공시일	2011-06-23
기준일	2011-06-22

스마트코스피200인덱스1호(주식-파생형)(종)

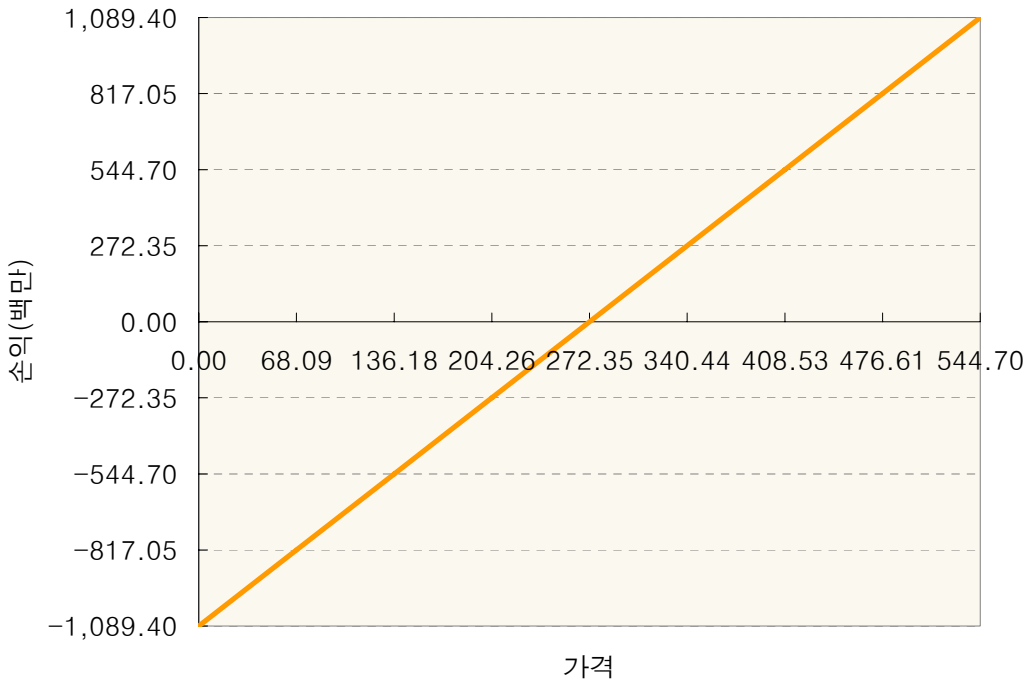
1. 계약금액

(단위:백만원)

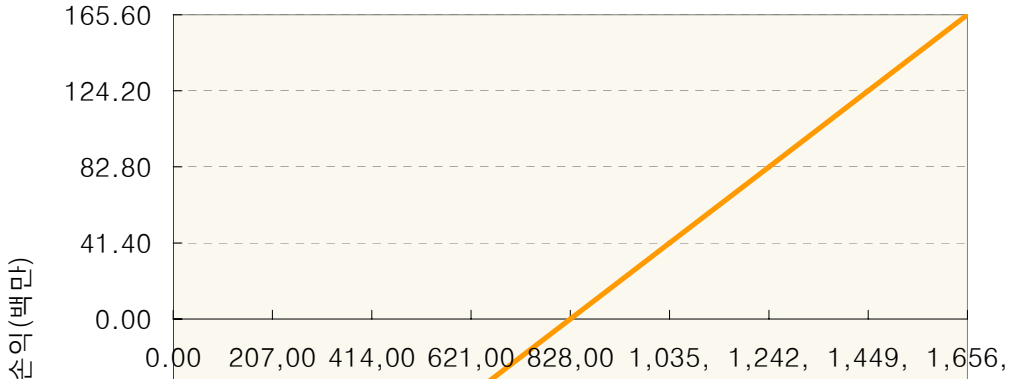
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	929	-929	장내
누계	유가증권	선물	1,255	0	1,255	장내
누계	유가증권	옵션	0	928	-928	장내

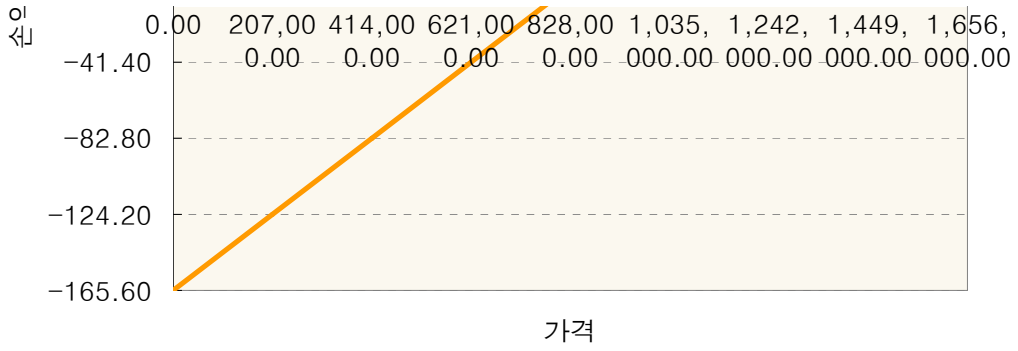
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

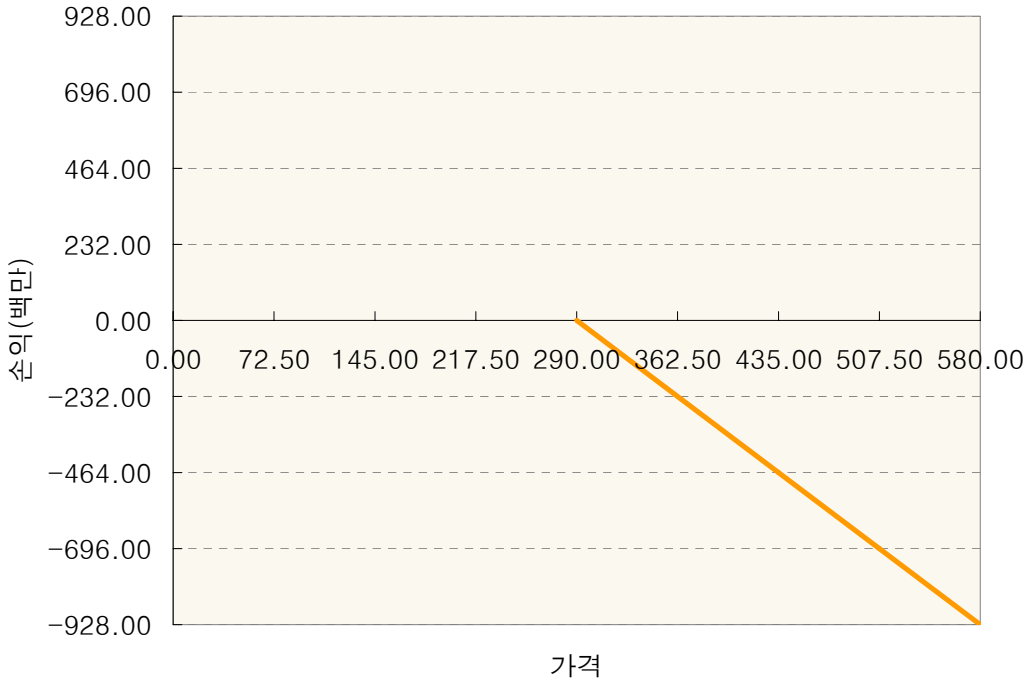


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 87

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86.6	-86.6	-86.6	-86.6	-86.6	-86.6	-86.6
-5.33%	-57.8	-57.8	-57.8	-57.8	-57.8	-57.8	-57.8
-2.67%	-28.9	-28.9	-28.9	-28.9	-28.9	-28.9	-28.9
0%	0	0	0	0	0	0	0
2.67%	28.9	28.9	28.9	28.9	28.9	28.9	28.9
5.33%	57.8	57.8	57.8	57.8	57.8	57.8	57.8
8.00%	86.6	86.6	86.6	86.6	86.6	86.6	86.6

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2
-5.33%	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8

-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%	8.8	8.8	8.8	8.8	8.8	8.8	8.8
8.00%	13.2	13.2	13.2	13.2	13.2	13.2	13.2
	KR4201F729 2011-07 콜290						26
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.6	1.6	1.6	1.6	1.6	1.6	1.5
-5.33%	1.6	1.6	1.6	1.5	1.5	1.3	1.2
-2.67%	1.6	1.5	1.4	1.2	1	0.6	0.3
0%	1.2	0.9	0.5	0	-0.6	-1.3	-2
2.67%	-0.5	-1.3	-2.2	-3.2	-4.3	-5.4	-6.5
5.33%	-5.8	-7.1	-8.5	-9.9	-11.3	-12.7	-14.2
8.00%	-16.7	-18.2	-19.6	-21.1	-22.6	-24	-25.5

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

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공시일	2011-06-23
기준일	2011-06-22

