공시일	2011-06-24
기준일	2011-06-23

스마트코스피200인덱스1호(주식-파생형)(종)

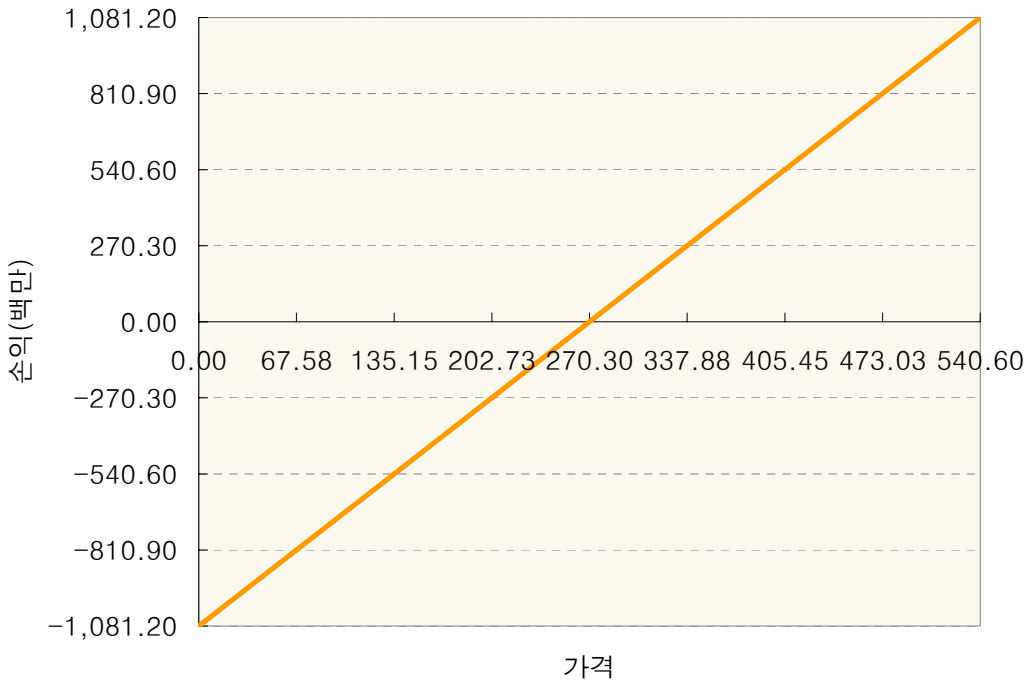
1. 계약금액

(단위:백만원)

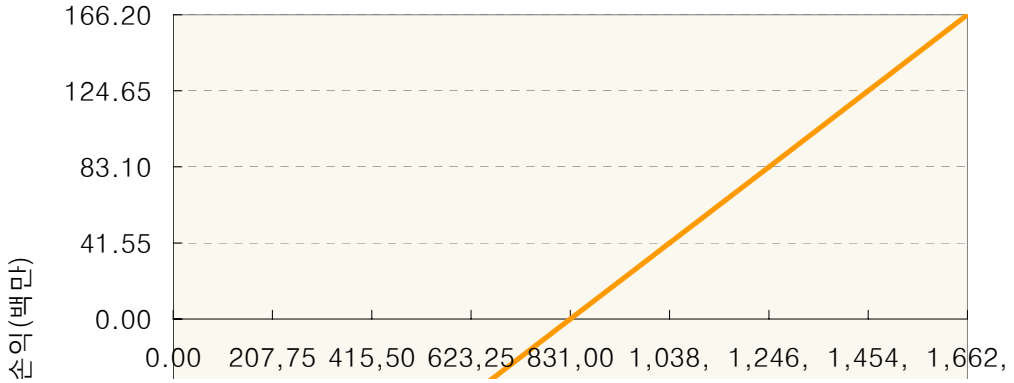
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,247	0	1,247	장내
누계	유가증권	옵션	0	928	-928	장내

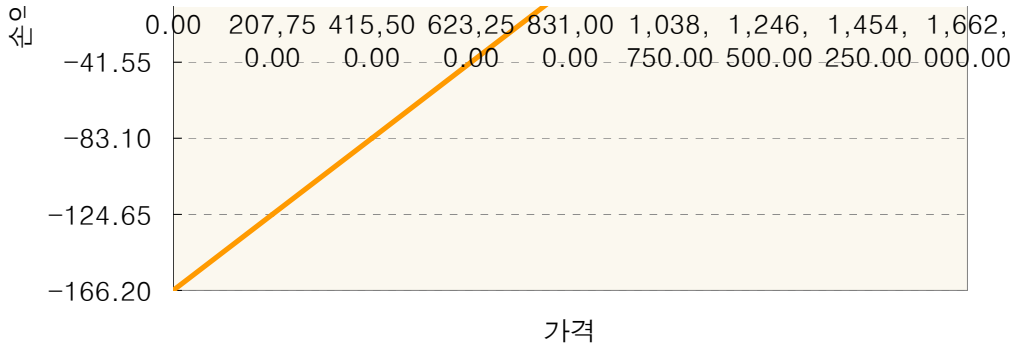
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

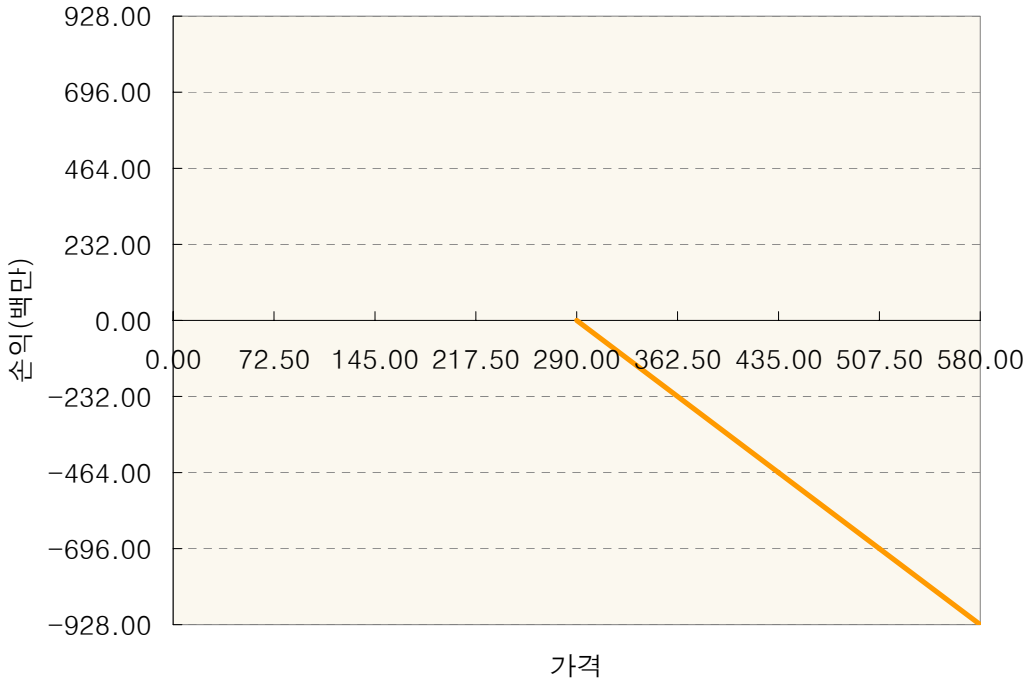


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							86
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86.2	-86.2	-86.2	-86.2	-86.2	-86.2	-86.2
-5.33%	-57.5	-57.5	-57.5	-57.5	-57.5	-57.5	-57.5
-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%	57.5	57.5	57.5	57.5	57.5	57.5	57.5
8.00%	86.2	86.2	86.2	86.2	86.2	86.2	86.2
KR4111F900 2011-09 삼성전자개별선물							13
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.3	-13.3	-13.3	-13.3	-13.3	-13.3	-13.3
-5.33%	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9

-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%	8.9	8.9	8.9	8.9	8.9	8.9	8.9
8.00%	13.3	13.3	13.3	13.3	13.3	13.3	13.3
	KR4201F729 2011-07 콜290						23
	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	1.3	1.3	1.2	1.1	1
-2.67%	1.3	1.3	1.2	1	0.8	0.5	0.2
0%	1.1	0.8	0.4	0	-0.5	-1.2	-1.8
2.67%	-0.3	-1	-1.9	-2.8	-3.8	-4.8	-5.9
5.33%	-4.7	-6	-7.4	-8.7	-10.1	-11.5	-12.9
8.00%	-14.4	-15.9	-17.4	-18.9	-20.5	-22	-23.5

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

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공시일	2011-06-24
기준일	2011-06-23

