공시일	2011-06-21
기준일	2011-06-20

스마트코스피200인덱스1호(주식-파생형)(종)

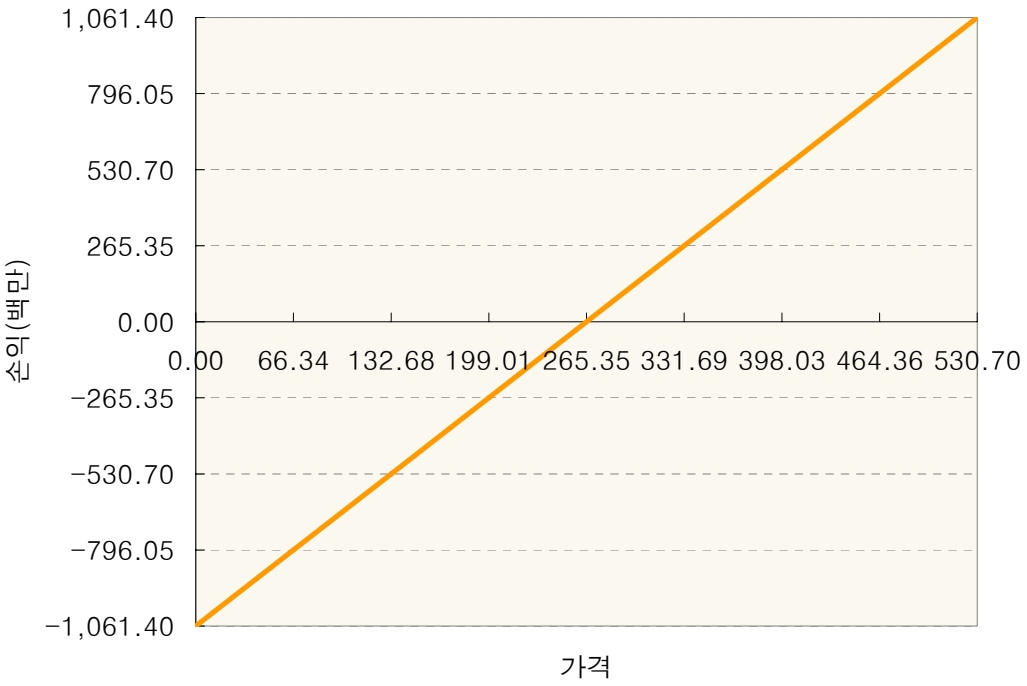
1. 계약금액

(단위:백만원)

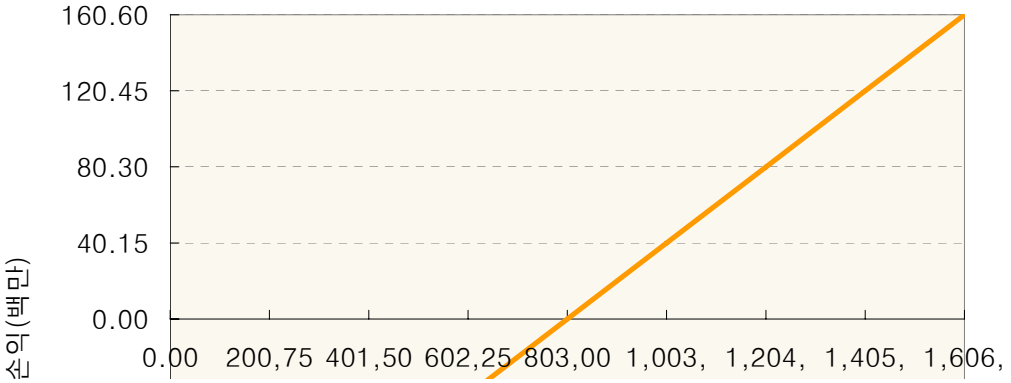
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,222	0	1,222	장내
누계	유가증권	옵션	0	1,936	-1,936	장내

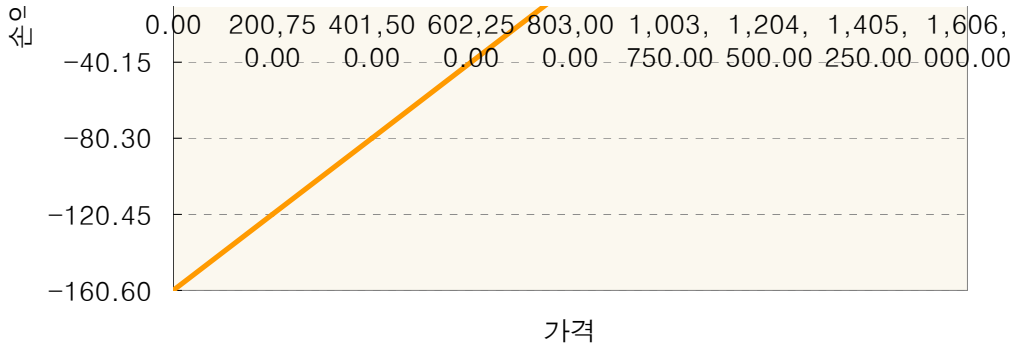
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

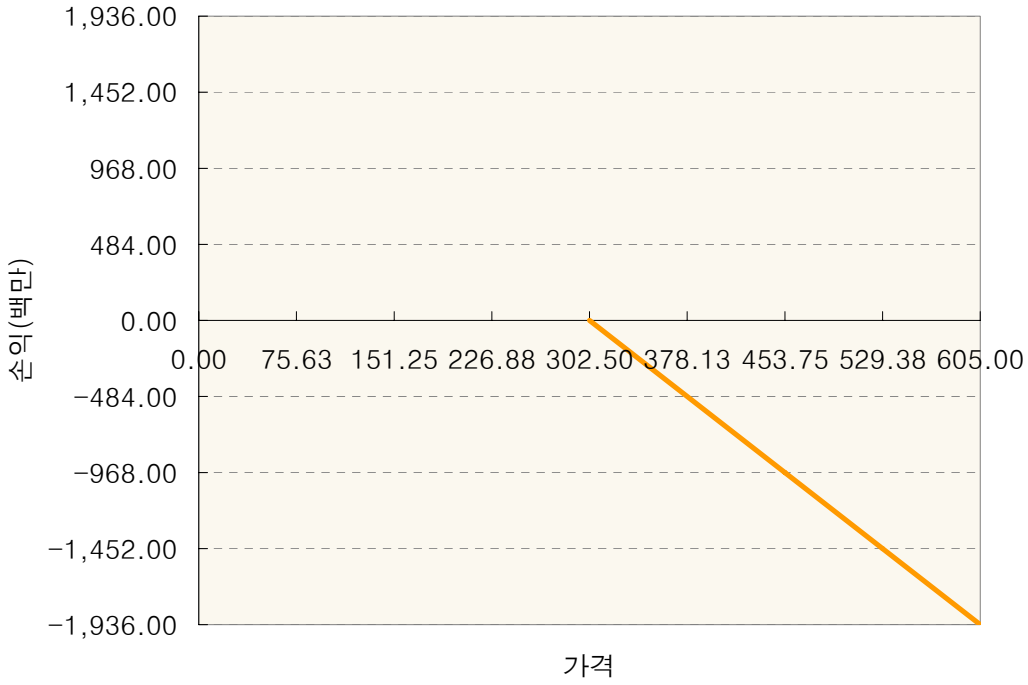


KR4111F90001-2011-09 삼성전자개별선물





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%	-84.6	-84.6	-84.6	-84.6	-84.6	-84.6	-84.6
-5.33%	-56.4	-56.4	-56.4	-56.4	-56.4	-56.4	-56.4
-2.67%	-28.2	-28.2	-28.2	-28.2	-28.2	-28.2	-28.2
0%	0	0	0	0	0	0	0
2.67%	28.2	28.2	28.2	28.2	28.2	28.2	28.2
5.33%	56.4	56.4	56.4	56.4	56.4	56.4	56.4
8.00%	84.6	84.6	84.6	84.6	84.6	84.6	84.6
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-12.8	-12.8	-12.8	-12.8	-12.8	-12.8	-12.8
-5.33%	-8.5	-8.5	-8.5	-8.5	-8.5	-8.5	-8.5

-2.67%	-4.3	-4.3	-4.3	-4.3	-4.3	-4.3	-4.3
0%	0	0	0	0	0	0	0
2.67%	4.3	4.3	4.3	4.3	4.3	4.3	4.3
5.33%	8.5	8.5	8.5	8.5	8.5	8.5	8.5
8.00%	12.8	12.8	12.8	12.8	12.8	12.8	12.8
	KR4201F730 2011-07 콜302.5						15
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.3	0.3	0.3	0.3	0.3	0.3	0.2
-5.33%	0.3	0.3	0.3	0.3	0.2	0.2	0.1
-2.67%	0.3	0.3	0.2	0.2	0.1	0	-0.2
0%	0.2	0.2	0.1	0	-0.2	-0.6	-1
2.67%	0.1	0	-0.3	-0.8	-1.4	-2.1	-3.1
5.33%	-0.5	-1.1	-1.9	-2.9	-4.2	-5.6	-7.3
8.00%	-2.9	-4.4	-6.1	-8.1	-10.2	-12.5	-14.9

