공시일	2011-06-30
기준일	2011-06-29

스마트코스피200인덱스1호(주식-파생형)(종)

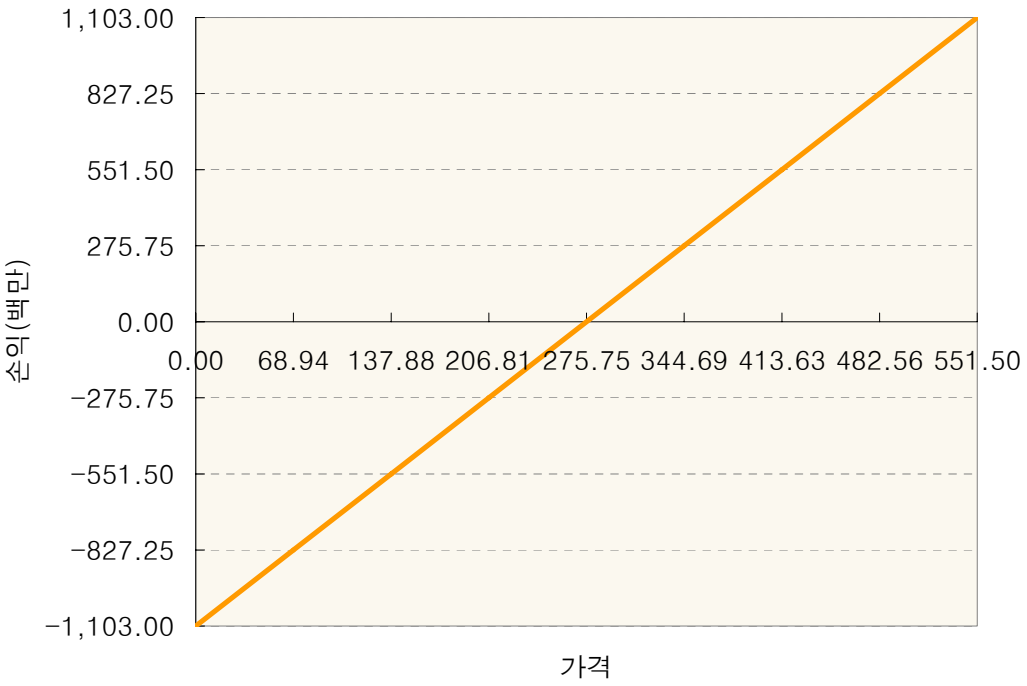
1. 계약금액

(단위:백만원)

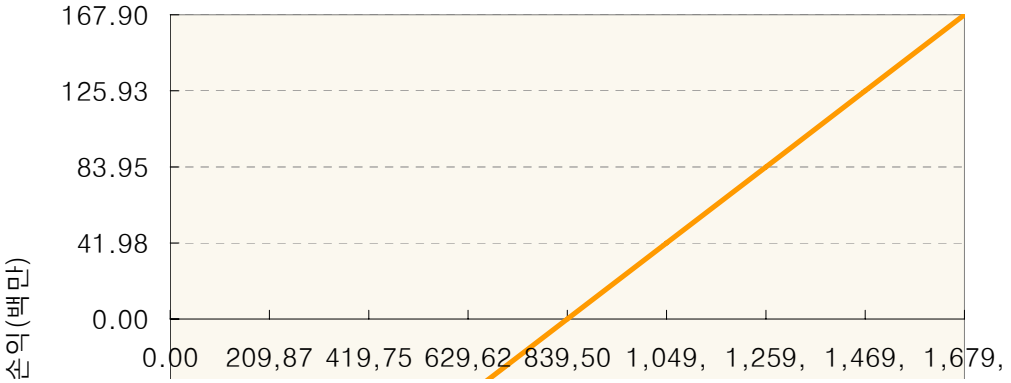
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,271	0	1,271	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

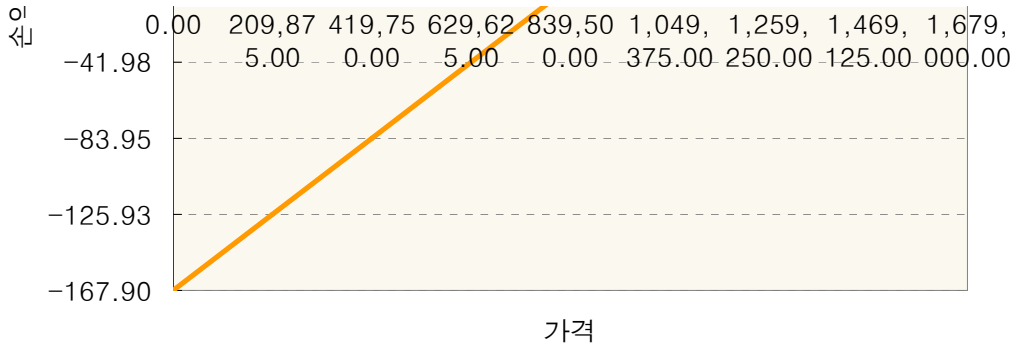
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

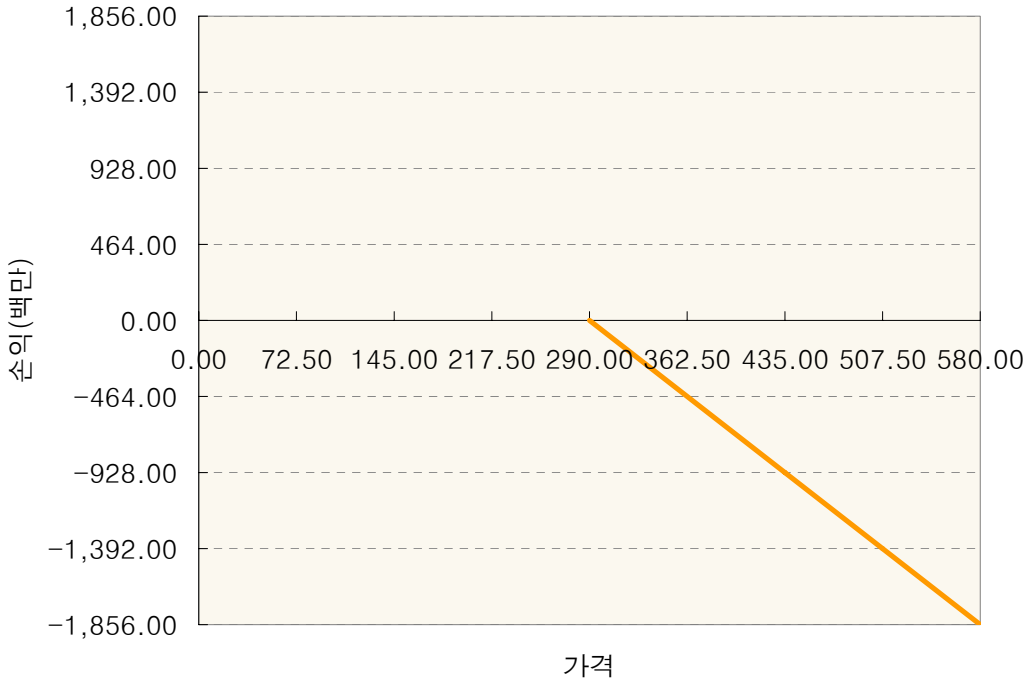


KR4111F90001-2011-09 삼성전자개별선물





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%	-87.9	-87.9	-87.9	-87.9	-87.9	-87.9	-87.9
-5.33%	-58.6	-58.6	-58.6	-58.6	-58.6	-58.6	-58.6
-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%	58.6	58.6	58.6	58.6	58.6	58.6	58.6
8.00%	87.9	87.9	87.9	87.9	87.9	87.9	87.9

KR4111F900 2011-09 삼성전자개별선물 13

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.3	-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						60
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.9	2.9	2.9	2.9	2.9	2.9	2.9
-5.33%	2.9	2.9	2.9	2.9	2.8	2.7	2.5
-2.67%	2.9	2.8	2.6	2.4	2	1.6	1
0%	2.2	1.6	0.9	0	-1	-2.2	-3.5
2.67%	-2.4	-4	-5.8	-7.7	-9.6	-11.6	-13.7
5.33%	-17.6	-20	-22.5	-24.9	-27.4	-29.8	-32.3
8.00%	-47.8	-49.7	-51.6	-53.7	-55.8	-58	-60.2

