공시일	2011-07-28
기준일	2011-07-27

스마트코스피200인덱스1호(주식-파생형)(종)

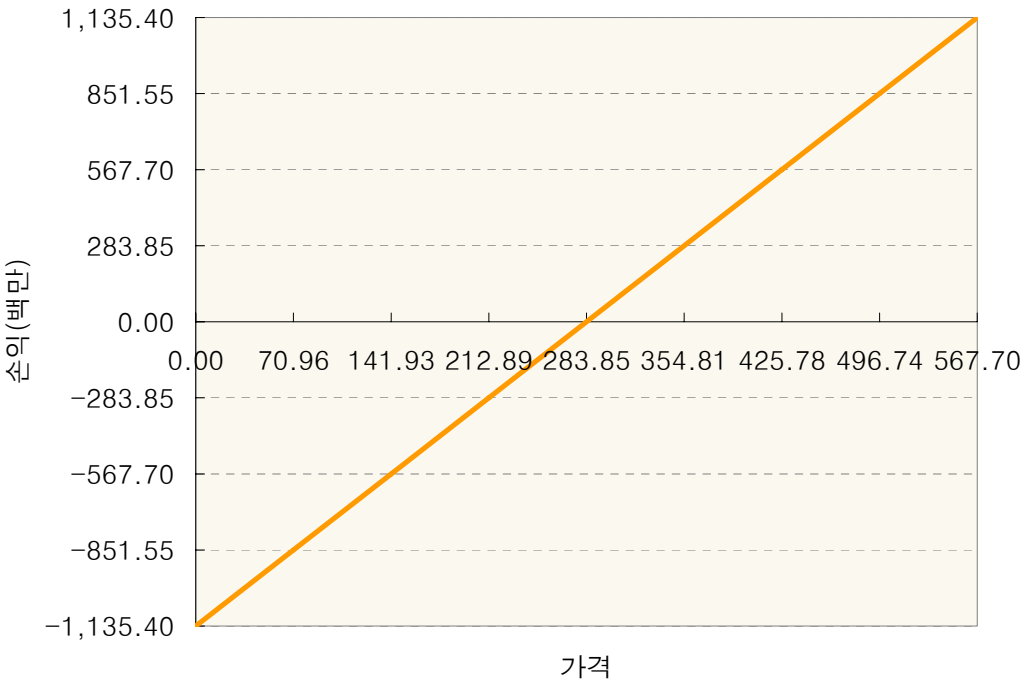
1. 계약금액

(단위:백만원)

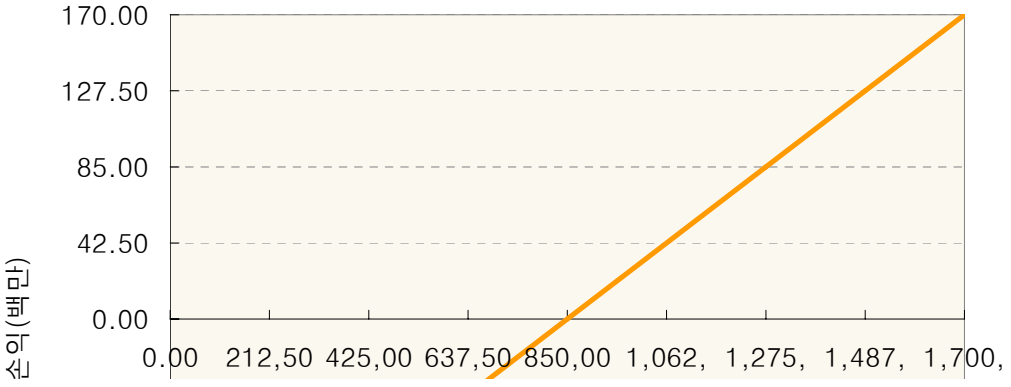
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,305	0	1,305	장내
누계	유가증권	옵션	0	2,053	-2,053	장내

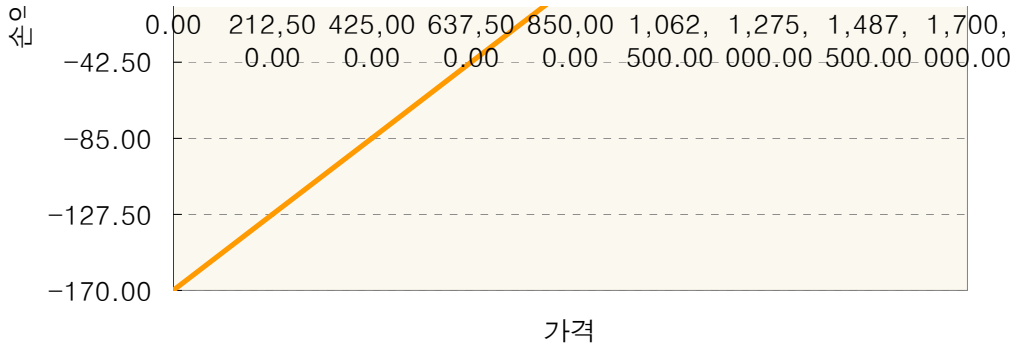
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

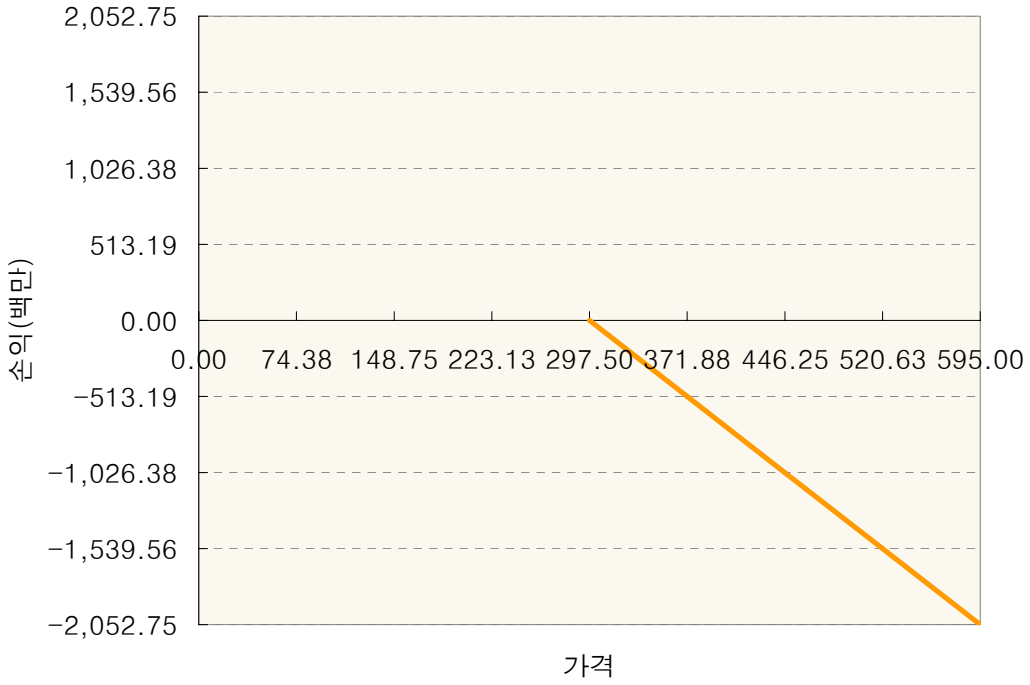


KR4111F90001-2011-09 삼성전자개별선물





KR4201F82973-2011-08 콜297.5



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물							90
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-90.5	-90.5	-90.5	-90.5	-90.5	-90.5	-90.5
-5.33%	-60.3	-60.3	-60.3	-60.3	-60.3	-60.3	-60.3
-2.67%	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2	-30.2
0%	0	0	0	0	0	0	0
2.67%	30.2	30.2	30.2	30.2	30.2	30.2	30.2
5.33%	60.3	60.3	60.3	60.3	60.3	60.3	60.3
8.00%	90.5	90.5	90.5	90.5	90.5	90.5	90.5
KR4111F900 2011-09 삼성전자개별선물							14
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13.5	-13.5	-13.5	-13.5	-13.5	-13.5	-13.5
-5.33%	-9	-9	-9	-9	-9	-9	-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%	9	9	9	9	9	9	9
8.00%	13.5	13.5	13.5	13.5	13.5	13.5	13.5
	KR4201F829 2011-08 콜297.5						70
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	3.2	3.2	3.2	3.2	3.2	3.2	3.2
-5.33%	3.2	3.2	3.2	3.2	3.1	3	2.8
-2.67%	3.2	3.1	2.9	2.7	2.3	1.8	1.3
0%	2.4	1.8	1	0	-1.1	-2.4	-3.7
2.67%	-3.2	-5	-7	-9	-11.2	-13.3	-15.6
5.33%	-21.9	-24.5	-27.1	-29.6	-32.2	-34.8	-37.3
8.00%	-58	-59.8	-61.6	-63.6	-65.7	-67.8	-70

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

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공시일	2011-07-28
기준일	2011-07-27