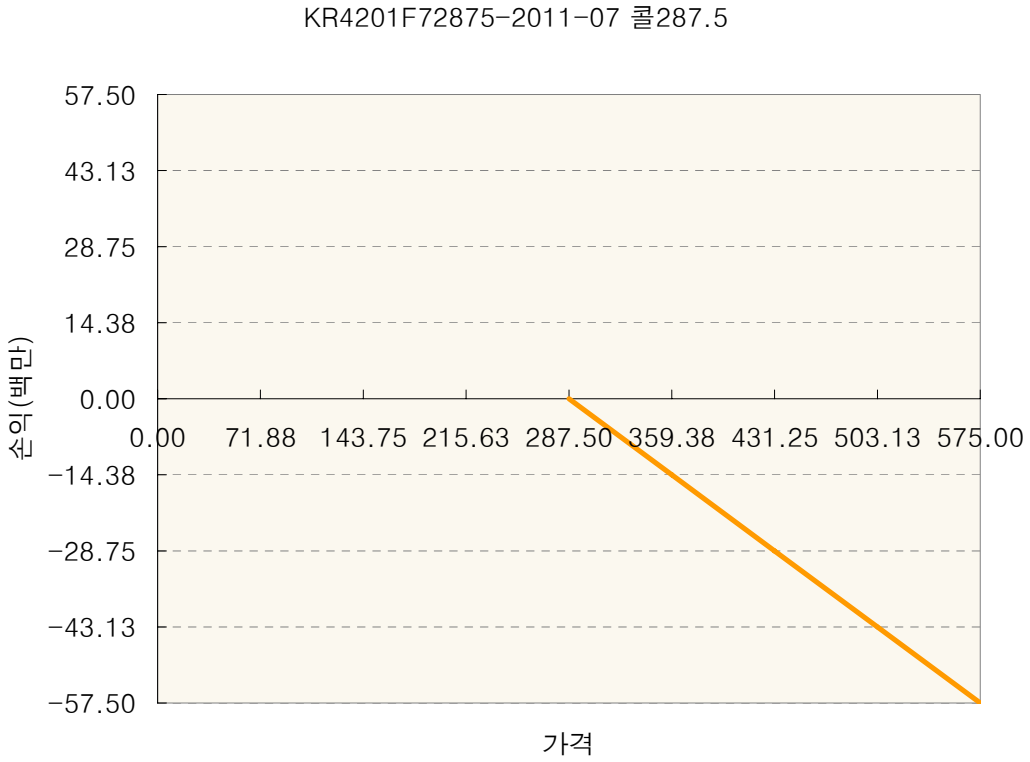
달마다행복모(주식혼합-파생형)

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%	0.1	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	0.1	0.1	0
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.1	-0.1	-0.2	-0.3	-0.3	-0.4	-0.5
5.33%	-0.5	-0.6	-0.7	-0.8	-0.9	-1	-1
8.00%	-1.3	-1.4	-1.5	-1.6	-1.7	-1.7	-1.8

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

(단위:백만원)

1

공시일	2011-06-23
기준일	2011-06-22

BEST인덱스플러스알파1호(주식-파생형)(종)

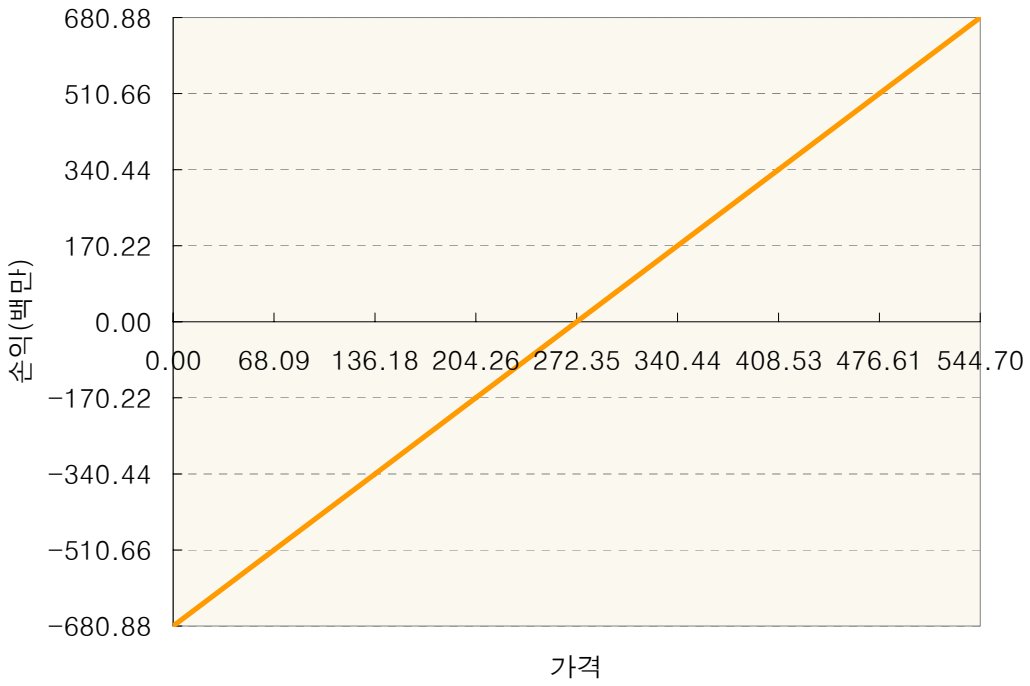
1. 계약금액

(단위:백만원)

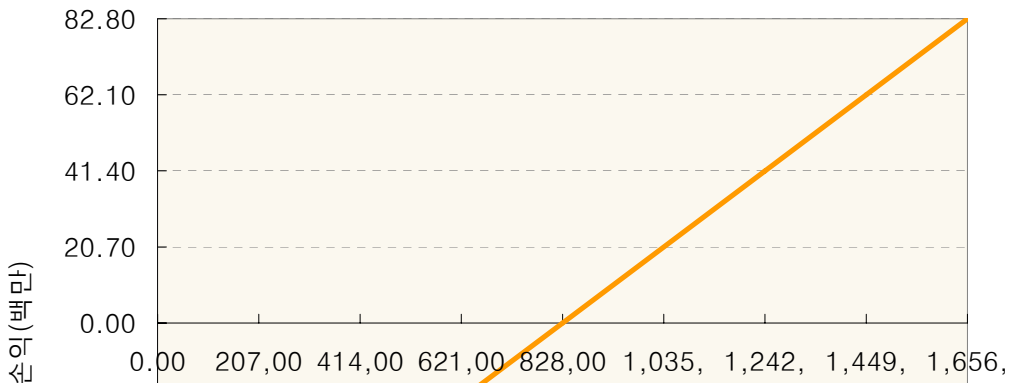
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	668	-668	장내
누계	유가증권	선물	764	0	764	장내
누계	유가증권	옵션	0	667	-667	장내

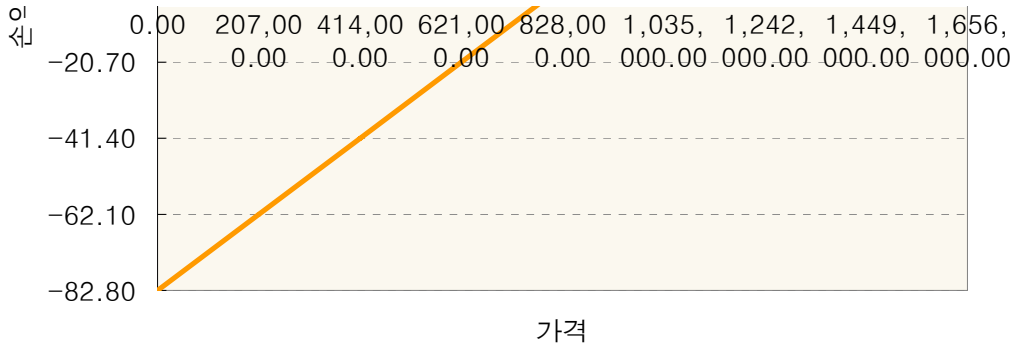
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