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

133

공시일	2011-06-30
기준일	2011-06-29

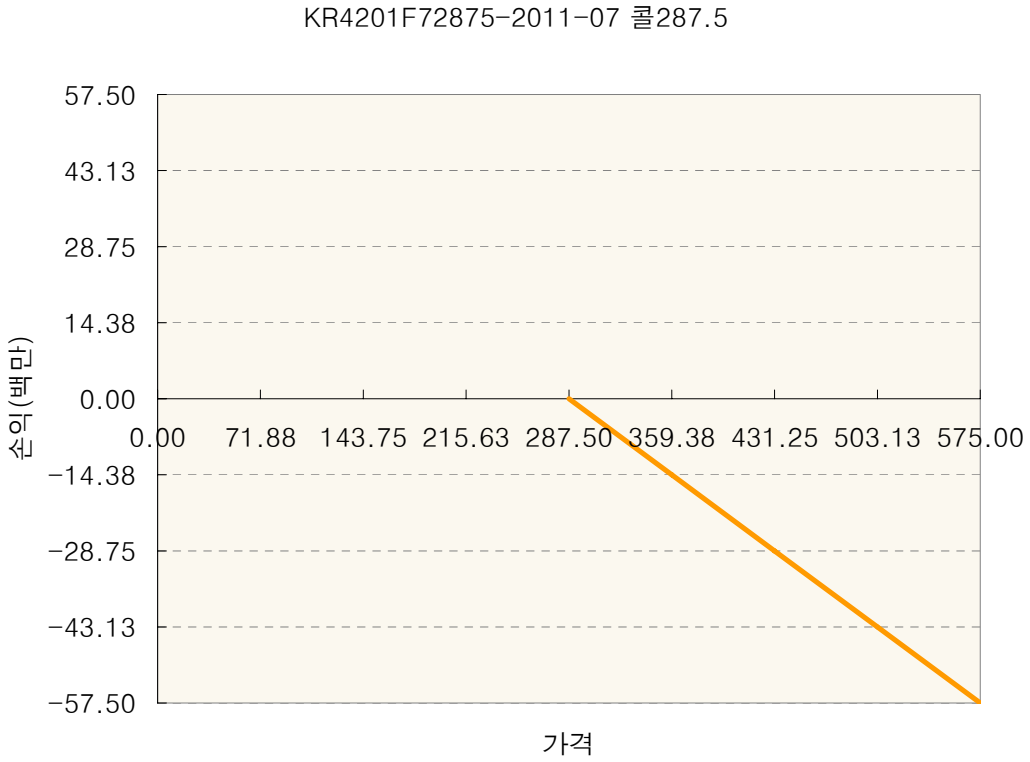
달마다행복모(주식혼합-파생형)

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	0.1
0%	0.1	0.1	0	0	0	-0.1	-0.1
2.67%	-0.1	-0.2	-0.3	-0.3	-0.4	-0.5	-0.5
5.33%	-0.8	-0.8	-0.9	-1	-1.1	-1.1	-1.2
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	2011-06-30
기준일	2011-06-29

BEST인덱스플러스알파1호(주식-파생형)(종)

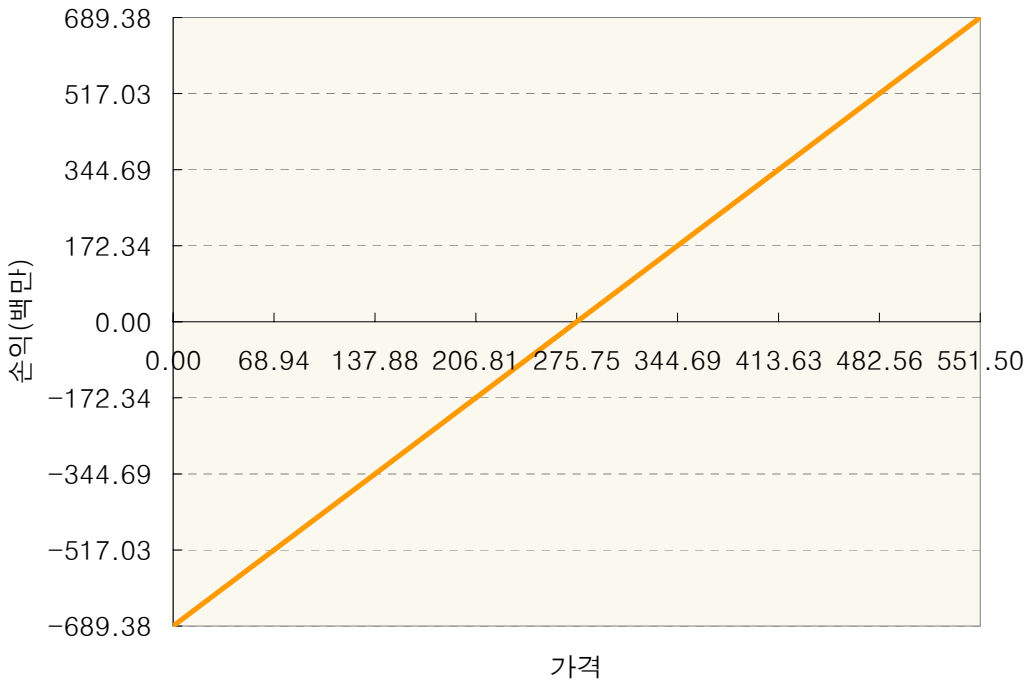
1. 계약금액

(단위:백만원)

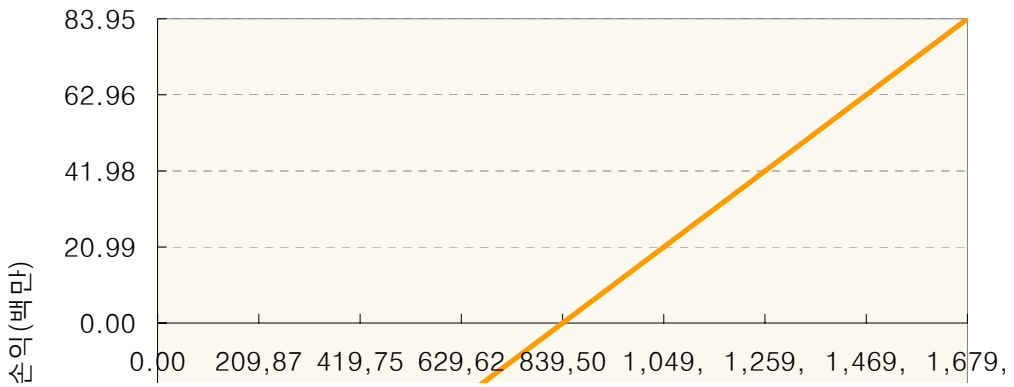
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	773	0	773	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

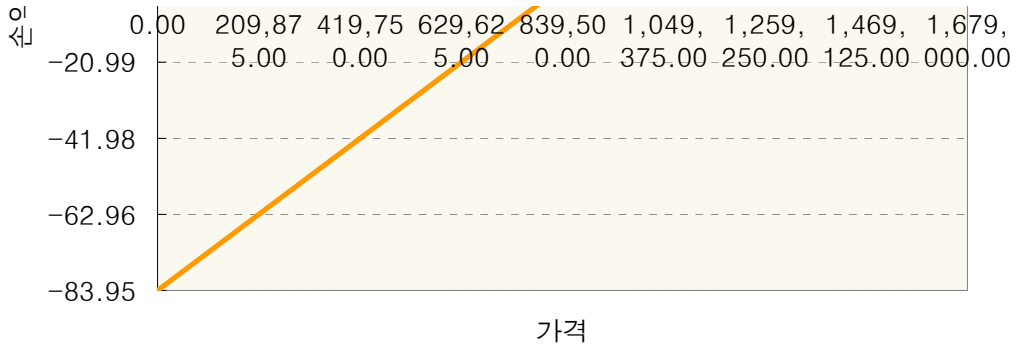
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

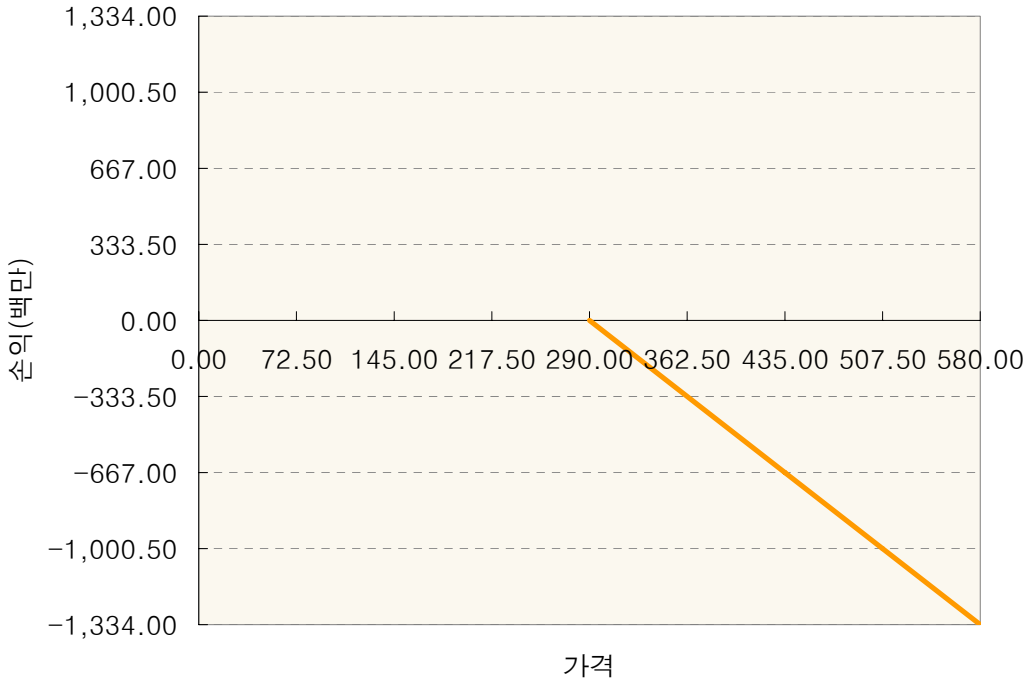


KR4111F90001-2011-09 삼성전자개별선물





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

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						43
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.1	2.1	2.1	2.1	2.1	2.1	2.1
-5.33%	2.1	2.1	2.1	2.1	2	1.9	1.8
-2.67%	2.1	2	1.9	1.7	1.5	1.1	0.7
0%	1.6	1.2	0.6	0	-0.7	-1.6	-2.5
2.67%	-1.7	-2.9	-4.2	-5.5	-6.9	-8.4	-9.8
5.33%	-12.7	-14.4	-16.2	-17.9	-19.7	-21.4	-23.2
8.00%	-34.3	-35.7	-37.1	-38.6	-40.1	-41.7	-43.2

