공시일	2011-06-29
기준일	2011-06-28

스마트코스피200인덱스1호(주식-파생형)(종)

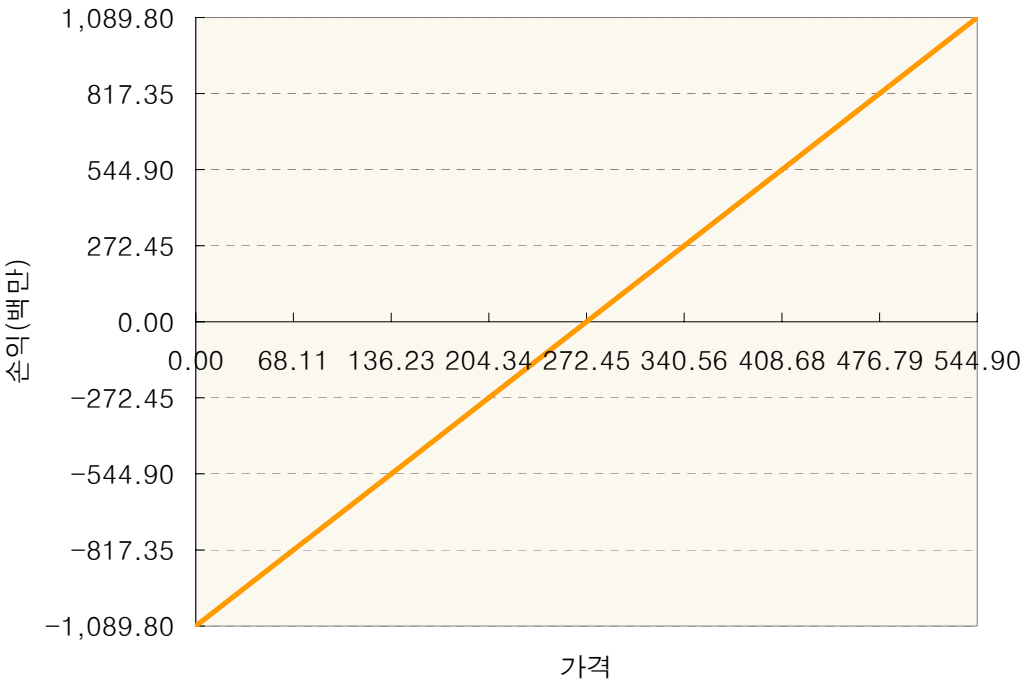
1. 계약금액

(단위:백만원)

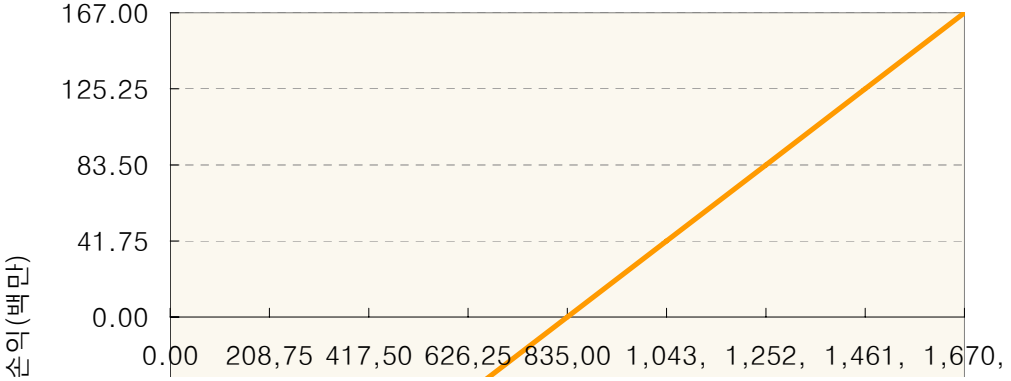
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,257	0	1,257	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

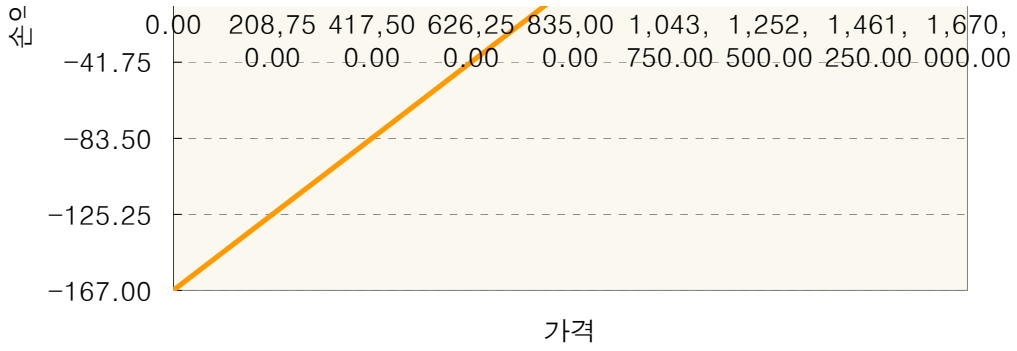
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

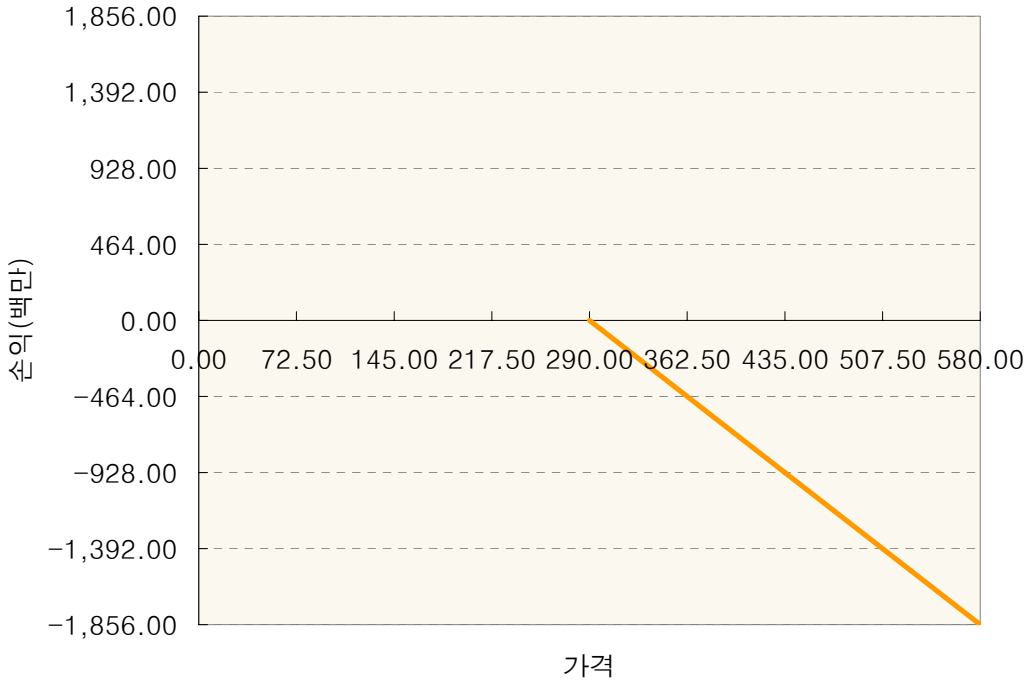


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KR4201F72909-2011-07 콜290



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86.5	-86.5	-86.5	-86.5	-86.5	-86.5	-86.5
-5.33%	-57.7	-57.7	-57.7	-57.7	-57.7	-57.7	-57.7
-2.67%	-28.8	-28.8	-28.8	-28.8	-28.8	-28.8	-28.8
0%	0	0	0	0	0	0	0
2.67%	28.8	28.8	28.8	28.8	28.8	28.8	28.8
5.33%	57.7	57.7	57.7	57.7	57.7	57.7	57.7
8.00%	86.5	86.5	86.5	86.5	86.5	86.5	86.5

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	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						47
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1.9	1.9	1.9	1.9	1.9	1.9	1.9
-5.33%	1.9	1.9	1.9	1.9	1.8	1.7	1.6
-2.67%	1.9	1.9	1.7	1.6	1.3	0.9	0.4
0%	1.6	1.2	0.7	0	-0.8	-1.8	-2.9
2.67%	-0.8	-2	-3.5	-5	-6.7	-8.6	-10.5
5.33%	-9.7	-12.1	-14.5	-17	-19.5	-22	-24.5
8.00%	-30.6	-33.3	-35.9	-38.6	-41.3	-43.9	-46.6

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

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공시일	2011-06-29
기준일	2011-06-28

