공시일	2011-06-17
기준일	2011-06-16

스마트코스피200인덱스1호(주식-파생형)(종)

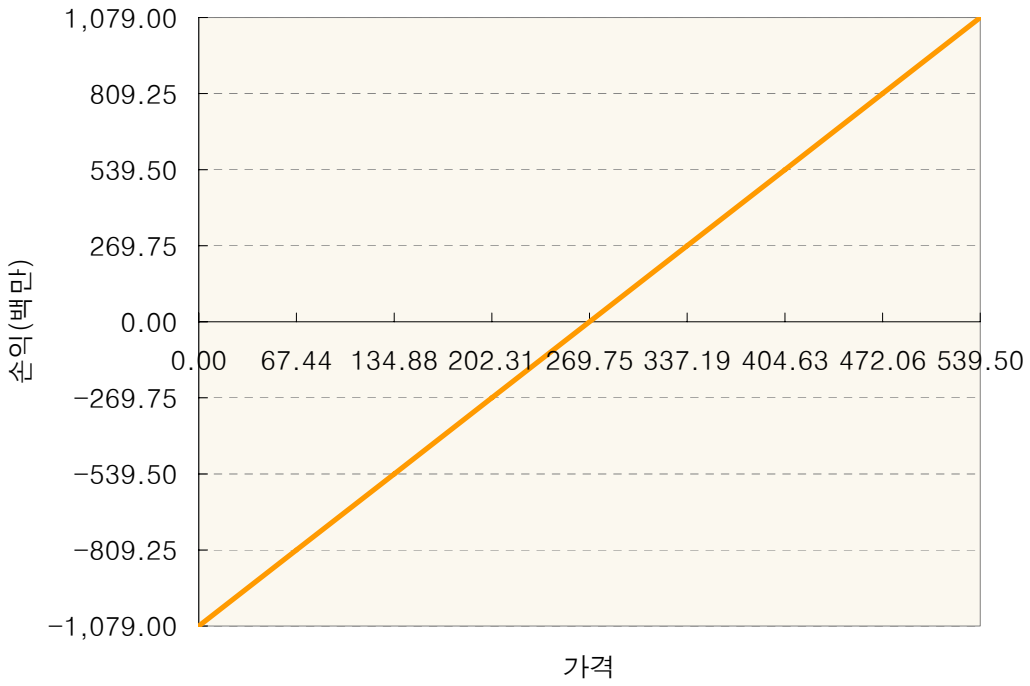
1. 계약금액

(단위:백만원)

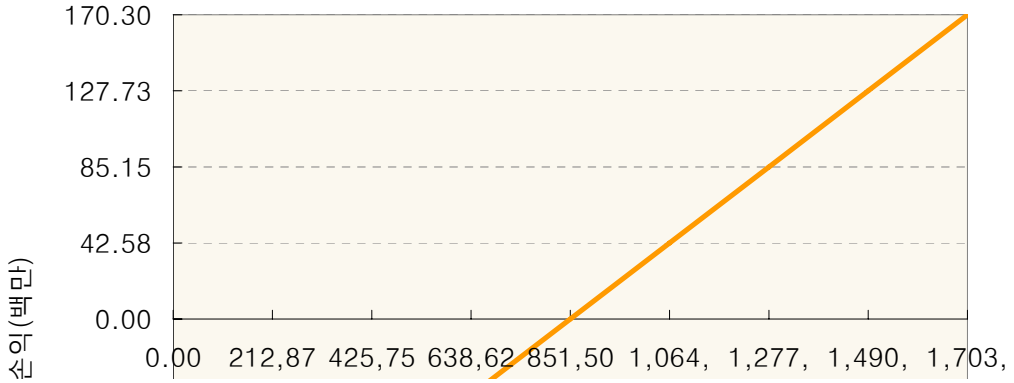
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,249	0	1,249	장내
누계	유가증권	옵션	0	1,936	-1,936	장내

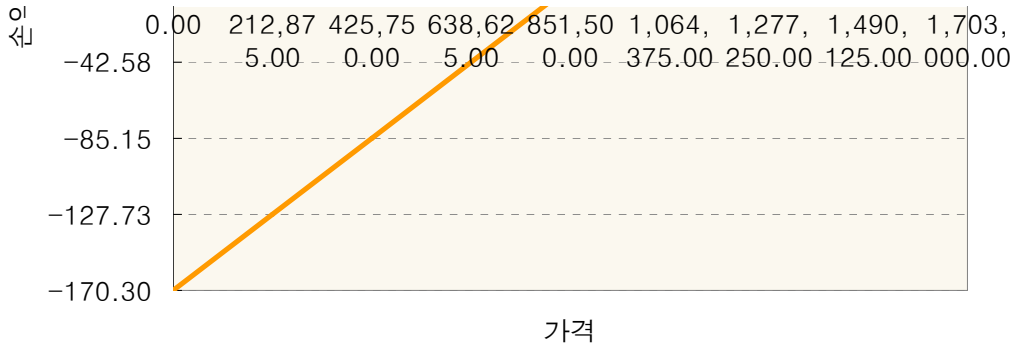
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

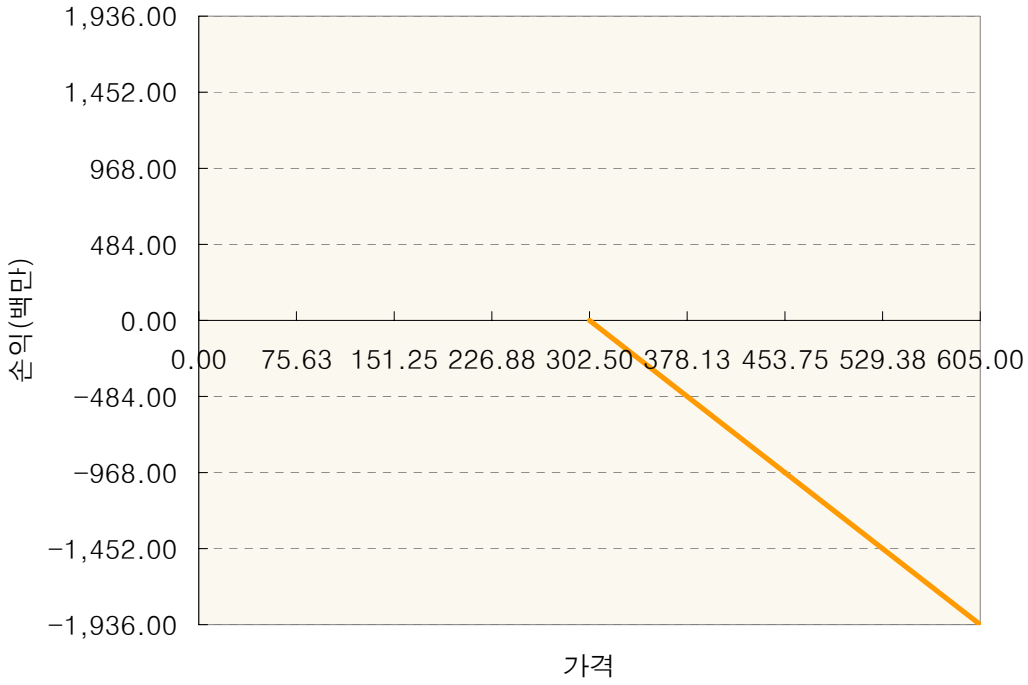


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							86
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86	-86	-86	-86	-86	-86	-86
-5.33%	-57.4	-57.4	-57.4	-57.4	-57.4	-57.4	-57.4
-2.67%	-28.7	-28.7	-28.7	-28.7	-28.7	-28.7	-28.7
0%	0	0	0	0	0	0	0
2.67%	28.7	28.7	28.7	28.7	28.7	28.7	28.7
5.33%	57.4	57.4	57.4	57.4	57.4	57.4	57.4
8.00%	86	86	86	86	86	86	86
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	-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%	13.6	13.6	13.6	13.6	13.6	13.6	13.6
	KR4201F730 2011-07 콜302.5						23
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.7	0.7	0.7	0.7	0.7	0.7	0.6
-5.33%	0.7	0.7	0.7	0.7	0.6	0.6	0.4
-2.67%	0.7	0.7	0.6	0.5	0.4	0.1	-0.2
0%	0.7	0.5	0.3	0	-0.5	-1.1	-1.9
2.67%	0.3	-0.2	-0.8	-1.7	-2.7	-4	-5.4
5.33%	-1.5	-2.7	-4.2	-5.9	-7.8	-9.9	-12.1
8.00%	-6.8	-9.2	-11.8	-14.5	-17.3	-20.2	-23.2

