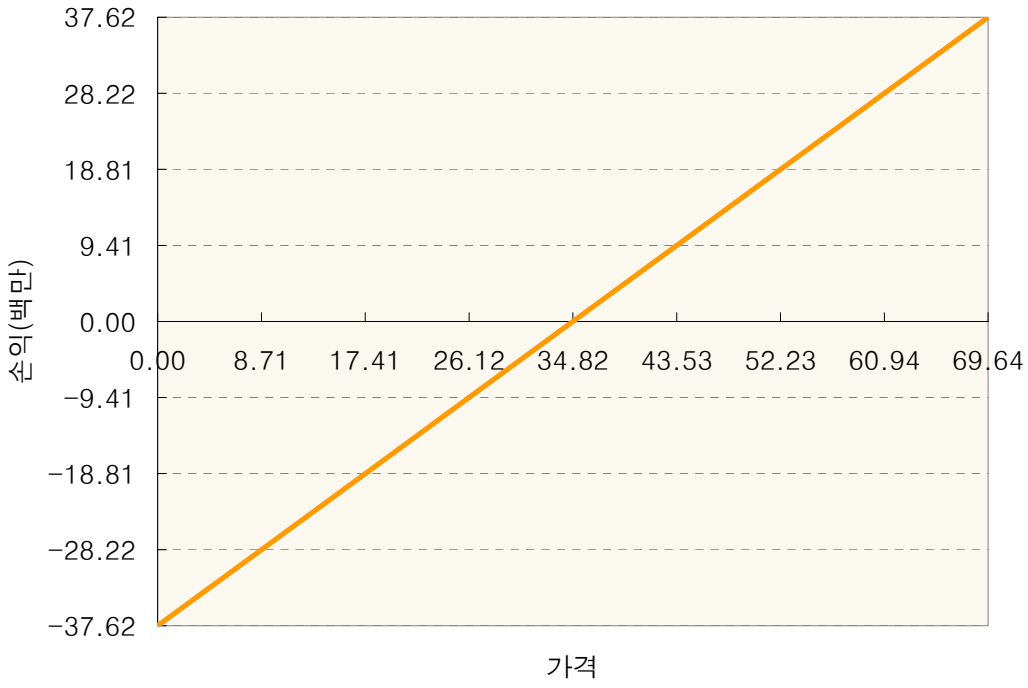


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	26
LAN1	LME Aluminum	1
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	15
XGQ1	MINI GOLD FUTURE	17
YSU1	MINI SILVER FUT Jul11	3

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

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공시일	2011-06-15
기준일	2011-06-14

