공시일	2011-06-20
기준일	2011-06-17

스마트코스피200인덱스1호(주식-파생형)(종)

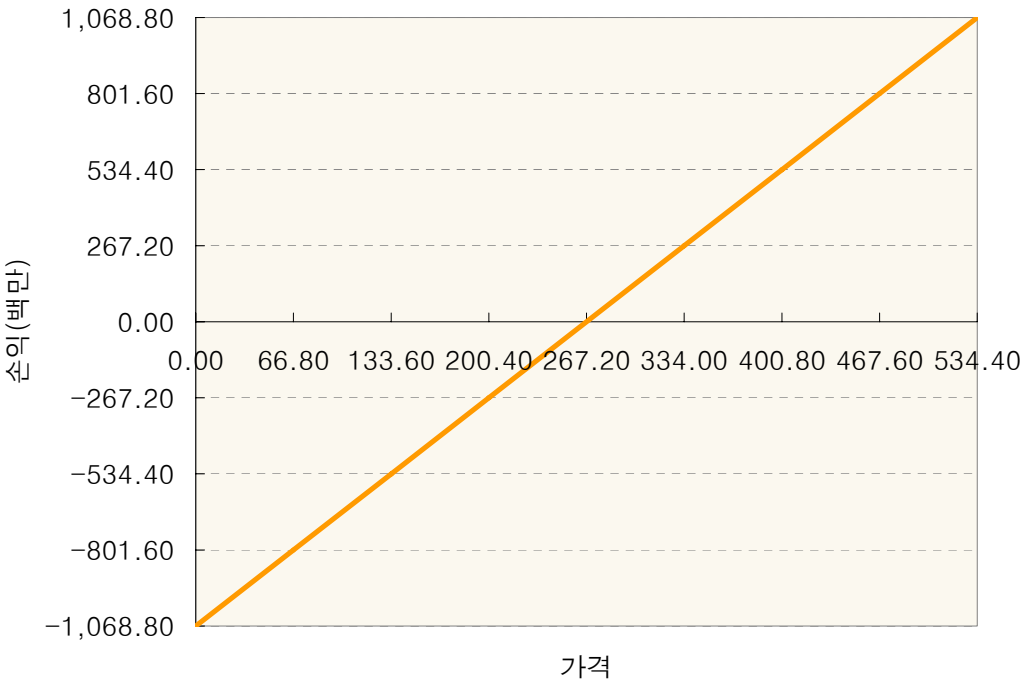
1. 계약금액

(단위:백만원)

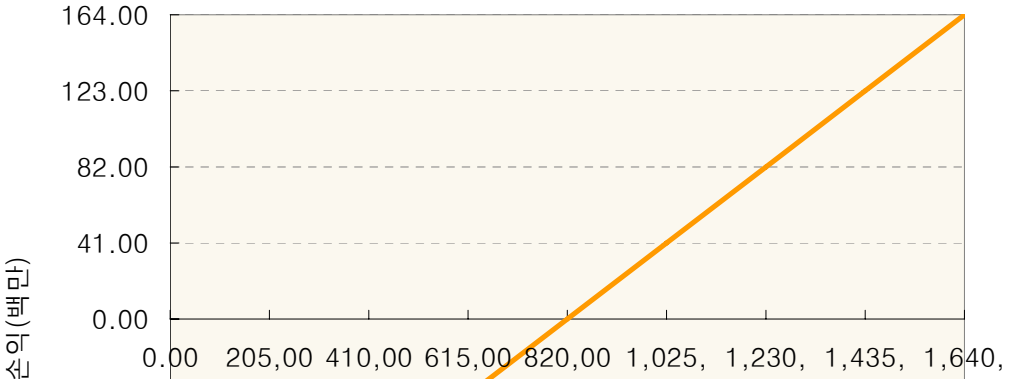
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,233	0	1,233	장내
누계	유가증권	옵션	0	1,936	-1,936	장내

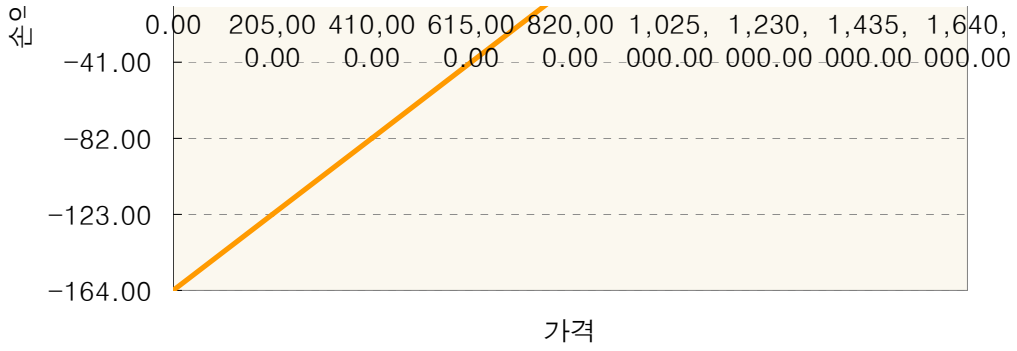
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

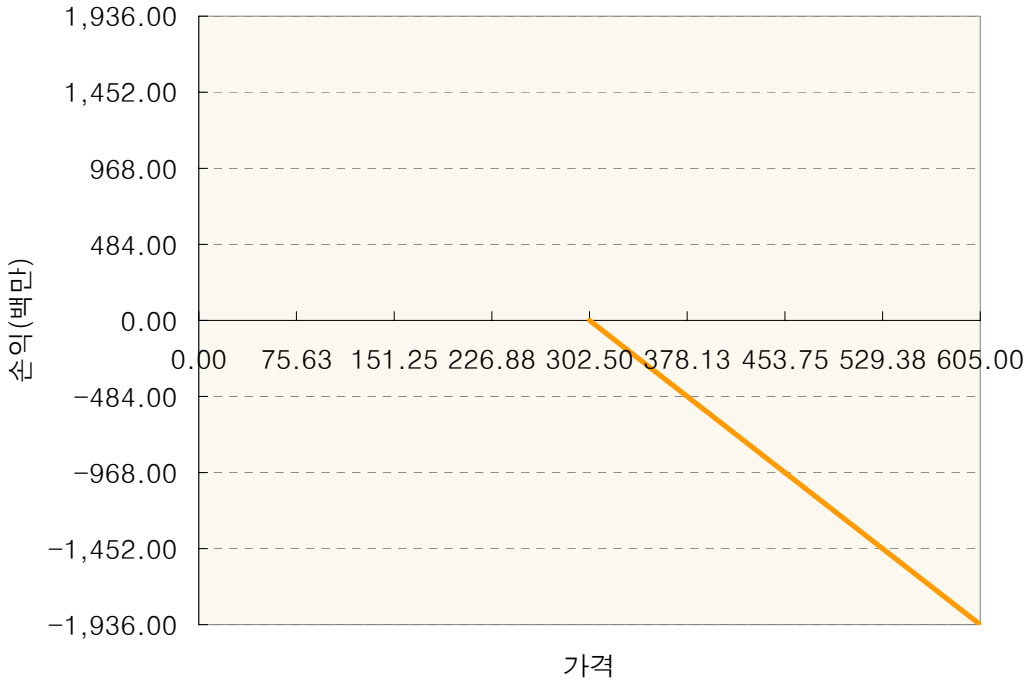


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							85
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-85.2	-85.2	-85.2	-85.2	-85.2	-85.2	-85.2
-5.33%	-56.8	-56.8	-56.8	-56.8	-56.8	-56.8	-56.8
-2.67%	-28.4	-28.4	-28.4	-28.4	-28.4	-28.4	-28.4
0%	0	0	0	0	0	0	0
2.67%	28.4	28.4	28.4	28.4	28.4	28.4	28.4
5.33%	56.8	56.8	56.8	56.8	56.8	56.8	56.8
8.00%	85.2	85.2	85.2	85.2	85.2	85.2	85.2
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.1	-13.1	-13.1	-13.1	-13.1	-13.1	-13.1
-5.33%	-8.7	-8.7	-8.7	-8.7	-8.7	-8.7	-8.7

-2.67%	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4
0%	0	0	0	0	0	0	0
2.67%	4.4	4.4	4.4	4.4	4.4	4.4	4.4
5.33%	8.7	8.7	8.7	8.7	8.7	8.7	8.7
8.00%	13.1	13.1	13.1	13.1	13.1	13.1	13.1
	KR4201F730 2011-07 콜302.5						20
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.6	0.6	0.6	0.6	0.6	0.6	0.5
-5.33%	0.6	0.6	0.6	0.6	0.5	0.5	0.3
-2.67%	0.6	0.6	0.5	0.5	0.3	0.1	-0.3
0%	0.6	0.5	0.3	0	-0.4	-1	-1.7
2.67%	0.3	-0.1	-0.6	-1.4	-2.3	-3.5	-4.8
5.33%	-1	-2	-3.3	-4.8	-6.5	-8.5	-10.6
8.00%	-4.9	-7	-9.4	-11.9	-14.5	-17.3	-20.2