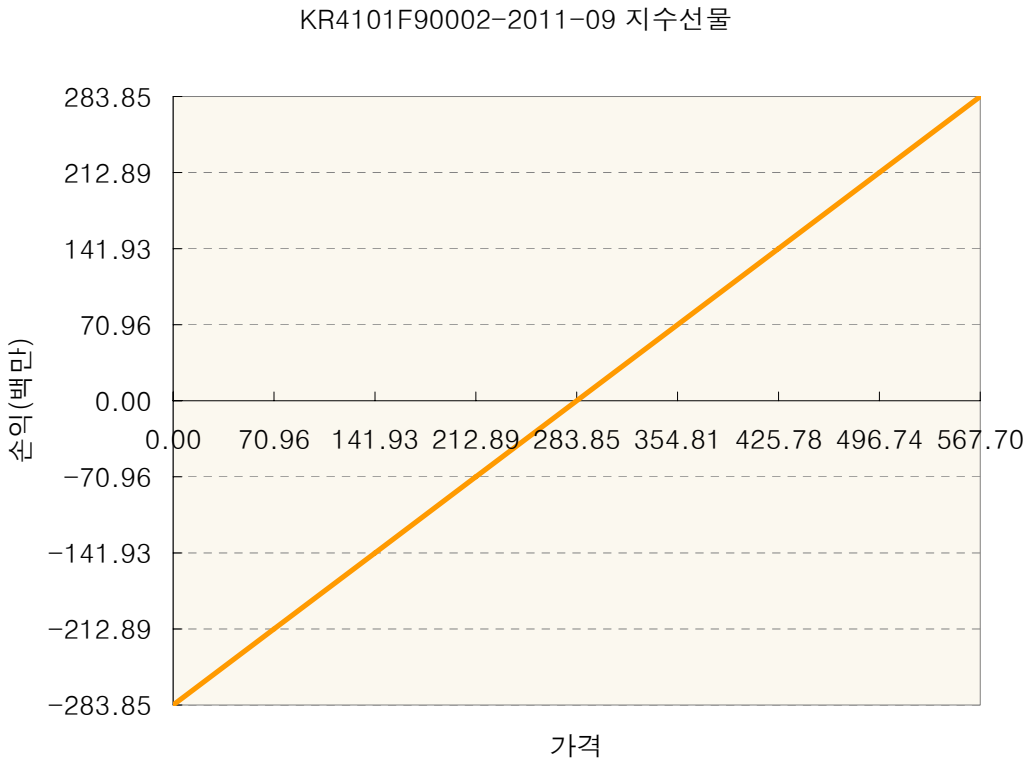
모멘텀이머징마켓1호(주식혼합-파생형)(종)

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	284	0	284	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101F900 2011-09 지수선물 23

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6
-5.33%	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1
-2.67%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
0%	0	0	0	0	0	0	0
2.67%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
5.33%	15.1	15.1	15.1	15.1	15.1	15.1	15.1
8.00%	22.6	22.6	22.6	22.6	22.6	22.6	22.6

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

(단위:백만원)

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공시일	2011-07-28
기준일	2011-07-27

달마다행복모(주식혼합-파생형)

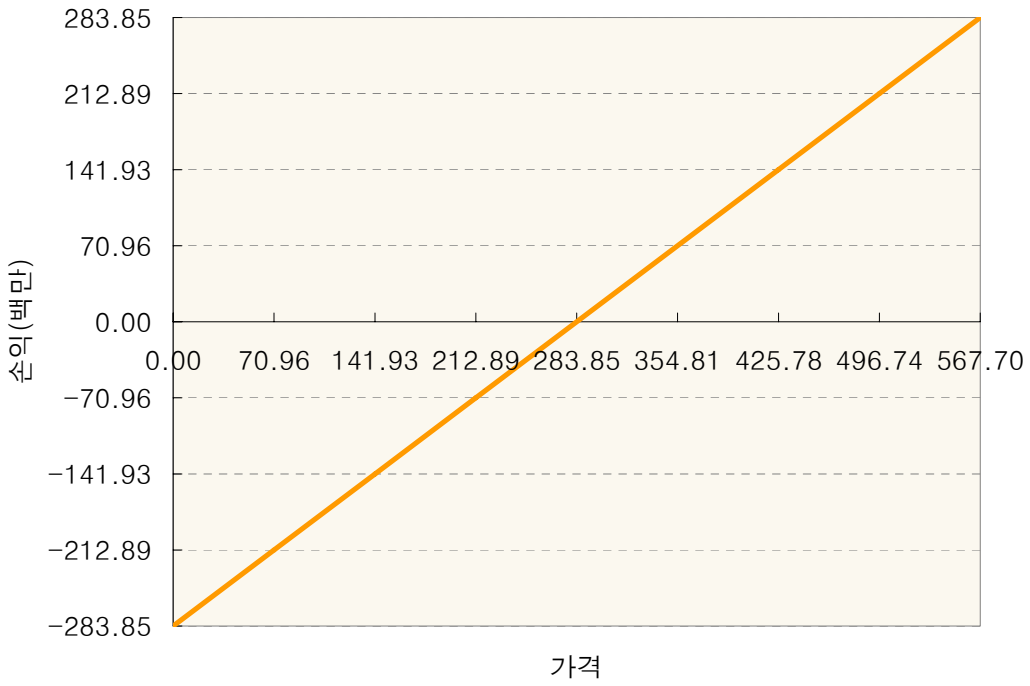
1. 계약금액

(단위:백만원)

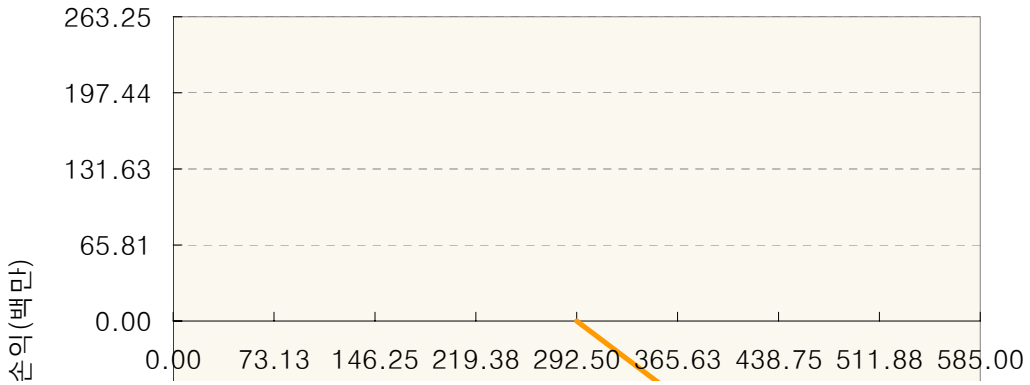
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	284	0	284	장내
누계	유가증권	옵션	0	263	-263	장내

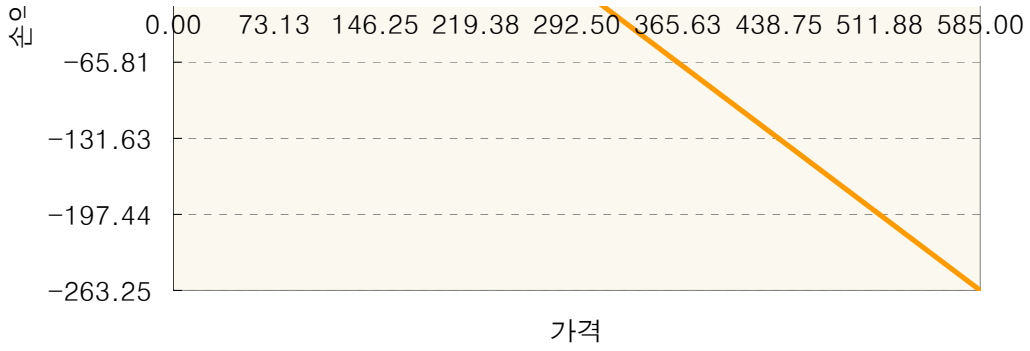
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물



KR4201F82924-2011-08 콜292.5





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%	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6
-5.33%	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1	-15.1
-2.67%	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5	-7.5
0%	0	0	0	0	0	0	0
2.67%	7.5	7.5	7.5	7.5	7.5	7.5	7.5
5.33%	15.1	15.1	15.1	15.1	15.1	15.1	15.1
8.00%	22.6	22.6	22.6	22.6	22.6	22.6	22.6

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	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1	1	1	1	1	1	1
-5.33%	1	1	1	1	1	0.9	0.9
-2.67%	1	0.9	0.9	0.8	0.7	0.6	0.4
0%	0.6	0.4	0.2	0	-0.2	-0.5	-0.7
2.67%	-1.1	-1.5	-1.8	-2.1	-2.4	-2.7	-3.1
5.33%	-5.1	-5.4	-5.7	-6	-6.3	-6.6	-6.9
8.00%	-11	-11.1	-11.2	-11.4	-11.6	-11.8	-12

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

(단위:백만원)

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공시일	2011-07-28
기준일	2011-07-27

BEST인덱스플러스알파1호(주식-파생형)(종)

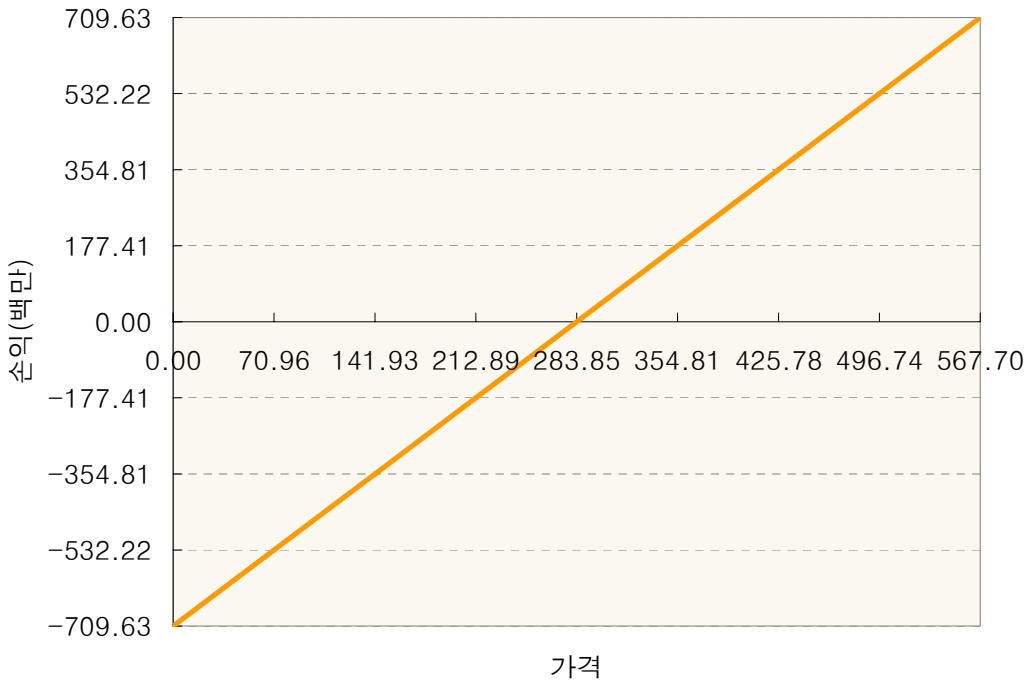
1. 계약금액

(단위:백만원)

