공시일	2011-07-01
기준일	2011-06-30

스마트코스피200인덱스1호(주식-파생형)(종)

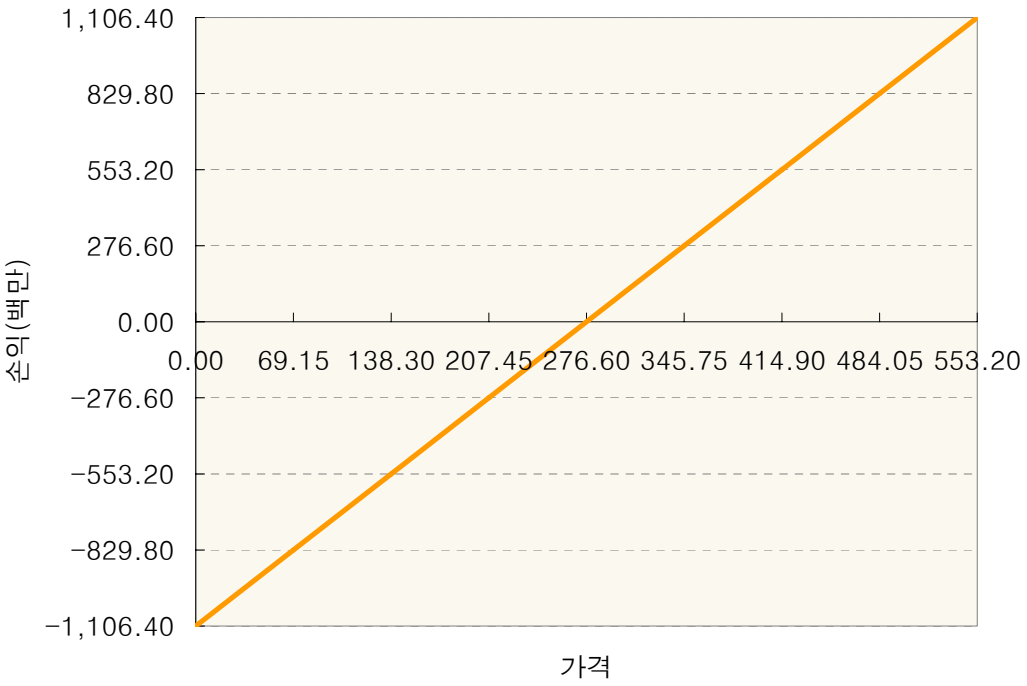
1. 계약금액

(단위:백만원)

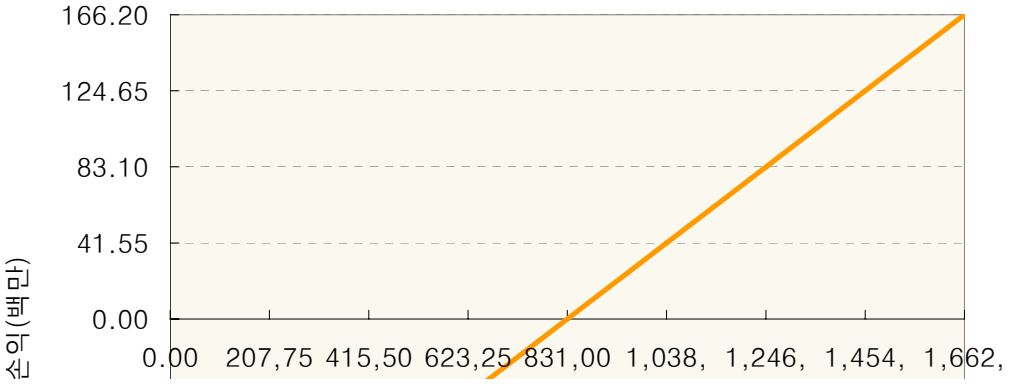
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,273	0	1,273	장내
누계	유가증권	옵션	0	1,856	-1,856	장내

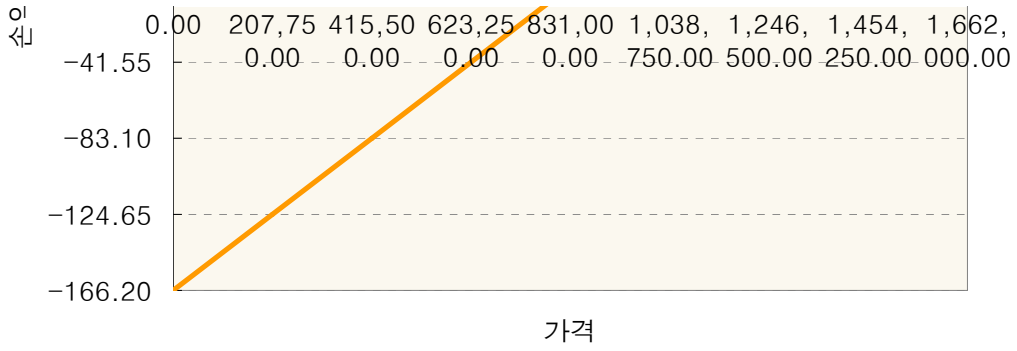
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

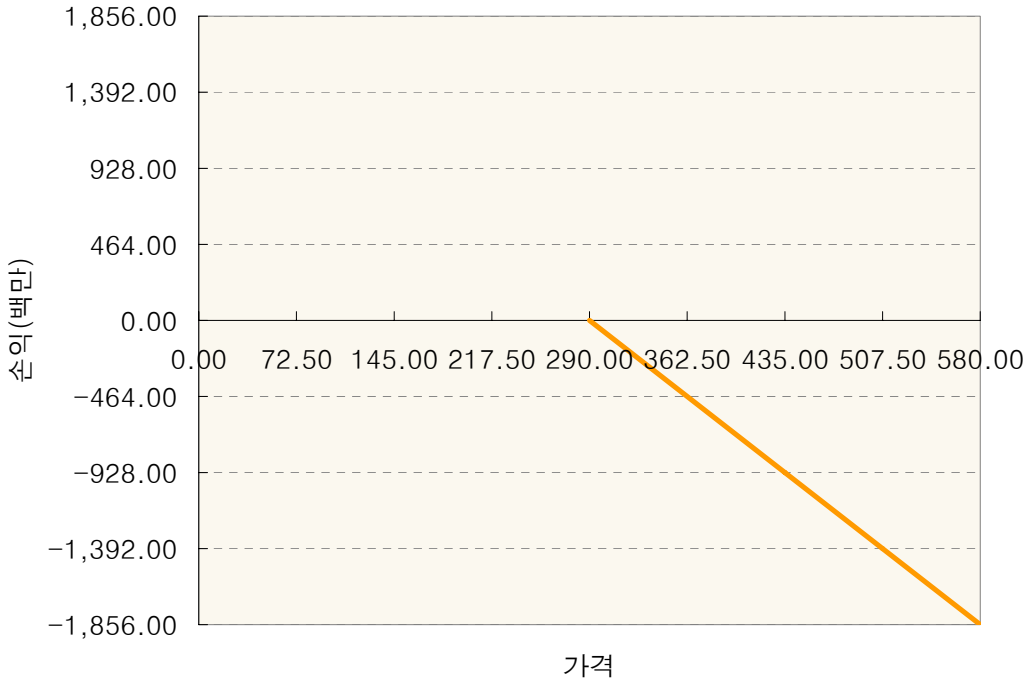


KR4111F90001-2011-09 삼성전자개별선물





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%	-88.1	-88.1	-88.1	-88.1	-88.1	-88.1	-88.1
-5.33%	-58.7	-58.7	-58.7	-58.7	-58.7	-58.7	-58.7
-2.67%	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4	-29.4
0%	0	0	0	0	0	0	0
2.67%	29.4	29.4	29.4	29.4	29.4	29.4	29.4
5.33%	58.7	58.7	58.7	58.7	58.7	58.7	58.7
8.00%	88.1	88.1	88.1	88.1	88.1	88.1	88.1

KR4111F900 2011-09 삼성전자개별선물 13

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2	-13.2
-5.33%	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8	-8.8

-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%	8.8	8.8	8.8	8.8	8.8	8.8	8.8
8.00%	13.2	13.2	13.2	13.2	13.2	13.2	13.2
	KR4201F729 2011-07 콜290						61
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.7	2.7	2.7	2.7	2.6	2.6	2.6
-5.33%	2.7	2.6	2.6	2.6	2.6	2.5	2.3
-2.67%	2.6	2.5	2.4	2.2	1.9	1.5	1
0%	2	1.5	0.8	0	-0.9	-2	-3.2
2.67%	-2.6	-4.2	-5.9	-7.7	-9.5	-11.4	-13.4
5.33%	-18.6	-20.9	-23.2	-25.5	-27.8	-30.2	-32.5
8.00%	-50.3	-51.9	-53.7	-55.5	-57.4	-59.4	-61.4

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

134

공시일	2011-07-01
기준일	2011-06-30

BEST인덱스플러스알파1호(주식-파생형)(종)