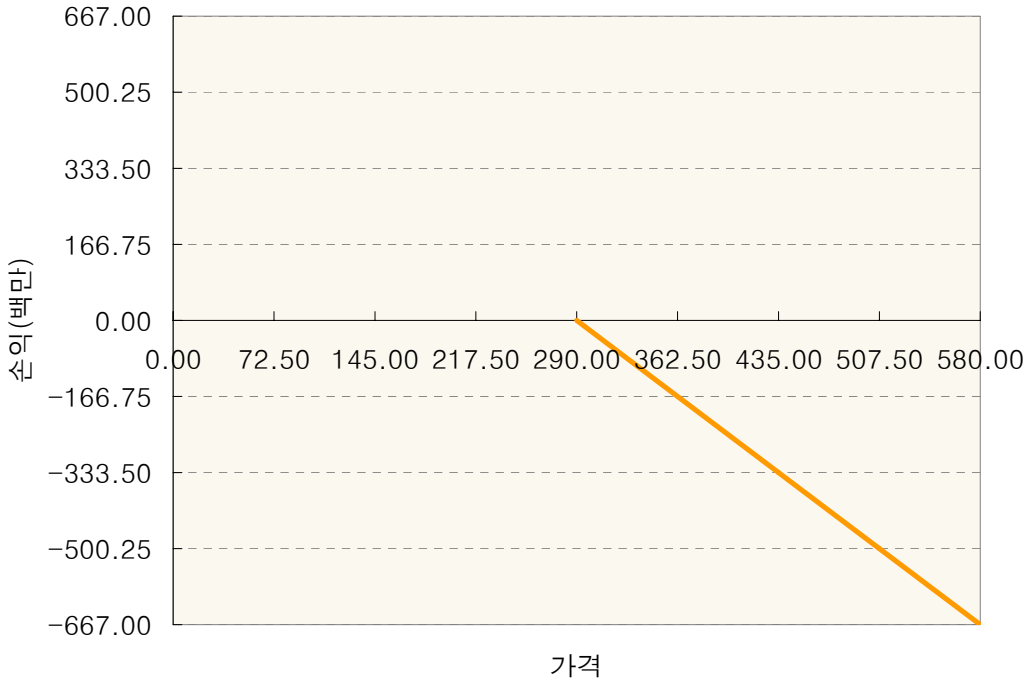


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



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%	-54.1	-54.1	-54.1	-54.1	-54.1	-54.1	-54.1
-5.33%	-36.1	-36.1	-36.1	-36.1	-36.1	-36.1	-36.1
-2.67%	-18	-18	-18	-18	-18	-18	-18
0%	0	0	0	0	0	0	0
2.67%	18	18	18	18	18	18	18
5.33%	36.1	36.1	36.1	36.1	36.1	36.1	36.1
8.00%	54.1	54.1	54.1	54.1	54.1	54.1	54.1
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
	KR4201F729 2011-07 콜290						18
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.2	1.2	1.2	1.1	1.1	1.1	1.1
-5.33%	1.2	1.1	1.1	1.1	1	1	0.9
-2.67%	1.1	1.1	1	0.9	0.7	0.5	0.2
0%	0.9	0.6	0.4	0	-0.4	-0.9	-1.4
2.67%	-0.4	-0.9	-1.6	-2.3	-3.1	-3.8	-4.7
5.33%	-4.1	-5.1	-6.1	-7.1	-8.1	-9.1	-10.2
8.00%	-12	-13.1	-14.1	-15.2	-16.2	-17.3	-18.3

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

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공시일	2011-06-23
기준일	2011-06-22

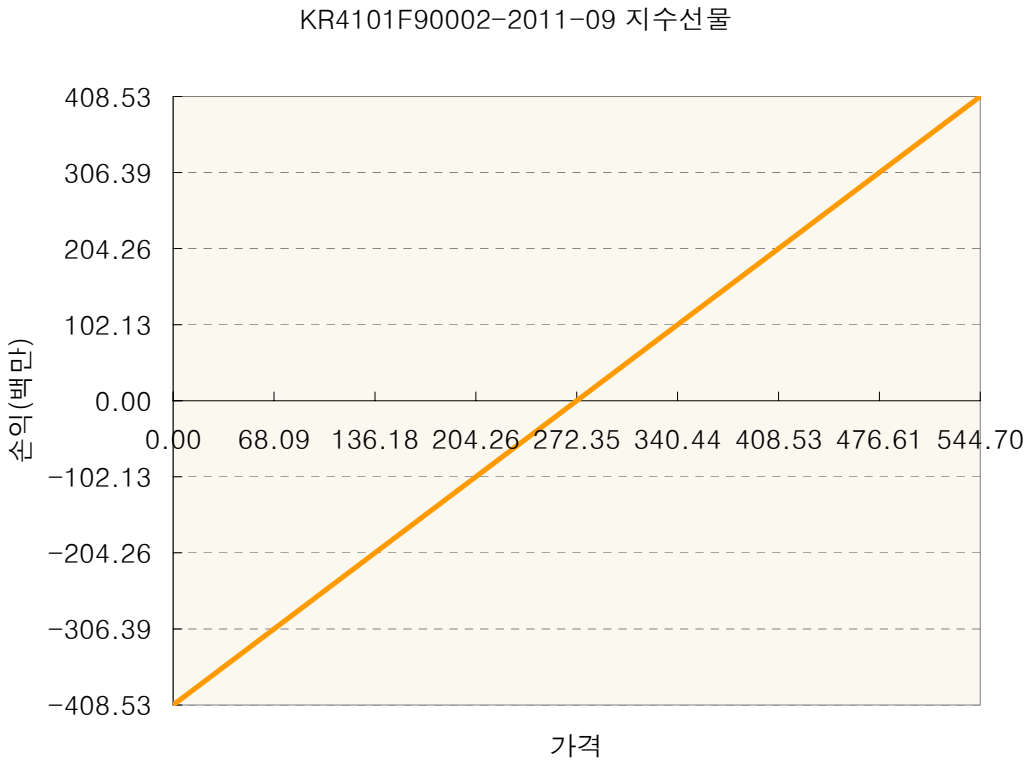
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	409	0	409	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%	-32.5	-32.5	-32.5	-32.5	-32.5	-32.5	-32.5
-5.33%	-21.7	-21.7	-21.7	-21.7	-21.7	-21.7	-21.7
-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%	21.7	21.7	21.7	21.7	21.7	21.7	21.7
8.00%	32.5	32.5	32.5	32.5	32.5	32.5	32.5

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

공시일	2011-06-23
기준일	2011-06-22

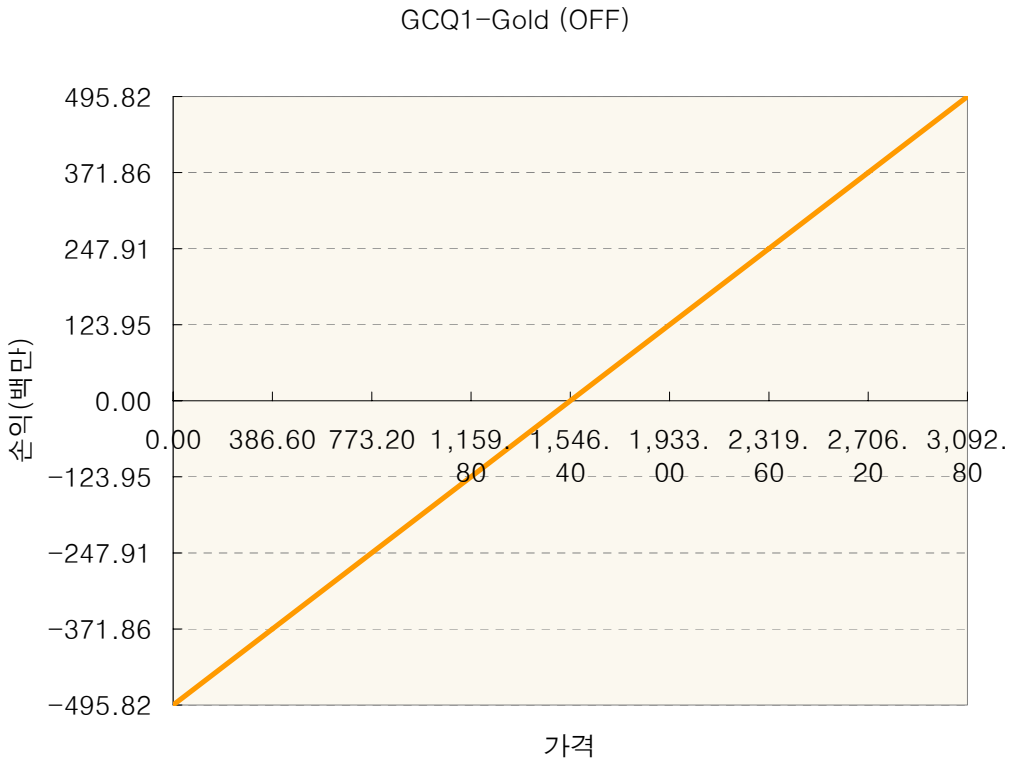
메탈인덱스플러스모(채권-파생형)

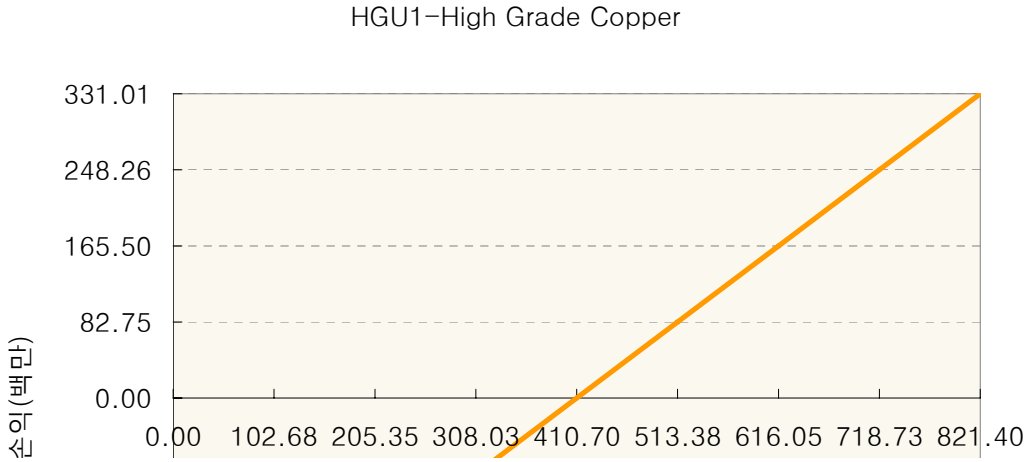
1. 계약금액

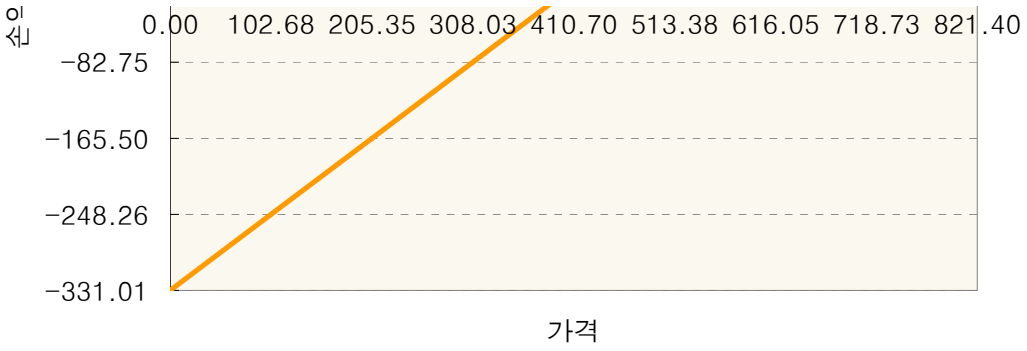
(단위:백만원)