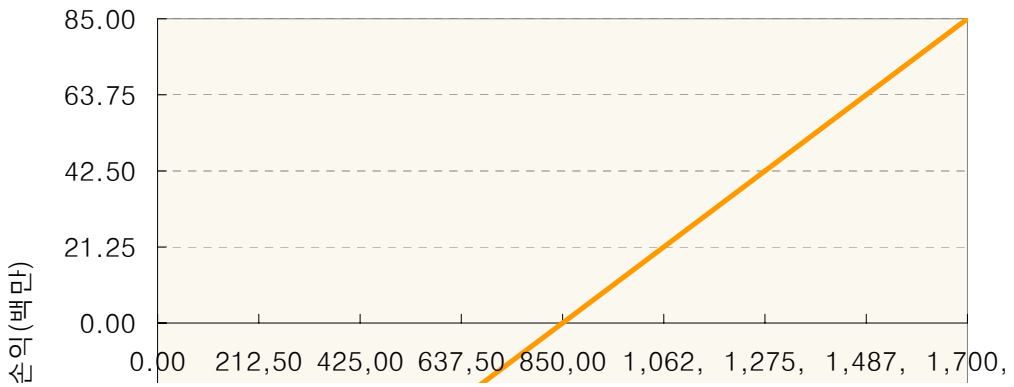
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	795	0	795	장내
누계	유가증권	옵션	0	1,369	-1,369	장내

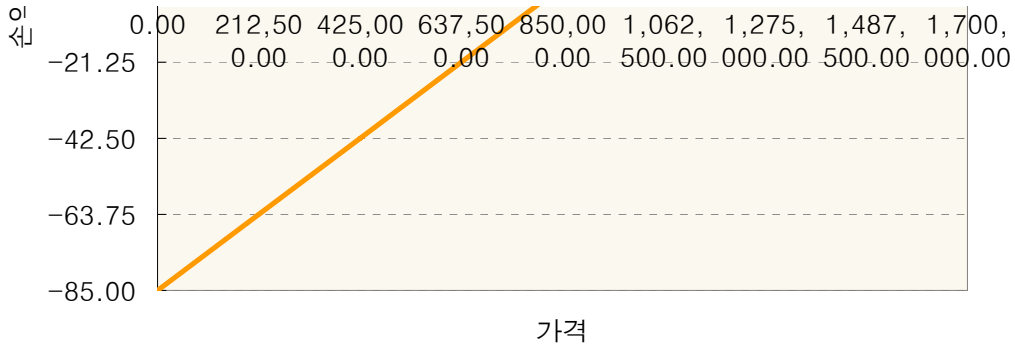
2. 만기시점의 손익구조

KR4101F90002-2011-09 지수선물

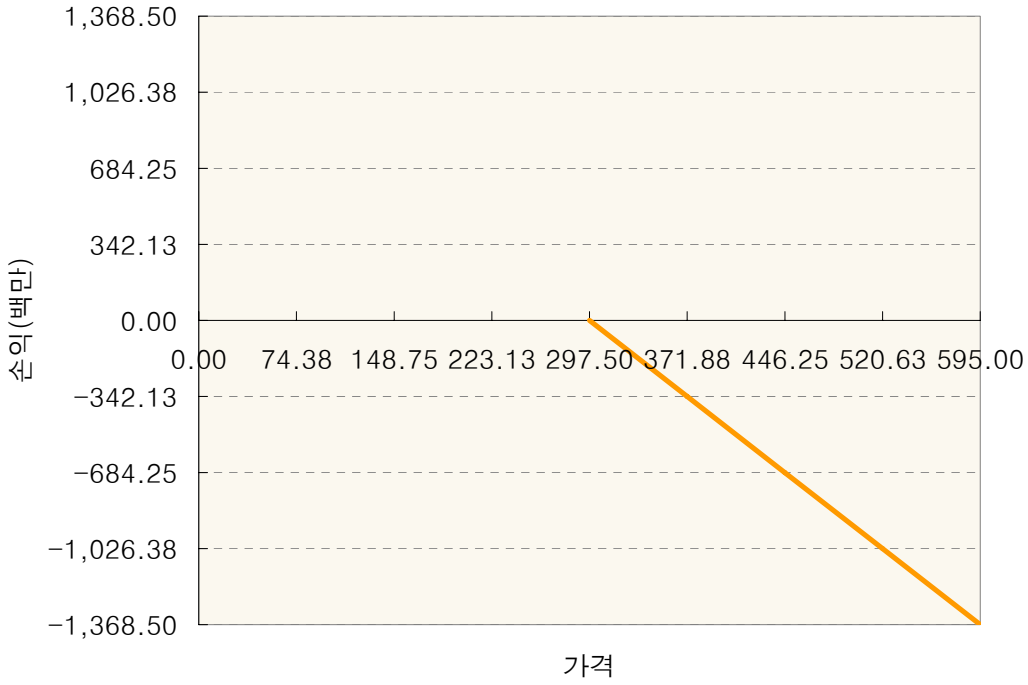


KR4111F90001-2011-09 삼성전자개별선물





KR4201F82973-2011-08 콜297.5



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%	-56.5	-56.5	-56.5	-56.5	-56.5	-56.5	-56.5
-5.33%	-37.7	-37.7	-37.7	-37.7	-37.7	-37.7	-37.7
-2.67%	-18.8	-18.8	-18.8	-18.8	-18.8	-18.8	-18.8
0%	0	0	0	0	0	0	0
2.67%	18.8	18.8	18.8	18.8	18.8	18.8	18.8
5.33%	37.7	37.7	37.7	37.7	37.7	37.7	37.7
8.00%	56.5	56.5	56.5	56.5	56.5	56.5	56.5

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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
	KR4201F829 2011-08 콜297.5						47
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	2.2	2.2	2.2	2.2	2.2	2.1	2.1
-5.33%	2.2	2.2	2.1	2.1	2.1	2	1.9
-2.67%	2.1	2.1	2	1.8	1.5	1.2	0.8
0%	1.6	1.2	0.6	0	-0.7	-1.6	-2.5
2.67%	-2.1	-3.4	-4.7	-6	-7.4	-8.9	-10.4
5.33%	-14.6	-16.3	-18	-19.8	-21.5	-23.2	-24.9
8.00%	-38.7	-39.8	-41.1	-42.4	-43.8	-45.2	-46.7

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

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공시일	2011-07-28
기준일	2011-07-27

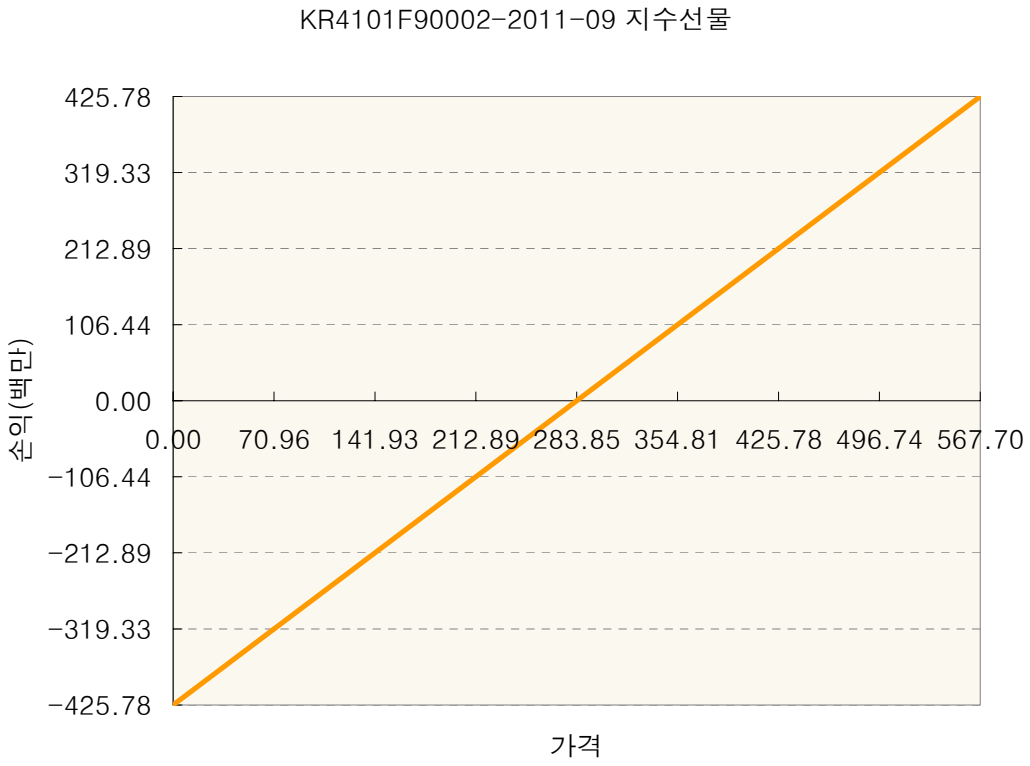
Tops모아펀더멘탈인덱스1호(주식-파생형)