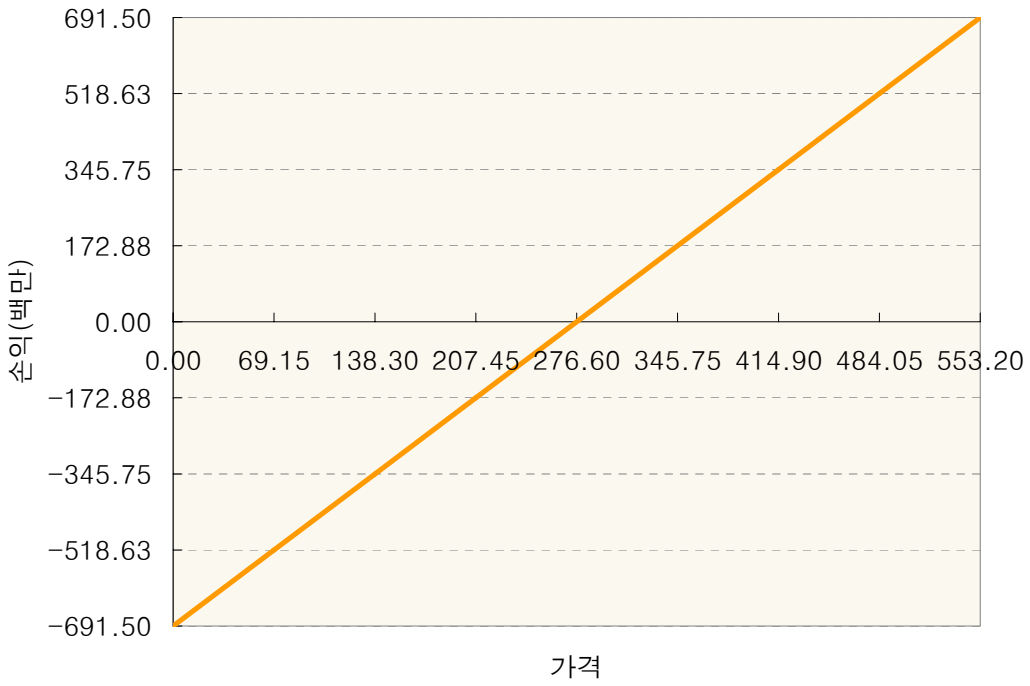
1. 계약금액

(단위:백만원)

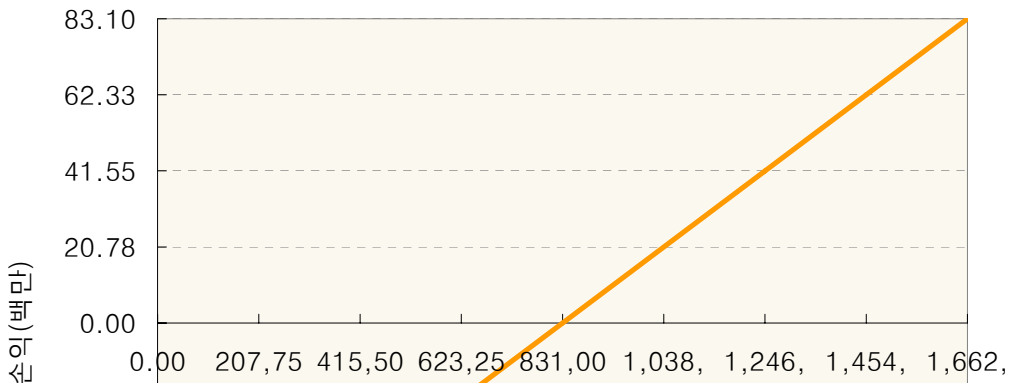
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	775	0	775	장내
누계	유가증권	옵션	0	1,334	-1,334	장내

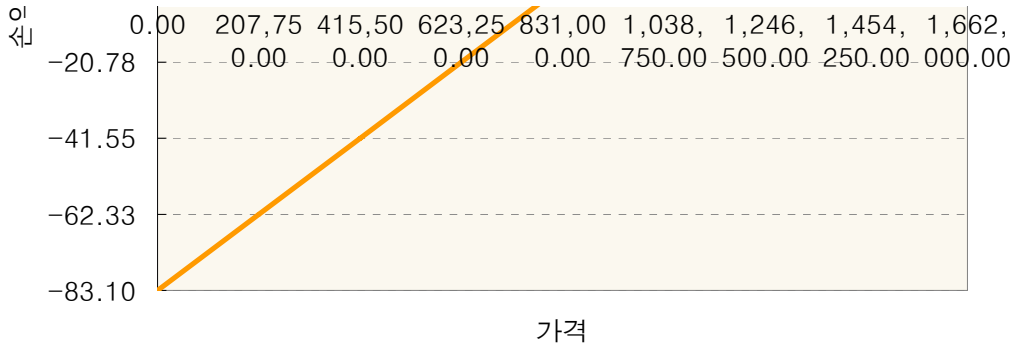
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

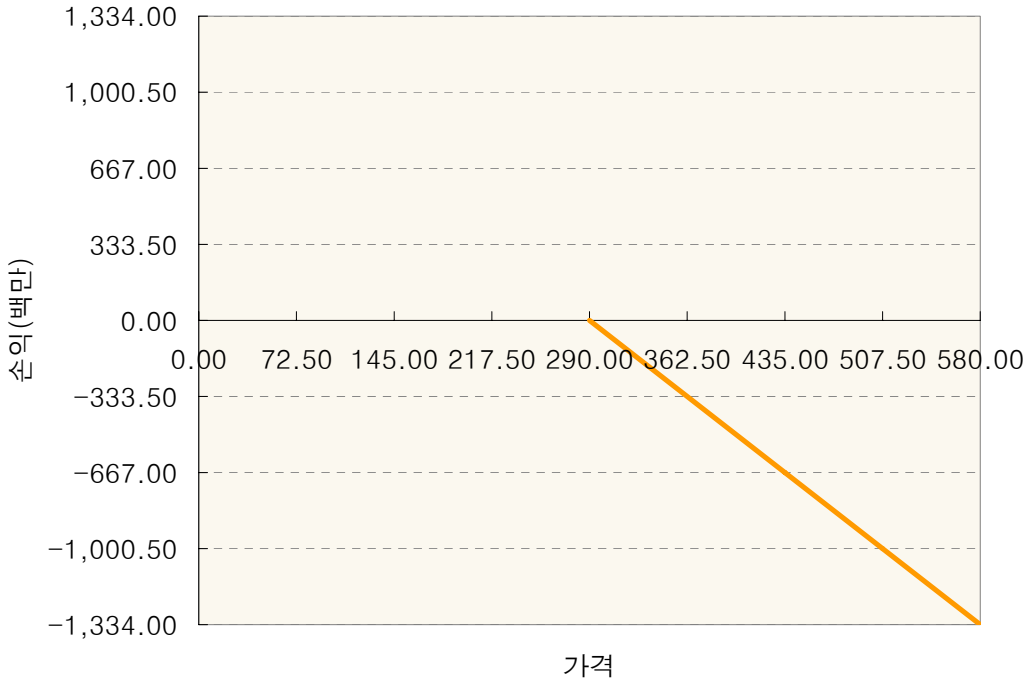


KR4111F90001-2011-09 삼성전자개별선물





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%	-55	-55	-55	-55	-55	-55	-55
-5.33%	-36.7	-36.7	-36.7	-36.7	-36.7	-36.7	-36.7
-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%	36.7	36.7	36.7	36.7	36.7	36.7	36.7
8.00%	55	55	55	55	55	55	55

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						44
	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	1.8	1.7
-2.67%	1.9	1.8	1.7	1.6	1.4	1.1	0.7
0%	1.4	1.1	0.6	0	-0.7	-1.5	-2.3
2.67%	-1.9	-3	-4.2	-5.5	-6.8	-8.2	-9.6
5.33%	-13.3	-15	-16.7	-18.3	-20	-21.7	-23.3
8.00%	-36.2	-37.3	-38.6	-39.9	-41.3	-42.7	-44.1

