공시일	2011-06-28
기준일	2011-06-27

스마트코스피200인덱스1호(주식-파생형)(종)

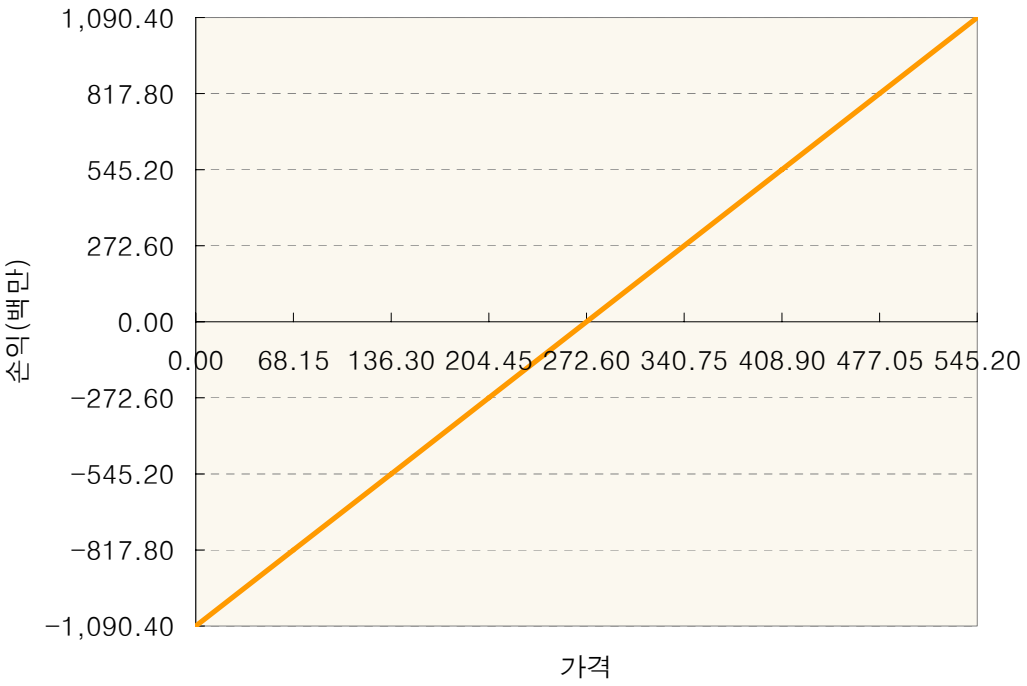
1. 계약금액

(단위:백만원)

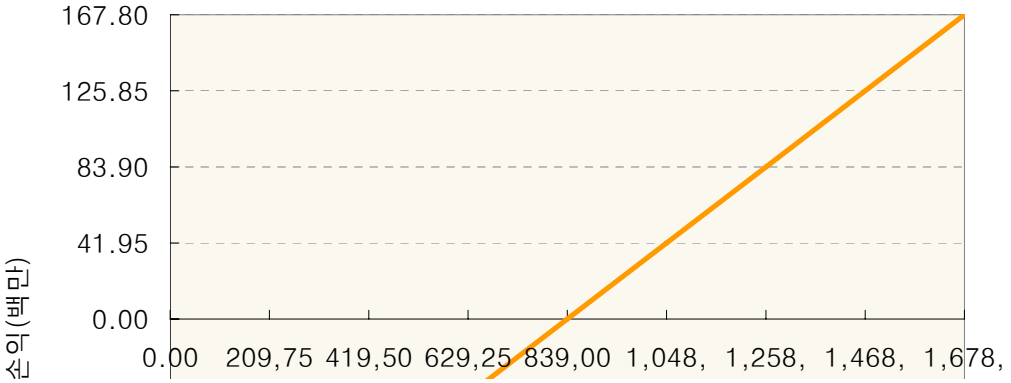
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,258	0	1,258	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

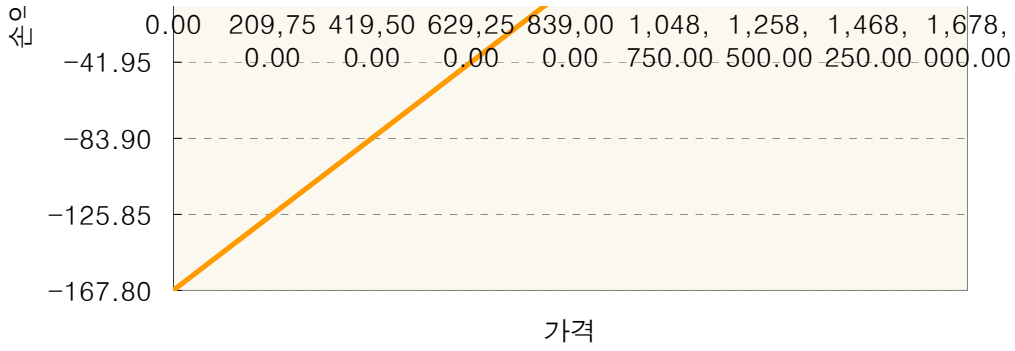
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

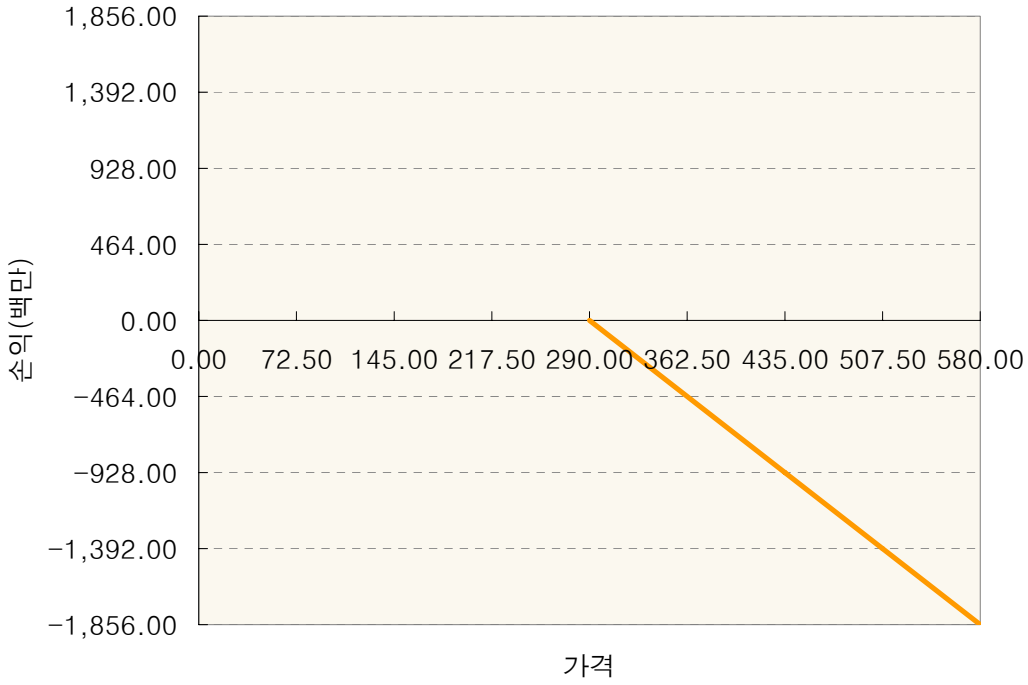


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 87

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86.9	-86.9	-86.9	-86.9	-86.9	-86.9	-86.9
-5.33%	-57.9	-57.9	-57.9	-57.9	-57.9	-57.9	-57.9
-2.67%	-29	-29	-29	-29	-29	-29	-29
0%	0	0	0	0	0	0	0
2.67%	29	29	29	29	29	29	29
5.33%	57.9	57.9	57.9	57.9	57.9	57.9	57.9
8.00%	86.9	86.9	86.9	86.9	86.9	86.9	86.9

KR4111F900 2011-09 삼성전자개별선물 13

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.4	-13.4	-13.4	-13.4	-13.4	-13.4	-13.4
-5.33%	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9	-8.9

-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%	8.9	8.9	8.9	8.9	8.9	8.9	8.9
8.00%	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	KR4201F729 2011-07 콜290						50
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.4	2.4	2.4	2.4	2.4	2.4	2.3
-5.33%	2.4	2.4	2.4	2.3	2.3	2.1	1.9
-2.67%	2.4	2.3	2.1	1.9	1.6	1.1	0.5
0%	1.9	1.4	0.8	0	-1	-2.1	-3.3
2.67%	-1.1	-2.5	-4.1	-5.9	-7.7	-9.7	-11.7
5.33%	-11.6	-14.1	-16.7	-19.2	-21.8	-24.4	-27
8.00%	-34.7	-37.3	-39.9	-42.5	-45.2	-47.8	-50.5

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

123

공시일	2011-06-28
기준일	2011-06-27

BEST인덱스플러스알파1호(주식-파생형)(종)

