공시일	2011-06-27
기준일	2011-06-24

스마트코스피200인덱스1호(주식-파생형)(종)

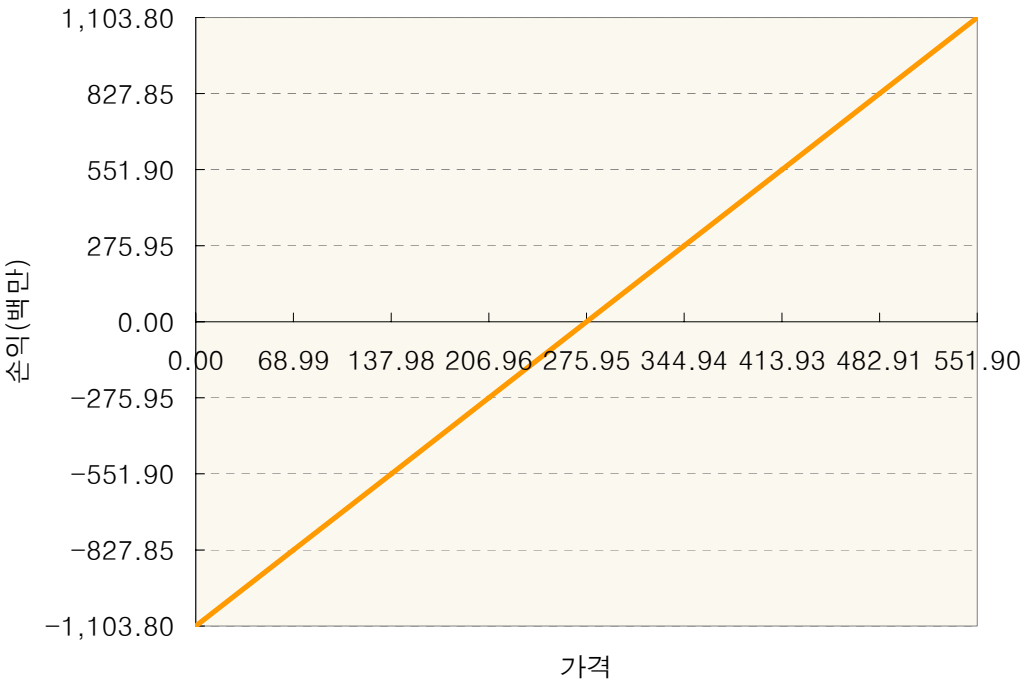
1. 계약금액

(단위:백만원)

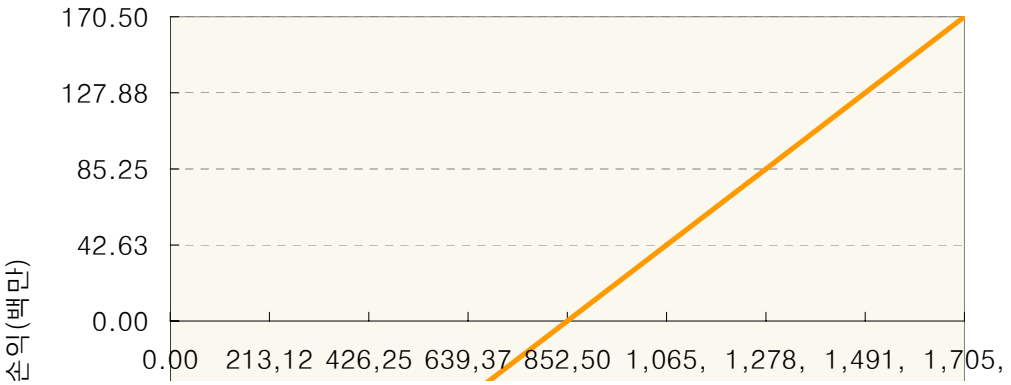
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	929	-929	장내
누계	유가증권	선물	1,274	0	1,274	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

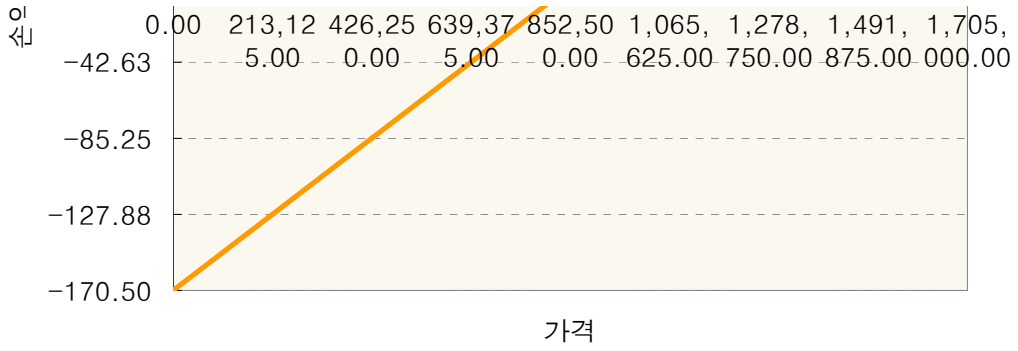
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

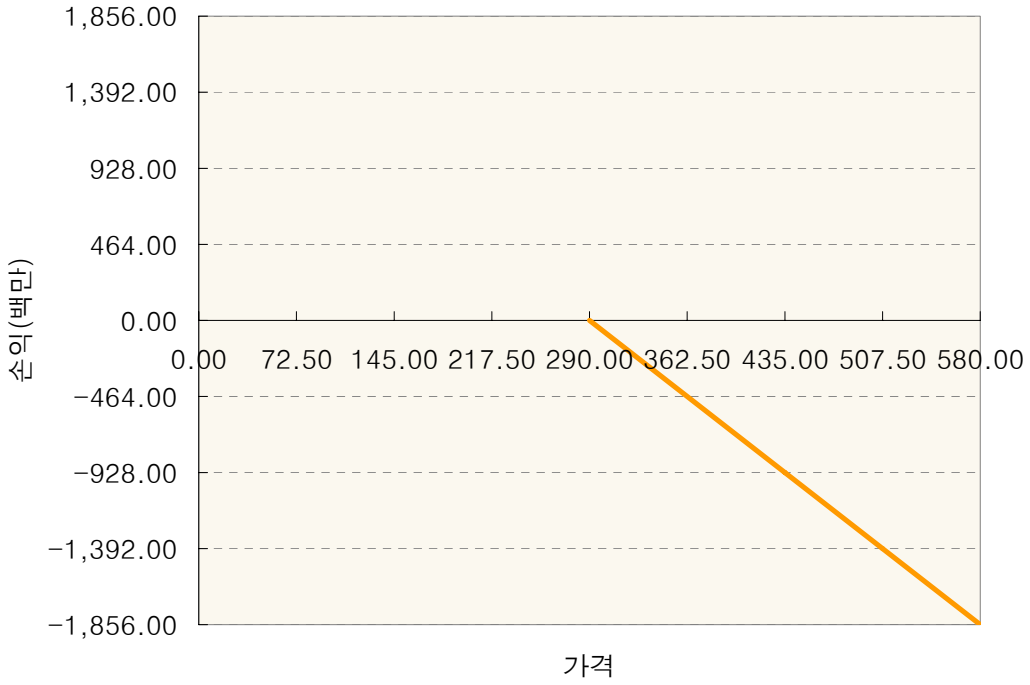


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 88

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-87.8	-87.8	-87.8	-87.8	-87.8	-87.8	-87.8
-5.33%	-58.5	-58.5	-58.5	-58.5	-58.5	-58.5	-58.5
-2.67%	-29.3	-29.3	-29.3	-29.3	-29.3	-29.3	-29.3
0%	0	0	0	0	0	0	0
2.67%	29.3	29.3	29.3	29.3	29.3	29.3	29.3
5.33%	58.5	58.5	58.5	58.5	58.5	58.5	58.5
8.00%	87.8	87.8	87.8	87.8	87.8	87.8	87.8

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%	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1	-9.1

-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%	9.1	9.1	9.1	9.1	9.1	9.1	9.1
8.00%	13.6	13.6	13.6	13.6	13.6	13.6	13.6
	KR4201F729 2011-07 콜290						62
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	4.2	4.2	4.2	4.1	4.1	4.1	4
-5.33%	4.2	4.1	4.1	4	3.8	3.6	3.3
-2.67%	4	3.9	3.6	3.2	2.6	1.9	1.1
0%	2.9	2.1	1.2	0	-1.3	-2.8	-4.3
2.67%	-2.5	-4.4	-6.5	-8.6	-10.9	-13.1	-15.5
5.33%	-18.1	-20.8	-23.5	-26.2	-28.9	-31.6	-34.3
8.00%	-47.2	-49.4	-51.8	-54.1	-56.6	-59.1	-61.6

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

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공시일	2011-06-27
기준일	2011-06-24