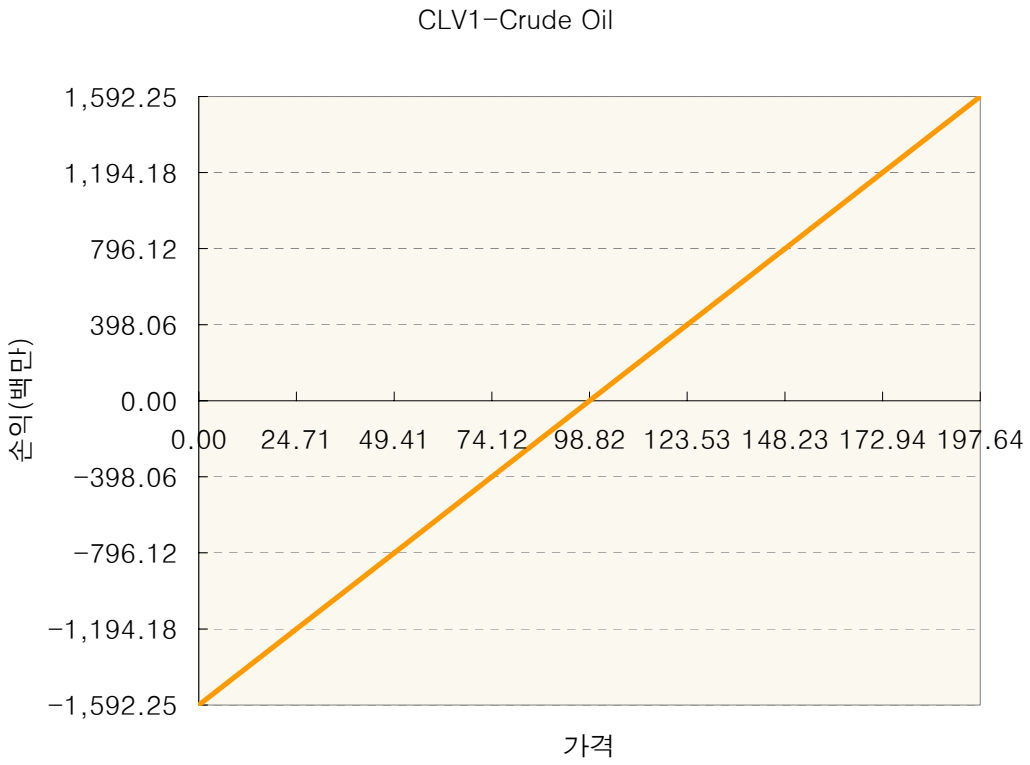
에너지인덱스플러스모(채권-파생형)

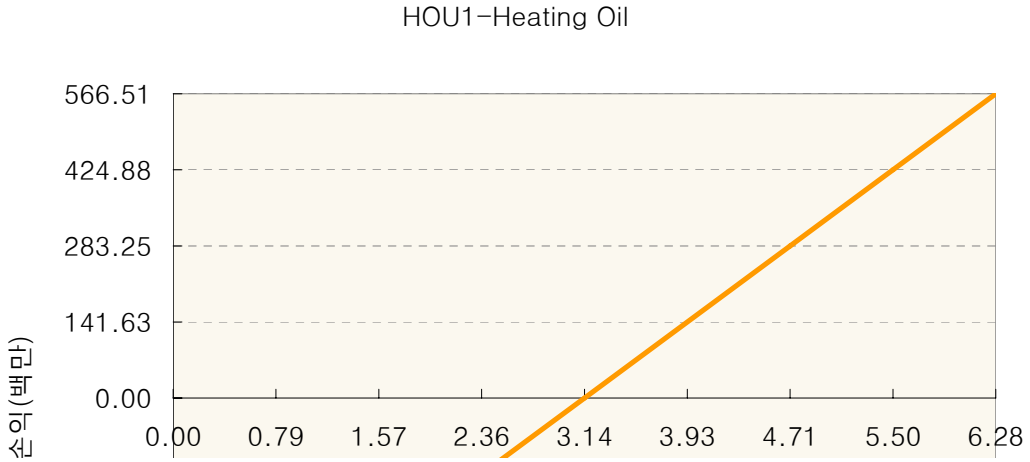
1. 계약금액

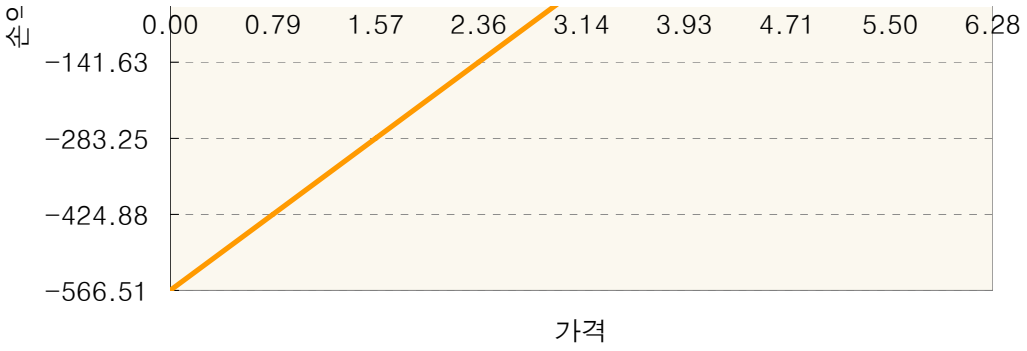
(단위:백만원)