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

98

공시일	2011-06-20
기준일	2011-06-17

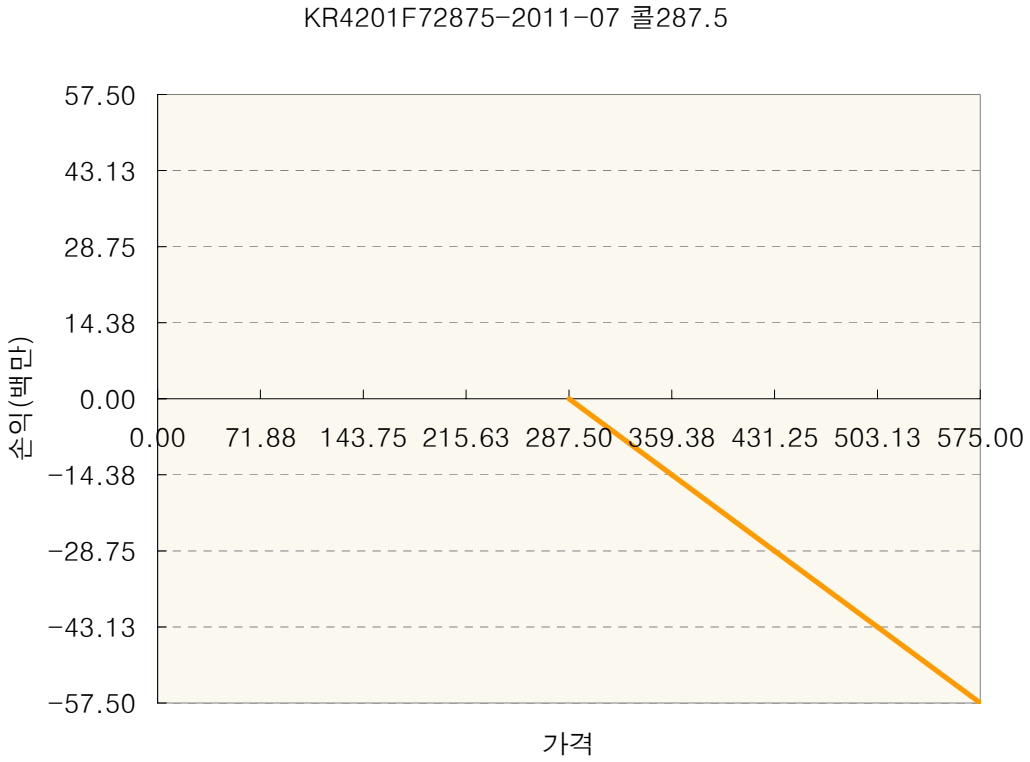
달마다행복모(주식혼합-파생형)

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	0.1	0.1	0.1
-5.33%	0.2	0.2	0.1	0.1	0.1	0.1	0.1
-2.67%	0.1	0.1	0.1	0.1	0.1	0	0
0%	0.1	0.1	0	0	-0.1	-0.1	-0.2
2.67%	0	-0.1	-0.1	-0.2	-0.3	-0.4	-0.5
5.33%	-0.3	-0.4	-0.5	-0.6	-0.7	-0.8	-0.9
8.00%	-0.9	-1	-1.1	-1.2	-1.4	-1.5	-1.6

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

(단위:백만원)

1

공시일	2011-06-20
기준일	2011-06-17

BEST인덱스플러스알파1호(주식-파생형)(종)

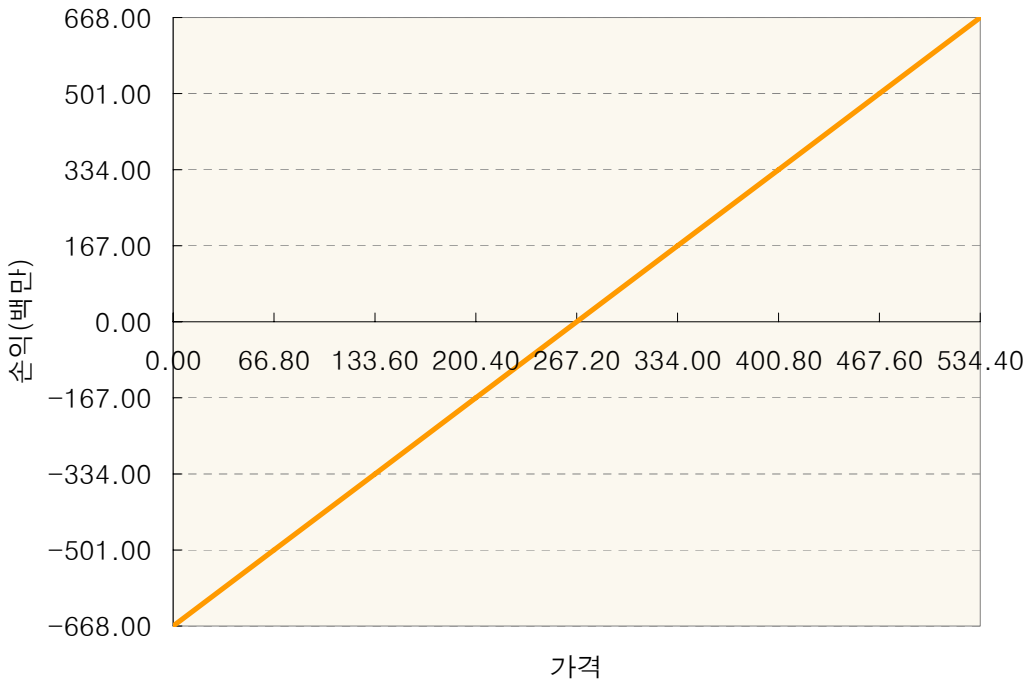
1. 계약금액

(단위:백만원)

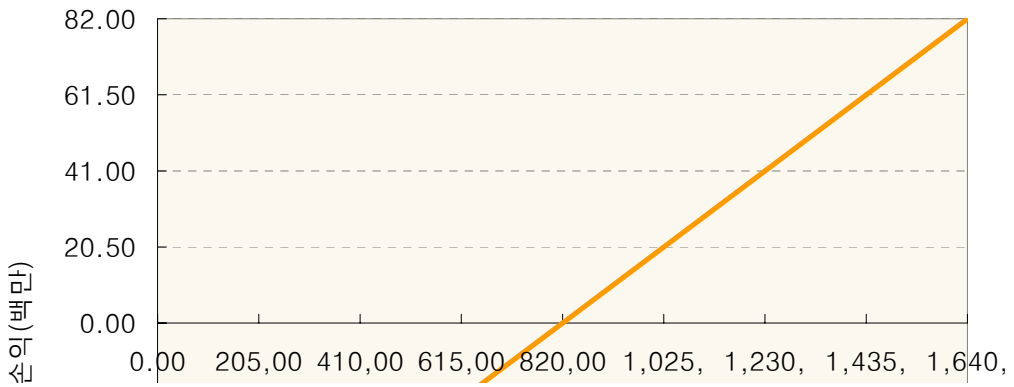
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	750	0	750	장내
누계	유가증권	옵션	0	1,392	-1,392	장내

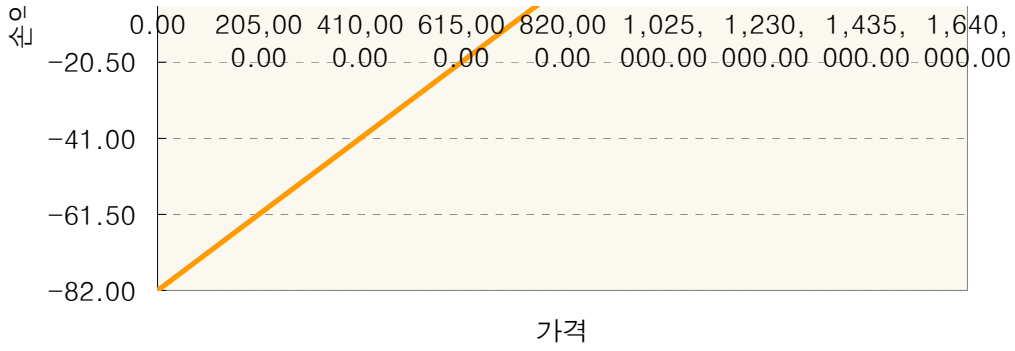
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

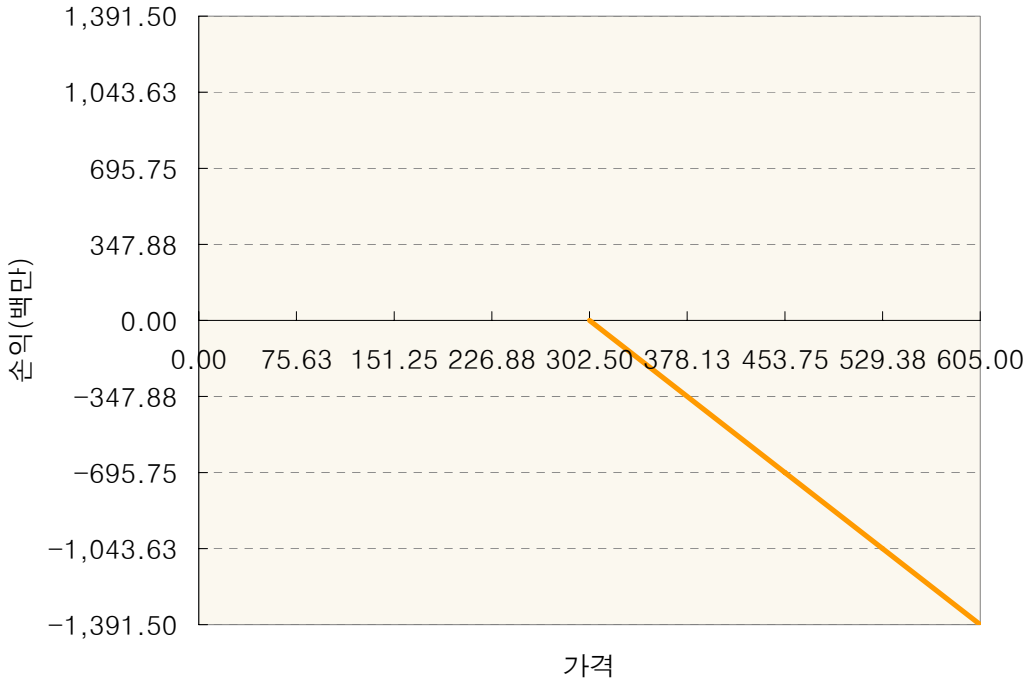


KR4111F90001-2011-09 삼성전자개별선물





KR4201F73022-2011-07 콜302.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 53

