공시일	2011-06-16
기준일	2011-06-15

스마트코스피200인덱스1호(주식-파생형)(종)

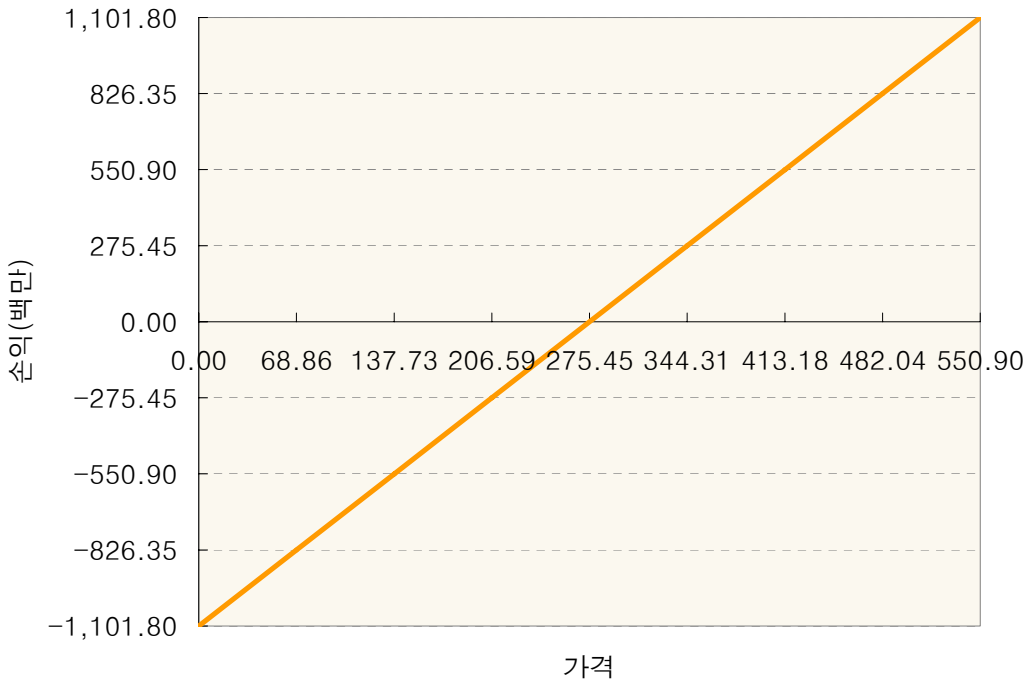
1. 계약금액

(단위:백만원)

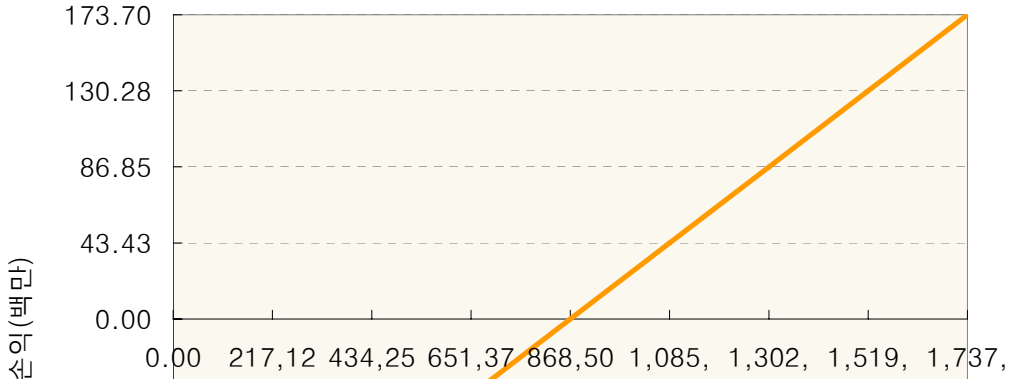
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,276	0	1,276	장내
누계	유가증권	옵션	0	1,936	-1,936	장내

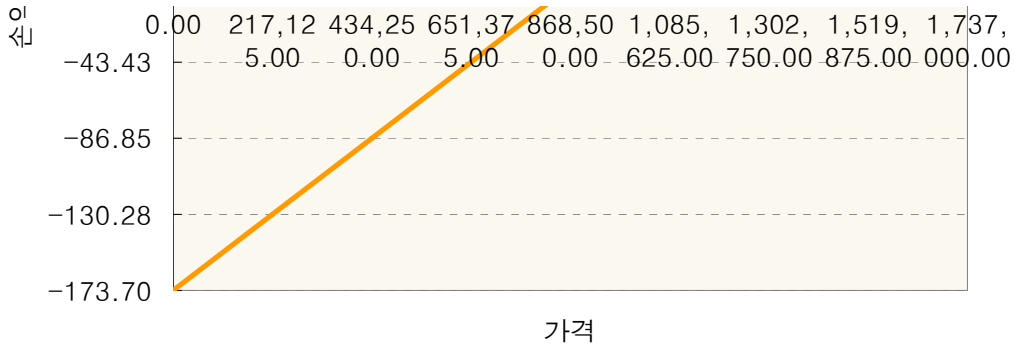
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

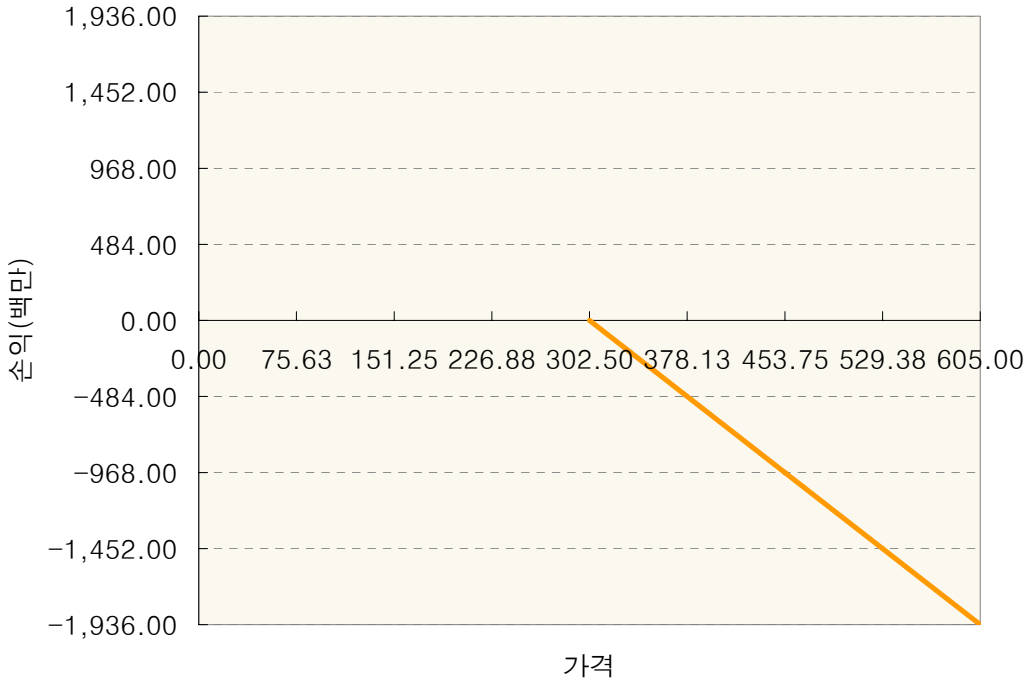


KR4111F90001-2011-09 삼성전자개별선물





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%	-87.8	-87.8	-87.8	-87.8	-87.8	-87.8	-87.8
-5.33%	-58.6	-58.6	-58.6	-58.6	-58.6	-58.6	-58.6
-2.67%	-29.3	-29.3	-29.3	-29.3	-29.3	-29.3	-29.3
0%	0	0	0	0	0	0	0
2.67%	29.3	29.3	29.3	29.3	29.3	29.3	29.3
5.33%	58.6	58.6	58.6	58.6	58.6	58.6	58.6
8.00%	87.8	87.8	87.8	87.8	87.8	87.8	87.8
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	1.3	1.3	1.3
-5.33%	1.4	1.4	1.4	1.3	1.2	1.1	0.9
-2.67%	1.4	1.3	1.2	1	0.8	0.4	-0.1
0%	1.2	0.9	0.5	0	-0.7	-1.6	-2.7
2.67%	0.2	-0.7	-1.8	-3.1	-4.5	-6.2	-8
5.33%	-3.8	-5.8	-7.9	-10.2	-12.6	-15.2	-17.8
8.00%	-14.5	-17.6	-20.7	-23.8	-27	-30.2	-33.4