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

85

공시일	2011-06-30
기준일	2011-06-29

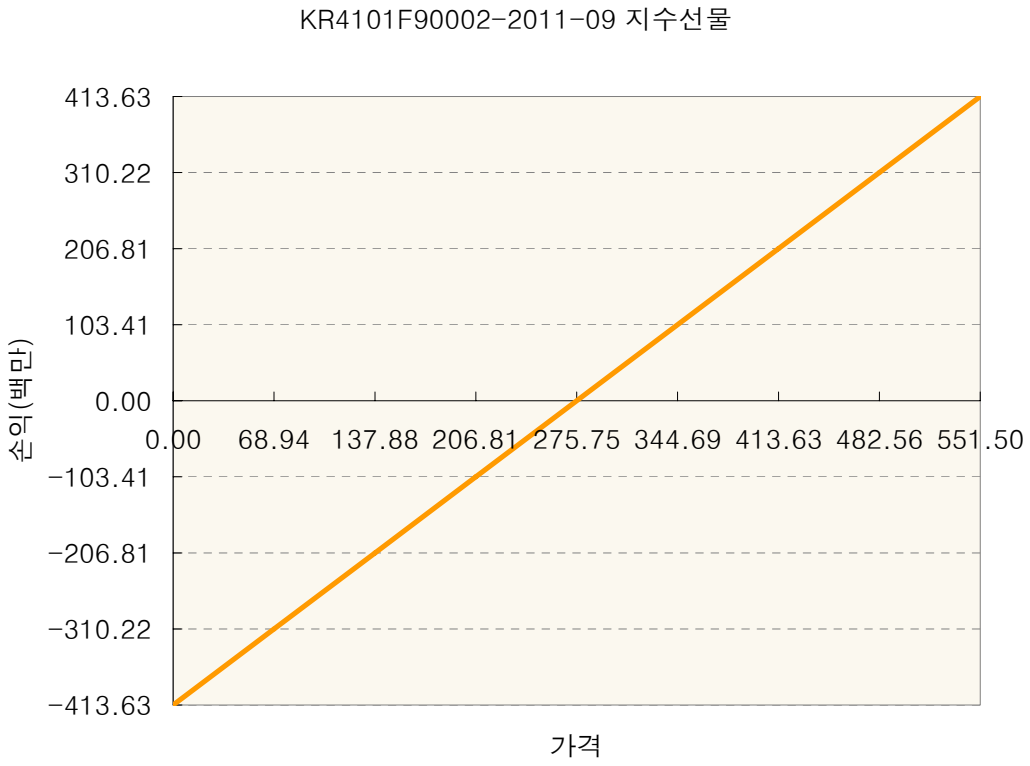
Tops모아펀더멘탈인덱스1호(주식-파생형)

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%	-33	-33	-33	-33	-33	-33	-33
-5.33%	-22	-22	-22	-22	-22	-22	-22
-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%	22	22	22	22	22	22	22
8.00%	33	33	33	33	33	33	33

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

공시일	2011-06-30
기준일	2011-06-29

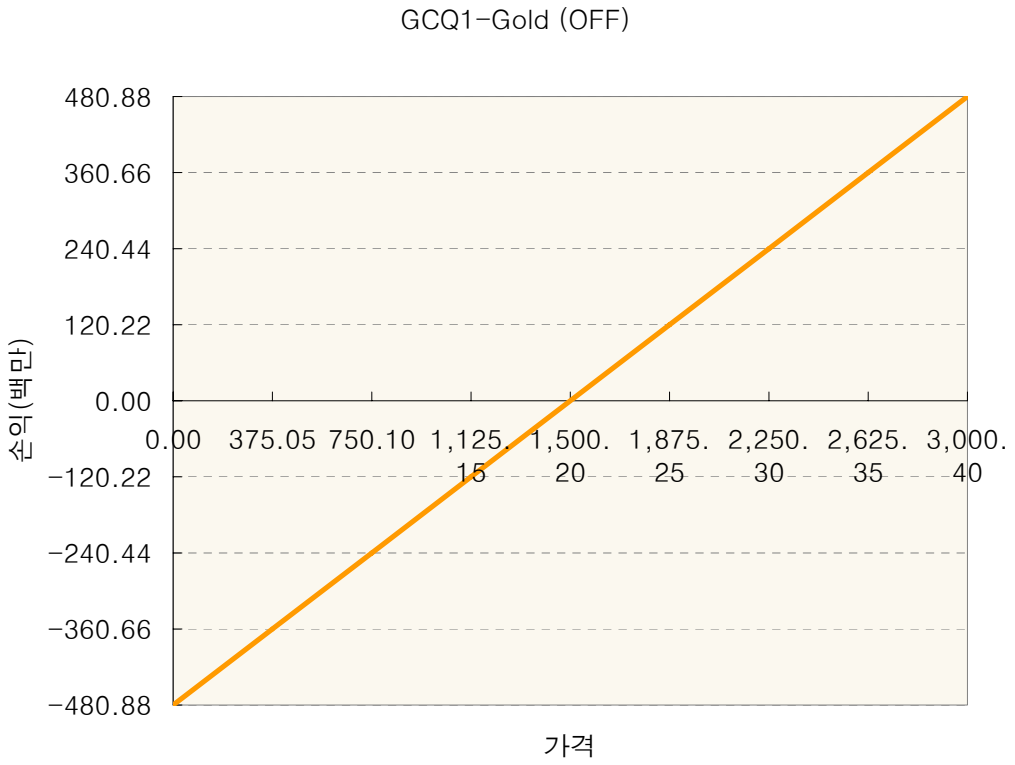
메탈인덱스플러스모(채권-파생형)

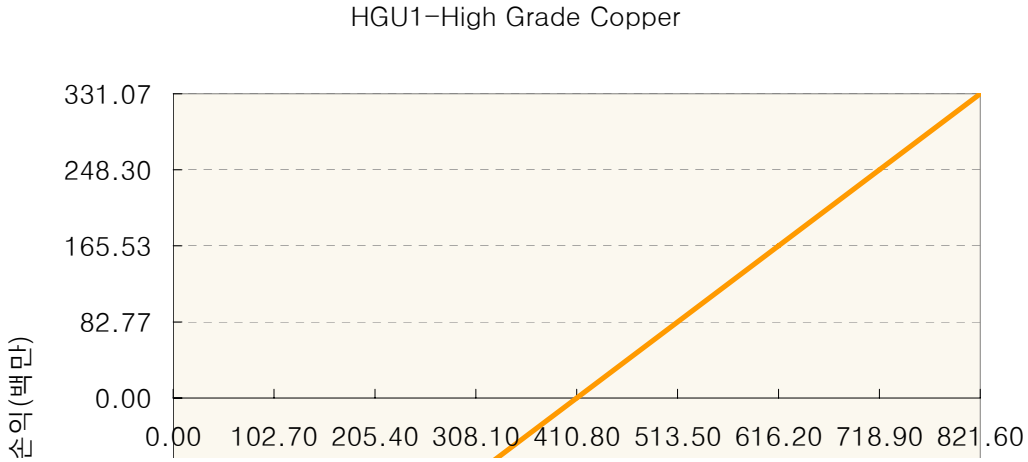
1. 계약금액

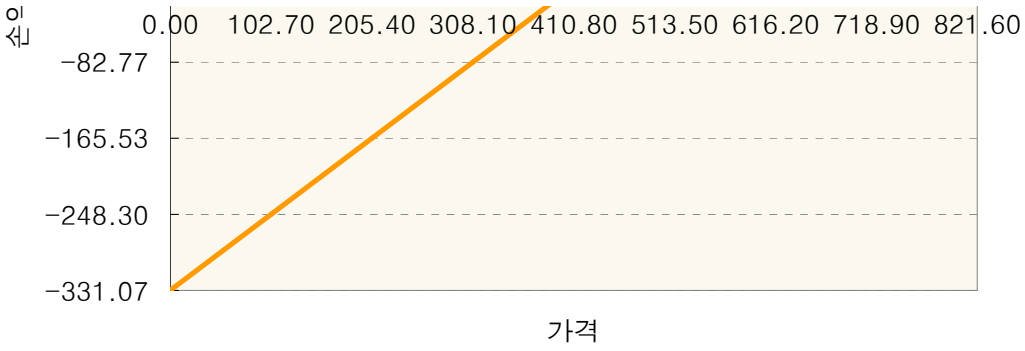
(단위:백만원)