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	2,246	490	1,756	

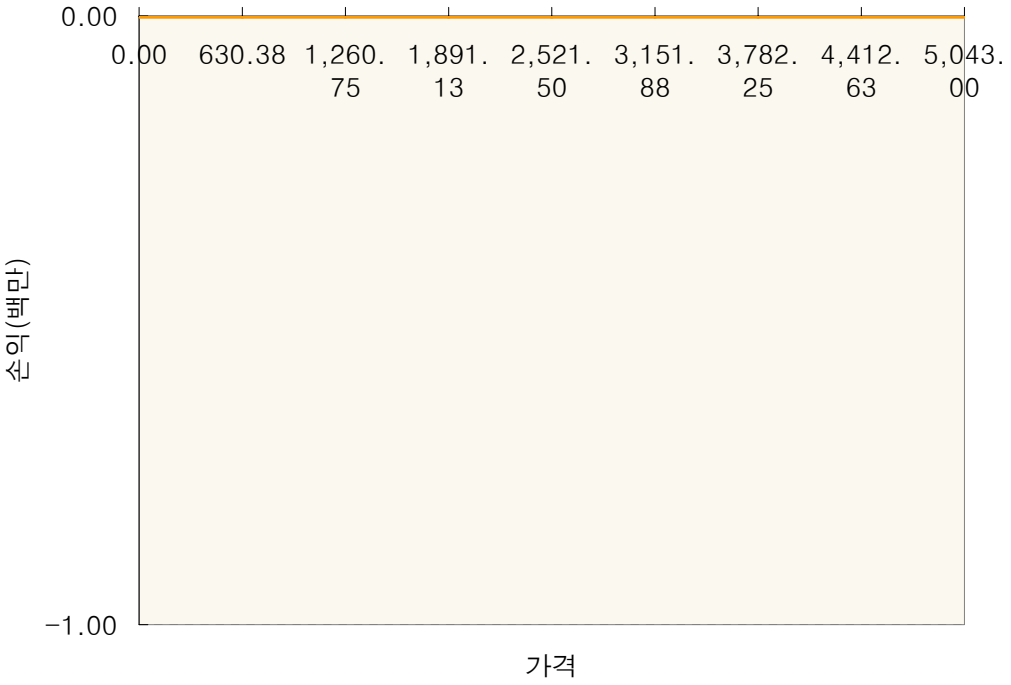
2. 만기시점의 손익구조



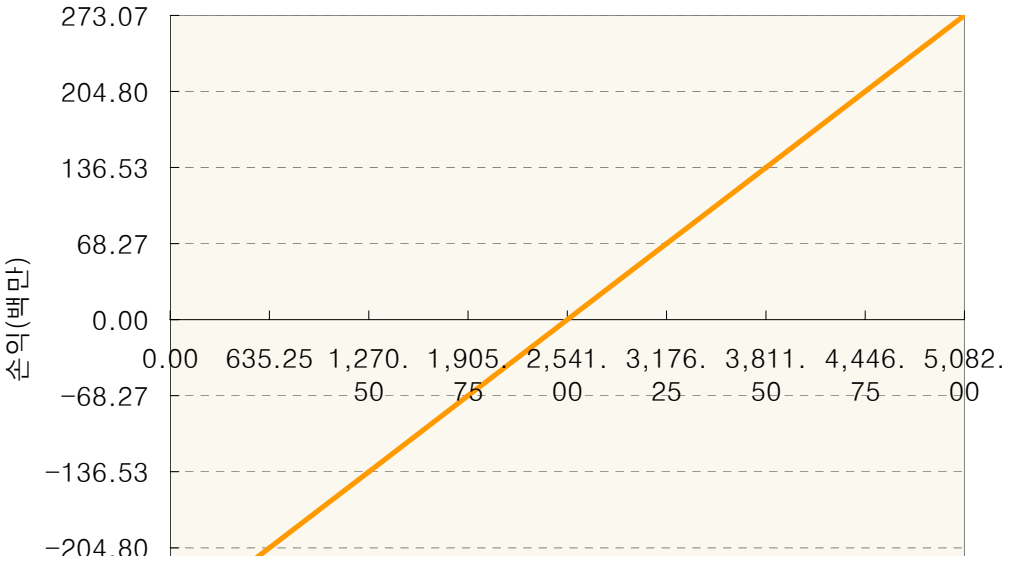


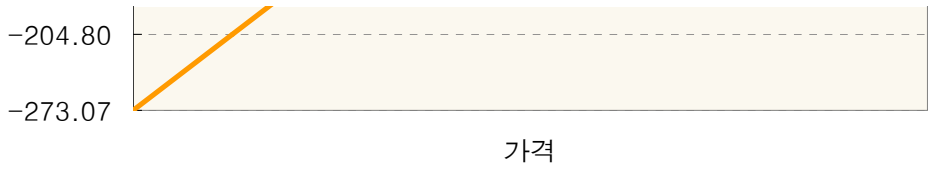


LAN1-LME Aluminum

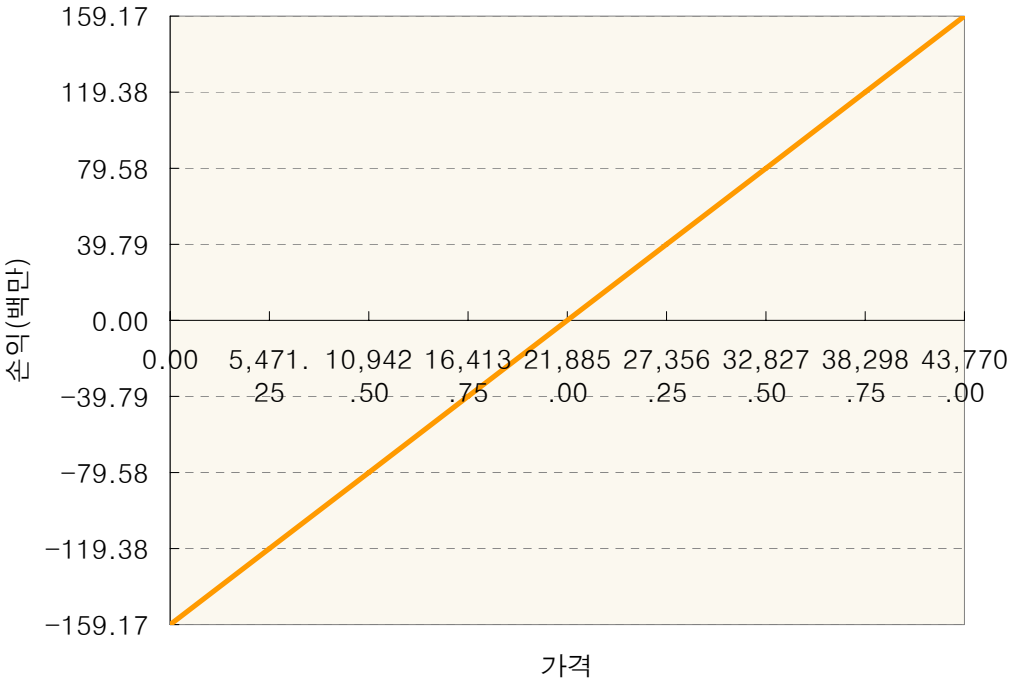


LAU1-LME Aluminum

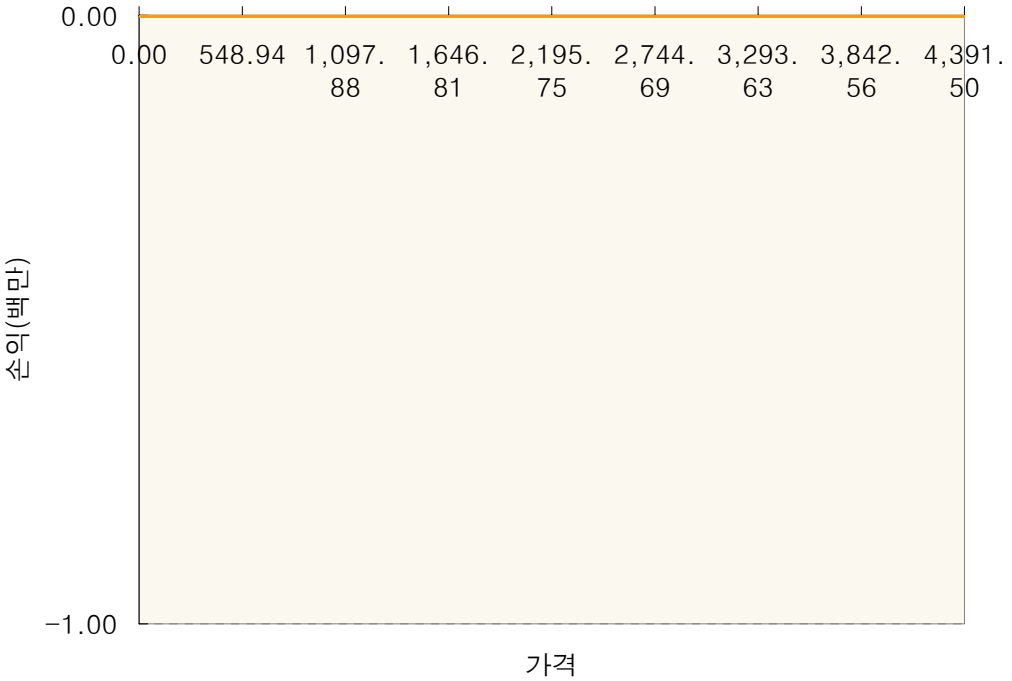




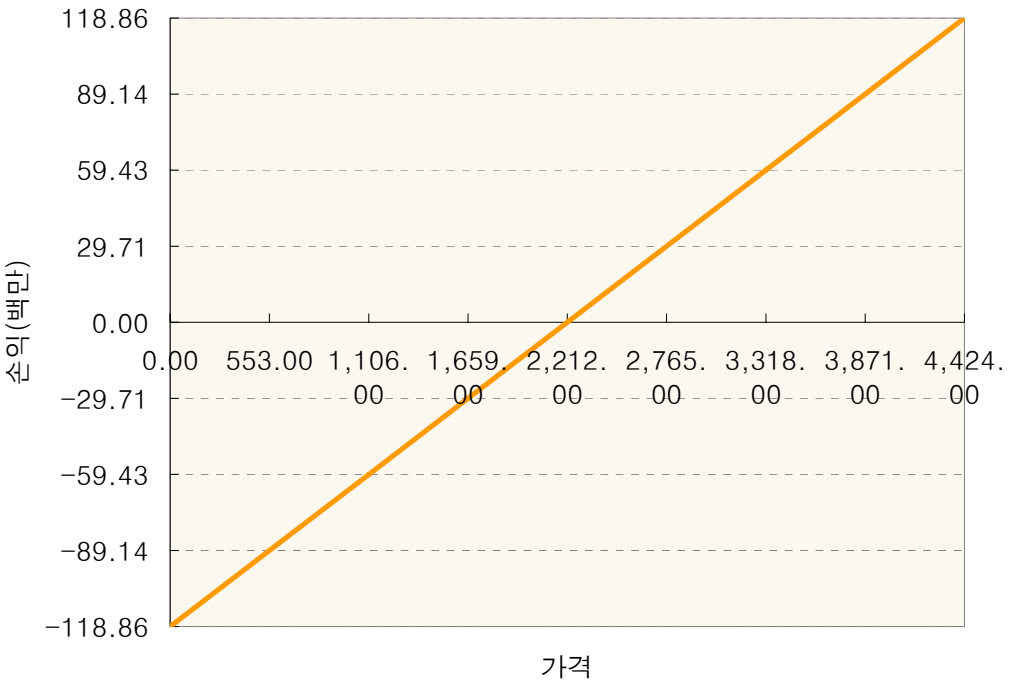