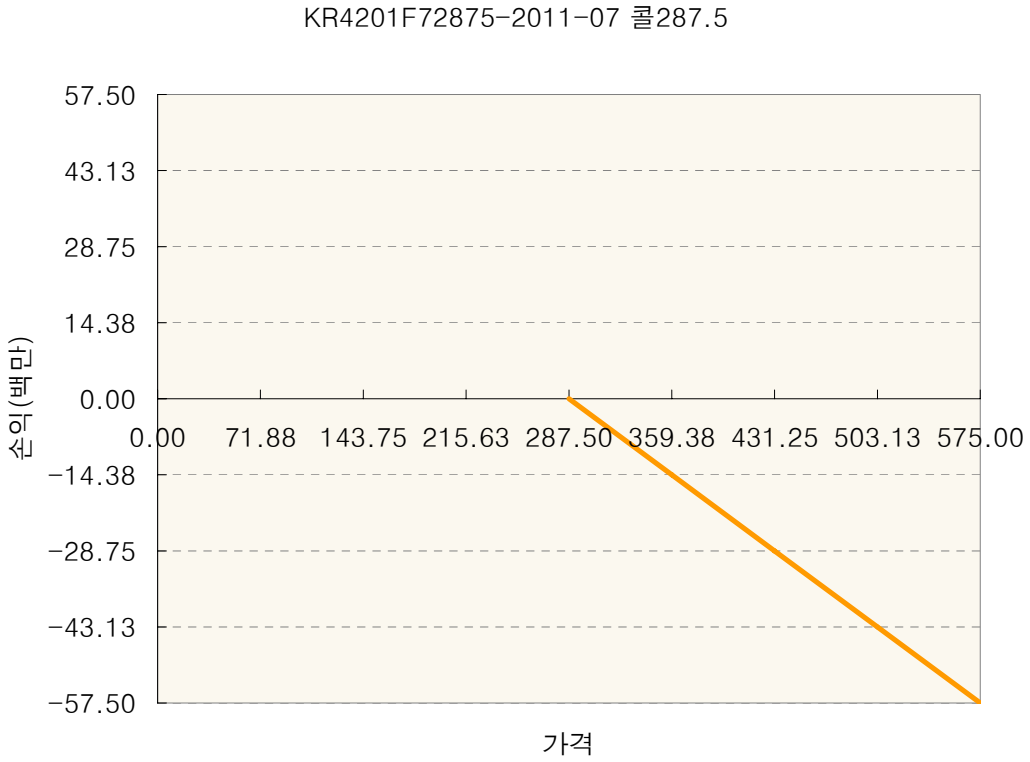
달마다행복모(주식혼합-파생형)

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)

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

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

(단위:백만원)

1

공시일	2011-06-29
기준일	2011-06-28

BEST인덱스플러스알파1호(주식-파생형)(종)

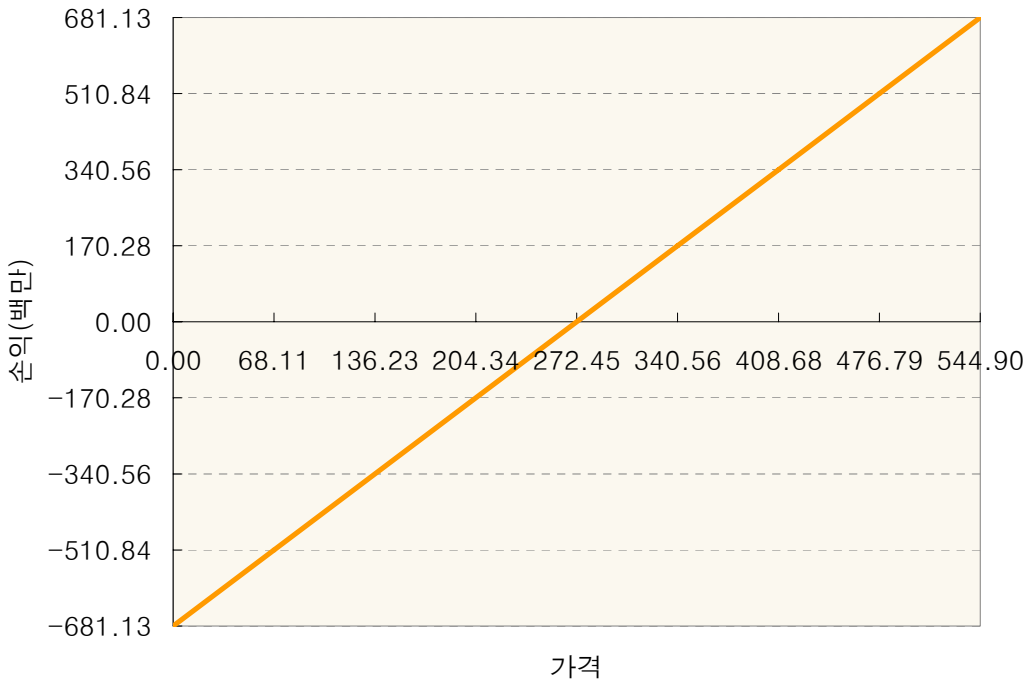
1. 계약금액

(단위:백만원)

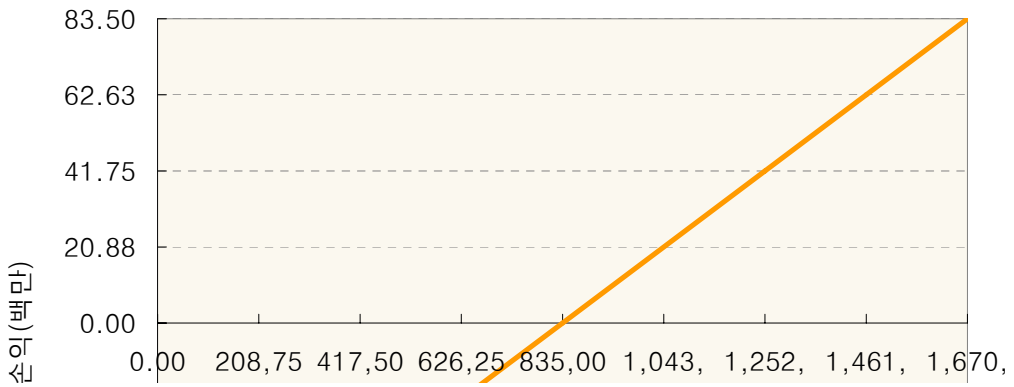
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	765	0	765	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

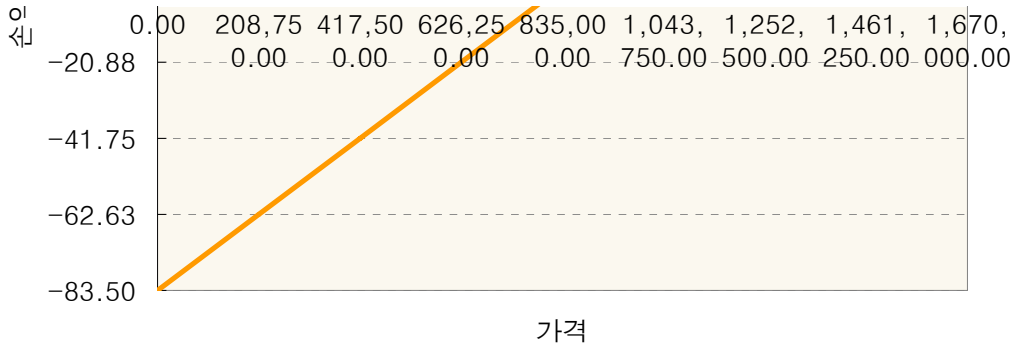
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

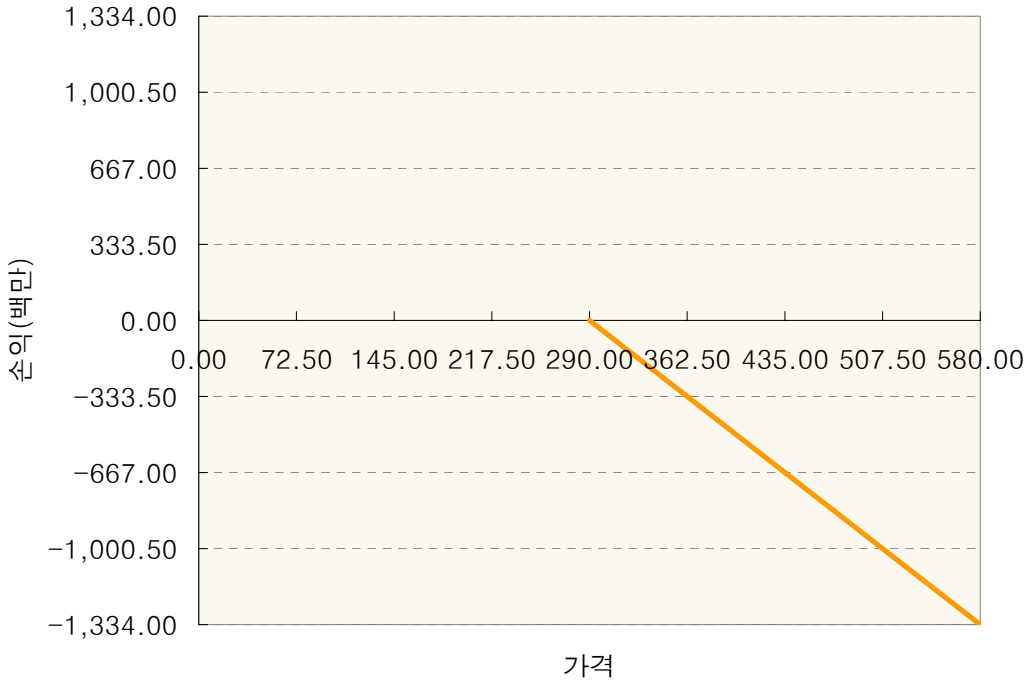


KR4111F90001-2011-09 삼성전자개별선물





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%	-54.1	-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%	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7	-6.7
-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%	6.7	6.7	6.7	6.7	6.7	6.7	6.7
	KR4201F729 2011-07 콜290						34
	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	1.4	1.4	1.3
-5.33%	1.4	1.4	1.4	1.4	1.3	1.2	1.1
-2.67%	1.4	1.3	1.3	1.1	0.9	0.6	0.3
0%	1.1	0.9	0.5	0	-0.6	-1.3	-2.1
2.67%	-0.6	-1.5	-2.5	-3.6	-4.9	-6.2	-7.5
5.33%	-7	-8.7	-10.4	-12.2	-14	-15.8	-17.6
8.00%	-22	-23.9	-25.8	-27.7	-29.7	-31.6	-33.5