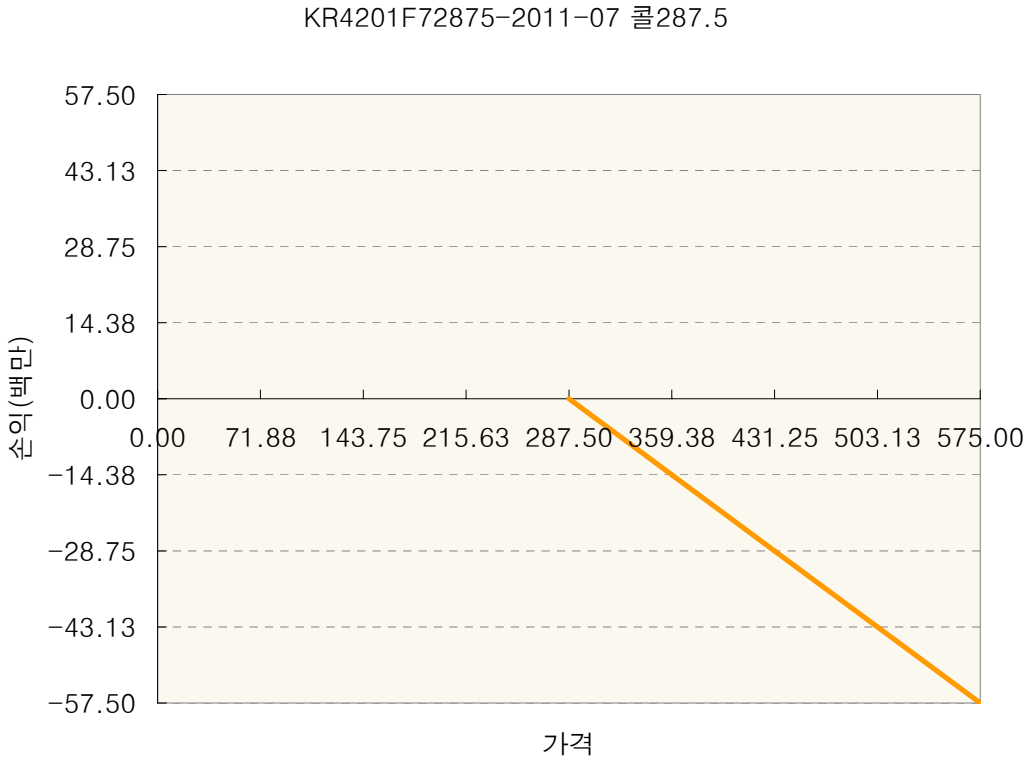
달마다행복모(주식혼합-파생형)

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	0.2	0.2
-2.67%	0.2	0.2	0.2	0.1	0.1	0.1	0.1
0%	0.1	0.1	0	0	-0.1	-0.1	-0.2
2.67%	-0.1	-0.2	-0.3	-0.4	-0.4	-0.5	-0.6
5.33%	-0.8	-0.8	-0.9	-1	-1.1	-1.2	-1.3
8.00%	-1.8	-1.9	-1.9	-2	-2.1	-2.1	-2.2

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

2

공시일	2011-06-27
기준일	2011-06-24

BEST인덱스플러스알파1호(주식-파생형)(종)

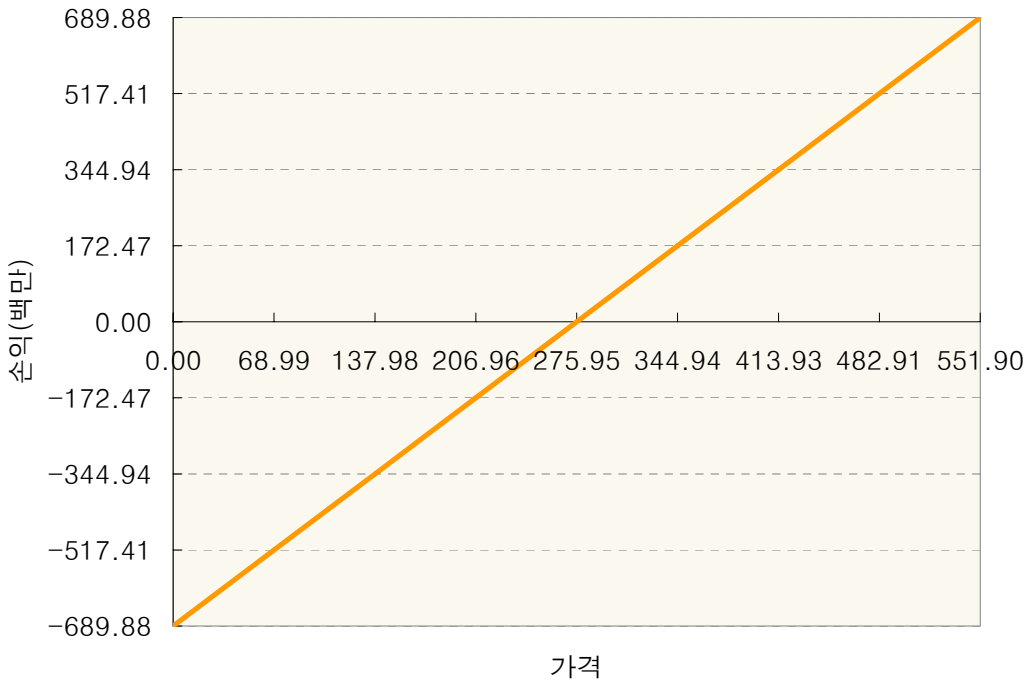
1. 계약금액

(단위:백만원)

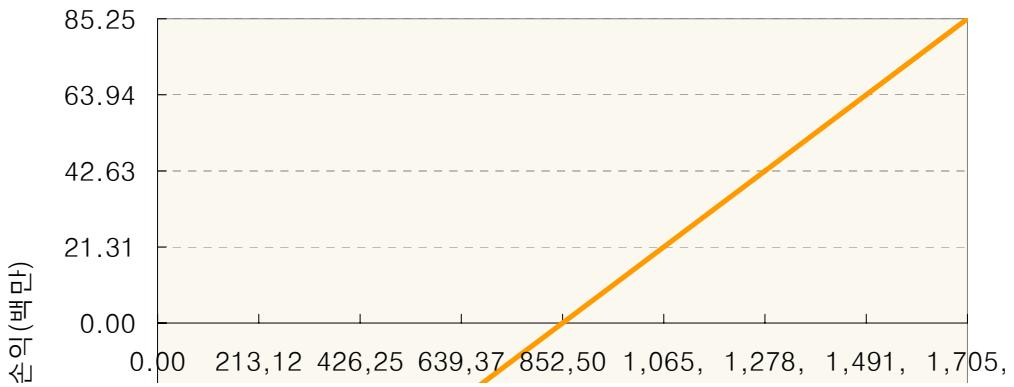
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	668	-668	장내
누계	유가증권	선물	775	0	775	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

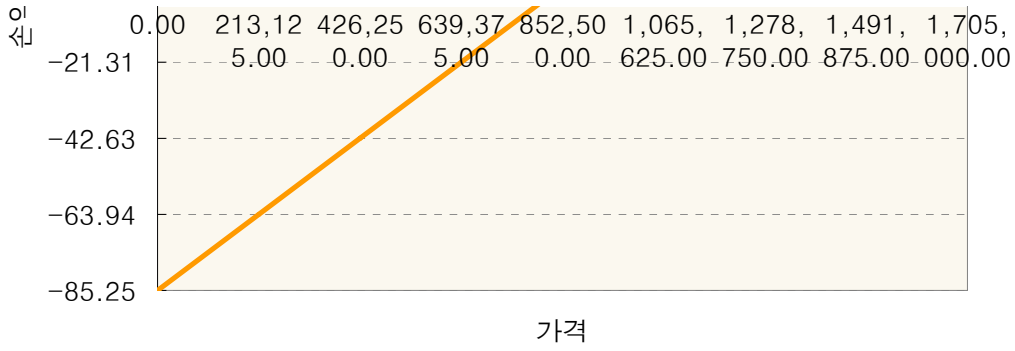
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

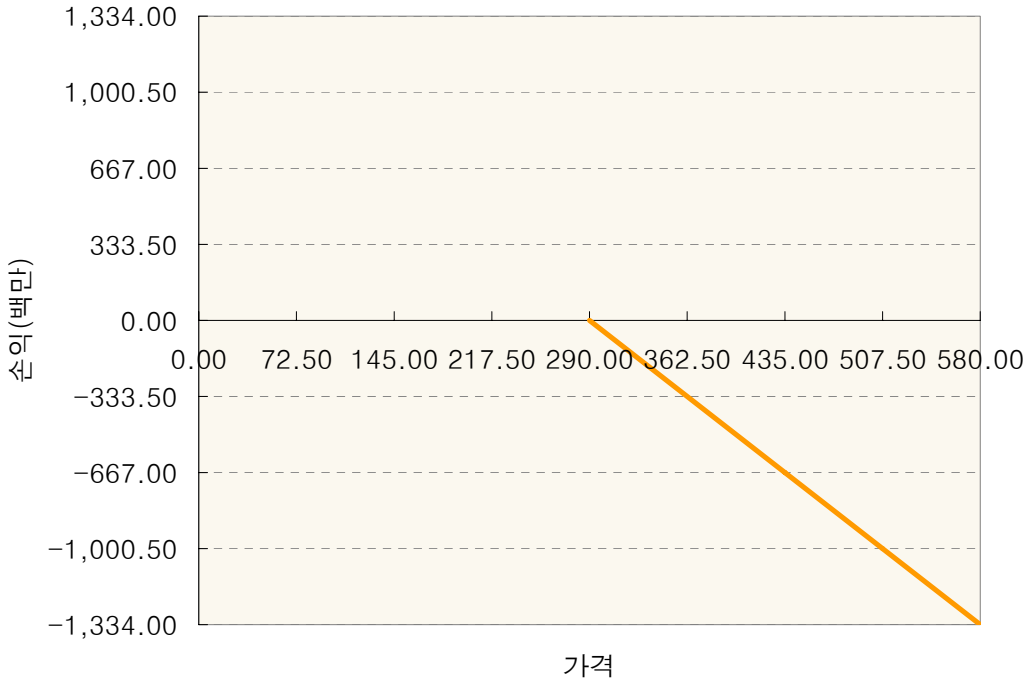


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 55

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-54.9	-54.9	-54.9	-54.9	-54.9	-54.9	-54.9
-5.33%	-36.6	-36.6	-36.6	-36.6	-36.6	-36.6	-36.6
-2.67%	-18.3	-18.3	-18.3	-18.3	-18.3	-18.3	-18.3
0%	0	0	0	0	0	0	0
2.67%	18.3	18.3	18.3	18.3	18.3	18.3	18.3
5.33%	36.6	36.6	36.6	36.6	36.6	36.6	36.6
8.00%	54.9	54.9	54.9	54.9	54.9	54.9	54.9