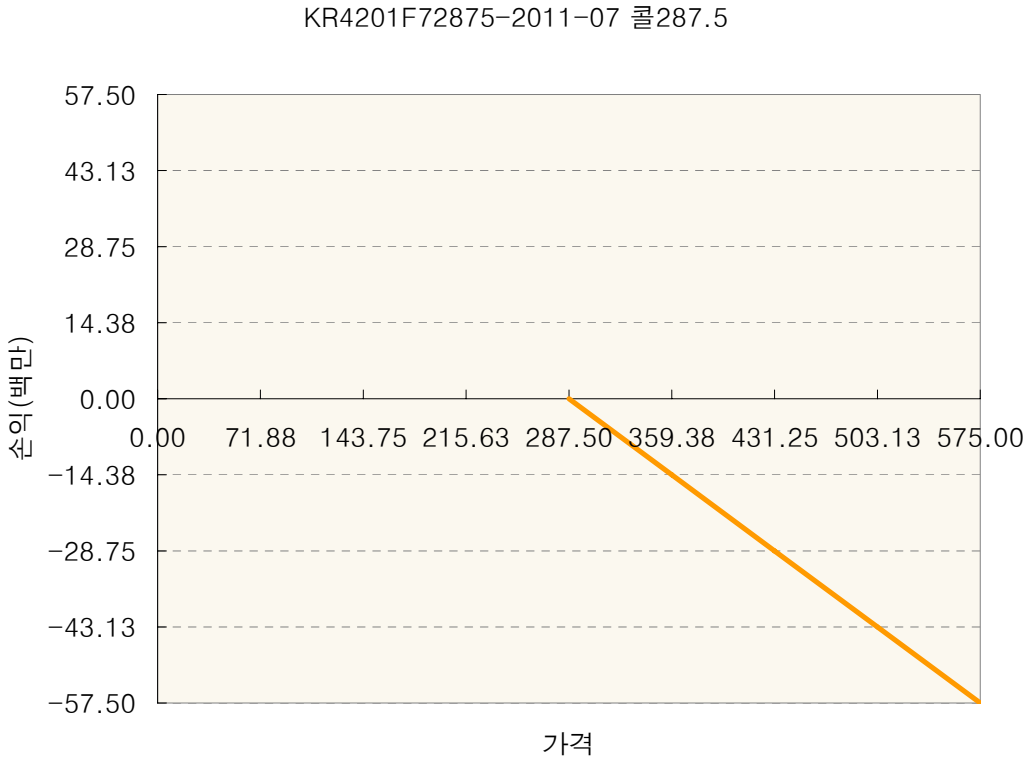
달마다행복모(주식혼합-파생형)

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	0
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	0	-0.1	-0.2	-0.2	-0.3	-0.4	-0.4
5.33%	-0.4	-0.5	-0.6	-0.7	-0.8	-0.9	-1
8.00%	-1.2	-1.2	-1.3	-1.4	-1.5	-1.6	-1.7

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

(단위:백만원)

1

공시일	2011-06-24
기준일	2011-06-23

BEST인덱스플러스알파1호(주식-파생형)(종)

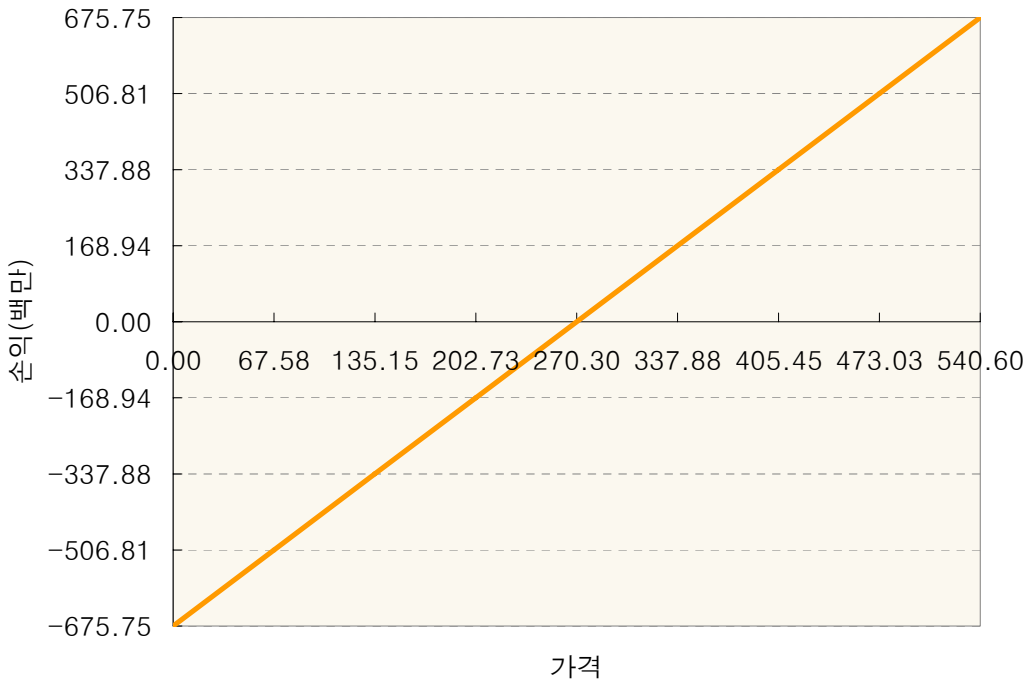
1. 계약금액

(단위:백만원)

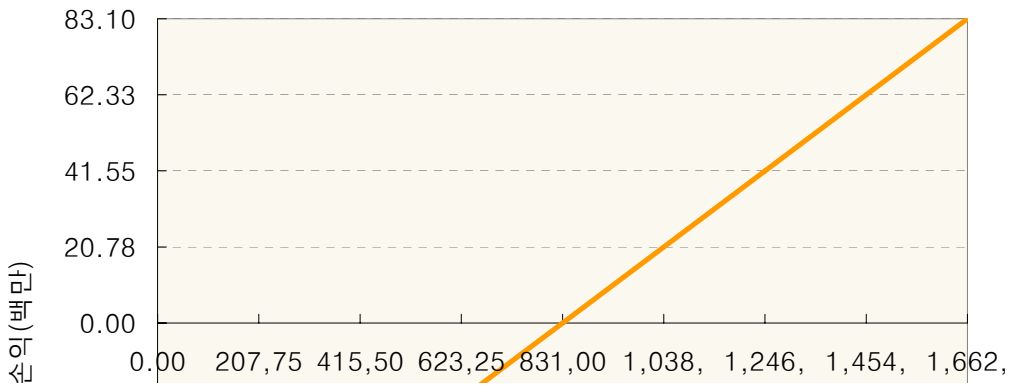
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	759	0	759	장내
누계	유가증권	옵션	0	667	-667	장내

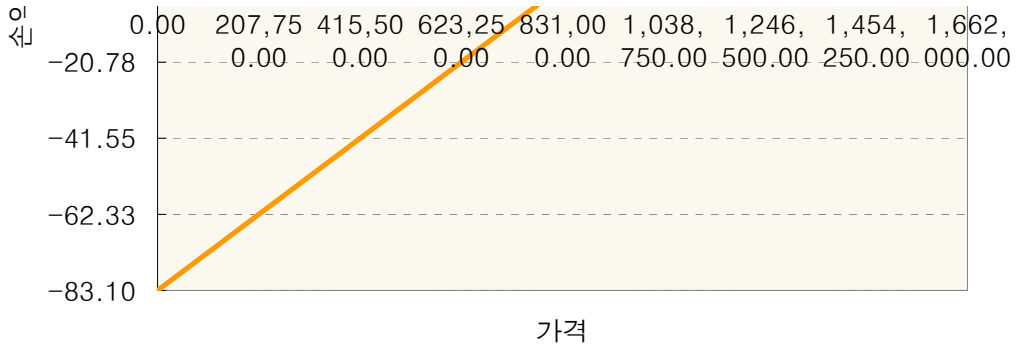
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

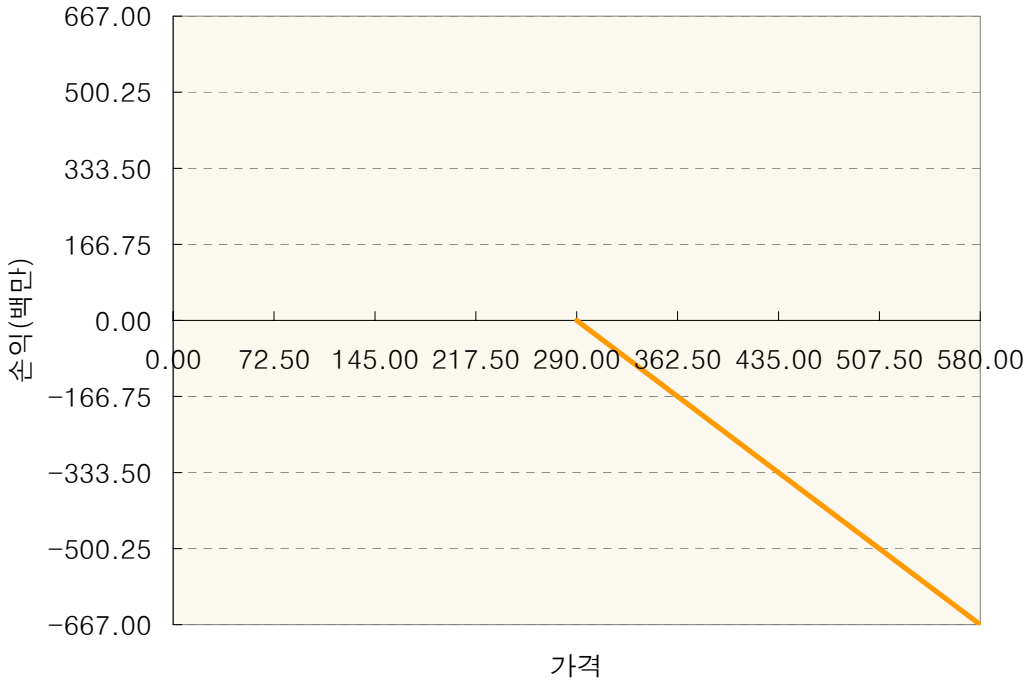


KR4111F90001-2011-09 삼성전자개별선물





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%	-53.9	-53.9	-53.9	-53.9	-53.9	-53.9	-53.9
-5.33%	-35.9	-35.9	-35.9	-35.9	-35.9	-35.9	-35.9
-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%	35.9	35.9	35.9	35.9	35.9	35.9	35.9
8.00%	53.9	53.9	53.9	53.9	53.9	53.9	53.9
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						17
	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	0.8	0.7	0.6	0.4	0.1
0%	0.8	0.6	0.3	0	-0.4	-0.8	-1.3
2.67%	-0.2	-0.7	-1.3	-2	-2.7	-3.5	-4.2
5.33%	-3.4	-4.3	-5.3	-6.3	-7.3	-8.3	-9.3
8.00%	-10.4	-11.4	-12.5	-13.6	-14.7	-15.8	-16.9