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

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공시일	2011-06-29
기준일	2011-06-28

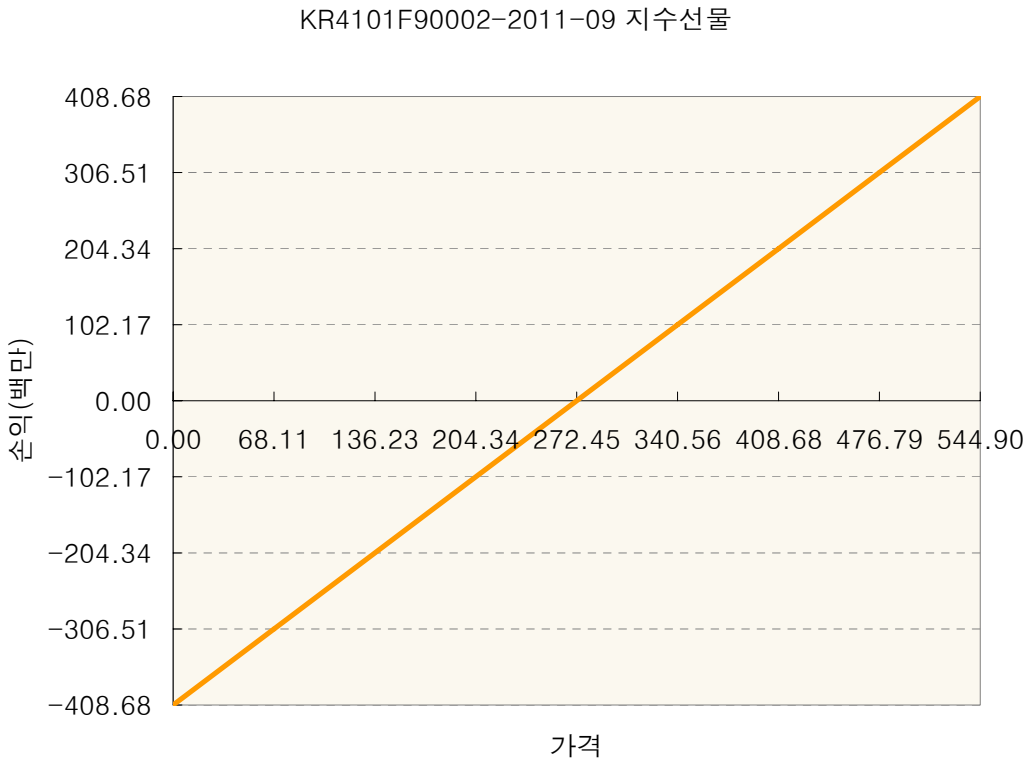
Tops모아펀더멘탈인덱스1호(주식-파생형)

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%	-32.4	-32.4	-32.4	-32.4	-32.4	-32.4	-32.4
-5.33%	-21.6	-21.6	-21.6	-21.6	-21.6	-21.6	-21.6
-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%	21.6	21.6	21.6	21.6	21.6	21.6	21.6
8.00%	32.4	32.4	32.4	32.4	32.4	32.4	32.4

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

공시일	2011-06-29
기준일	2011-06-28

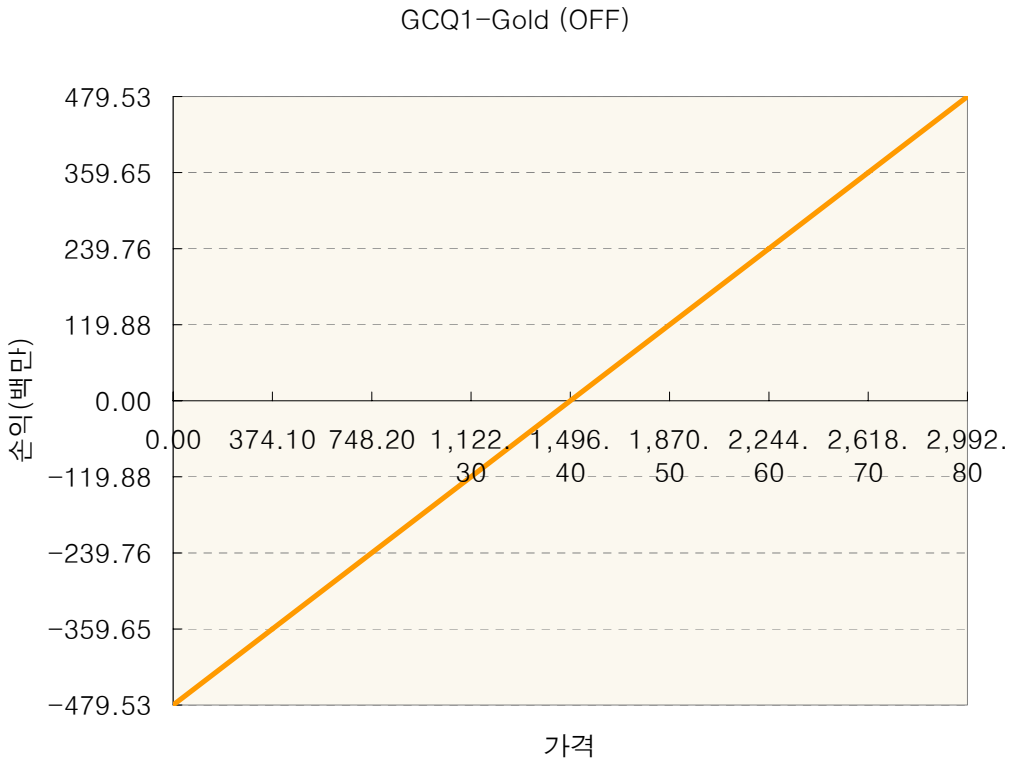
메탈인덱스플러스모(채권-파생형)

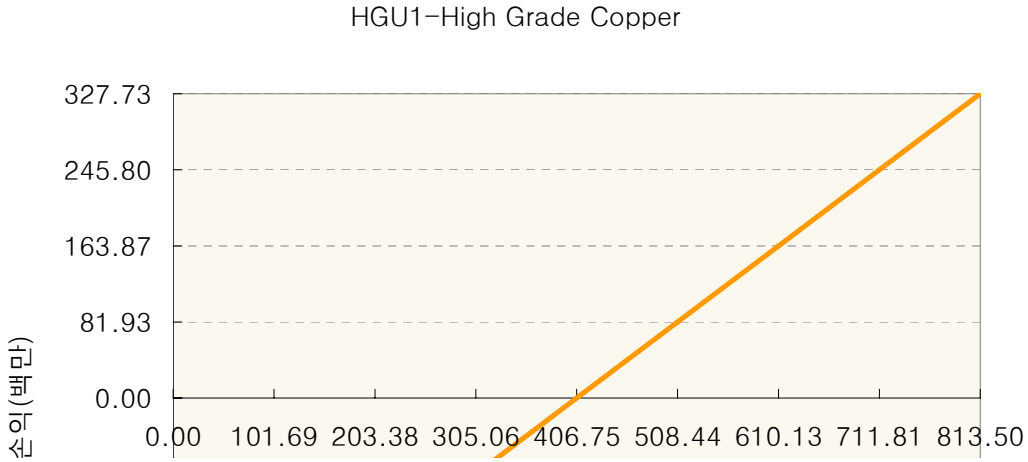
1. 계약금액

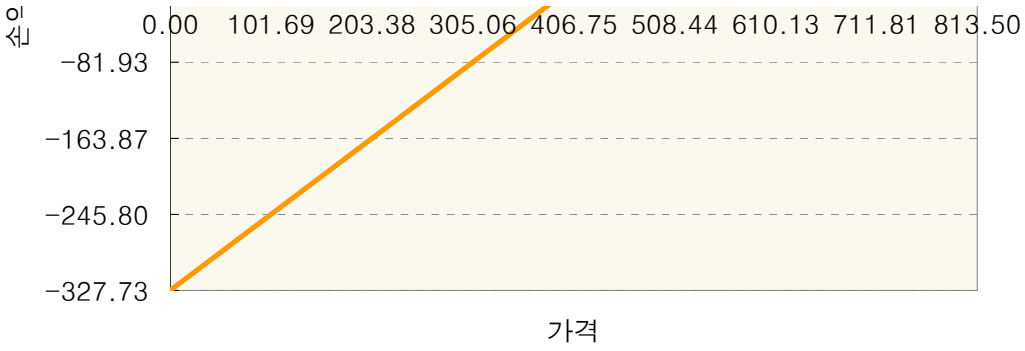
(단위:백만원)

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	36	0	36	
누계	유가증권	선물	2,205	491	1,714	