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	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
	KR4201F729 2011-07 콜290						44
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	3	3	3	3	3	2.9	2.9
-5.33%	3	3	2.9	2.9	2.8	2.6	2.4
-2.67%	2.9	2.8	2.6	2.3	1.9	1.4	0.8
0%	2.1	1.5	0.8	0	-0.9	-2	-3.1
2.67%	-1.8	-3.2	-4.7	-6.2	-7.8	-9.4	-11.1
5.33%	-13	-14.9	-16.9	-18.8	-20.8	-22.7	-24.7
8.00%	-33.9	-35.5	-37.2	-38.9	-40.7	-42.4	-44.3

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

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공시일	2011-06-27
기준일	2011-06-24

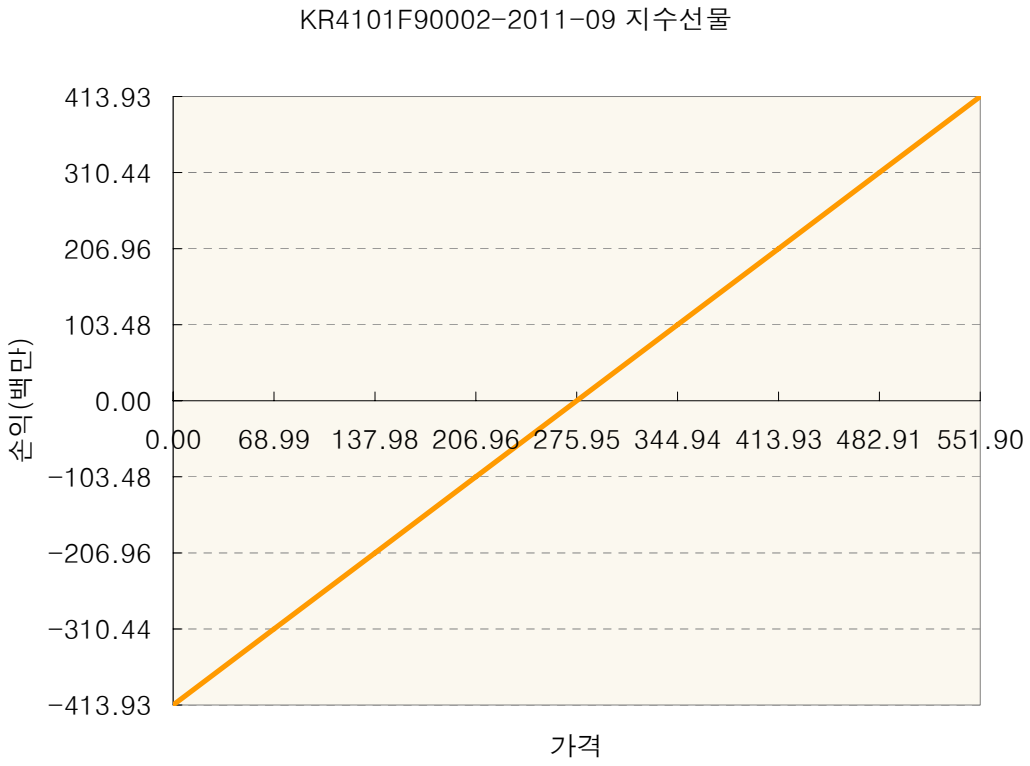
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	414	0	414	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 33

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.9	-32.9	-32.9	-32.9	-32.9	-32.9	-32.9
-5.33%	-21.9	-21.9	-21.9	-21.9	-21.9	-21.9	-21.9
-2.67%	-11	-11	-11	-11	-11	-11	-11
0%	0	0	0	0	0	0	0
2.67%	11	11	11	11	11	11	11
5.33%	21.9	21.9	21.9	21.9	21.9	21.9	21.9
8.00%	32.9	32.9	32.9	32.9	32.9	32.9	32.9

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

공시일	2011-06-27
기준일	2011-06-24

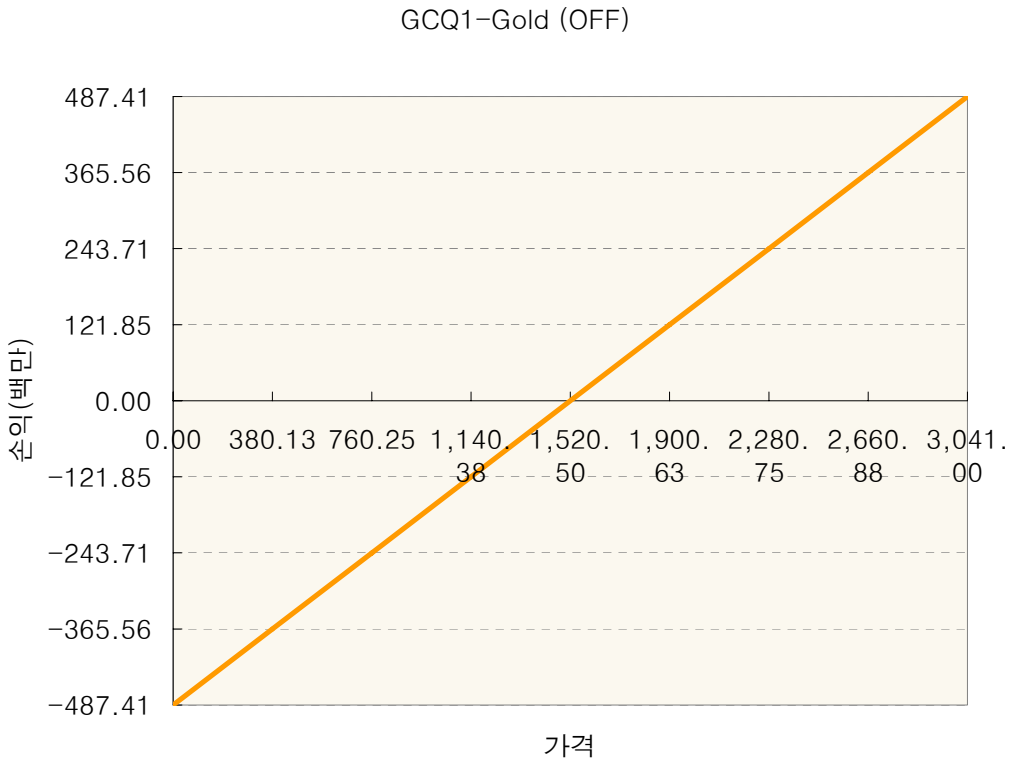
메탈인덱스플러스모(채권-파생형)

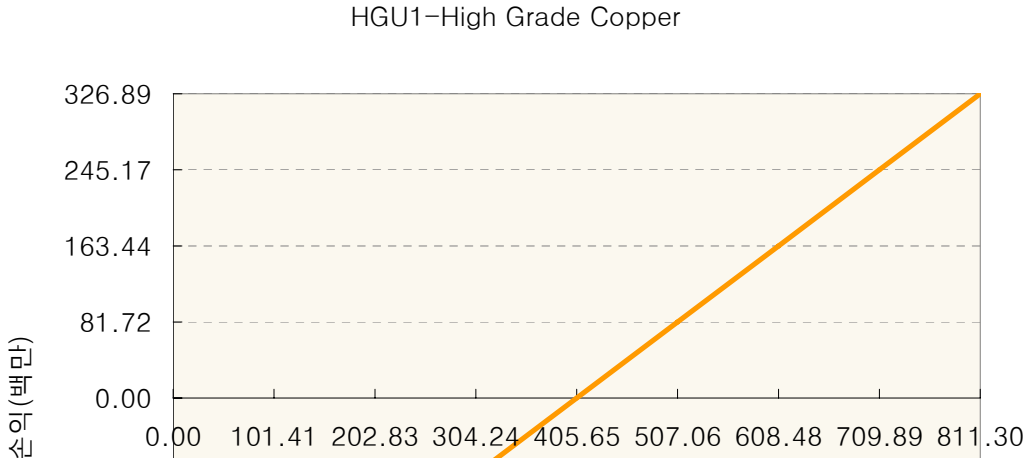
1. 계약금액

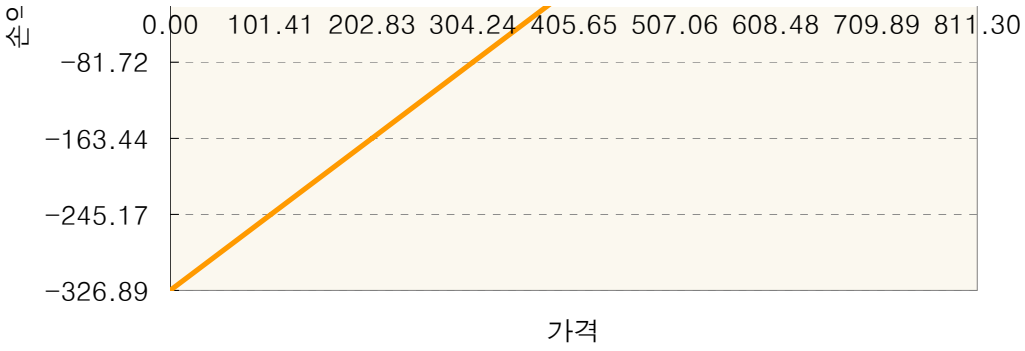
(단위:백만원)