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

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공시일	2011-06-24
기준일	2011-06-23

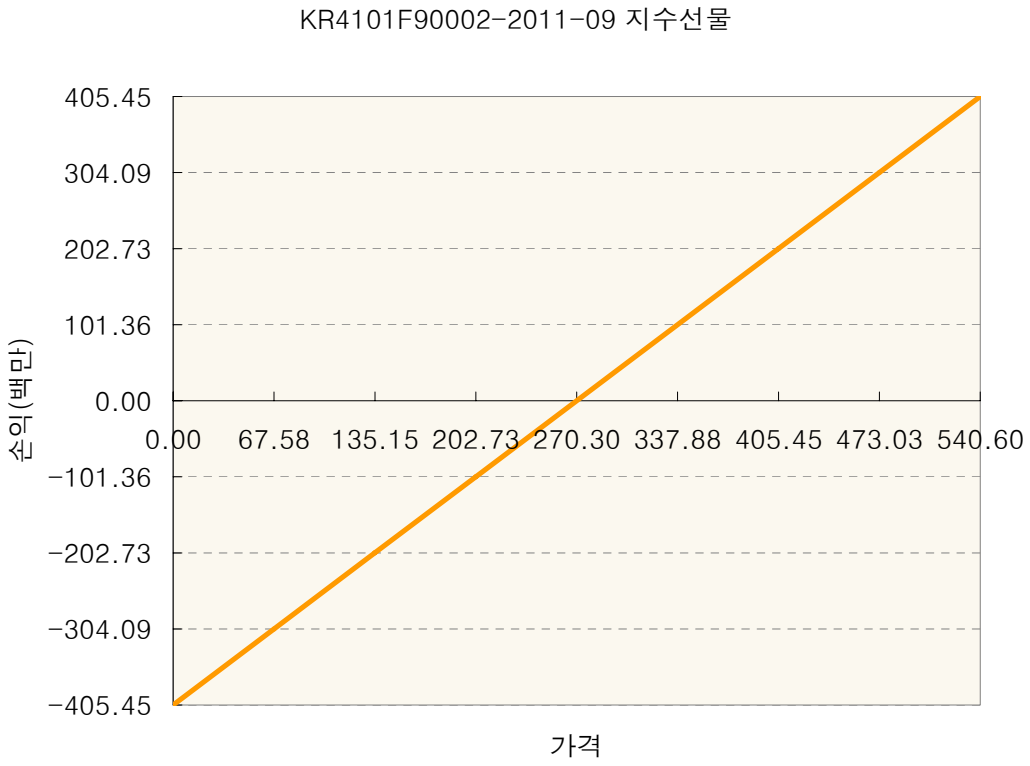
Tops모아펀더멘탈인덱스1호(주식-파생형)

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)

29

공시일	2011-06-24
기준일	2011-06-23

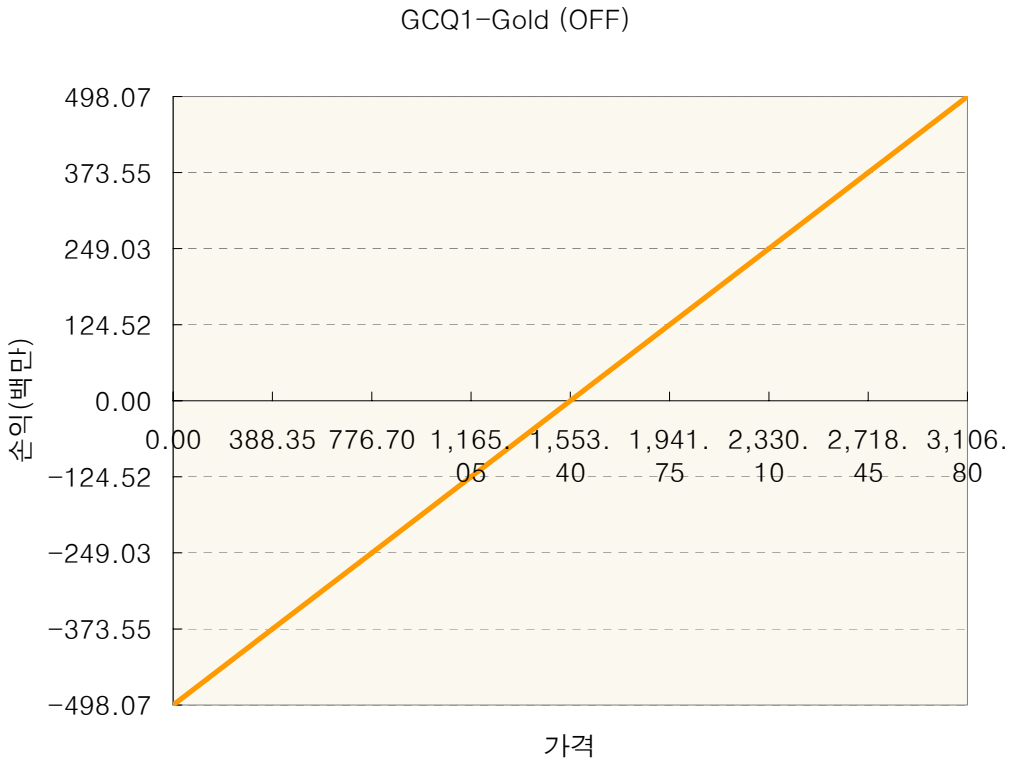
메탈인덱스플러스모(채권-파생형)

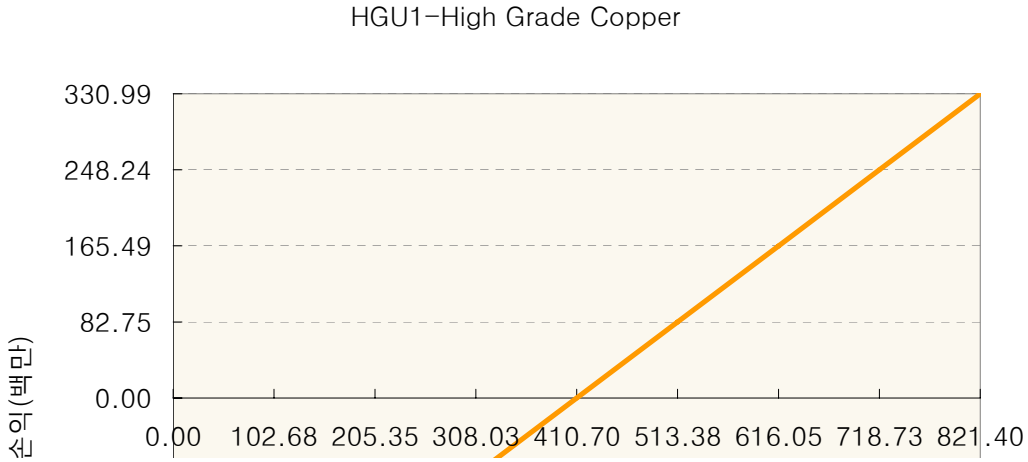
1. 계약금액

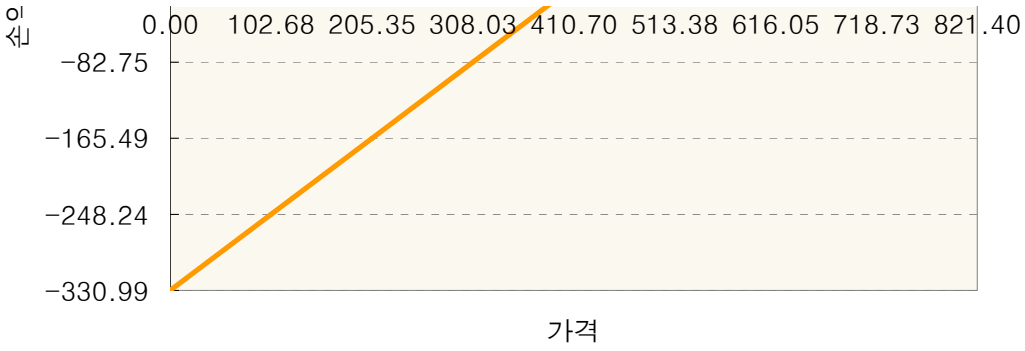
(단위:백만원)