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-53.2	-53.2	-53.2	-53.2	-53.2	-53.2	-53.2
-5.33%	-35.5	-35.5	-35.5	-35.5	-35.5	-35.5	-35.5
-2.67%	-17.7	-17.7	-17.7	-17.7	-17.7	-17.7	-17.7
0%	0	0	0	0	0	0	0
2.67%	17.7	17.7	17.7	17.7	17.7	17.7	17.7
5.33%	35.5	35.5	35.5	35.5	35.5	35.5	35.5
8.00%	53.2	53.2	53.2	53.2	53.2	53.2	53.2

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.6	-6.6	-6.6	-6.6	-6.6	-6.6	-6.6
-5.33%	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4	-4.4

-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%	4.4	4.4	4.4	4.4	4.4	4.4	4.4
8.00%	6.6	6.6	6.6	6.6	6.6	6.6	6.6
	KR4201F730 2011-07 콜302.5						15
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.4	0.4	0.4	0.4	0.4	0.4	0.4
-5.33%	0.4	0.4	0.4	0.4	0.4	0.3	0.2
-2.67%	0.4	0.4	0.4	0.3	0.2	0	-0.2
0%	0.4	0.3	0.2	0	-0.3	-0.7	-1.2
2.67%	0.2	-0.1	-0.5	-1	-1.7	-2.5	-3.5
5.33%	-0.7	-1.4	-2.3	-3.4	-4.7	-6.1	-7.6
8.00%	-3.5	-5	-6.7	-8.5	-10.4	-12.5	-14.5

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

60

공시일	2011-06-20
기준일	2011-06-17

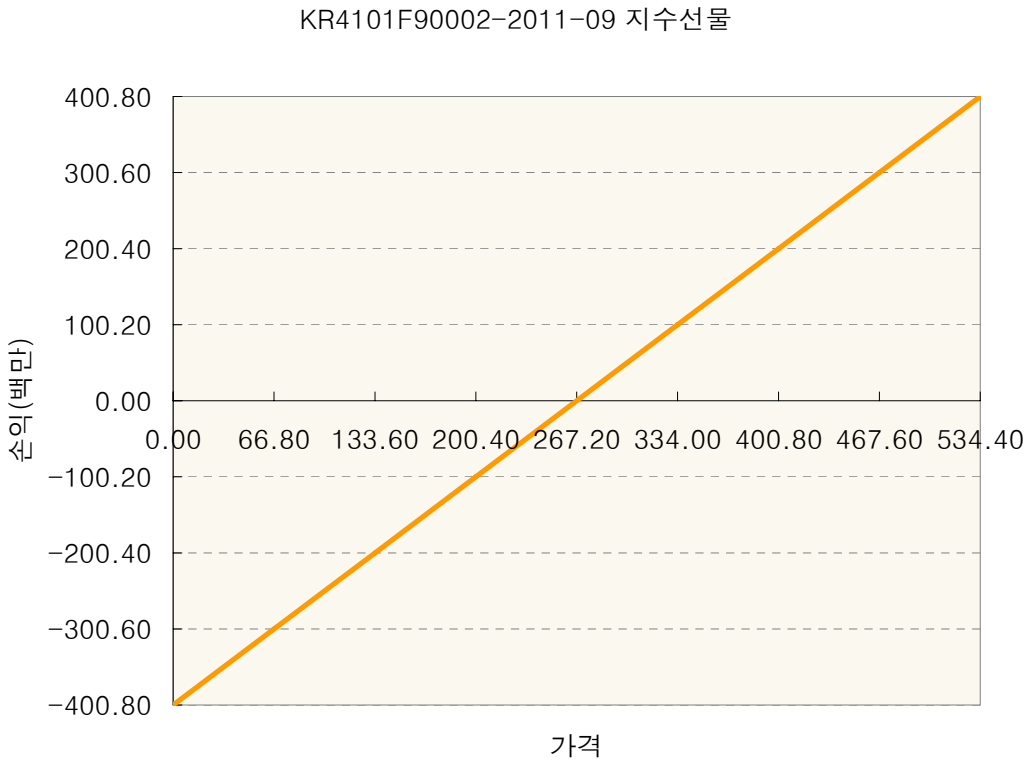
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	401	0	401	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%	-31.9	-31.9	-31.9	-31.9	-31.9	-31.9	-31.9
-5.33%	-21.3	-21.3	-21.3	-21.3	-21.3	-21.3	-21.3
-2.67%	-10.6	-10.6	-10.6	-10.6	-10.6	-10.6	-10.6
0%	0	0	0	0	0	0	0
2.67%	10.6	10.6	10.6	10.6	10.6	10.6	10.6
5.33%	21.3	21.3	21.3	21.3	21.3	21.3	21.3
8.00%	31.9	31.9	31.9	31.9	31.9	31.9	31.9

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

29

공시일	2011-06-20
기준일	2011-06-17

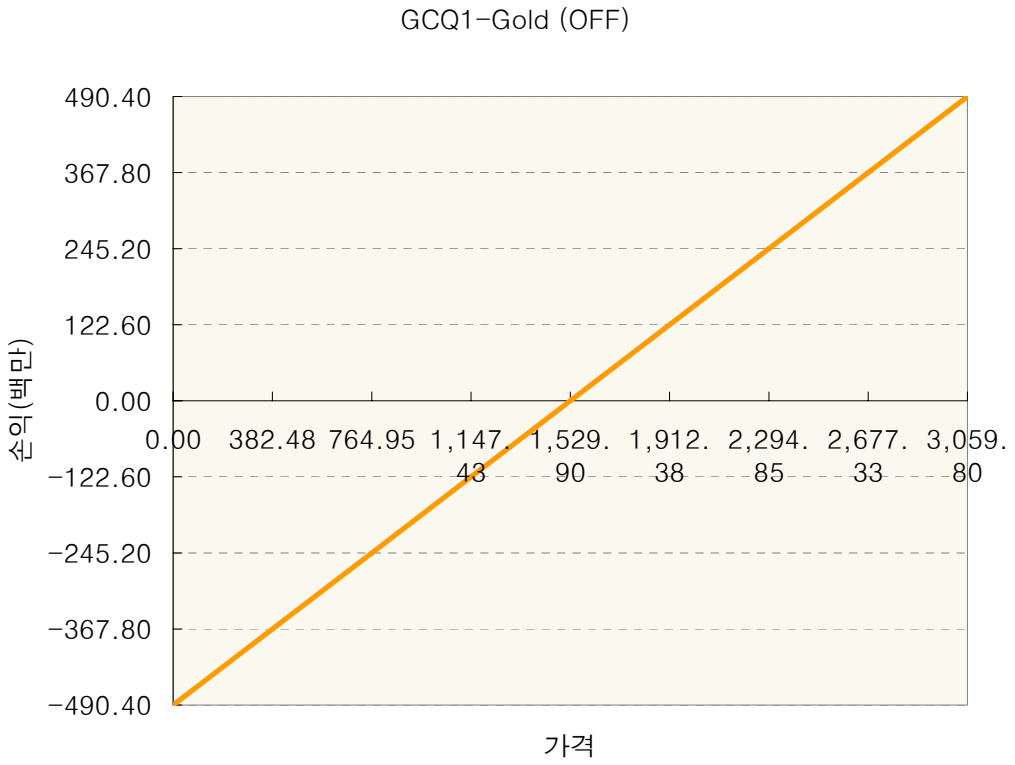
메탈인덱스플러스모(채권-파생형)

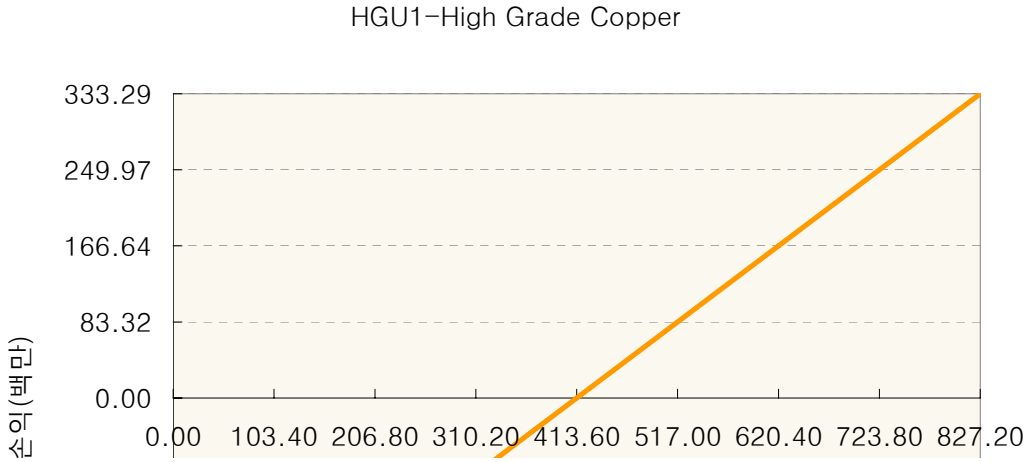
1. 계약금액

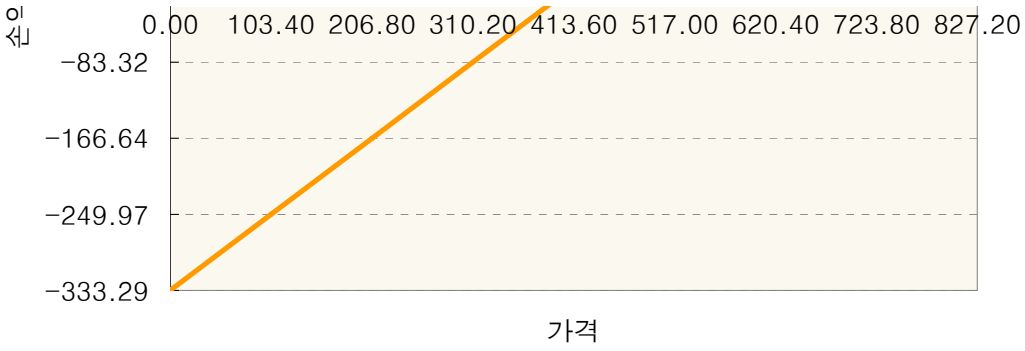
(단위:백만원)