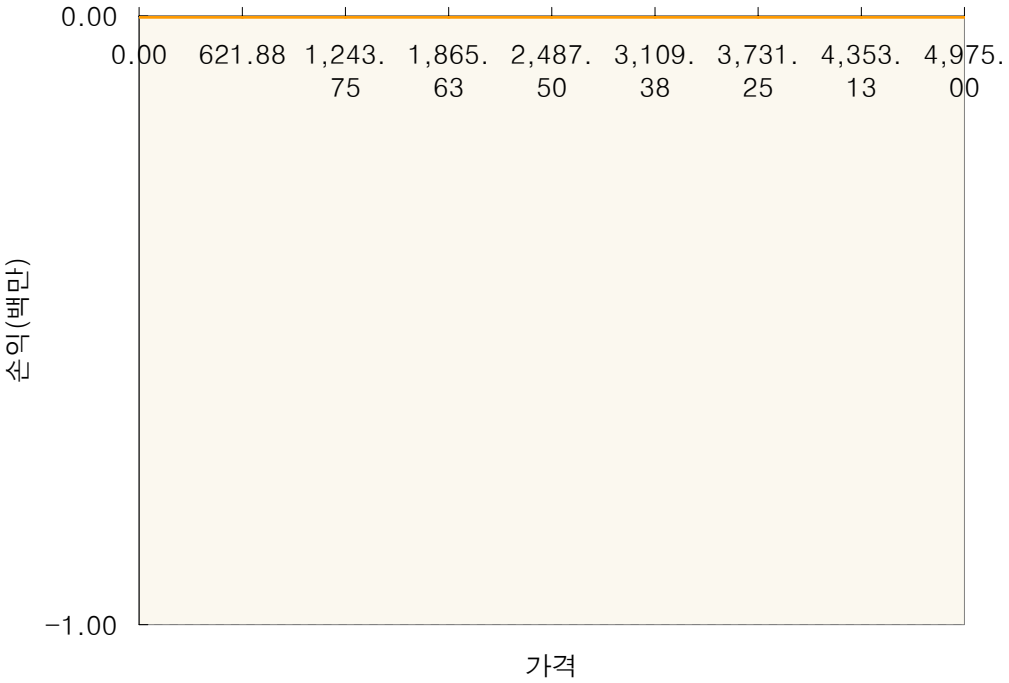
2. 만기시점의 손익구조



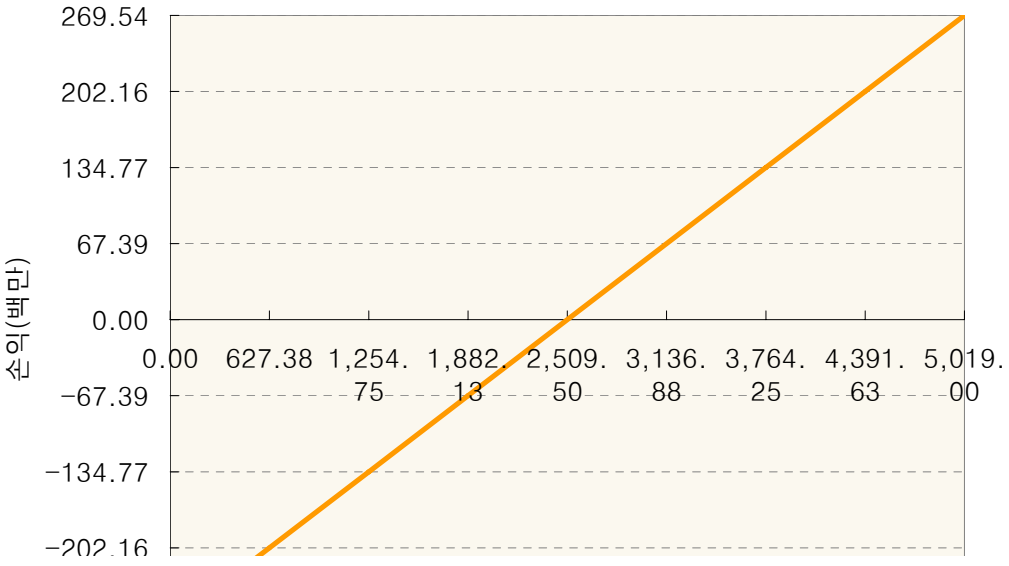


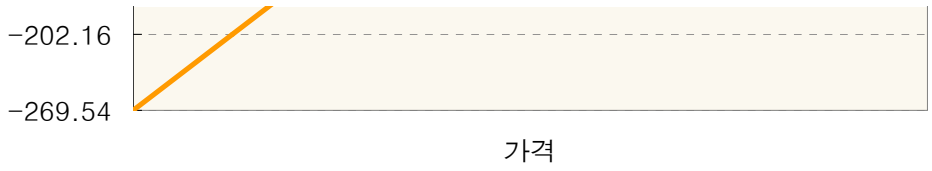


LAN1-LME Aluminum

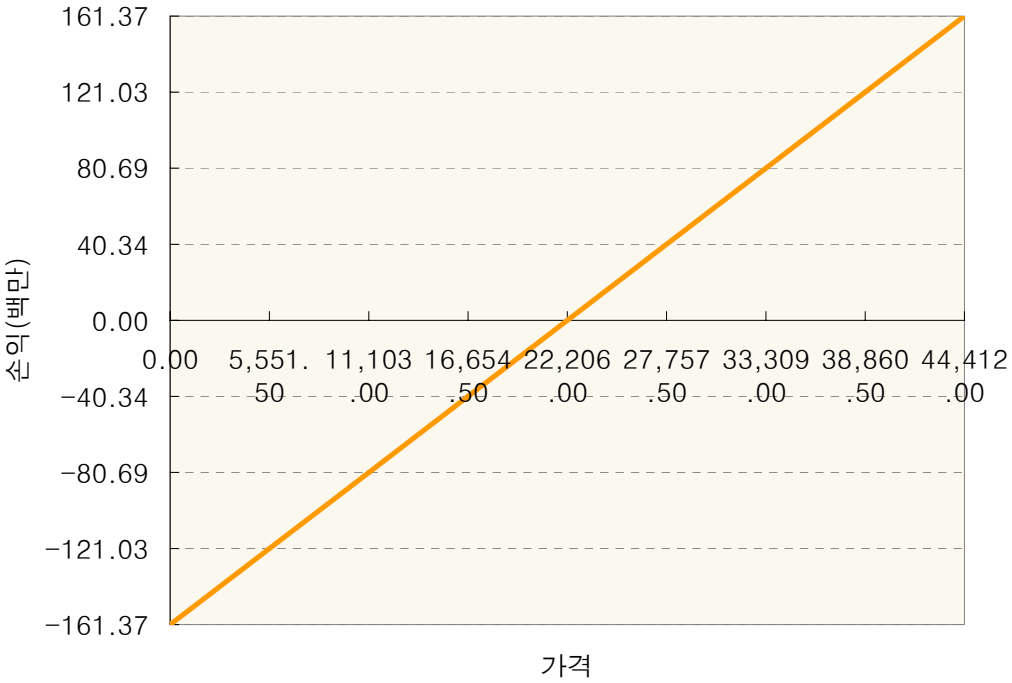


LAU1-LME Aluminum

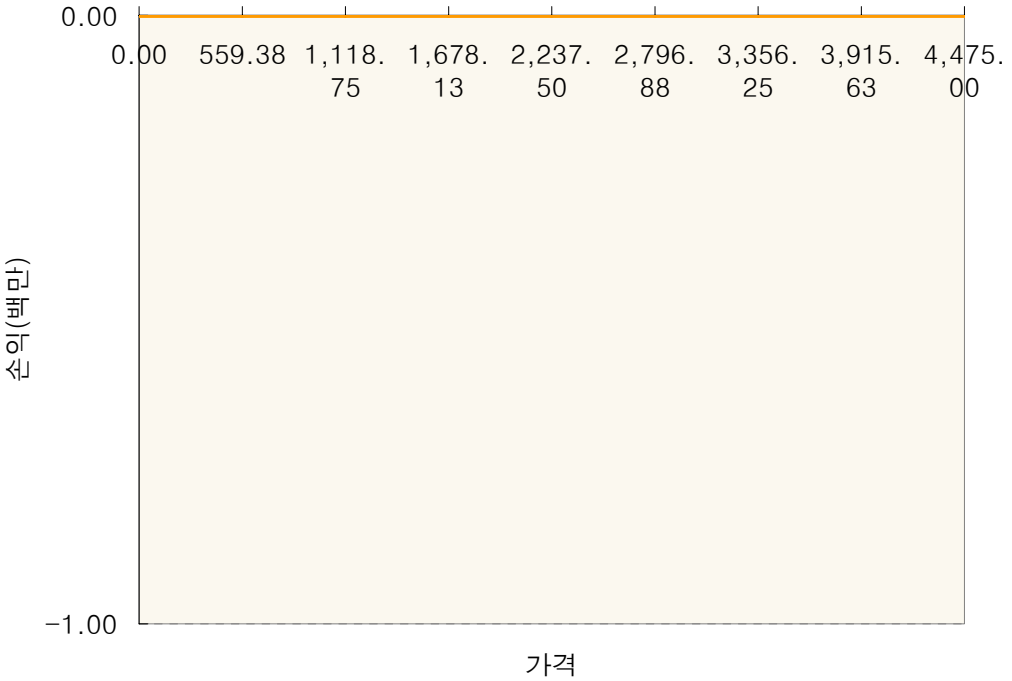




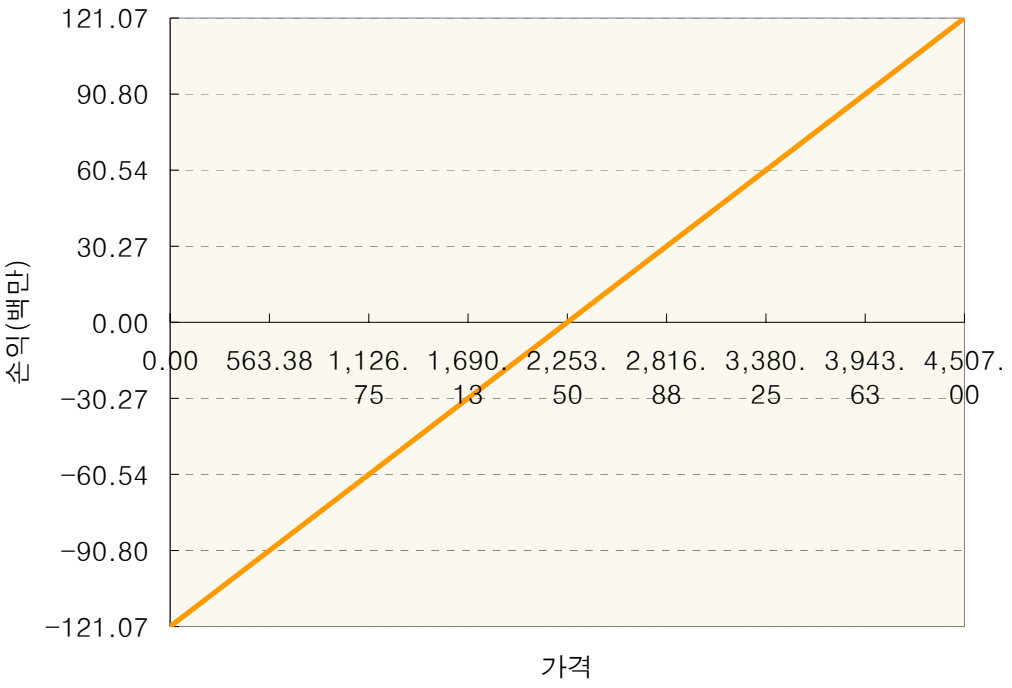
LNV1-LME Nickel