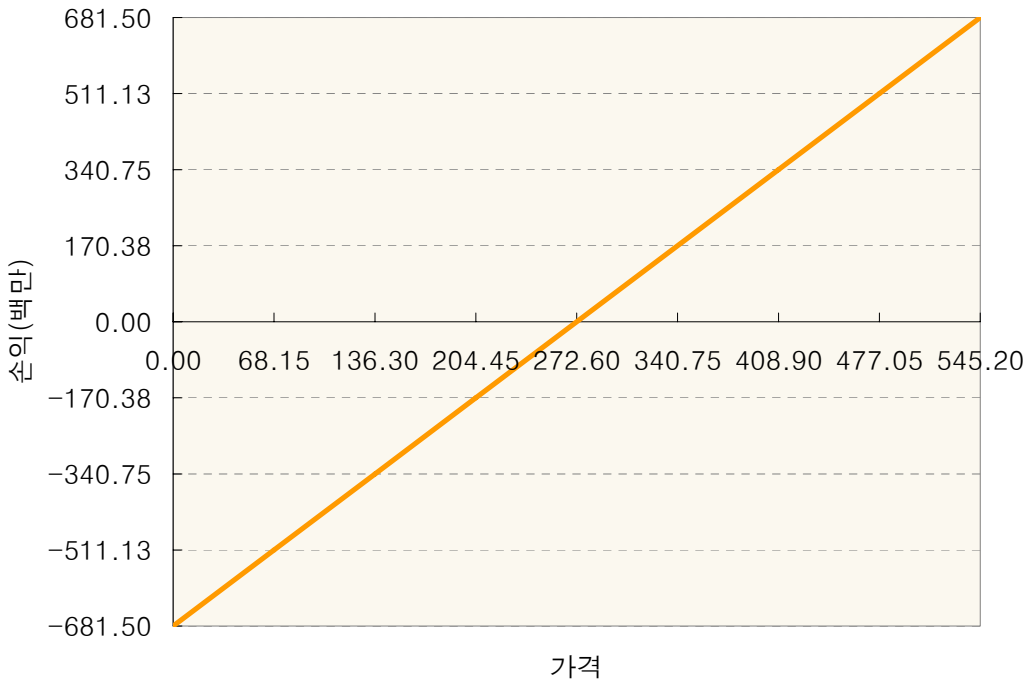
1. 계약금액

(단위:백만원)

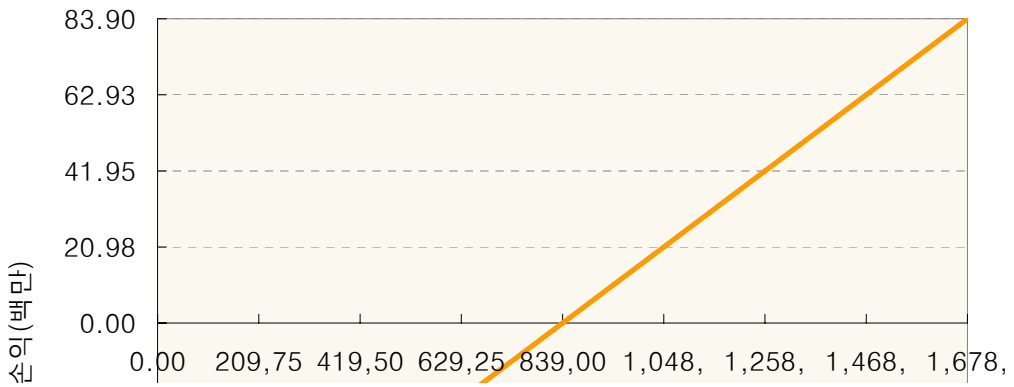
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	765	0	765	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

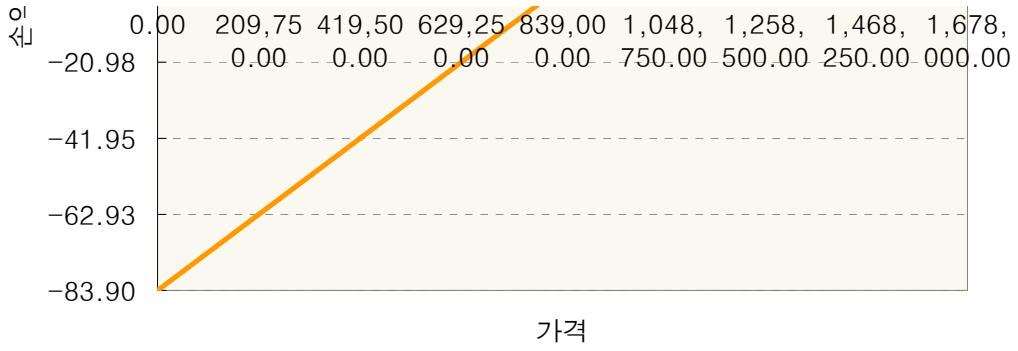
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

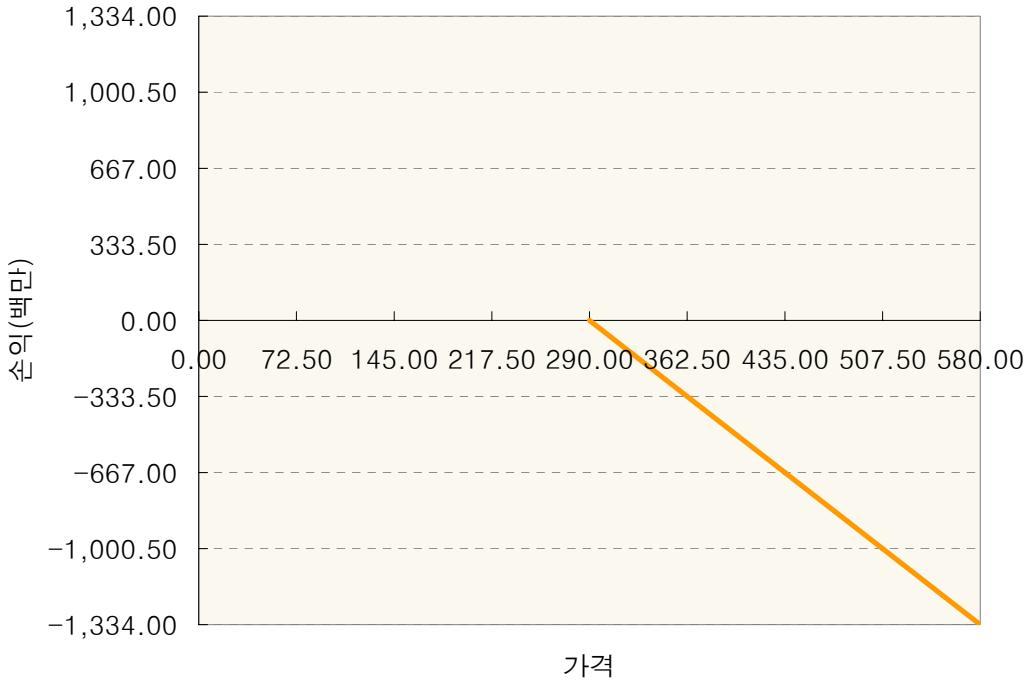


KR4111F90001-2011-09 삼성전자개별선물





KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 54

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-54.3	-54.3	-54.3	-54.3	-54.3	-54.3	-54.3
-5.33%	-36.2	-36.2	-36.2	-36.2	-36.2	-36.2	-36.2
-2.67%	-18.1	-18.1	-18.1	-18.1	-18.1	-18.1	-18.1
0%	0	0	0	0	0	0	0
2.67%	18.1	18.1	18.1	18.1	18.1	18.1	18.1
5.33%	36.2	36.2	36.2	36.2	36.2	36.2	36.2
8.00%	54.3	54.3	54.3	54.3	54.3	54.3	54.3

KR4111F900 2011-09 삼성전자개별선물 7

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7
-5.33%	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5	-4.5

-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%	4.5	4.5	4.5	4.5	4.5	4.5	4.5
8.00%	6.7	6.7	6.7	6.7	6.7	6.7	6.7
	KR4201F729 2011-07 콜290						36
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.7	1.7	1.7	1.7	1.7	1.7	1.7
-5.33%	1.7	1.7	1.7	1.7	1.6	1.5	1.4
-2.67%	1.7	1.7	1.5	1.4	1.1	0.8	0.4
0%	1.4	1	0.6	0	-0.7	-1.5	-2.4
2.67%	-0.8	-1.8	-3	-4.2	-5.6	-7	-8.4
5.33%	-8.3	-10.1	-12	-13.8	-15.7	-17.5	-19.4
8.00%	-25	-26.8	-28.7	-30.6	-32.5	-34.4	-36.3