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

100

공시일	2011-06-17
기준일	2011-06-16

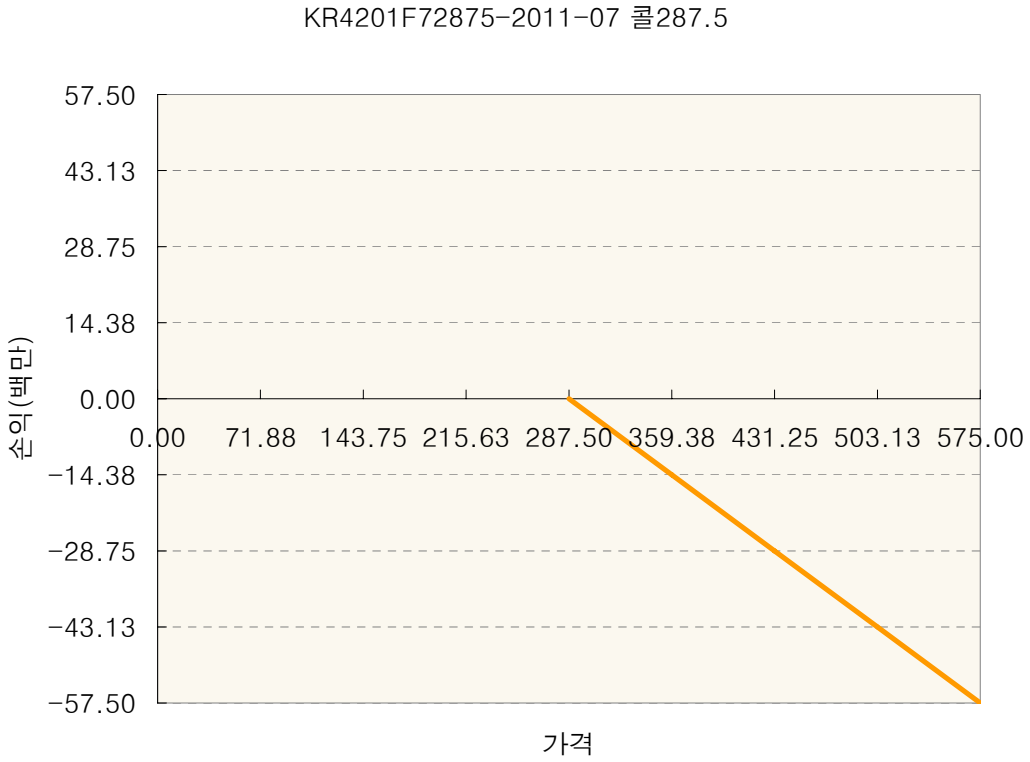
달마다행복모(주식혼합-파생형)

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%	0.2	0.2	0.2	0.2	0.2	0.2	0.2
-5.33%	0.2	0.2	0.2	0.2	0.2	0.1	0.1
-2.67%	0.2	0.2	0.1	0.1	0.1	0.1	0
0%	0.1	0.1	0	0	-0.1	-0.1	-0.2
2.67%	0	-0.1	-0.2	-0.3	-0.4	-0.4	-0.5
5.33%	-0.4	-0.5	-0.6	-0.7	-0.8	-1	-1.1
8.00%	-1.2	-1.3	-1.4	-1.5	-1.6	-1.7	-1.8

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

(단위:백만원)

1

공시일	2011-06-17
기준일	2011-06-16

BEST인덱스플러스알파1호(주식-파생형)(종)

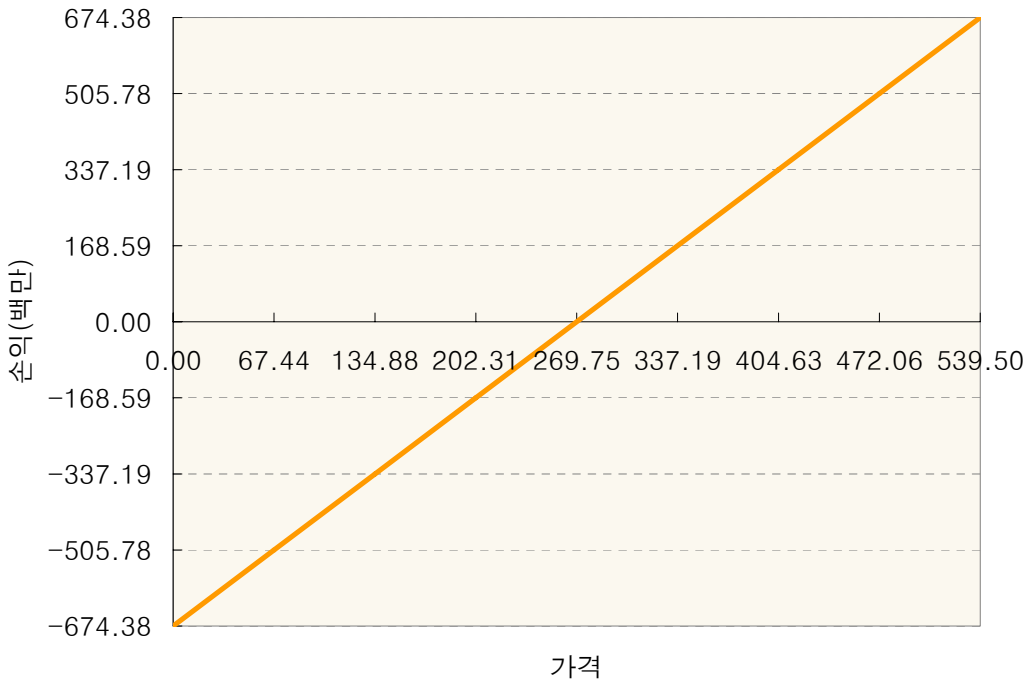
1. 계약금액

(단위:백만원)

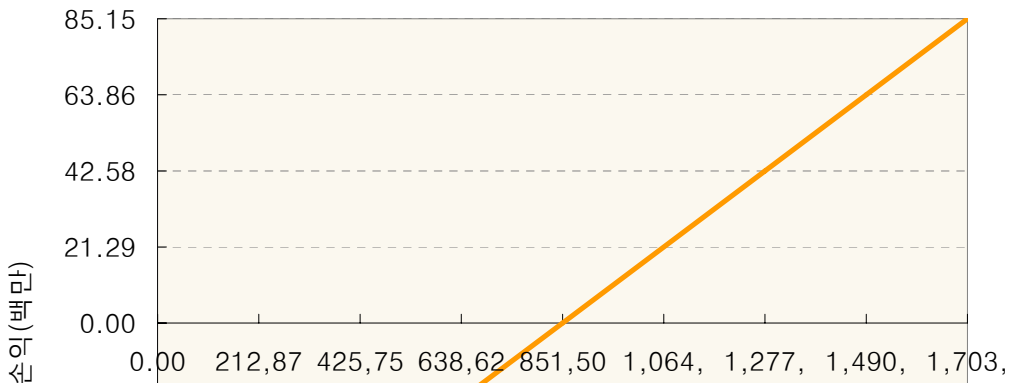
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	760	0	760	장내
누계	유가증권	옵션	0	1,392	-1,392	장내

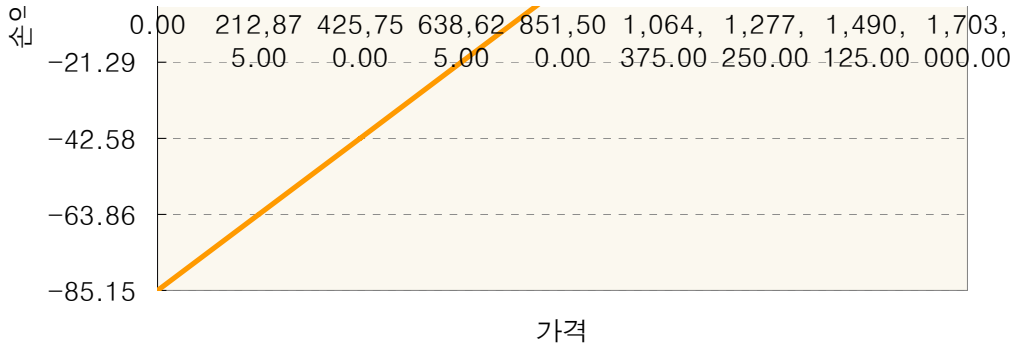
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

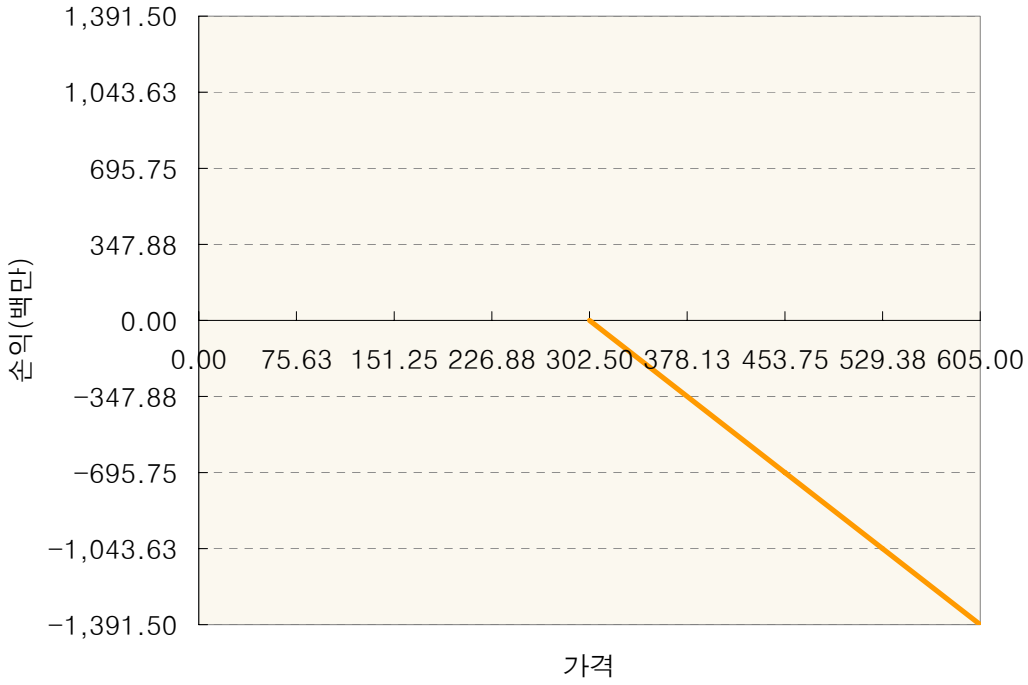


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 54

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-53.8	-53.8	-53.8	-53.8	-53.8	-53.8	-53.8
-5.33%	-35.9	-35.9	-35.9	-35.9	-35.9	-35.9	-35.9
-2.67%	-17.9	-17.9	-17.9	-17.9	-17.9	-17.9	-17.9
0%	0	0	0	0	0	0	0
2.67%	17.9	17.9	17.9	17.9	17.9	17.9	17.9
5.33%	35.9	35.9	35.9	35.9	35.9	35.9	35.9
8.00%	53.8	53.8	53.8	53.8	53.8	53.8	53.8