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

93

공시일	2011-06-21
기준일	2011-06-20

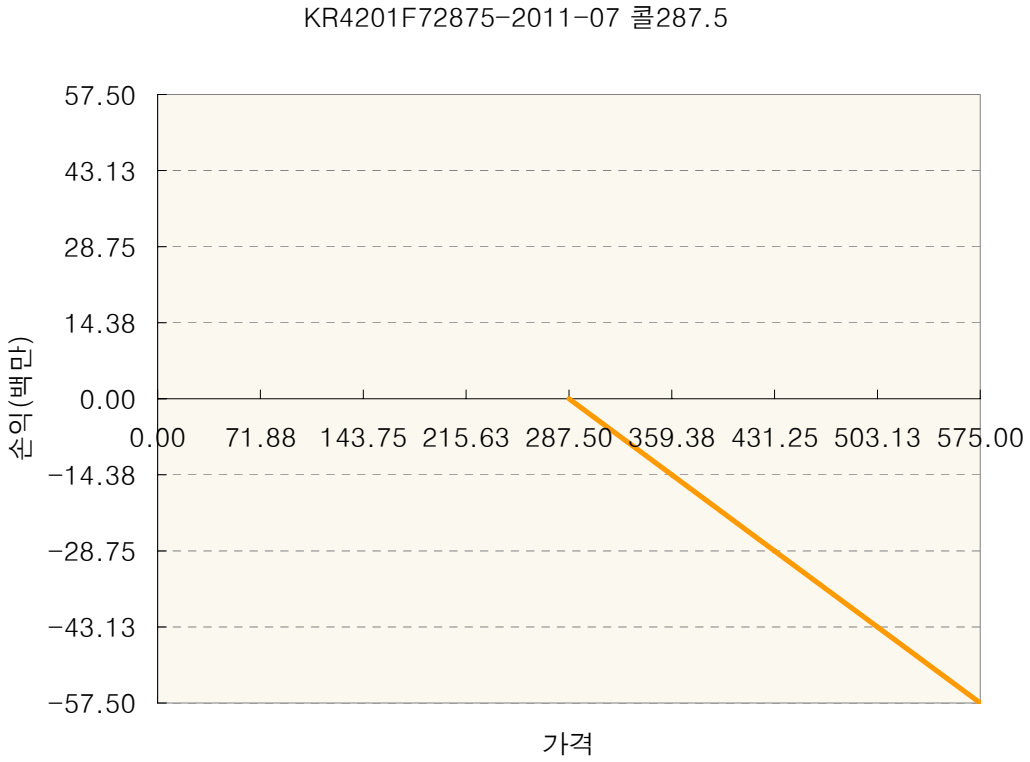
달마다행복모(주식혼합-파생형)

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 | 1

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-5.33%	0.1	0.1	0.1	0.1	0.1	0.1	0.1
-2.67%	0.1	0.1	0.1	0.1	0	0	0
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	0	0	-0.1	-0.2	-0.2	-0.3	-0.4
5.33%	-0.2	-0.3	-0.4	-0.5	-0.6	-0.7	-0.8
8.00%	-0.7	-0.8	-0.9	-1	-1.1	-1.2	-1.3

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

(단위:백만원)

1

공시일	2011-06-21
기준일	2011-06-20

BEST인덱스플러스알파1호(주식-파생형)(종)

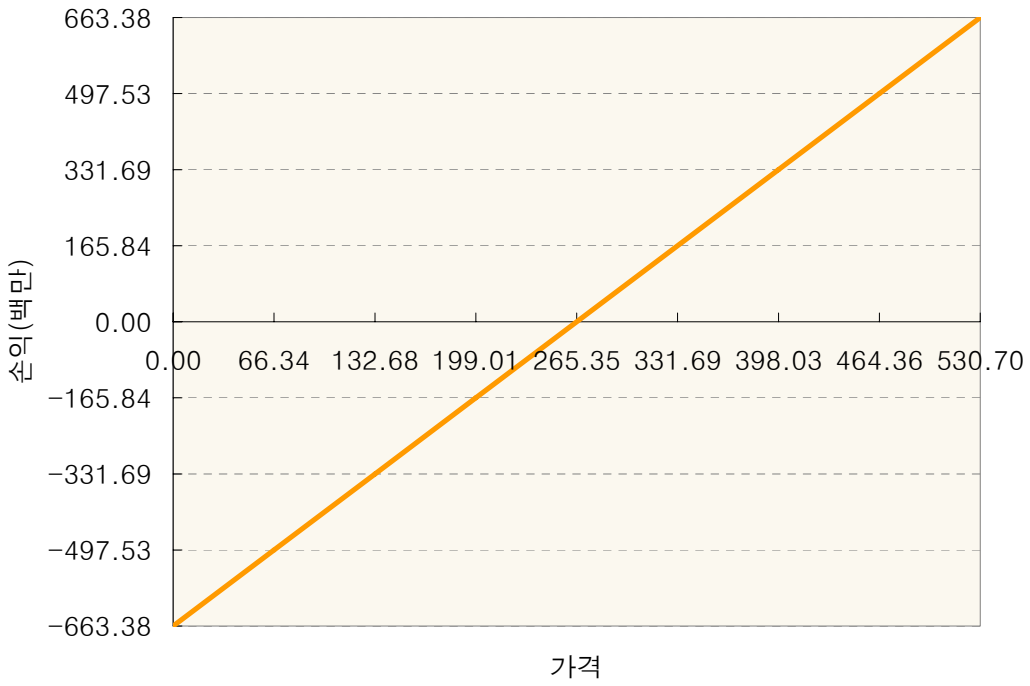
1. 계약금액

(단위:백만원)

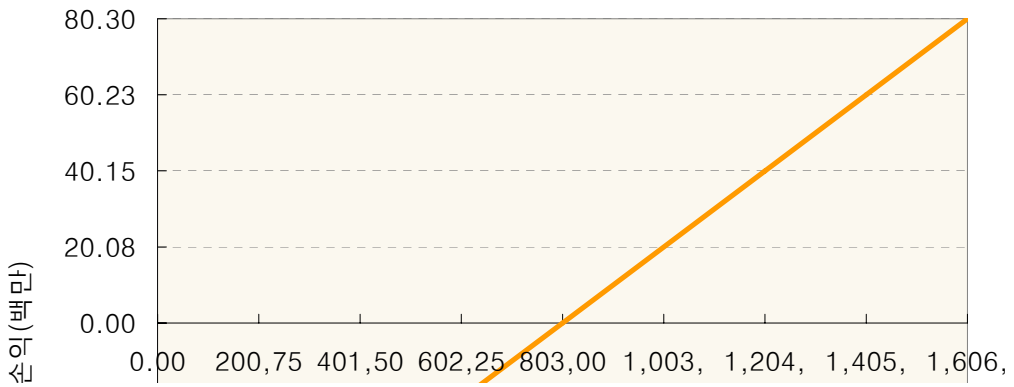
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	744	0	744	장내
누계	유가증권	옵션	0	1,392	-1,392	장내

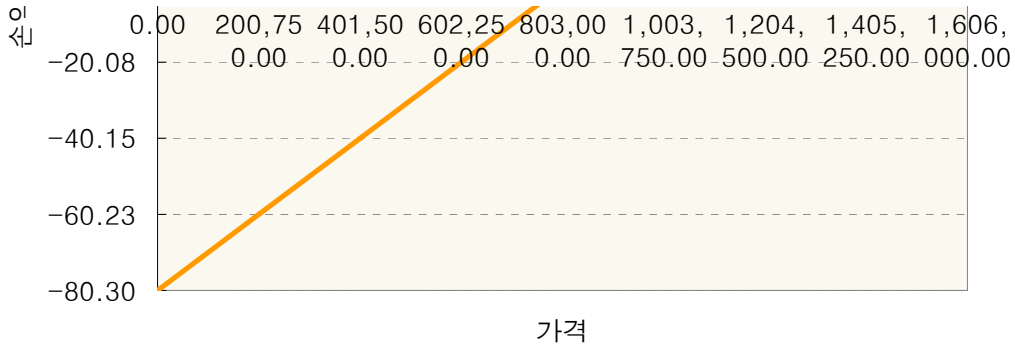
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

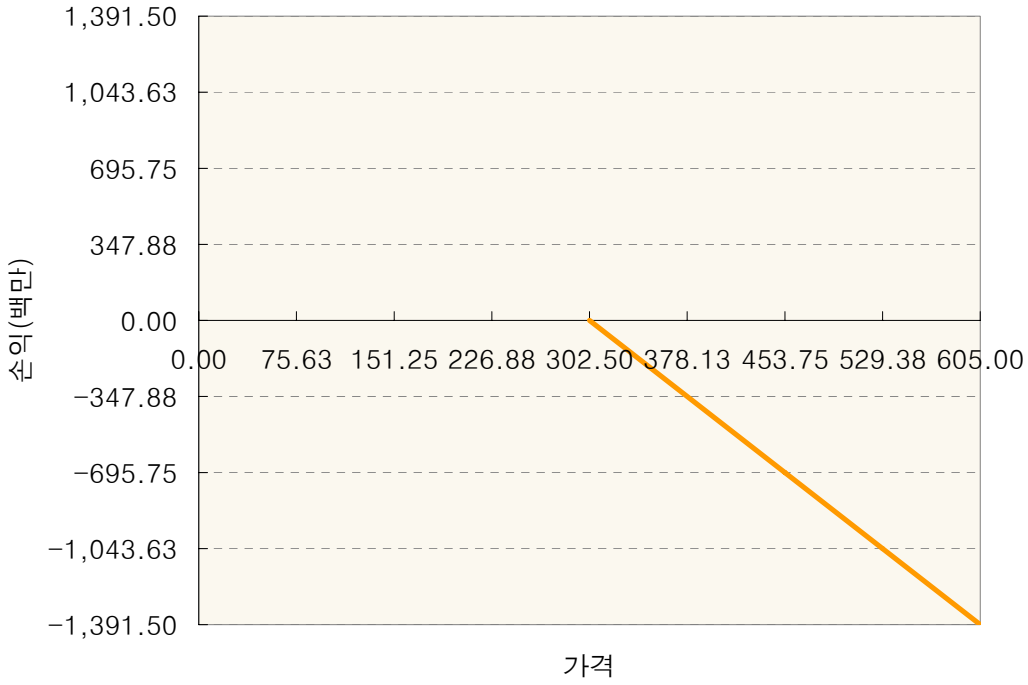


KR4111F90001-2011-09 삼성전자개별선물





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%	-52.9	-52.9	-52.9	-52.9	-52.9	-52.9	-52.9
-5.33%	-35.3	-35.3	-35.3	-35.3	-35.3	-35.3	-35.3
-2.67%	-17.6	-17.6	-17.6	-17.6	-17.6	-17.6	-17.6
0%	0	0	0	0	0	0	0
2.67%	17.6	17.6	17.6	17.6	17.6	17.6	17.6
5.33%	35.3	35.3	35.3	35.3	35.3	35.3	35.3
8.00%	52.9	52.9	52.9	52.9	52.9	52.9	52.9