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

78

공시일	2011-06-28
기준일	2011-06-27

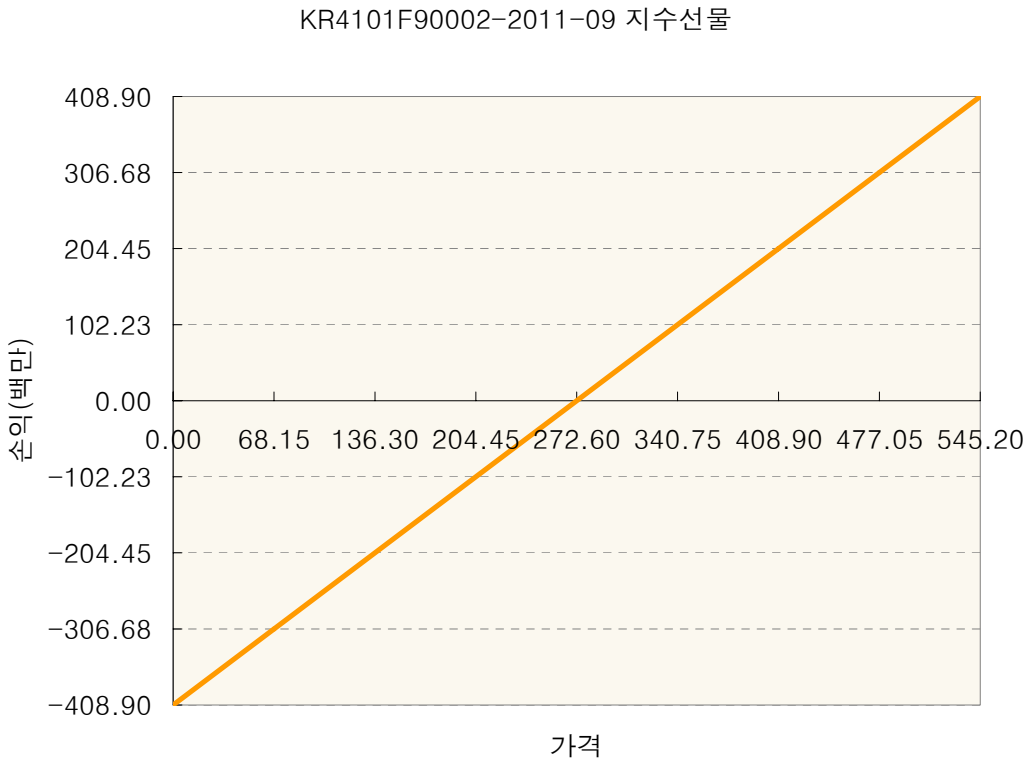
Tops모아펀더멘탈인덱스1호(주식-파생형)

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							33
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32.6	-32.6	-32.6	-32.6	-32.6	-32.6	-32.6
-5.33%	-21.7	-21.7	-21.7	-21.7	-21.7	-21.7	-21.7
-2.67%	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9	-10.9
0%	0	0	0	0	0	0	0
2.67%	10.9	10.9	10.9	10.9	10.9	10.9	10.9
5.33%	21.7	21.7	21.7	21.7	21.7	21.7	21.7
8.00%	32.6	32.6	32.6	32.6	32.6	32.6	32.6

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

공시일	2011-06-28
기준일	2011-06-27

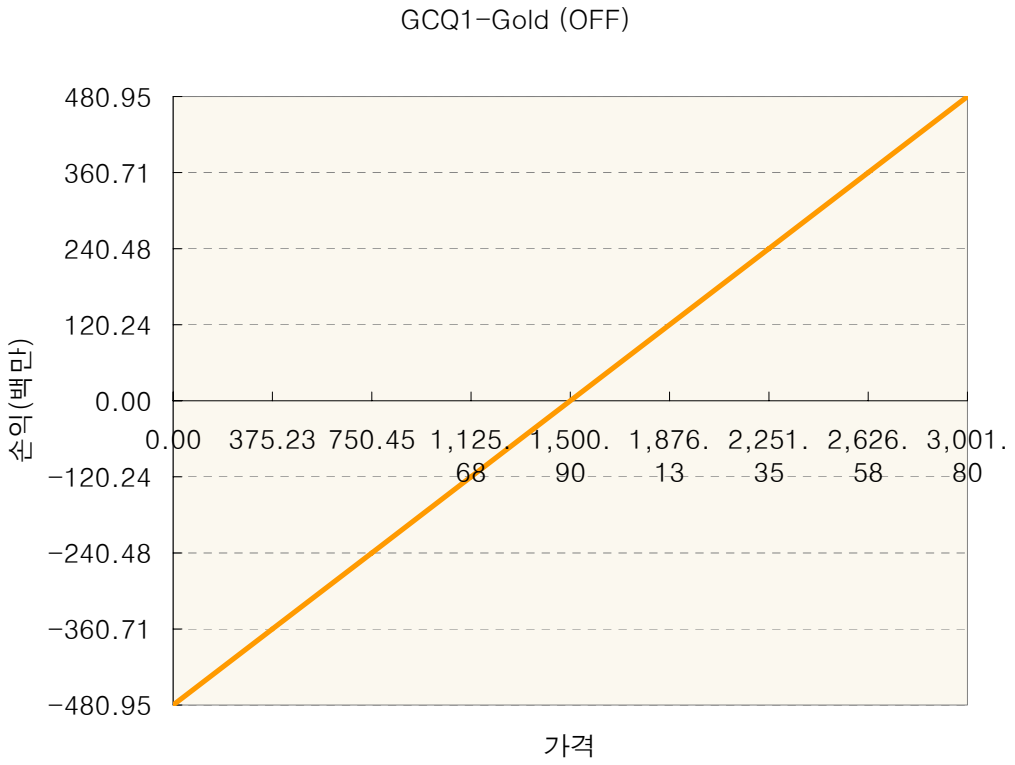
메탈인덱스플러스모(채권-파생형)

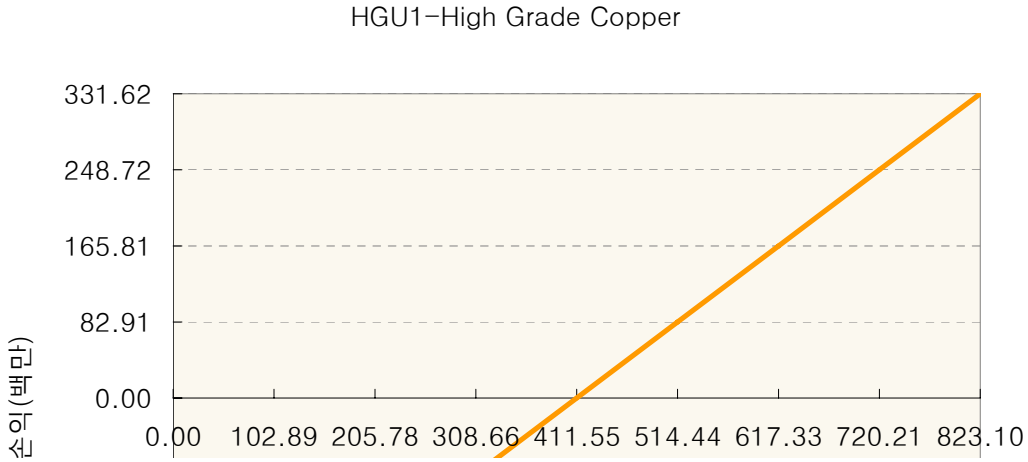
1. 계약금액

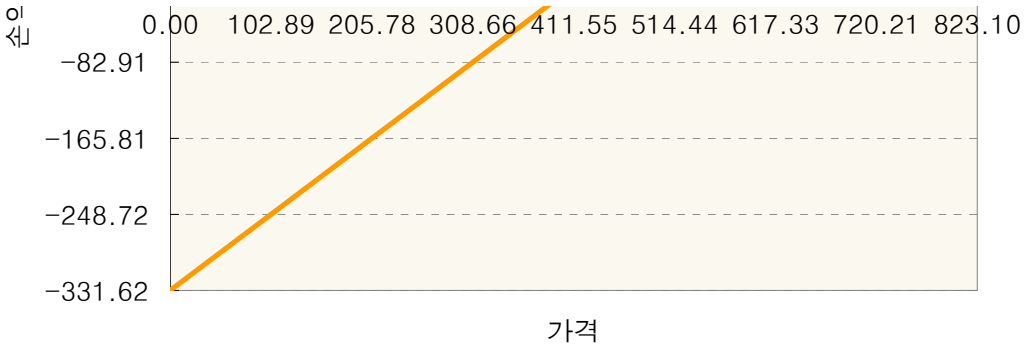
(단위:백만원)

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	37	0	37	
누계	유가증권	선물	2,214	492	1,722	