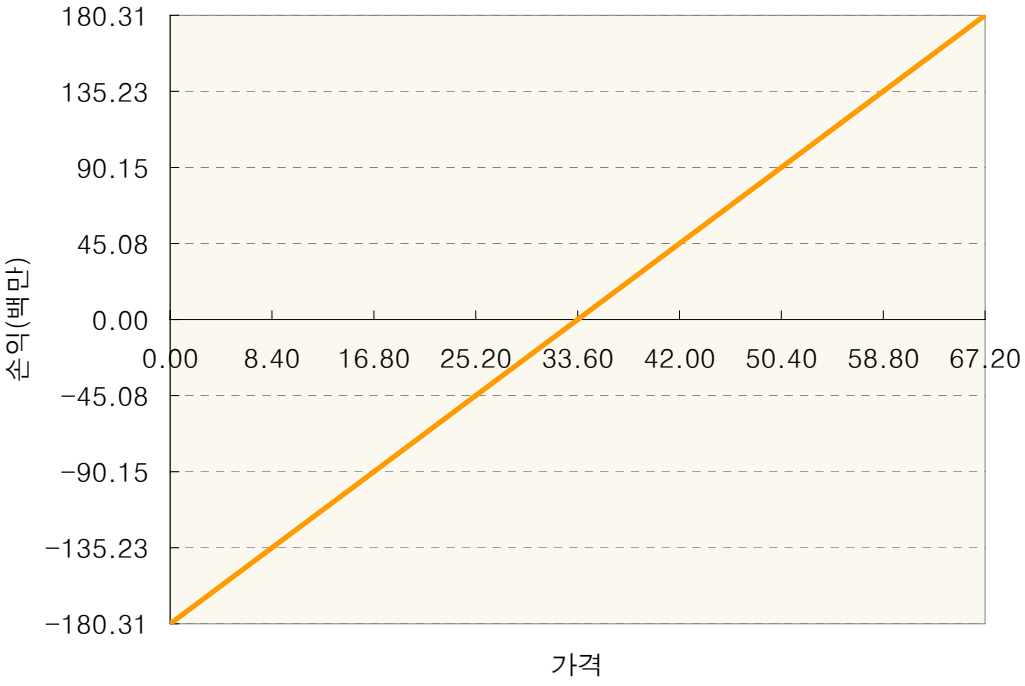
LXN1-LME Zinc



LXU1-LME Zinc

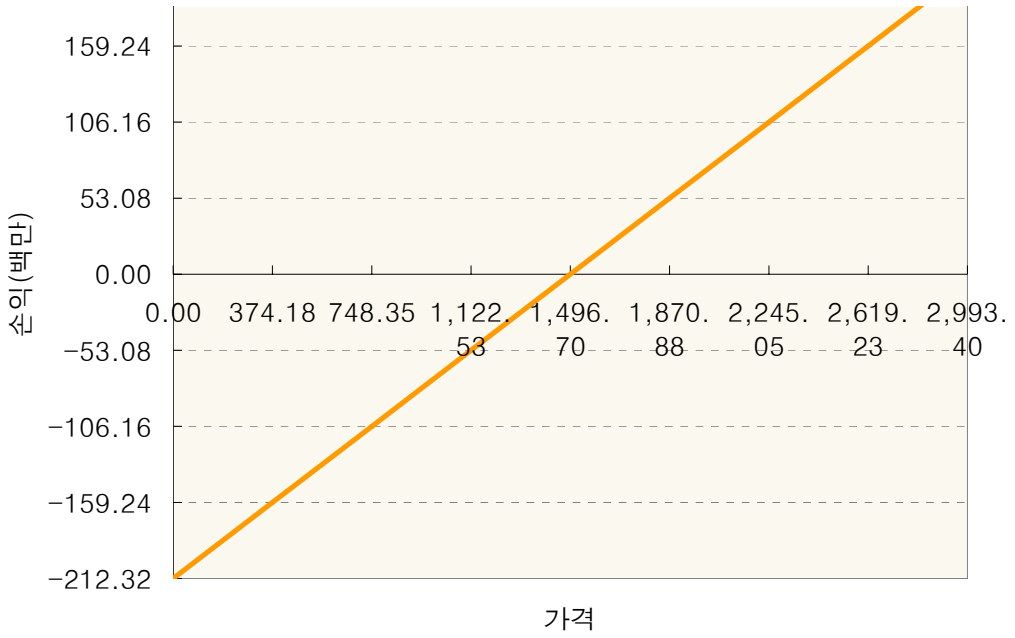


SIU1-Comex Silver

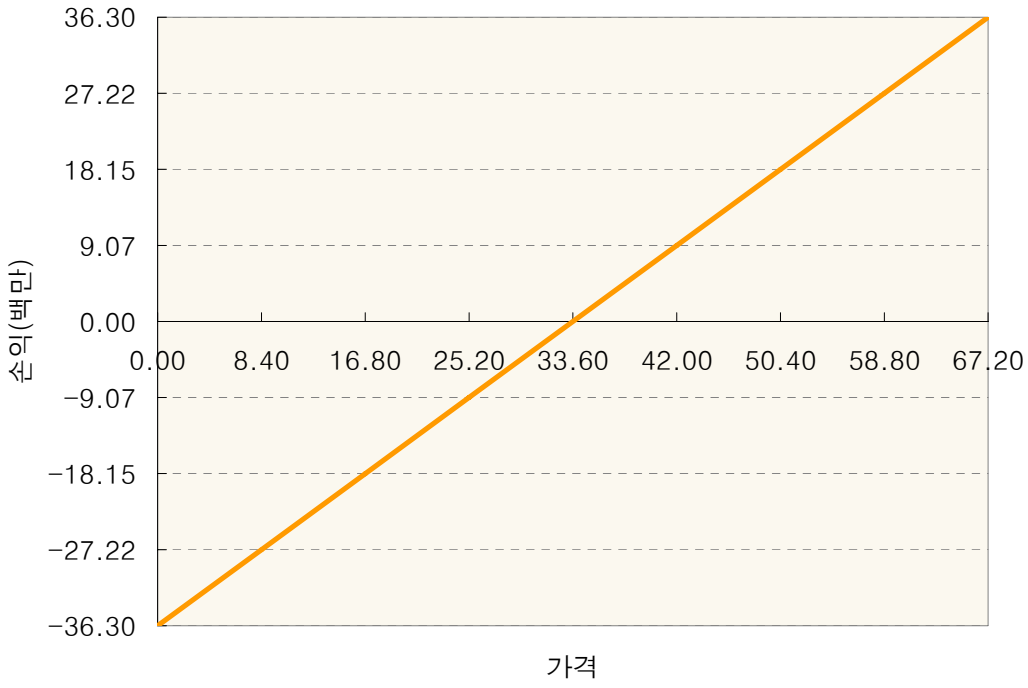


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCQ1	Gold (OFF)	38
HGU1	High Grade Copper	26
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	1
LXU1	LME Zinc	10