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	2,223	490	1,733	

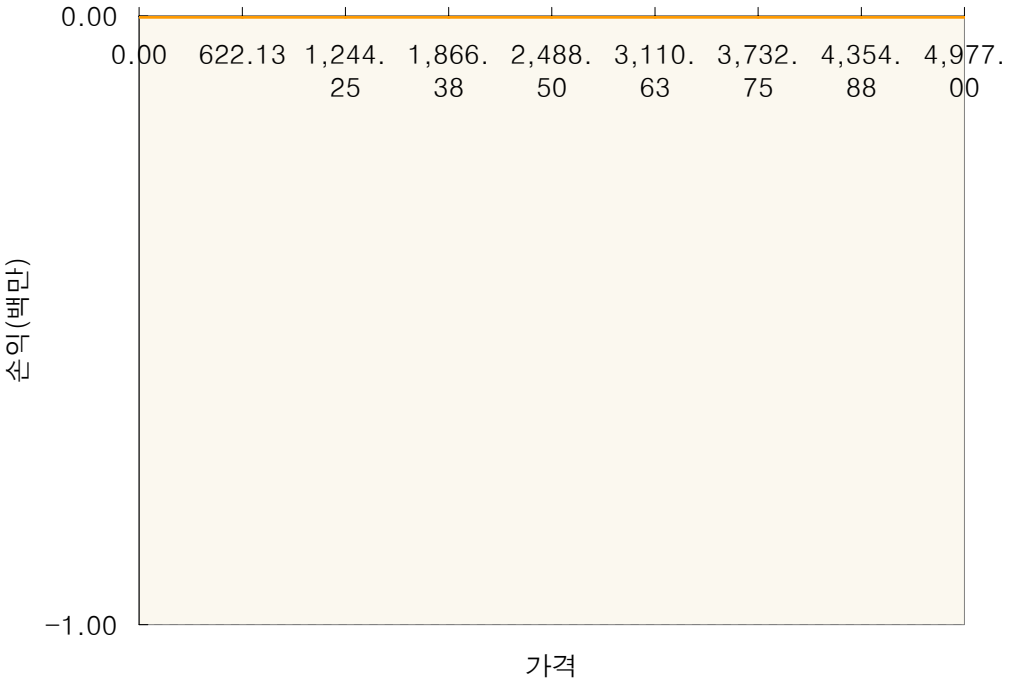
2. 만기시점의 손익구조



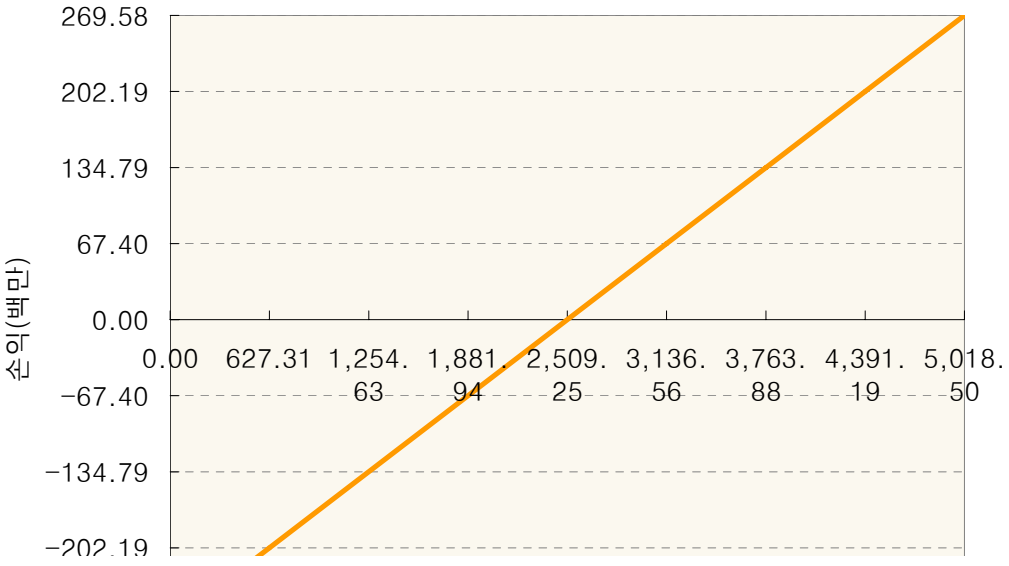


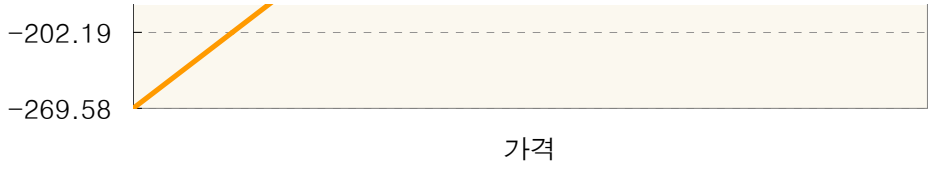


LAN1-LME Aluminum

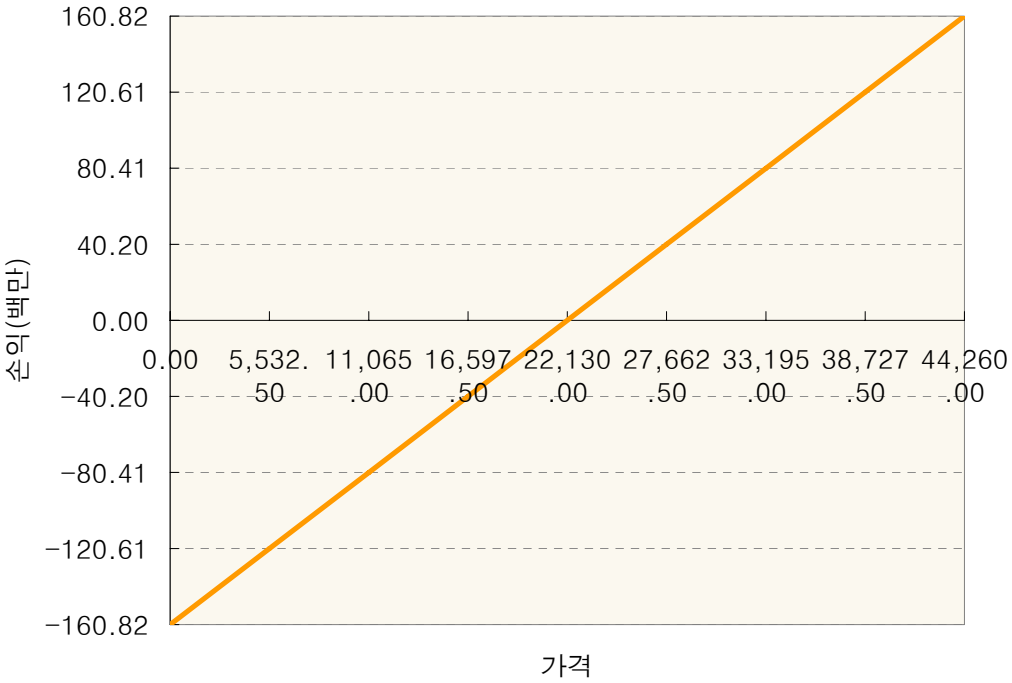


LAU1-LME Aluminum

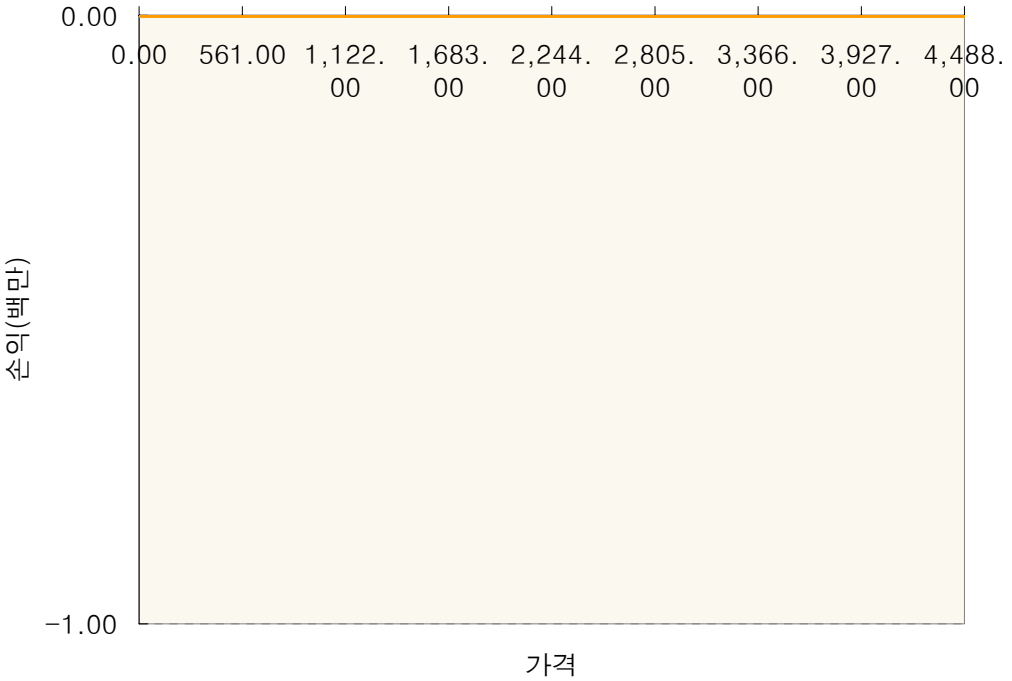




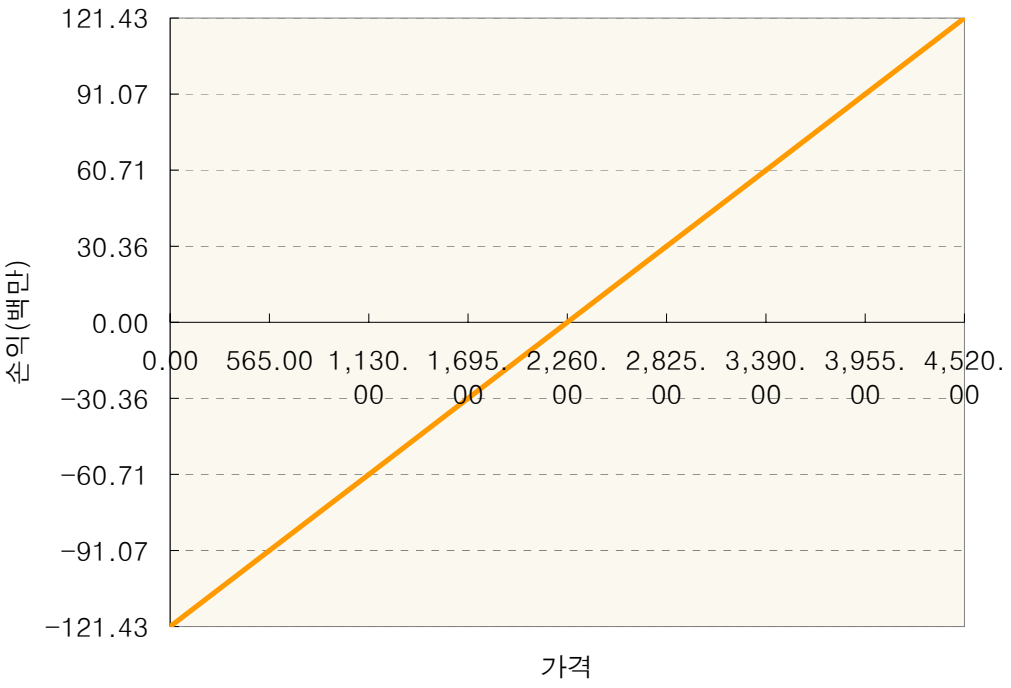