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	40	0	40	
누계	유가증권	선물	2,261	486	1,774	

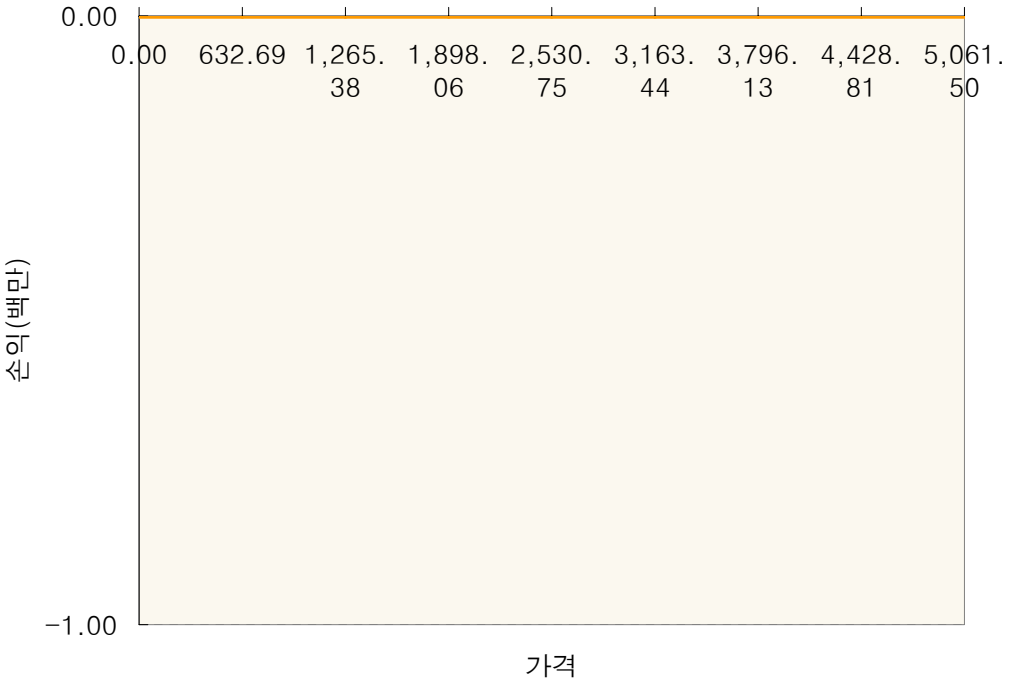
2. 만기시점의 손익구조



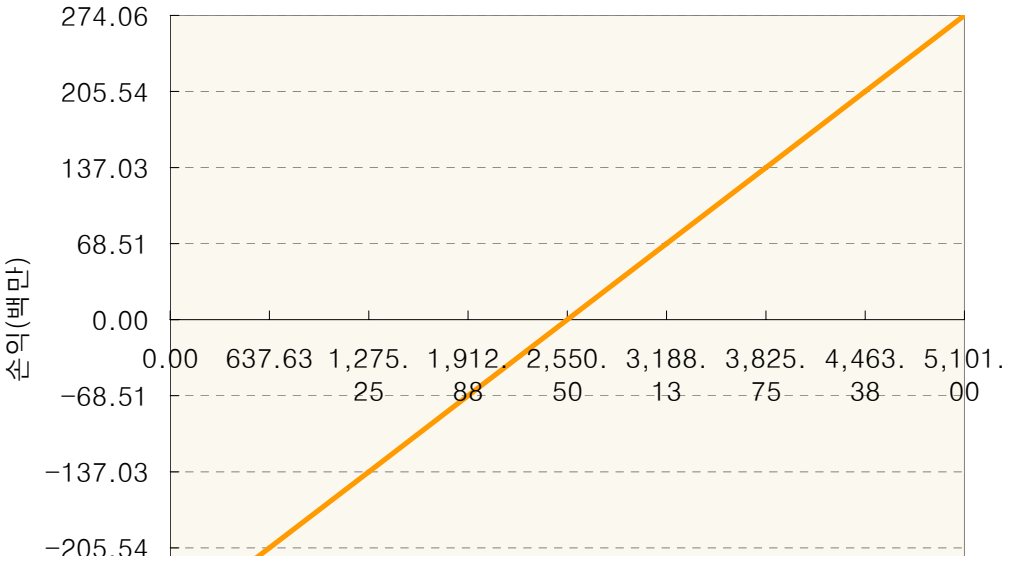


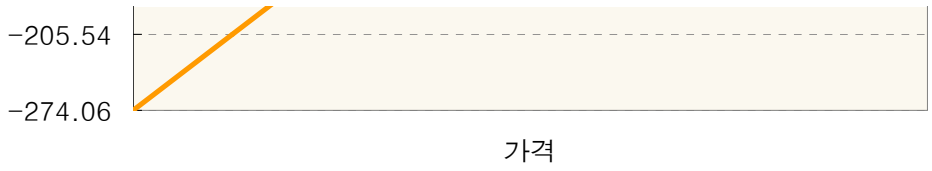


LAN1-LME Aluminum

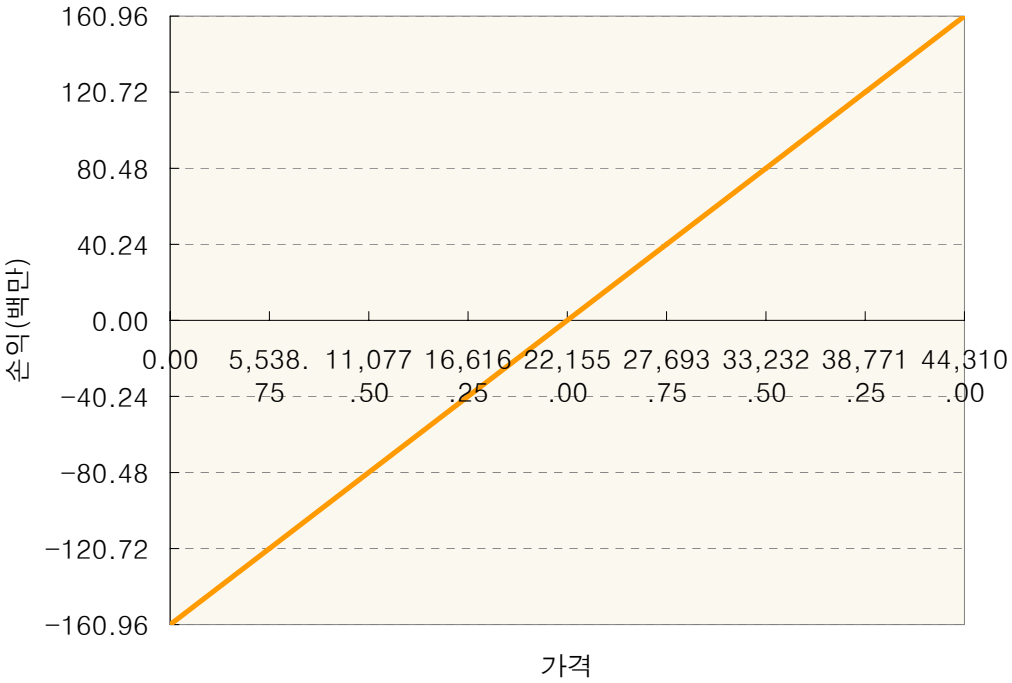


LAU1-LME Aluminum

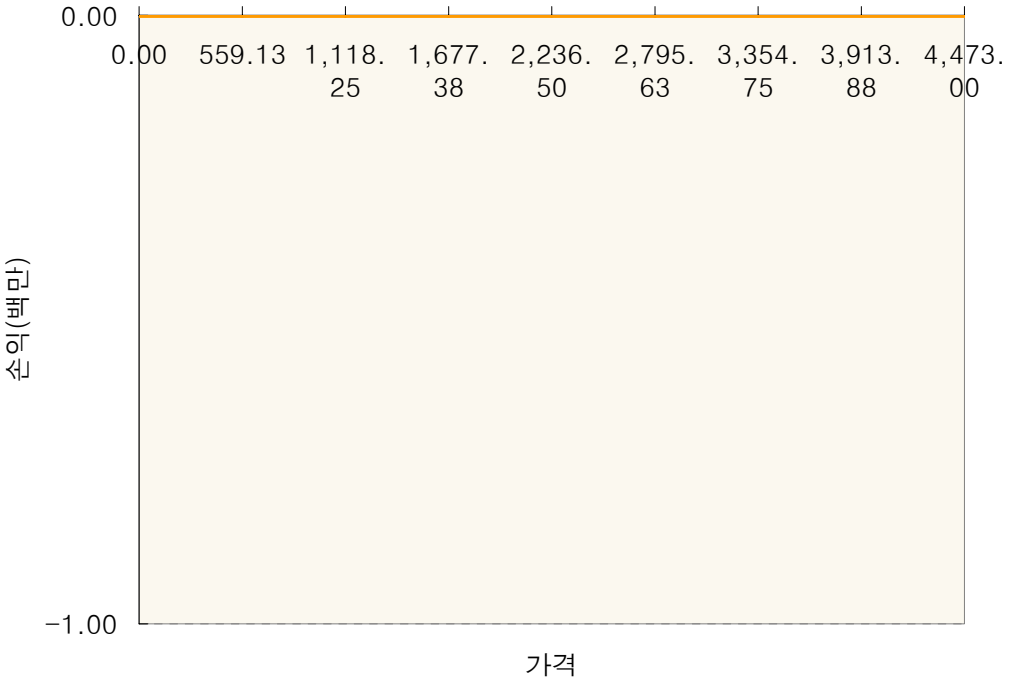




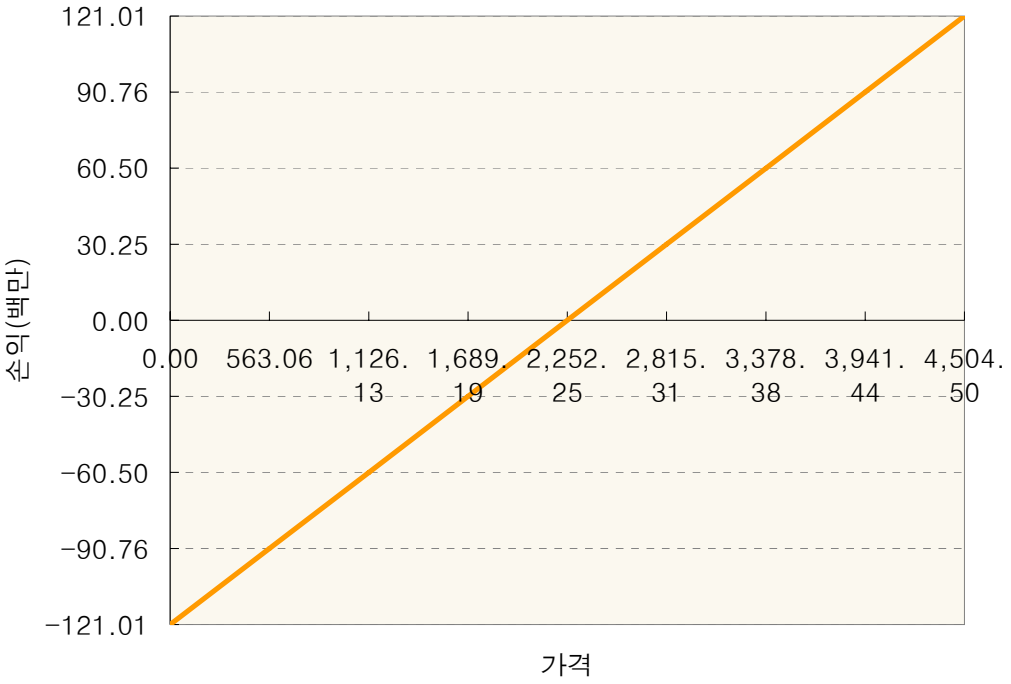