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

86

공시일	2011-07-01
기준일	2011-06-30

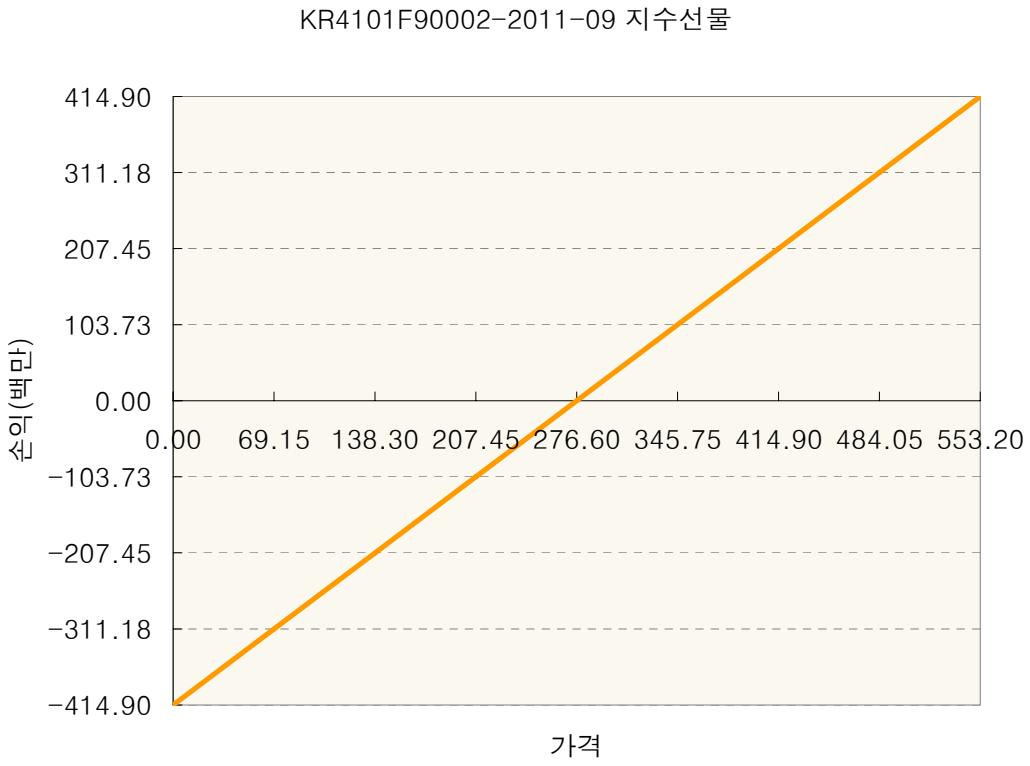
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	415	0	415	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	2011-07-01
기준일	2011-06-30

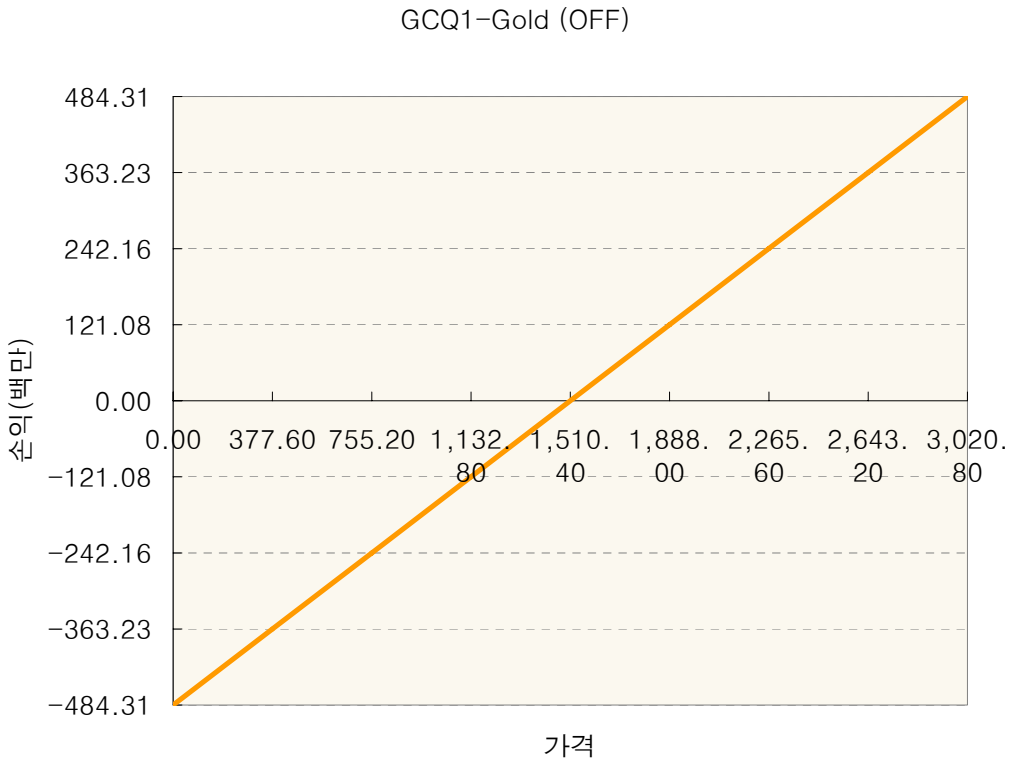
메탈인덱스플러스모(채권-파생형)

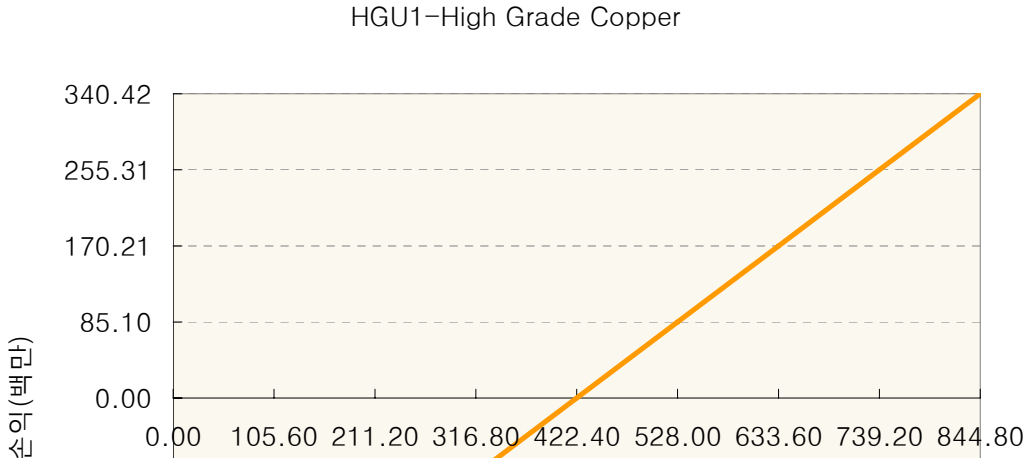
1. 계약금액

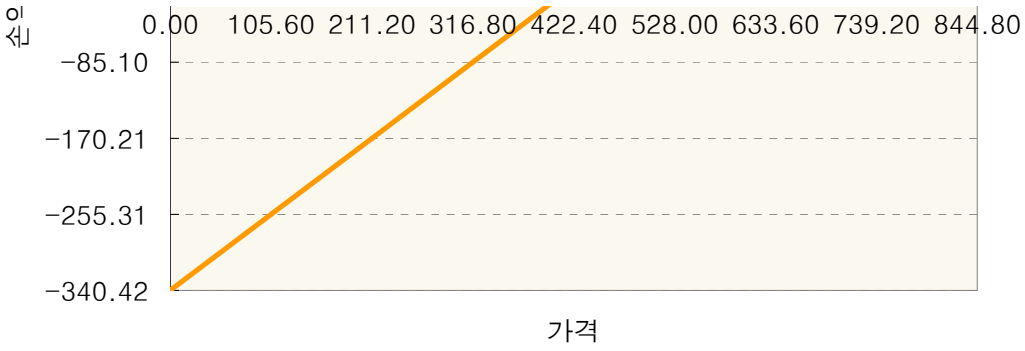
(단위:백만원)