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	1,592	0	1,592	
누계	유가증권	선물	2,114	0	2,114	

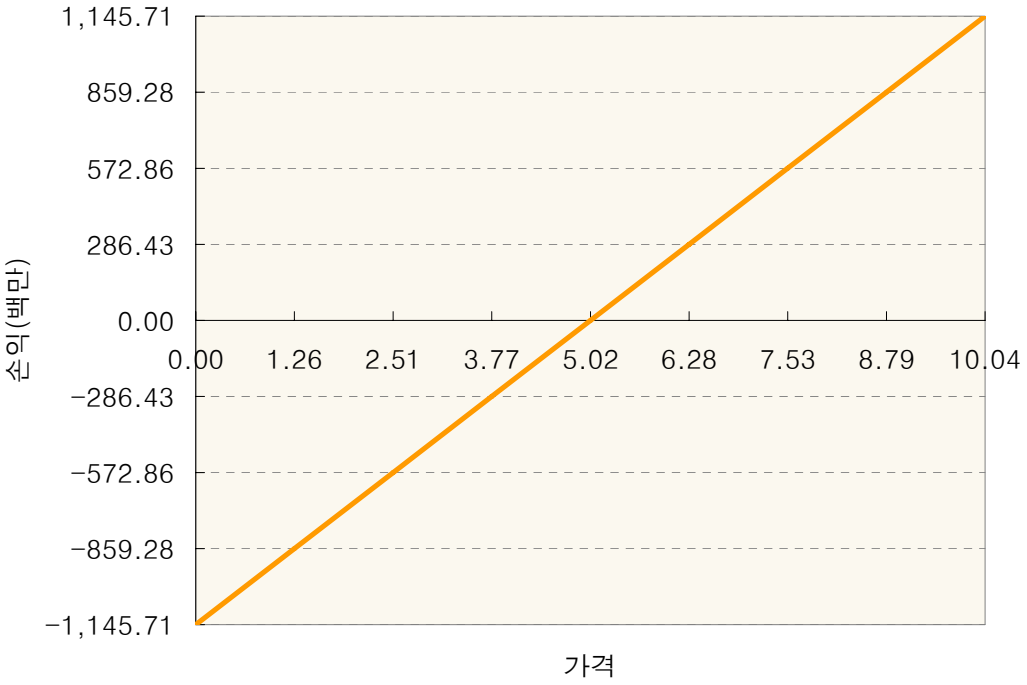
2. 만기시점의 손익구조



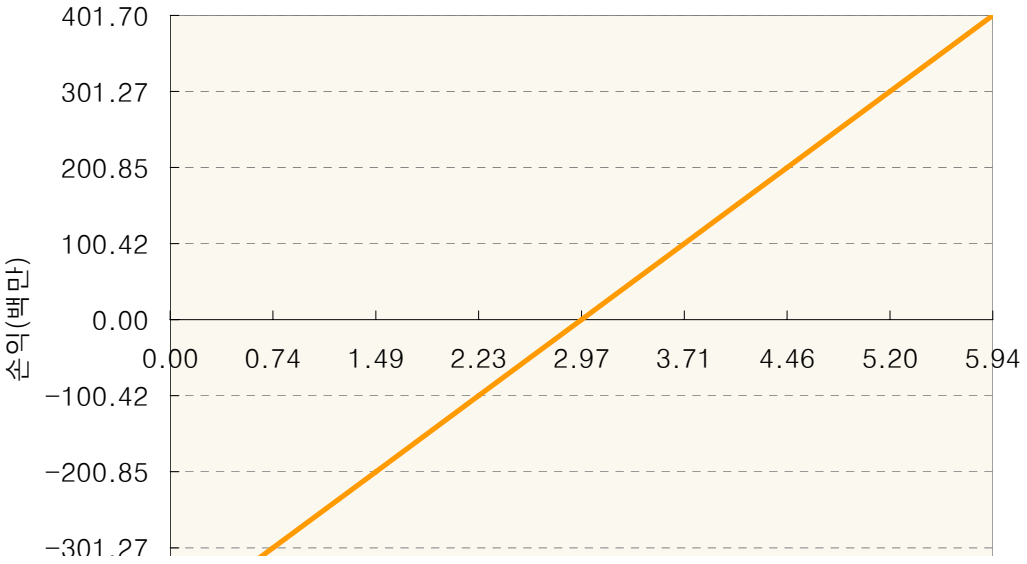


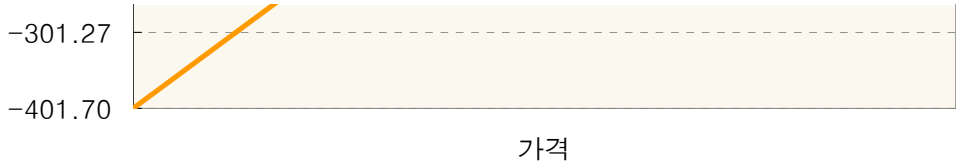