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	426	0	426	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%	-33.9	-33.9	-33.9	-33.9	-33.9	-33.9	-33.9
-5.33%	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6	-22.6
-2.67%	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3	-11.3
0%	0	0	0	0	0	0	0
2.67%	11.3	11.3	11.3	11.3	11.3	11.3	11.3
5.33%	22.6	22.6	22.6	22.6	22.6	22.6	22.6
8.00%	33.9	33.9	33.9	33.9	33.9	33.9	33.9

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

(단위:백만원)

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공시일	2011-07-28
기준일	2011-07-27

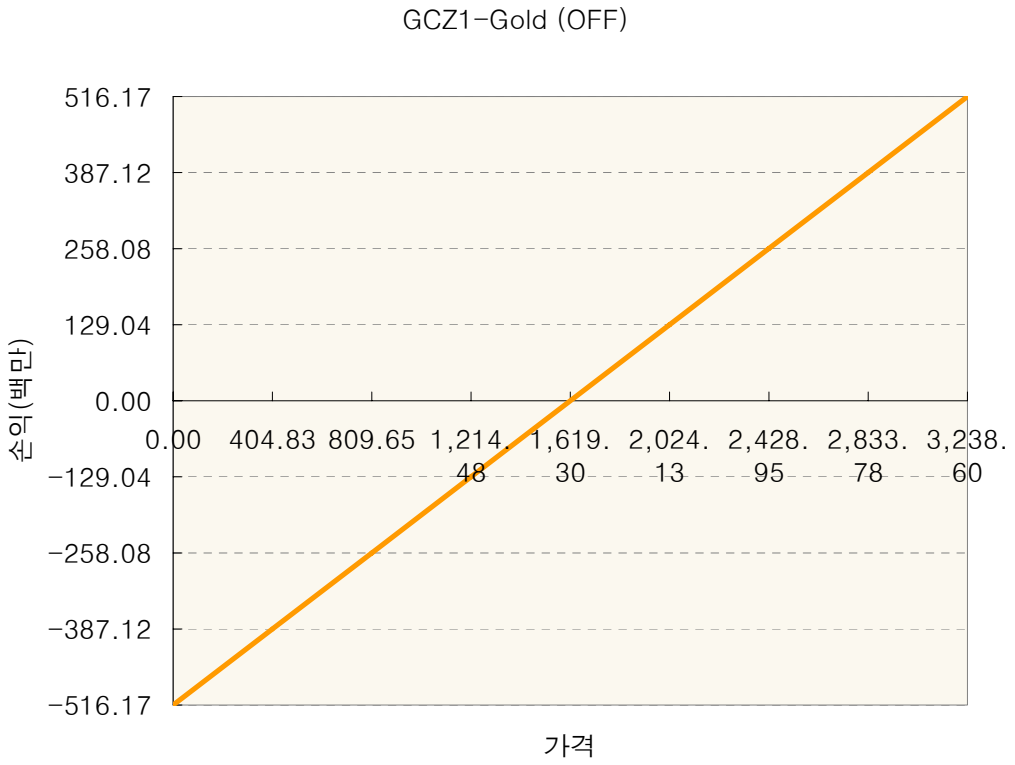
메탈인덱스플러스모(채권-파생형)

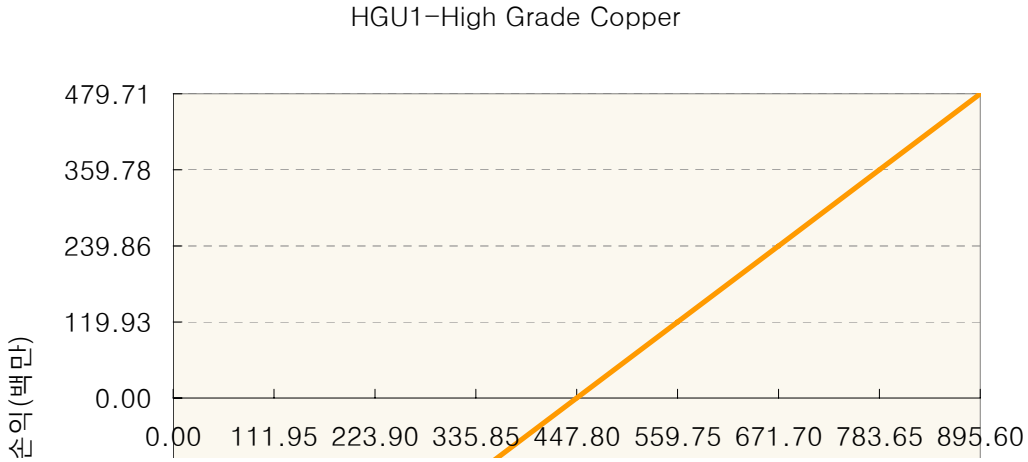
1. 계약금액

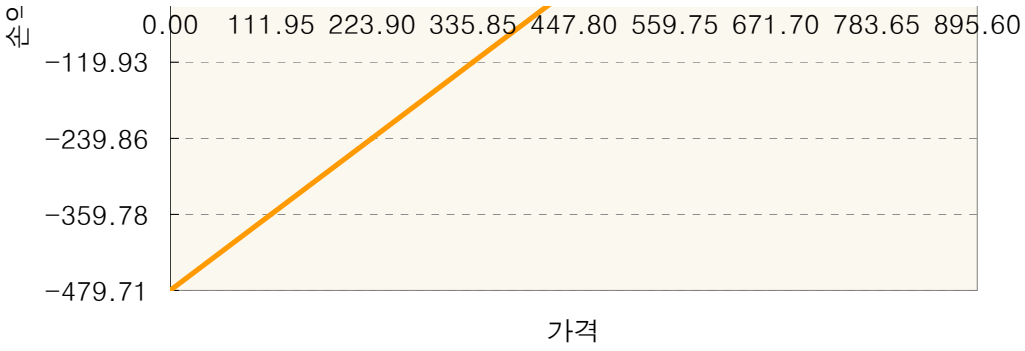
(단위:백만원)

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	44	0	44	
누계	유가증권	선물	1,978	0	1,978	