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	2,250	483	1,767	

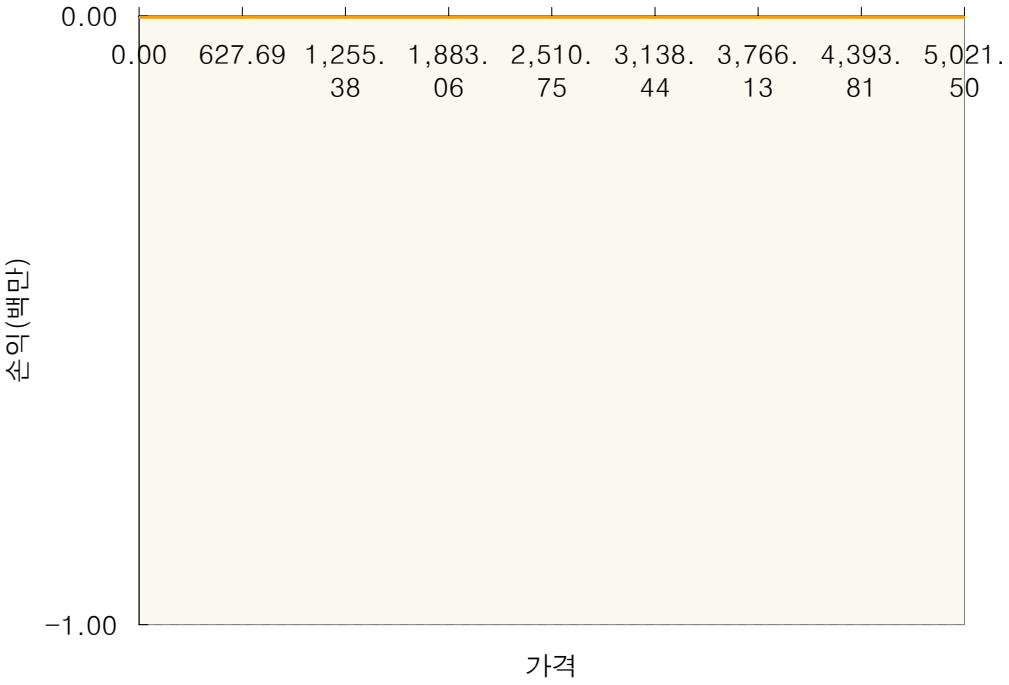
2. 만기시점의 손익구조



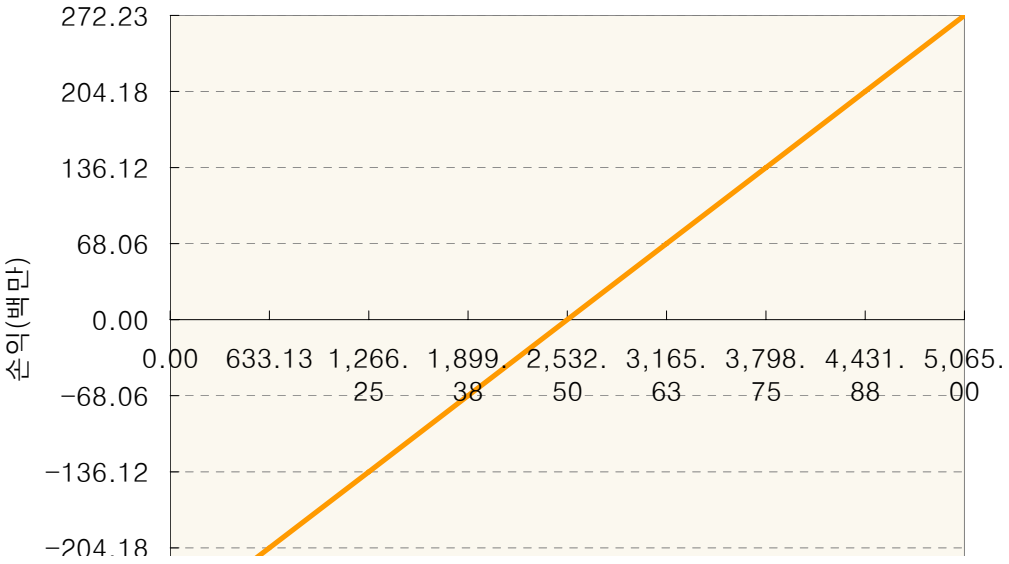


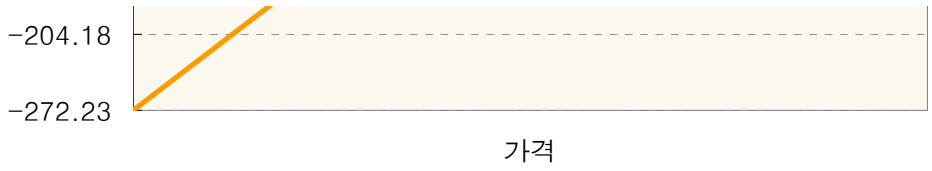


LAN1-LME Aluminum

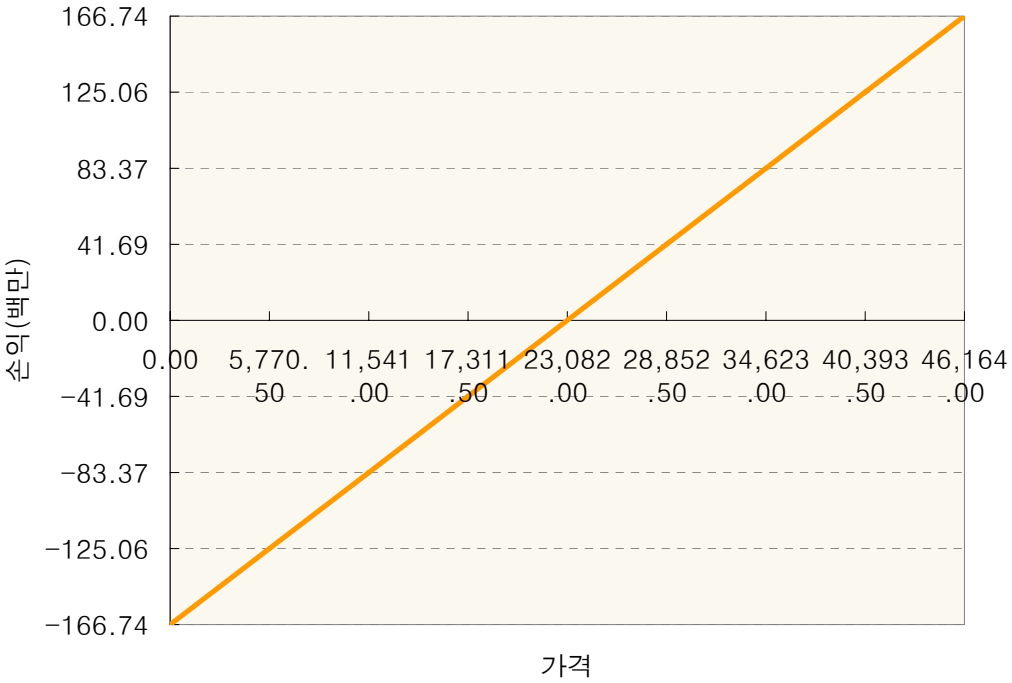


LAU1-LME Aluminum

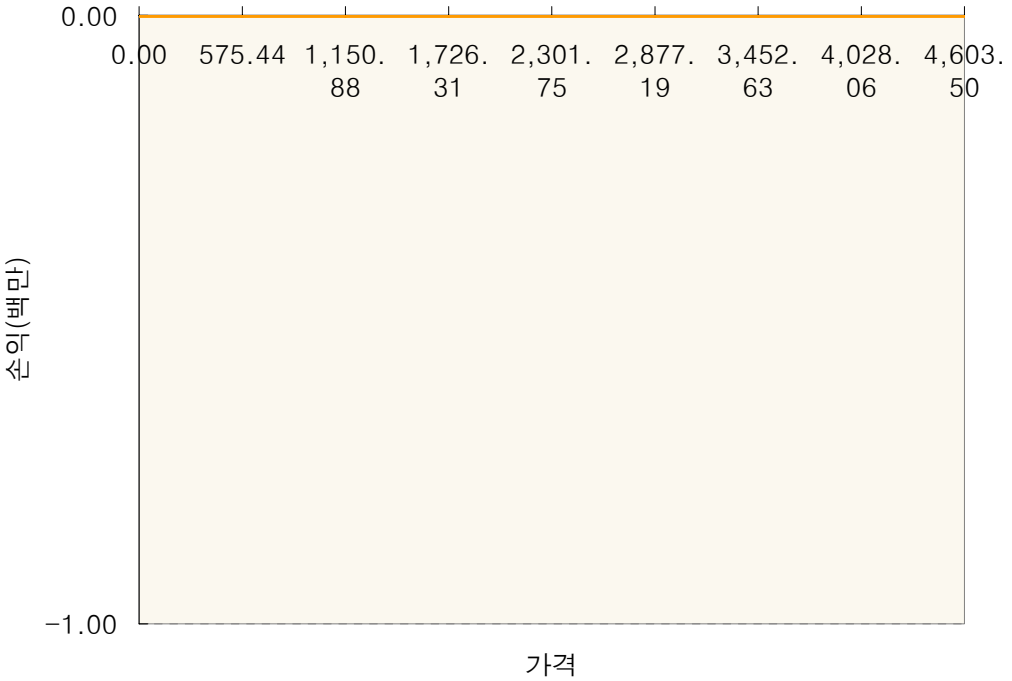




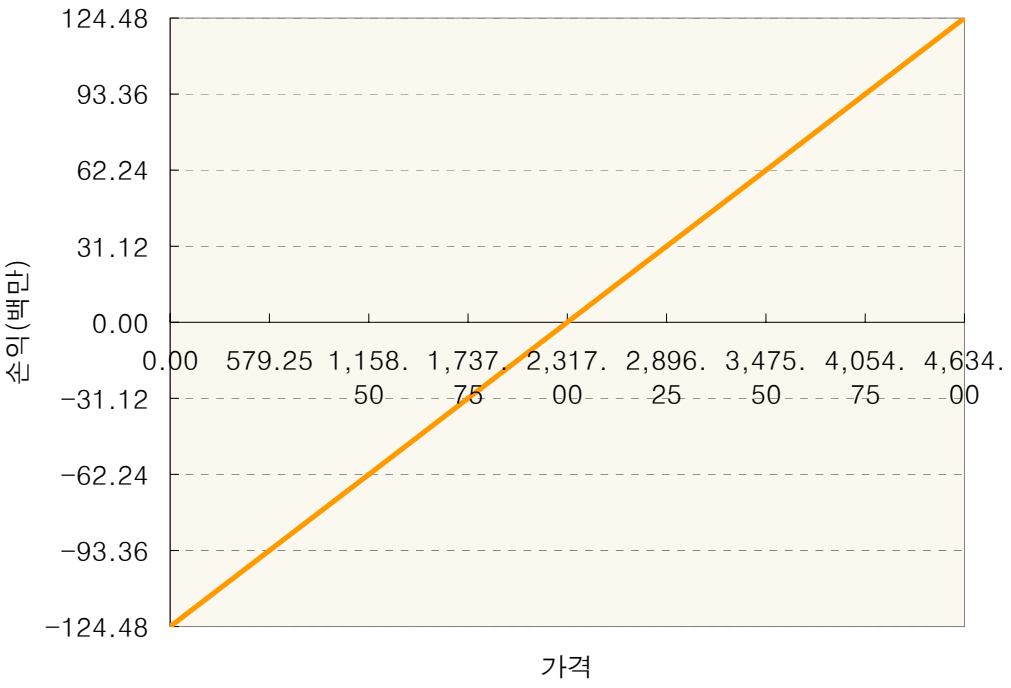
LNV1-LME Nickel