LNV1-LME Nickel



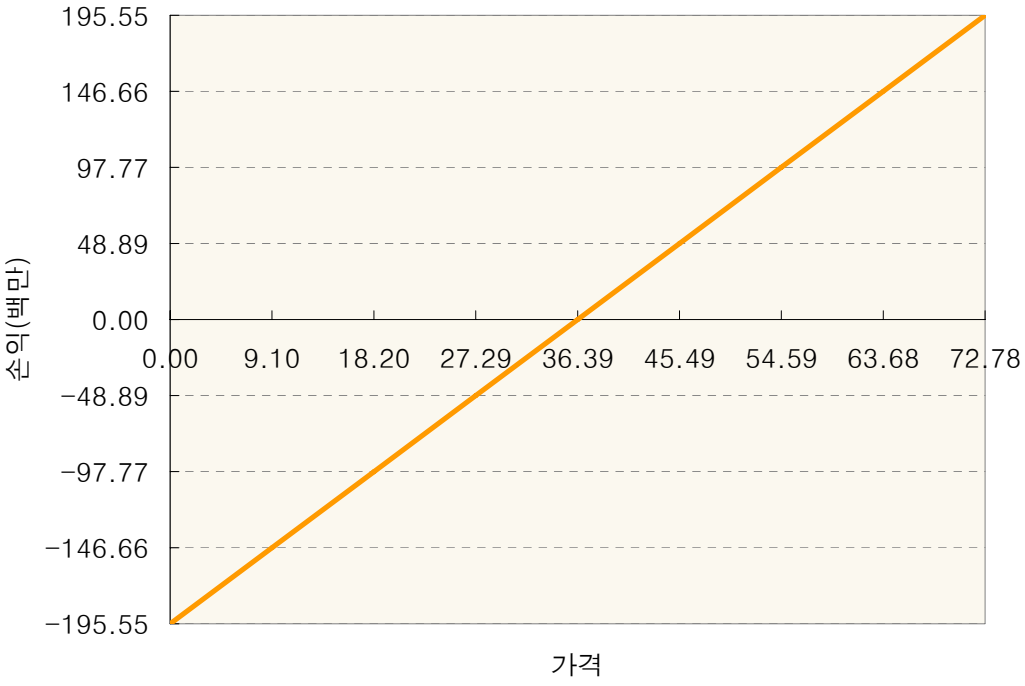
LXN1-LME Zinc



LXU1-LME Zinc

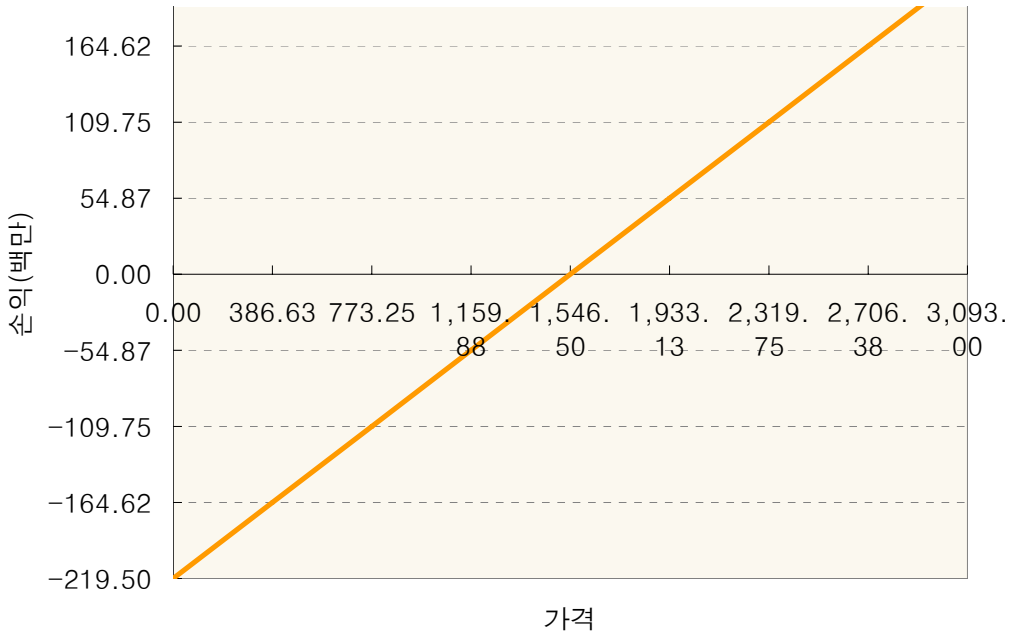


SIU1-Comex Silver

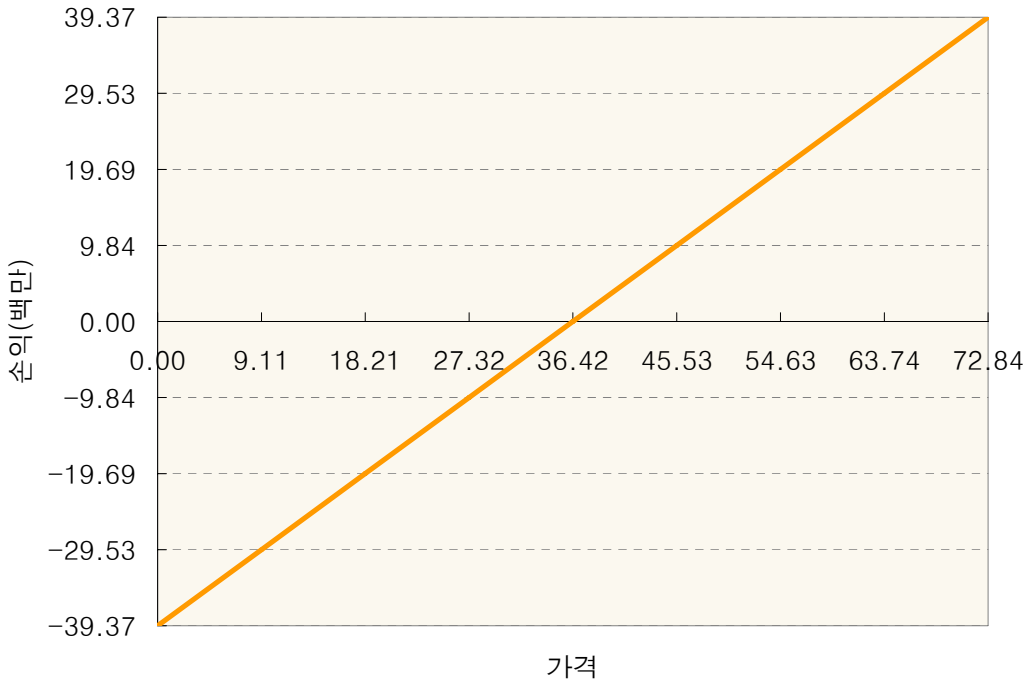


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	40
HGU1	High Grade Copper	26
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	16
XGQ1	MINI GOLD FUTURE	18
YSU1	MINI SILVER FUT Jul11	3