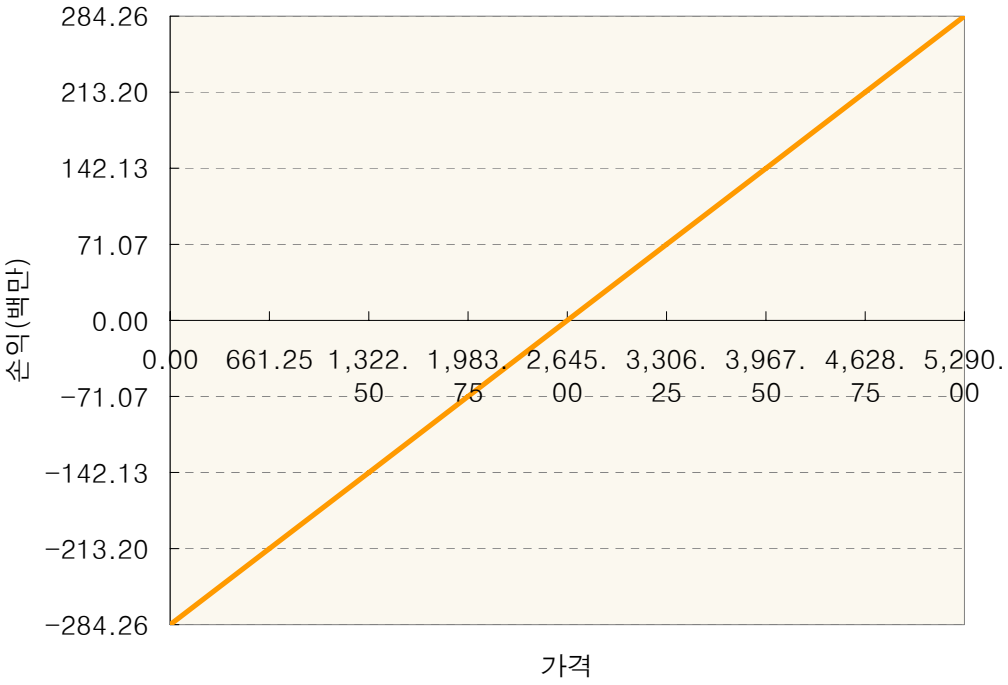
2. 만기시점의 손익구조



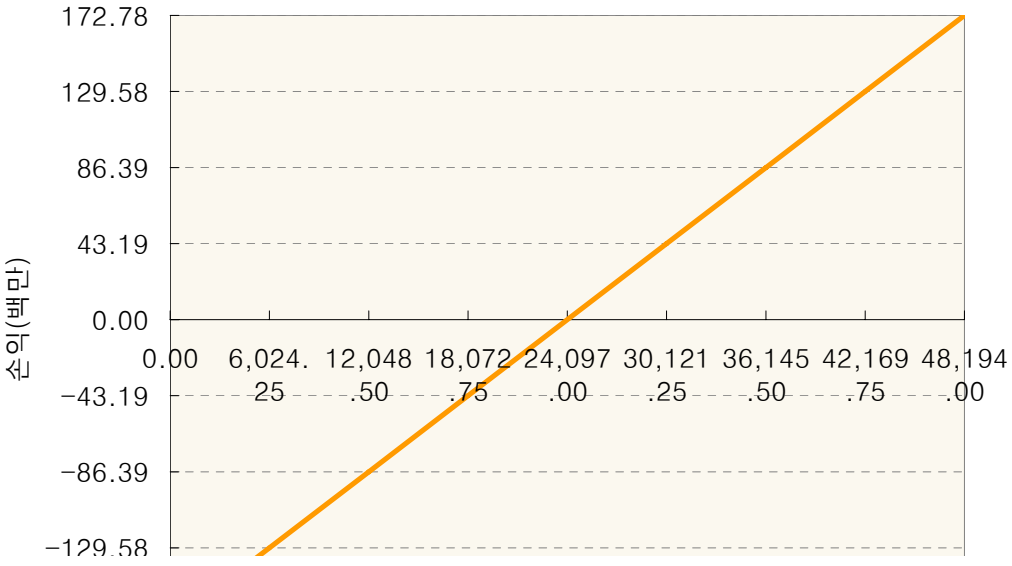


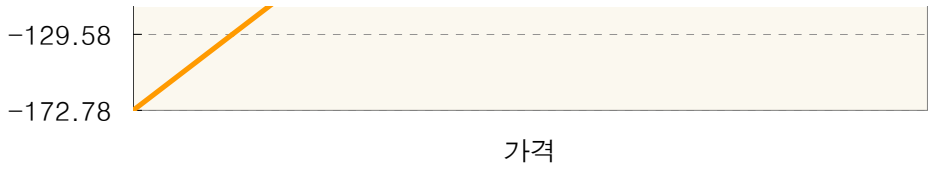


LAU1-LME Aluminum

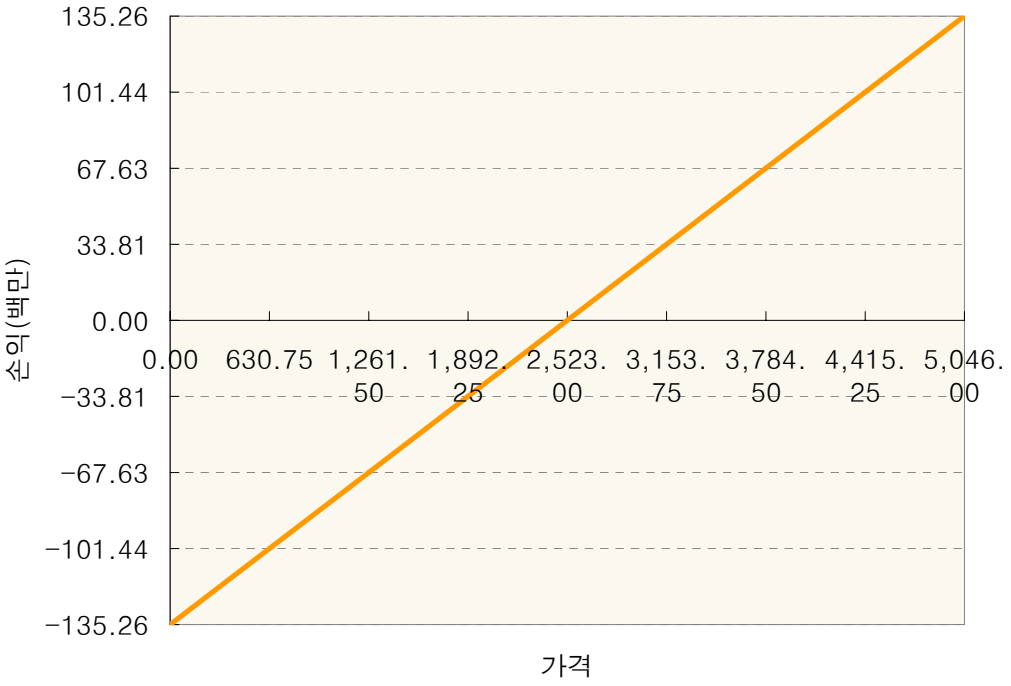


LNV1-LME Nickel

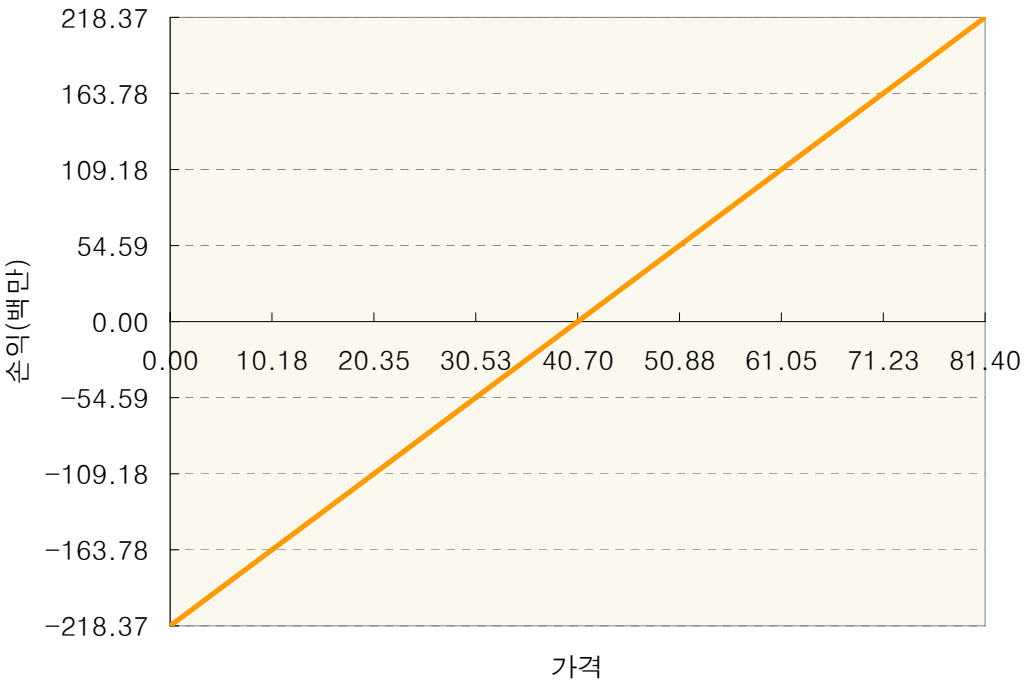




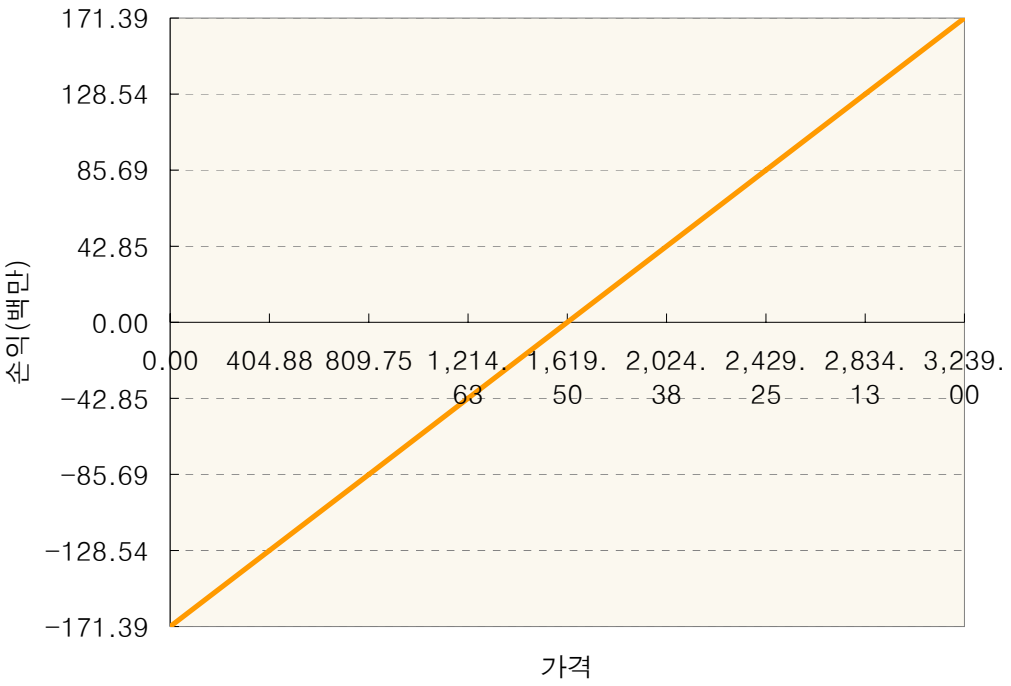
LXU1-LME Zinc



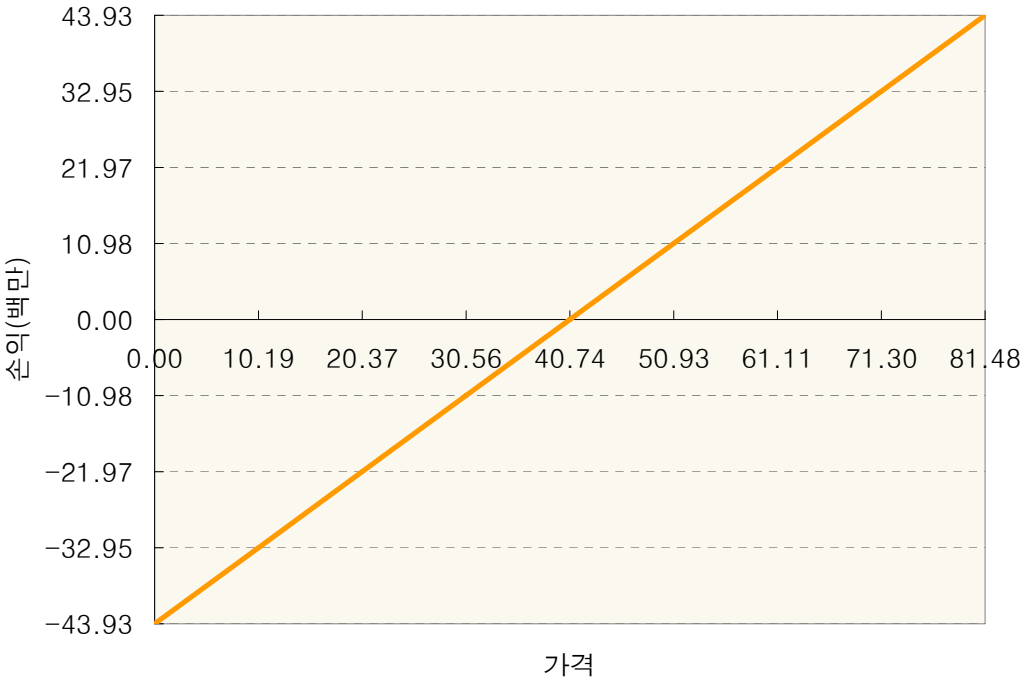
SIU1-Comex Silver



XGZ1-MINI GOLD FUTURE



YSU1-MINI SILVER FUT Jul11



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCZ1	Gold (OFF)	41
HGU1	High Grade Copper	38