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLV1	Crude Oil	127
HOU1	Heating Oil	45
NGZ1	Natural Gas	92
XBU1	RBOB Gasoline	32

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

공시일	2011-06-15
기준일	2011-06-14

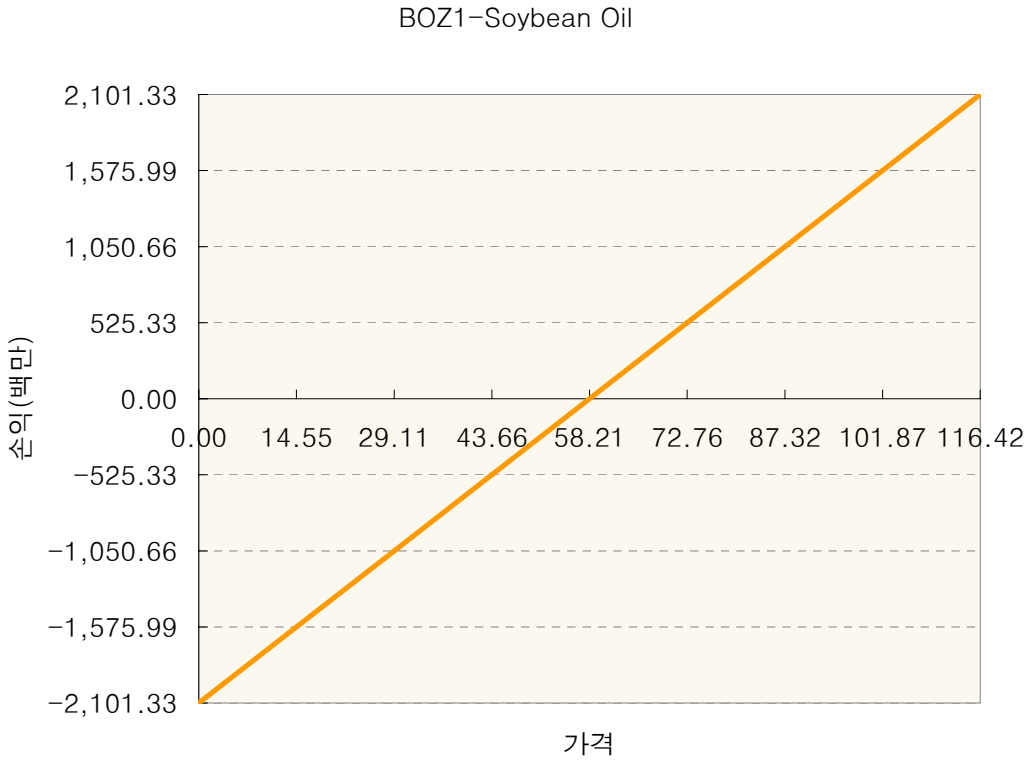
애그리컬쳐인덱스플러스모(채권-파생형)