SIU1	Comex Silver	14
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	2011-06-29
기준일	2011-06-28

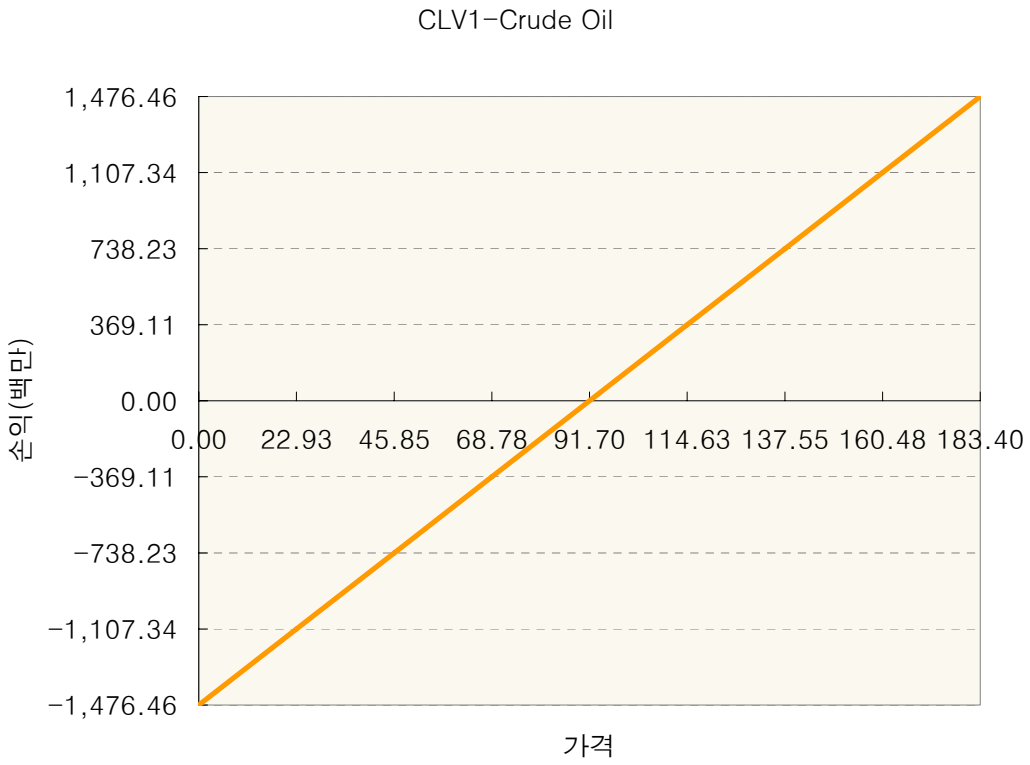
에너지인덱스플러스모(채권-파생형)

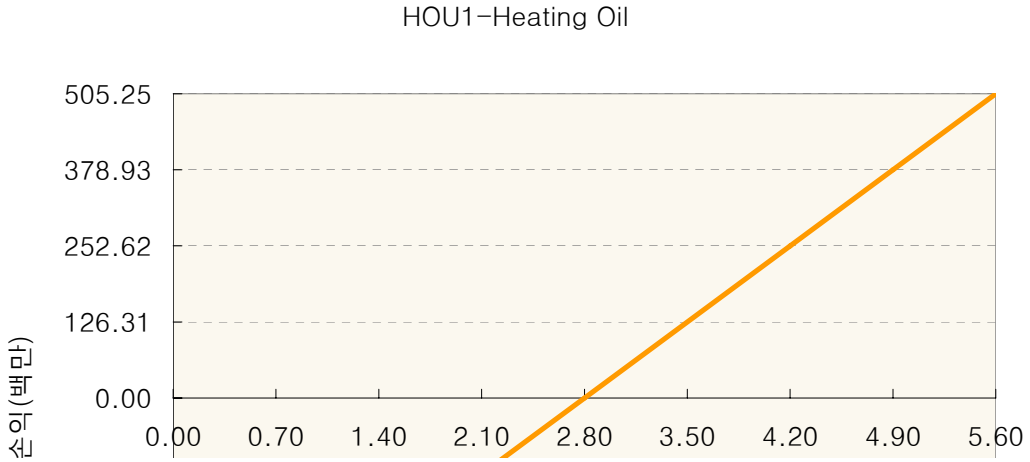
1. 계약금액

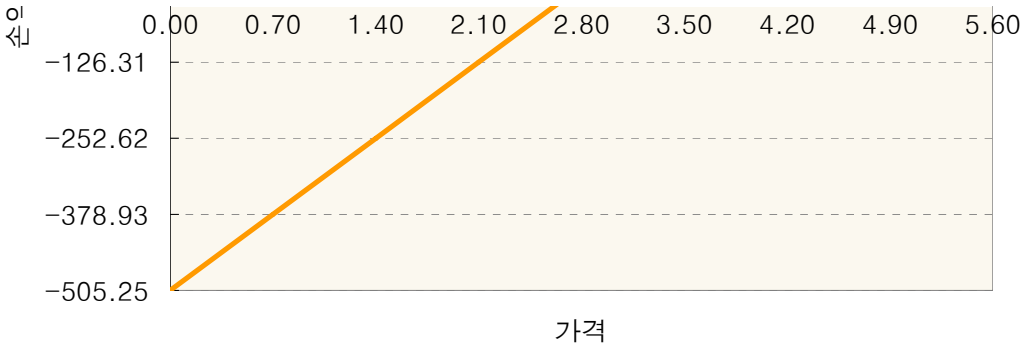
(단위:백만원)

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	1,476	0	1,476	
누계	유가증권	선물	1,934	0	1,934	

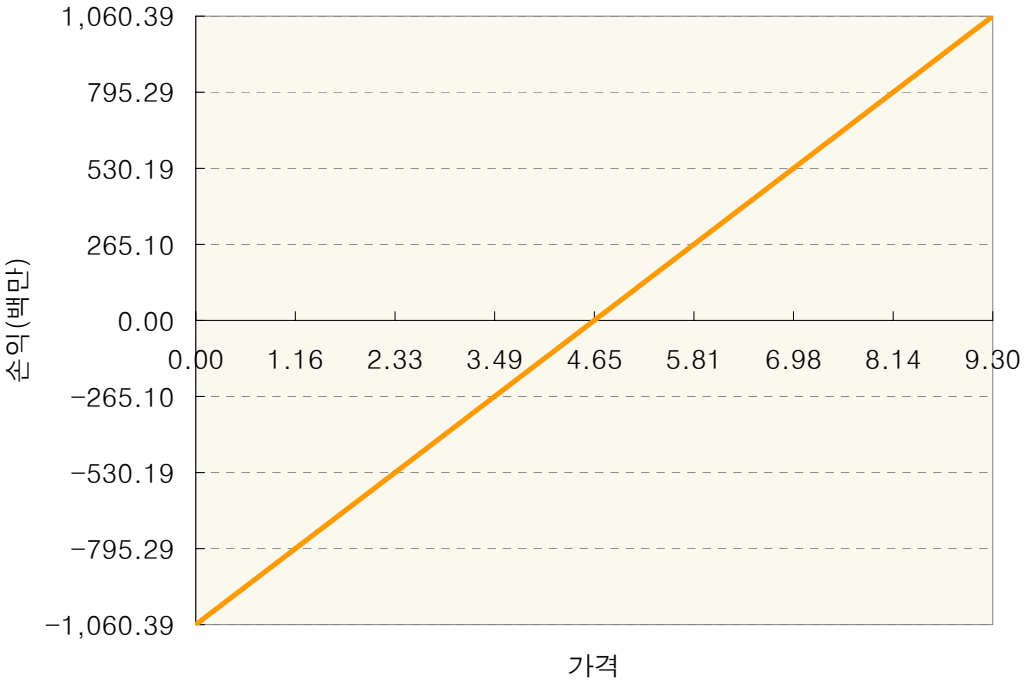
2. 만기시점의 손익구조



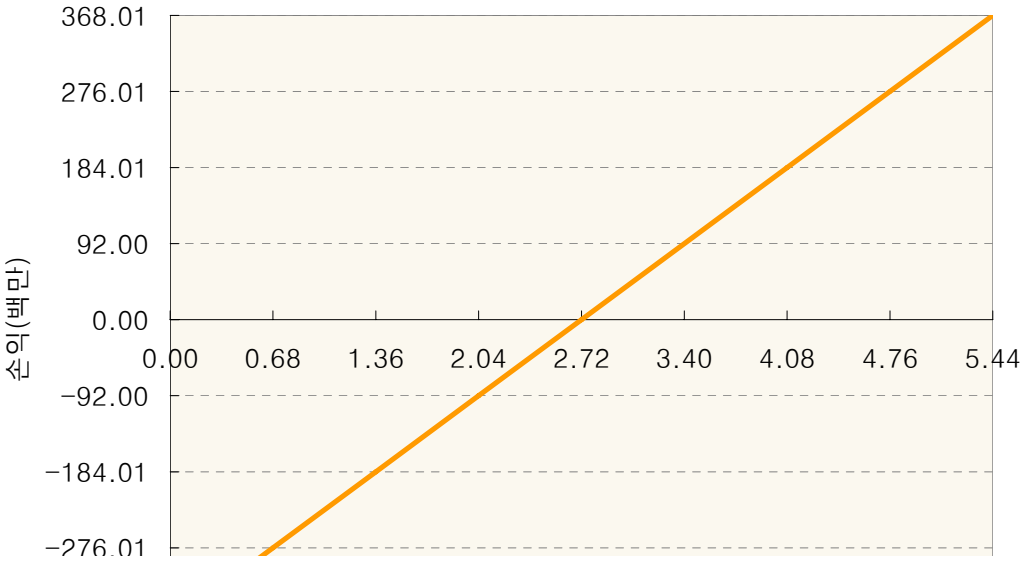


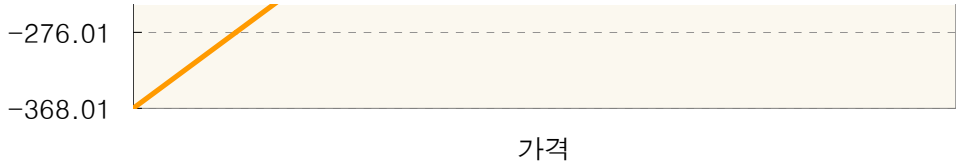


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	118
HOU1	Heating Oil	40
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	29