LAU1	LME Aluminum	23
LNV1	LME Nickel	14
LXU1	LME Zinc	11
SIU1	Comex Silver	17
XGZ1	MINI GOLD FUTURE	14
YSU1	MINI SILVER FUT Jul11	4

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

192

공시일	2011-07-28
기준일	2011-07-27

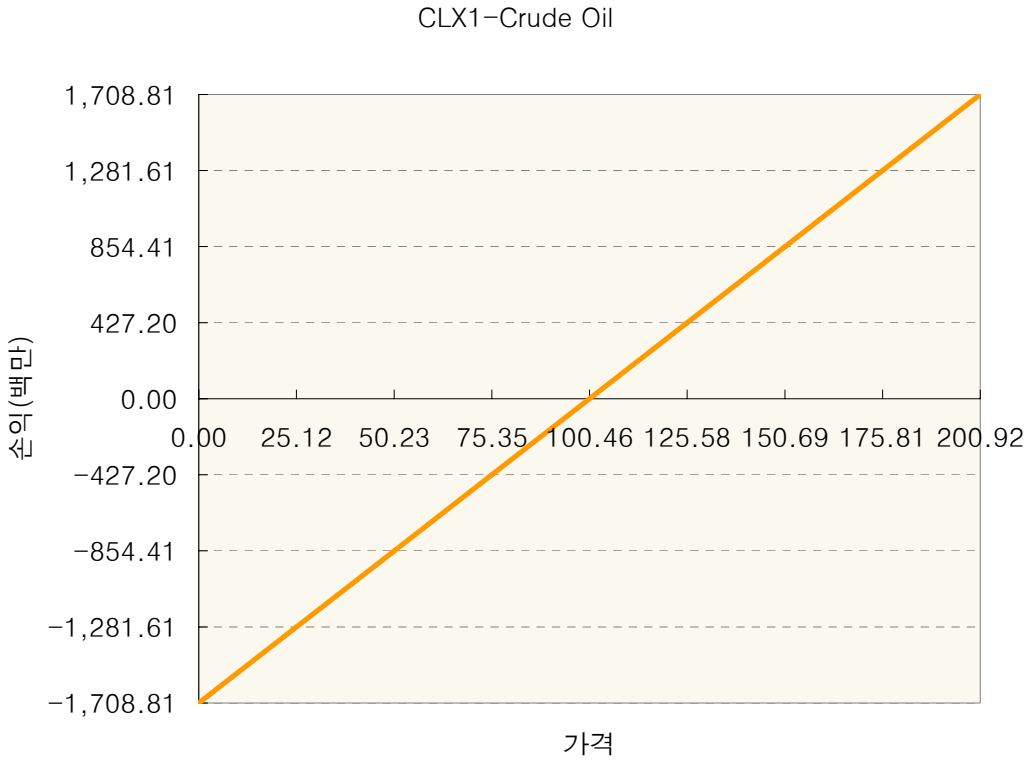
에너지인덱스플러스모(채권-파생형)

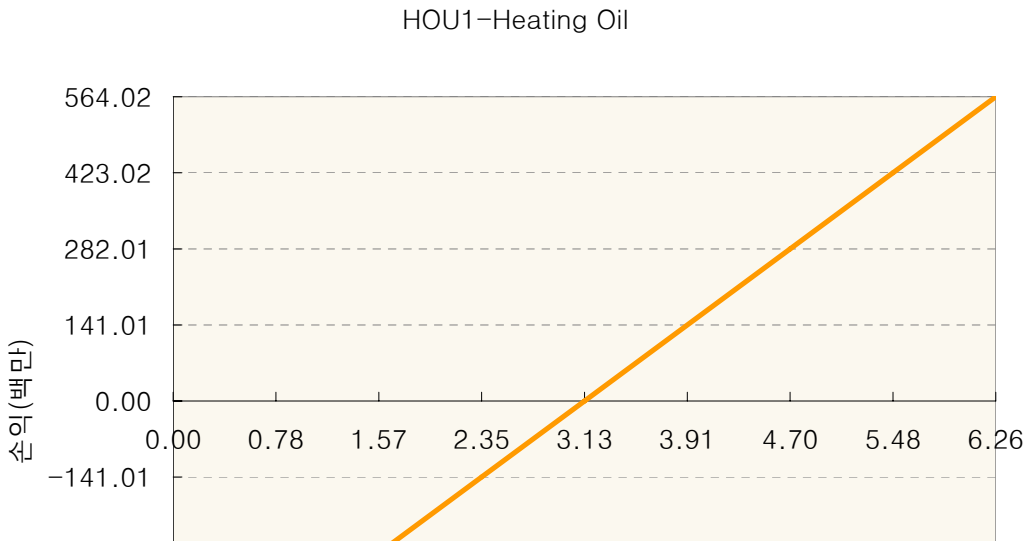
1. 계약금액

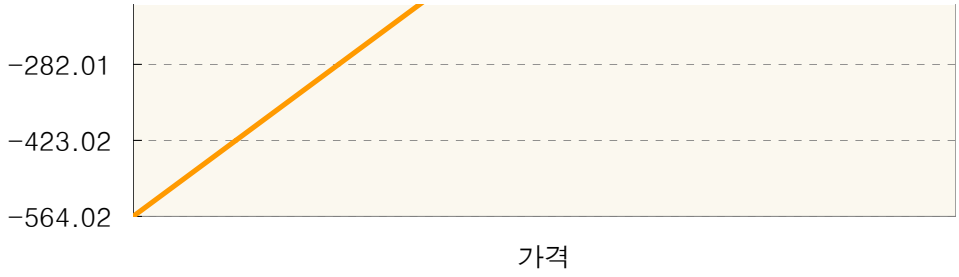
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,750	0	3,750	