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

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공시일	2011-06-23
기준일	2011-06-22

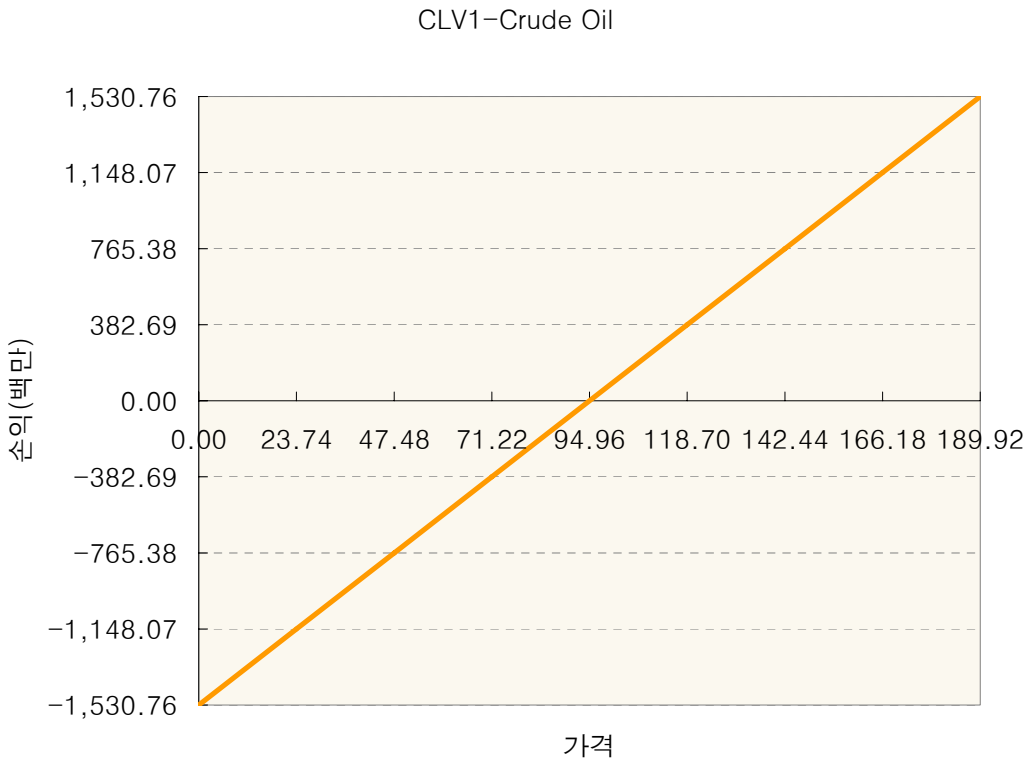
에너지인덱스플러스모(채권-파생형)

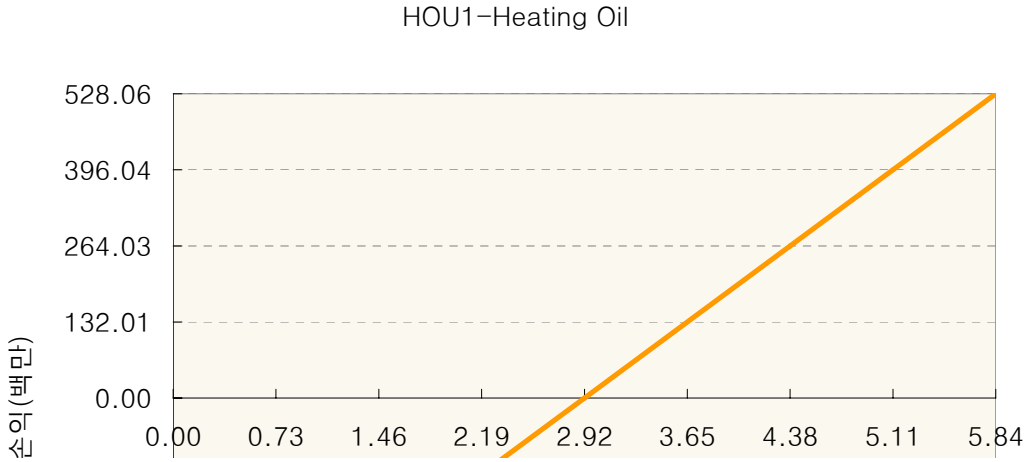
1. 계약금액

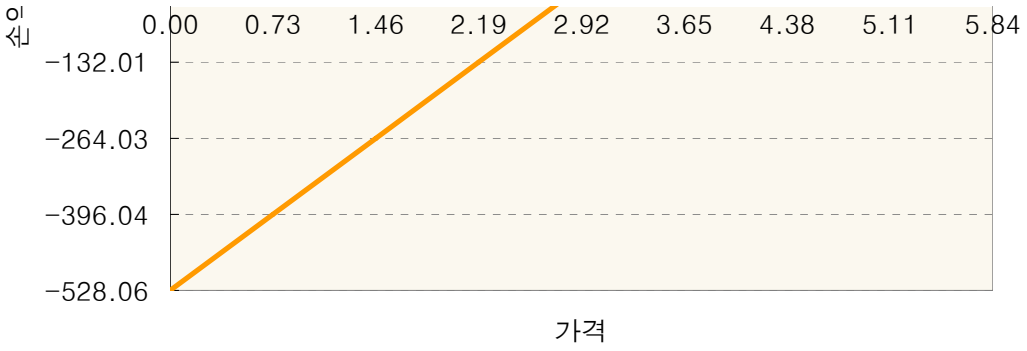
(단위:백만원)

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	1,531	0	1,531	
누계	유가증권	선물	2,006	0	2,006	