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

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기준일	2011-06-15

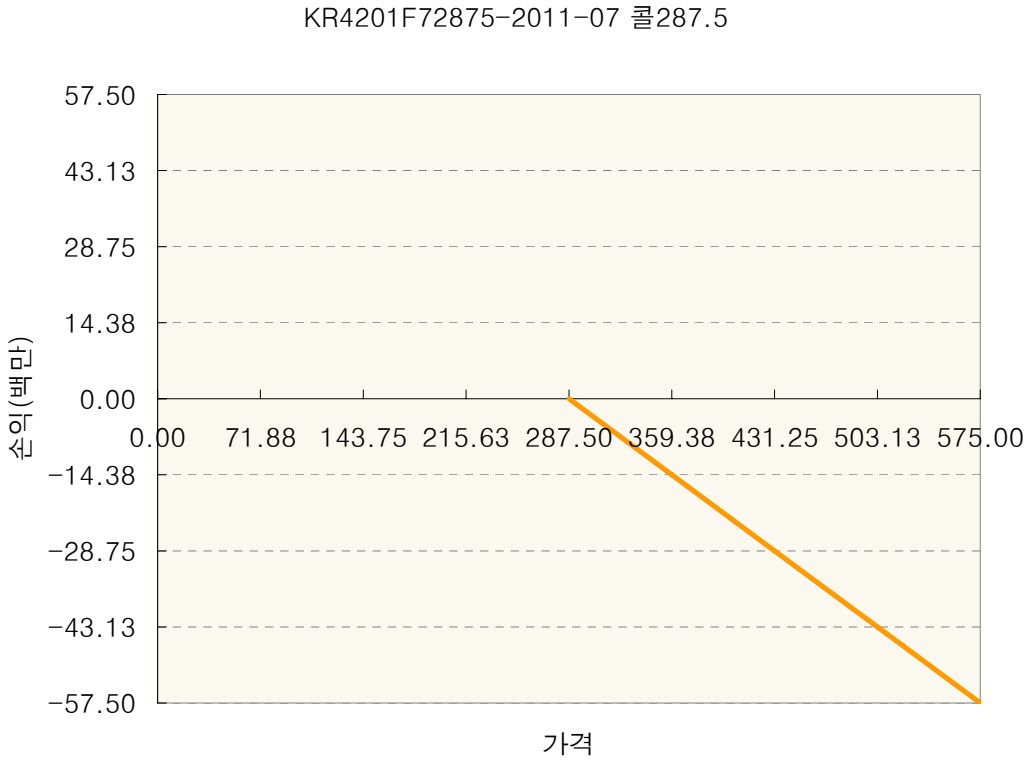
달마다행복모(주식혼합-파생형)

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	0.3	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%	-0.8	-0.9	-1	-1.1	-1.2	-1.3	-1.4
8.00%	-1.8	-1.9	-2	-2.1	-2.2	-2.2	-2.3

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

2

공시일	2011-06-16
기준일	2011-06-15

BEST인덱스플러스알파1호(주식-파생형)(종)

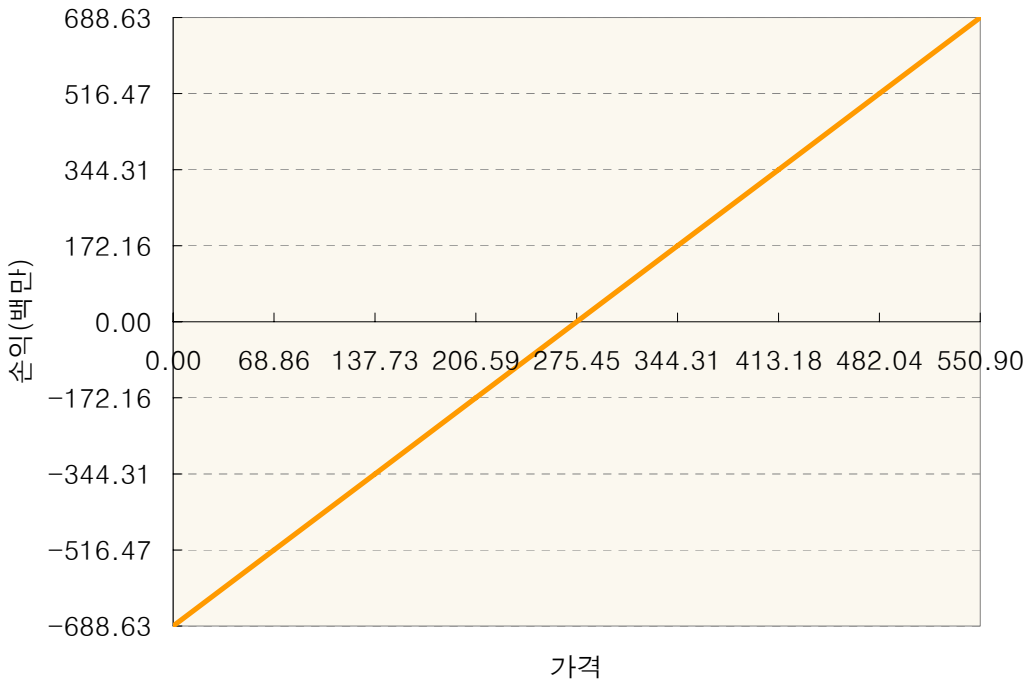
1. 계약금액

(단위:백만원)

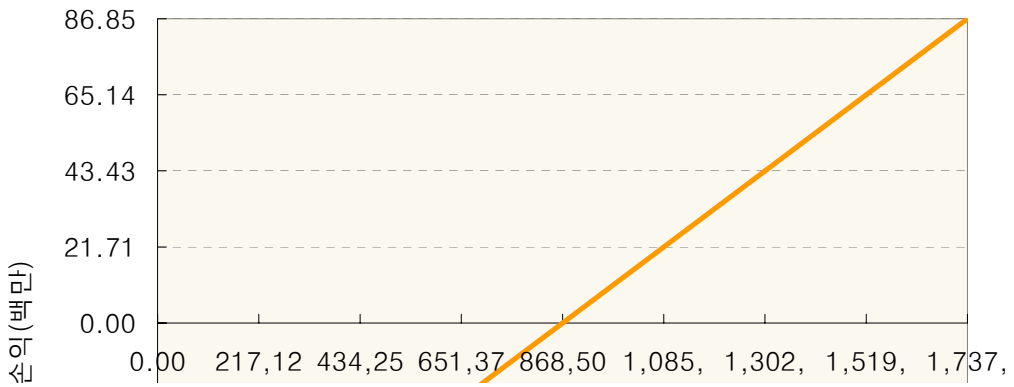
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	775	0	775	장내
누계	유가증권	옵션	0	1,392	-1,392	장내

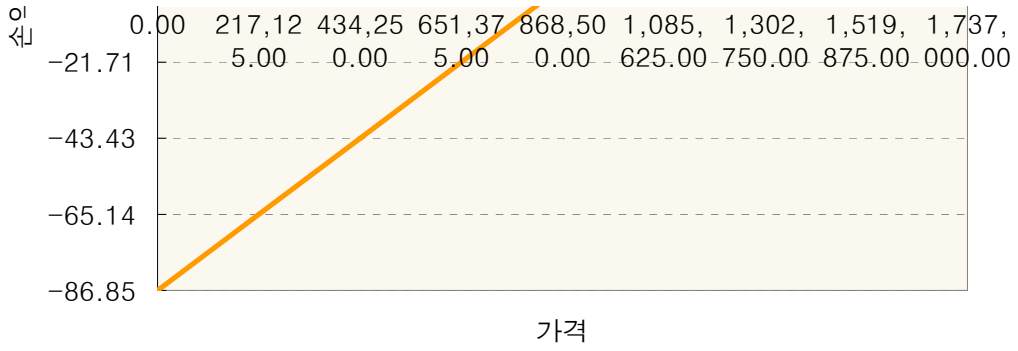
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

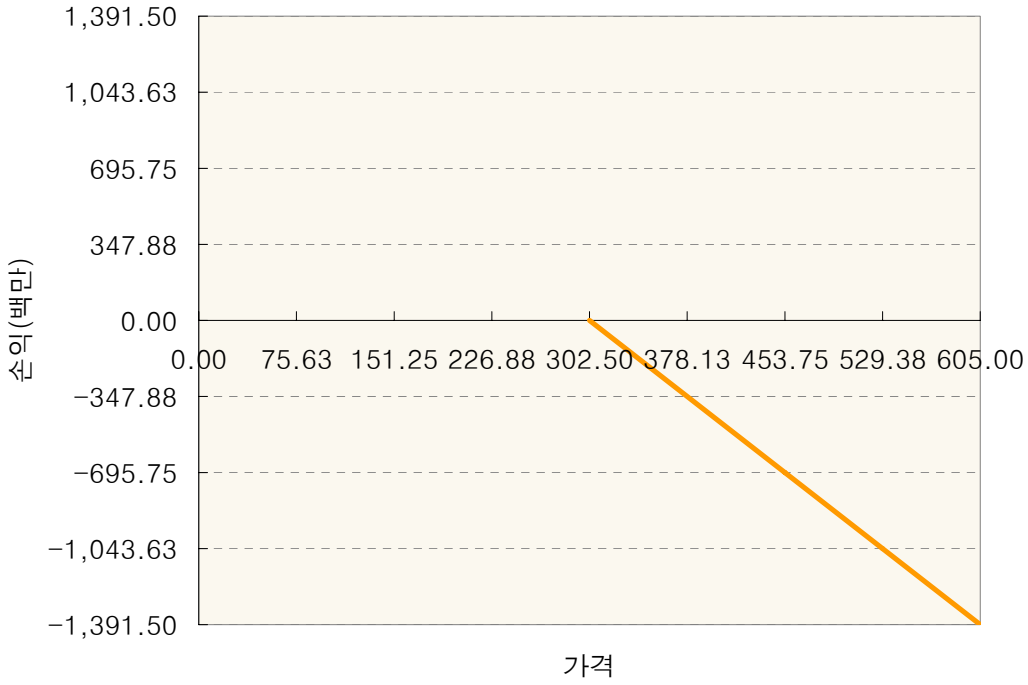


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-54.9	-54.9	-54.9	-54.9	-54.9	-54.9	-54.9
-5.33%	-36.6	-36.6	-36.6	-36.6	-36.6	-36.6	-36.6
-2.67%	-18.3	-18.3	-18.3	-18.3	-18.3	-18.3	-18.3
0%	0	0	0	0	0	0	0
2.67%	18.3	18.3	18.3	18.3	18.3	18.3	18.3
5.33%	36.6	36.6	36.6	36.6	36.6	36.6	36.6
8.00%	54.9	54.9	54.9	54.9	54.9	54.9	54.9