LNV1-LME Nickel



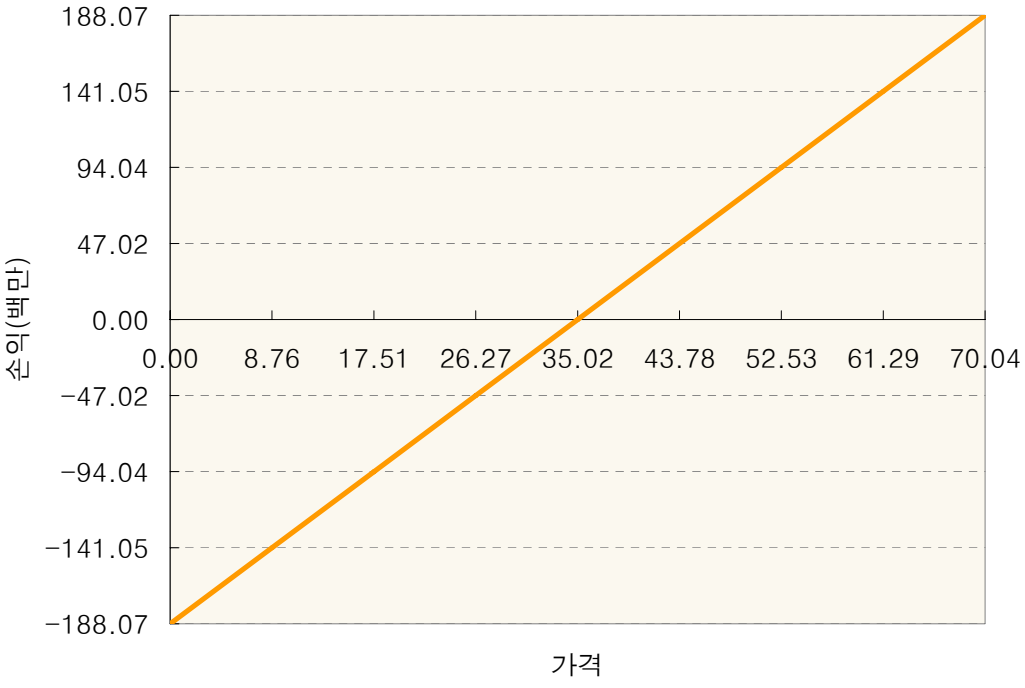
LXN1-LME Zinc



LXU1-LME Zinc

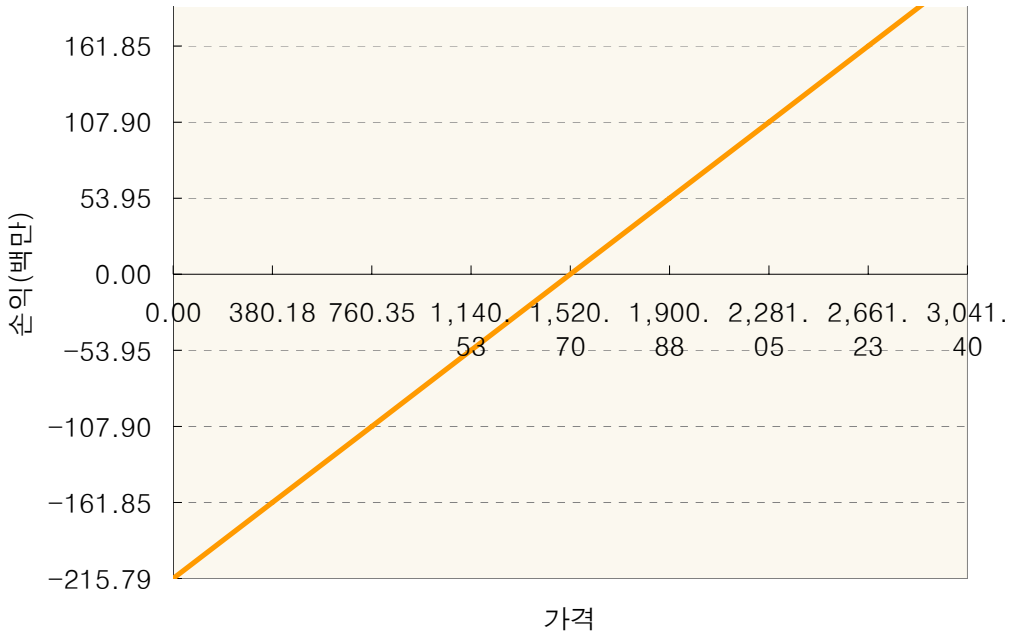


SIU1-Comex Silver

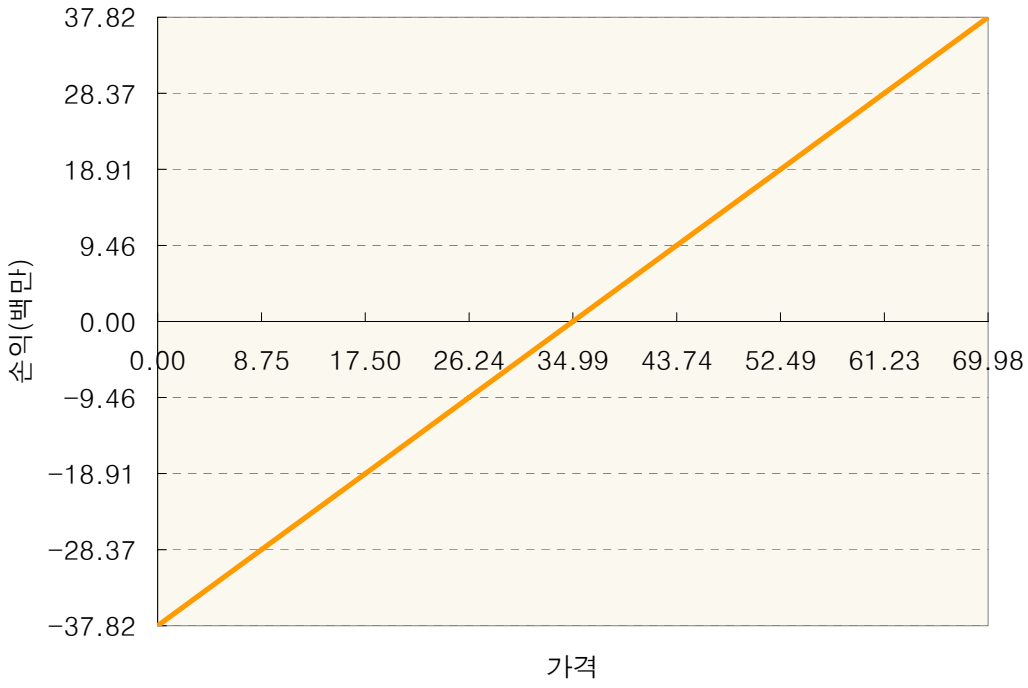


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	26
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	0.47
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	2011-06-27
기준일	2011-06-24