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	489	1,748	

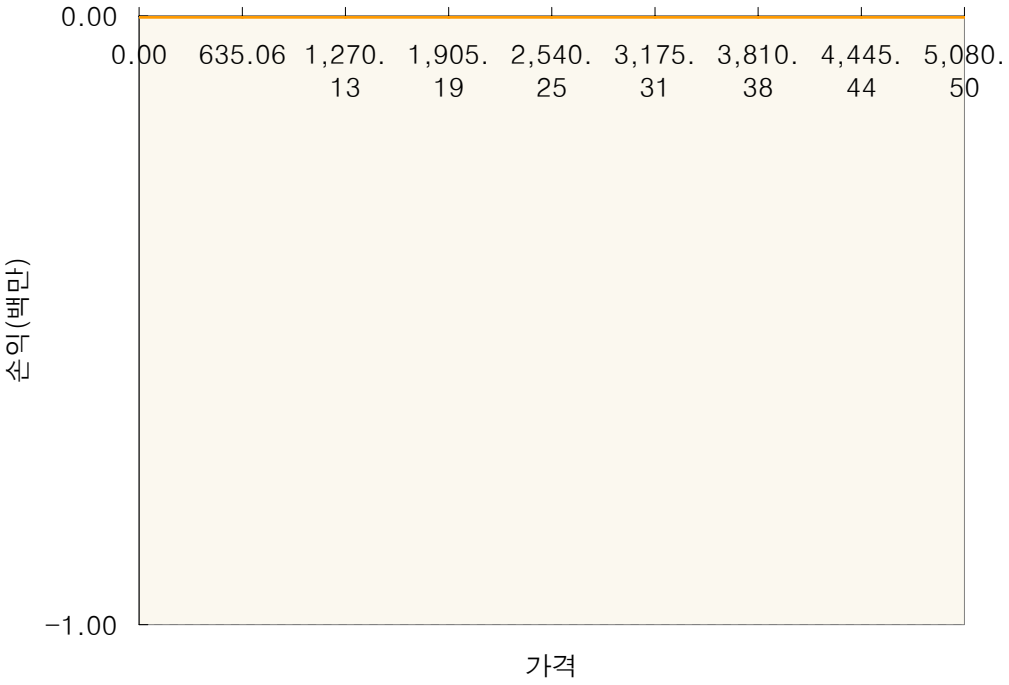
2. 만기시점의 손익구조



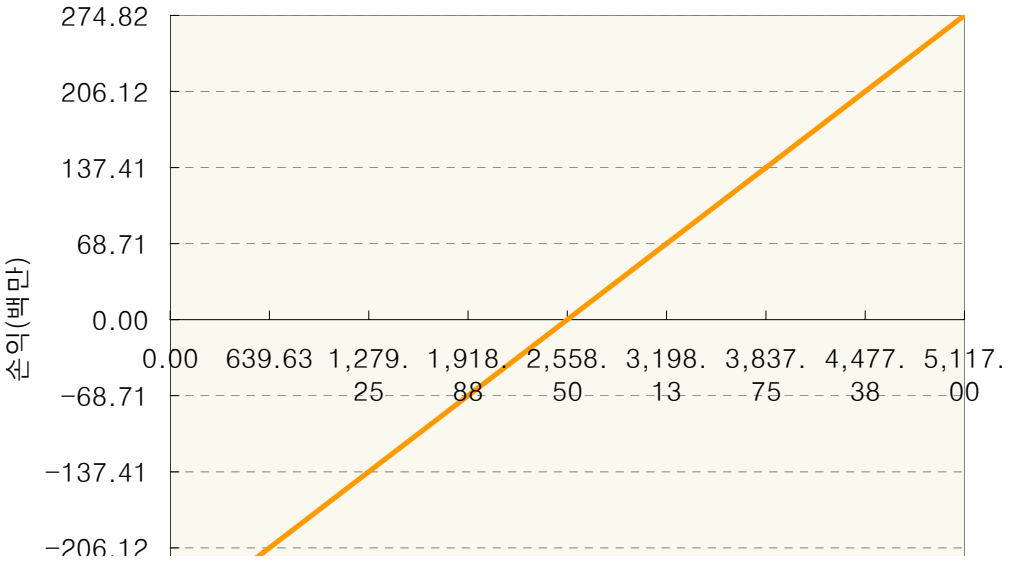


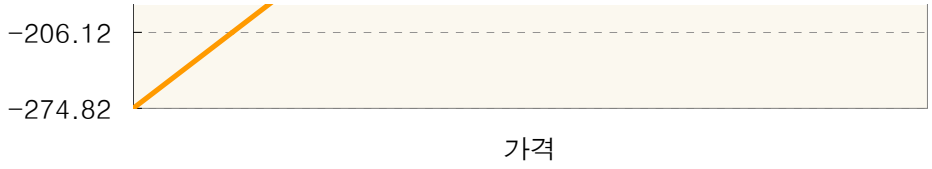


LAN1-LME Aluminum

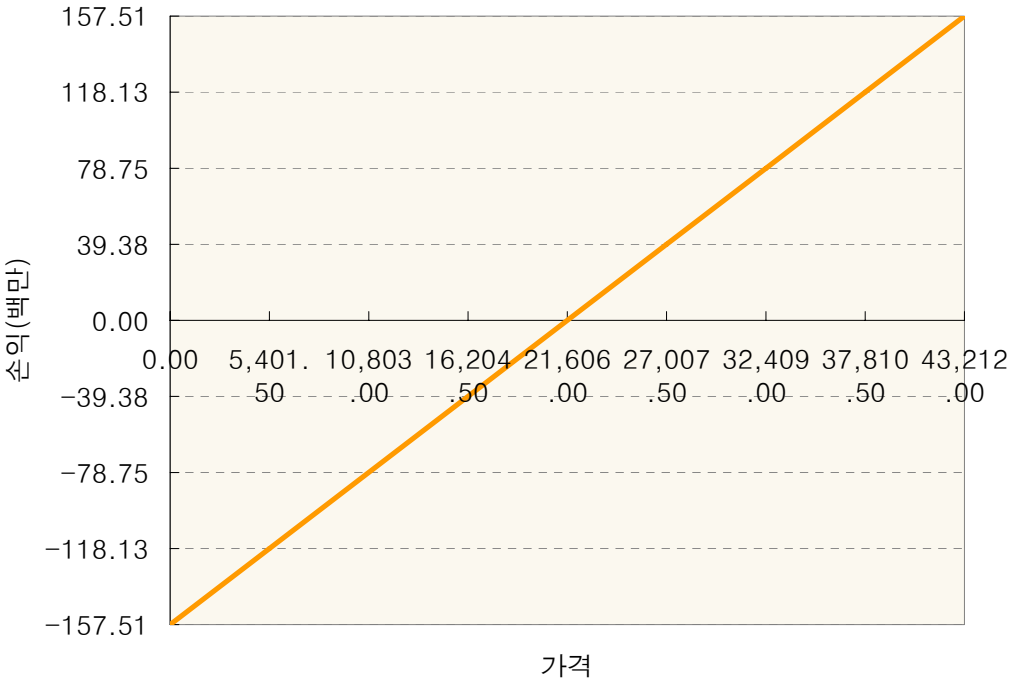


LAU1-LME Aluminum

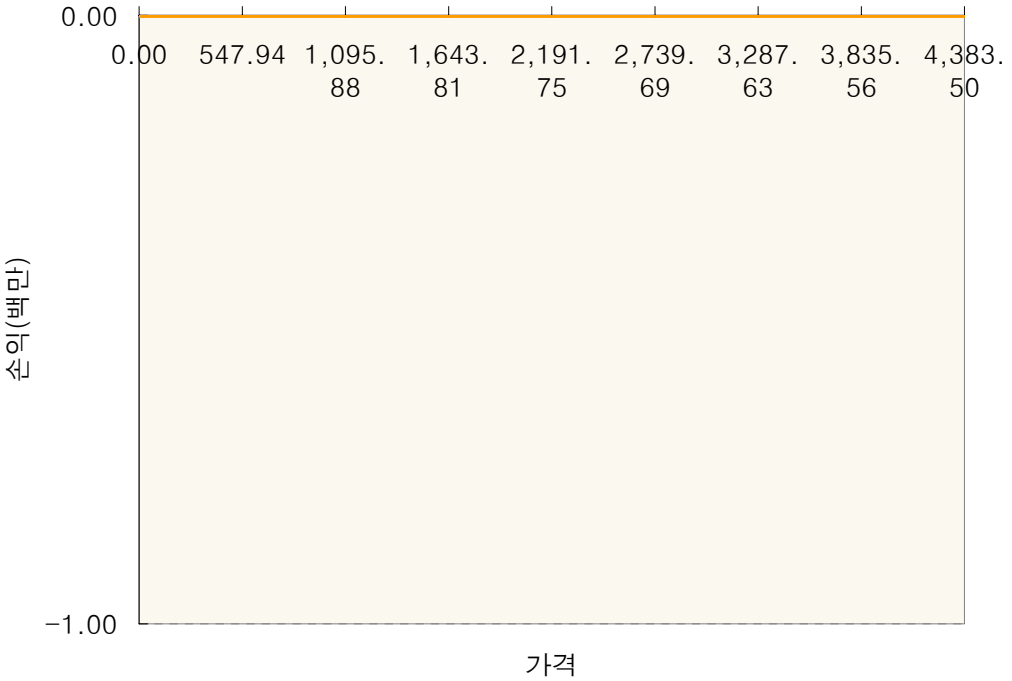