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	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						24
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1	1	1	1	1	0.9	0.9
-5.33%	1	1	1	0.9	0.9	0.8	0.7
-2.67%	1	0.9	0.9	0.7	0.6	0.3	-0.1
0%	0.8	0.7	0.4	0	-0.5	-1.2	-1.9
2.67%	0.1	-0.5	-1.3	-2.2	-3.3	-4.5	-5.8
5.33%	-2.7	-4.1	-5.7	-7.3	-9.1	-10.9	-12.8
8.00%	-10.4	-12.6	-14.9	-17.1	-19.4	-21.7	-24

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

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공시일	2011-06-16
기준일	2011-06-15

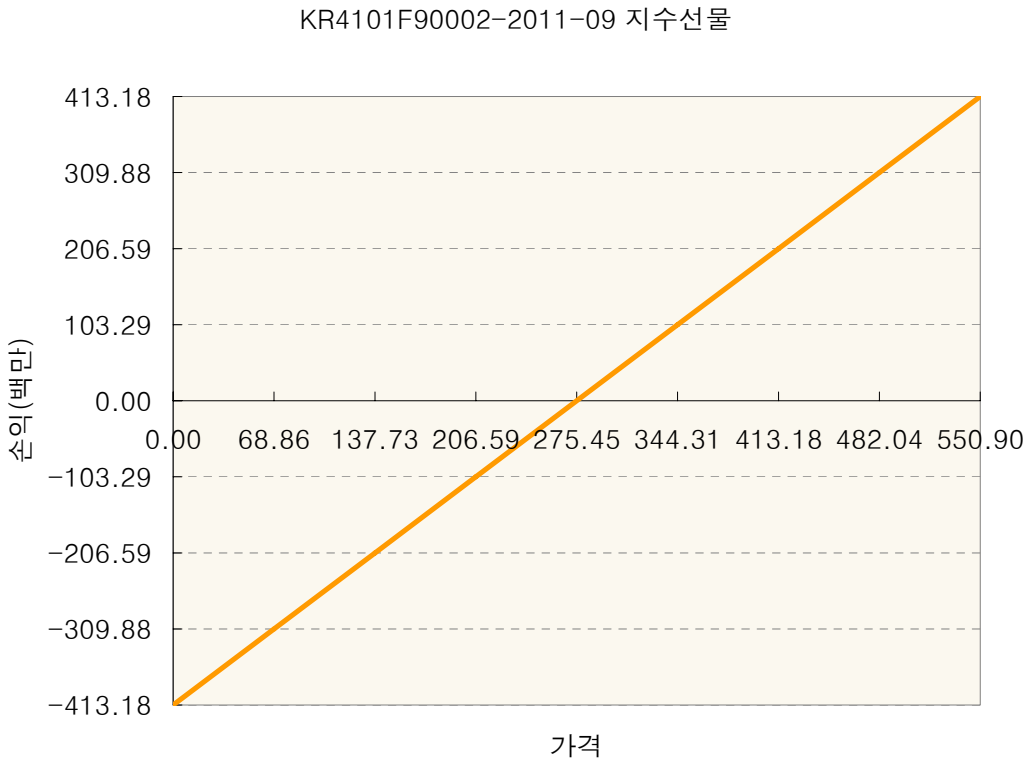
Tops모아펀더멘탈인덱스1호(주식-파생형)

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)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.9	-32.9	-32.9	-32.9	-32.9	-32.9	-32.9
-5.33%	-22	-22	-22	-22	-22	-22	-22
-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	22	22	22	22	22	22
8.00%	32.9	32.9	32.9	32.9	32.9	32.9	32.9

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

공시일	2011-06-16
기준일	2011-06-15

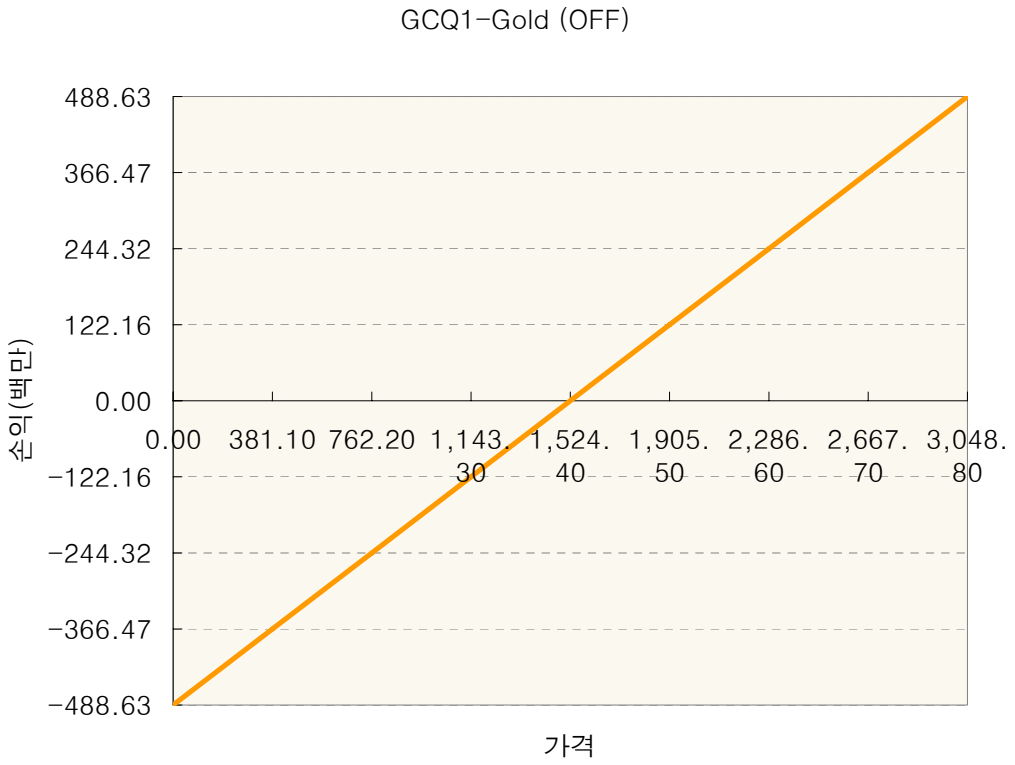
메탈인덱스플러스모(채권-파생형)

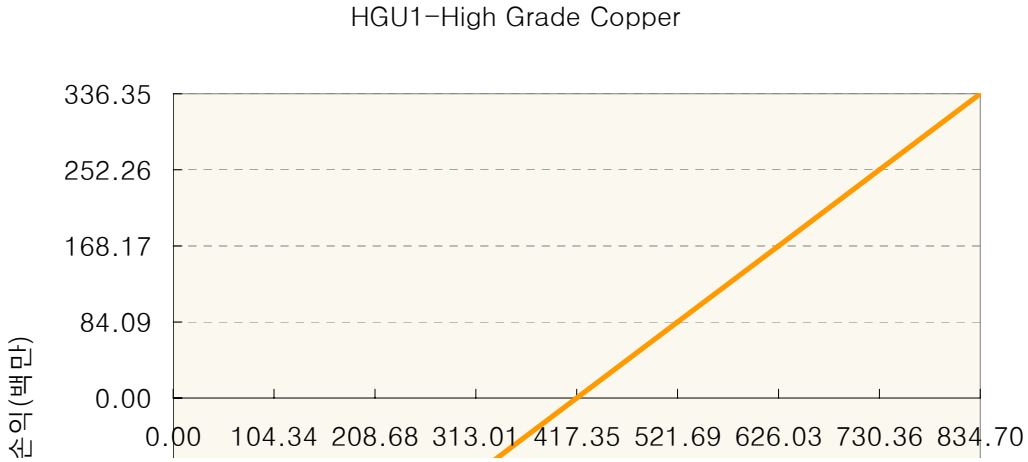
1. 계약금액

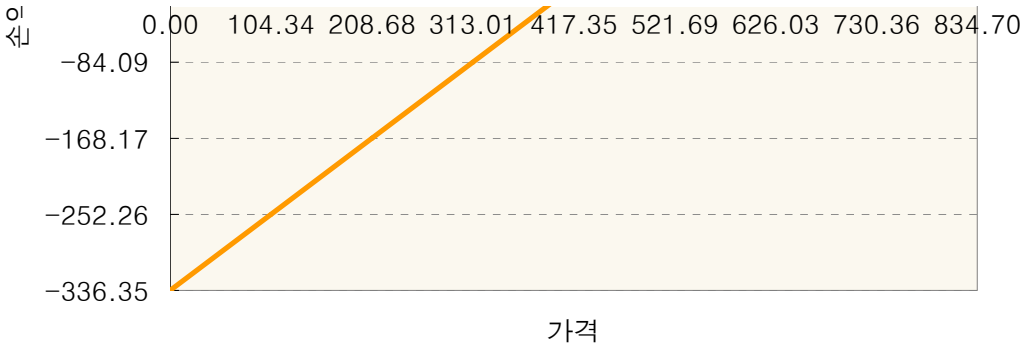
(단위:백만원)