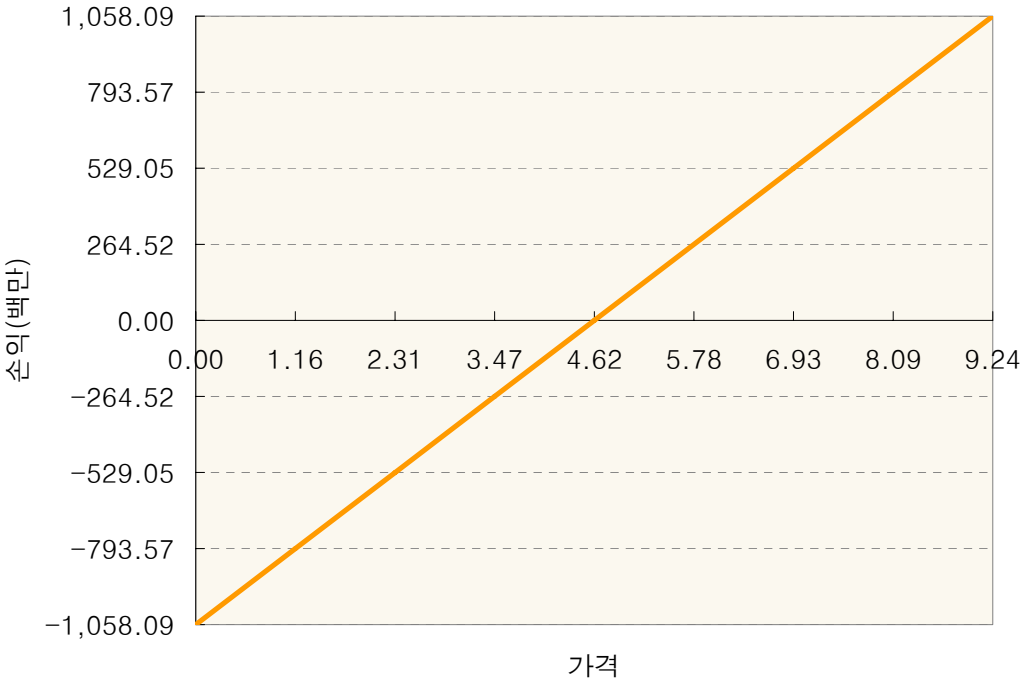
2. 만기시점의 손익구조



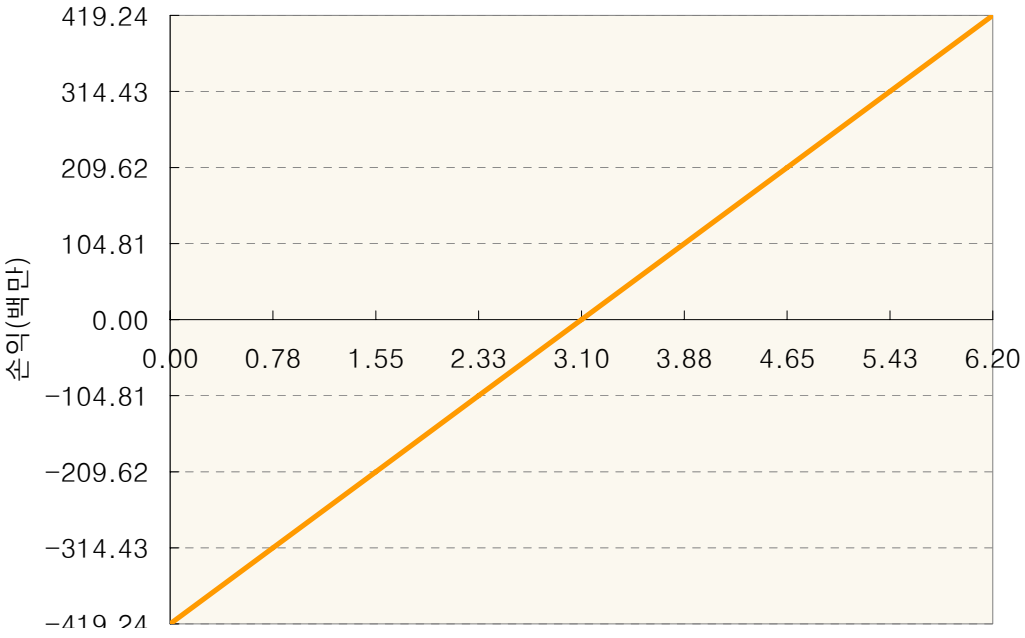


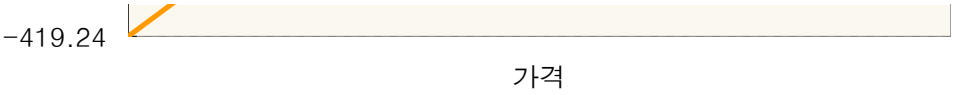


NGZ1-Natural Gas



XBU1-RBOB Gasoline





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLX1	Crude Oil	137
HOU1	Heating Oil	45
NGZ1	Natural Gas	85
XBU1	RBOB Gasoline	34

4. 파생상품의 최대손실예상금액(VaR : 99%유의수준,10일기준)	(단위:백만원)
	492

공시일	2011-07-28
기준일	2011-07-27

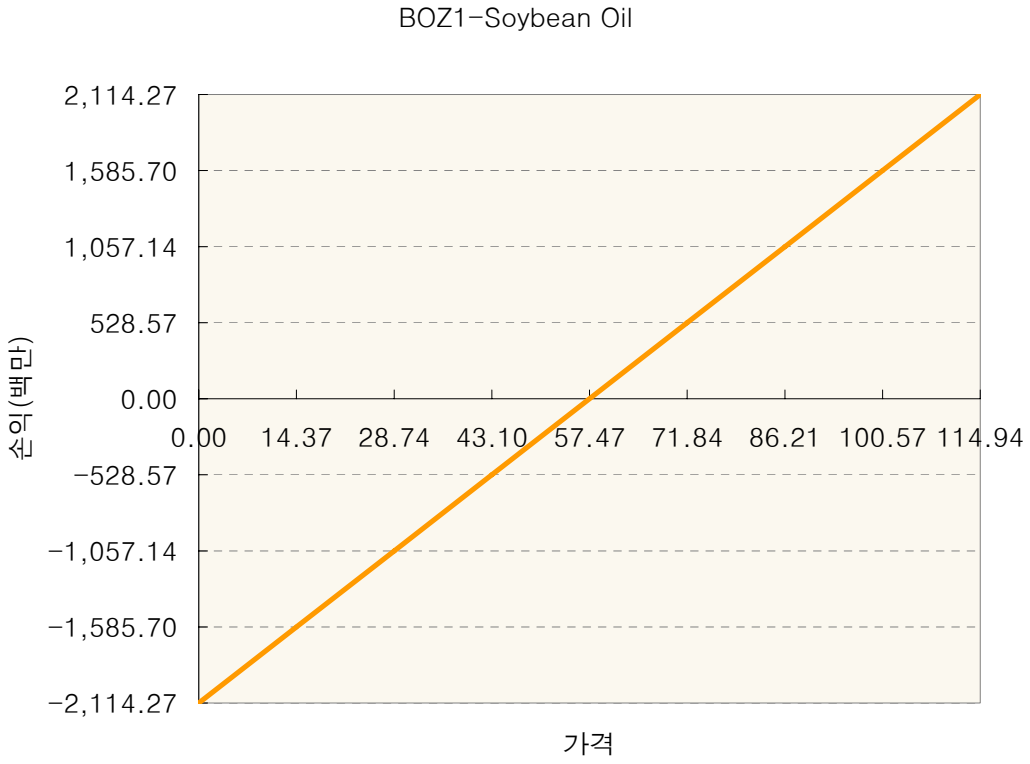
애그리컬쳐인덱스플러스모(채권-파생형)

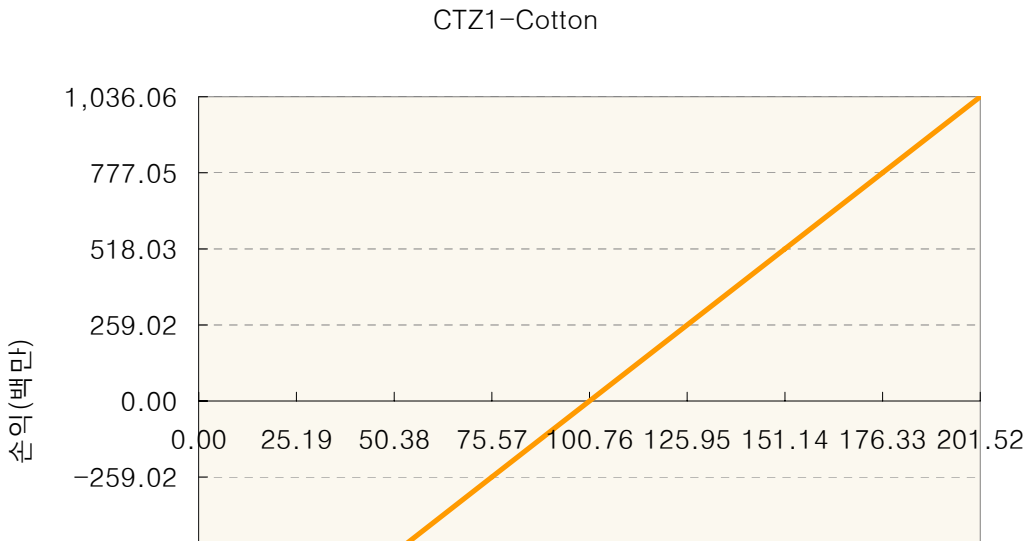
1. 계약금액

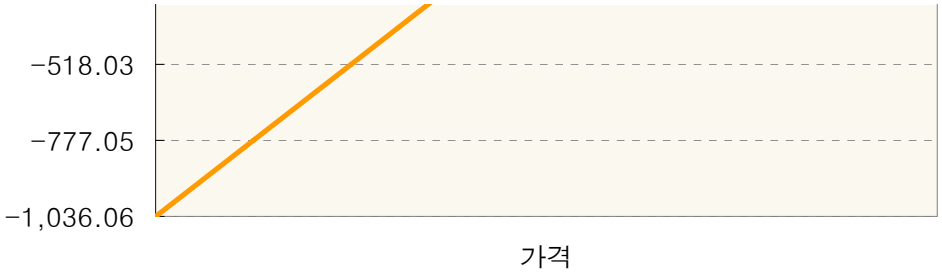
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	21,574	0	21,574	