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	2,219	488	1,731	

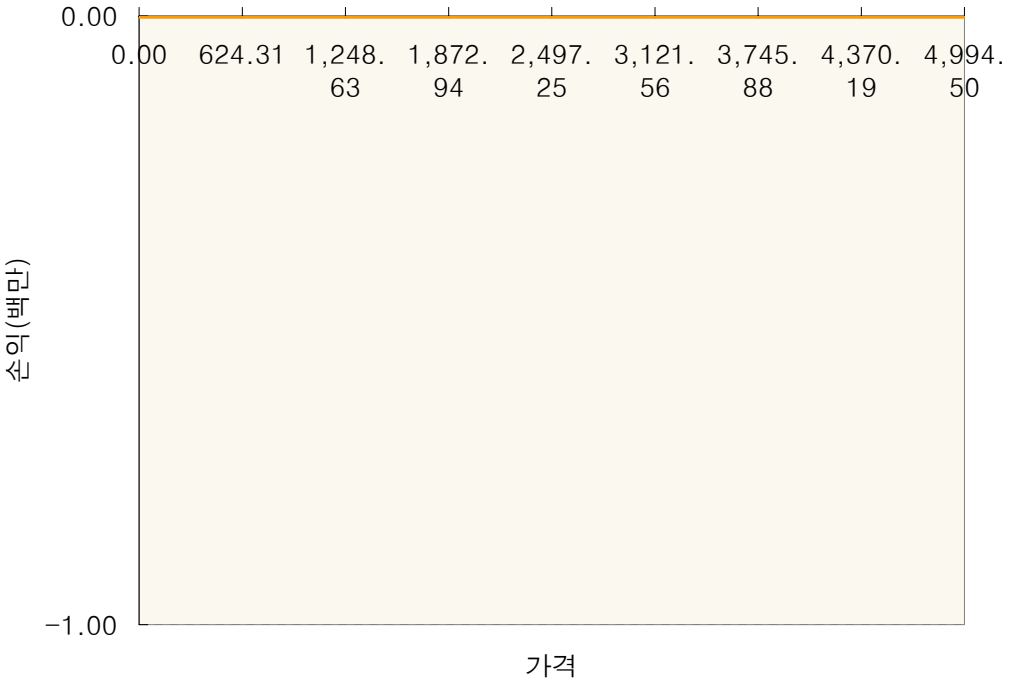
2. 만기시점의 손익구조



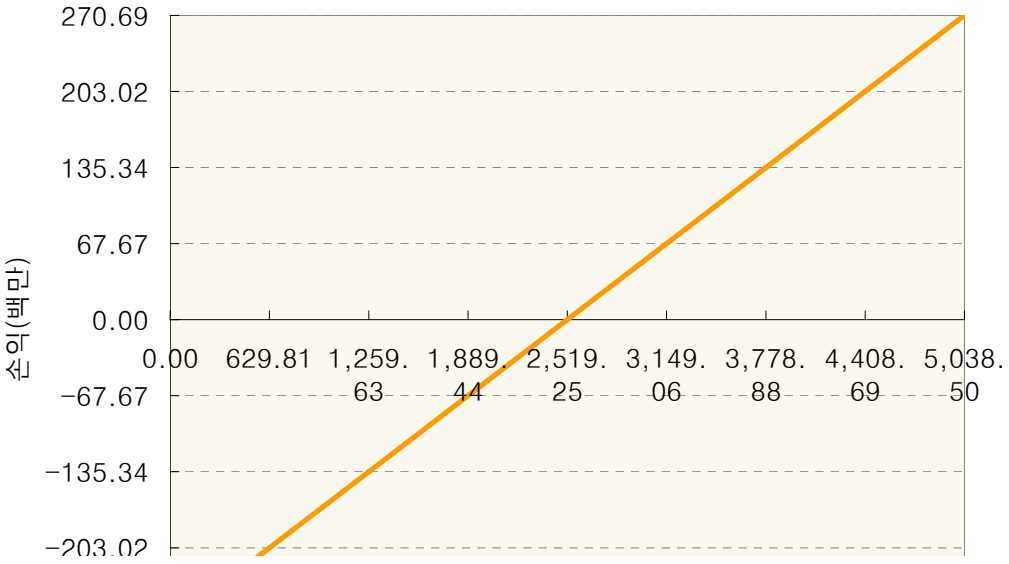


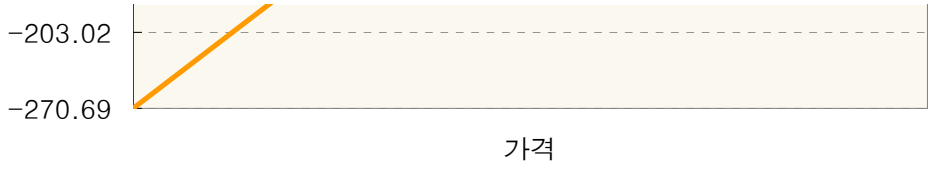


LAN1-LME Aluminum

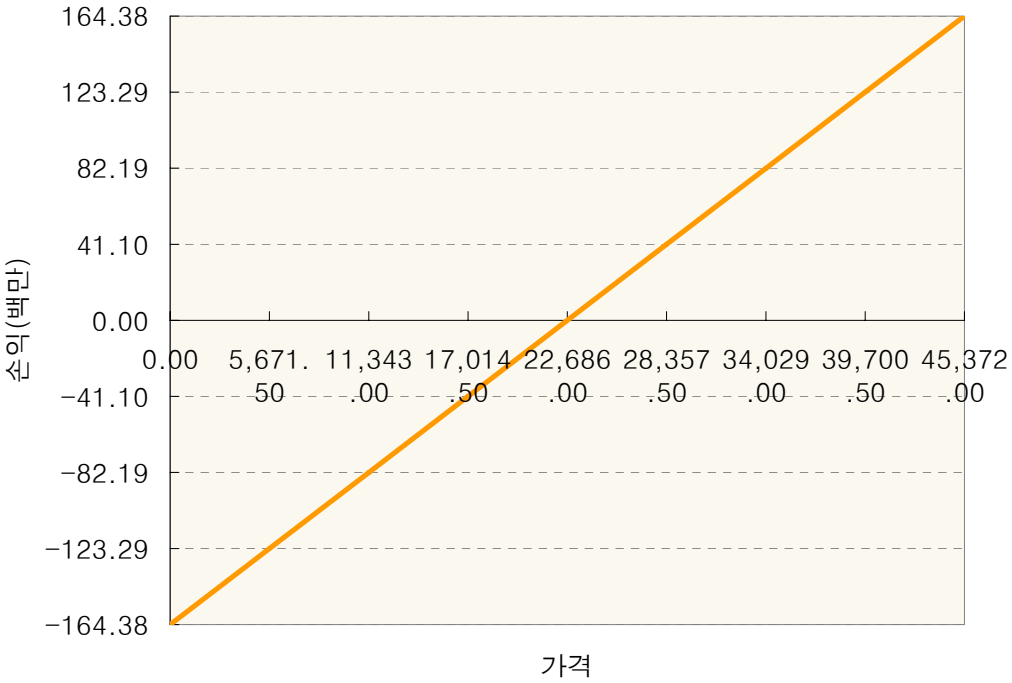


LAU1-LME Aluminum

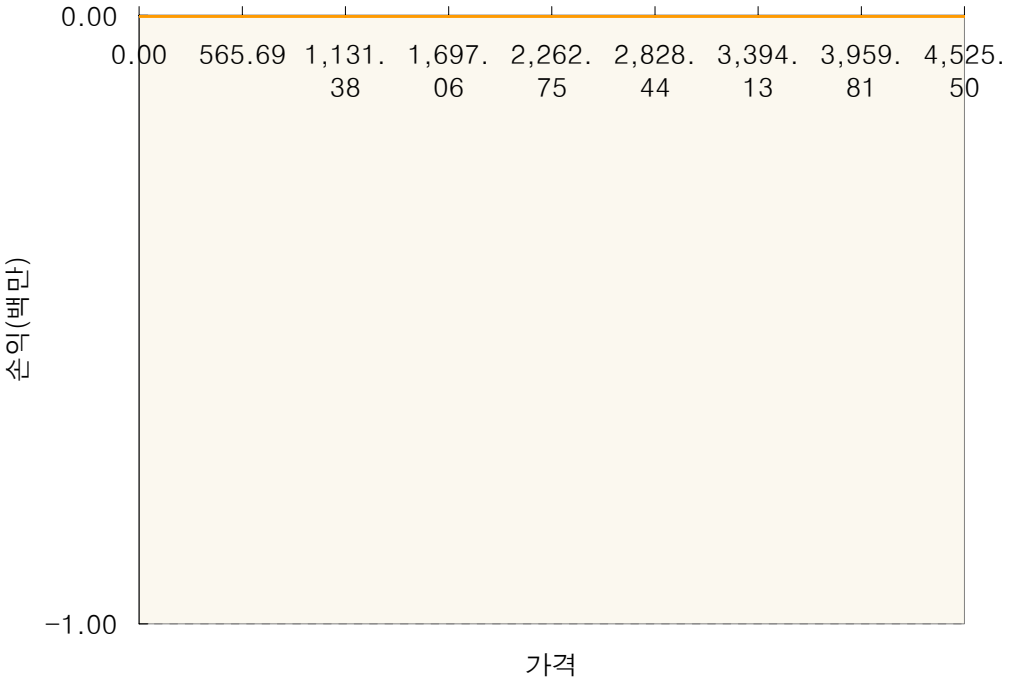




