공시일	2014-01-16
기준일	2014-01-15

포커스농산물모(채권-파생평)

1. 계약금액

(단위:USD 백만)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	16	0	16	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

공시일	2014-01-16
기준일	2014-01-15

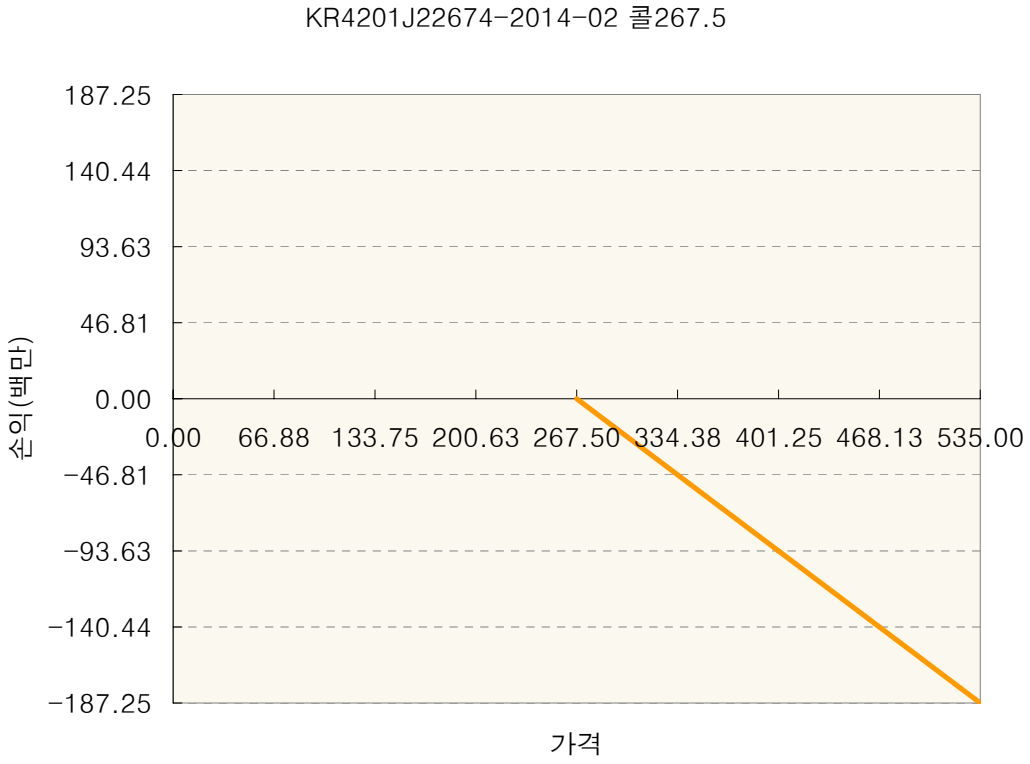
달마다행복모(주식혼합-파생형)

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	187	-187	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4201J226 2014-02 콜267.5 35

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	4	4	4	4	4	3	3
-5.33%	4	4	3	3	3	3	3
-2.67%	3	3	3	3	2	2	1
0%	2	2	1	0	-1	-2	-3
2.67%	-2	-3	-4	-6	-7	-8	-10
5.33%	-12	-13	-15	-16	-18	-19	-21
8.00%	-28	-29	-30	-32	-33	-34	-35