KR4111F900 2011-09 삼성전자개별선물 6

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.4	-6.4	-6.4	-6.4	-6.4	-6.4	-6.4
-5.33%	-4.3	-4.3	-4.3	-4.3	-4.3	-4.3	-4.3

-2.67%	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1	-2.1
0%	0	0	0	0	0	0	0
2.67%	2.1	2.1	2.1	2.1	2.1	2.1	2.1
5.33%	4.3	4.3	4.3	4.3	4.3	4.3	4.3
8.00%	6.4	6.4	6.4	6.4	6.4	6.4	6.4
	KR4201F730 2011-07 콜302.5						11
	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	0.2	0.2	0.1	0	-0.1
0%	0.2	0.2	0.1	0	-0.2	-0.4	-0.7
2.67%	0.1	0	-0.2	-0.5	-1	-1.5	-2.2
5.33%	-0.3	-0.8	-1.4	-2.1	-3	-4.1	-5.2
8.00%	-2.1	-3.1	-4.4	-5.8	-7.3	-9	-10.7

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

57

공시일	2011-06-21
기준일	2011-06-20

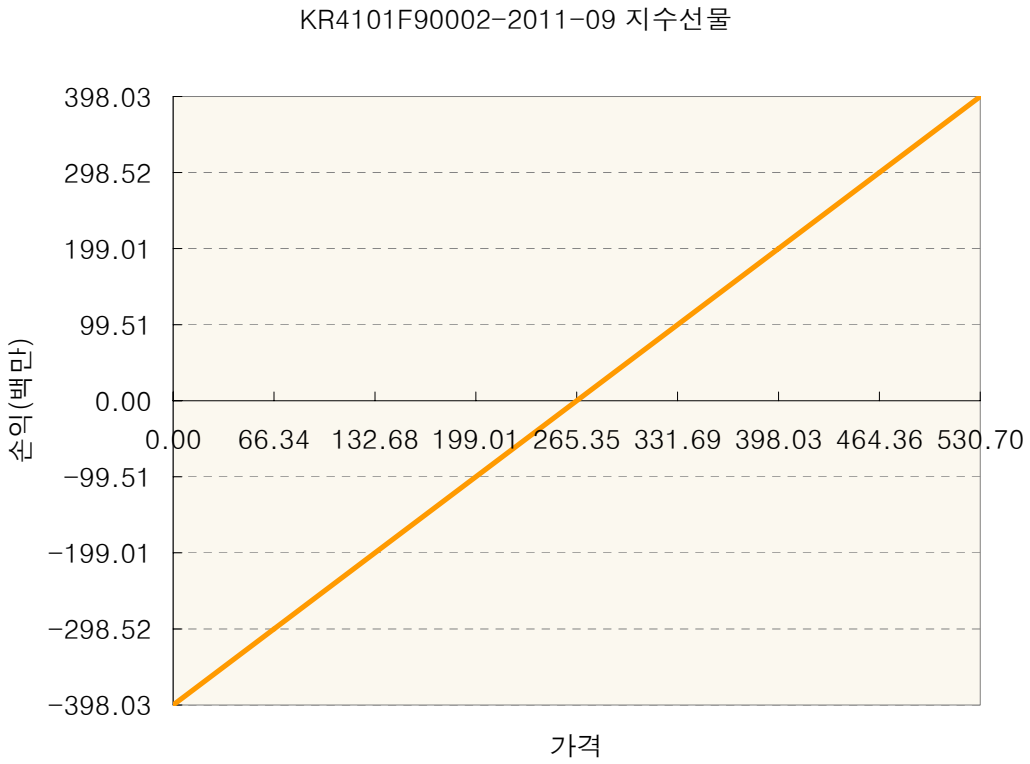
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	398	0	398	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%	-31.7	-31.7	-31.7	-31.7	-31.7	-31.7	-31.7
-5.33%	-21.2	-21.2	-21.2	-21.2	-21.2	-21.2	-21.2
-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%	21.2	21.2	21.2	21.2	21.2	21.2	21.2
8.00%	31.7	31.7	31.7	31.7	31.7	31.7	31.7

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

29

공시일	2011-06-21
기준일	2011-06-20

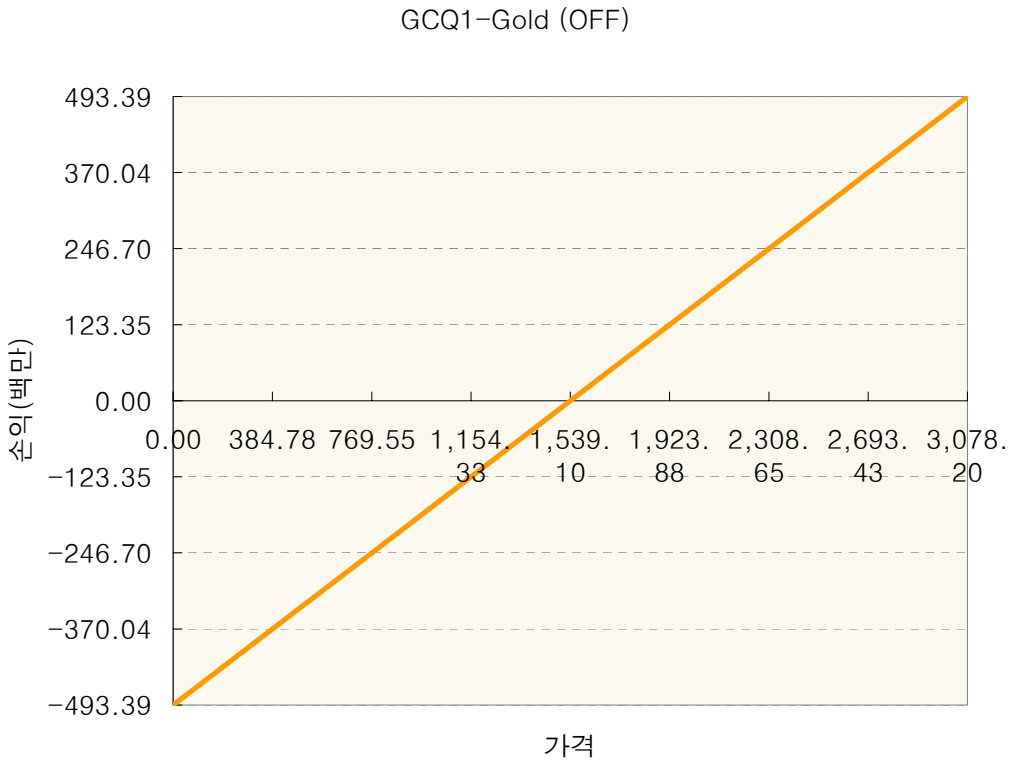
메탈인덱스플러스모(채권-파생형)

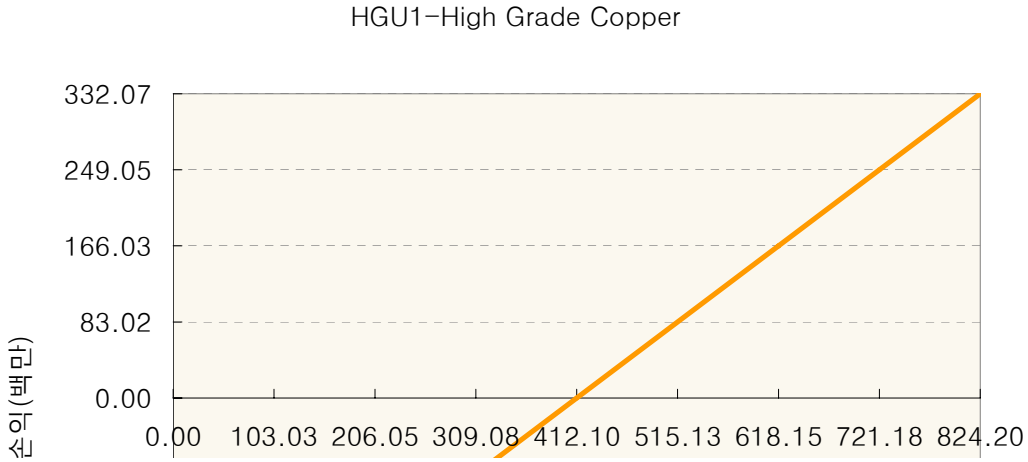
1. 계약금액

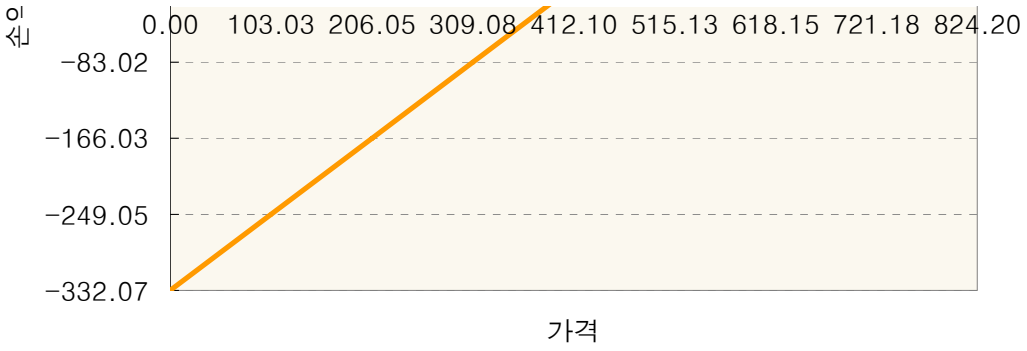
(단위:백만원)