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	2,267	475	1,792	

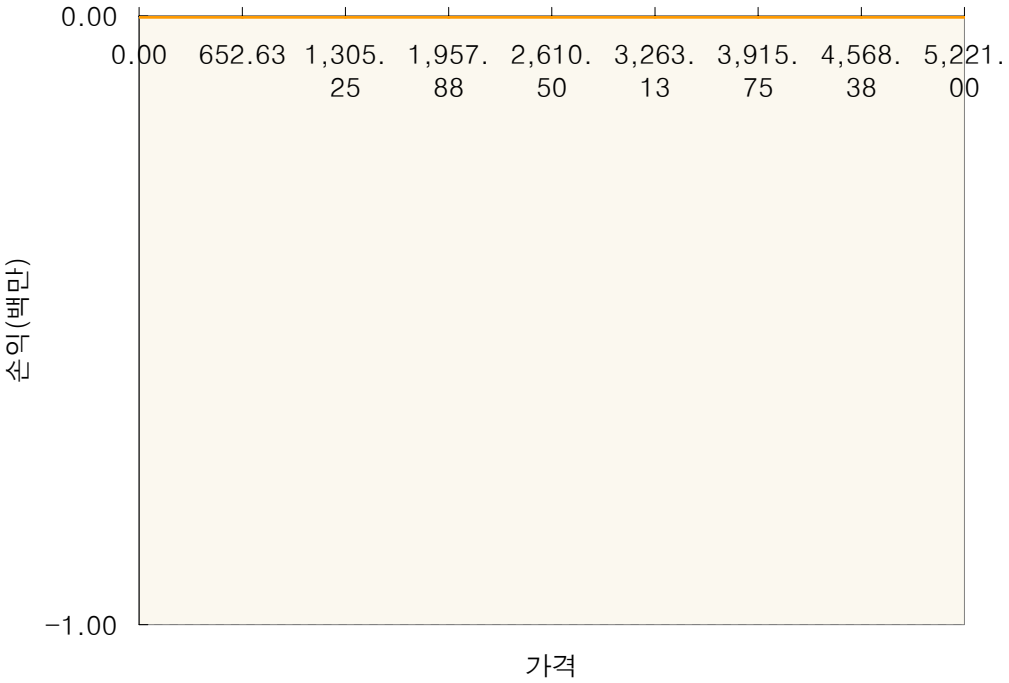
2. 만기시점의 손익구조



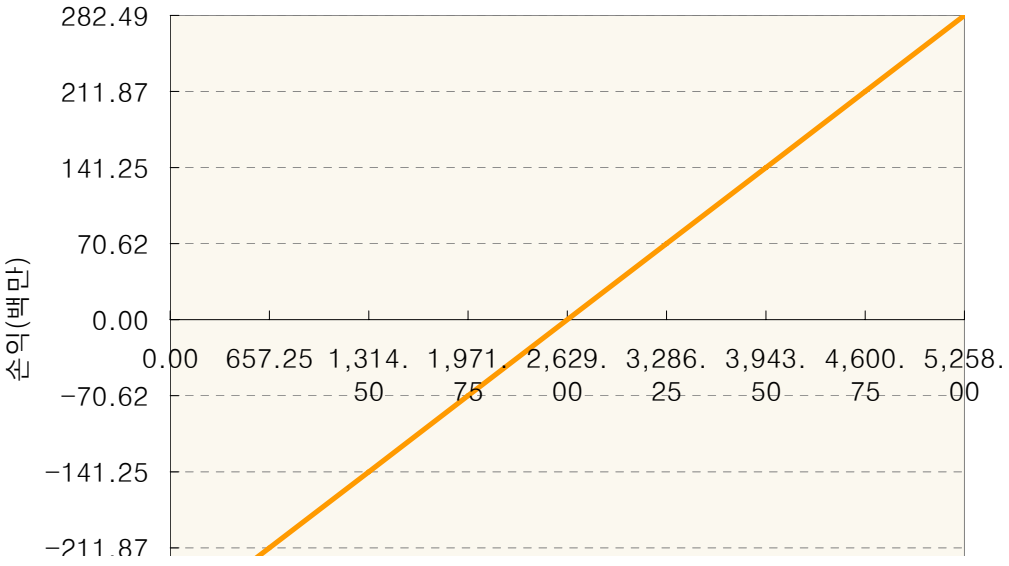


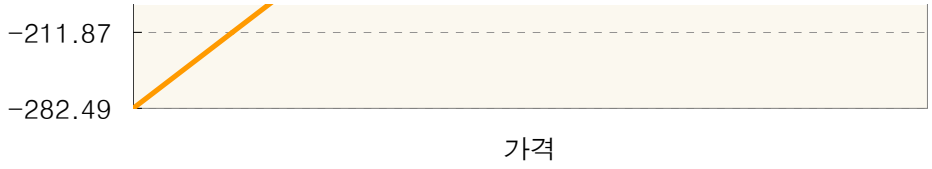


LAN1-LME Aluminum

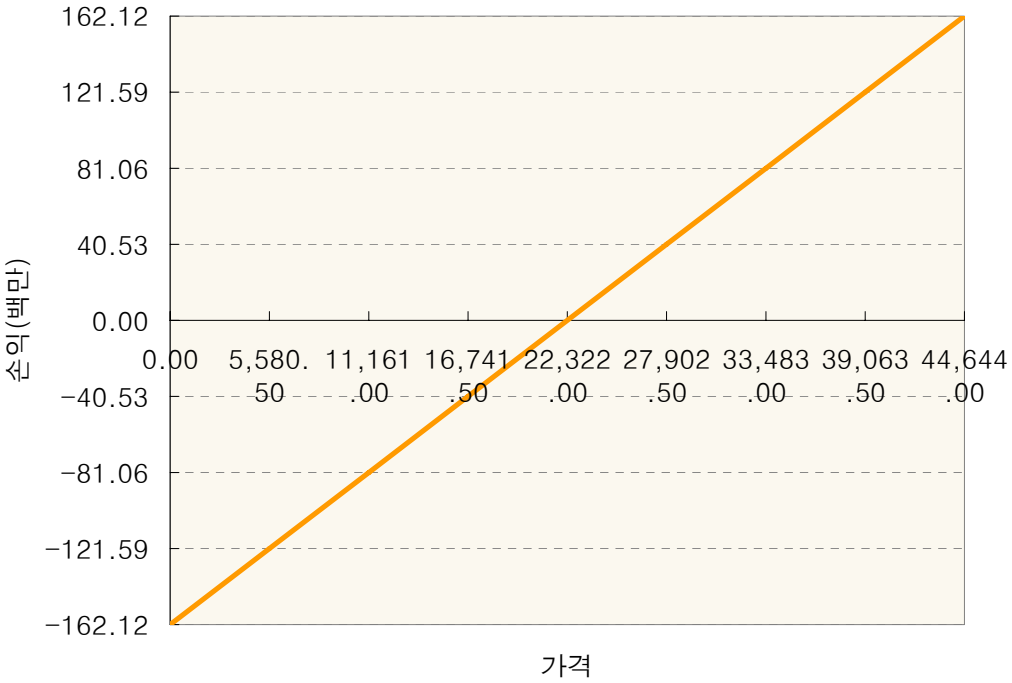


LAU1-LME Aluminum

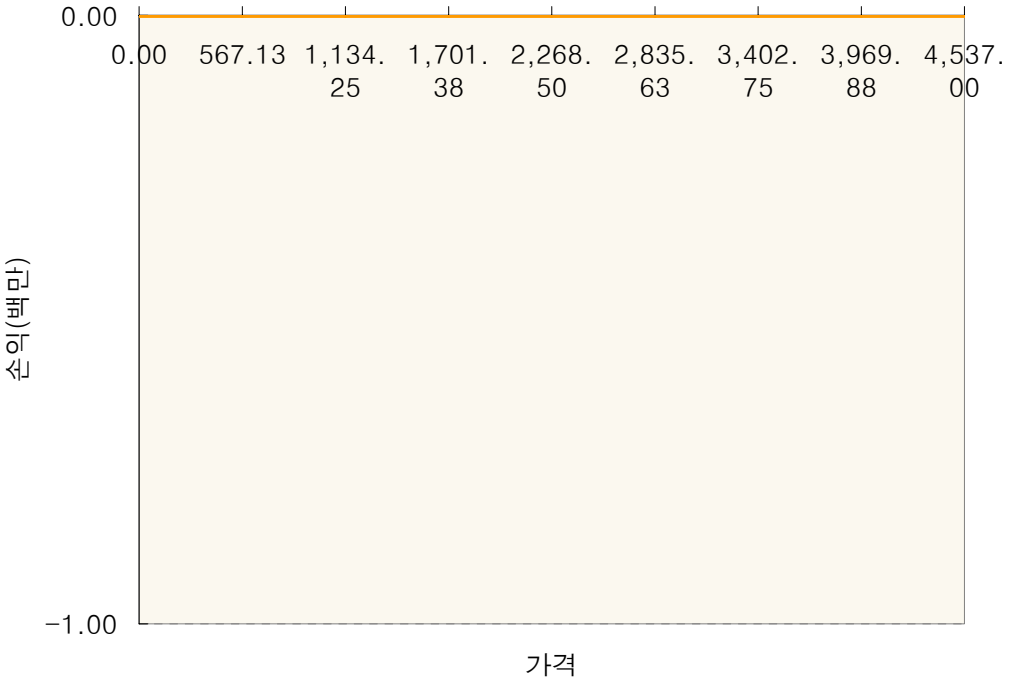




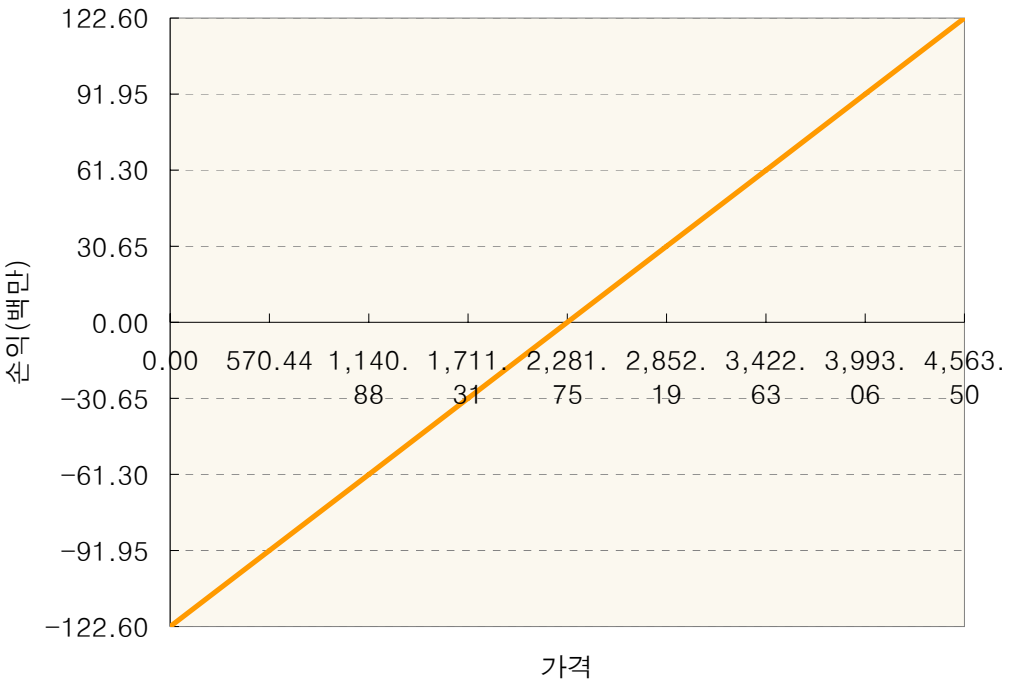
LNV1-LME Nickel