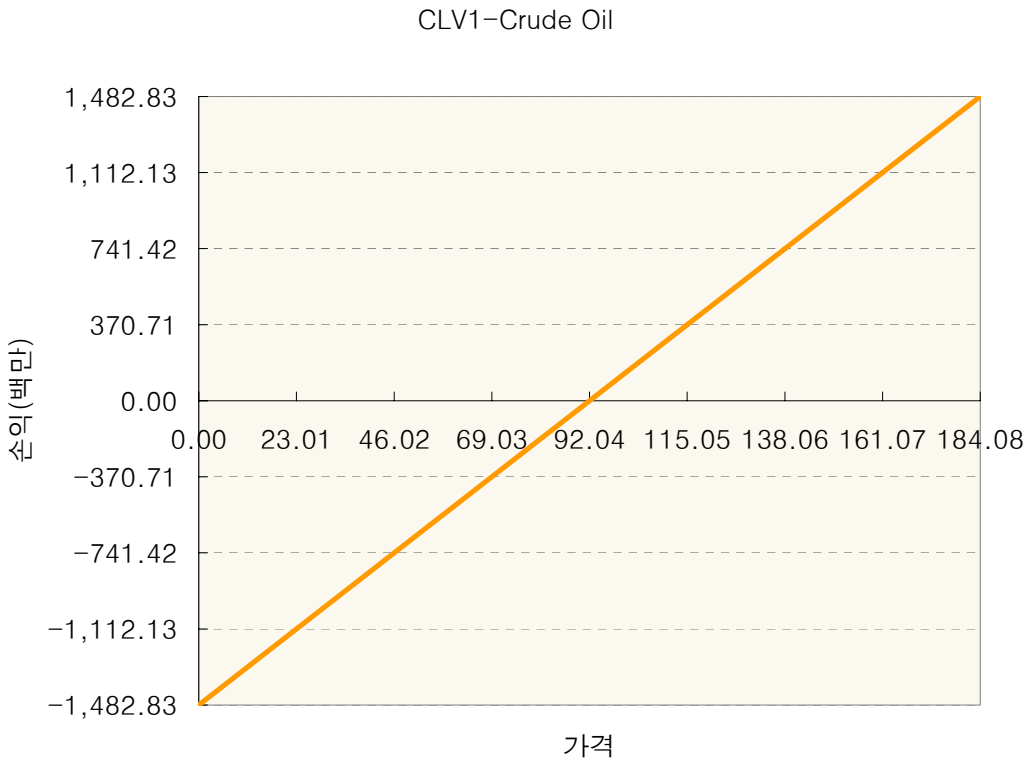
에너지인덱스플러스모(채권-파생형)

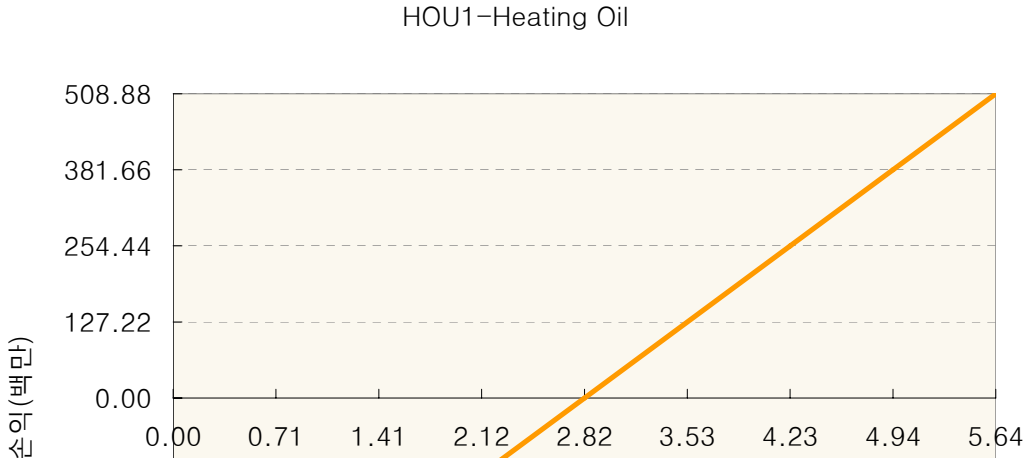
1. 계약금액

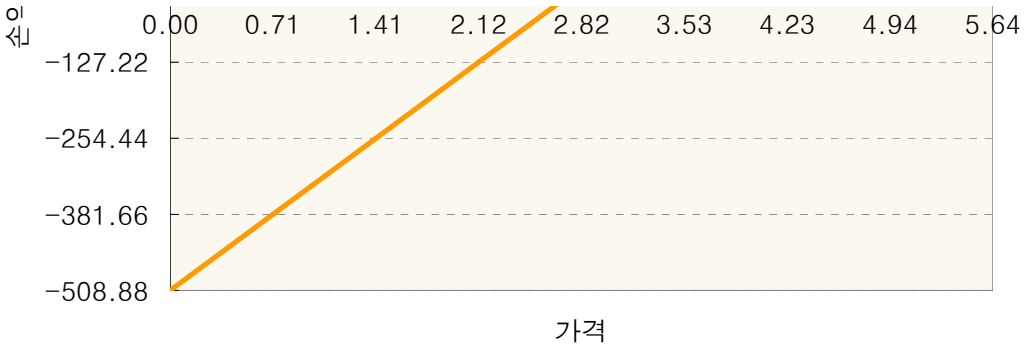
(단위:백만원)

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	1,483	0	1,483	
누계	유가증권	선물	1,935	0	1,935	