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	39	0	39	
누계	유가증권	선물	2,236	492	1,745	

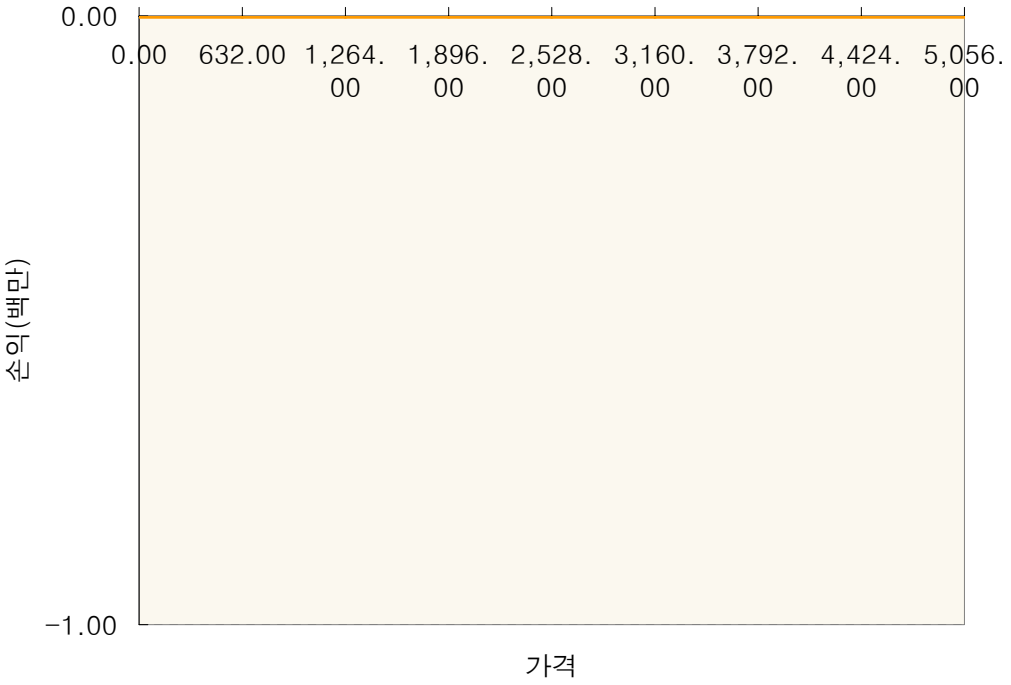
2. 만기시점의 손익구조



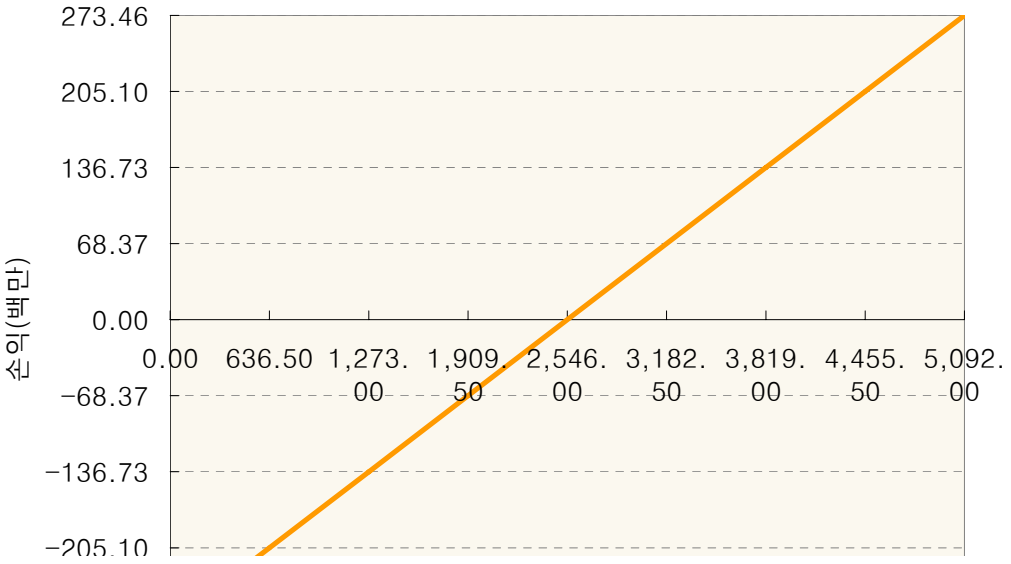


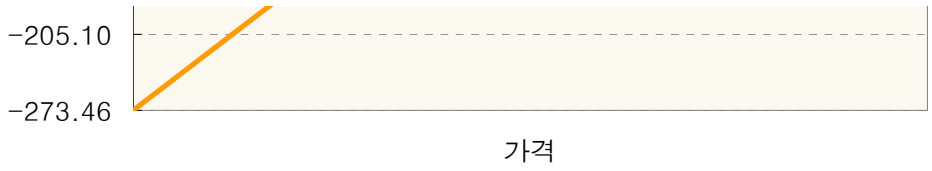


LAN1-LME Aluminum

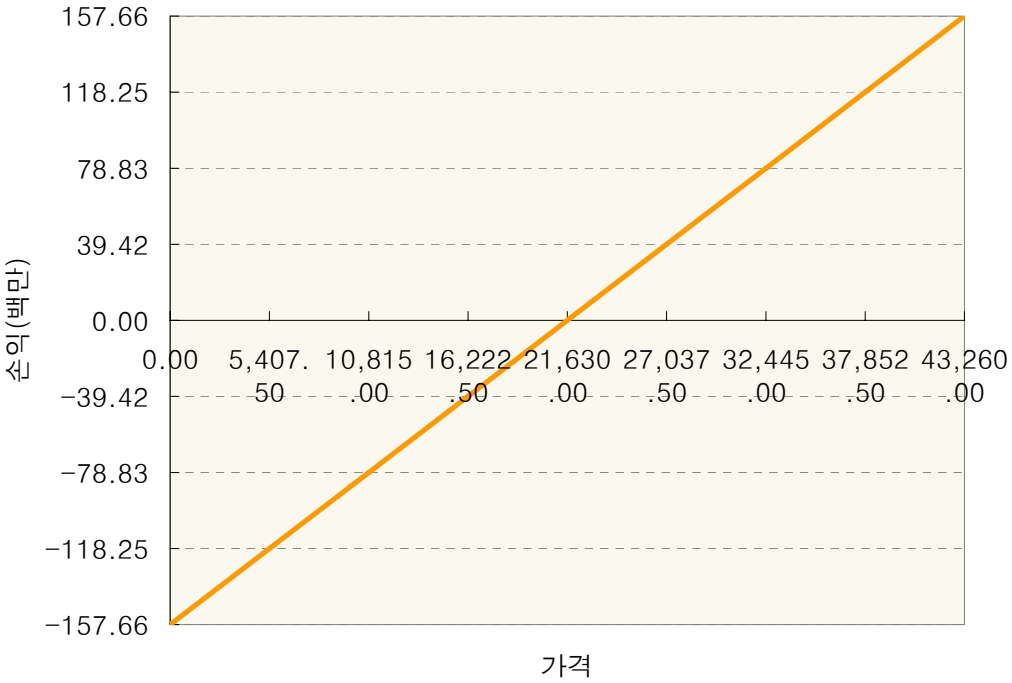


LAU1-LME Aluminum

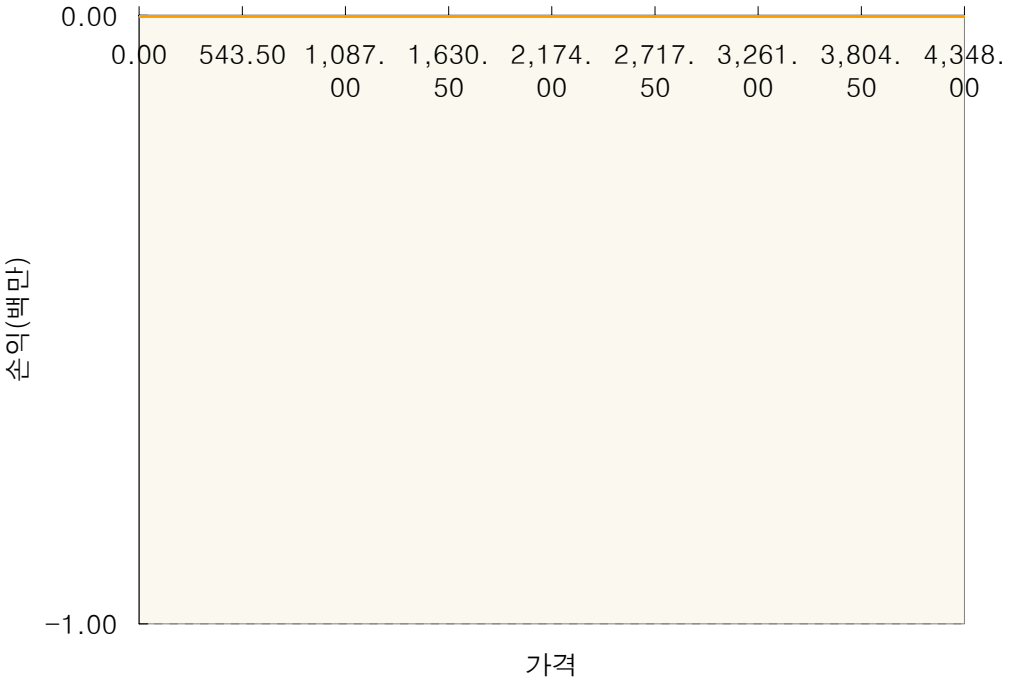