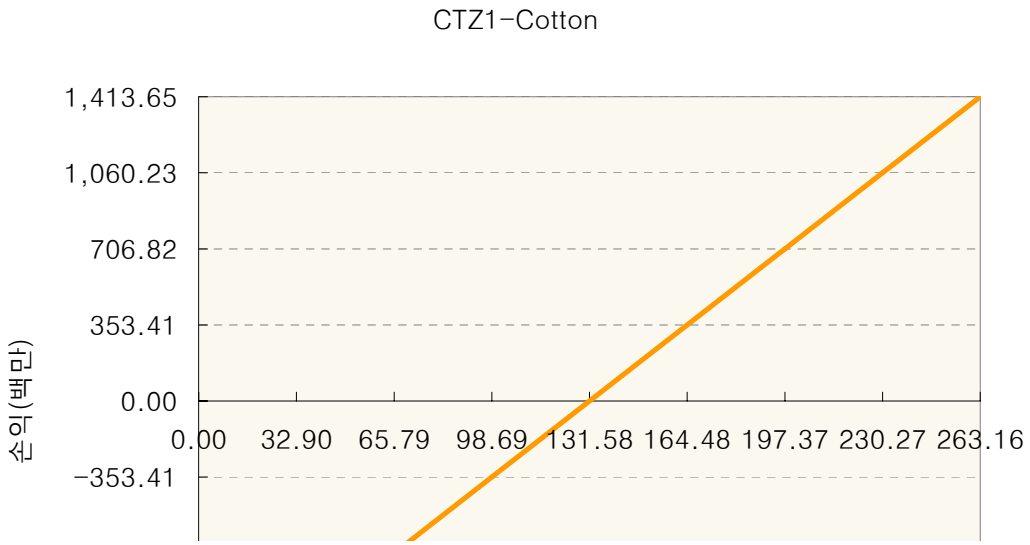
1. 계약금액

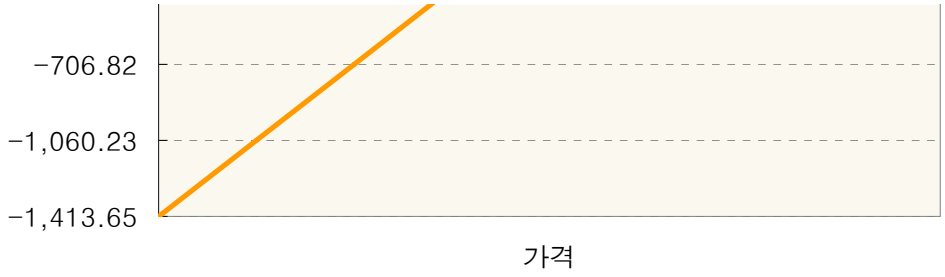
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	22,414	0	22,414	