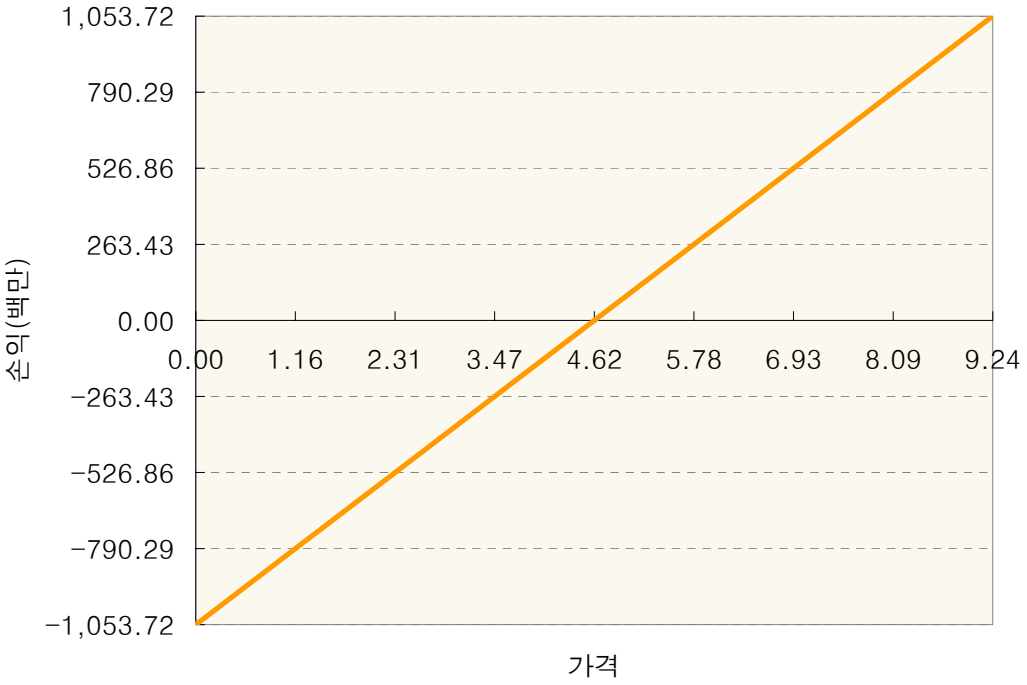
2. 만기시점의 손익구조



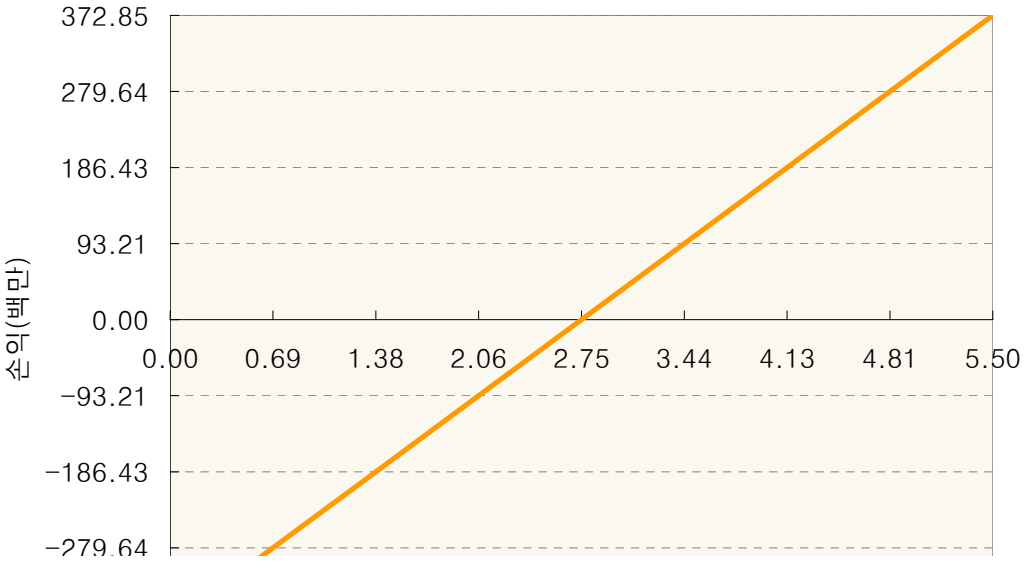


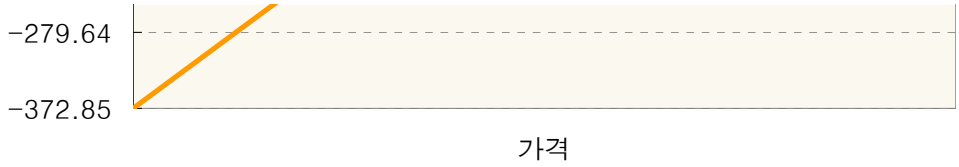


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	119
HOU1	Heating Oil	41
NGZ1	Natural Gas	84
XBU1	RBOB Gasoline	30

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

(단위:백만원)

449

공시일	2011-06-27
기준일	2011-06-24

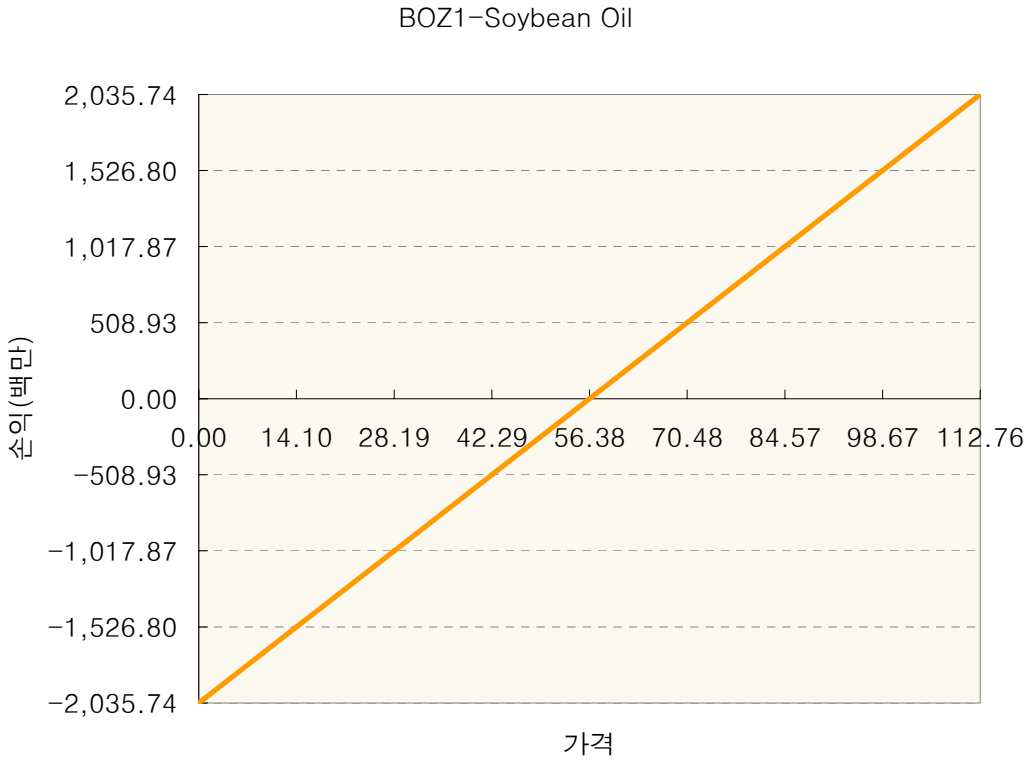
애그리컬쳐인덱스플러스모(채권-파생형)

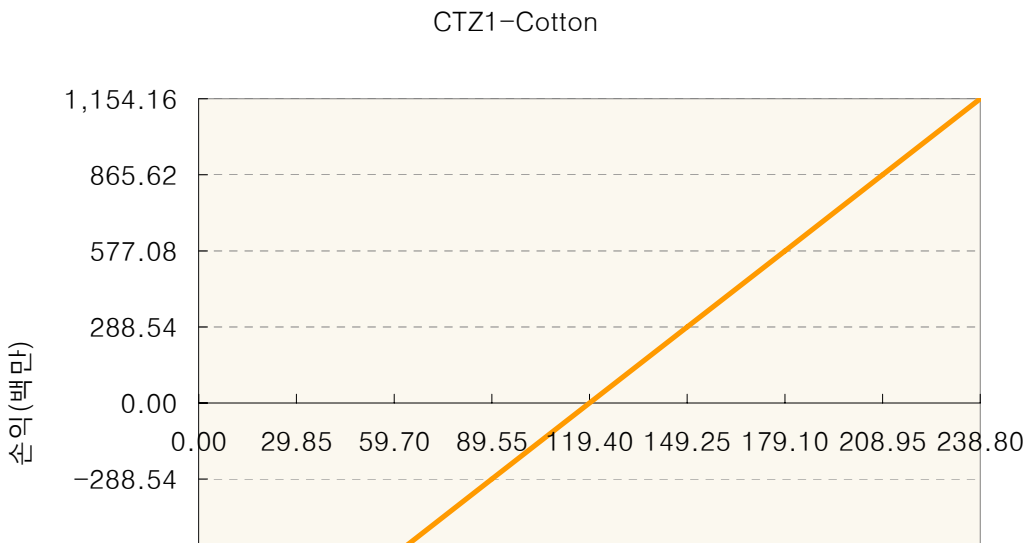
1. 계약금액

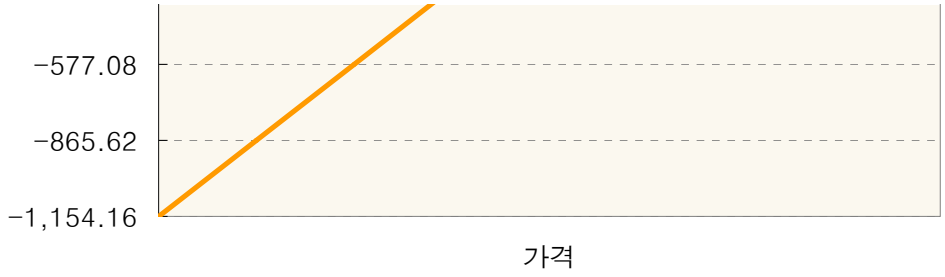
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,671	0	20,671	