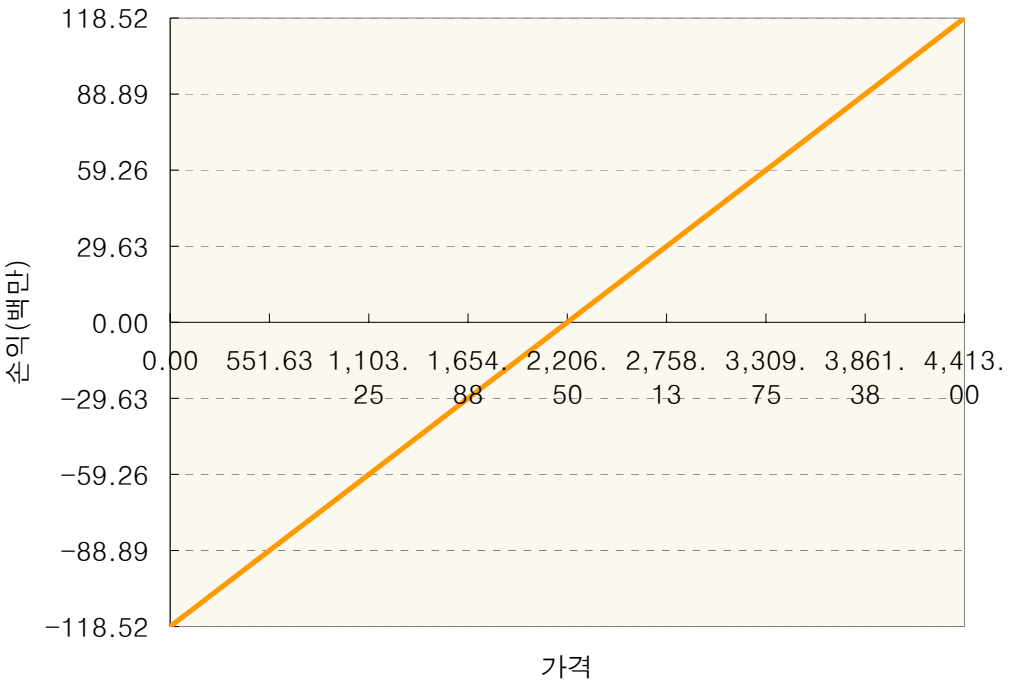
LNV1-LME Nickel



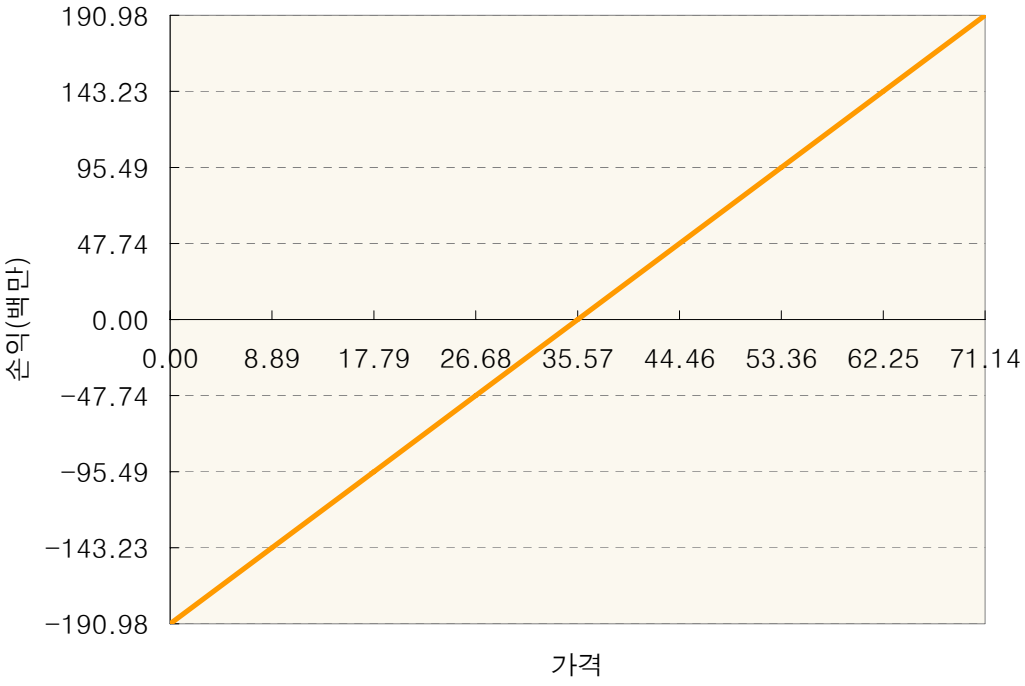
LXN1-LME Zinc



LXU1-LME Zinc

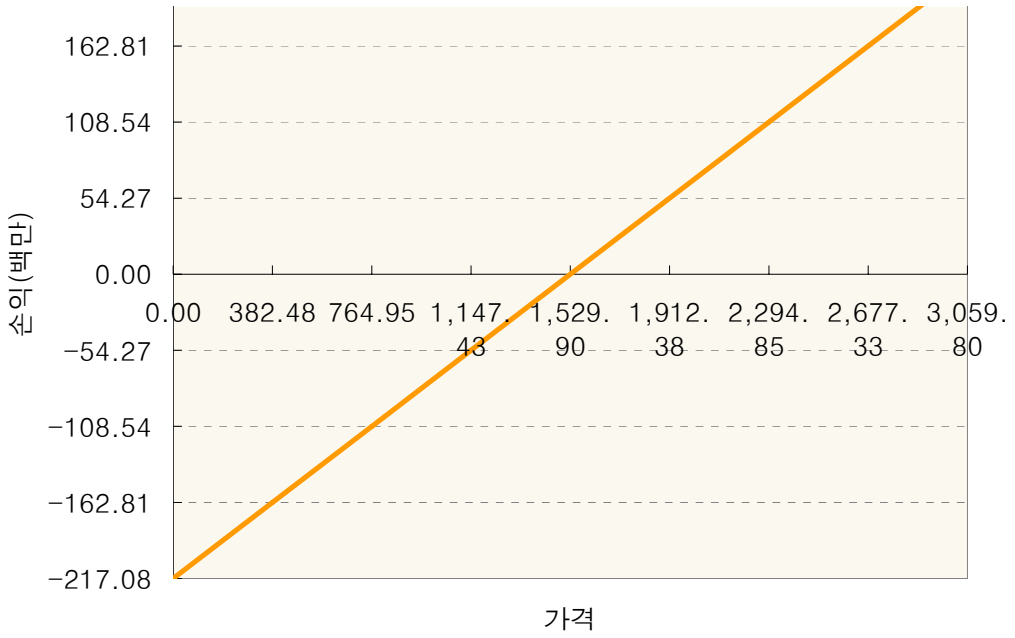


SIU1-Comex Silver

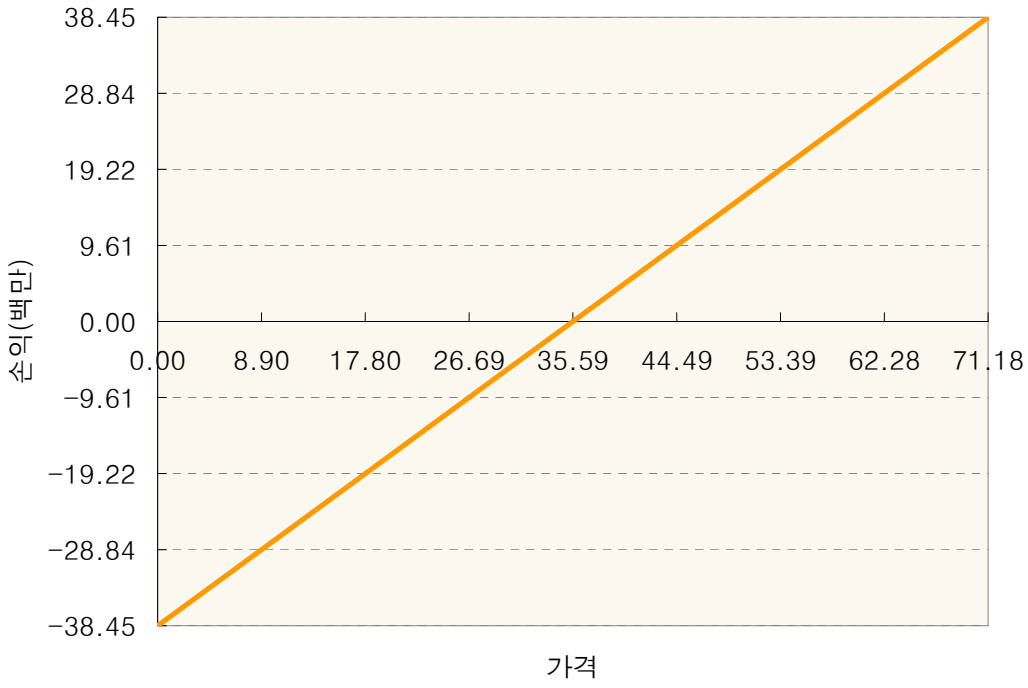


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	27
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	9