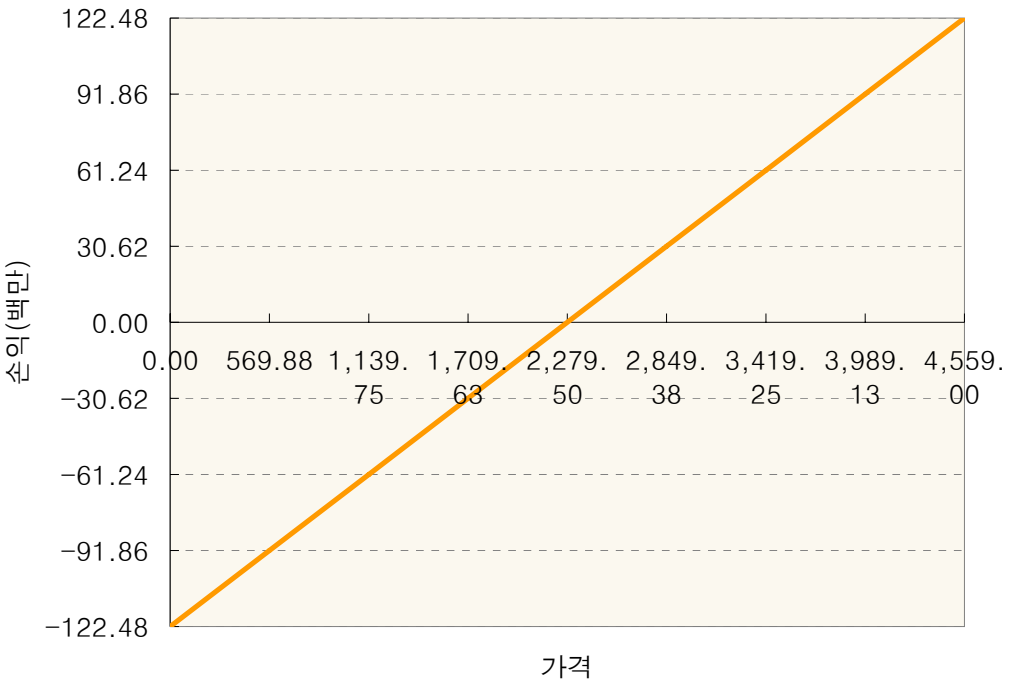
LNV1-LME Nickel



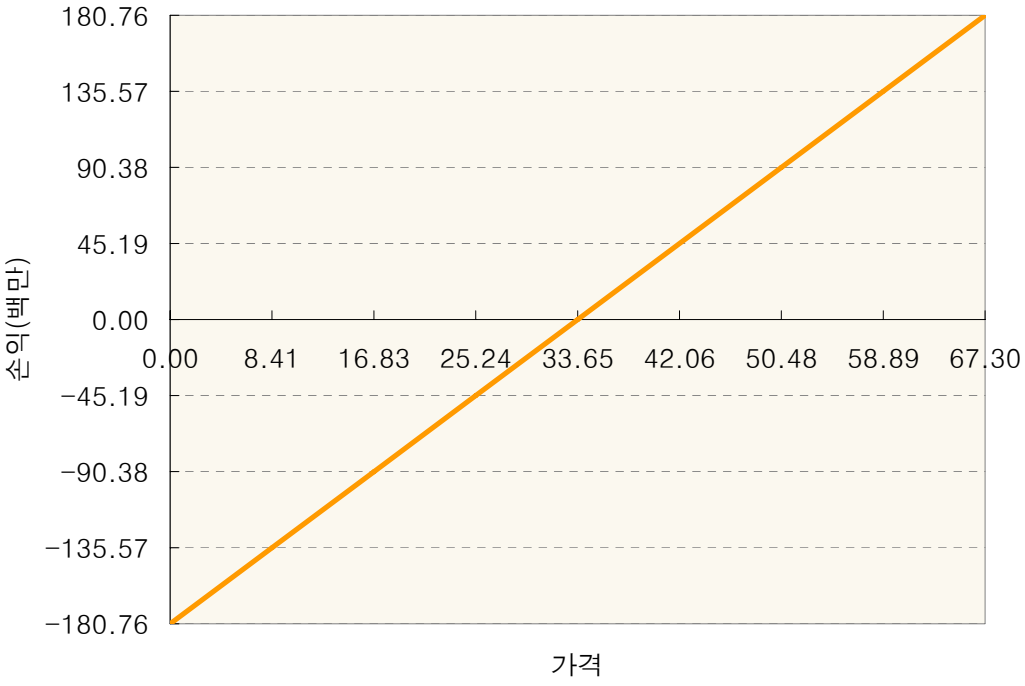
LXN1-LME Zinc



LXU1-LME Zinc

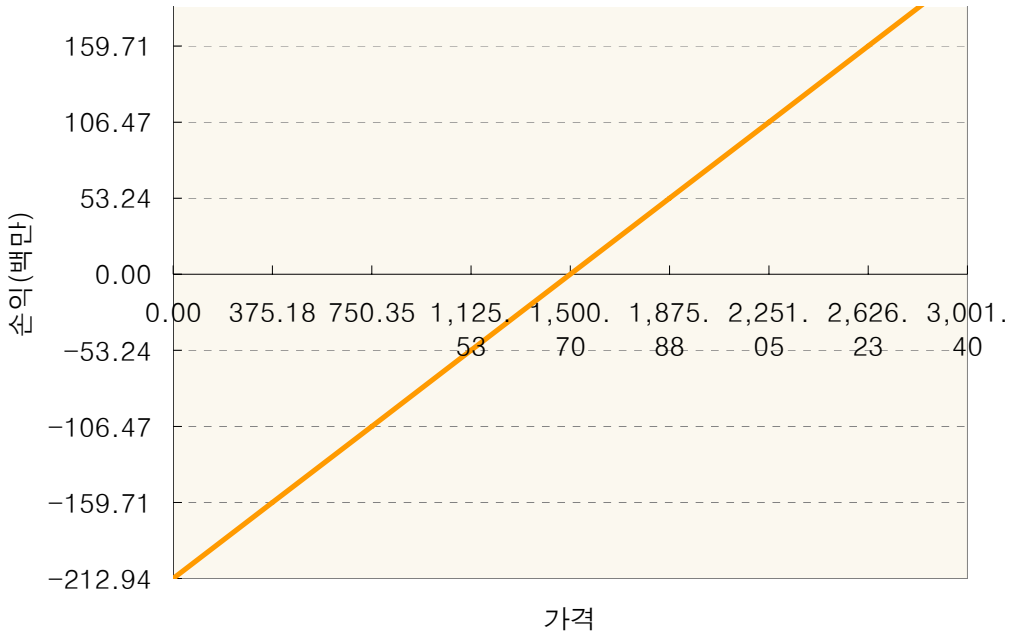


SIU1-Comex Silver

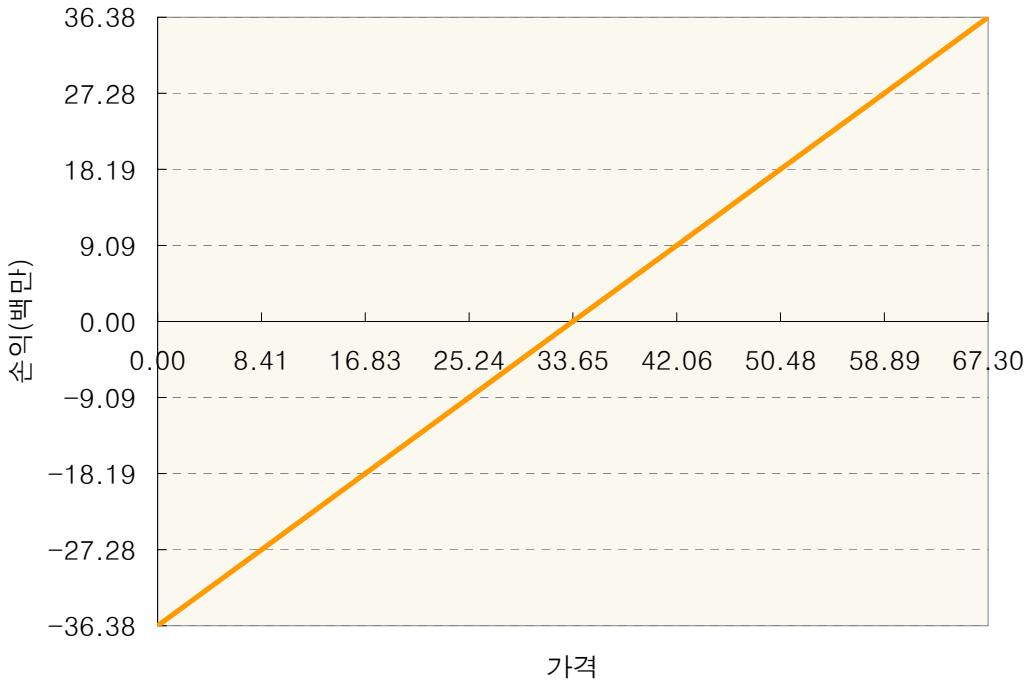


XGQ1-MINI GOLD FUTURE





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	0.23
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)