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

27

공시일	2014-01-16
기준일	2014-01-15

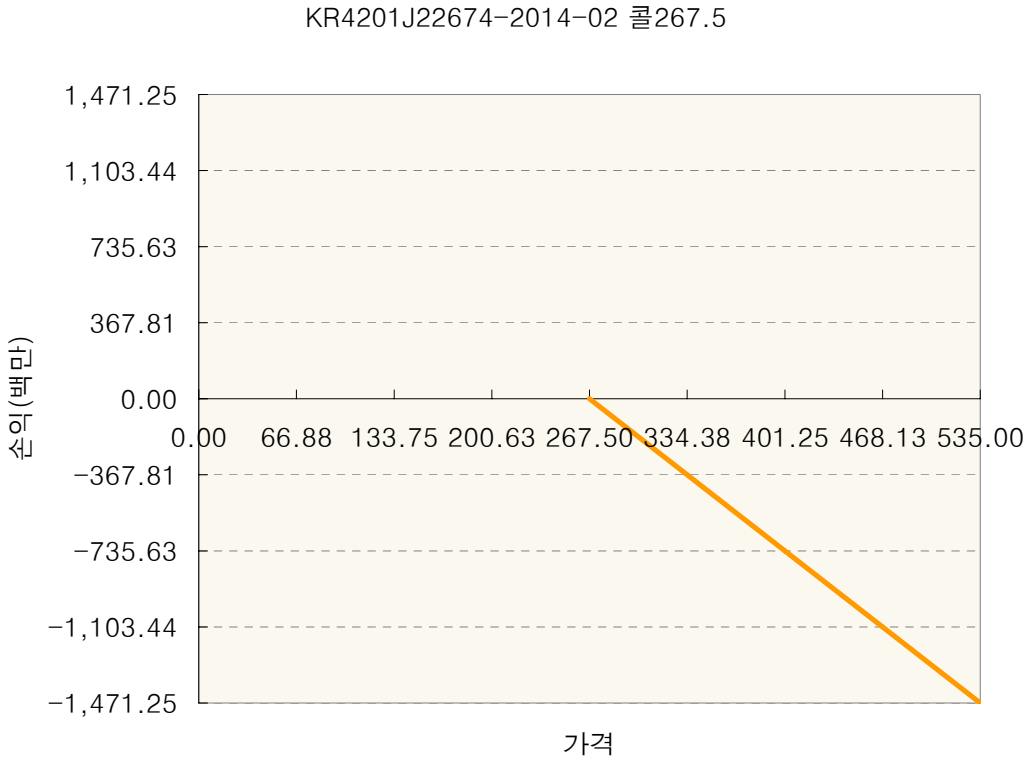
차곡차곡플러스모(주식혼합-파생)

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	1,471	-1,471	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4201J226 2014-02 콜267.5 278

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	28	28	28	28	28	27	26
-5.33%	28	28	27	26	25	23	21
-2.67%	26	25	23	20	16	12	7
0%	17	12	7	0	-7	-15	-23
2.67%	-15	-25	-35	-46	-56	-67	-77
5.33%	-93	-104	-116	-127	-139	-151	-162
8.00%	-220	-229	-238	-248	-258	-268	-278