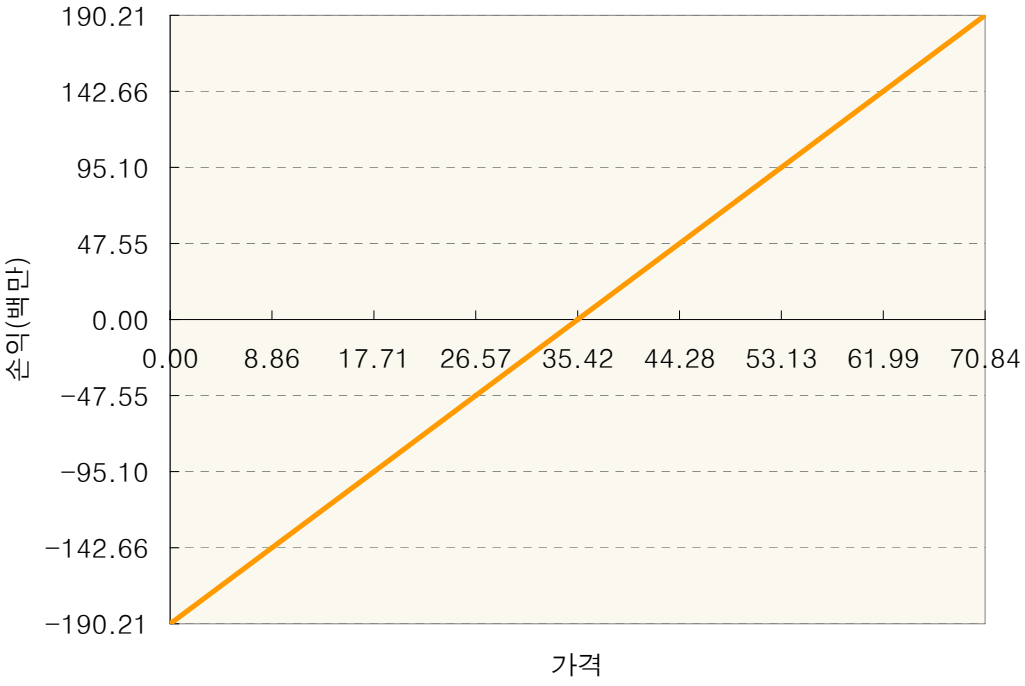
LXN1-LME Zinc



LXU1-LME Zinc

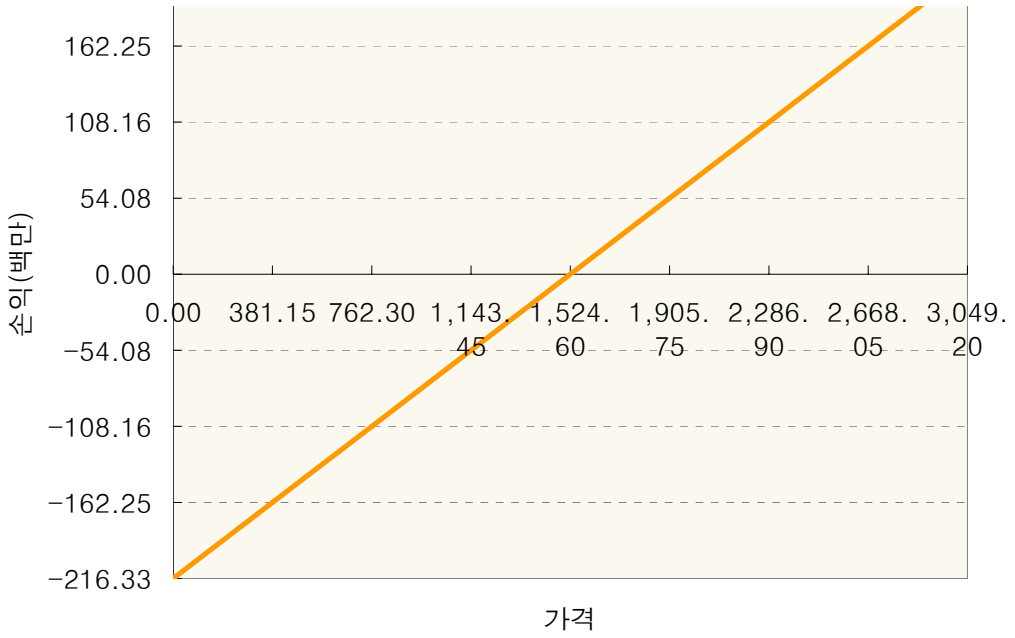


SIU1-Comex Silver

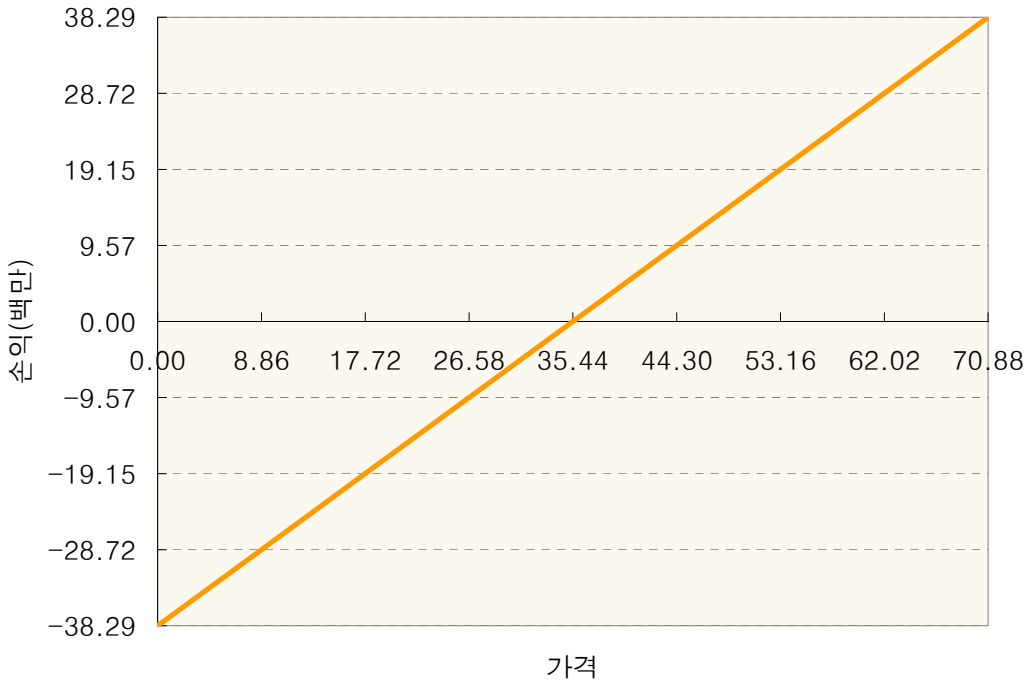


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	27
LAN1	LME Aluminum	0.36
LAU1	LME Aluminum	23
LNV1	LME Nickel	13
LXN1	LME Zinc	0.16
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	2011-06-16
기준일	2011-06-15