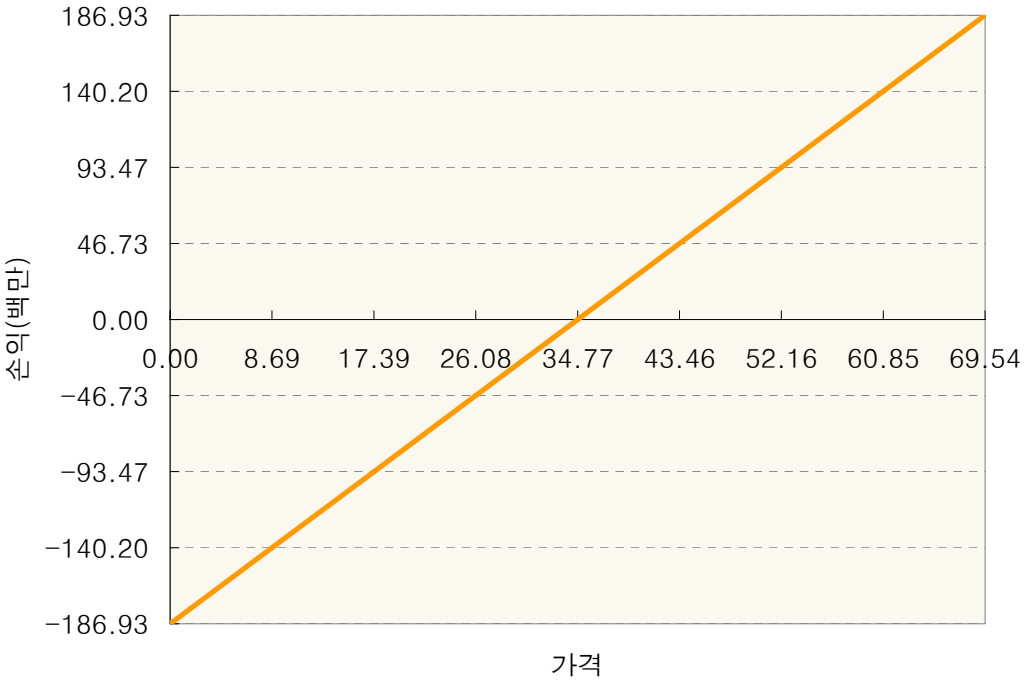
LXN1-LME Zinc



LXU1-LME Zinc

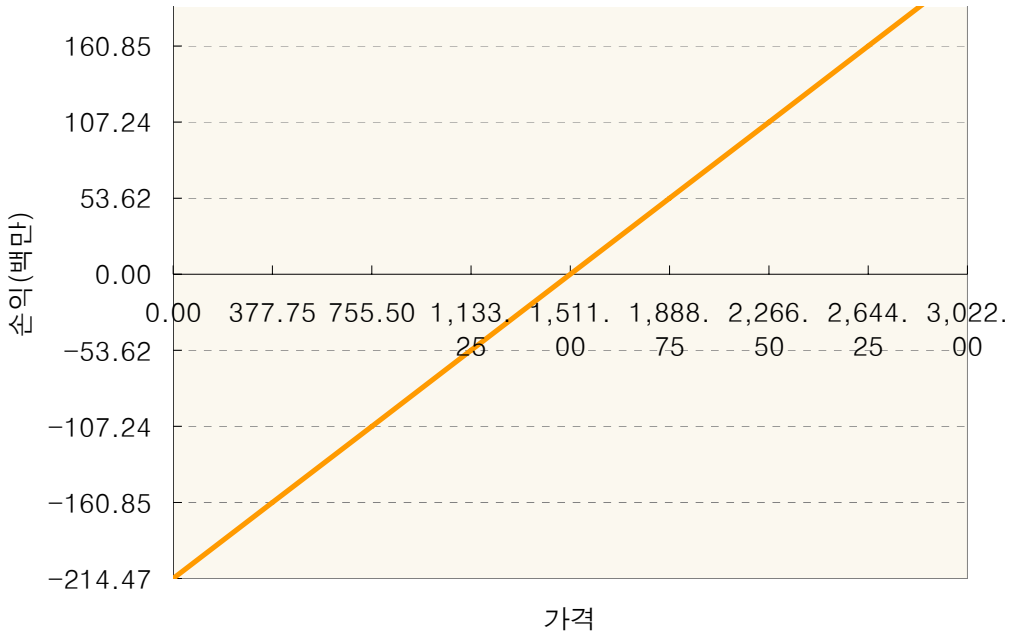


SIU1-Comex Silver

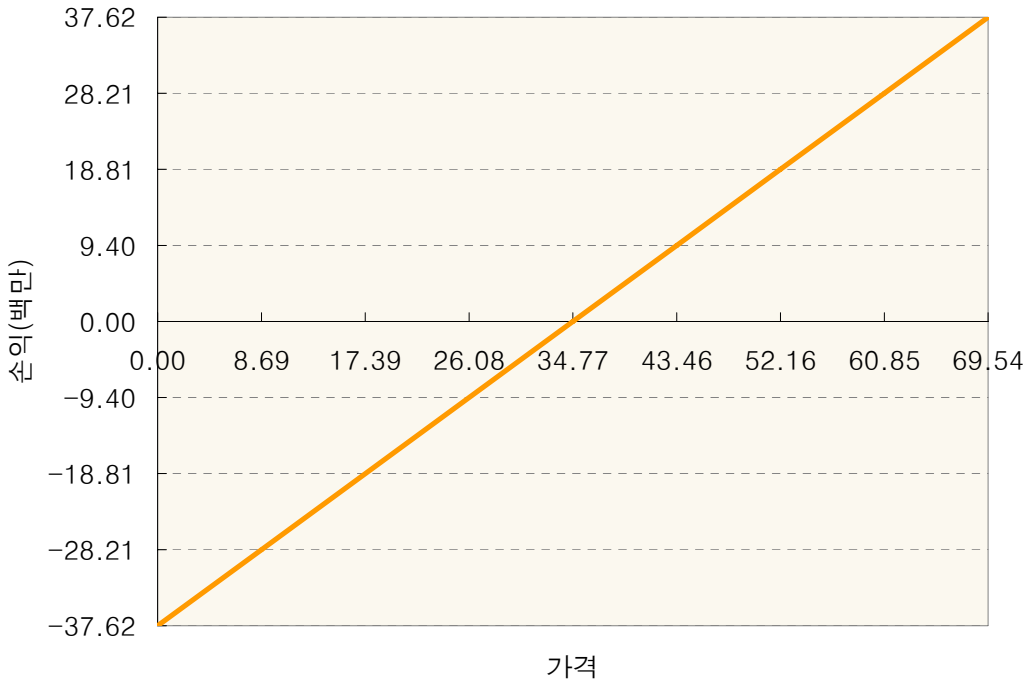


XGQ1-MINI GOLD FUTURE





YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCQ1	Gold (OFF)	39
HGU1	High Grade Copper	27
LAN1	LME Aluminum	2
LAU1	LME Aluminum	22
LNV1	LME Nickel	13
LXN1	LME Zinc	0.28
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)