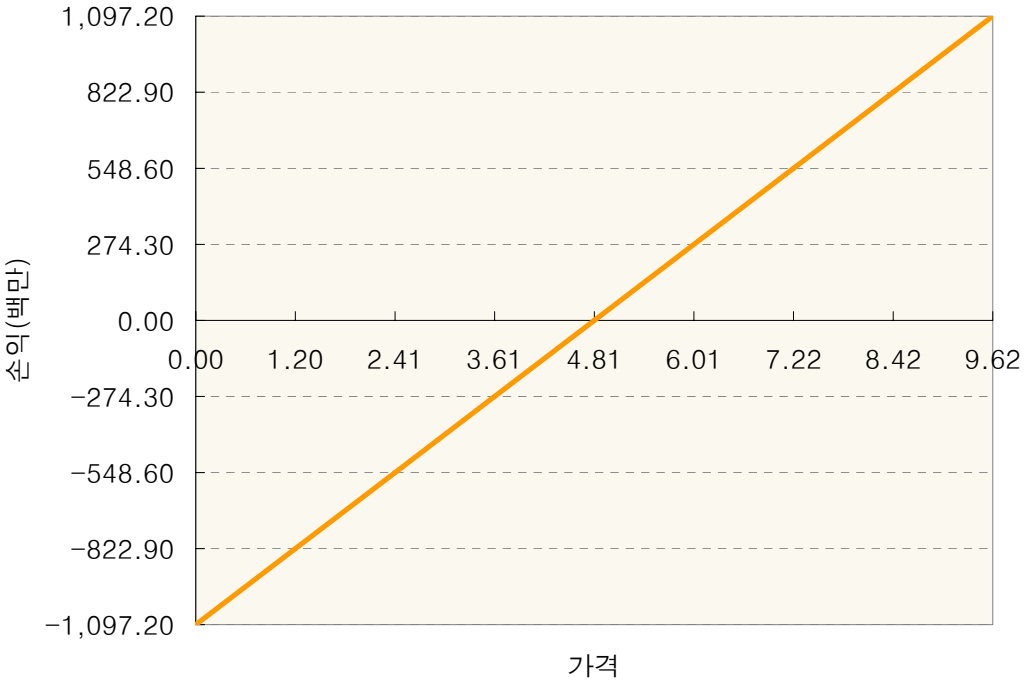
2. 만기시점의 손익구조



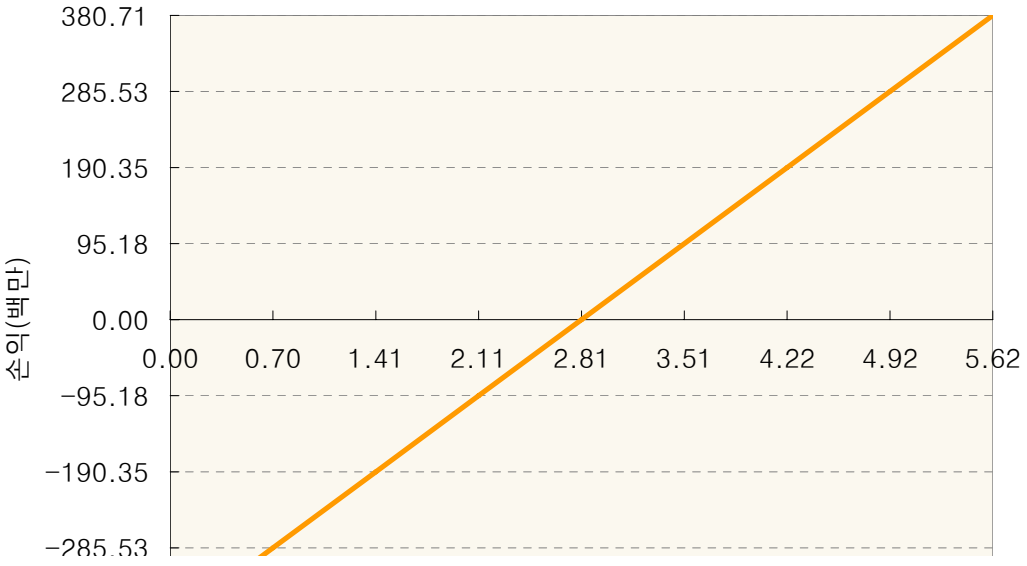


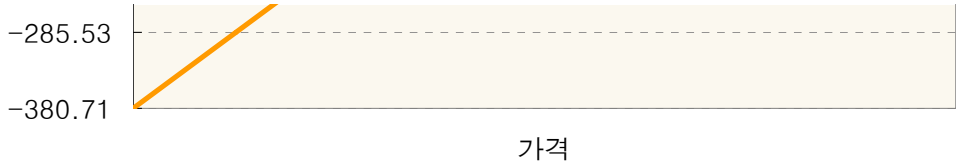


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	122
HOU1	Heating Oil	42
NGZ1	Natural Gas	88
XBU1	RBOB Gasoline	30

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

(단위:백만원)

462

공시일	2011-06-23
기준일	2011-06-22

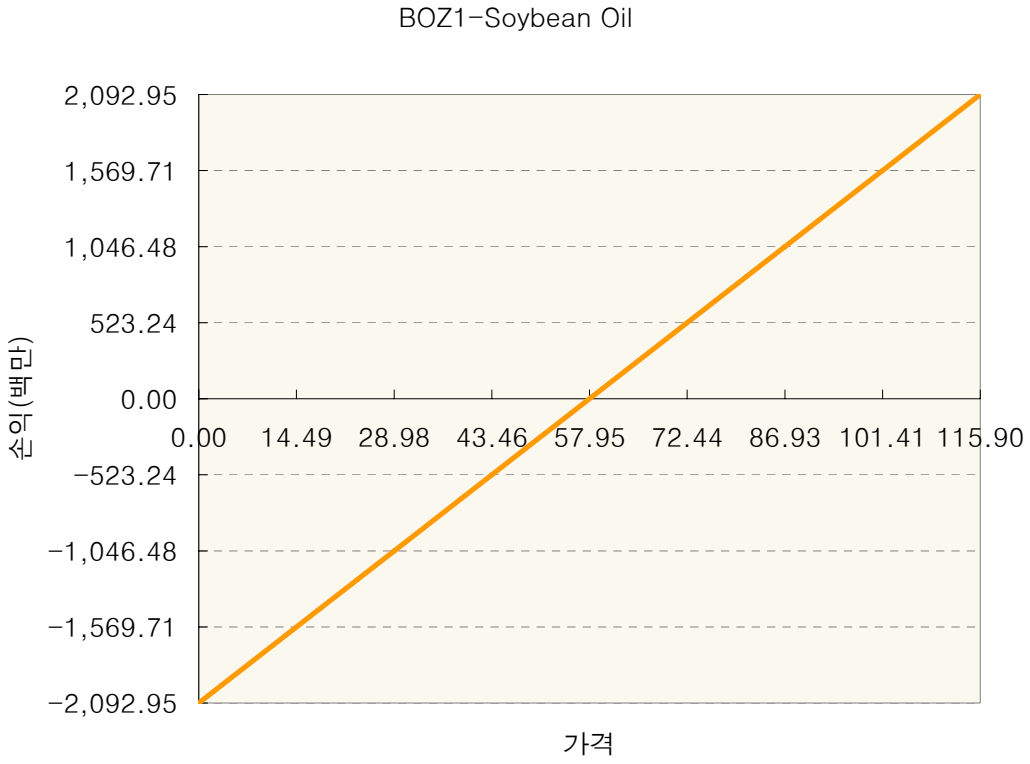
애그리컬쳐인덱스플러스모(채권-파생형)

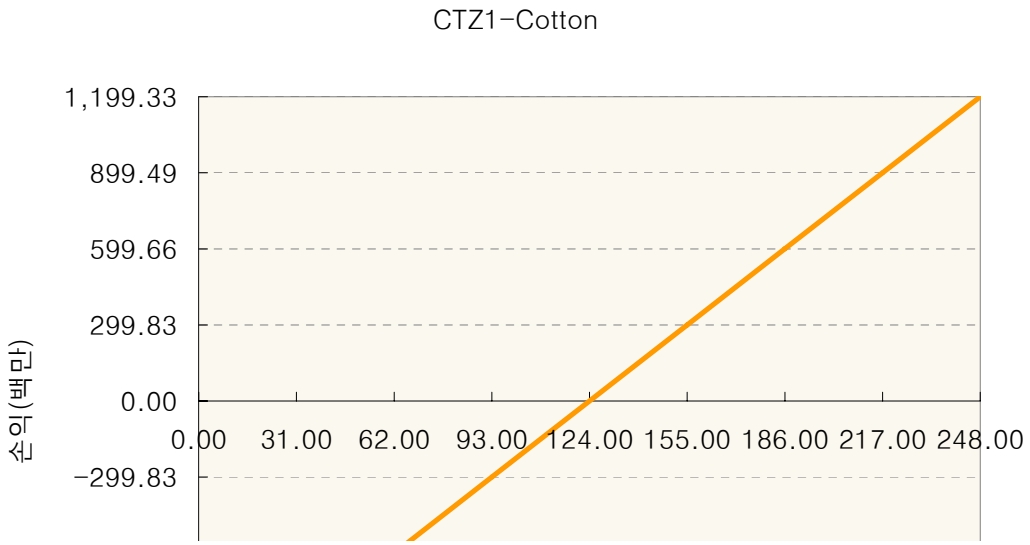
1. 계약금액

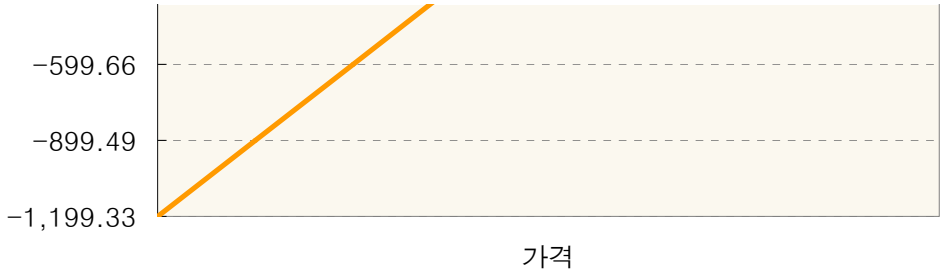
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,345	0	21,345	