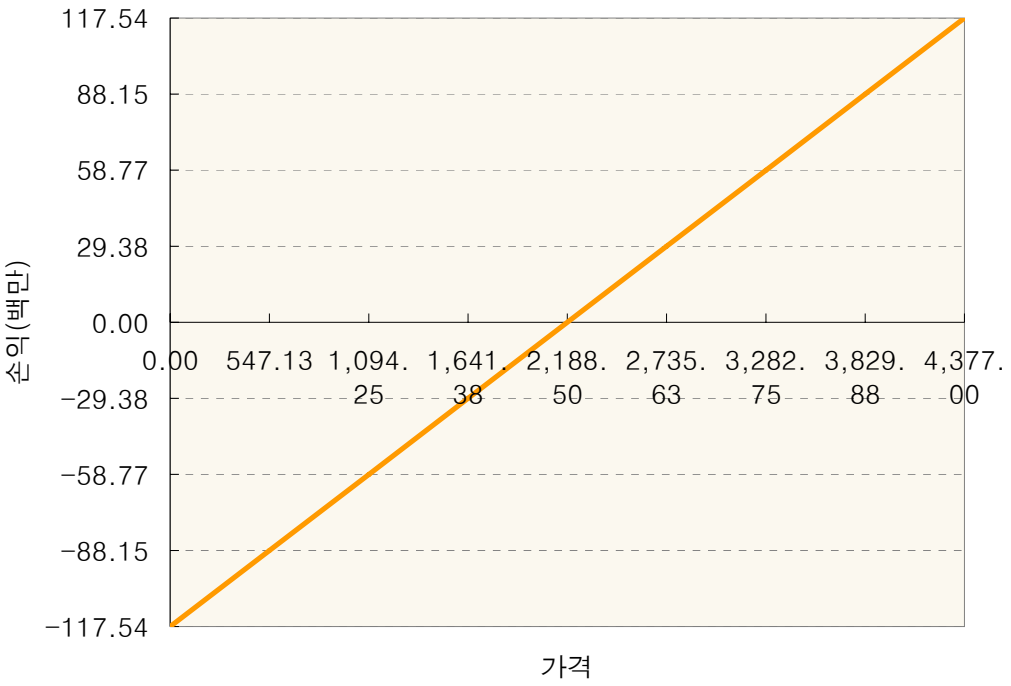
LNV1-LME Nickel



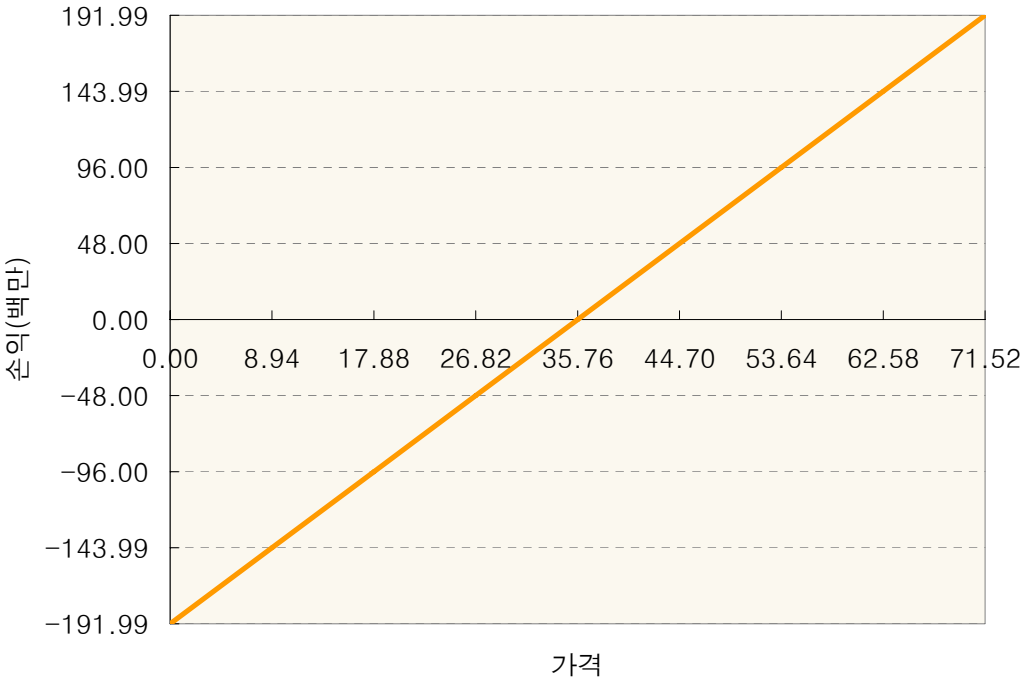
LXN1-LME Zinc



LXU1-LME Zinc

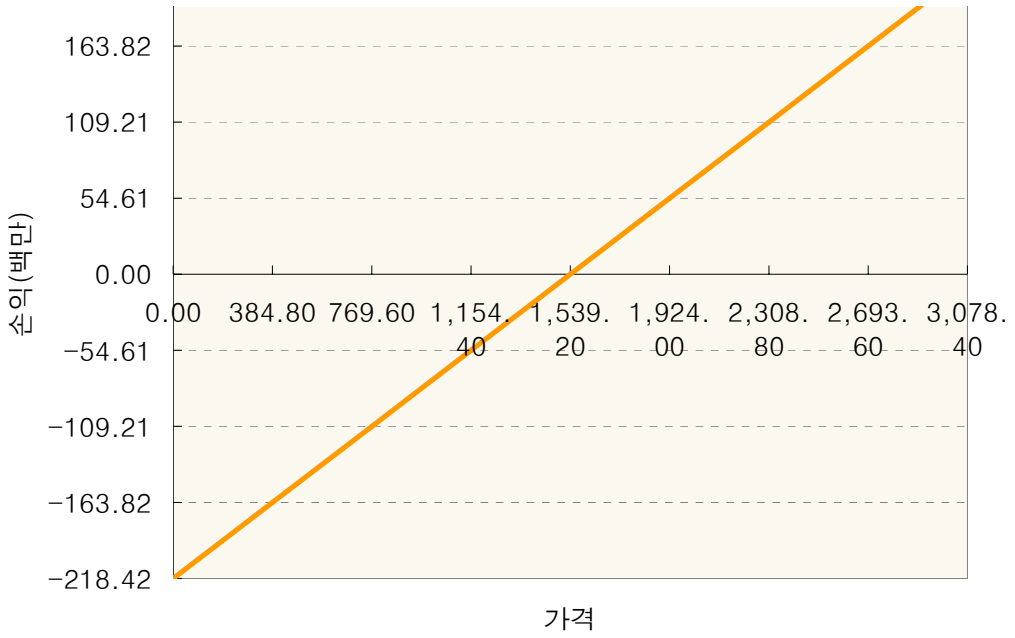


SIU1-Comex Silver

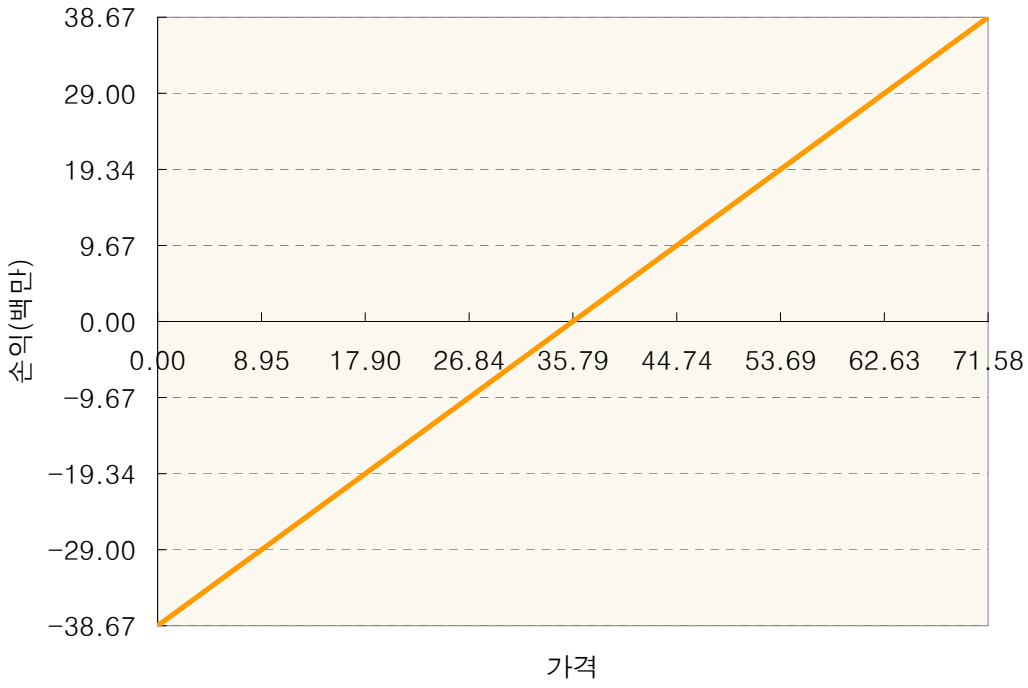


XGQ1-MINI GOLD FUTURE





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)