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%	-4.5	-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
	KR4201F730 2011-07 콜302.5						17
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.5	0.5	0.5	0.5	0.5	0.5	0.5
-5.33%	0.5	0.5	0.5	0.5	0.5	0.4	0.3
-2.67%	0.5	0.5	0.5	0.4	0.3	0.1	-0.2
0%	0.5	0.4	0.2	0	-0.3	-0.8	-1.4
2.67%	0.2	-0.1	-0.6	-1.2	-2	-2.9	-3.9
5.33%	-1	-1.9	-3	-4.2	-5.6	-7.1	-8.7
8.00%	-4.9	-6.6	-8.5	-10.4	-12.4	-14.5	-16.7

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

62

공시일	2011-06-17
기준일	2011-06-16

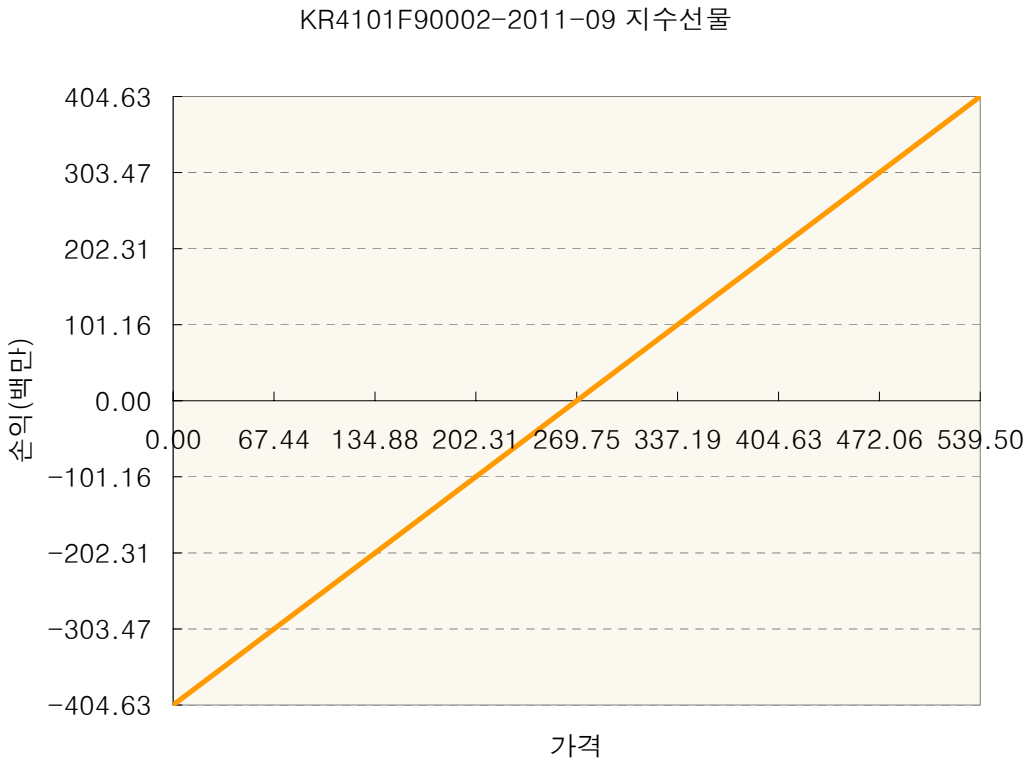
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	405	0	405	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 32

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.3	-32.3	-32.3	-32.3	-32.3	-32.3	-32.3
-5.33%	-21.5	-21.5	-21.5	-21.5	-21.5	-21.5	-21.5
-2.67%	-10.8	-10.8	-10.8	-10.8	-10.8	-10.8	-10.8
0%	0	0	0	0	0	0	0
2.67%	10.8	10.8	10.8	10.8	10.8	10.8	10.8
5.33%	21.5	21.5	21.5	21.5	21.5	21.5	21.5
8.00%	32.3	32.3	32.3	32.3	32.3	32.3	32.3

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

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공시일	2011-06-17
기준일	2011-06-16

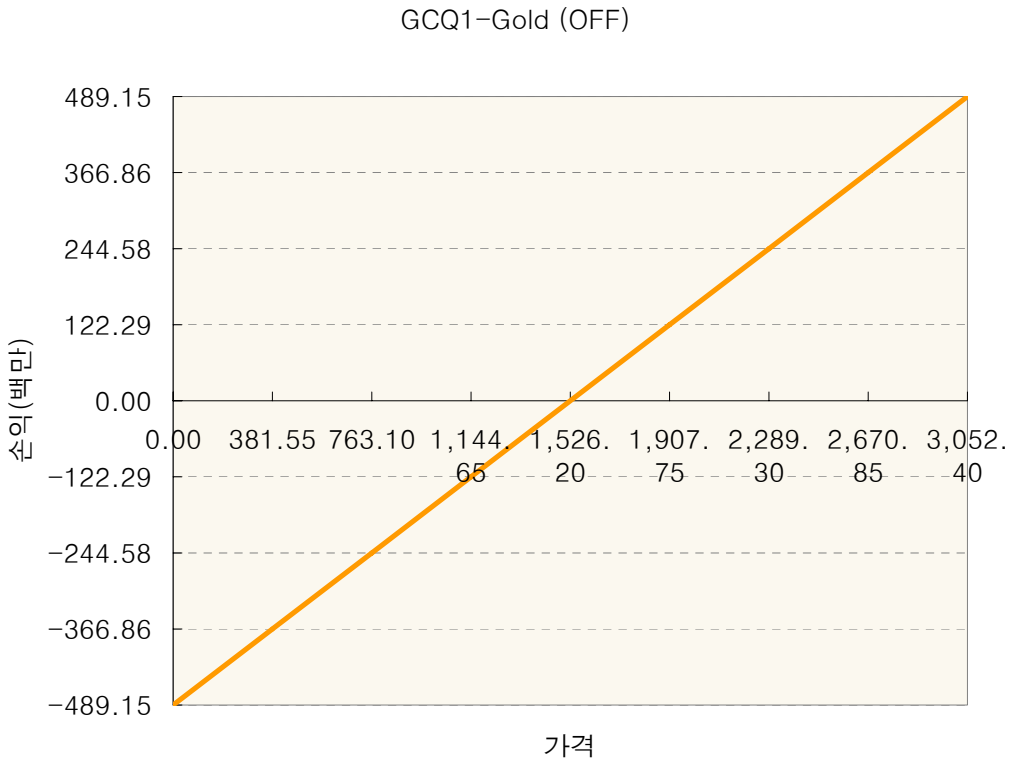
메탈인덱스플러스모(채권-파생형)

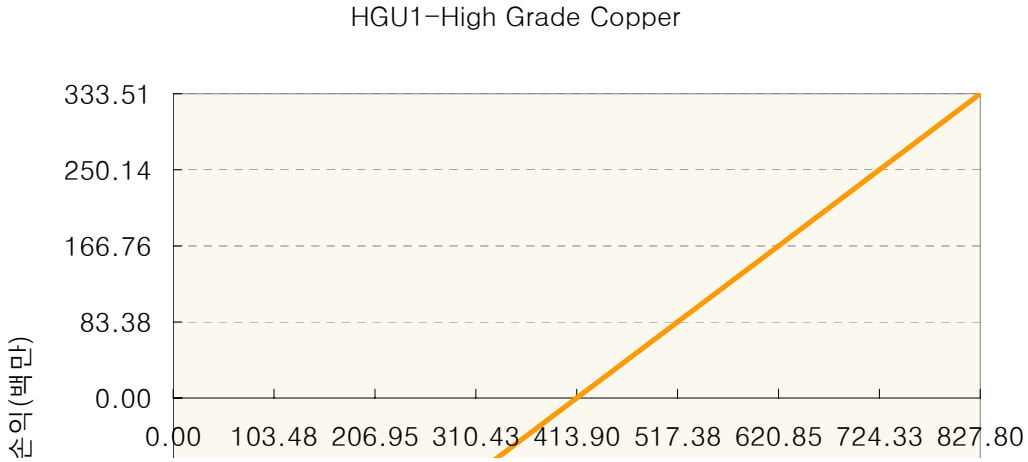
1. 계약금액

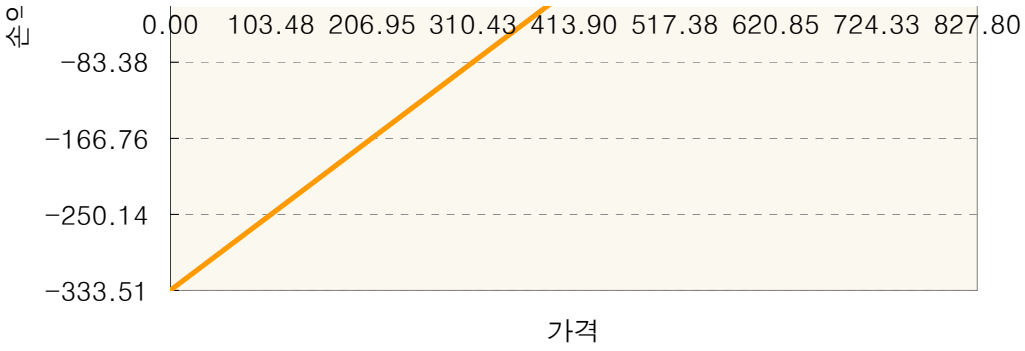
(단위:백만원)