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

(단위:백만원)

448

공시일	2011-06-29
기준일	2011-06-28

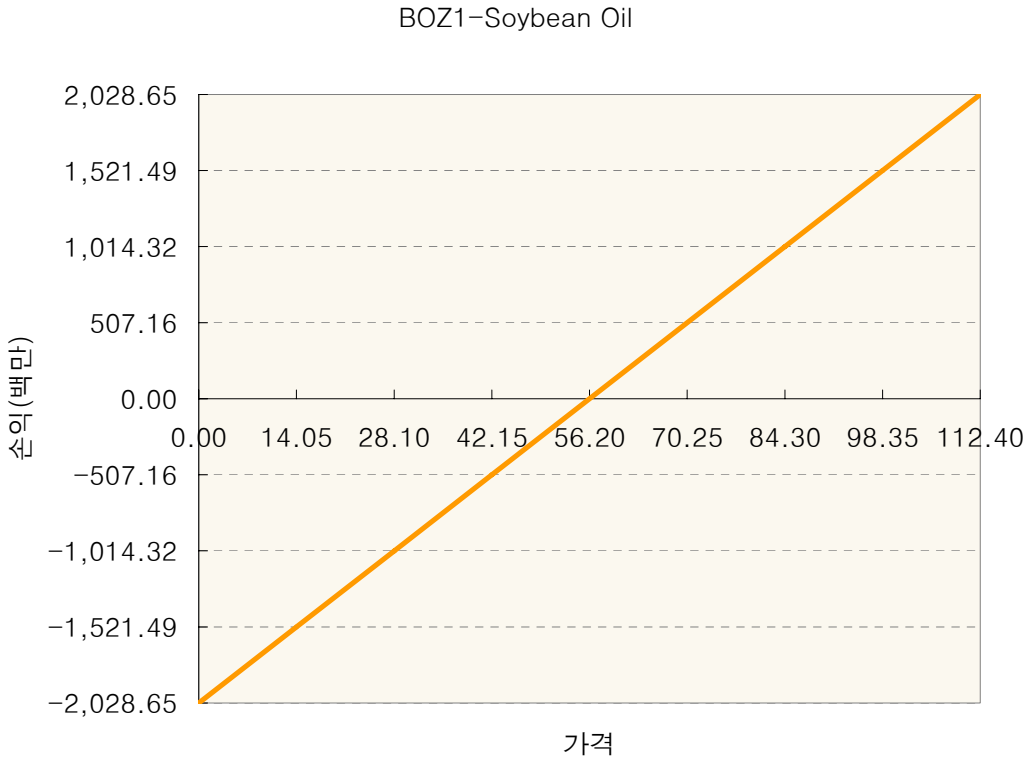
애그리컬쳐인덱스플러스모(채권-파생형)

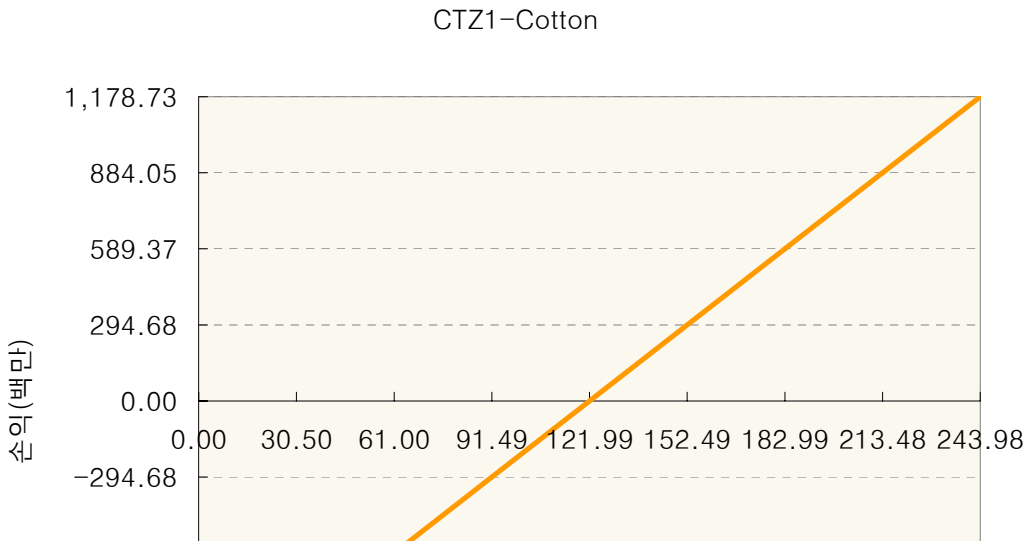
1. 계약금액

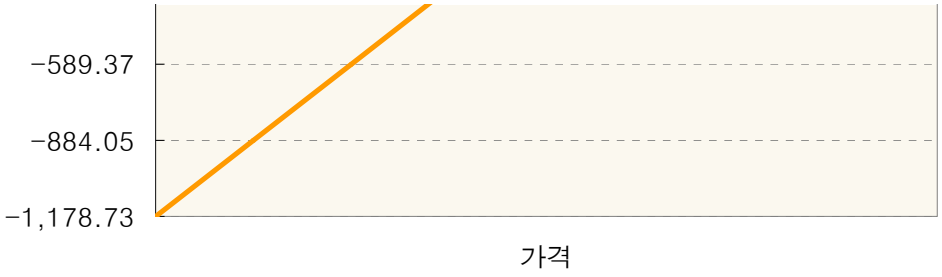
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,403	0	20,403	