180

공시일	2011-06-21
기준일	2011-06-20

에너지인덱스플러스모(채권-파생형)

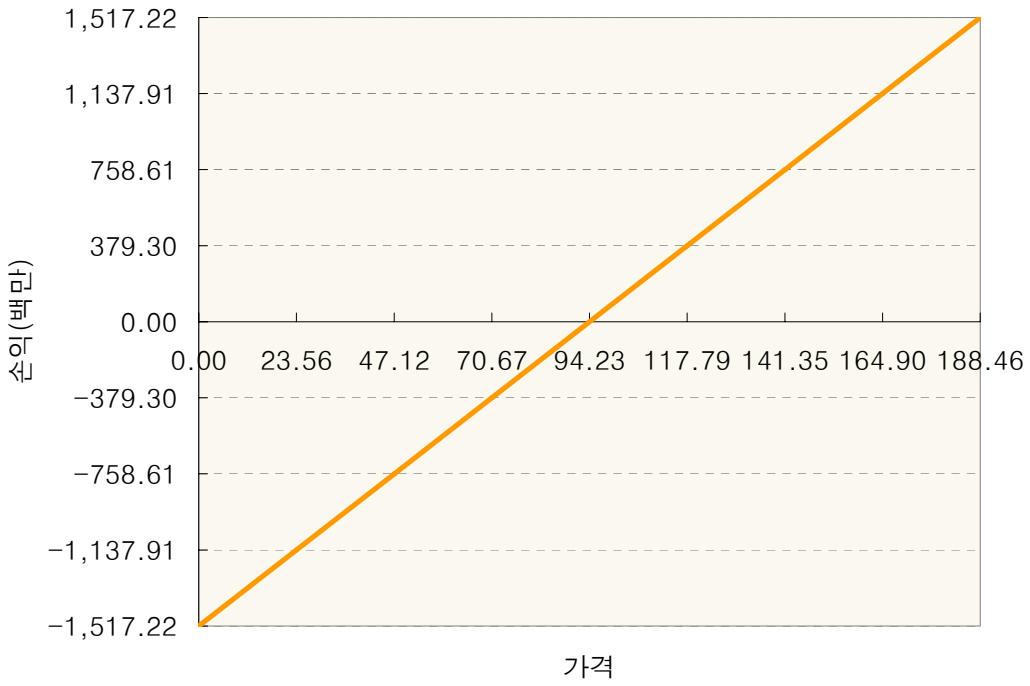
1. 계약금액

(단위:백만원)

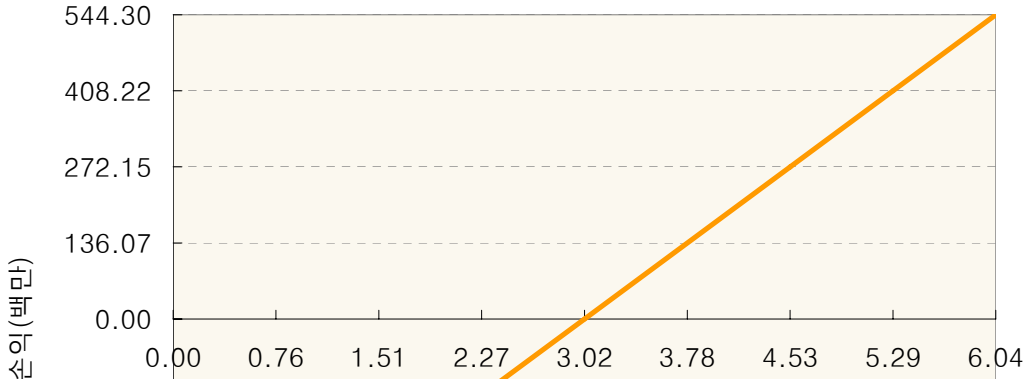
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	1,517	0	1,517	
누계	유가증권	선물	2,016	0	2,016	