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	2,251	482	1,769	

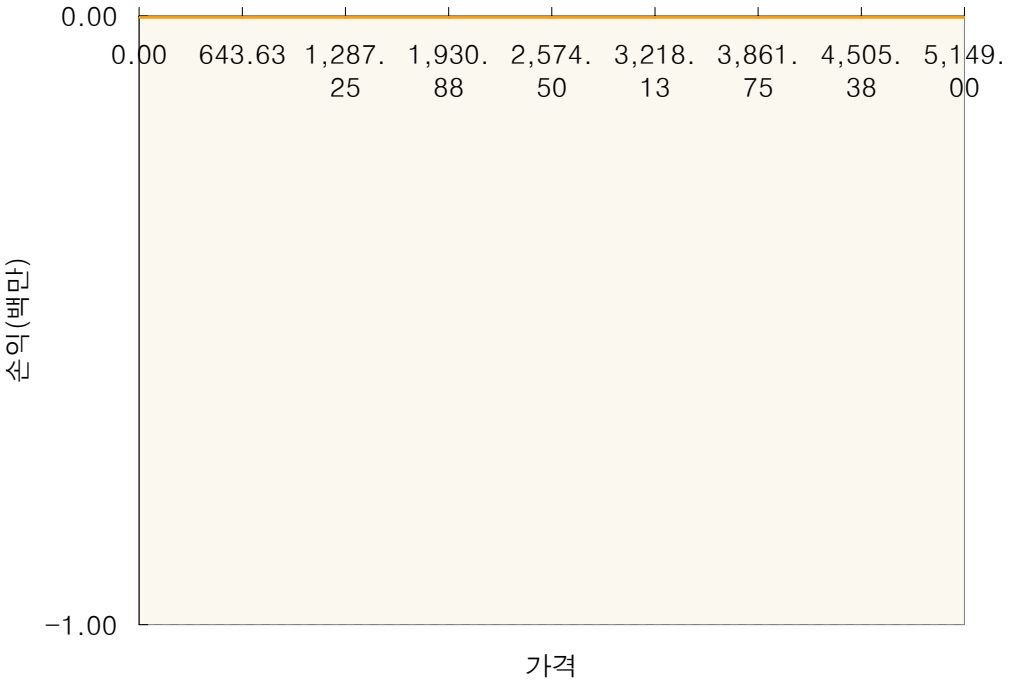
2. 만기시점의 손익구조



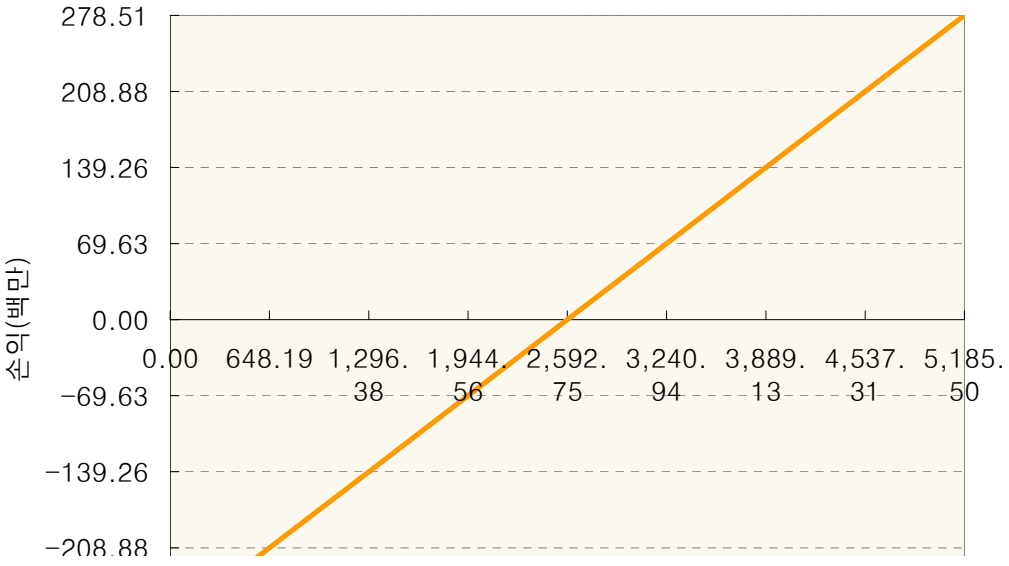


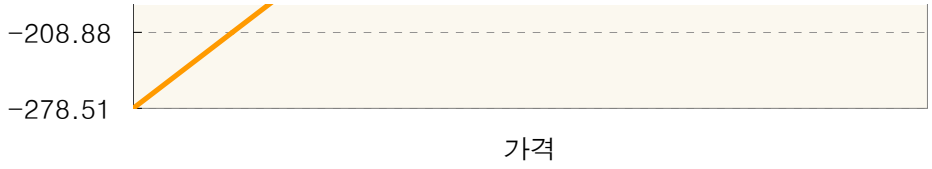


LAN1-LME Aluminum

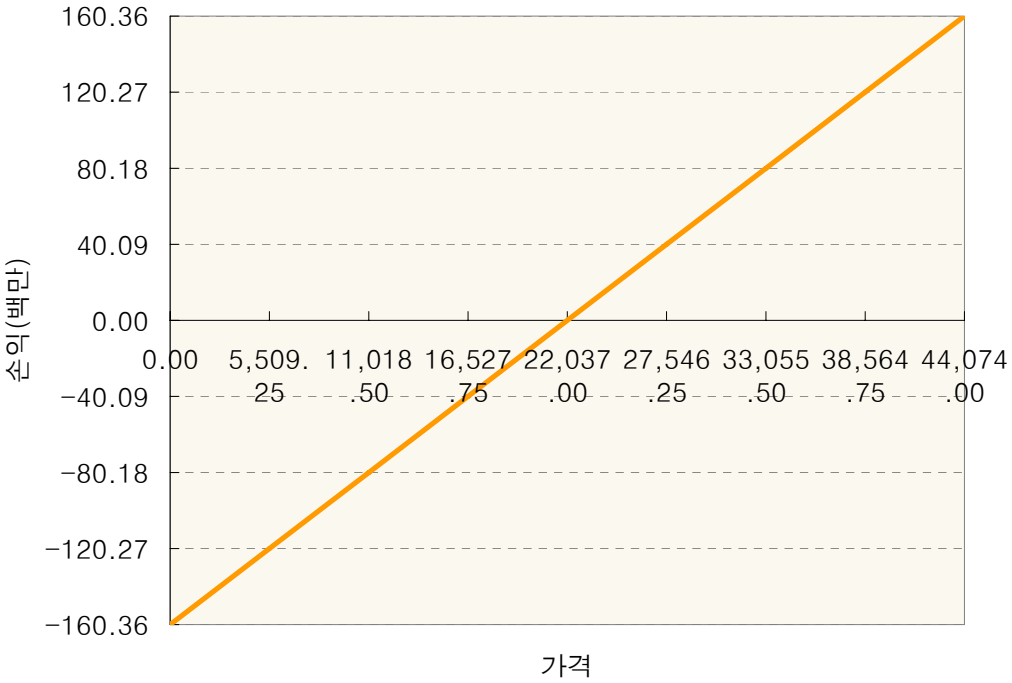


LAU1-LME Aluminum

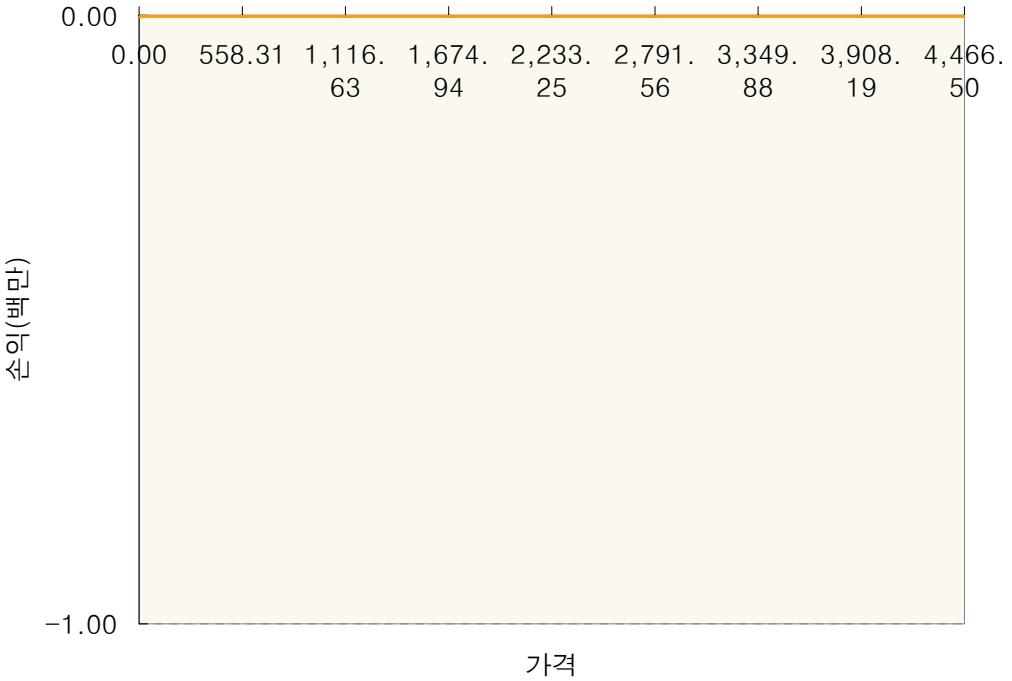




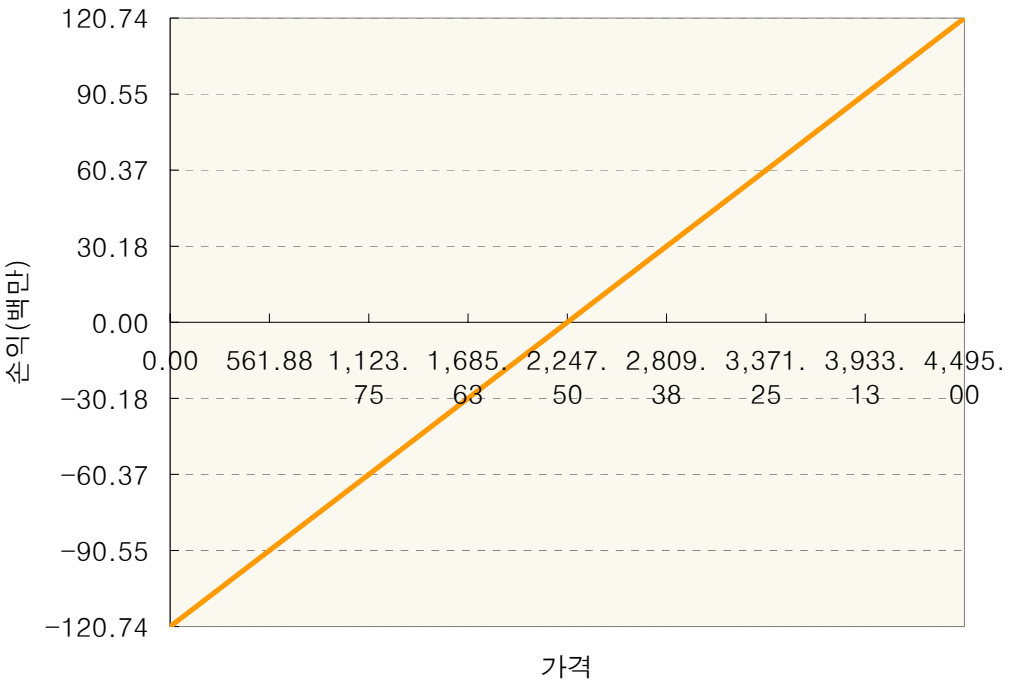