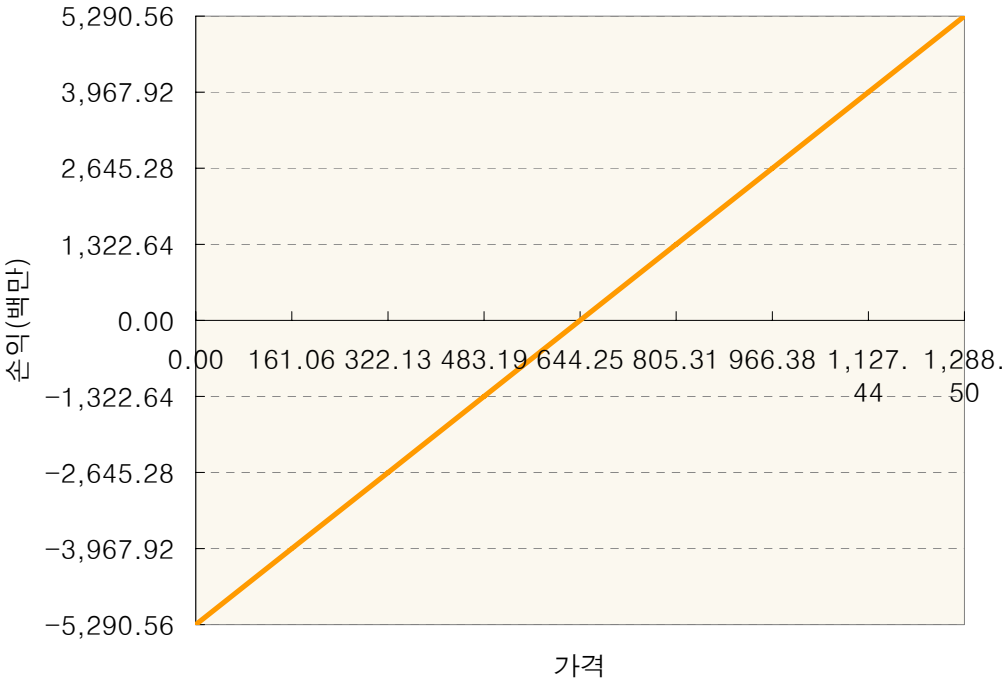
2. 만기시점의 손익구조



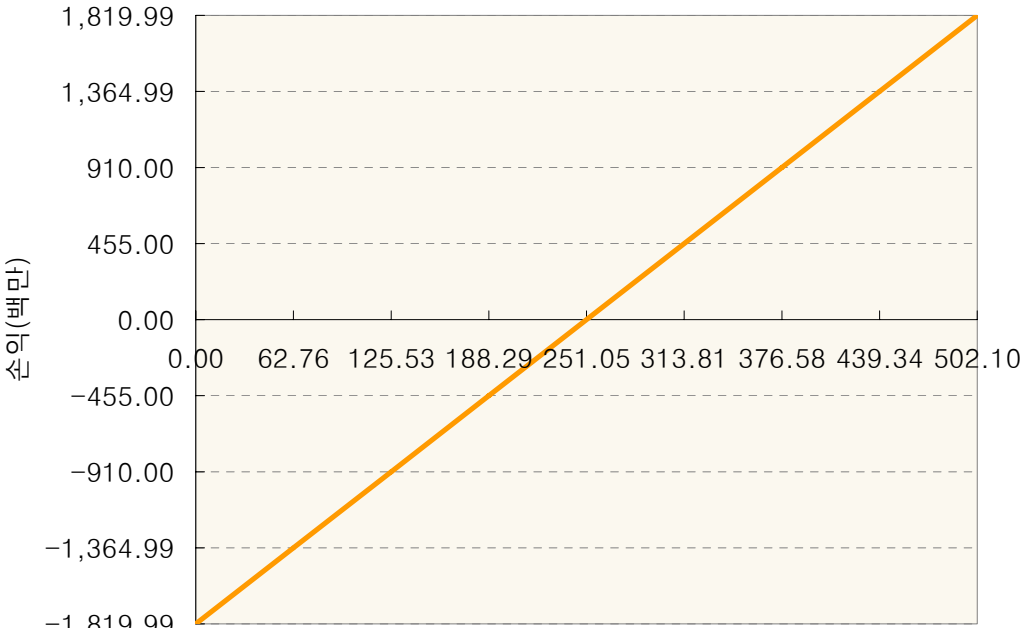


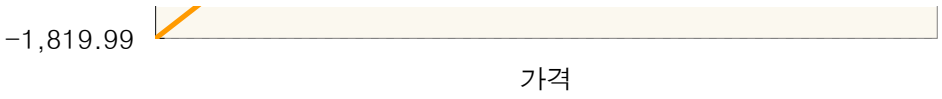


CU1-Corn

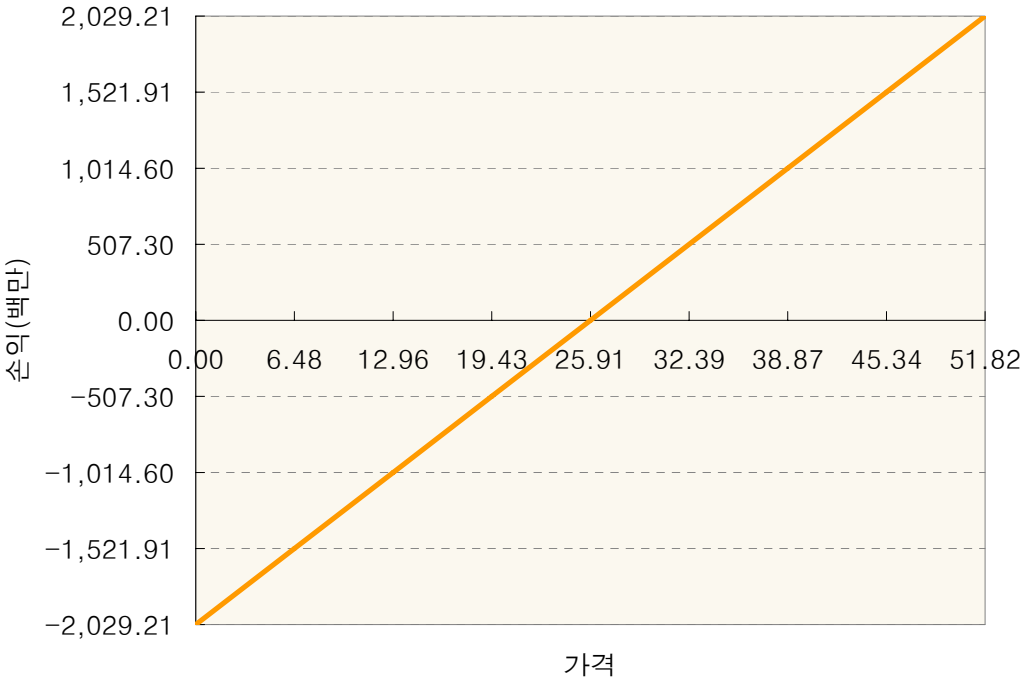


KCU1-COFFEE"C"ELEC

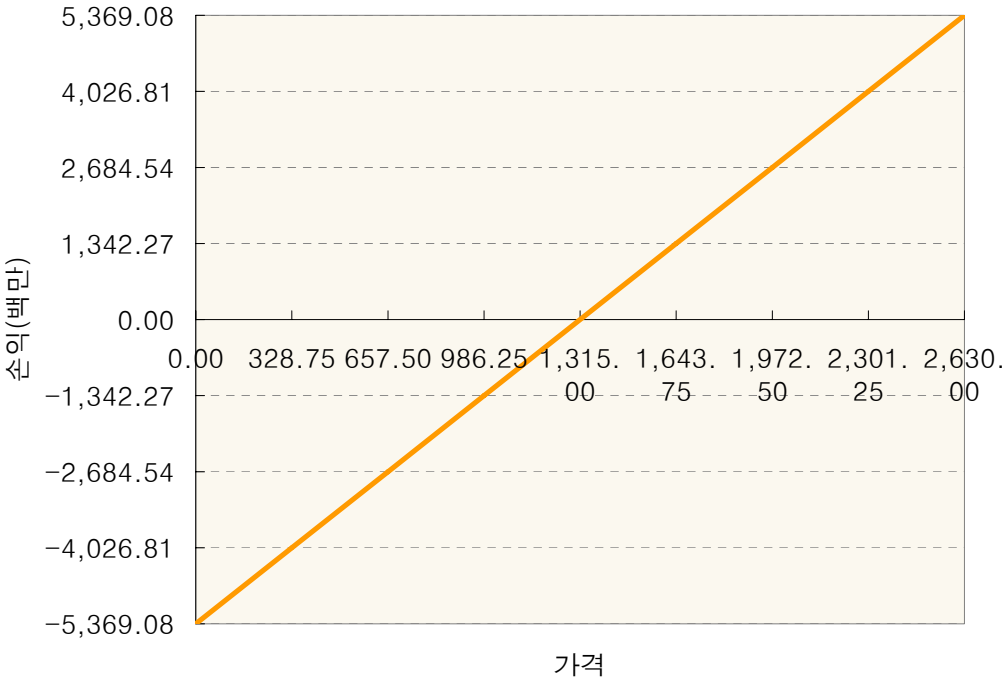




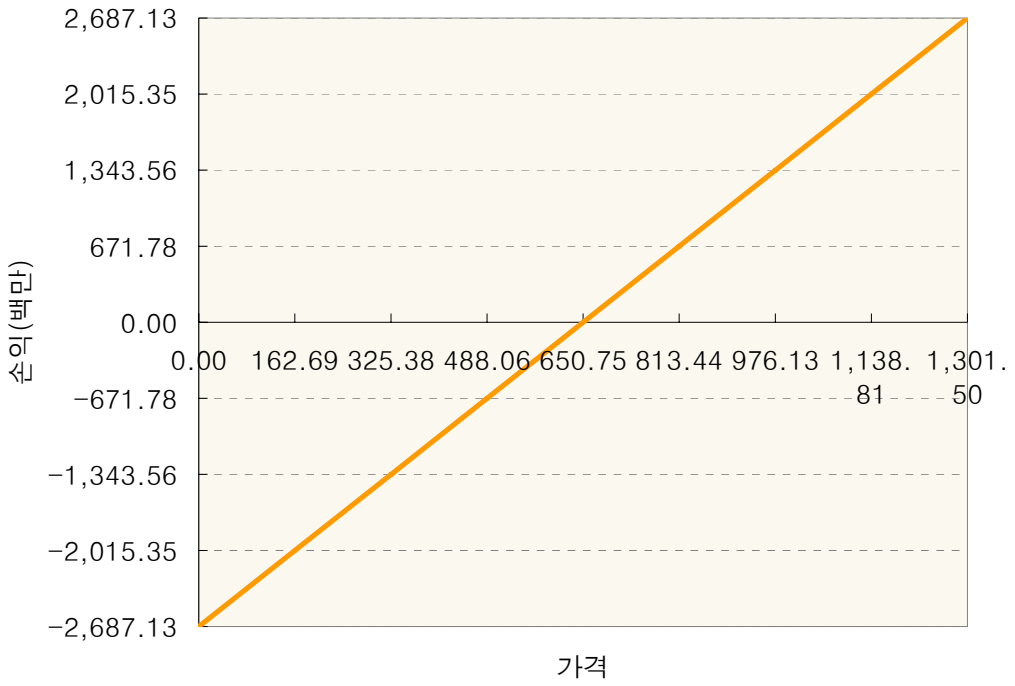
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	162
CTZ1	Cotton	94
CU1	Corn	423
KCU1	COFFEE"C"ELEC	146
SBV1	Sugar No11	162
SX1	Soybean	430
WU1	Wheat	215

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

(단위:백만원)

2,560