171

공시일	2011-06-30
기준일	2011-06-29

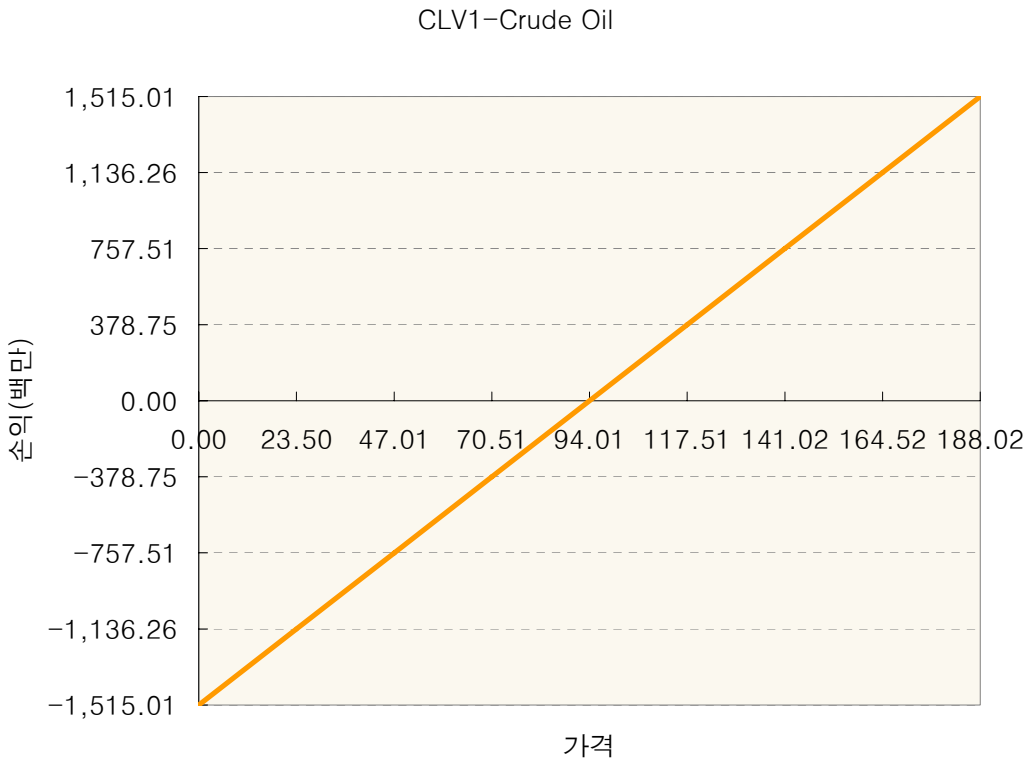
에너지인덱스플러스모(채권-파생형)

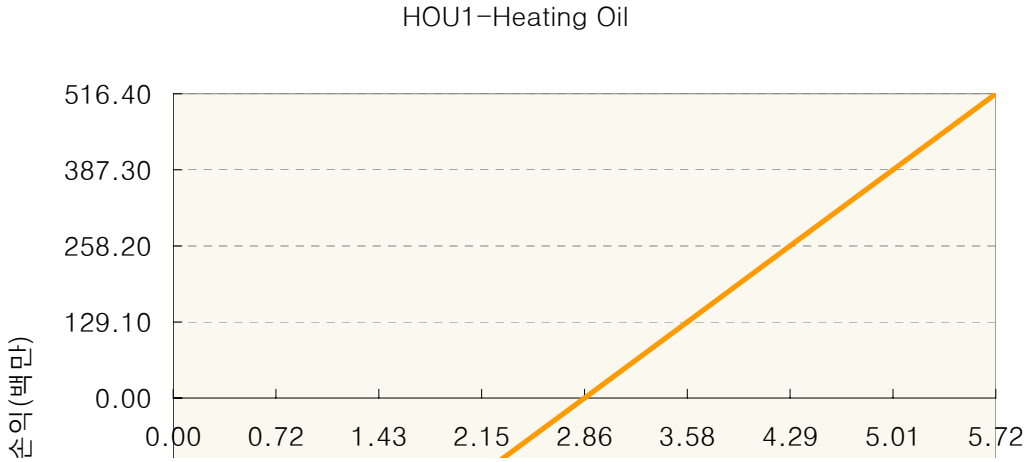
1. 계약금액

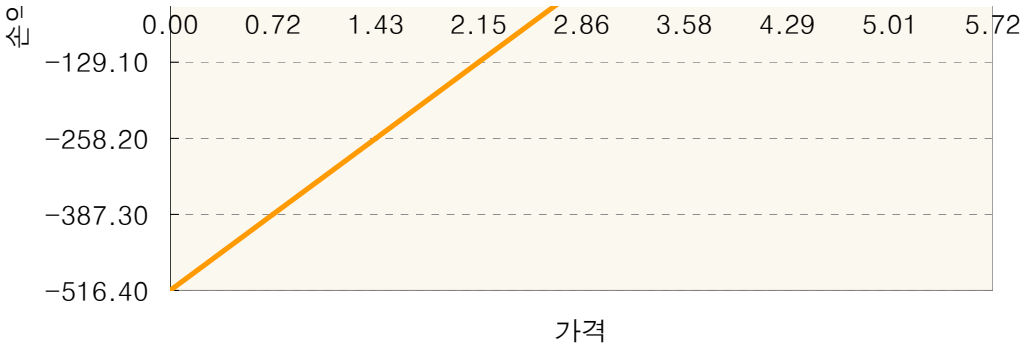
(단위:백만원)

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	1,515	0	1,515	
누계	유가증권	선물	1,971	0	1,971	

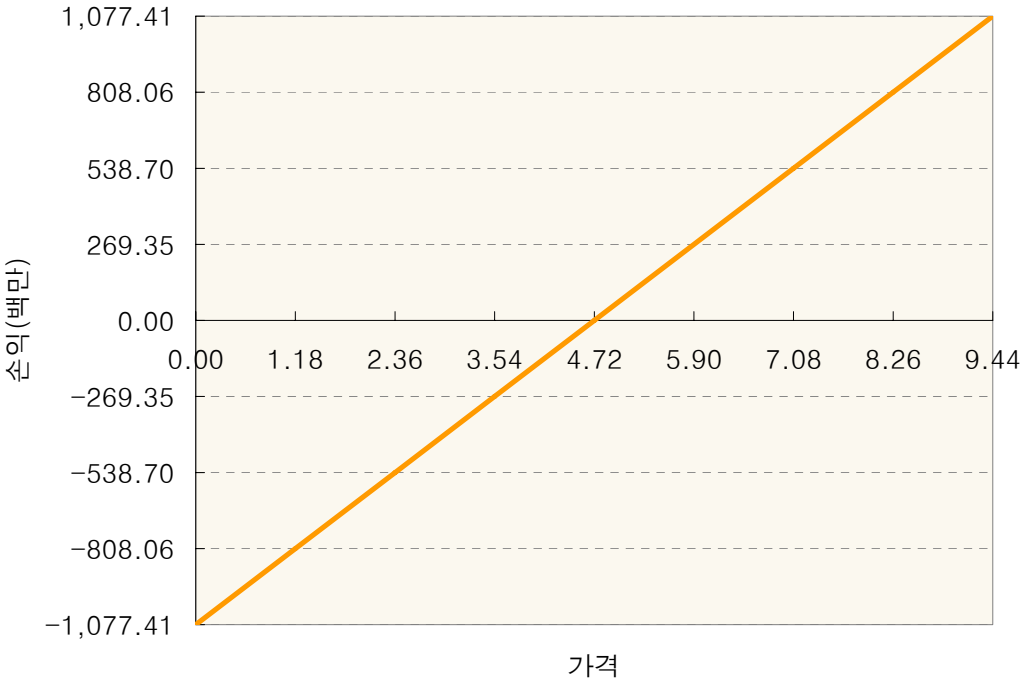
2. 만기시점의 손익구조



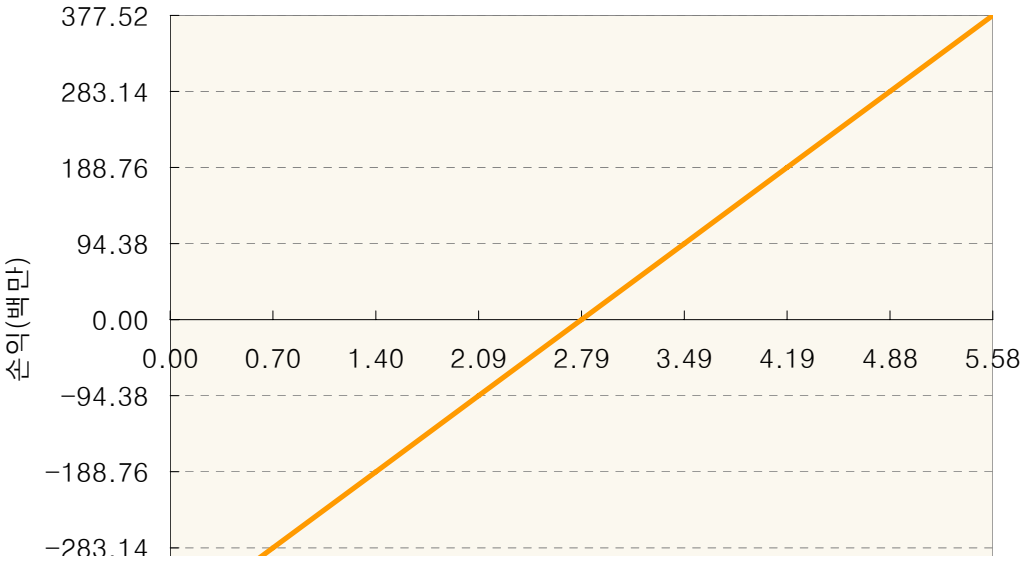


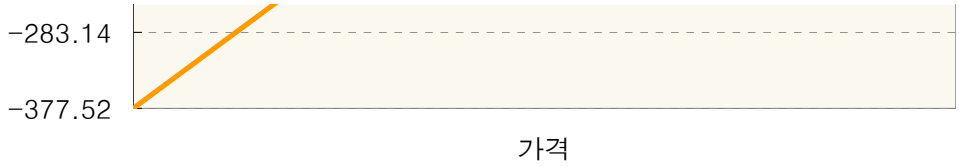


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	121
HOU1	Heating Oil	41
NGZ1	Natural Gas	86
XBU1	RBOB Gasoline	30