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

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

179

공시일	2011-06-20
기준일	2011-06-17

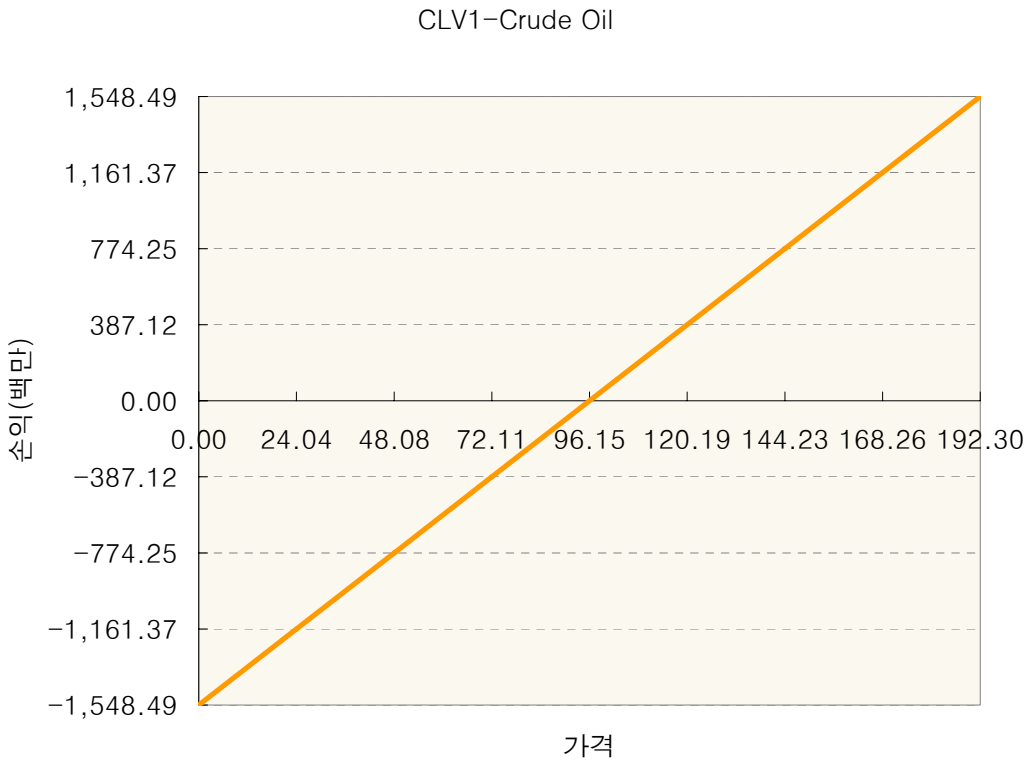
에너지인덱스플러스모(채권-파생형)

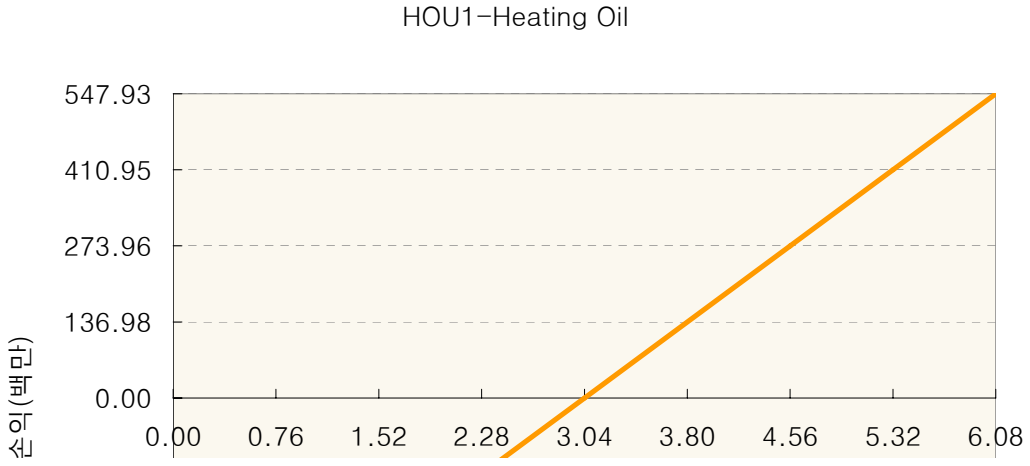
1. 계약금액

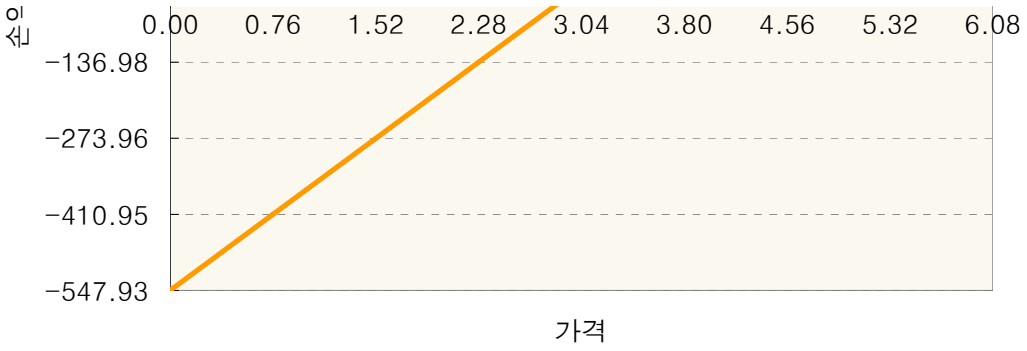
(단위:백만원)

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	1,548	0	1,548	
누계	유가증권	선물	2,042	0	2,042	