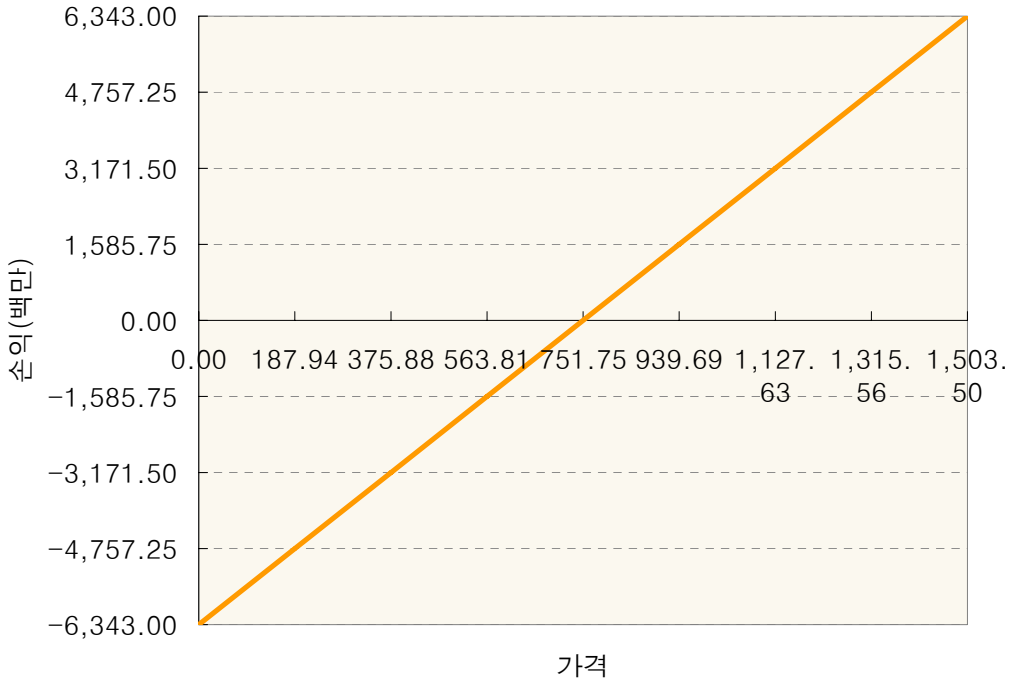
2. 만기시점의 손익구조



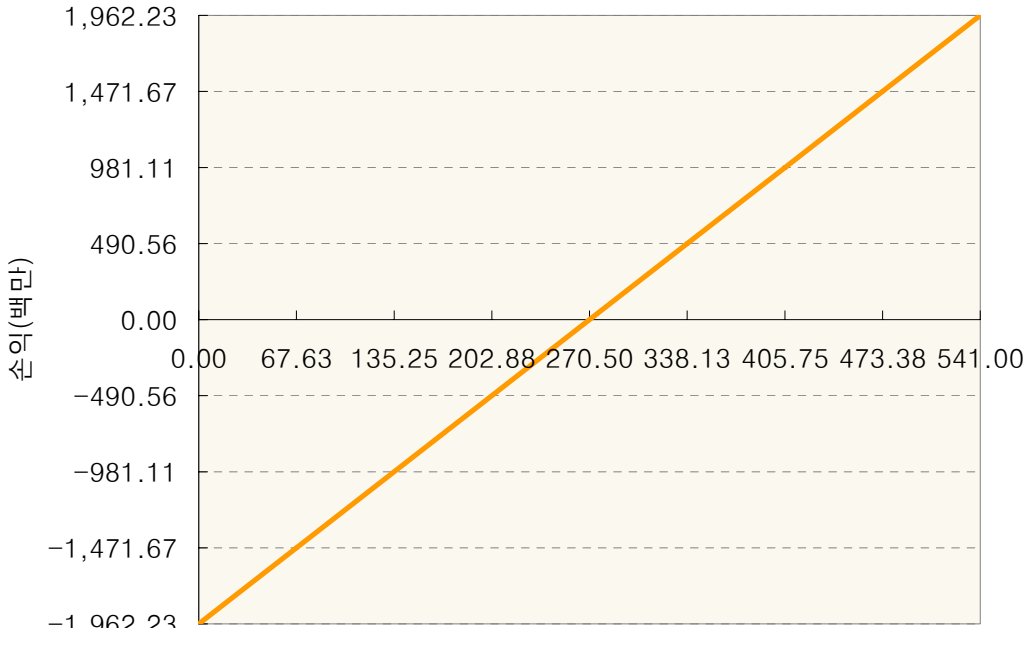


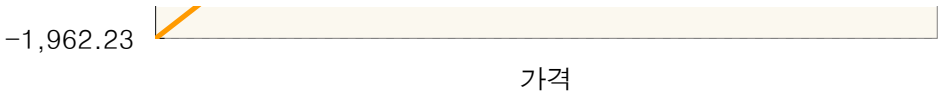


CU1-Corn