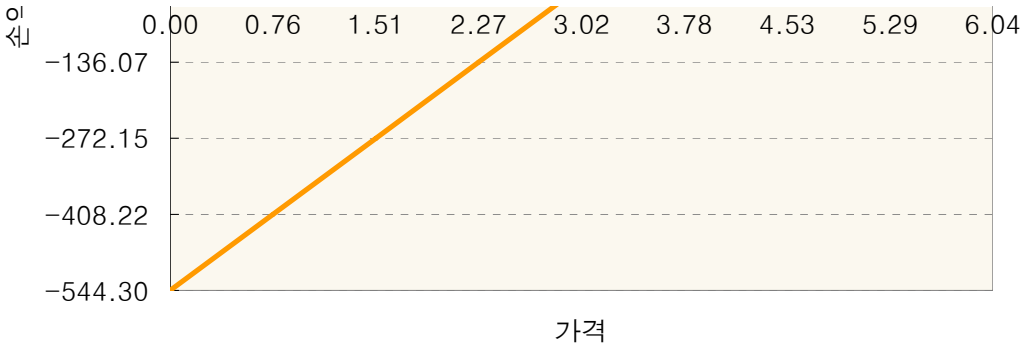
2. 만기시점의 손익구조

CLV1-Crude Oil

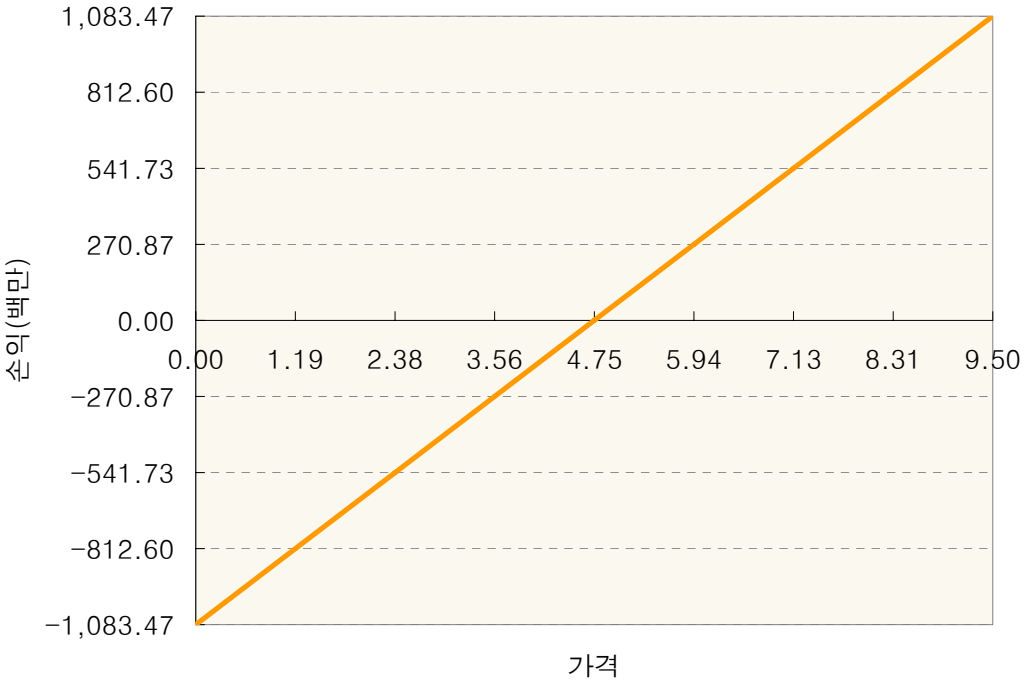


HOU1-Heating Oil

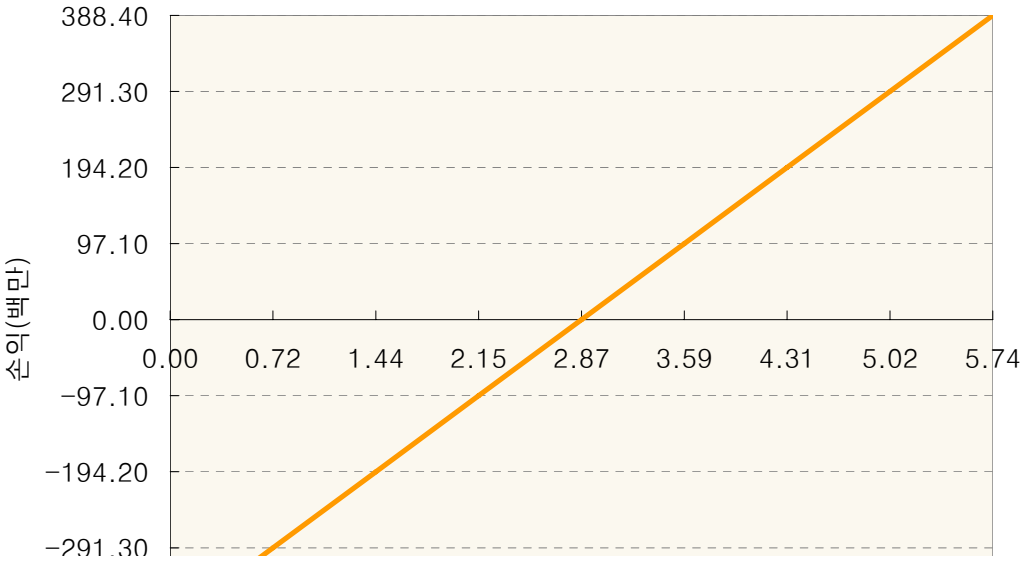


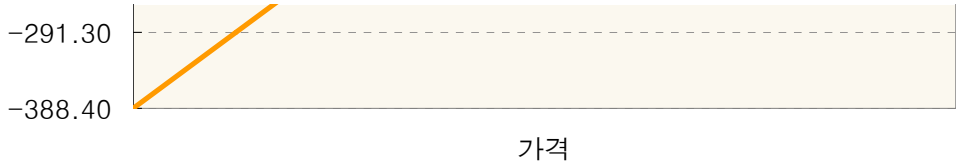


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLV1	Crude Oil	121
HOU1	Heating Oil	44
NGZ1	Natural Gas	87
XBU1	RBOB Gasoline	31

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	461

공시일	2011-06-21
기준일	2011-06-20

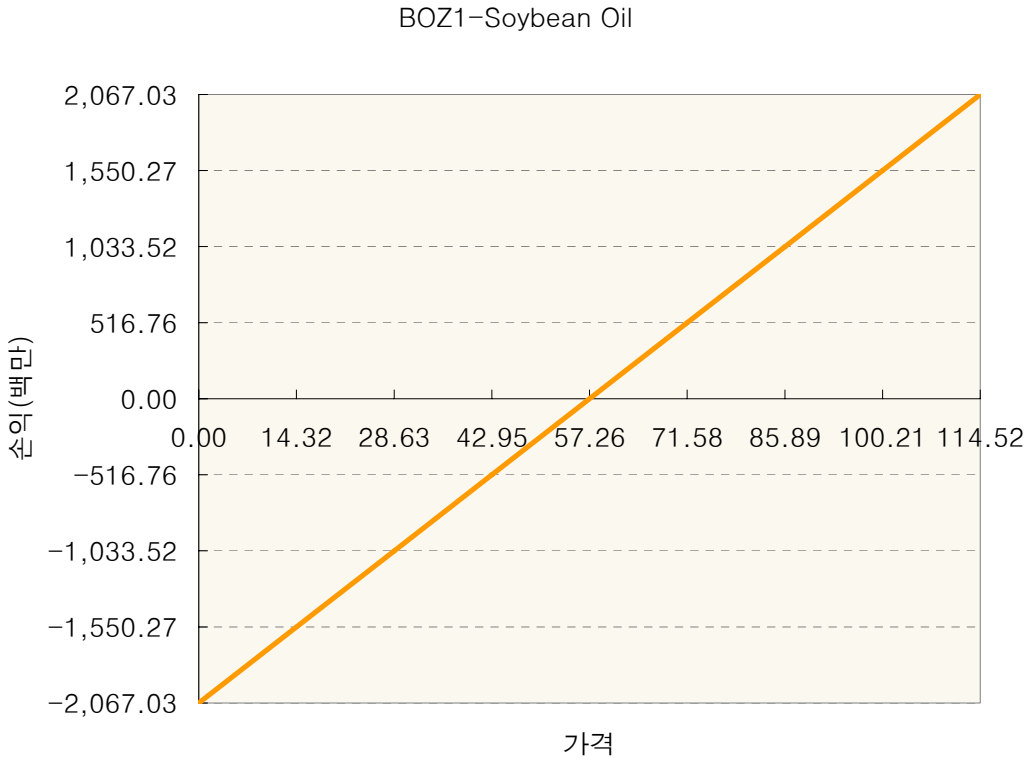
애그리컬쳐인덱스플러스모(채권-파생형)

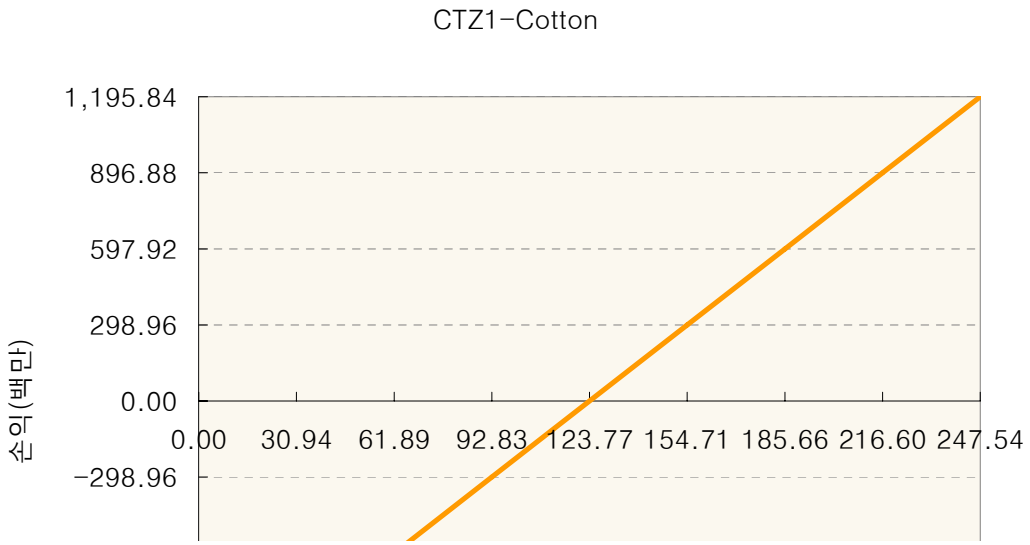
1. 계약금액

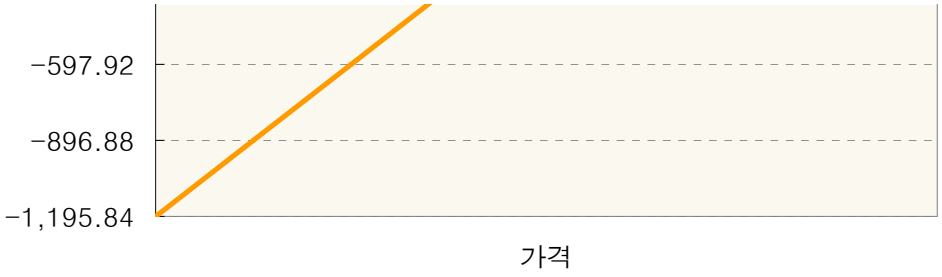
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,094	0	21,094	