LNV1-LME Nickel



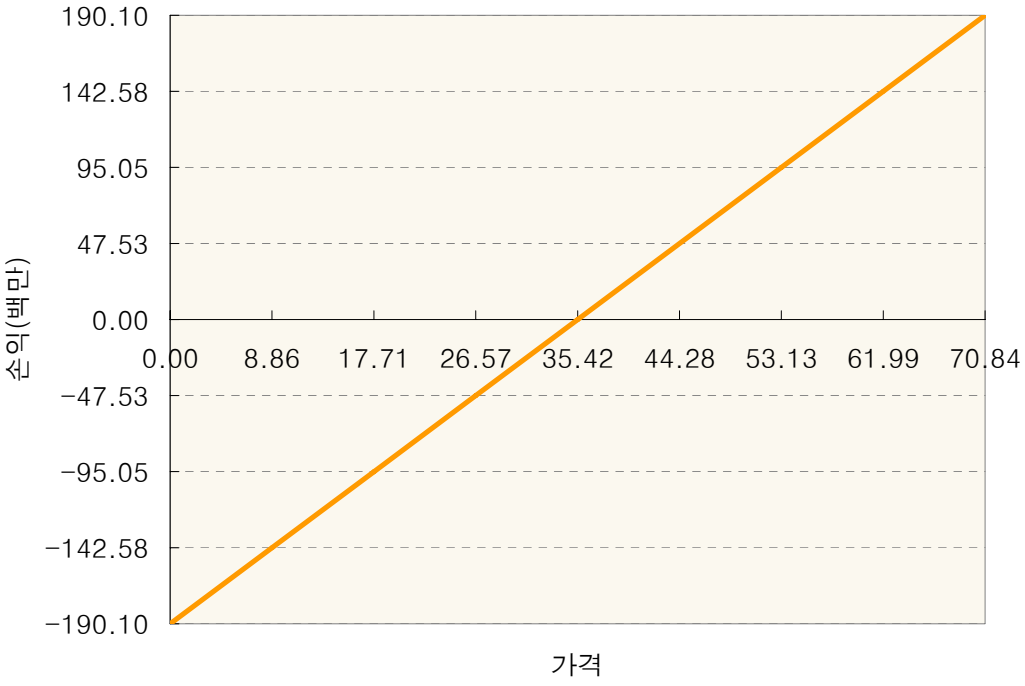
LXN1-LME Zinc



LXU1-LME Zinc

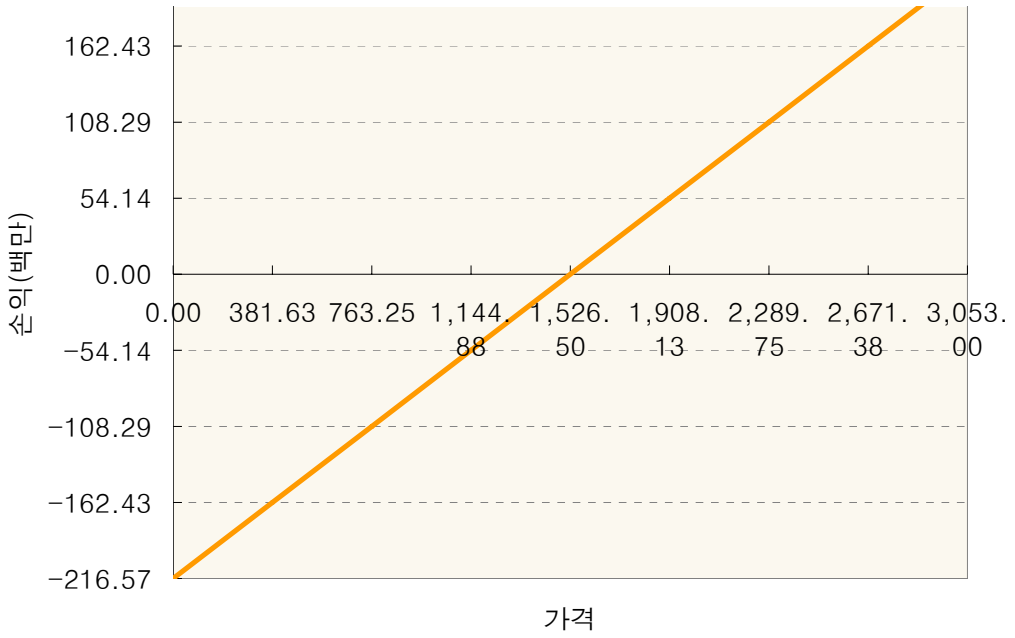


SIU1-Comex Silver

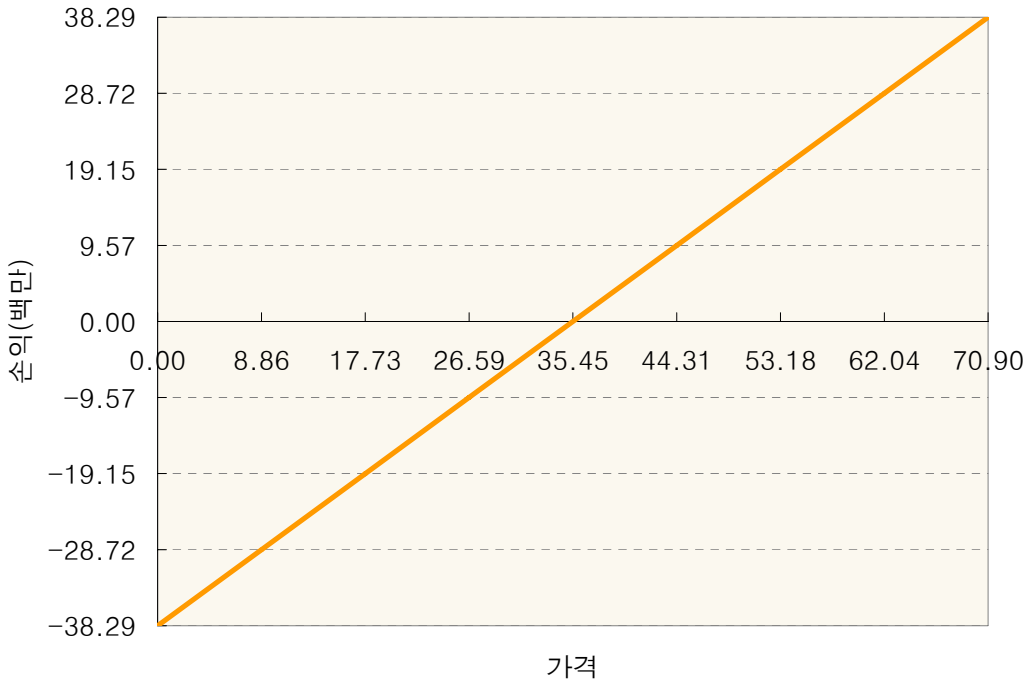


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	27
LAN1	LME Aluminum	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	2011-06-17
기준일	2011-06-16