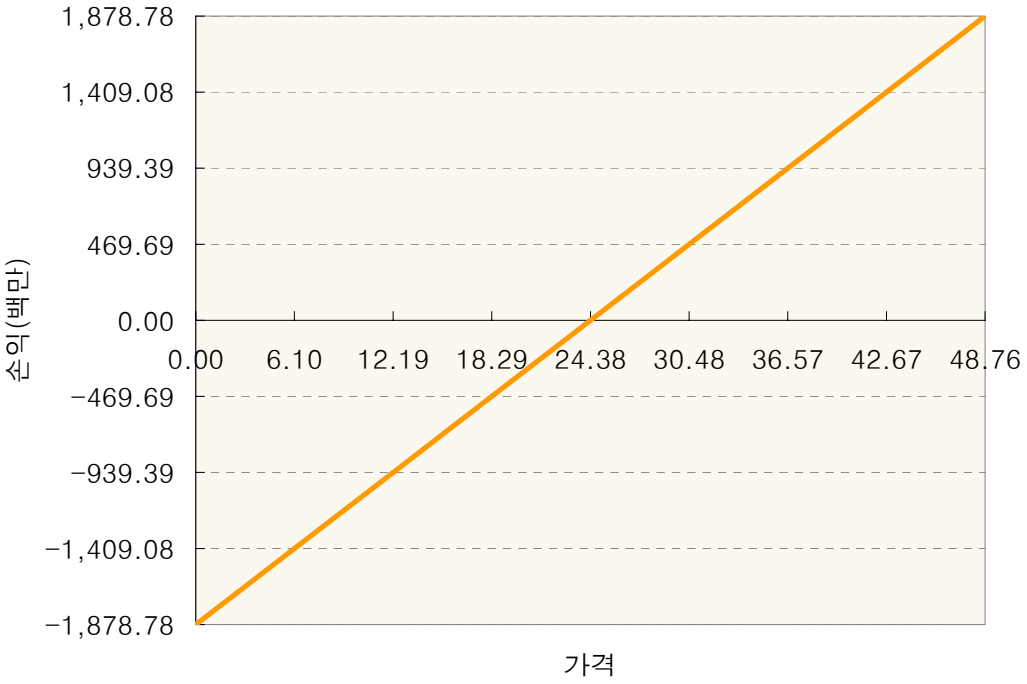


KCU1-COFFEE"C"ELEC

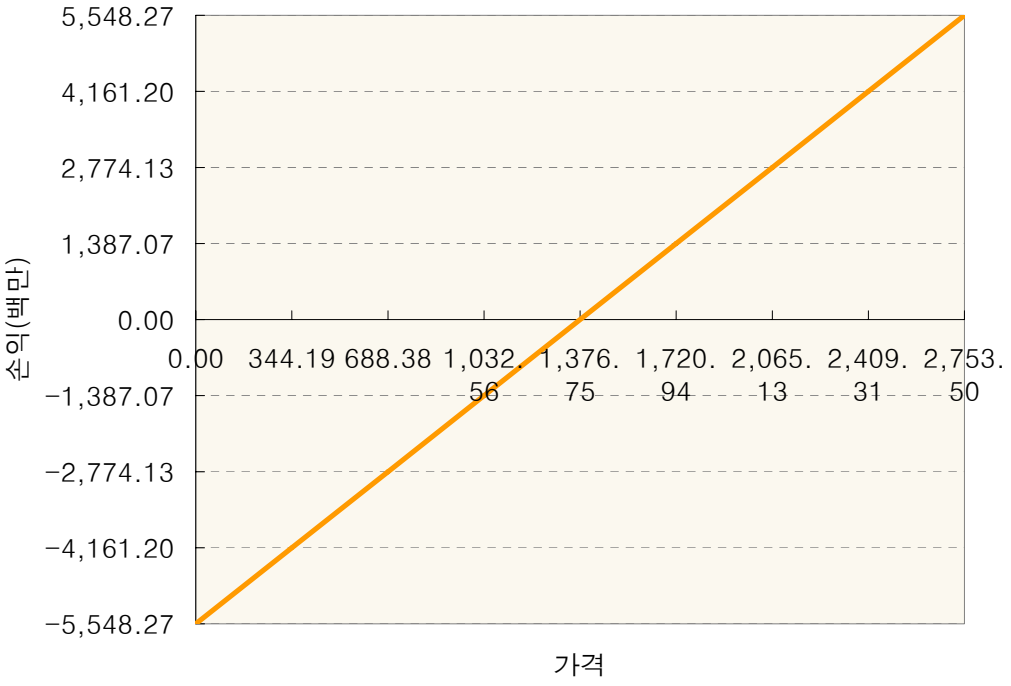




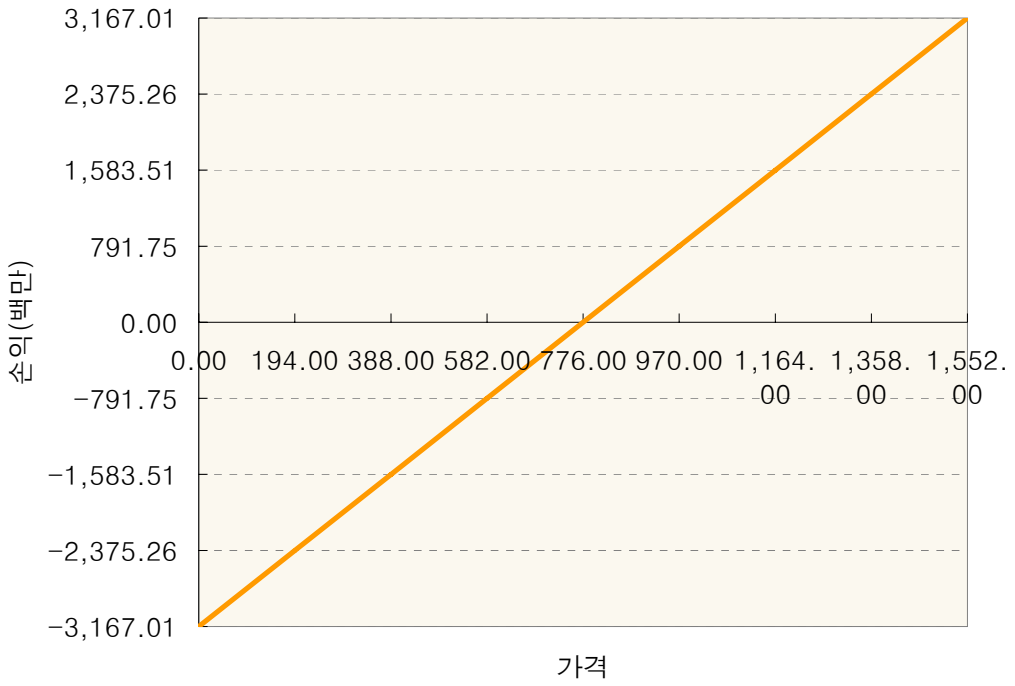
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	168
CTZ1	Cotton	113
CU1	Corn	507
KCU1	COFFEE"C"ELEC	157
SBV1	Sugar No11	150
SX1	Soybean	444
WU1	Wheat	253

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,951