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

(단위:백만원)

467

공시일	2011-06-30
기준일	2011-06-29

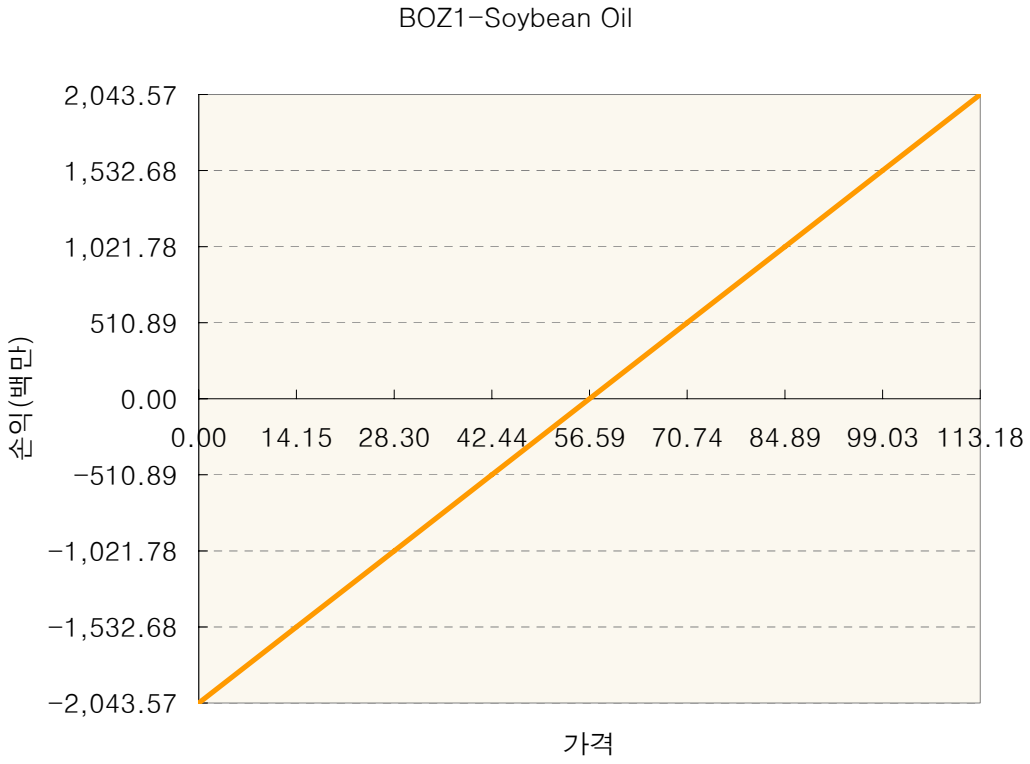
애그리컬쳐인덱스플러스모(채권-파생형)

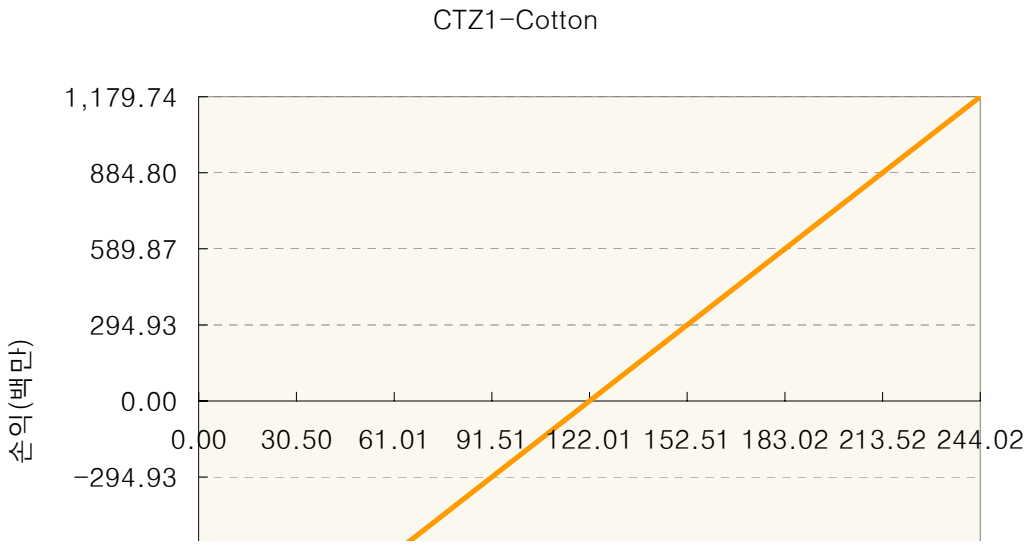
1. 계약금액

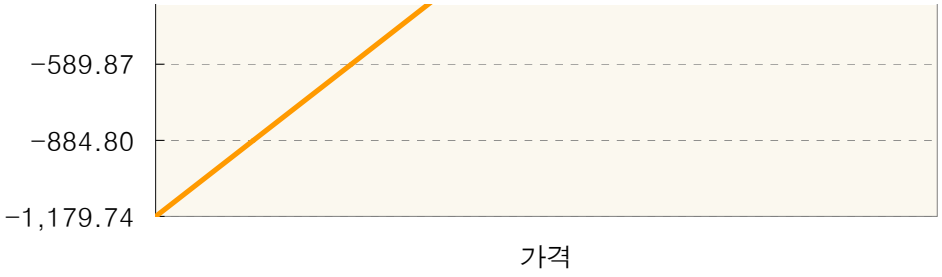
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	20,888	0	20,888	