174

공시일	2011-07-01
기준일	2011-06-30

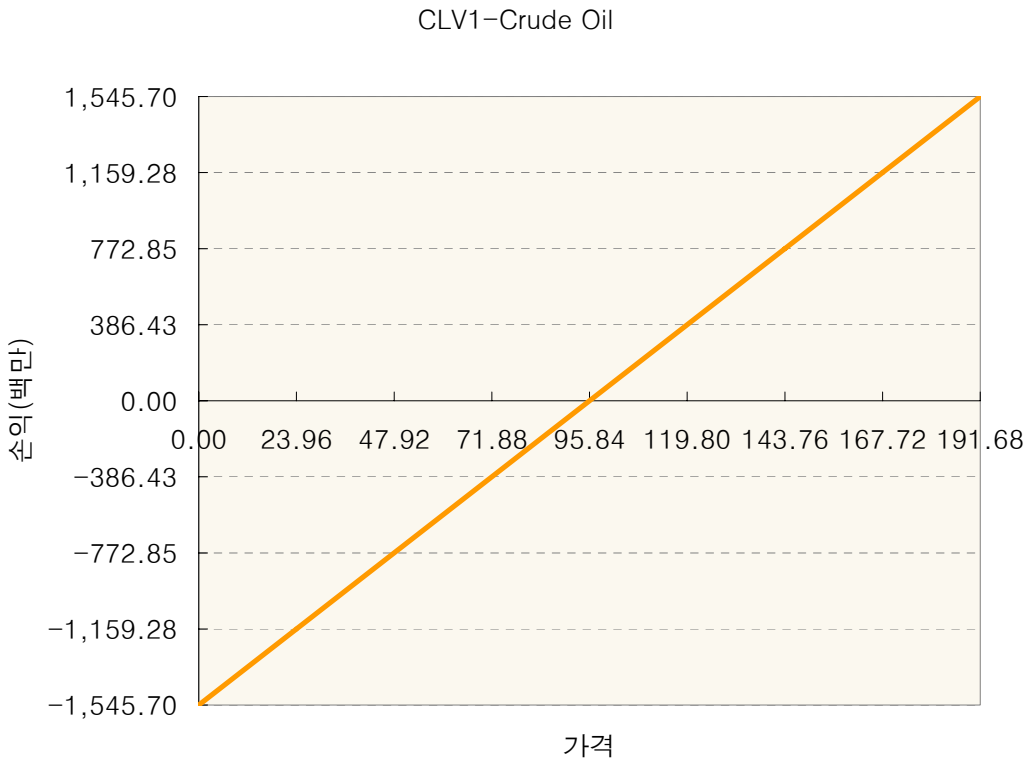
에너지인덱스플러스모(채권-파생형)

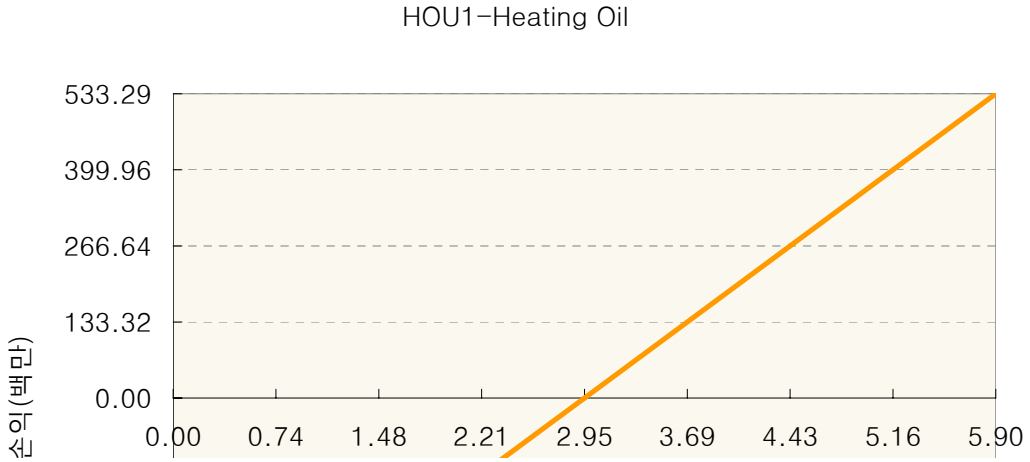
1. 계약금액

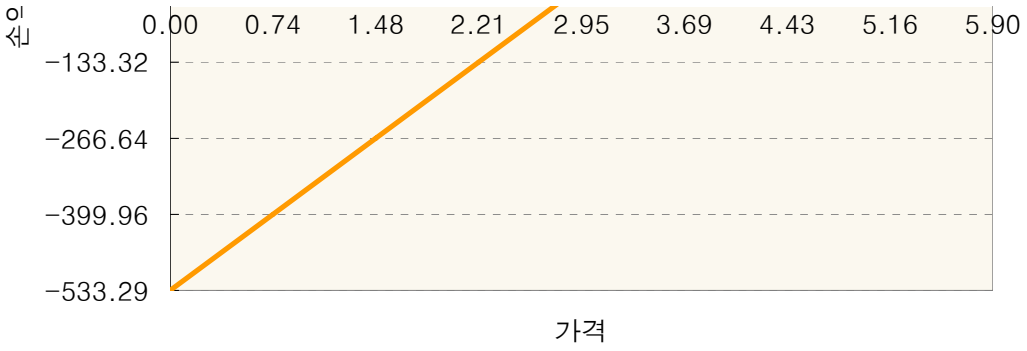
(단위:백만원)

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	1,546	0	1,546	
누계	유가증권	선물	1,995	0	1,995	

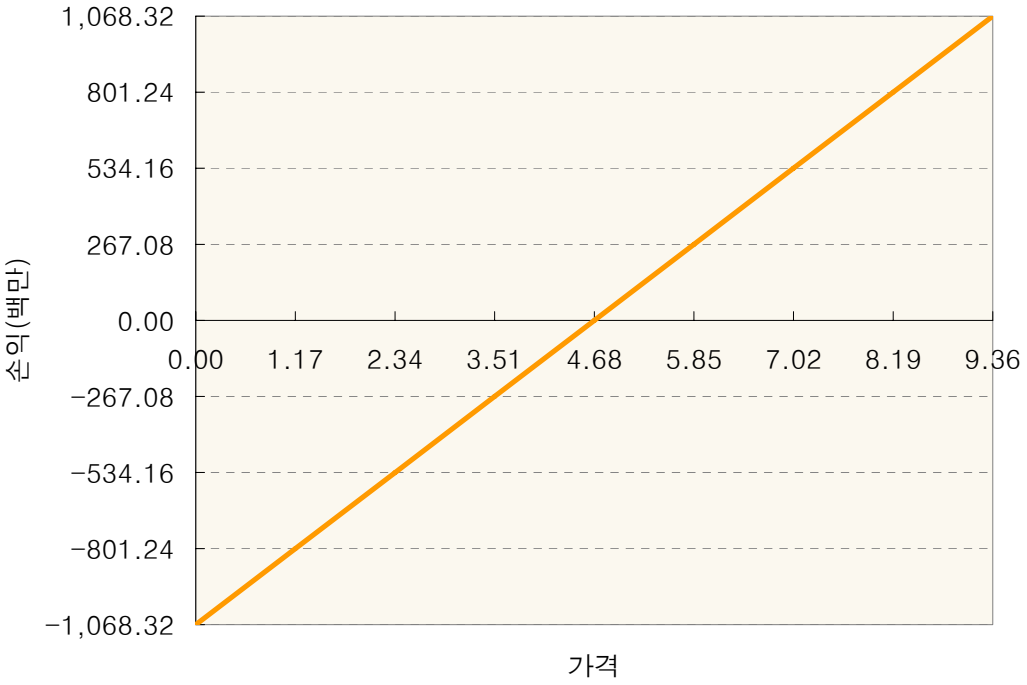
2. 만기시점의 손익구조



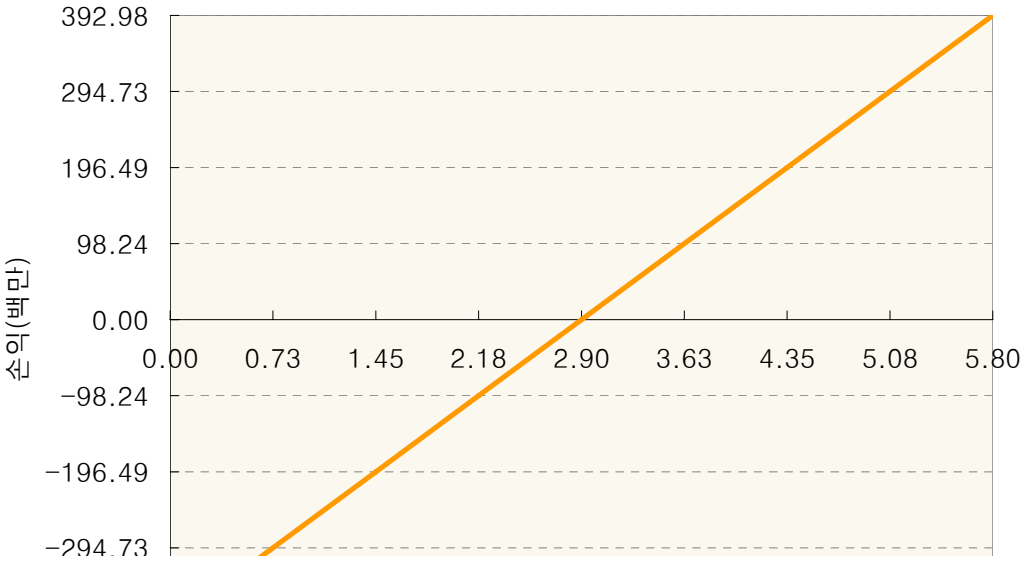


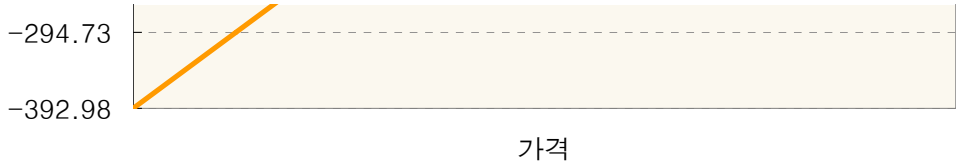


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLV1	Crude Oil	124
HOU1	Heating Oil	43
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	31