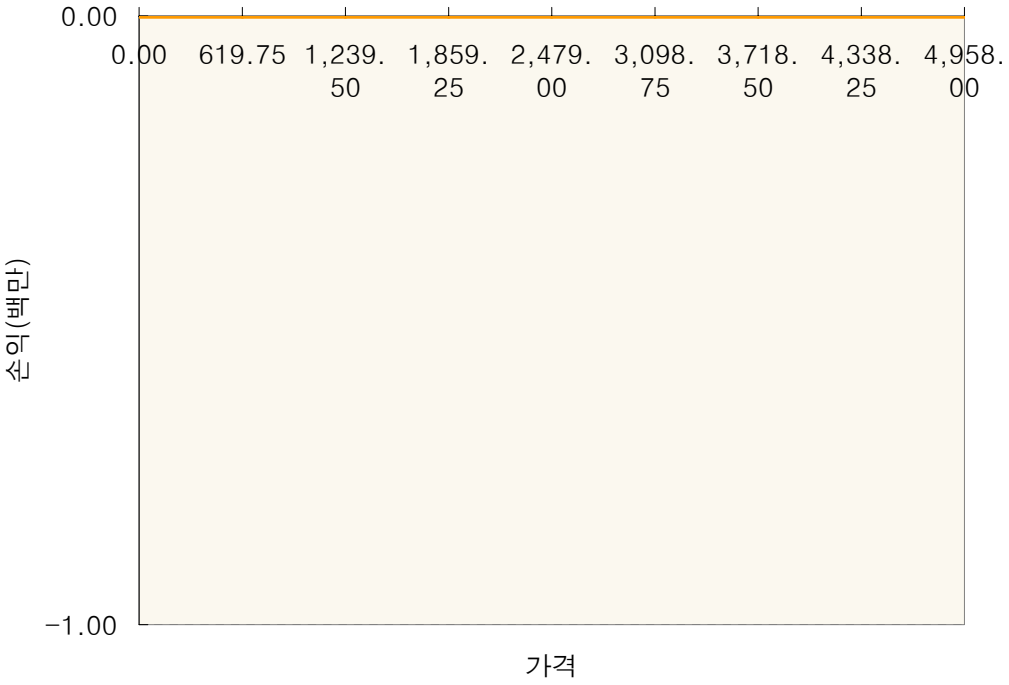
2. 만기시점의 손익구조



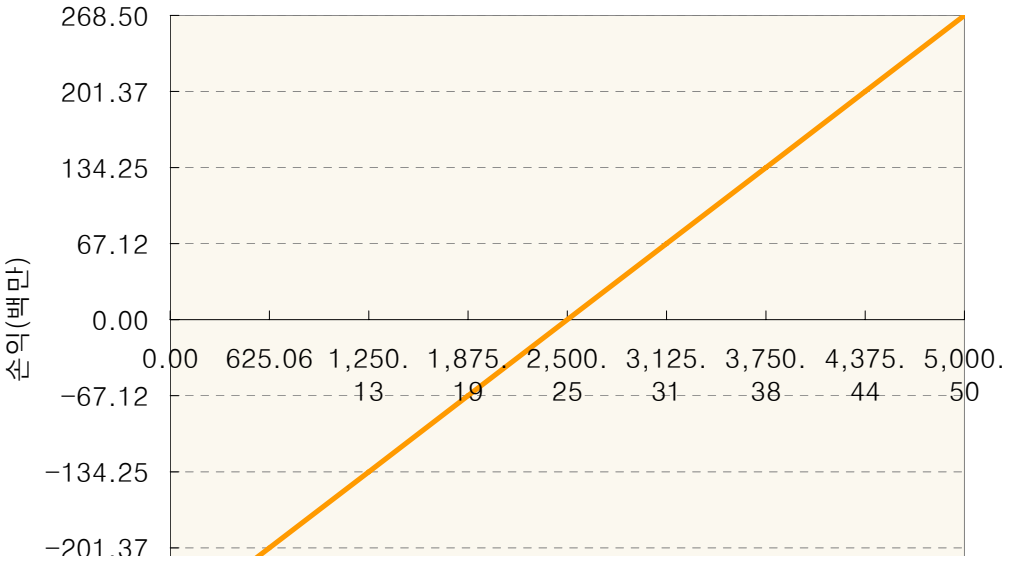


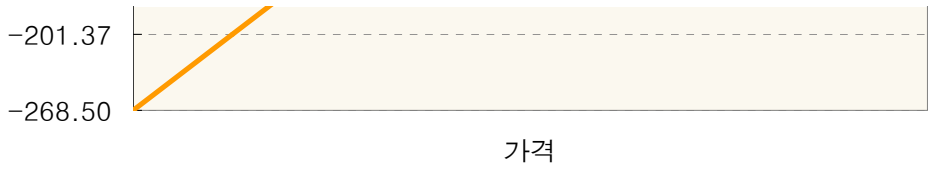


LAN1-LME Aluminum

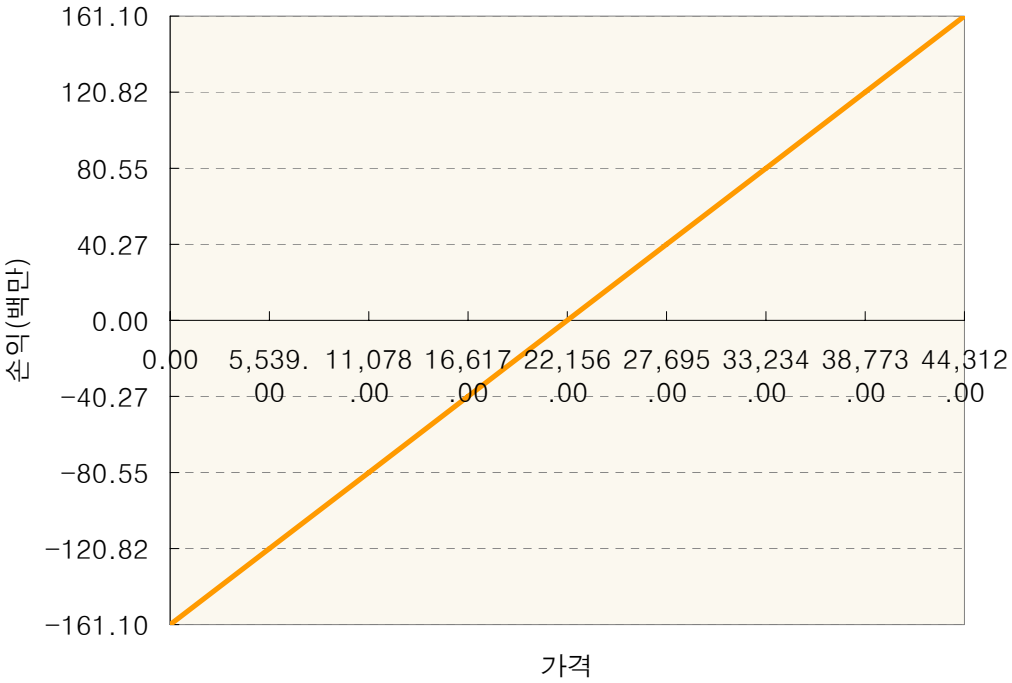


LAU1-LME Aluminum

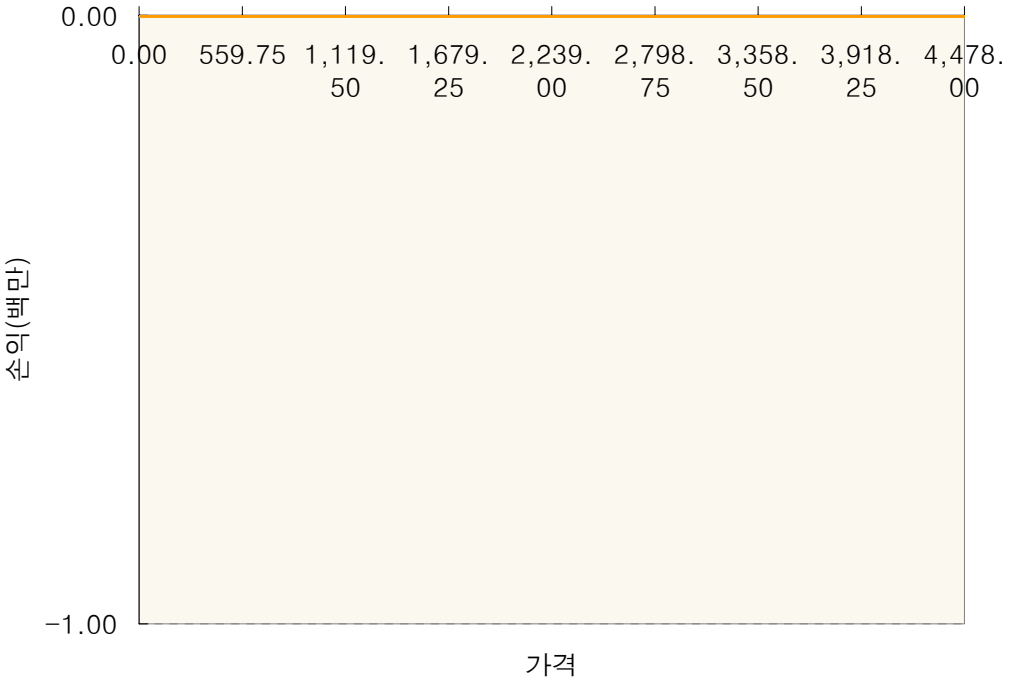




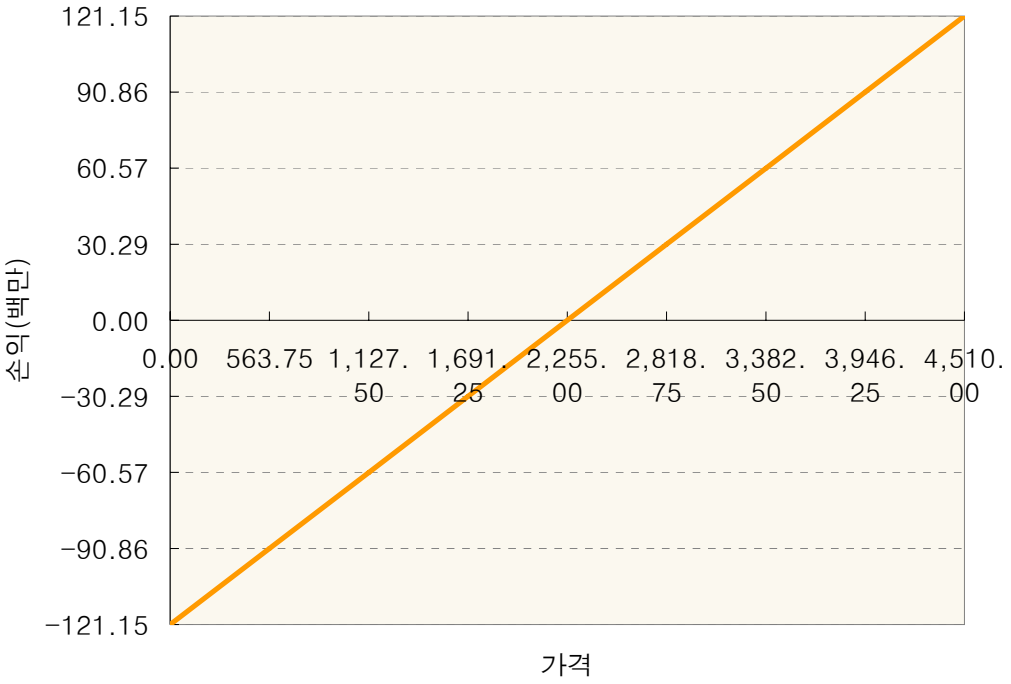
LNV1-LME Nickel



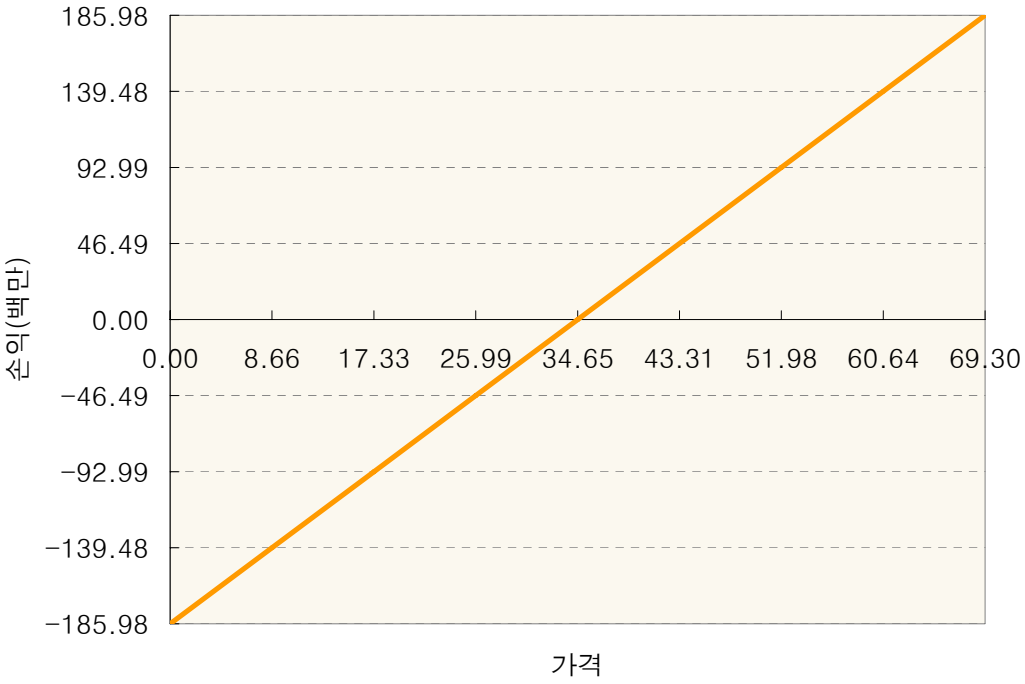
LXN1-LME Zinc