LNV1-LME Nickel



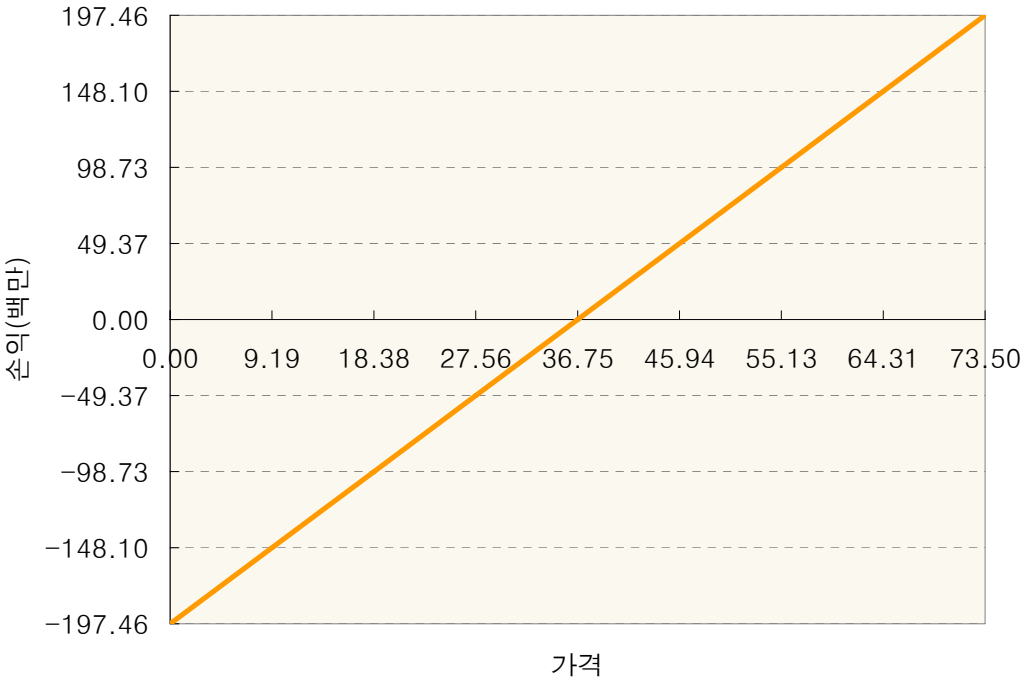
LXN1-LME Zinc



LXU1-LME Zinc

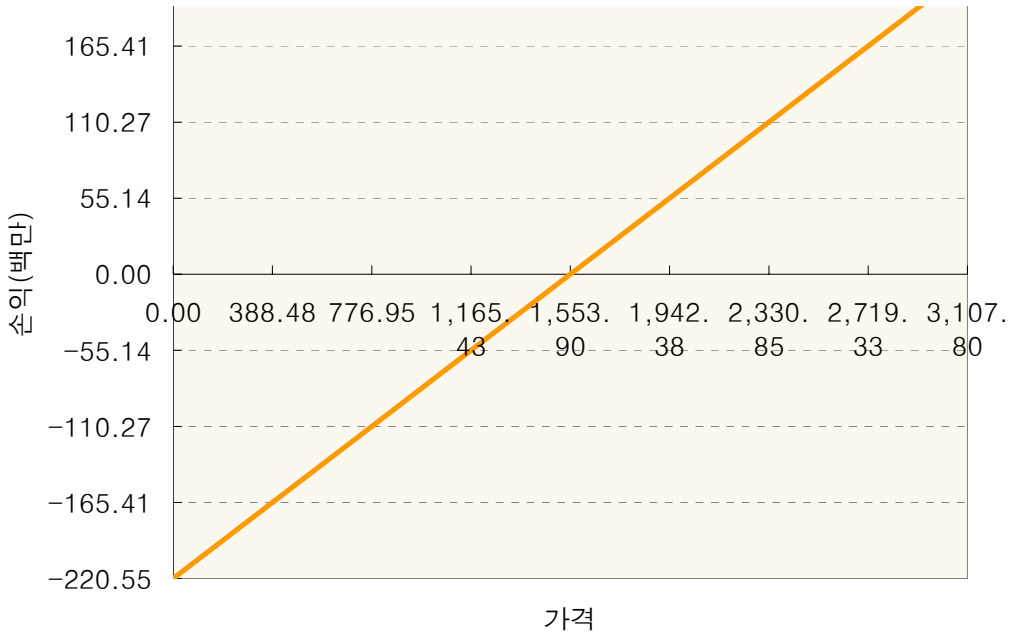


SIU1-Comex Silver

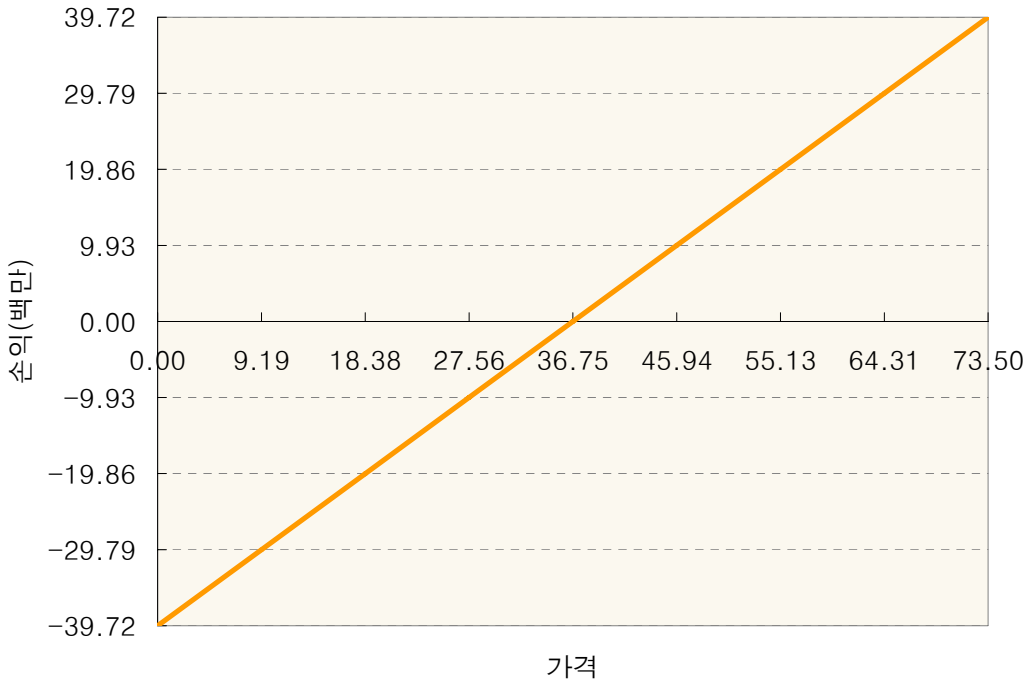


XGQ1-MINI GOLD FUTURE





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	2011-06-24
기준일	2011-06-23

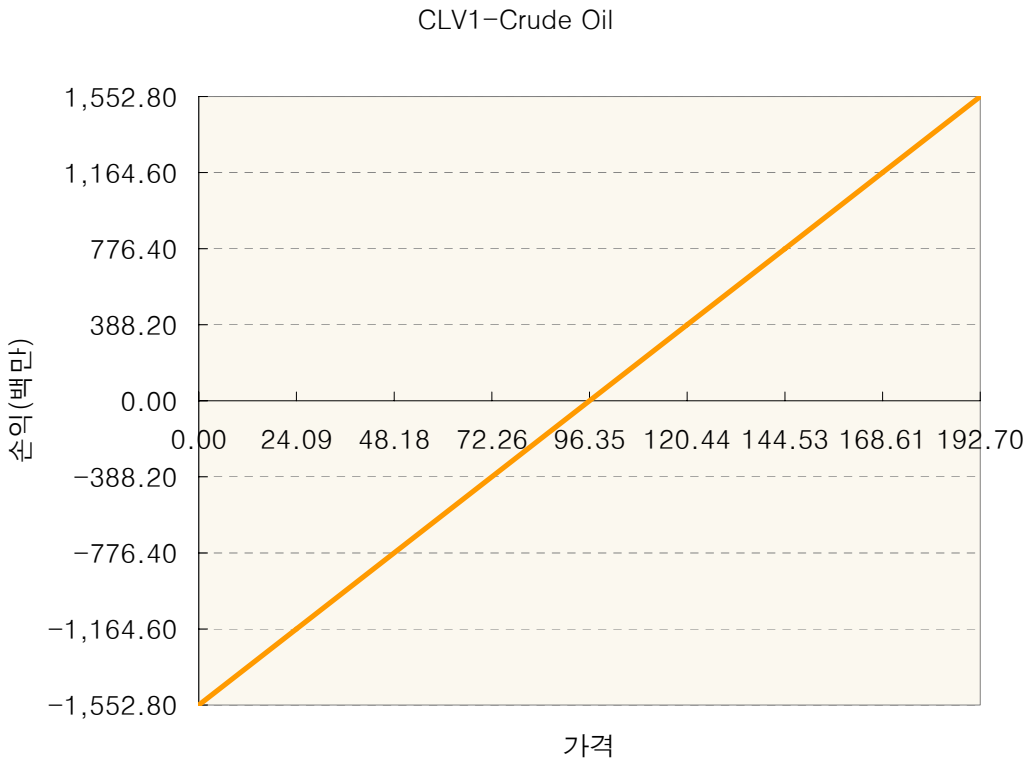
에너지인덱스플러스모(채권-파생형)

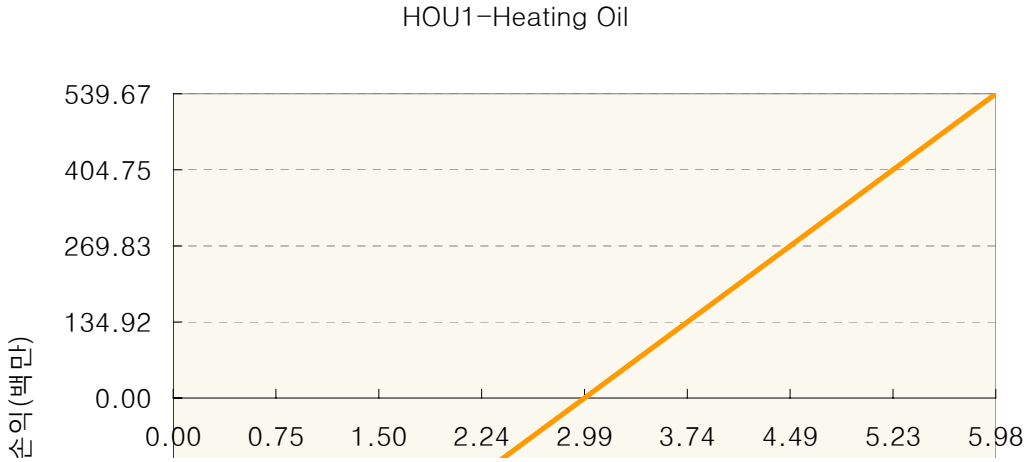
1. 계약금액