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

(단위:백만원)

474

공시일	2011-07-01
기준일	2011-06-30

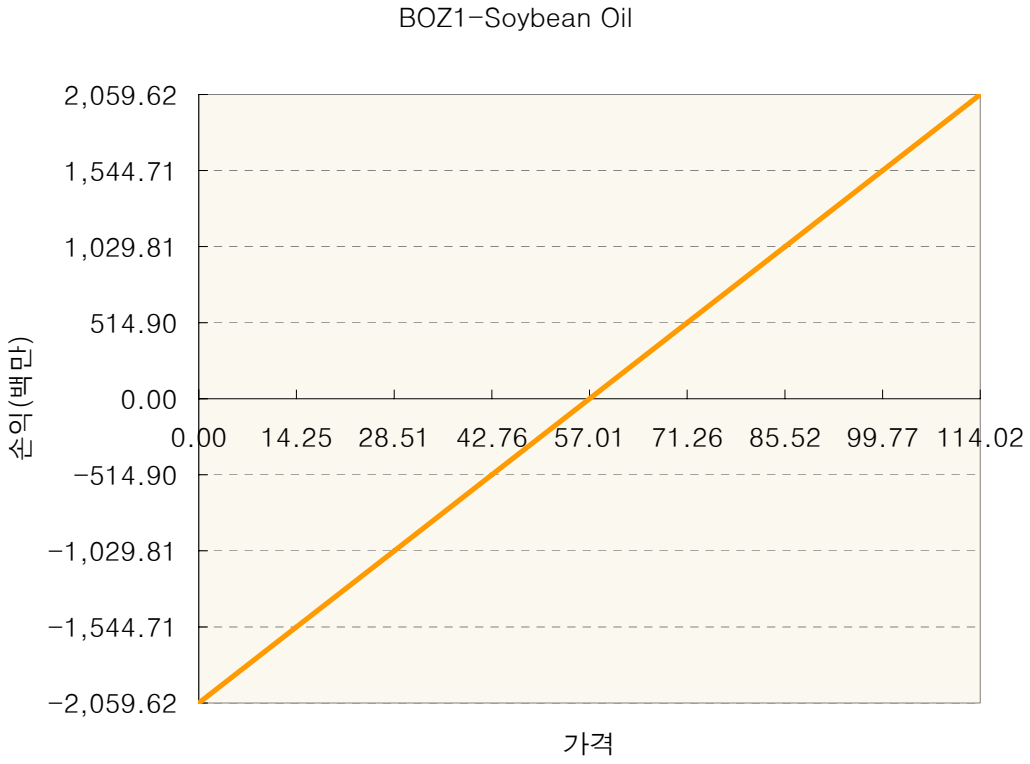
애그리컬쳐인덱스플러스모(채권-파생형)

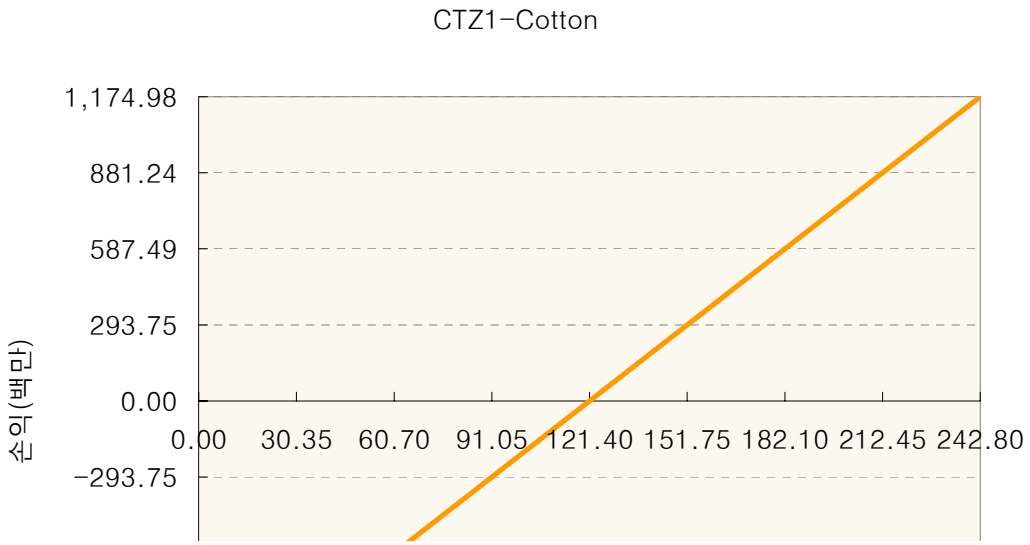
1. 계약금액

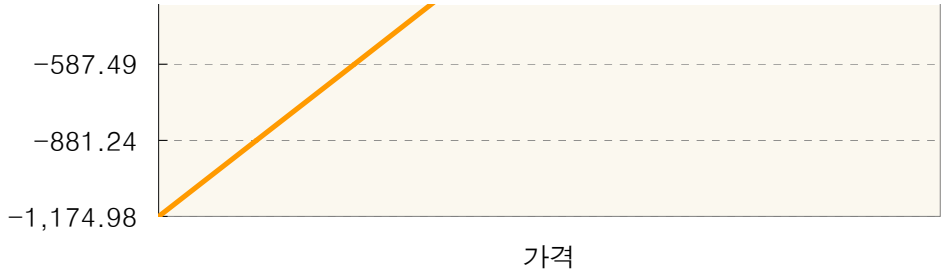
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,008	0	21,008	