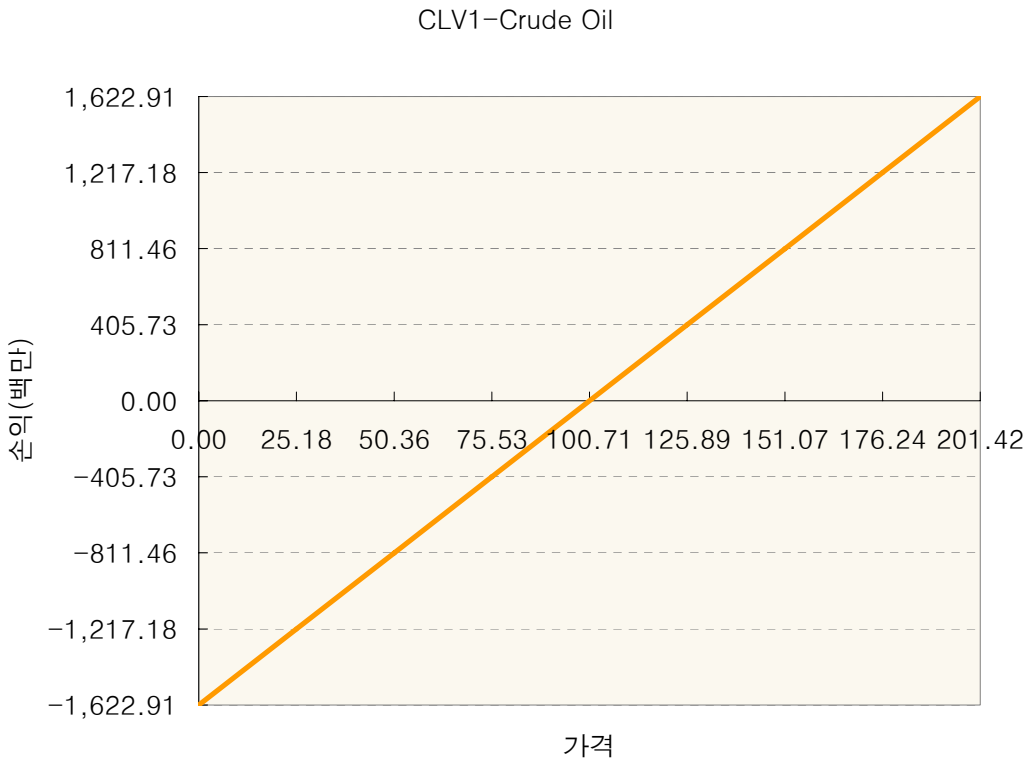
에너지인덱스플러스모(채권-파생형)

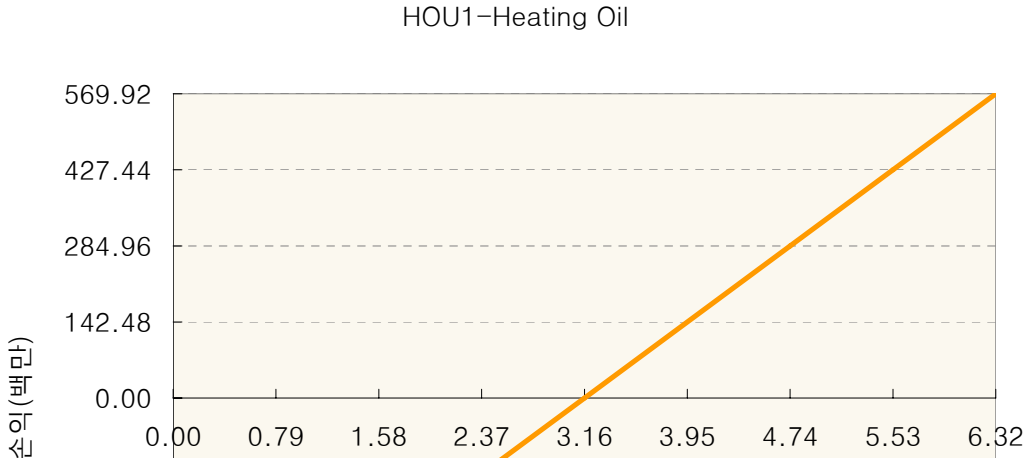
1. 계약금액

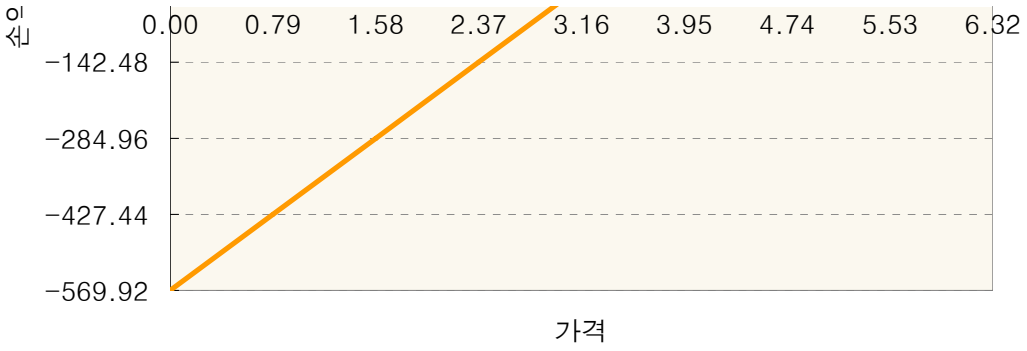
(단위:백만원)

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	1,623	0	1,623	
누계	유가증권	선물	2,110	0	2,110	

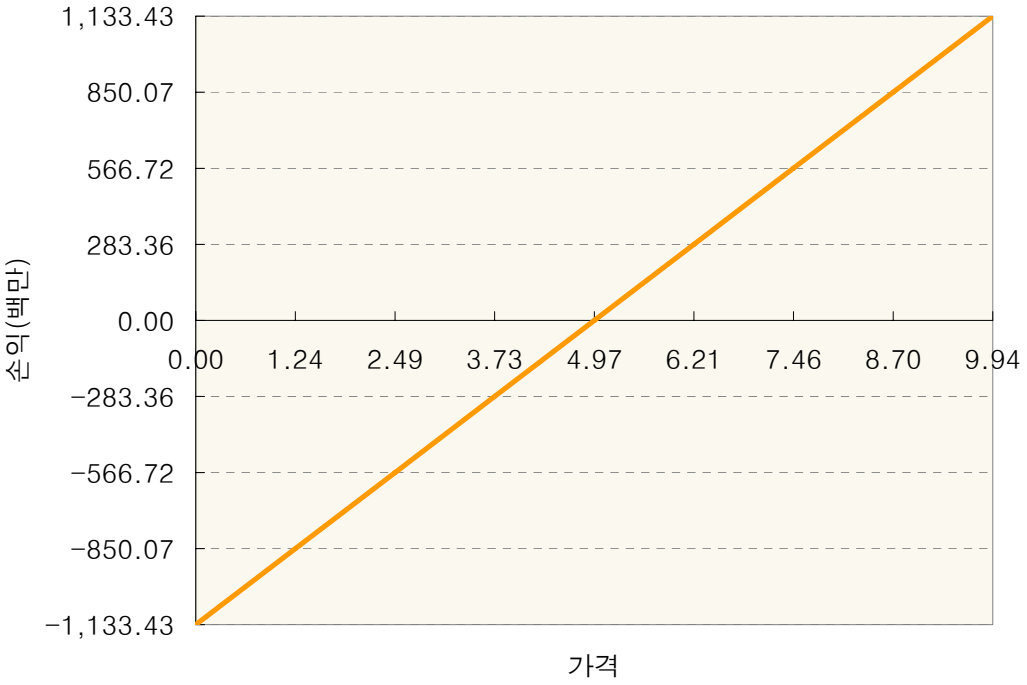
2. 만기시점의 손익구조



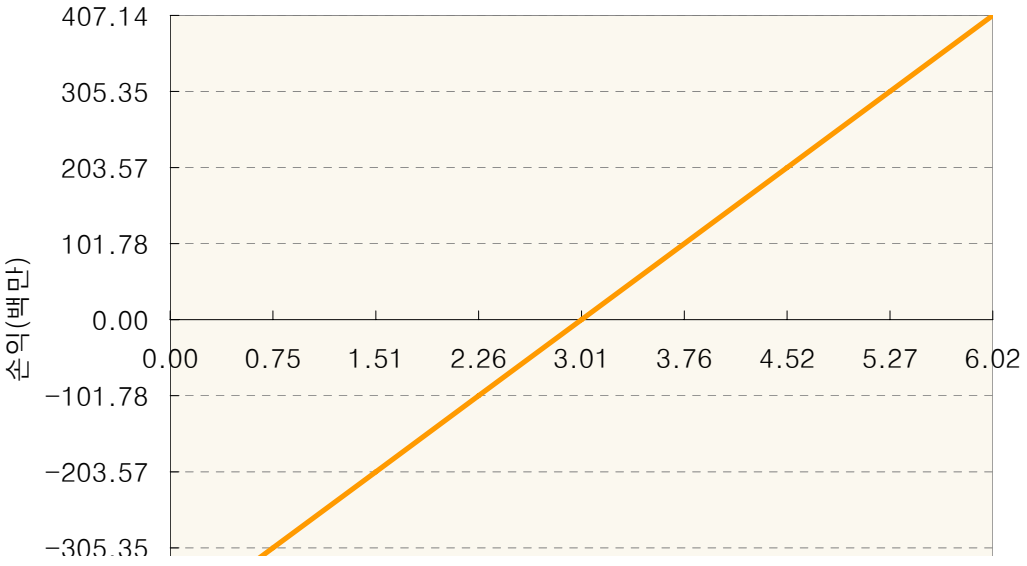


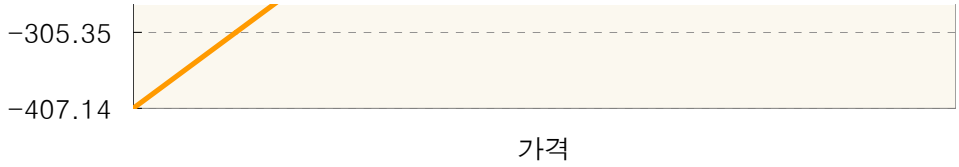


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLV1	Crude Oil	130
HOU1	Heating Oil	46
NGZ1	Natural Gas	91
XBU1	RBOB Gasoline	33