LXU1-LME Zinc

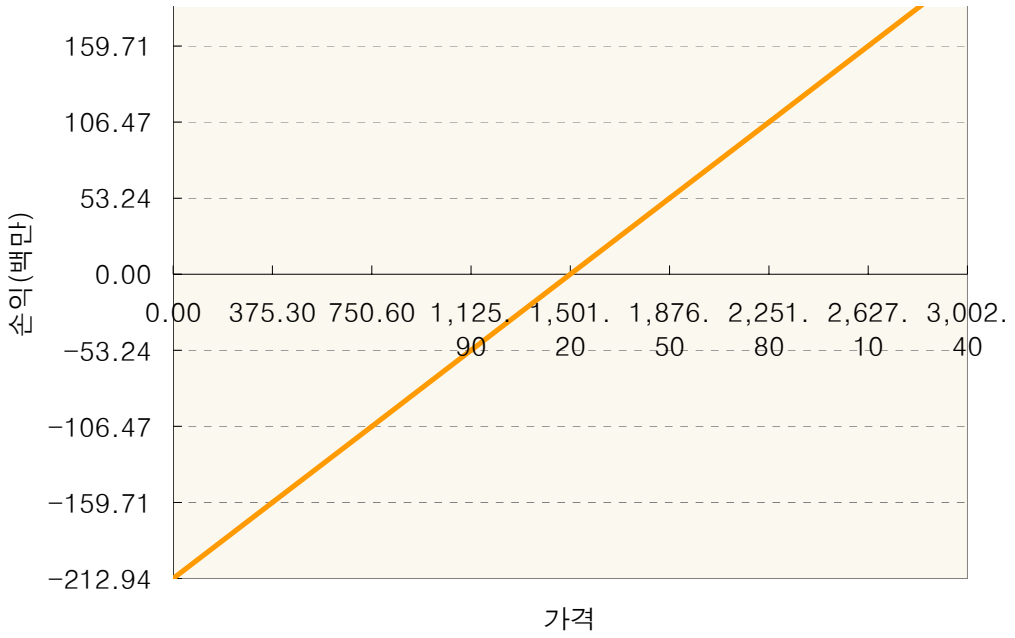


SIU1-Comex Silver

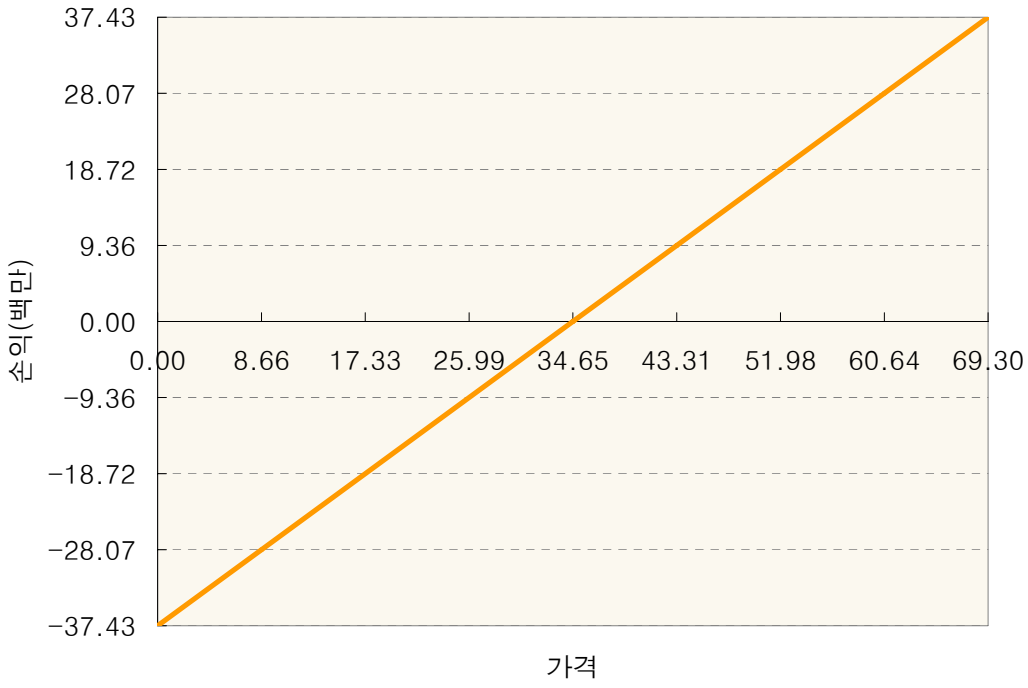


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	38
HGU1	High Grade Copper	27
LAN1	LME Aluminum	3
LAU1	LME Aluminum	21
LNV1	LME Nickel	13
LXN1	LME Zinc	1
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)

177

공시일	2011-06-28
기준일	2011-06-27

에너지인덱스플러스모(채권-파생형)