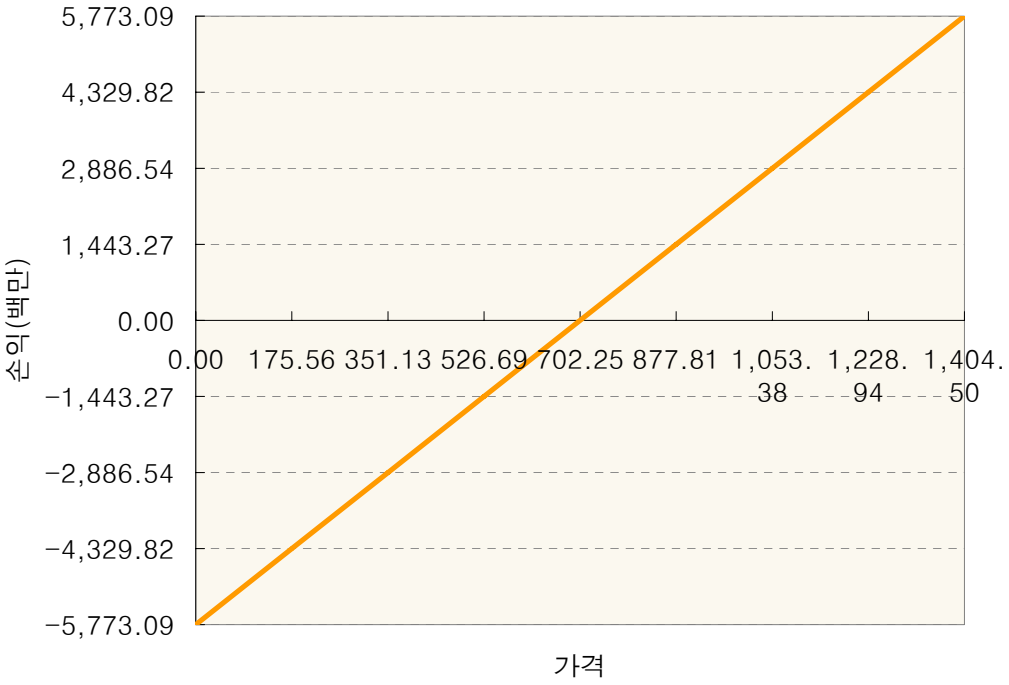
2. 만기시점의 손익구조



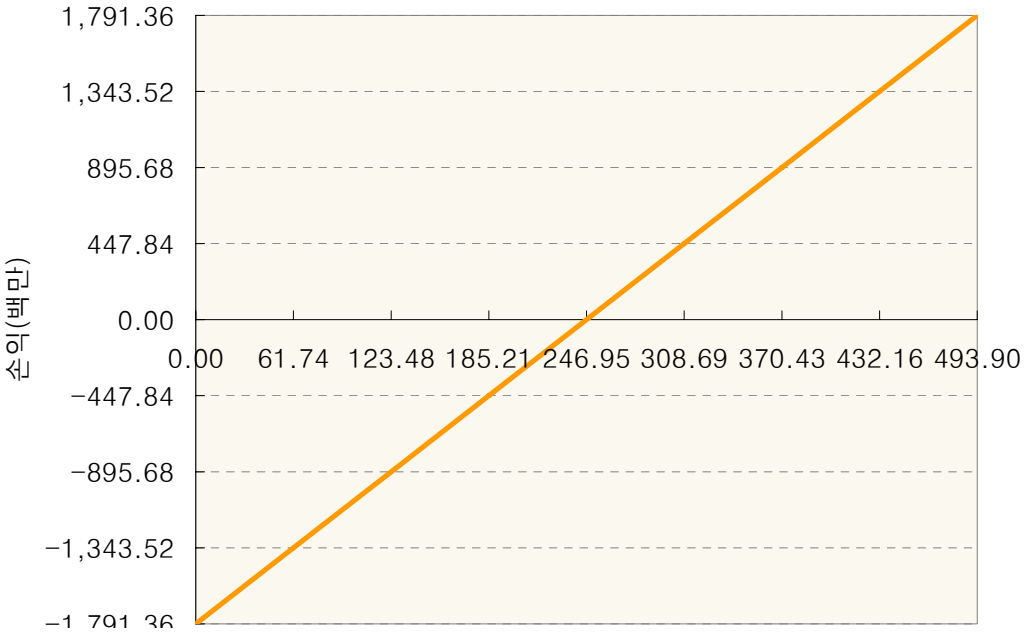


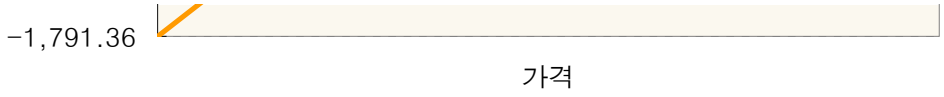


CU1-Corn

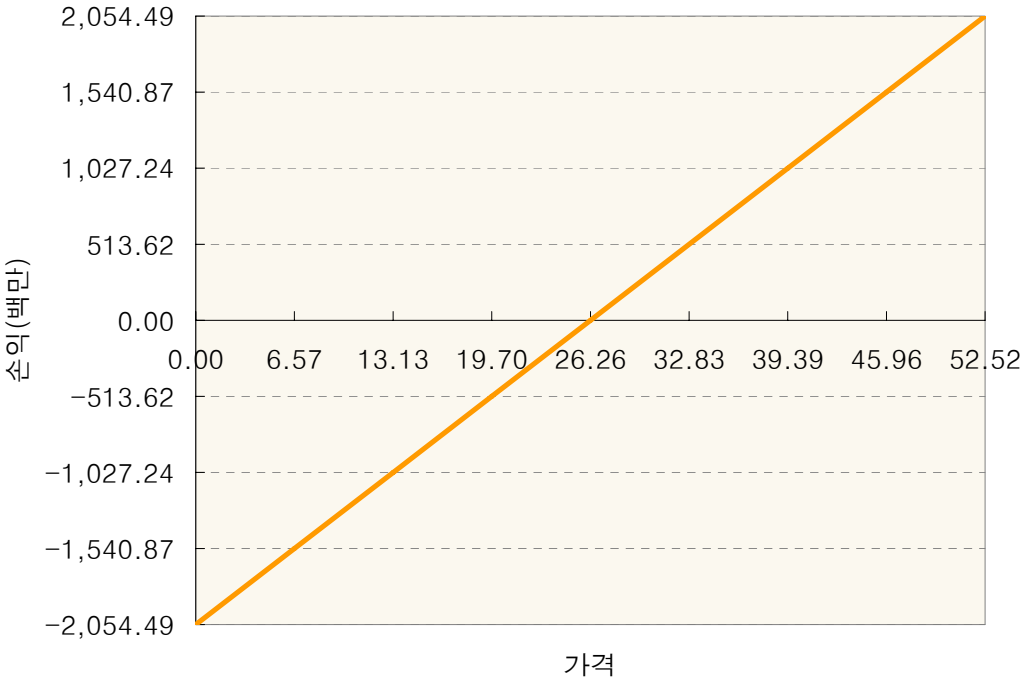


KCU1-COFFEE"C"ELEC

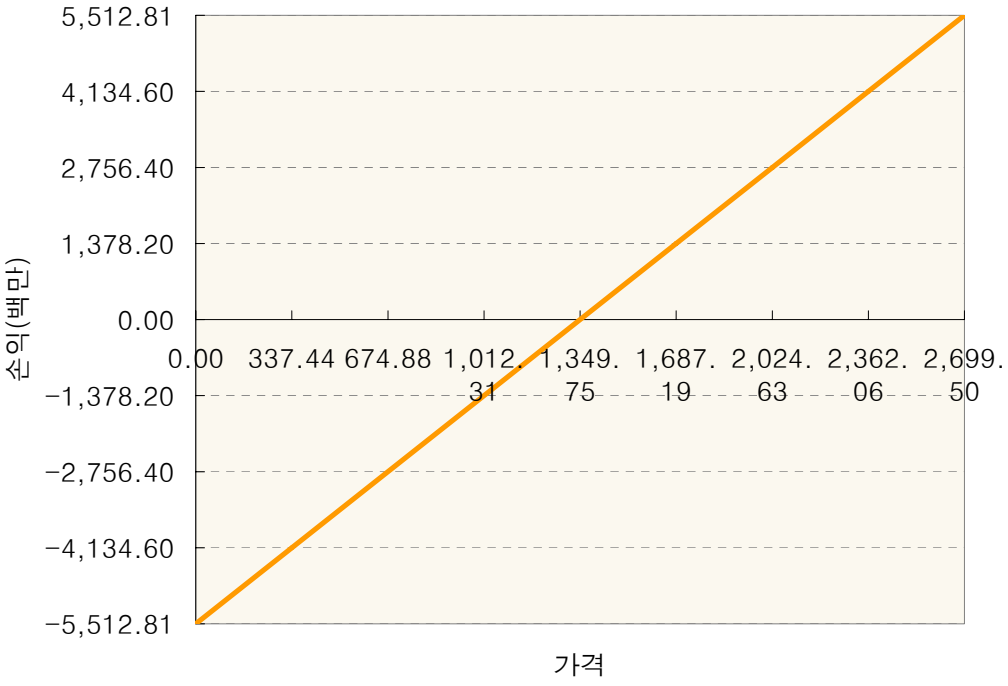




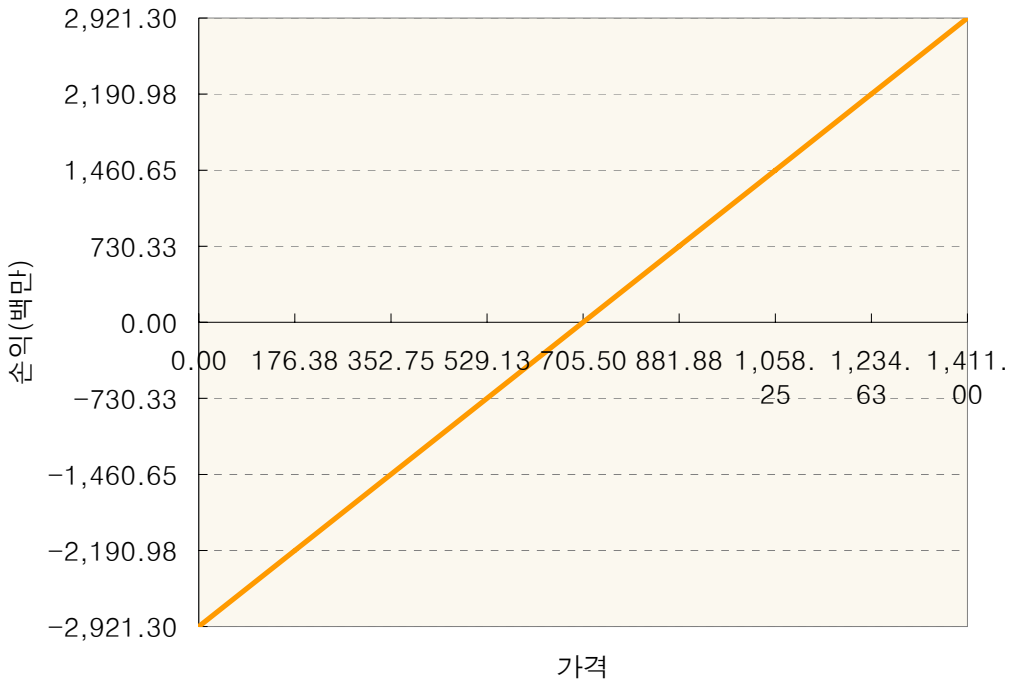
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	167
CTZ1	Cotton	96
CU1	Corn	462
KCU1	COFFEE"C"ELEC	143
SBV1	Sugar No11	164
SX1	Soybean	441
WU1	Wheat	234

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

(단위:백만원)

2,653