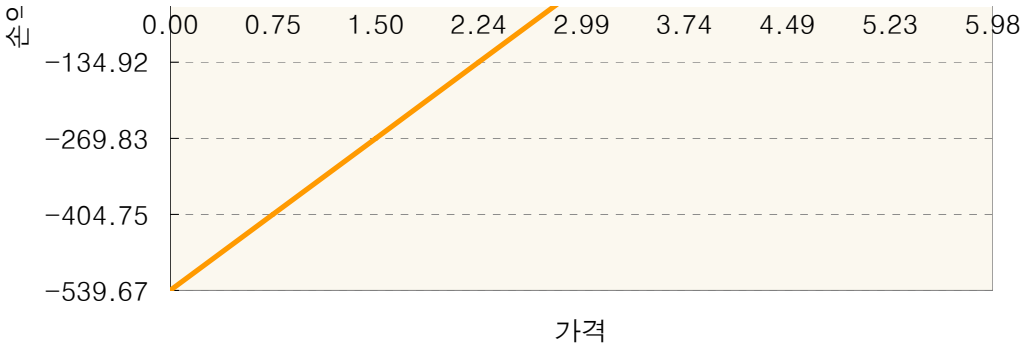
(단위:백만원)

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	1,553	0	1,553	
누계	유가증권	선물	2,015	0	2,015	

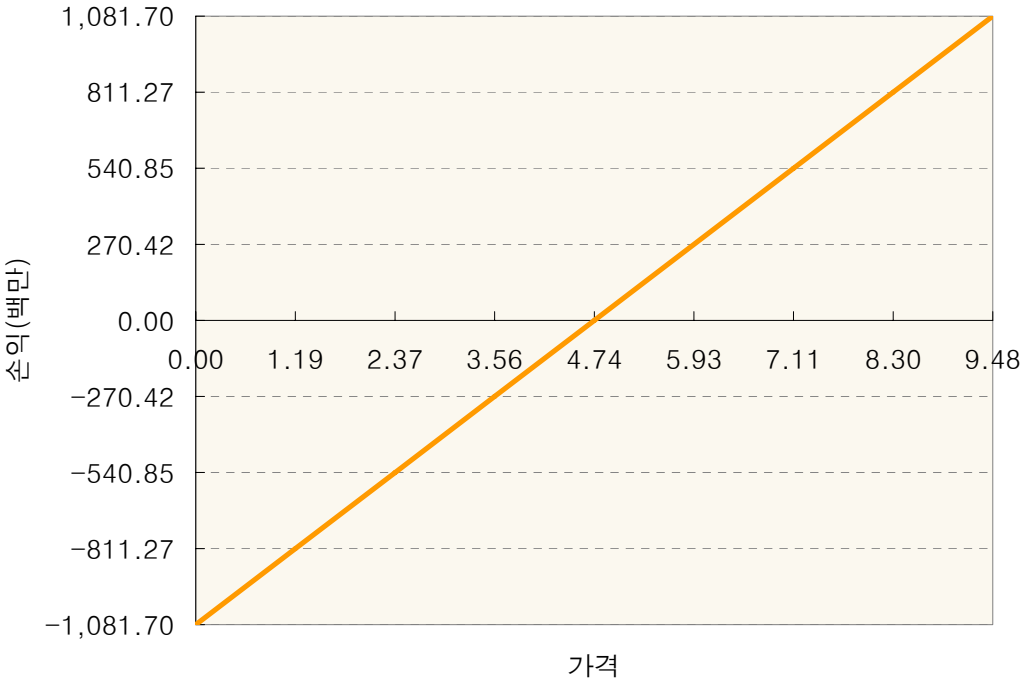
2. 만기시점의 손익구조



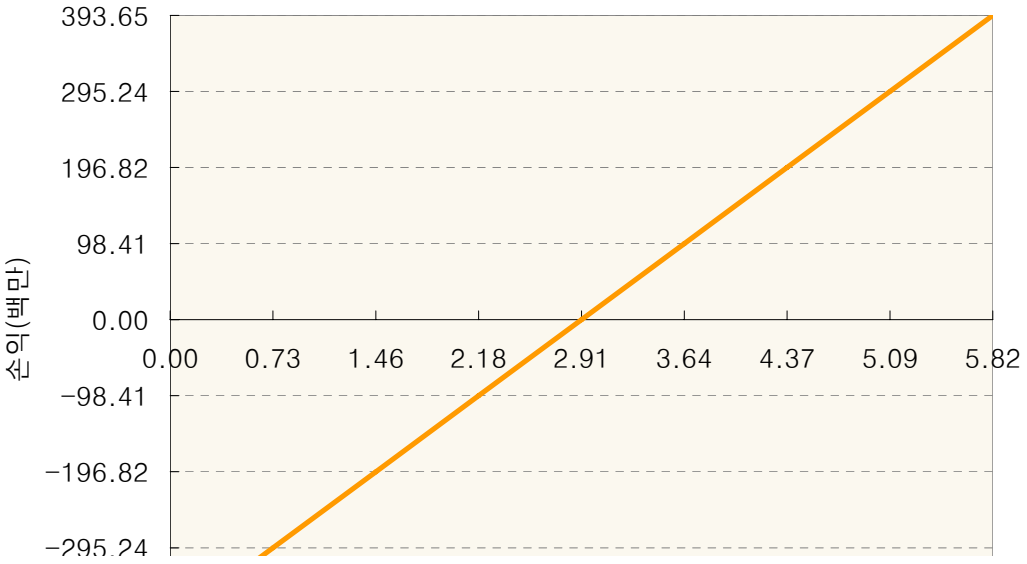


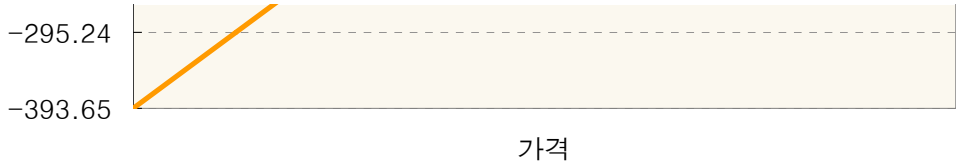


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	124
HOU1	Heating Oil	43
NGZ1	Natural Gas	87
XBU1	RBOB Gasoline	31