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	497

공시일	2011-06-16
기준일	2011-06-15

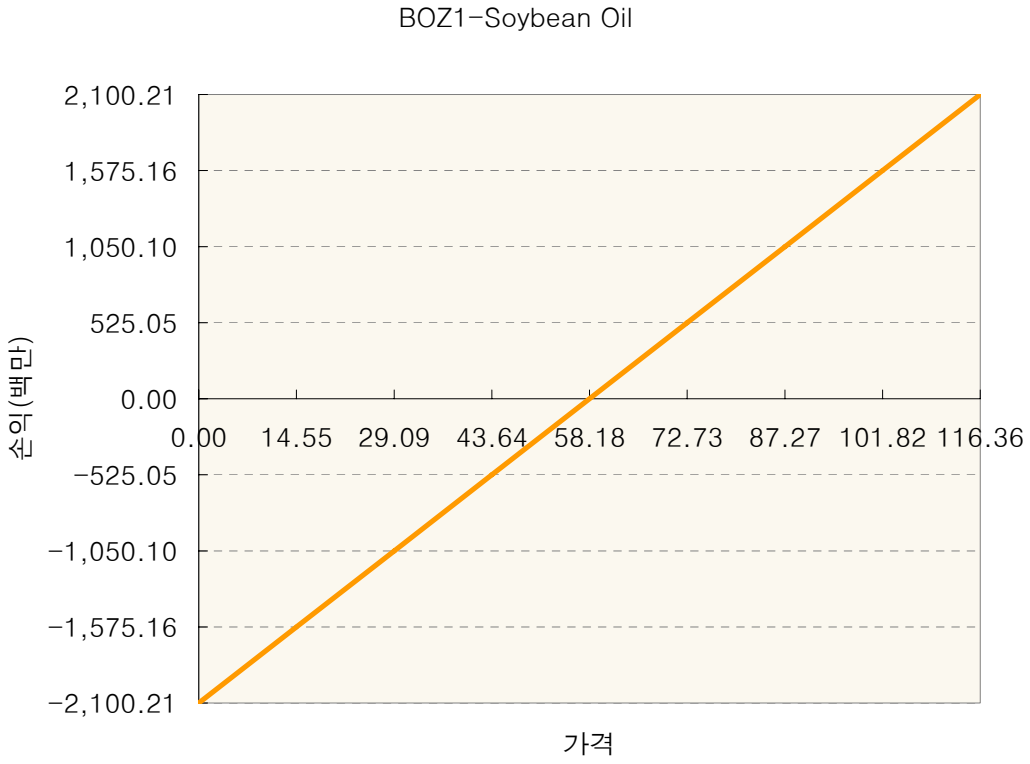
애그리컬쳐인덱스플러스모(채권-파생형)

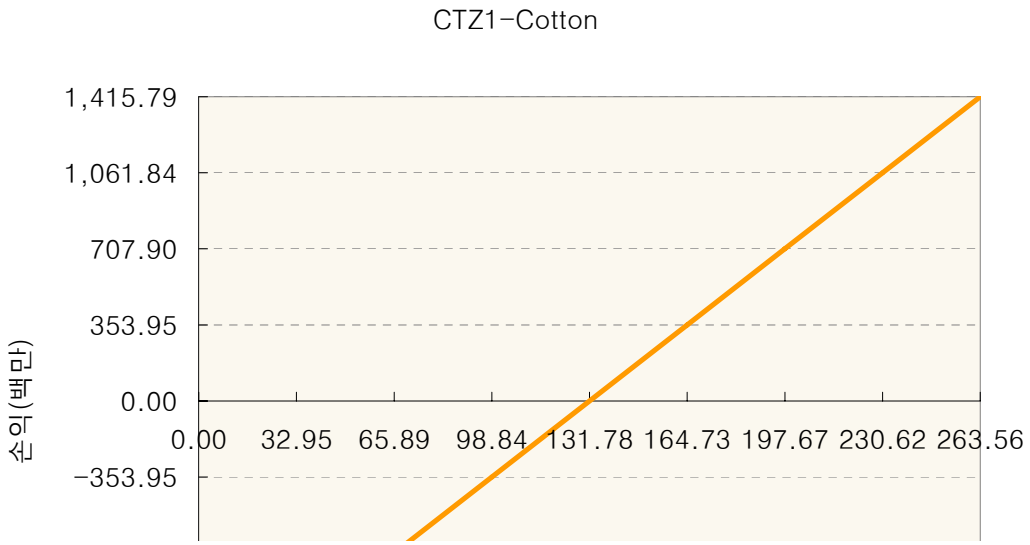
1. 계약금액

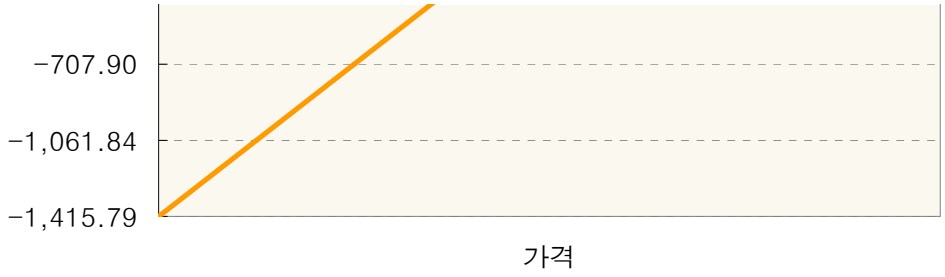
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	22,113	0	22,113	