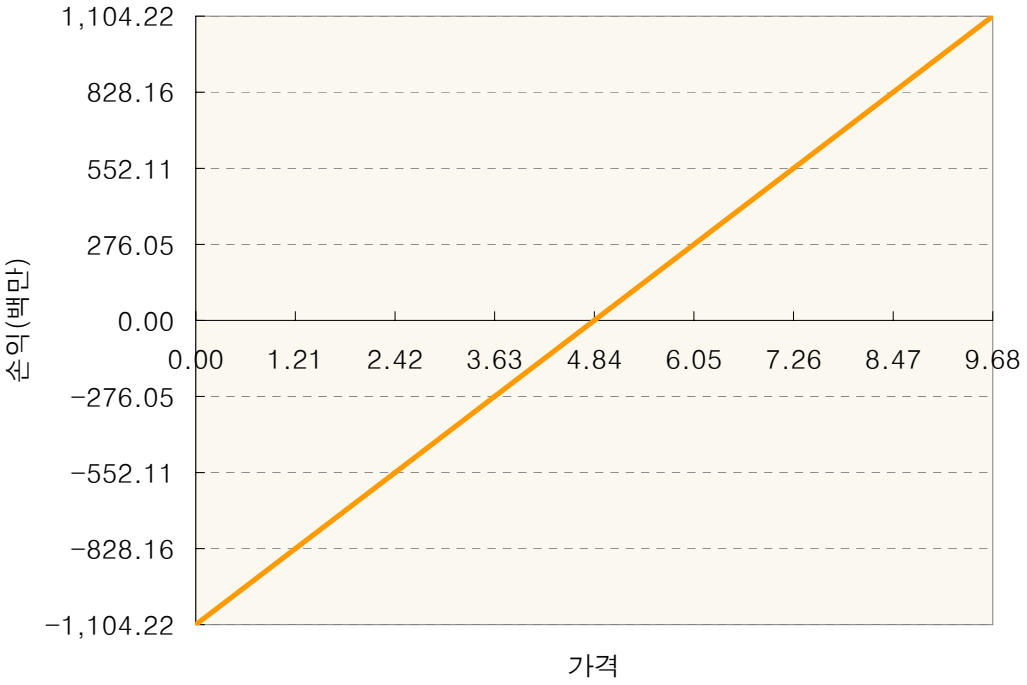
2. 만기시점의 손익구조



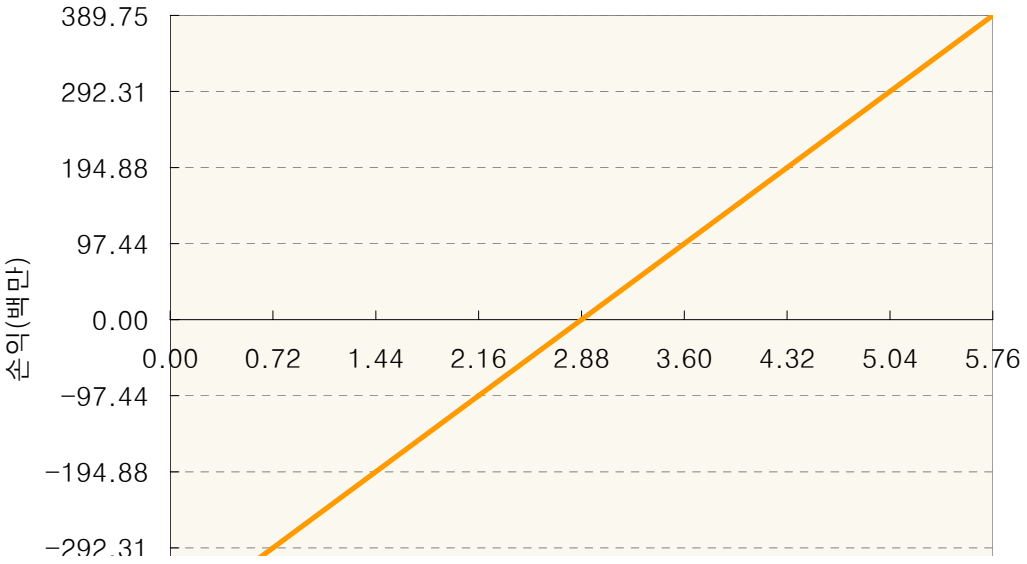


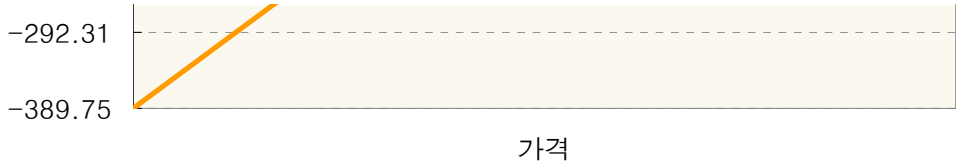


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLV1	Crude Oil	124
HOU1	Heating Oil	44
NGZ1	Natural Gas	88
XBU1	RBOB Gasoline	31

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	469

공시일	2011-06-20
기준일	2011-06-17

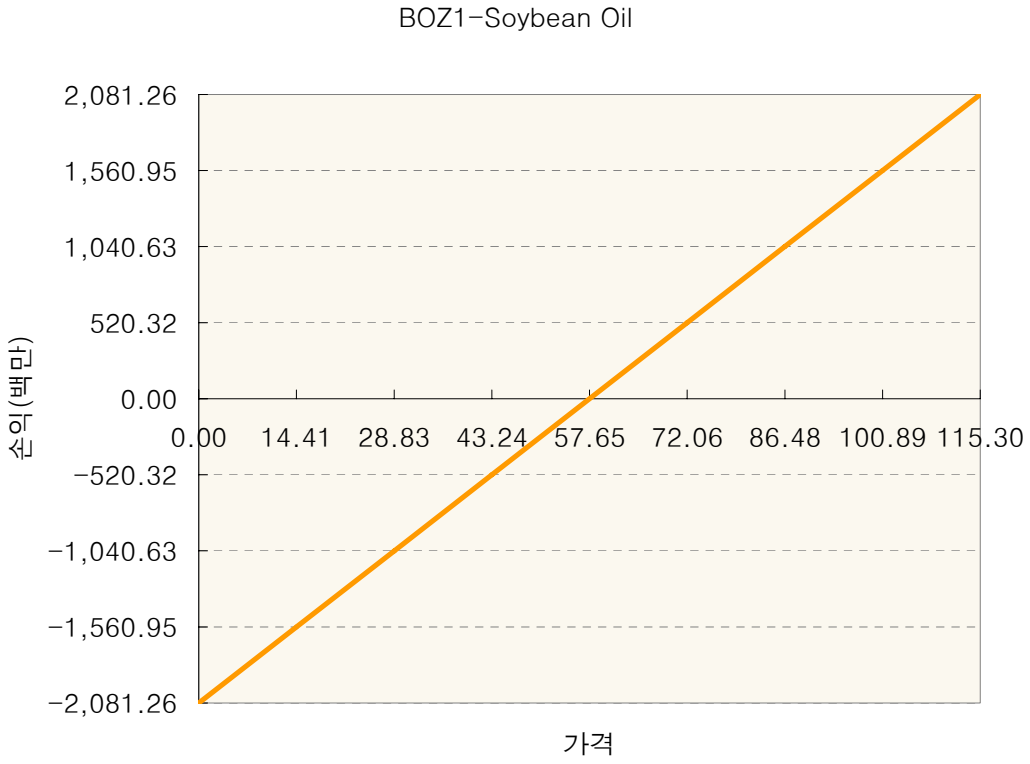
애그리컬쳐인덱스플러스모(채권-파생형)

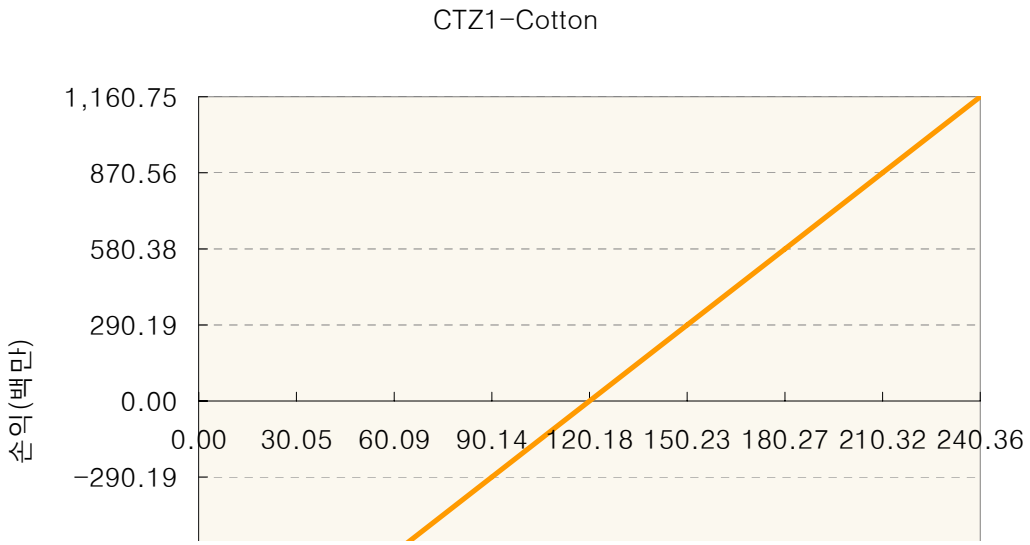
1. 계약금액

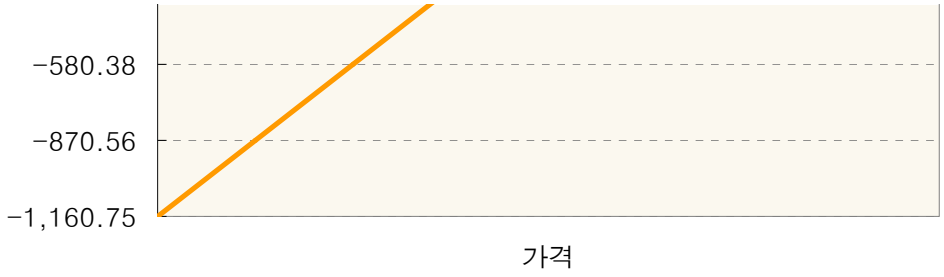
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,151	0	21,151	