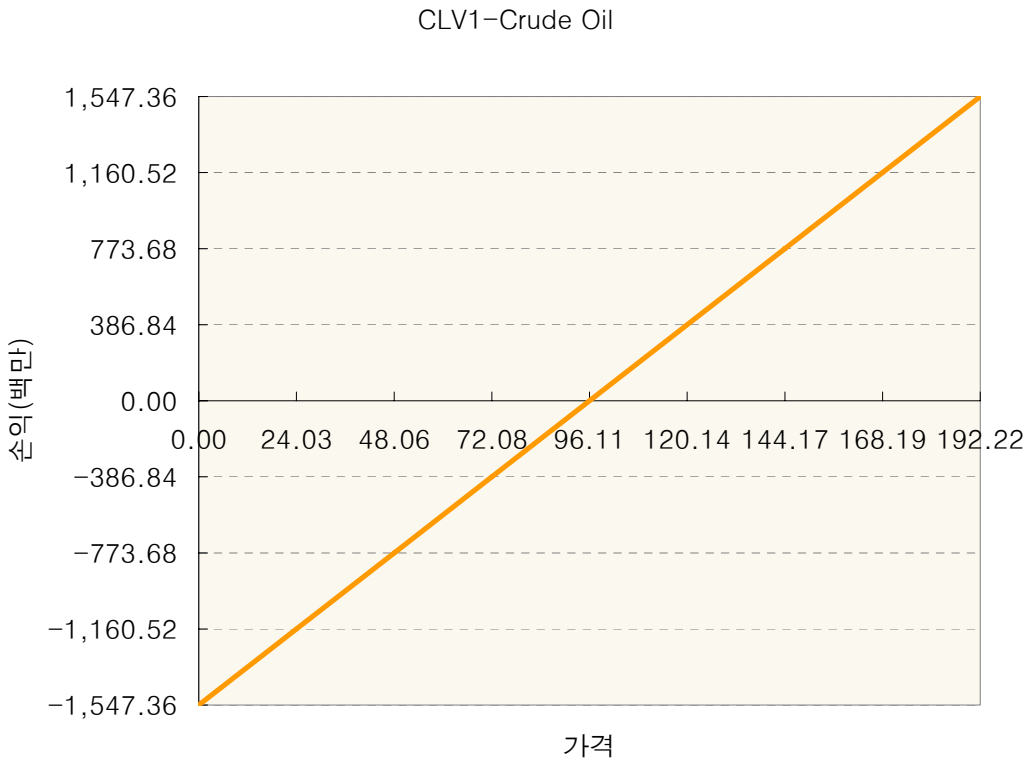
에너지인덱스플러스모(채권-파생형)

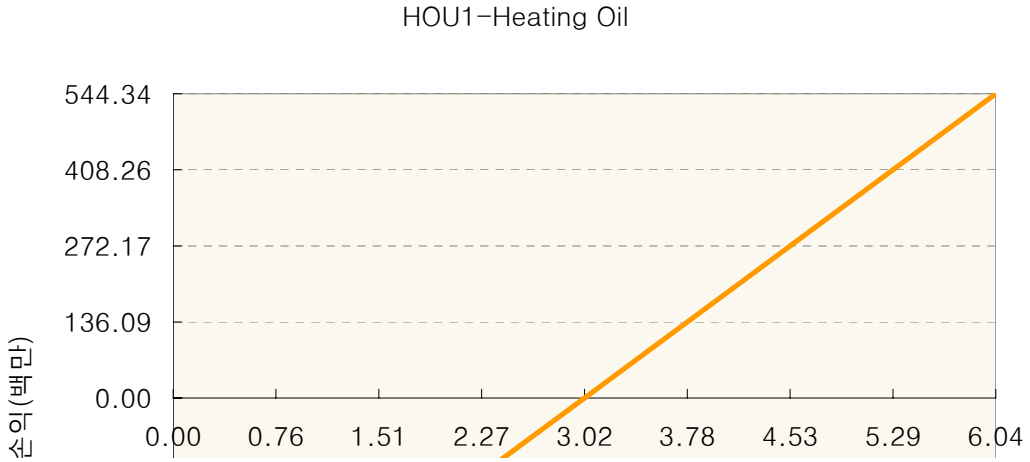
1. 계약금액

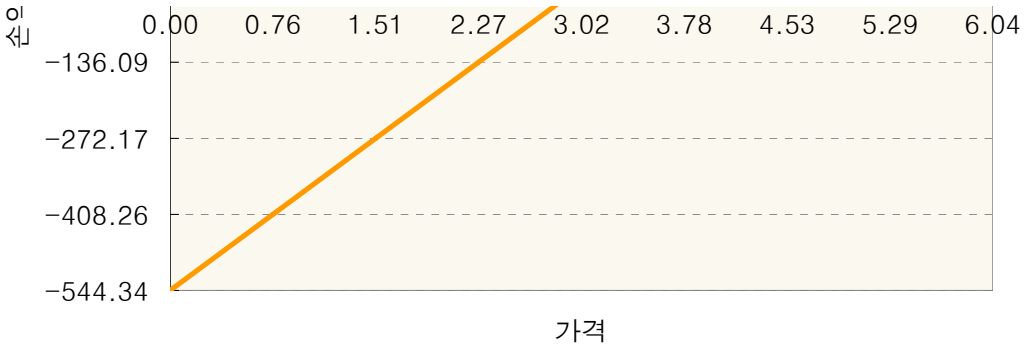
(단위:백만원)

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	1,547	0	1,547	
누계	유가증권	선물	2,066	0	2,066	