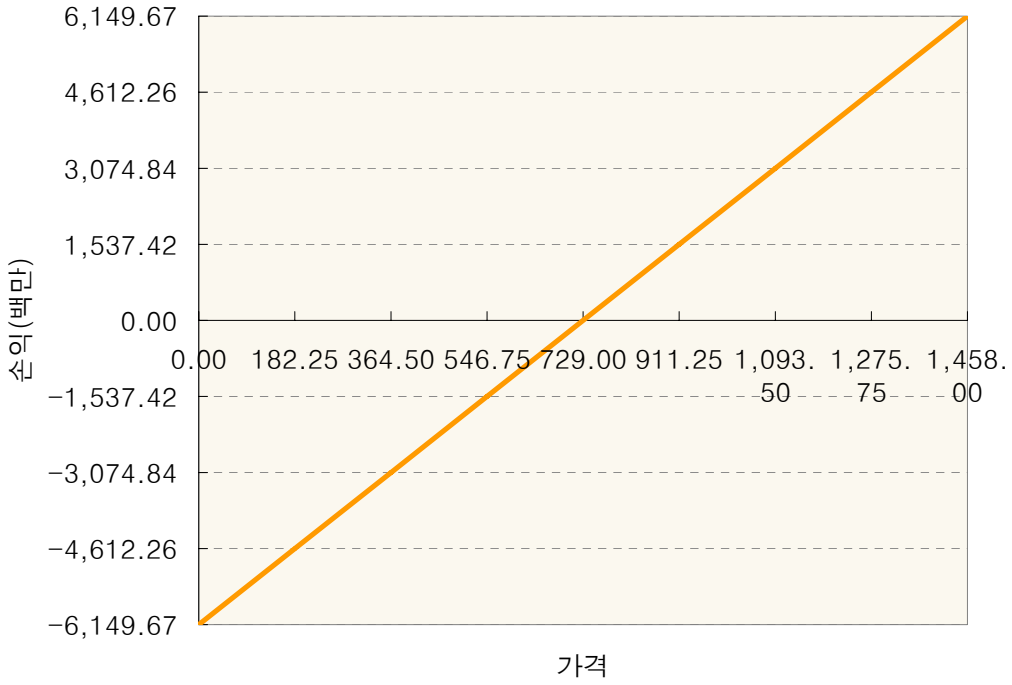
2. 만기시점의 손익구조



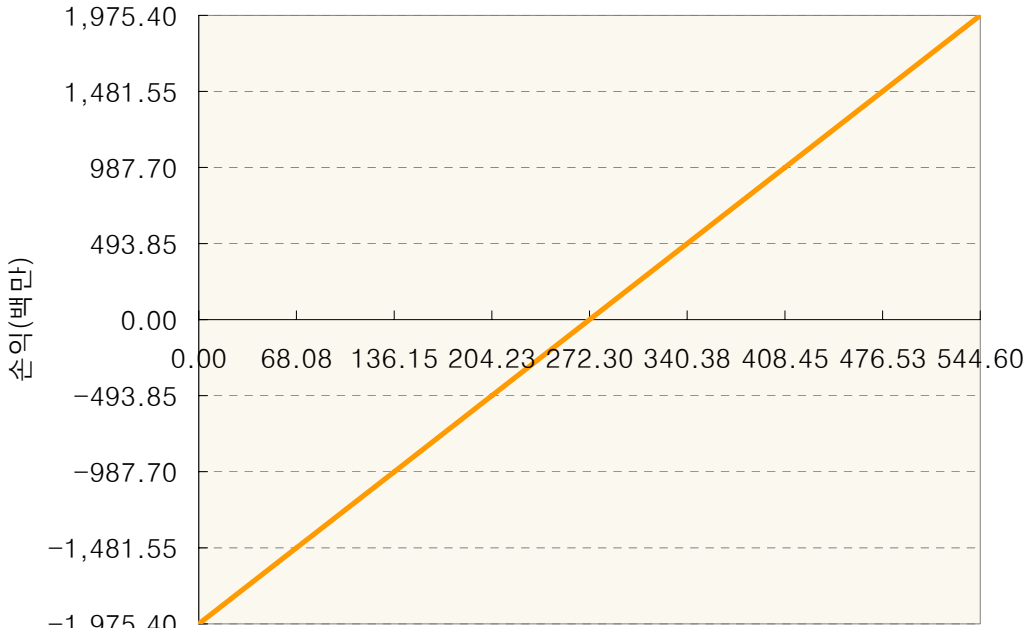


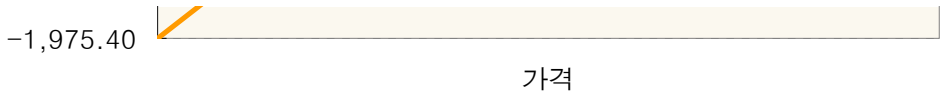


CU1-Corn

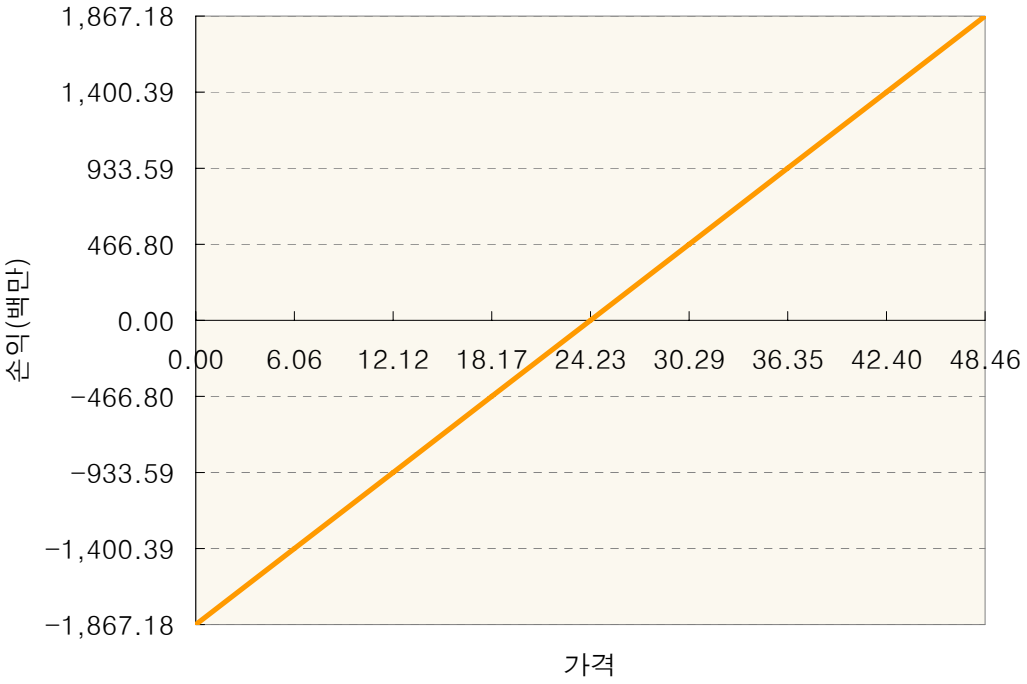


KCU1-COFFEE"C"ELEC

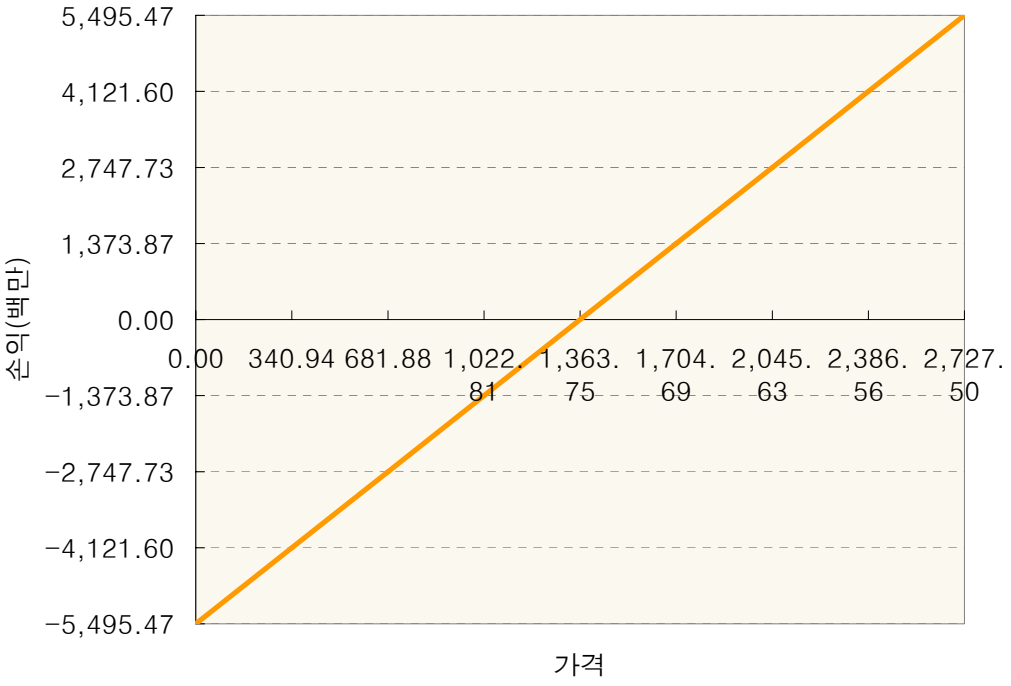




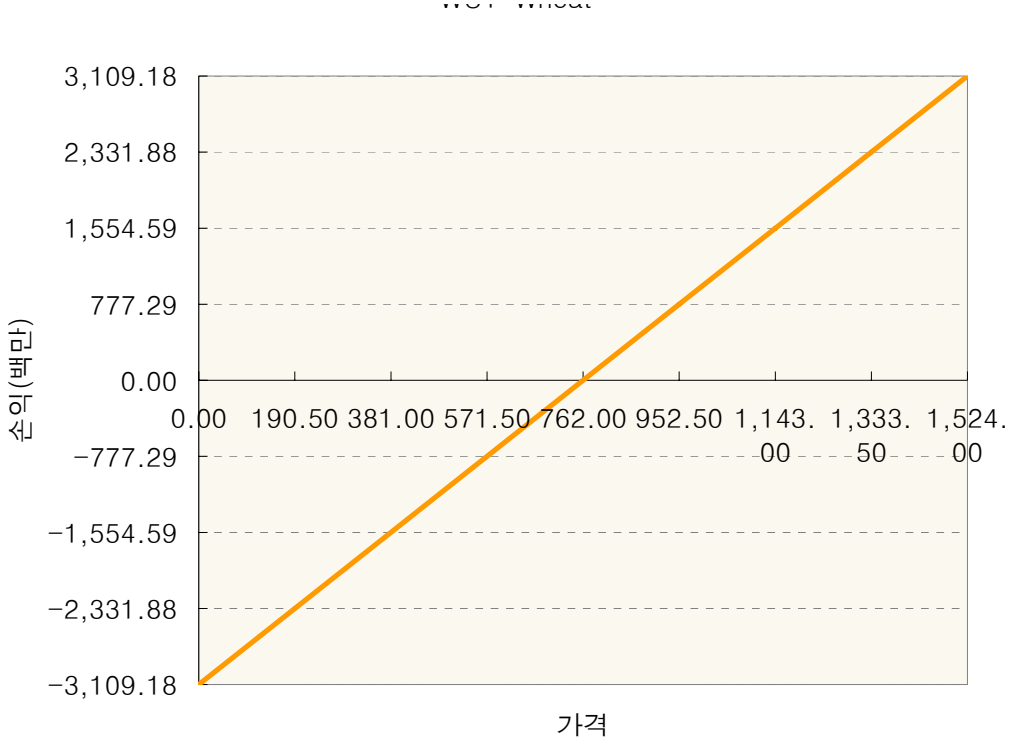
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	168
CTZ1	Cotton	113
CU1	Corn	492
KCU1	COFFEE"C"ELEC	158
SBV1	Sugar No11	149
SX1	Soybean	440
WU1	Wheat	249

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

(단위:백만원)

2,924