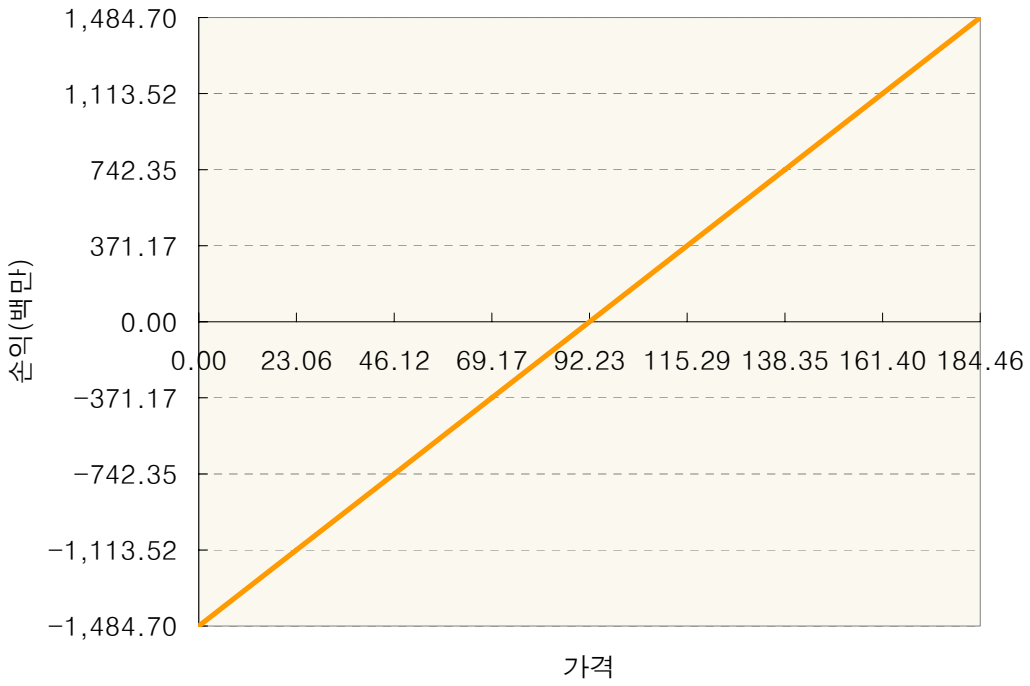
1. 계약금액

(단위:백만원)

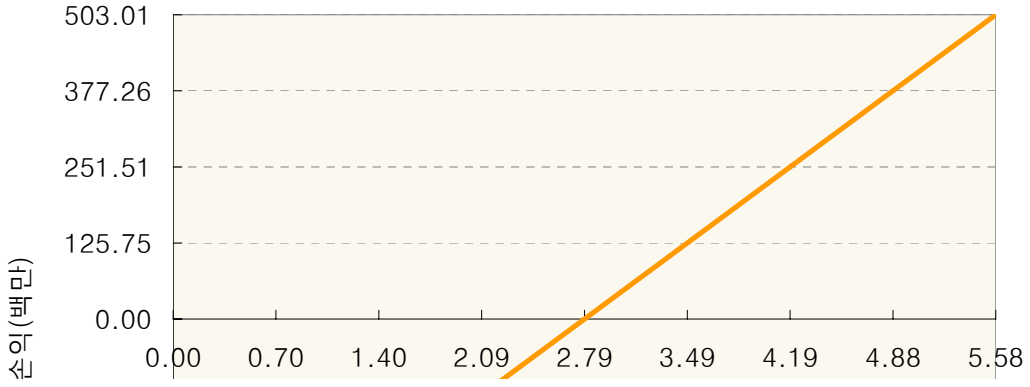
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	1,485	0	1,485	
누계	유가증권	선물	1,928	0	1,928	

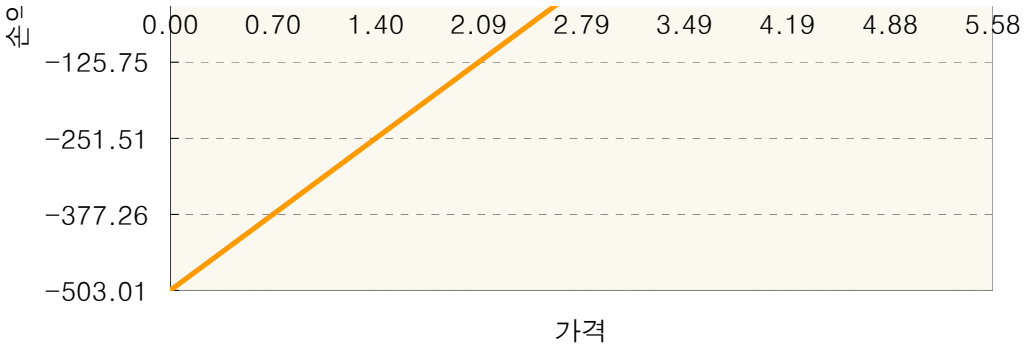
2. 만기시점의 손익구조

CLV1-Crude Oil

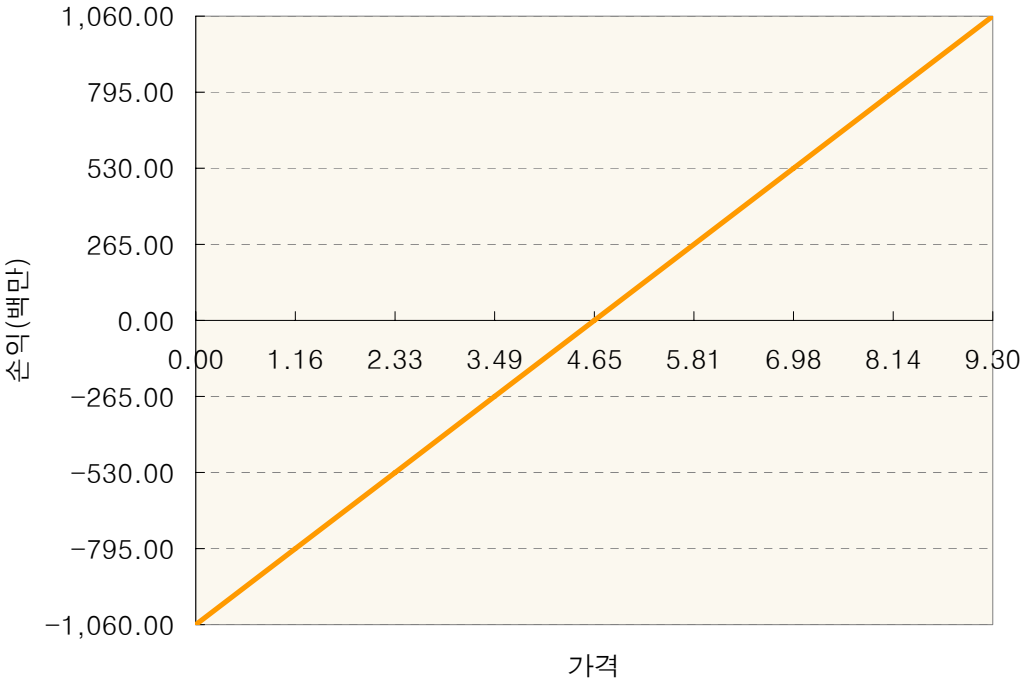


HOU1-Heating Oil

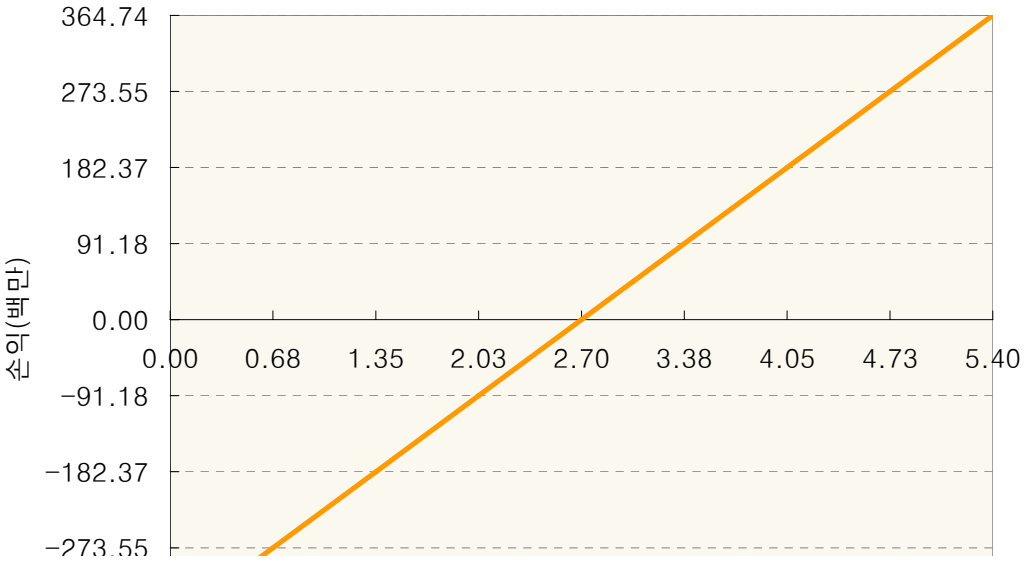


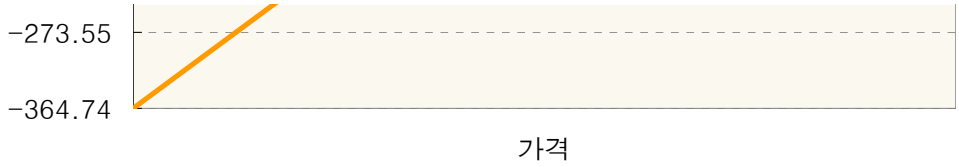


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	119
HOU1	Heating Oil	40
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	29