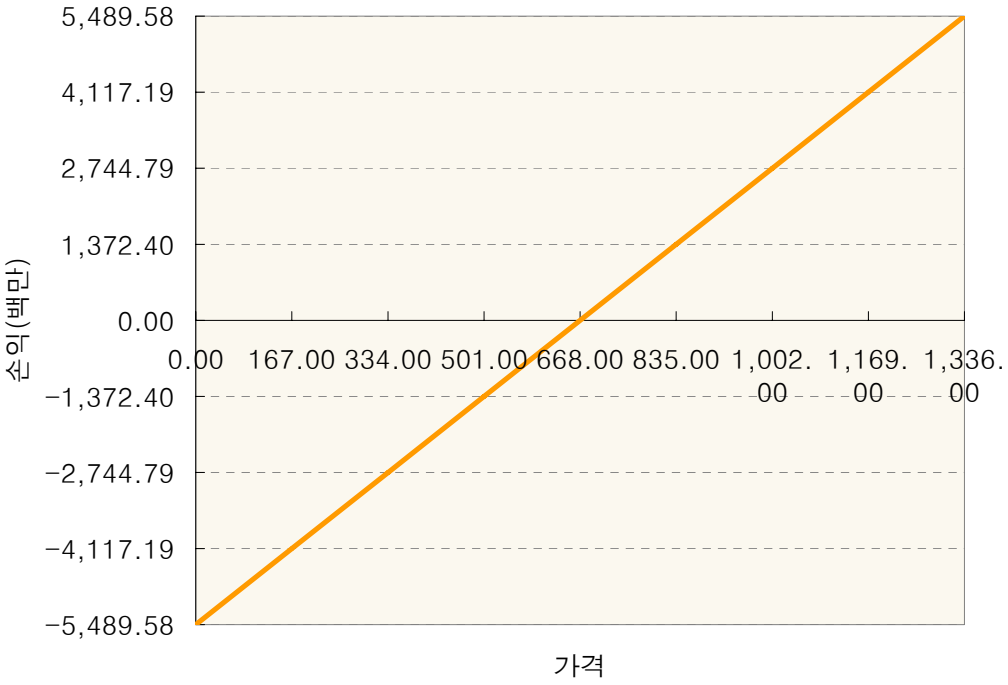
2. 만기시점의 손익구조



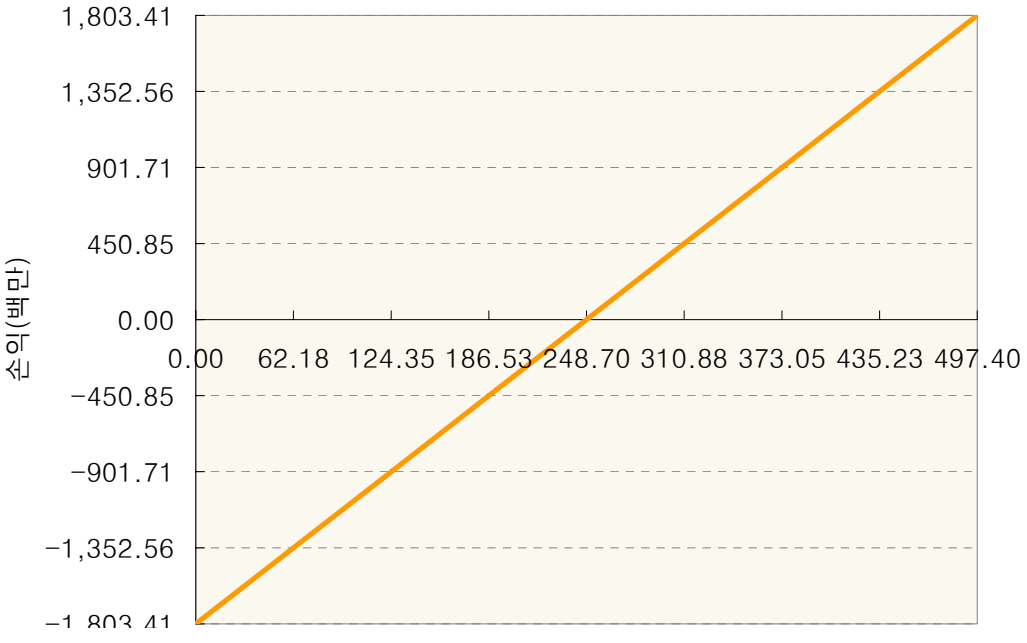


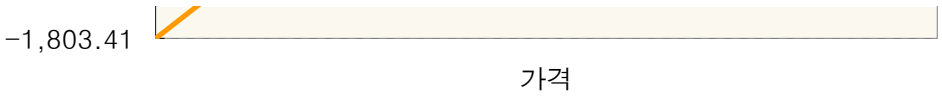


CU1-Corn

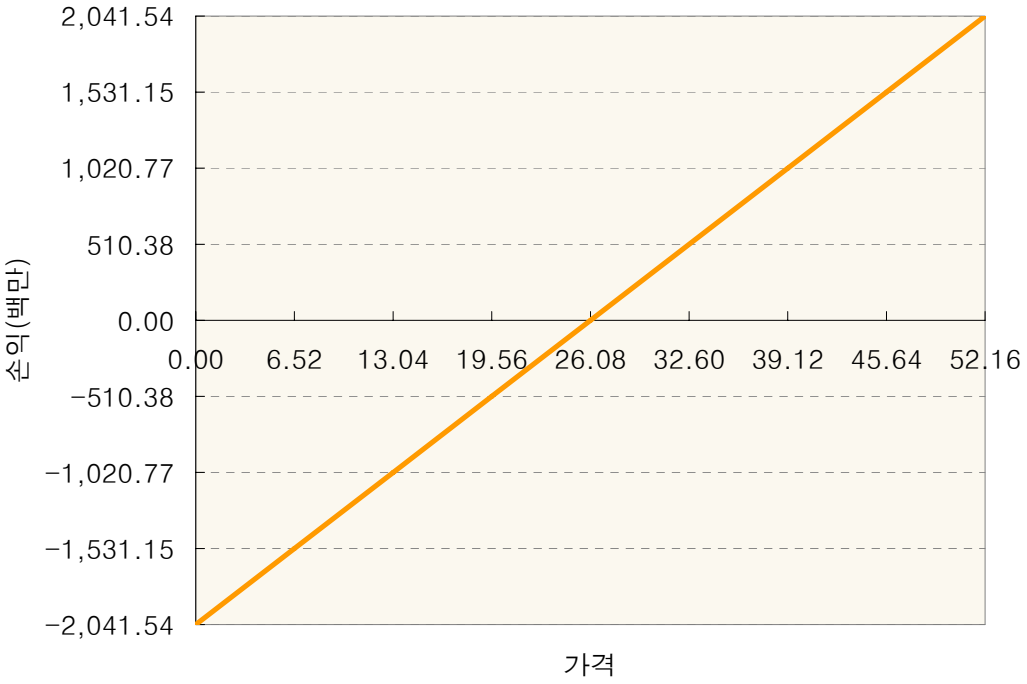


KCU1-COFFEE"C"ELEC

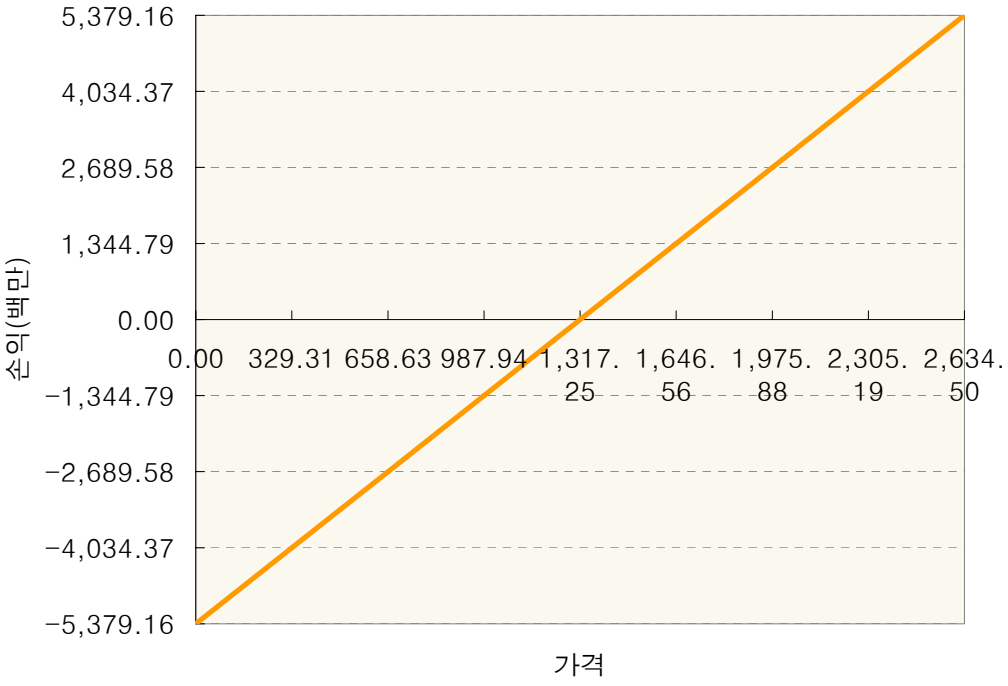




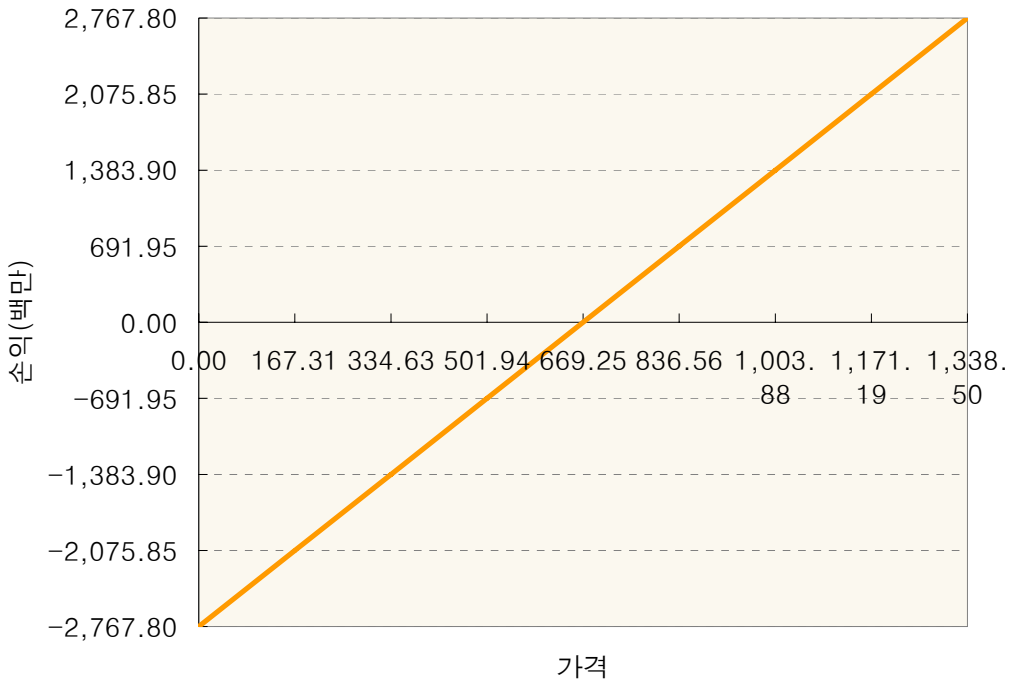
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	163
CTZ1	Cotton	92
CU1	Corn	439
KCU1	COFFEE"C"ELEC	144
SBV1	Sugar No11	163
SX1	Soybean	430
WU1	Wheat	221

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,578