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

(단위:백만원)

474

공시일	2011-06-24
기준일	2011-06-23

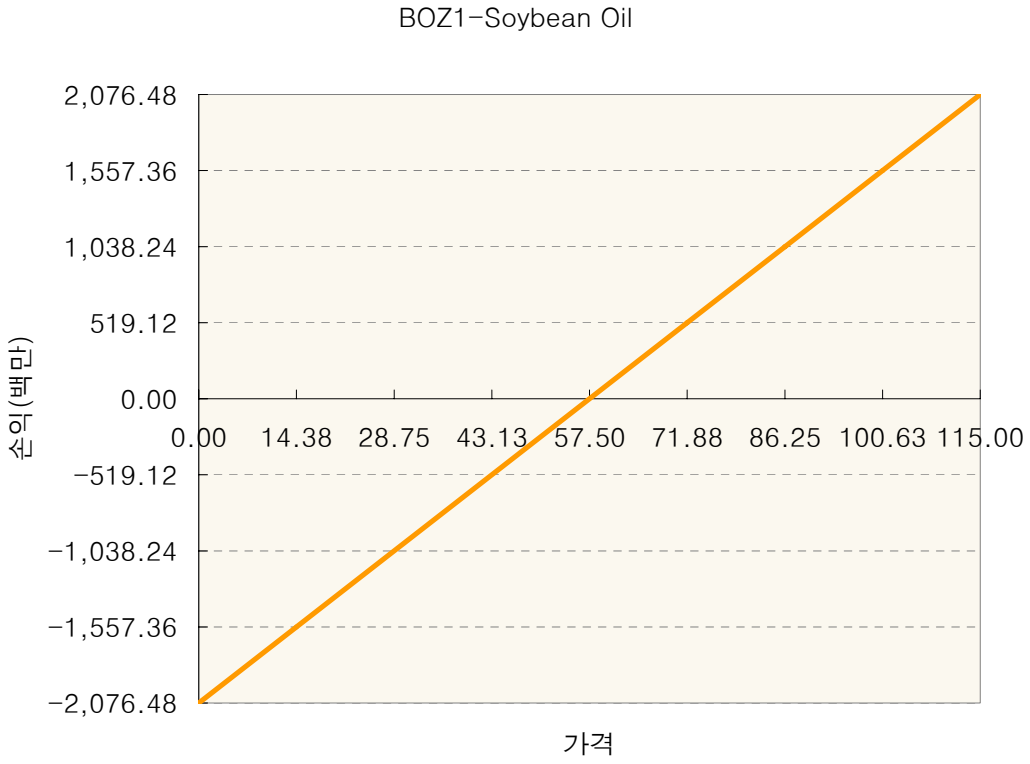
애그리컬쳐인덱스플러스모(채권-파생형)

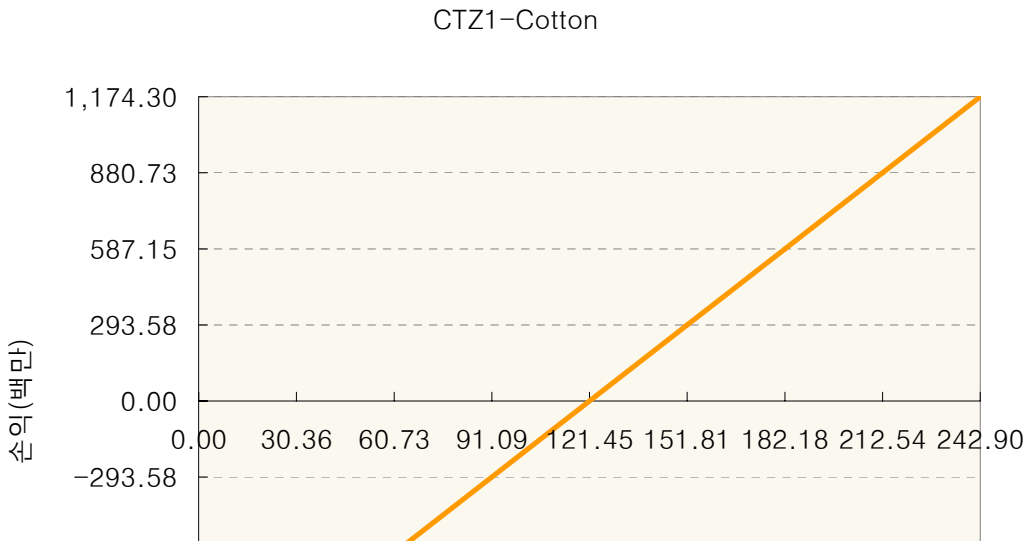
1. 계약금액

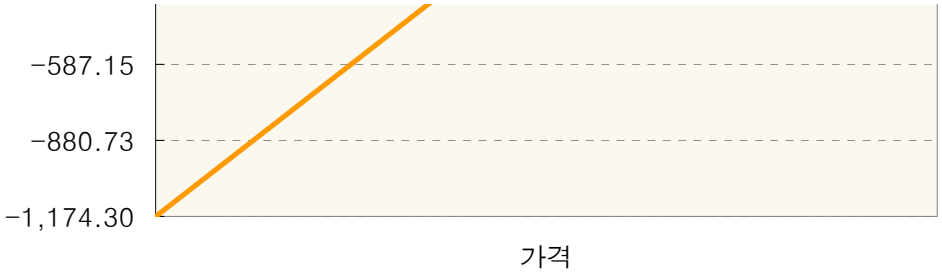
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,824	0	20,824	