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

(단위:백만원)

448

공시일	2011-06-28
기준일	2011-06-27

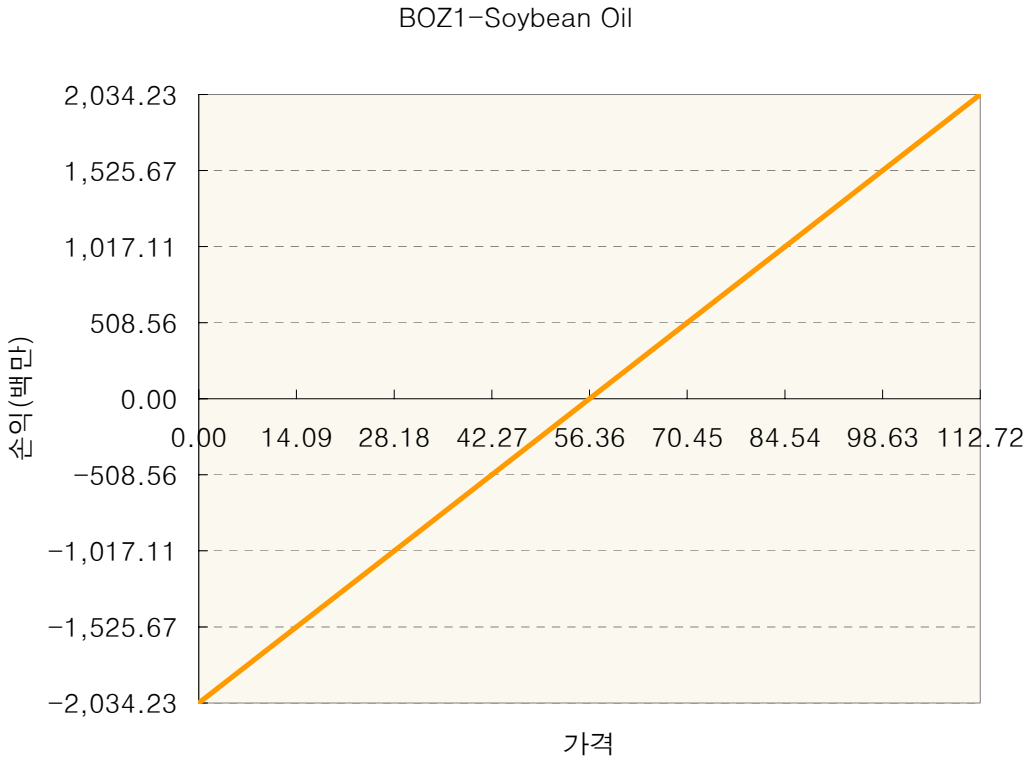
애그리컬쳐인덱스플러스모(채권-파생형)

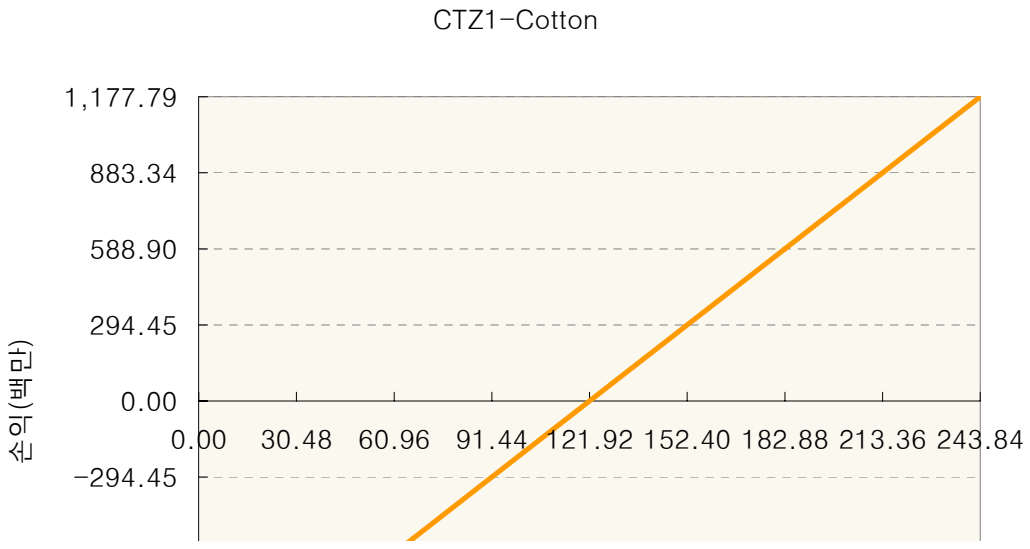
1. 계약금액

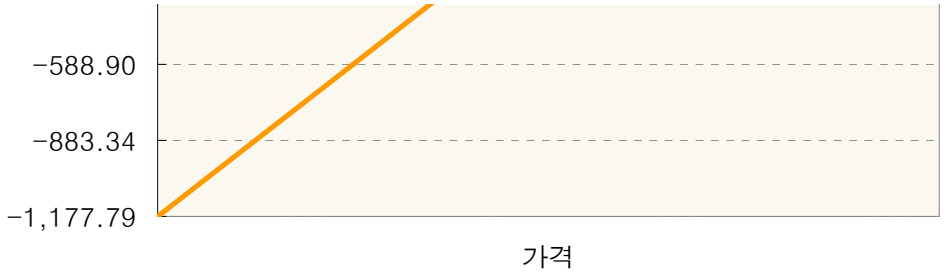
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,533	0	20,533	