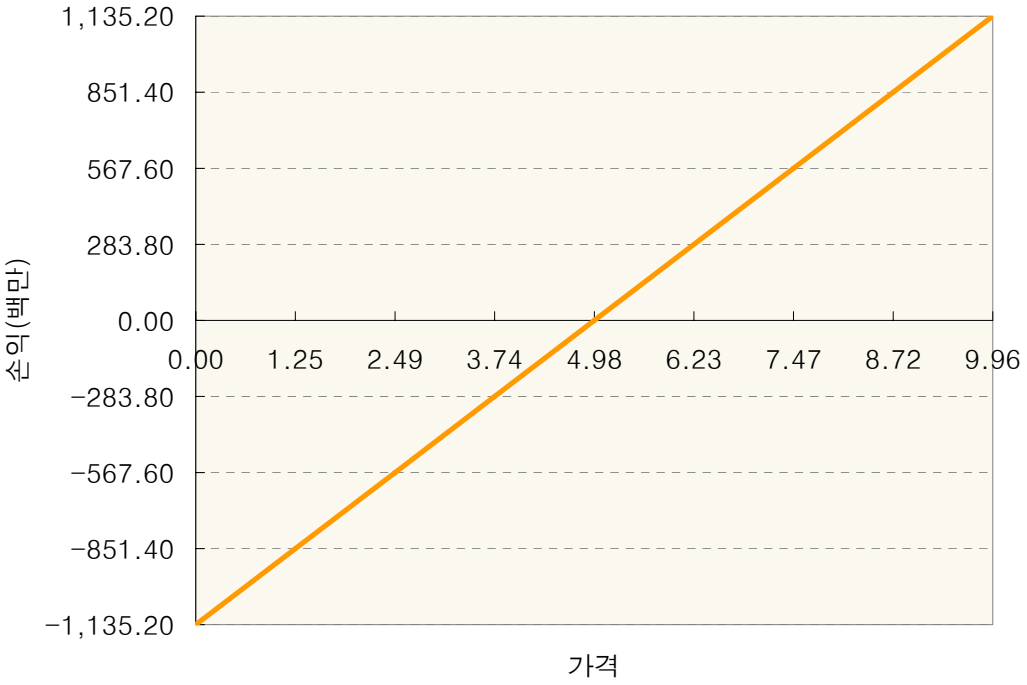
2. 만기시점의 손익구조



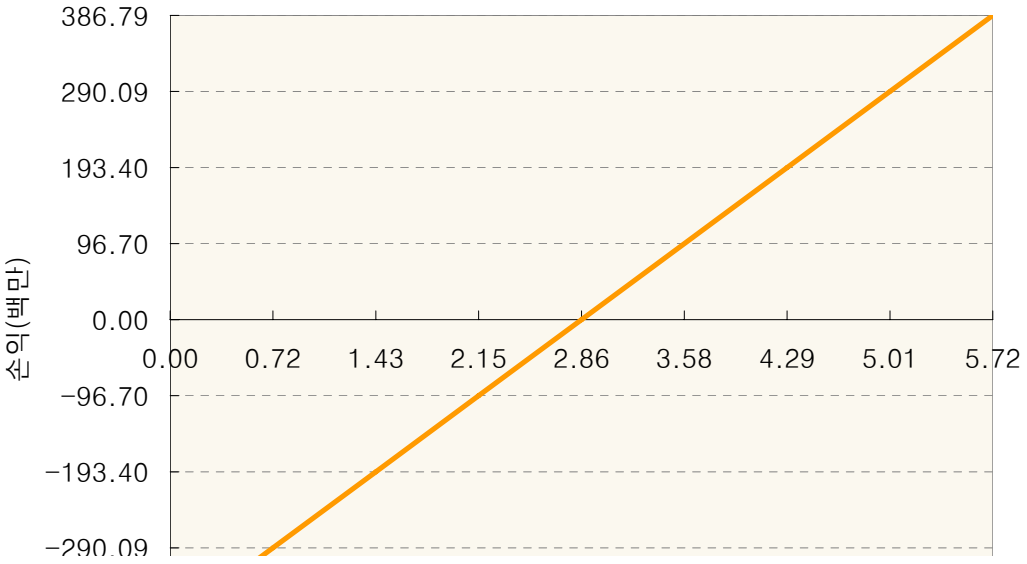


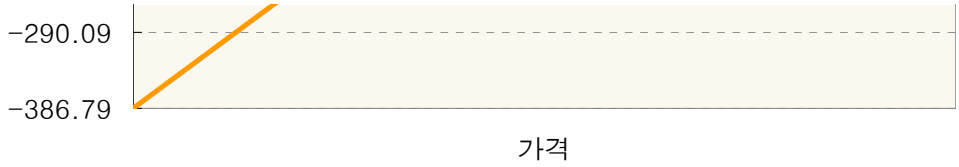


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	124
HOU1	Heating Oil	44
NGZ1	Natural Gas	91
XBU1	RBOB Gasoline	31

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

(단위:백만원)

473

공시일	2011-06-17
기준일	2011-06-16

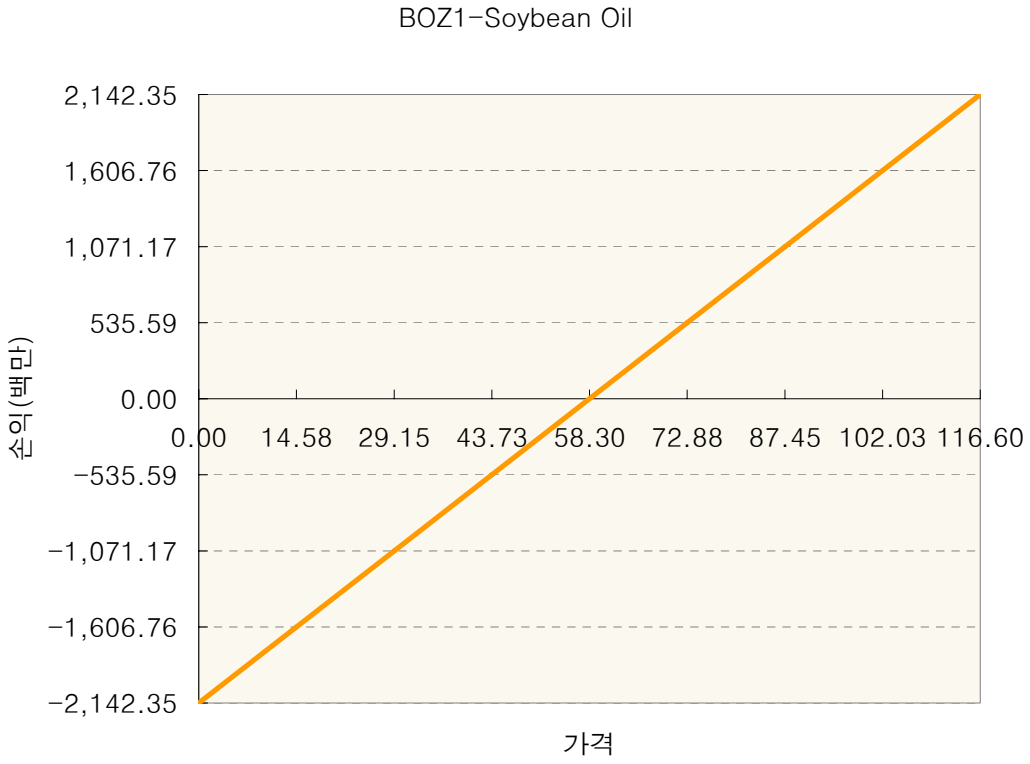
애그리컬쳐인덱스플러스모(채권-파생형)

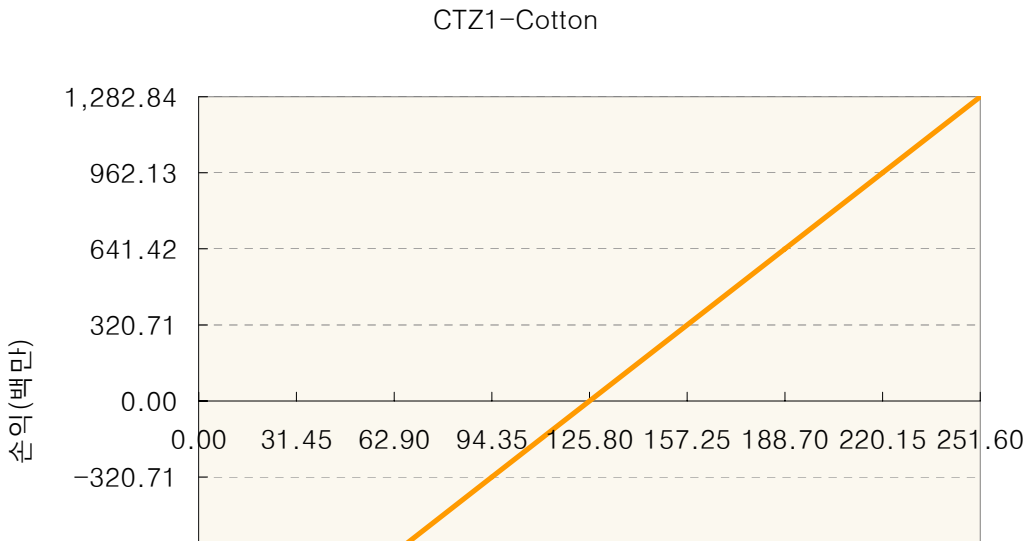
1. 계약금액

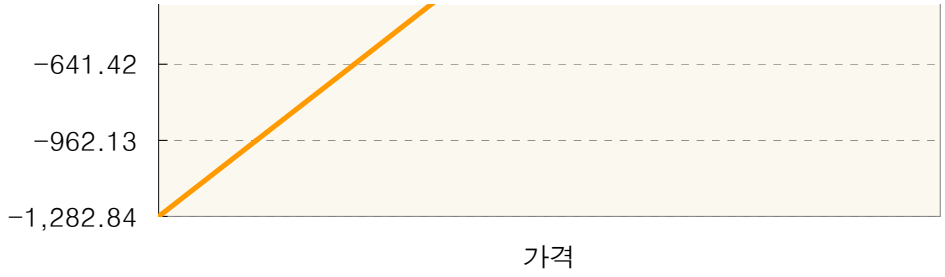
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,757	0	21,757	