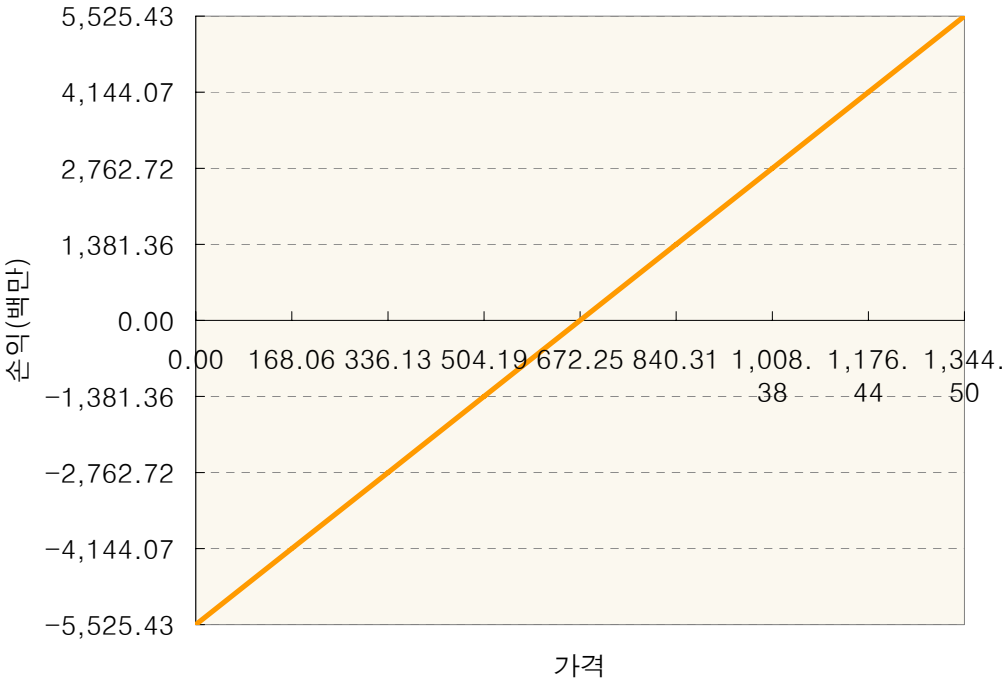
2. 만기시점의 손익구조



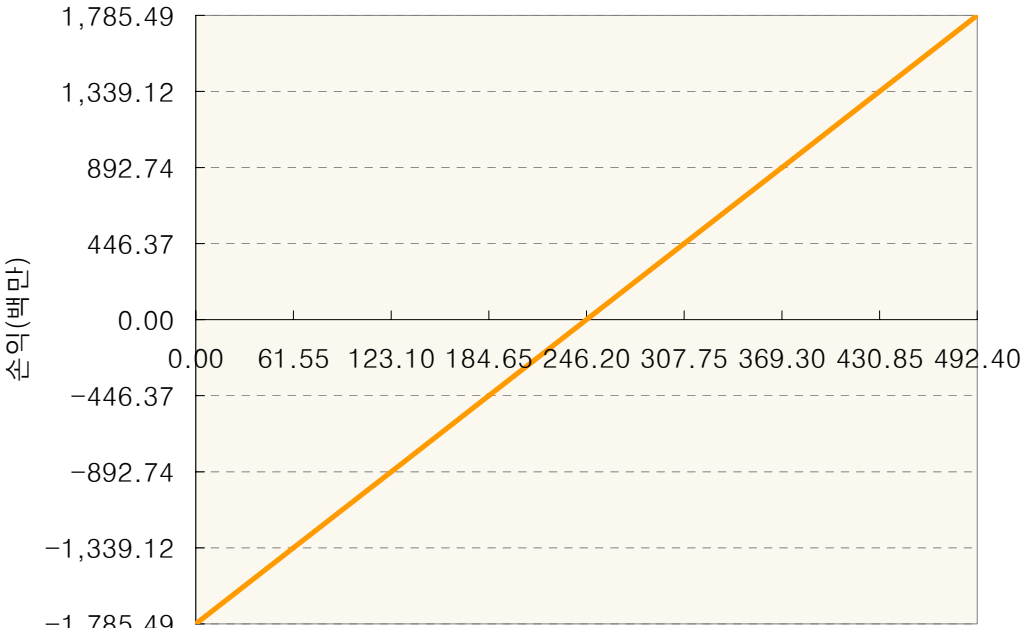


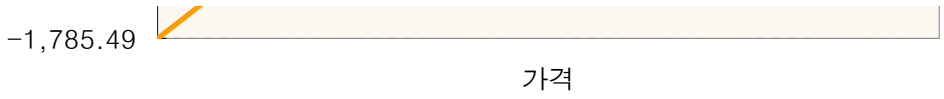


CU1-Corn

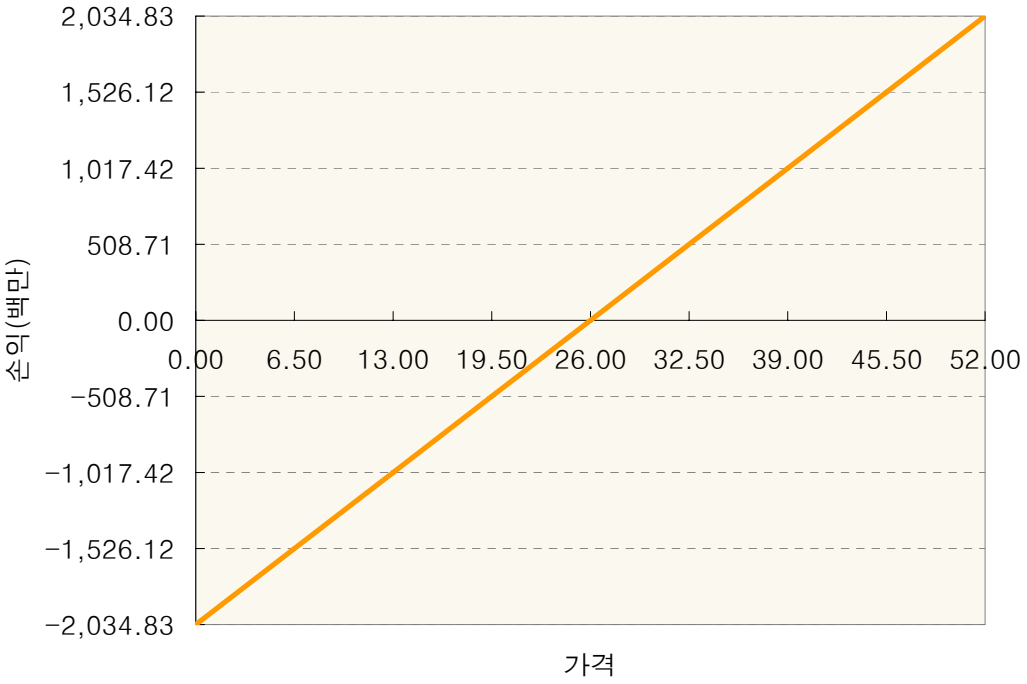


KCU1-COFFEE"C"ELEC

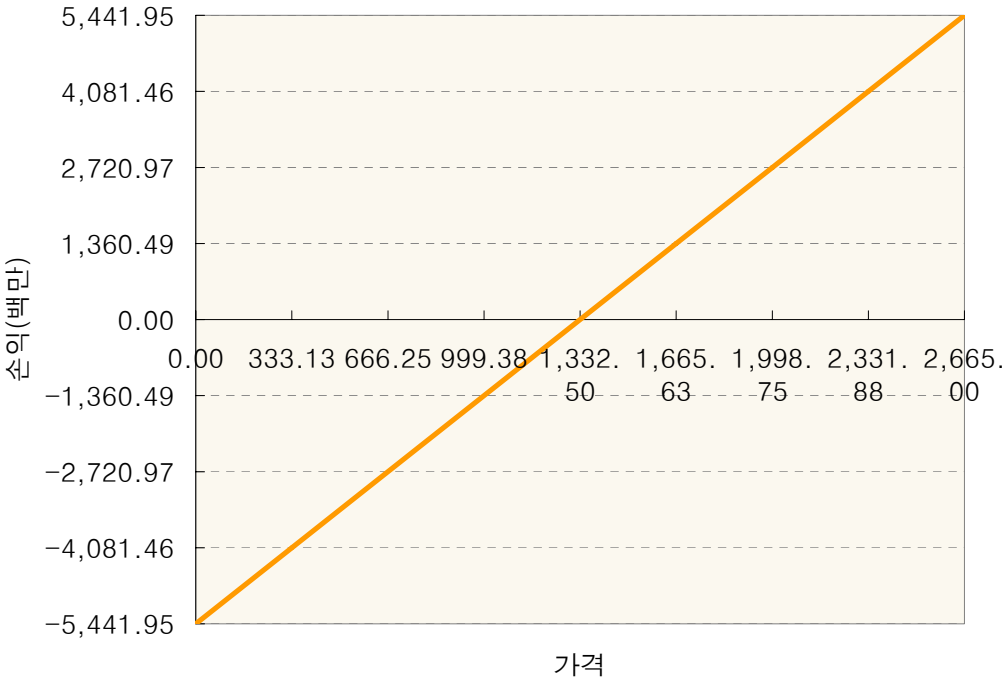




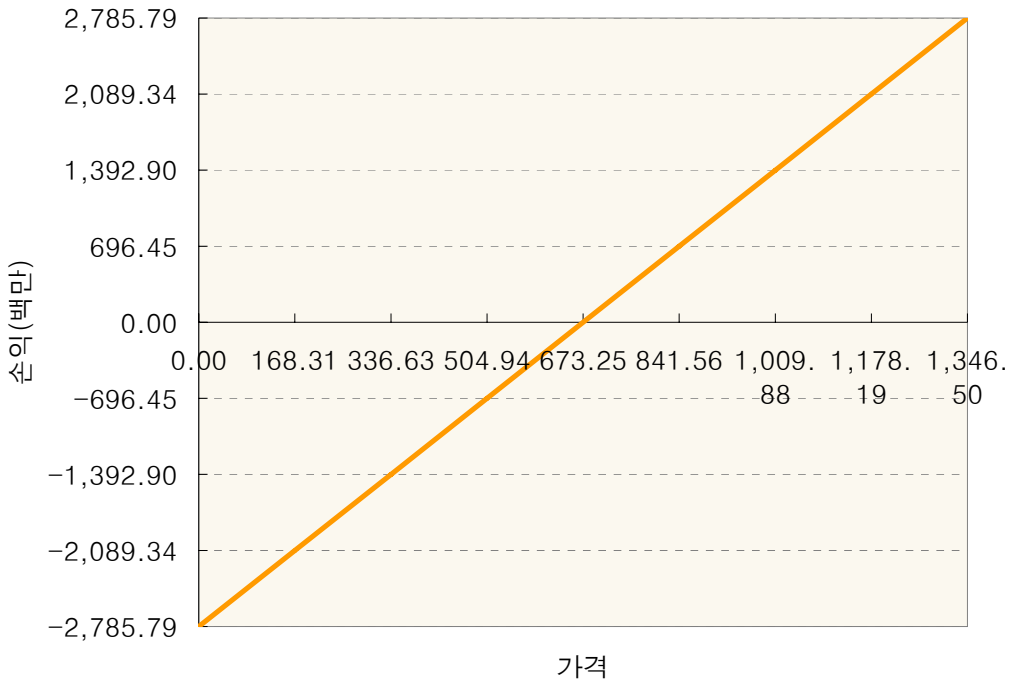
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	166
CTZ1	Cotton	94
CU1	Corn	442
KCU1	COFFEE"C"ELEC	143
SBV1	Sugar No11	163
SX1	Soybean	435
WU1	Wheat	223

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,708