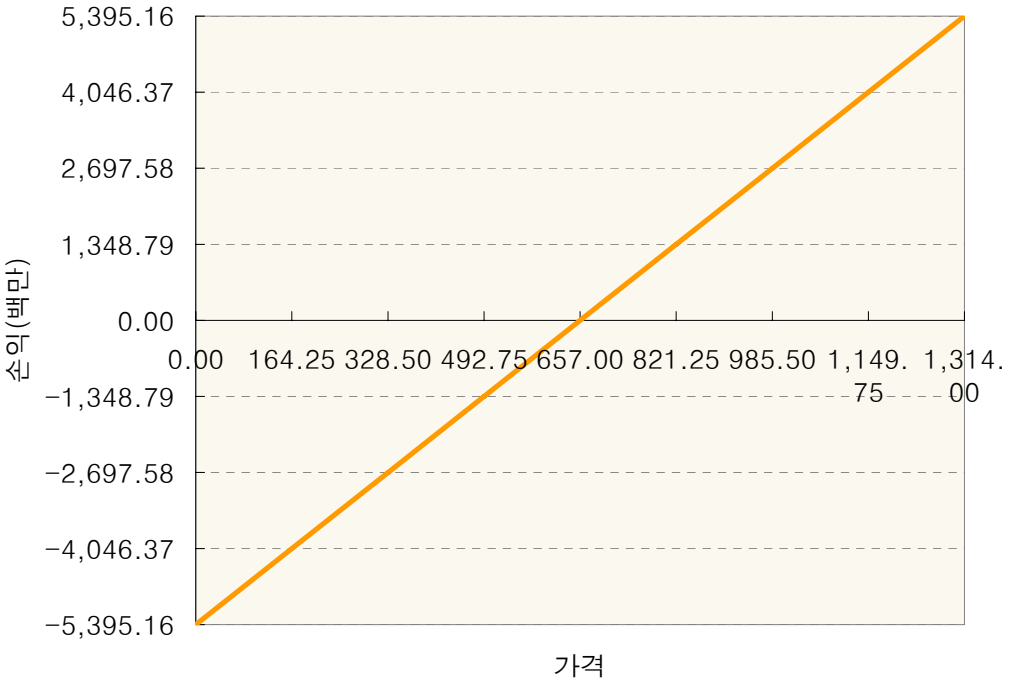
2. 만기시점의 손익구조



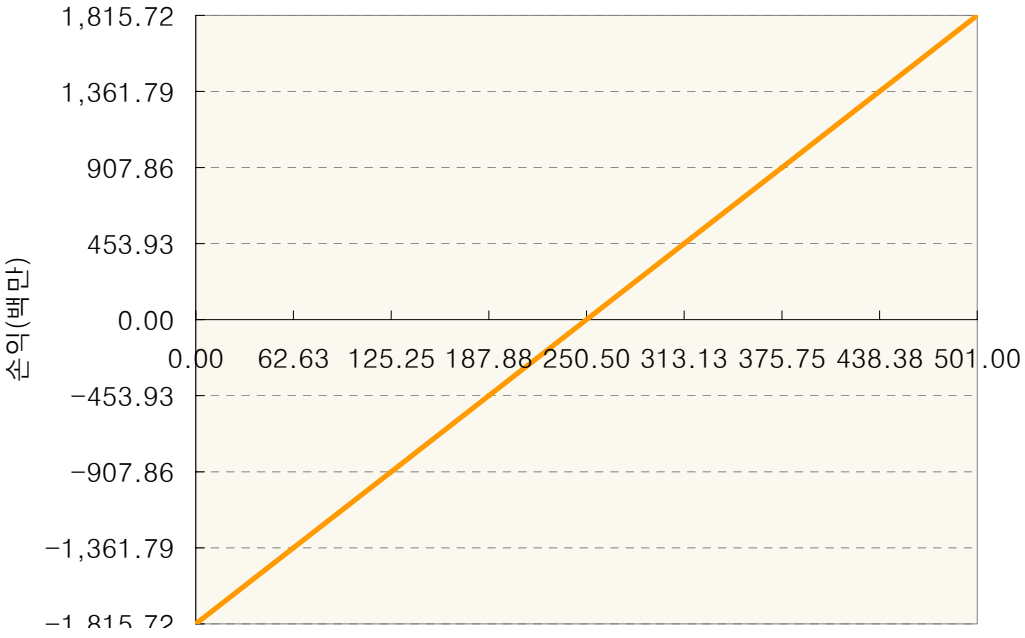


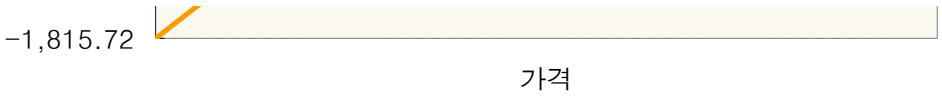


CU1-Corn

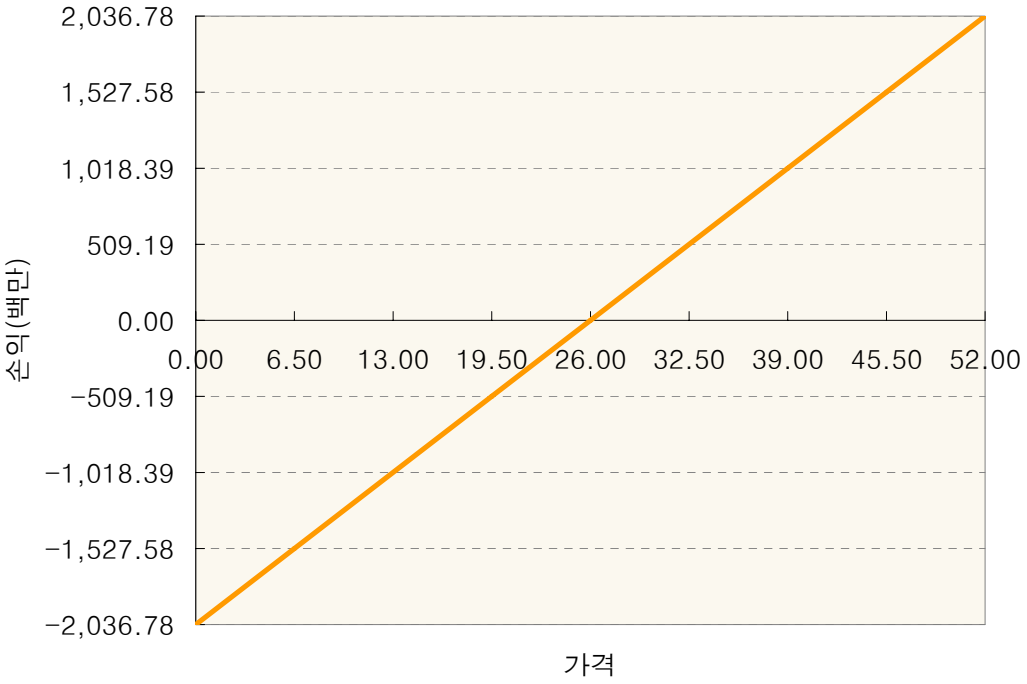


KCU1-COFFEE"C"ELEC

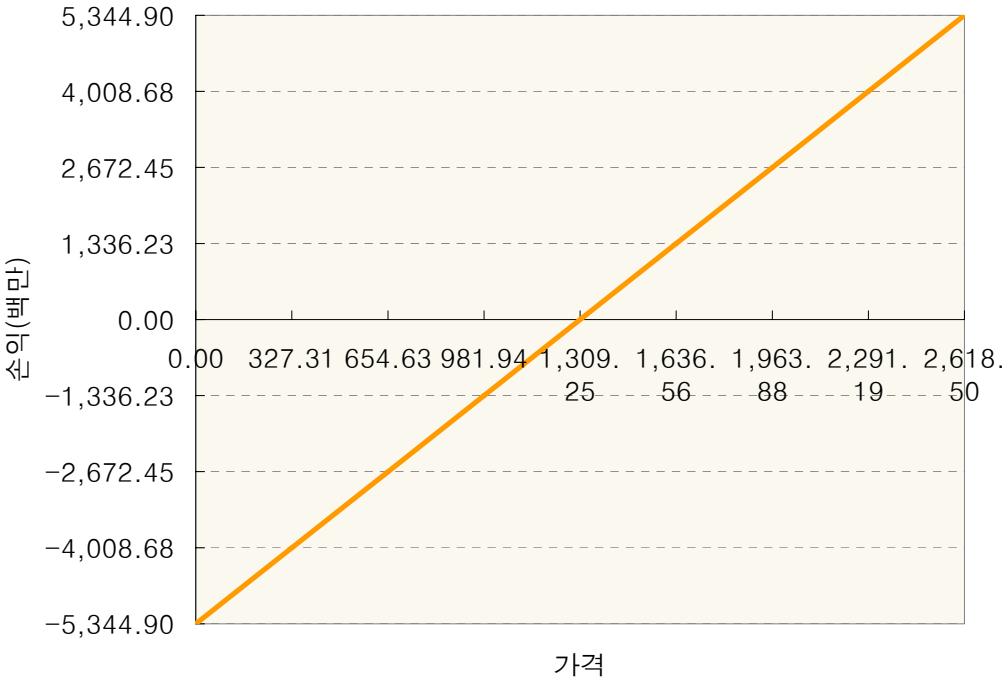




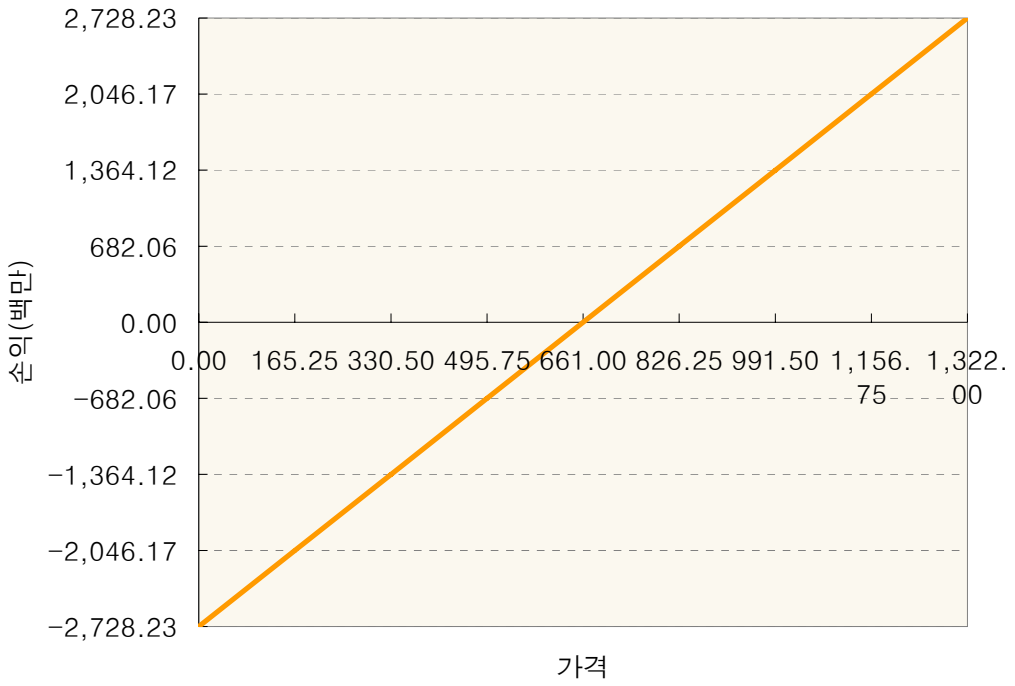
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	163
CTZ1	Cotton	94
CU1	Corn	432
KCU1	COFFEE"C"ELEC	145
SBV1	Sugar No11	163
SX1	Soybean	428
WU1	Wheat	218

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

(단위:백만원)

2,615