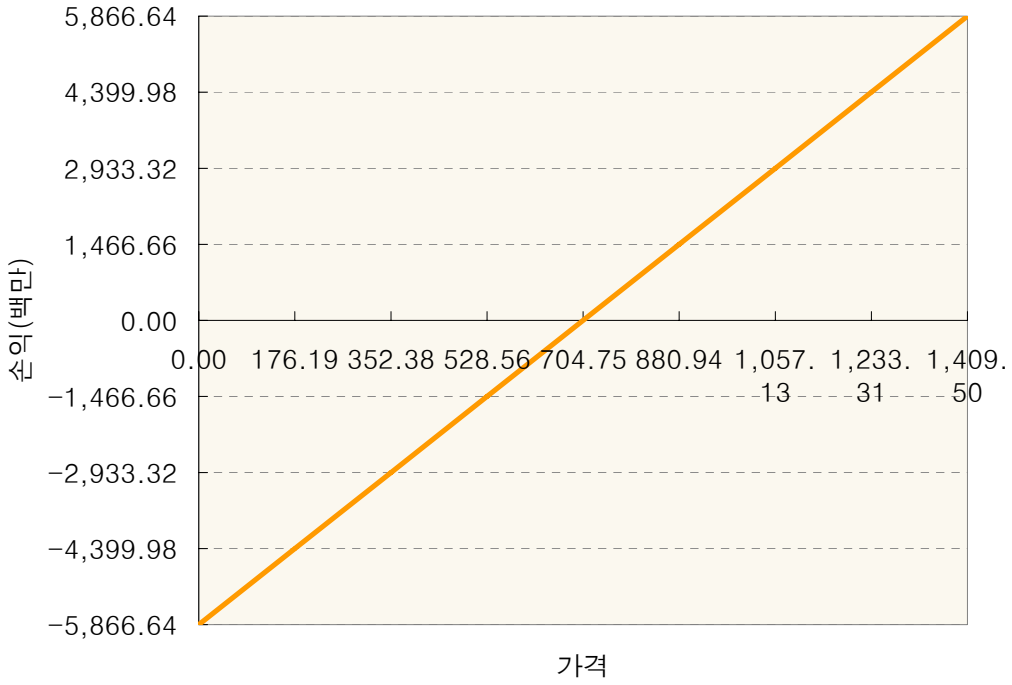
2. 만기시점의 손익구조



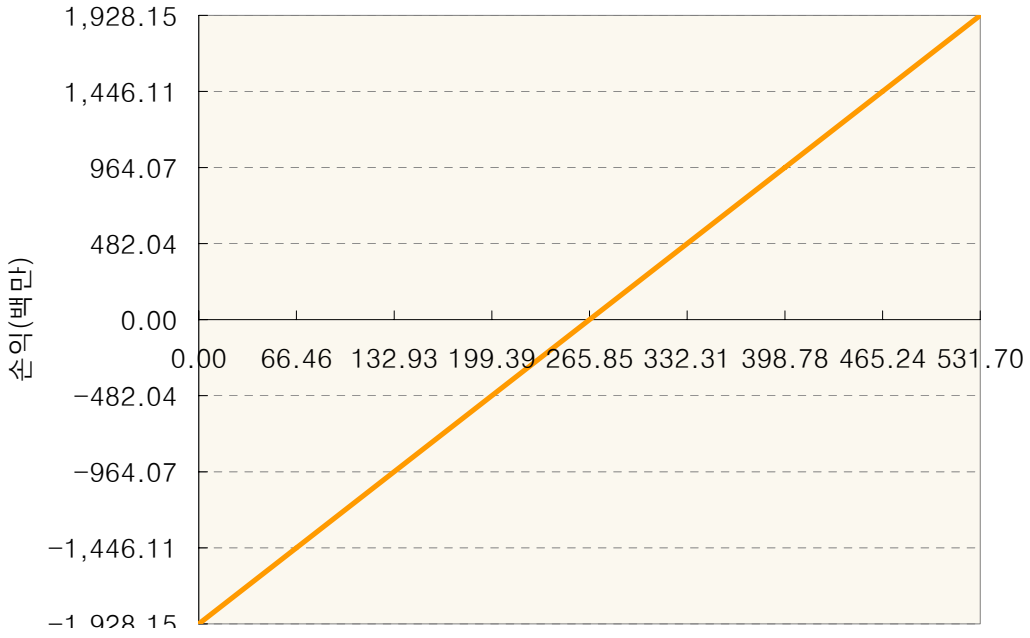


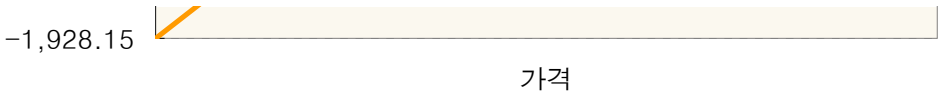


CU1-Corn

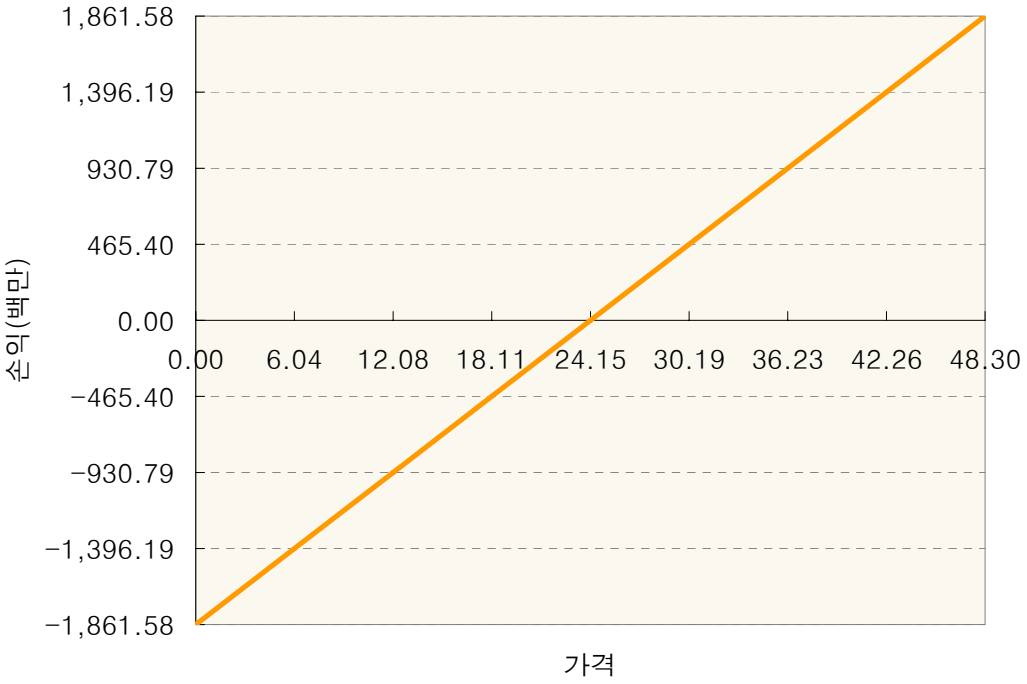


KCU1-COFFEE"C"ELEC

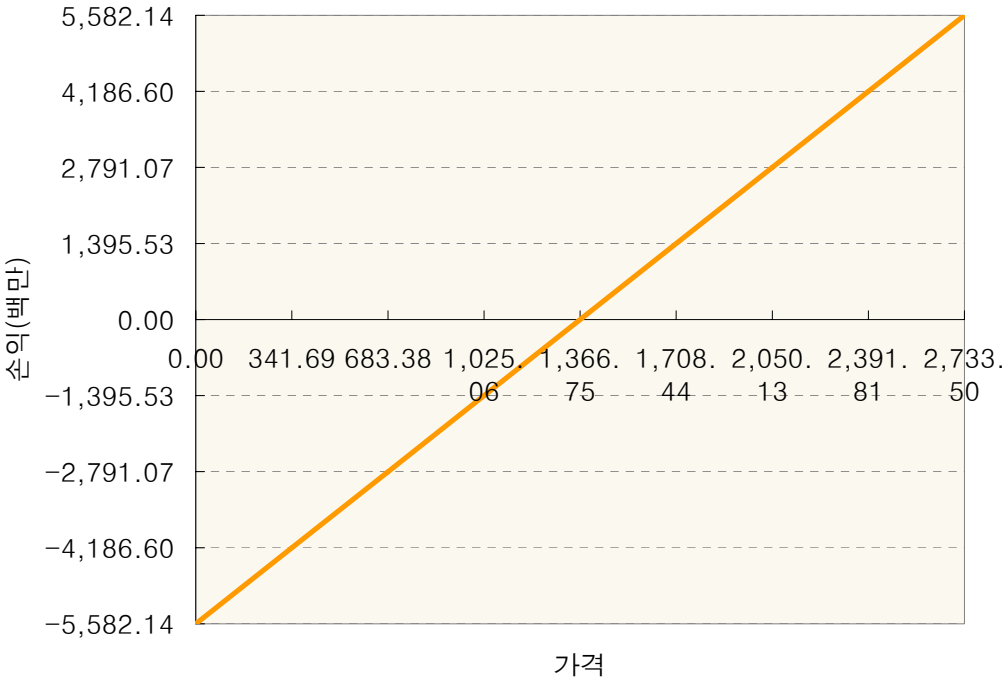




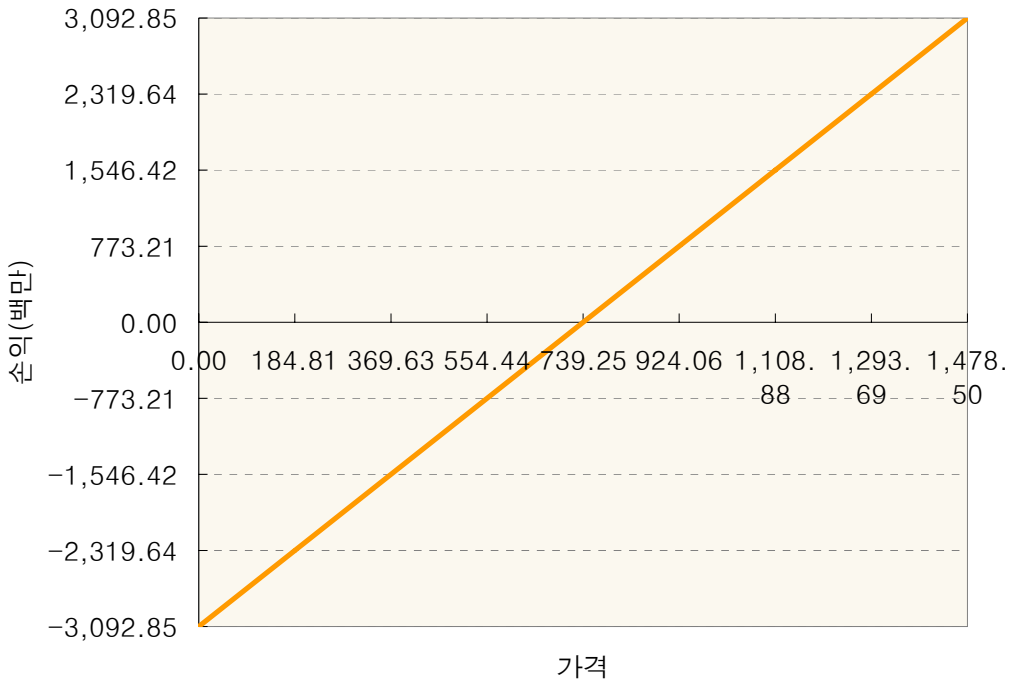
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	171
CTZ1	Cotton	103
CU1	Corn	469
KCU1	COFFEE"C"ELEC	154
SBV1	Sugar No11	149
SX1	Soybean	447
WU1	Wheat	247

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

(단위:백만원)

2,686