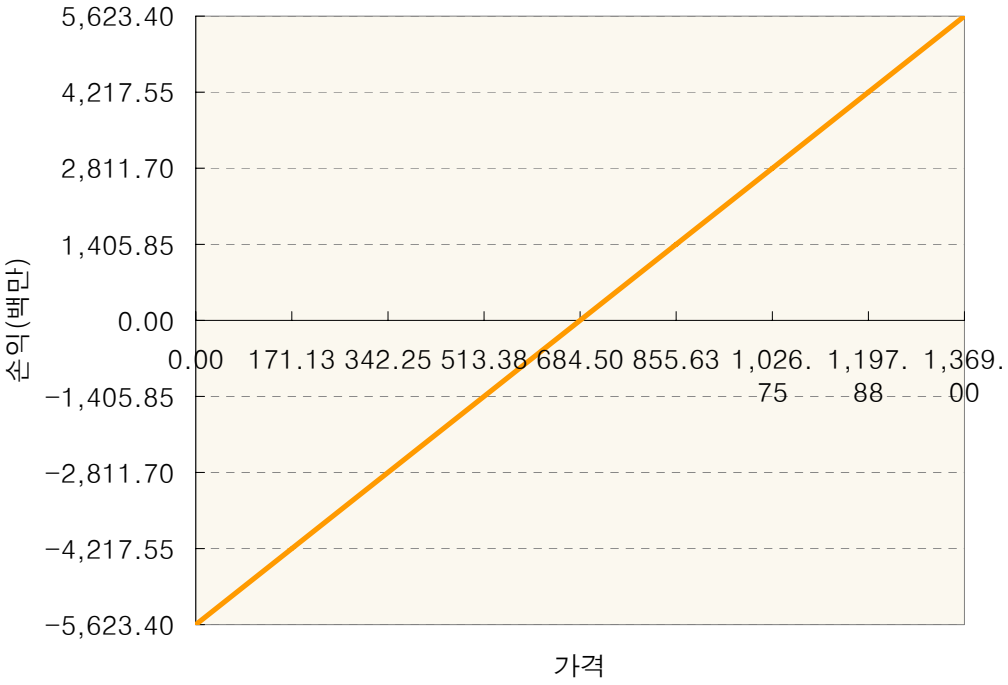
2. 만기시점의 손익구조



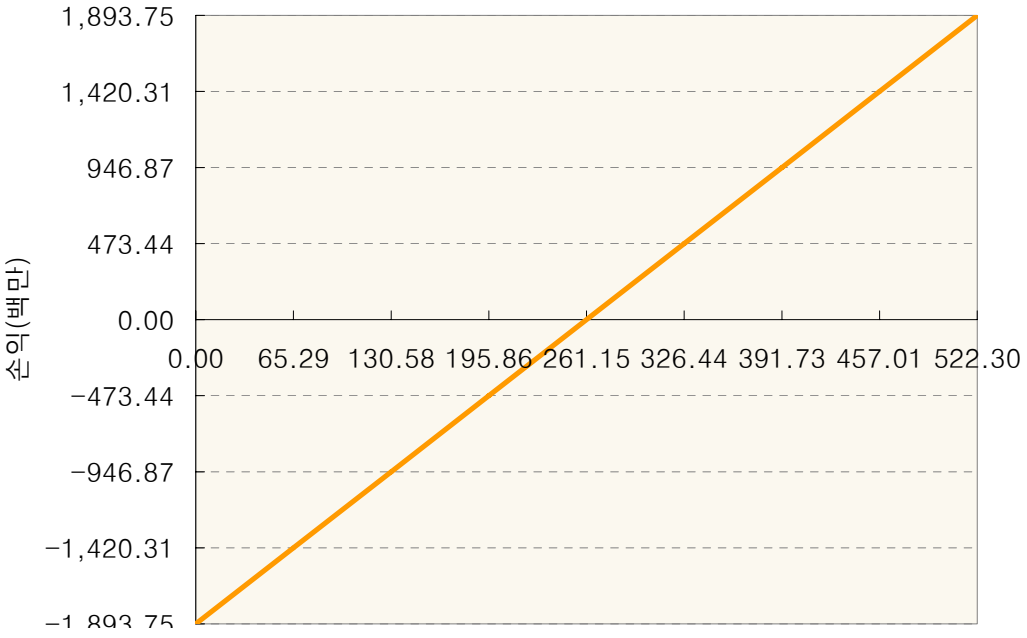


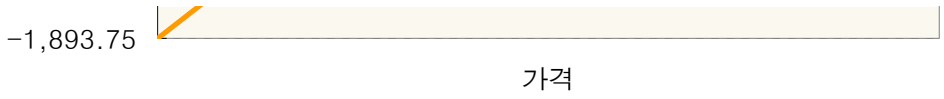


CU1-Corn

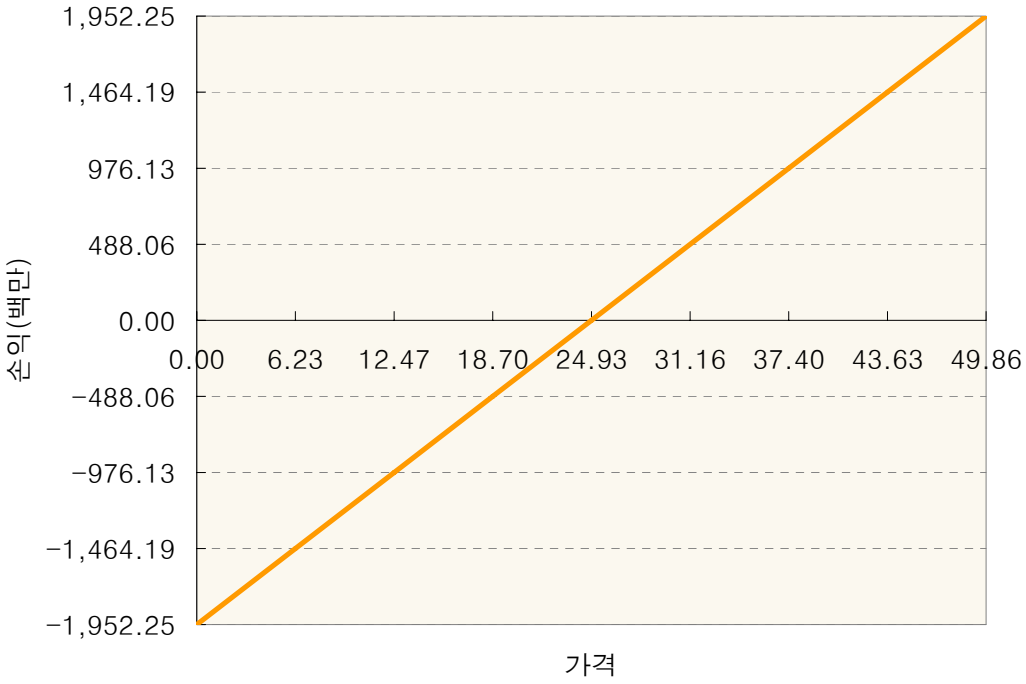


KCU1-COFFEE"C"ELEC

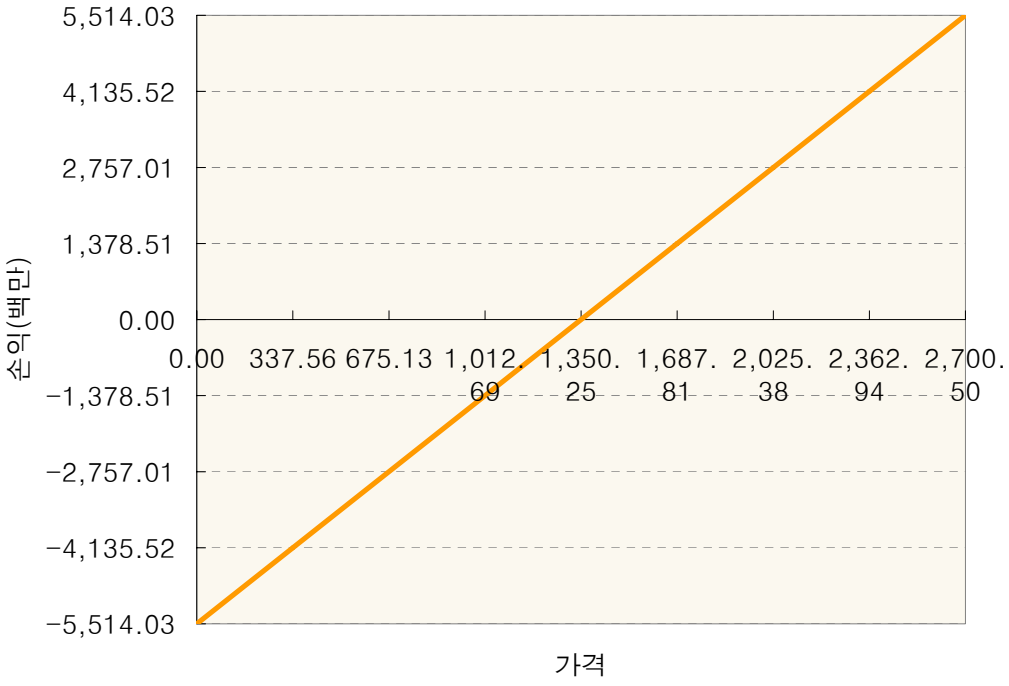




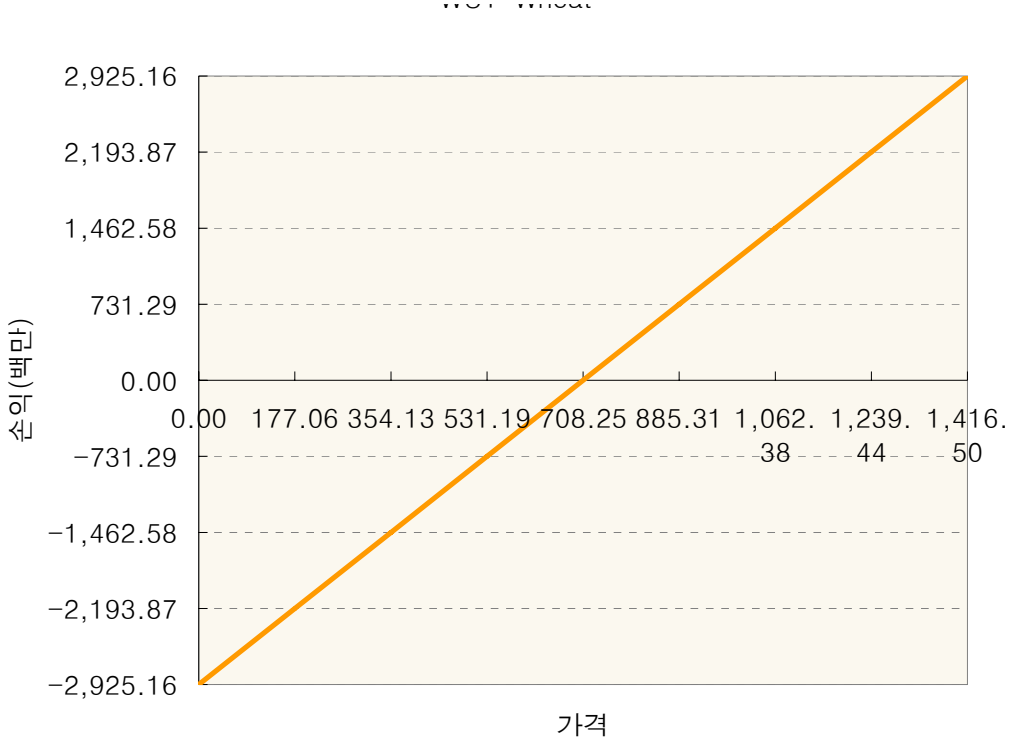
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	167
CTZ1	Cotton	93
CU1	Corn	450
KCU1	COFFEE"C"ELEC	151
SBV1	Sugar No11	156
SX1	Soybean	441
WU1	Wheat	234

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,621