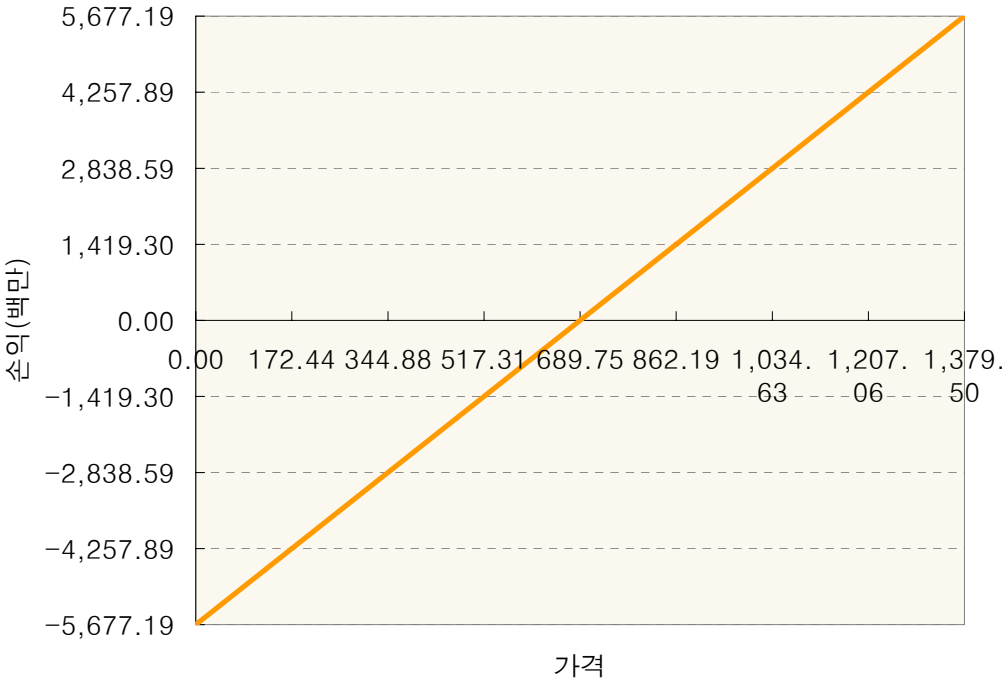
2. 만기시점의 손익구조



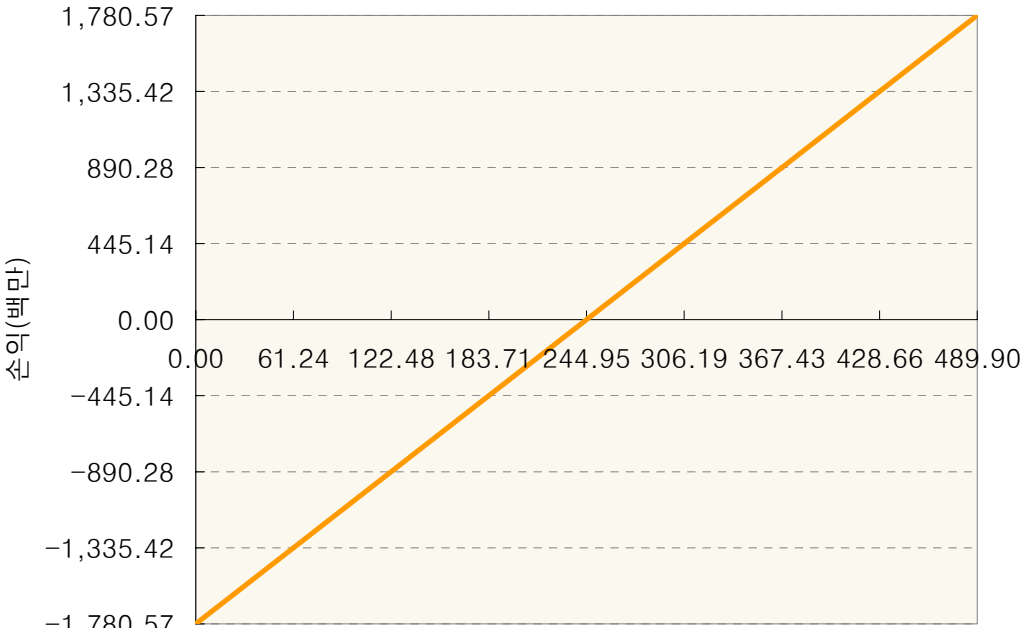


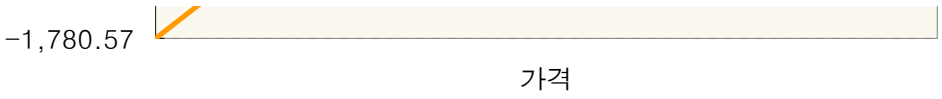


CU1-Corn

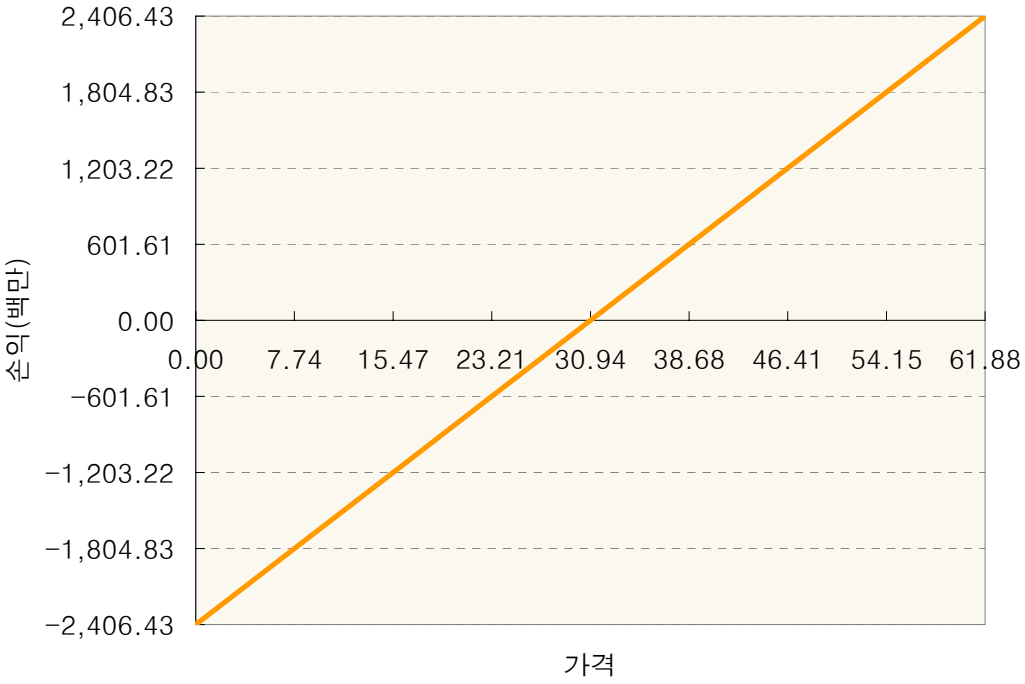


KCU1-COFFEE"C"ELEC

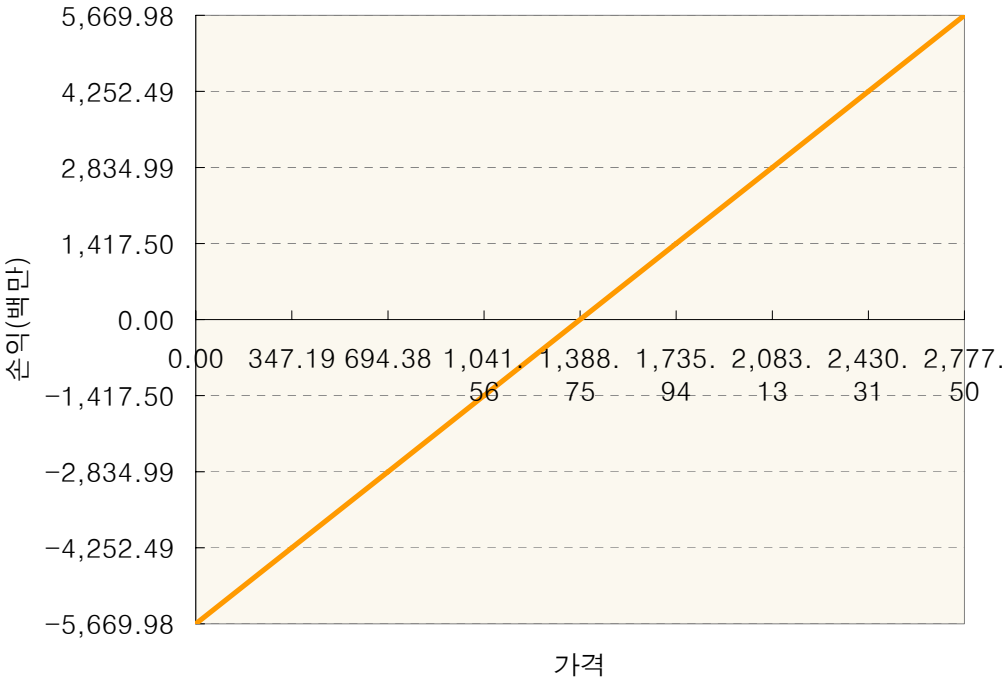




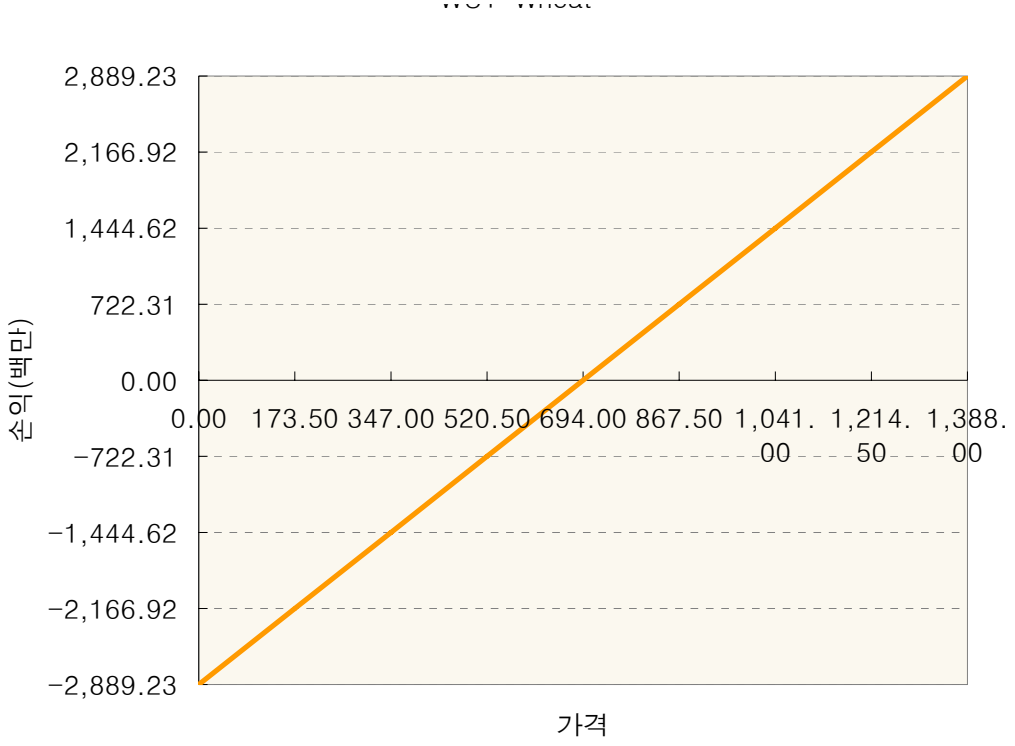
SBV1-Sugar No11



SX1-Soybean



WU1-Wheat



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ1	Soybean Oil	169
CTZ1	Cotton	83
CU1	Corn	454
KCU1	COFFEE"C"ELEC	142
SBV1	Sugar No11	193
SX1	Soybean	454
WU1	Wheat	231

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

(단위:백만원)

2,872