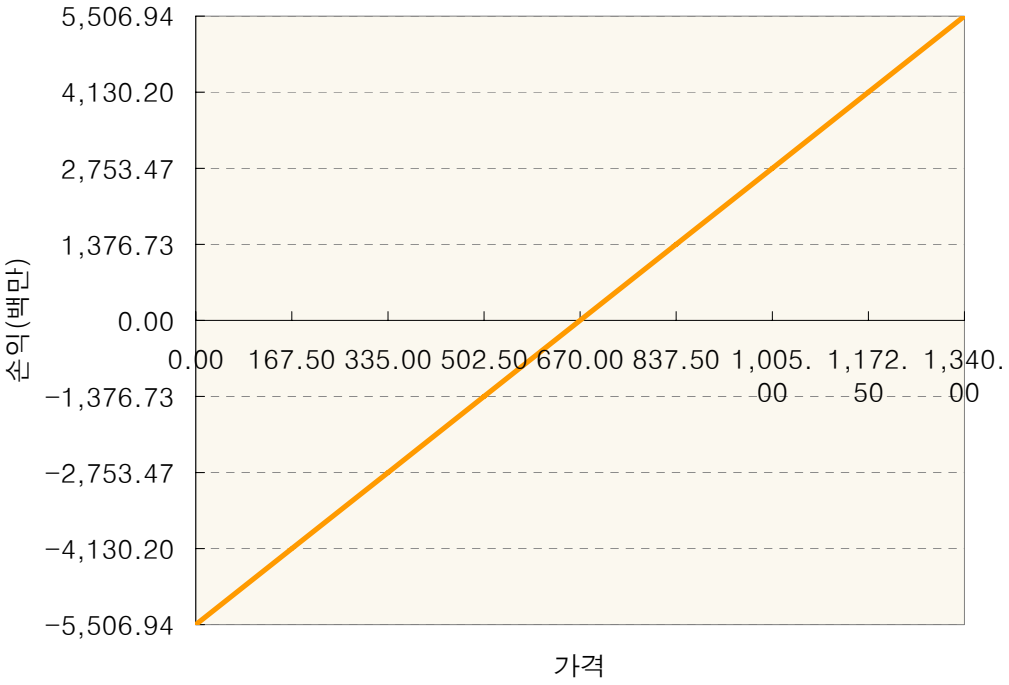
2. 만기시점의 손익구조



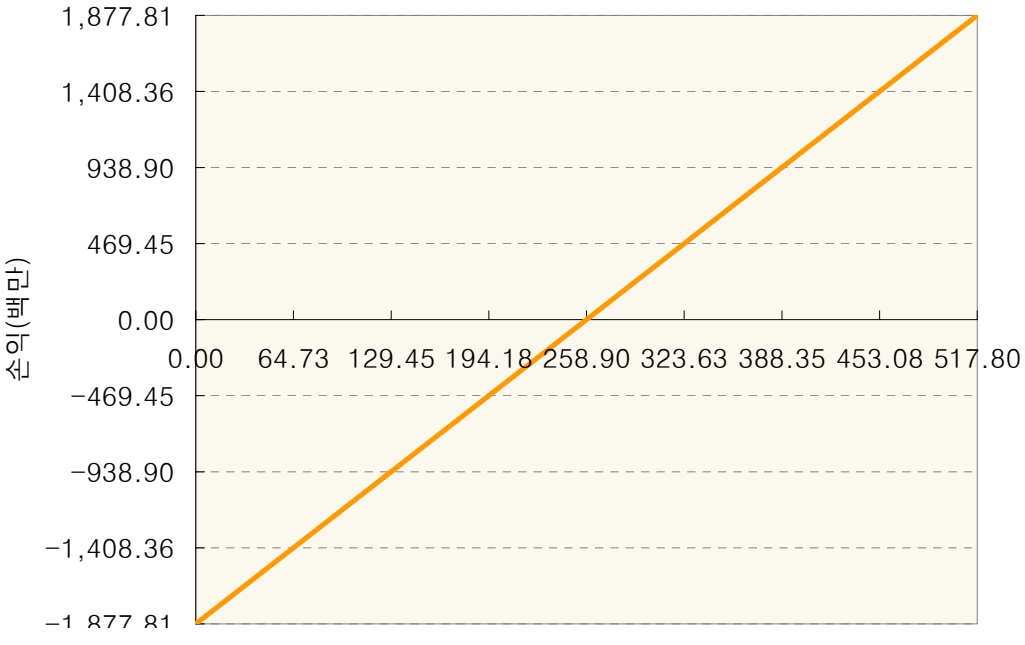


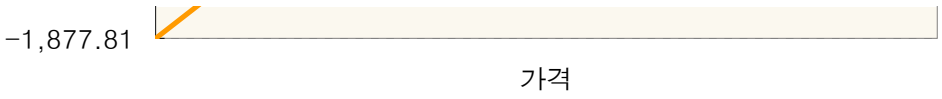


CU1-Corn

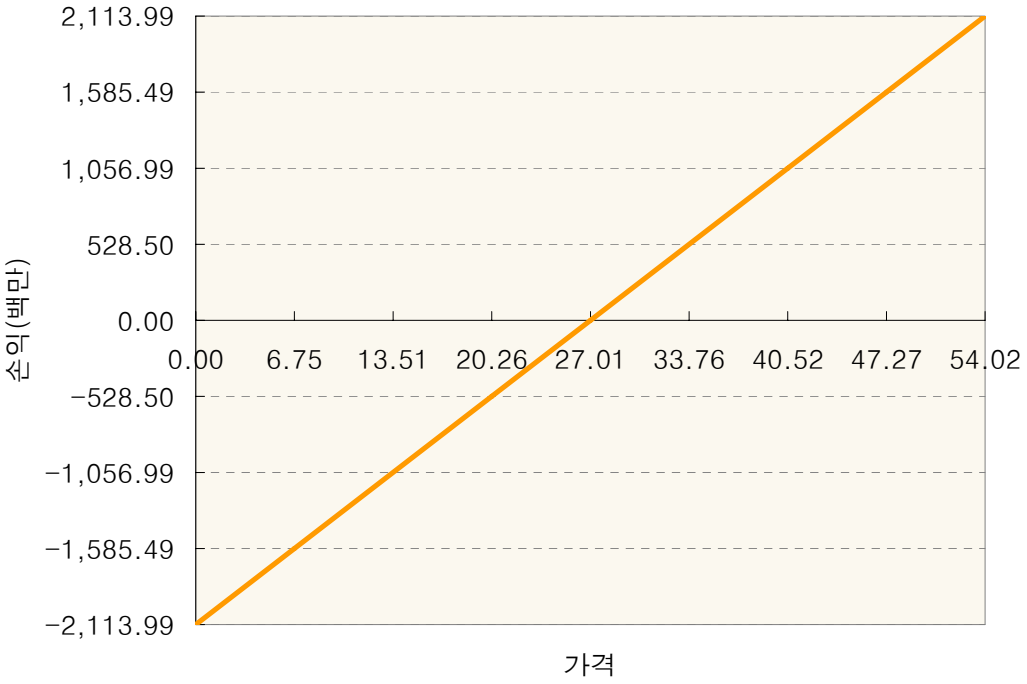


KCU1-COFFEE"C"ELEC

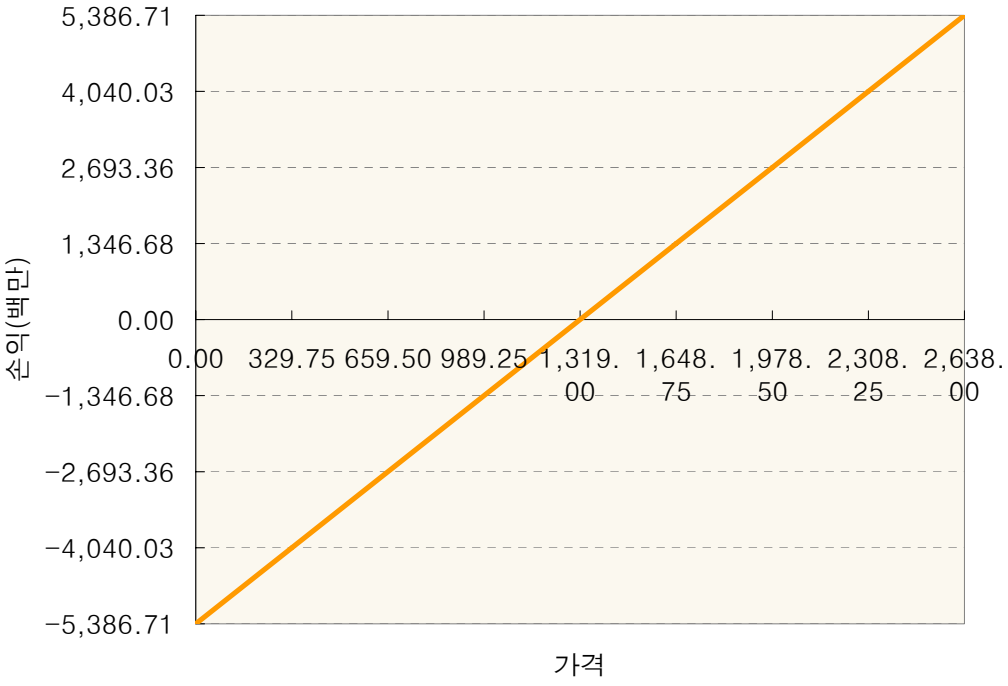




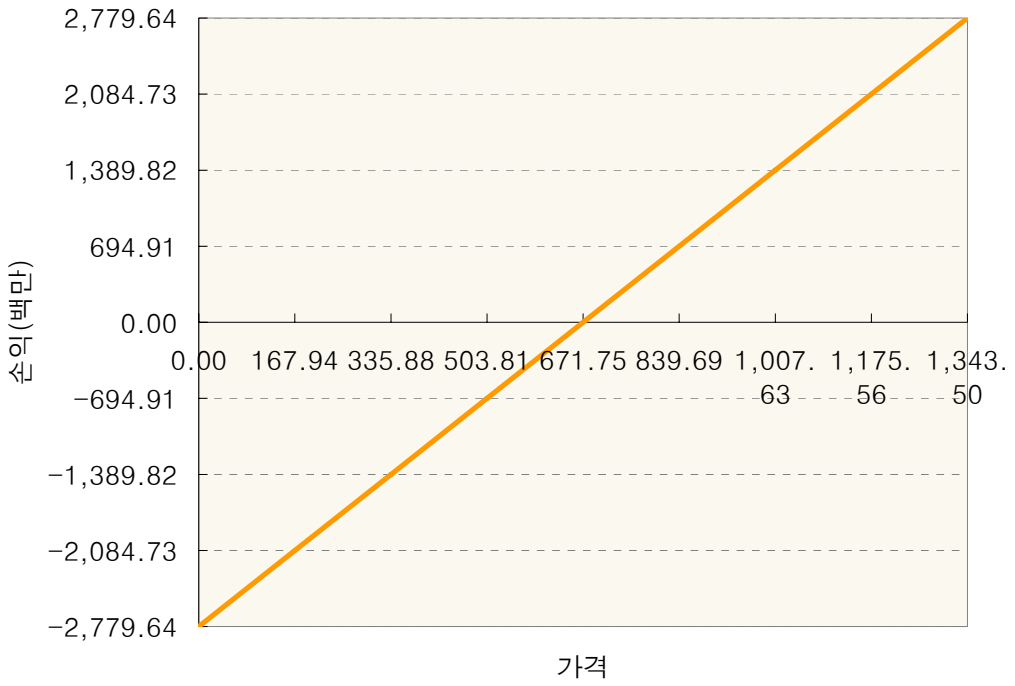
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	163
CTZ1	Cotton	94
CU1	Corn	441
KCU1	COFFEE"C"ELEC	150
SBV1	Sugar No11	169
SX1	Soybean	431
WU1	Wheat	222

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,662