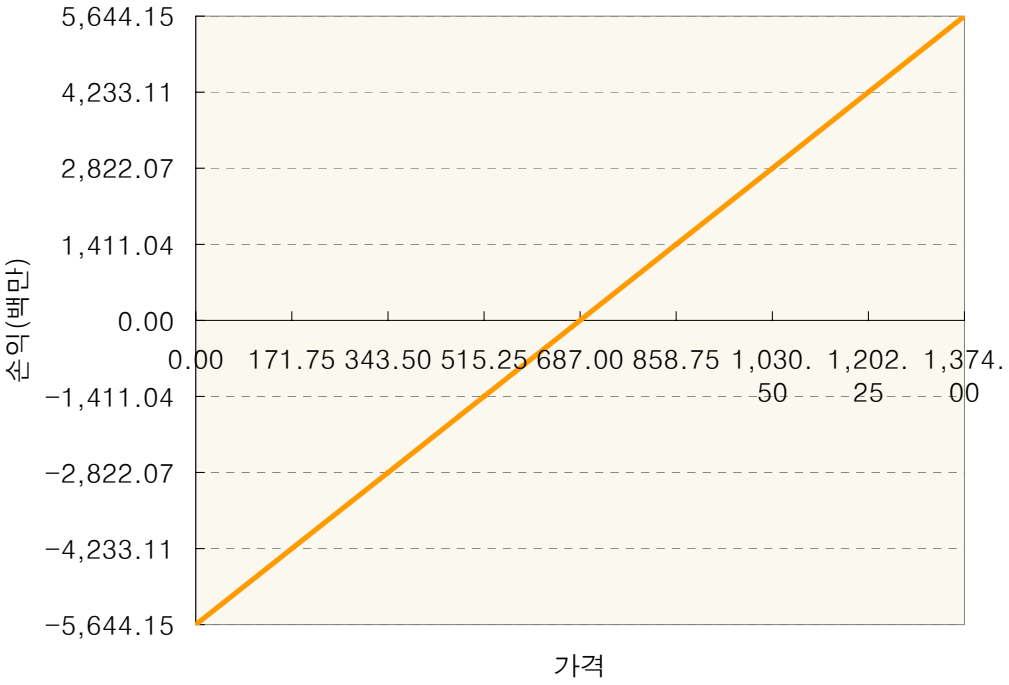
2. 만기시점의 손익구조



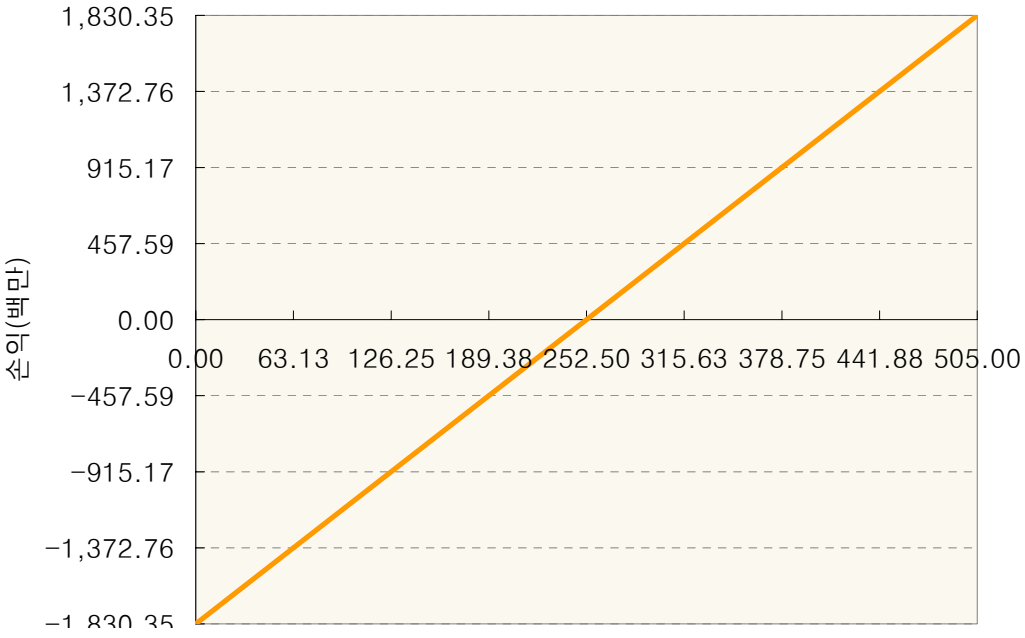


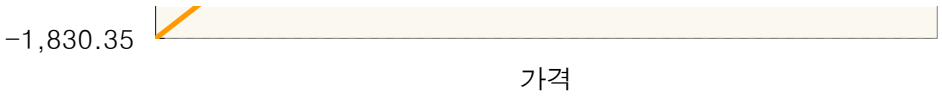


CU1-Corn

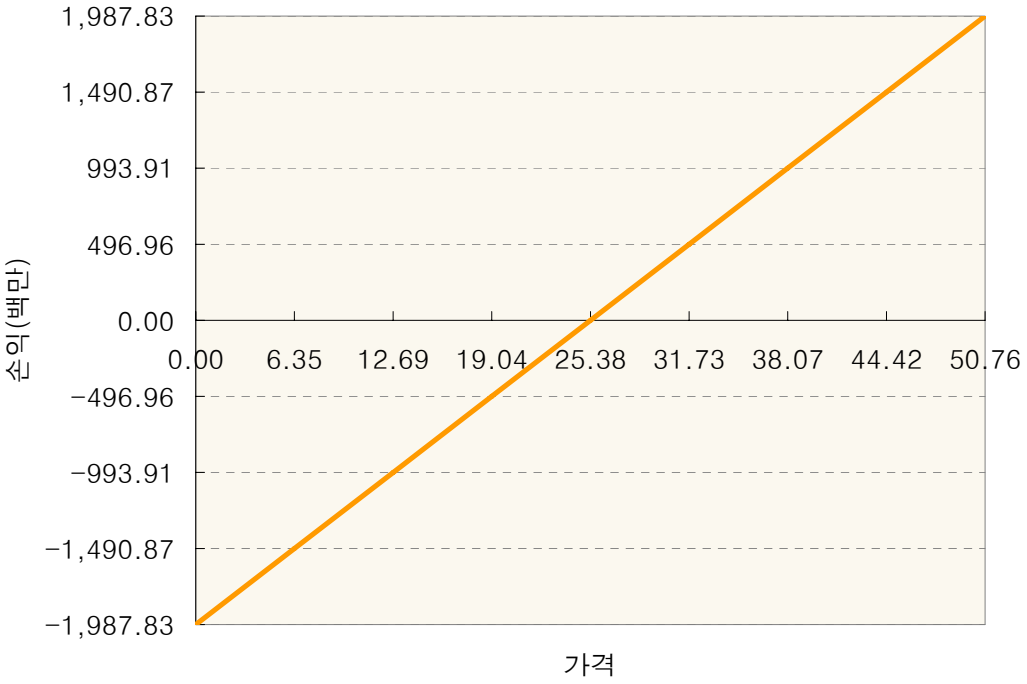


KCU1-COFFEE"C"ELEC

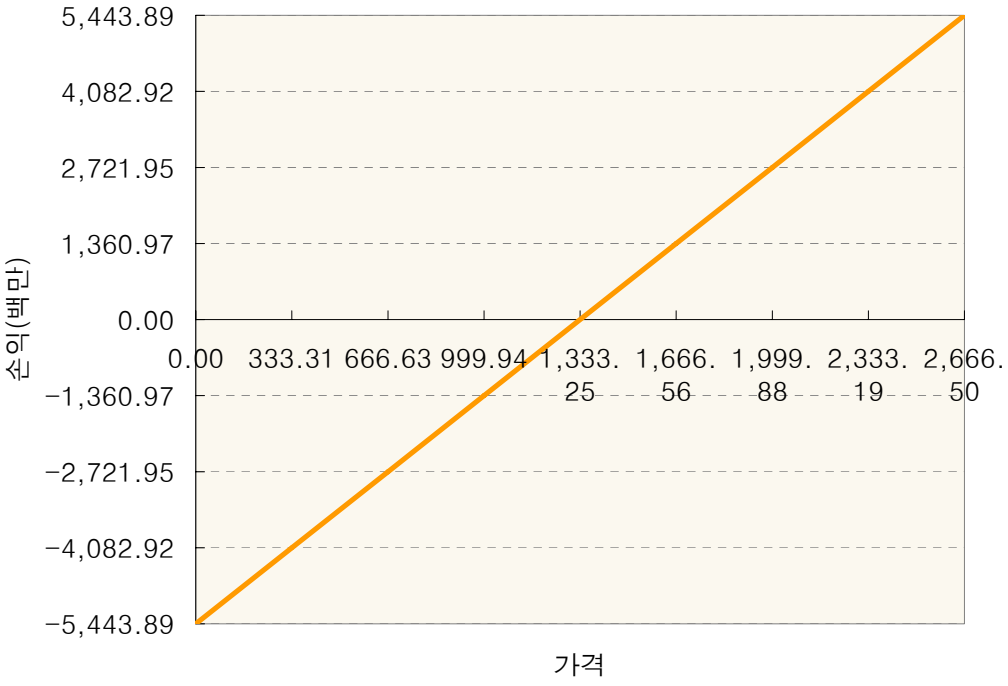




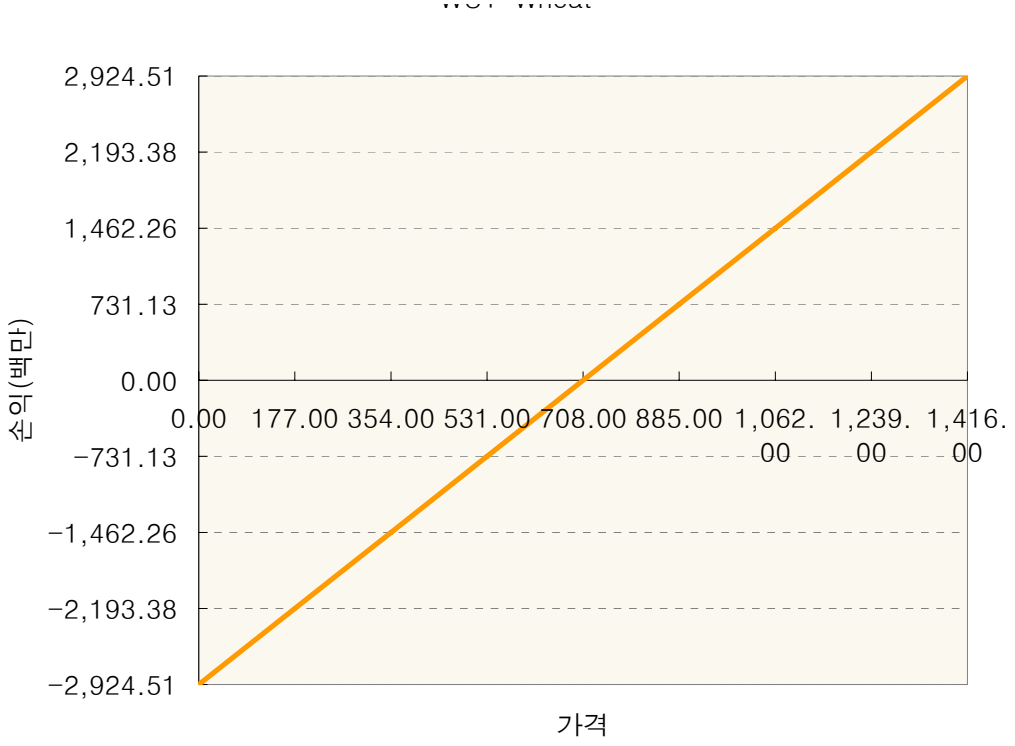
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	165
CTZ1	Cotton	96
CU1	Corn	452
KCU1	COFFEE"C"ELEC	146
SBV1	Sugar No11	159
SX1	Soybean	436
WU1	Wheat	234

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,620