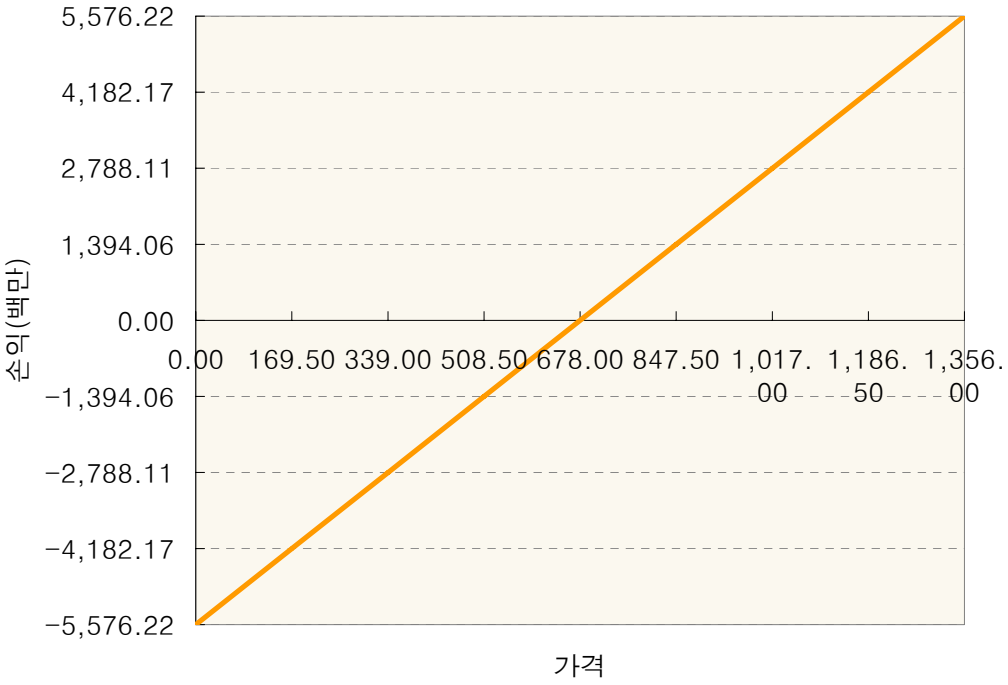
2. 만기시점의 손익구조



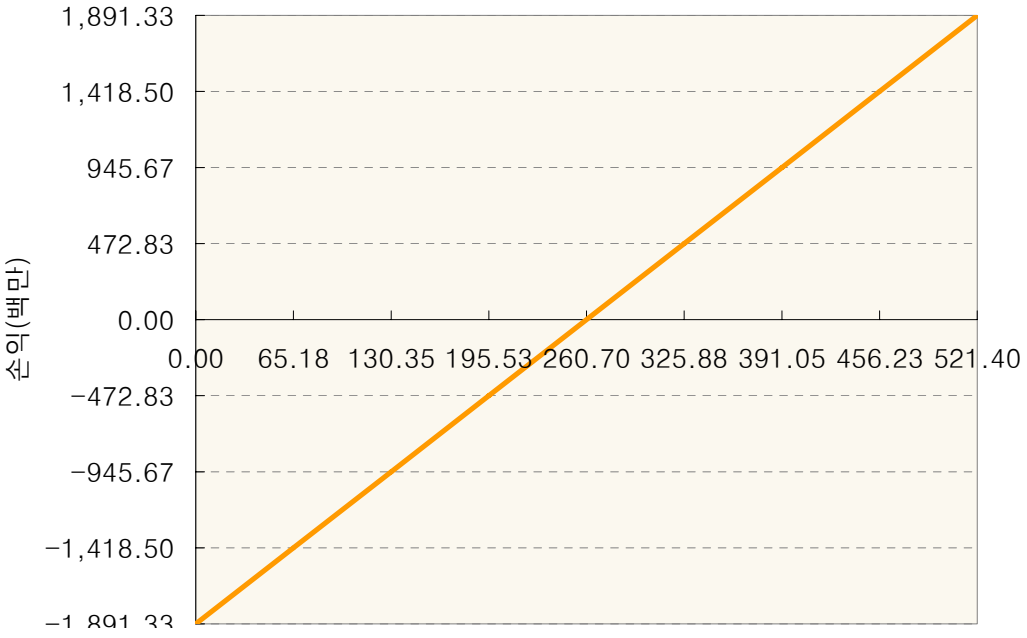


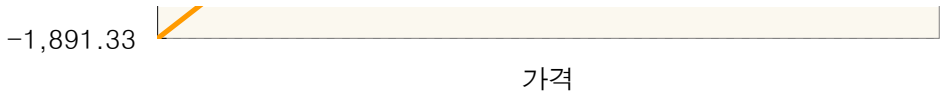


CU1-Corn

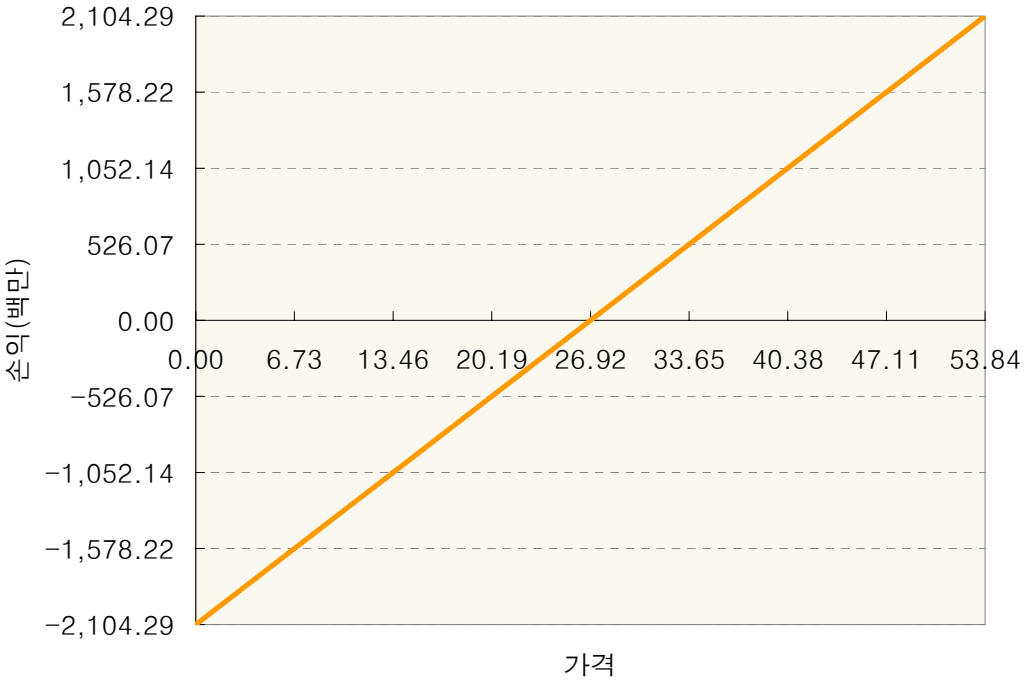


KCU1-COFFEE"C"ELEC

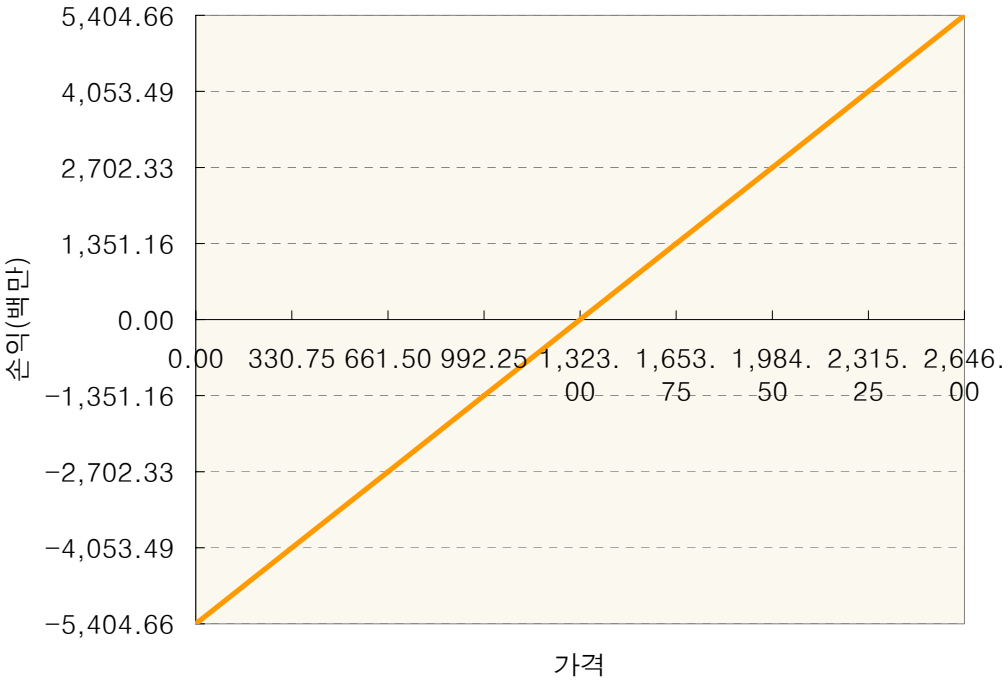




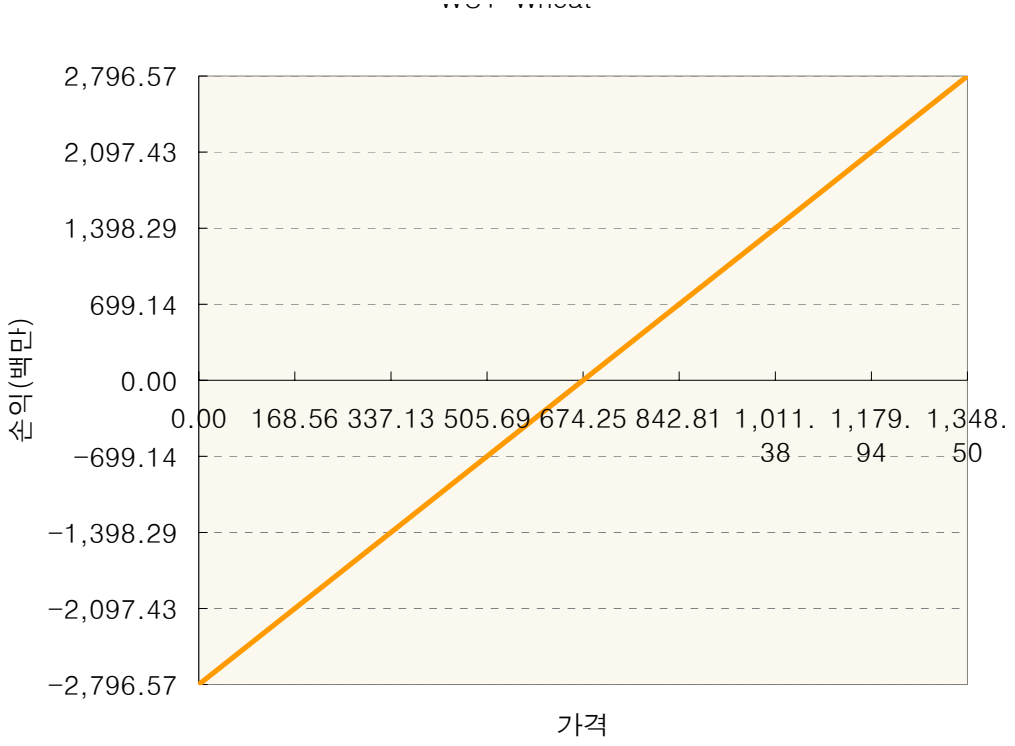
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
BOZ1	Soybean Oil	165
CTZ1	Cotton	94
CU1	Corn	446
KCU1	COFFEE"C"ELEC	151
SBV1	Sugar No11	168
SX1	Soybean	432
WU1	Wheat	224

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	2,729