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

215

공시일	2014-01-16
기준일	2014-01-15

스마트코스피200인덱스모

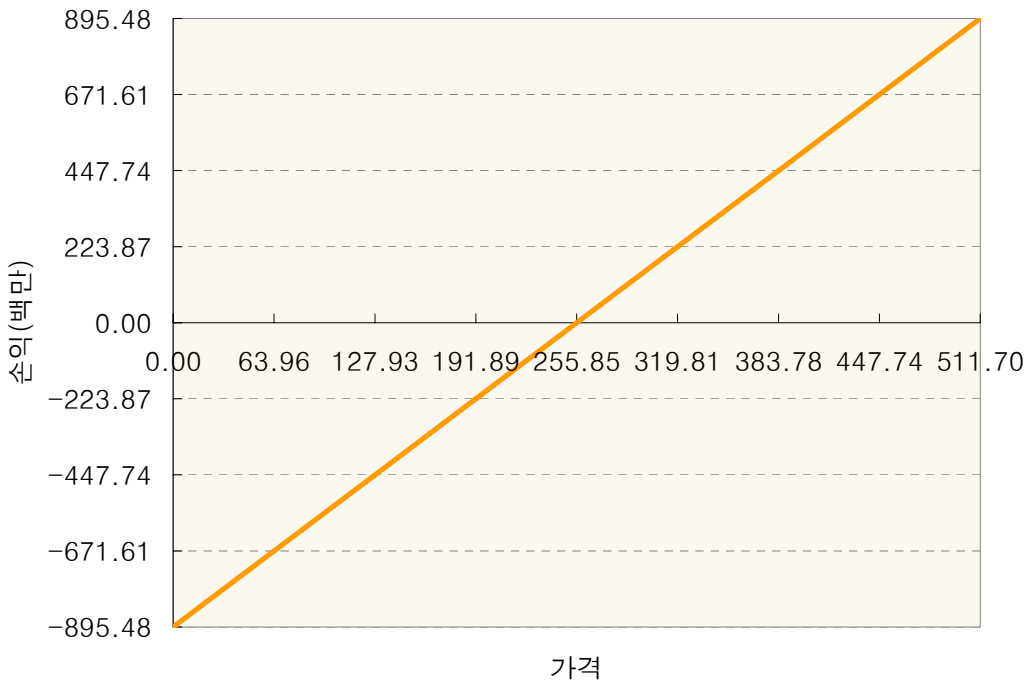
1. 계약금액

(단위:백만원)

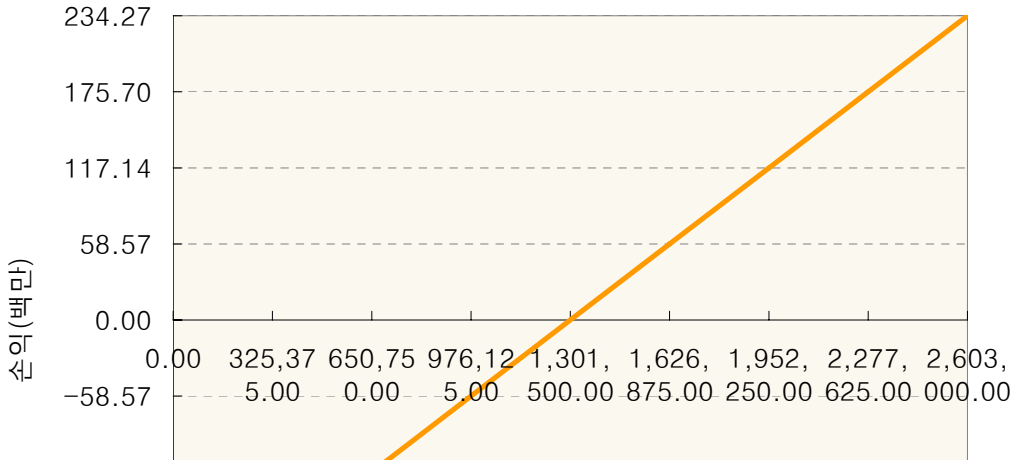
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,130	0	1,130	장내

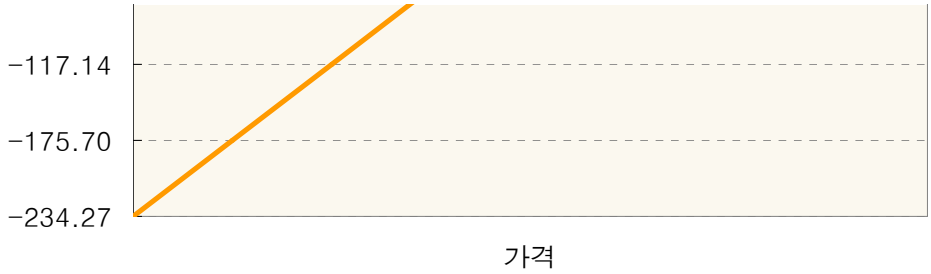
2. 만기시점의 손익구조

KR4101J30000-2014-03 지수선물



KR4111J30009-2014-03 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J3001 2014-03 지수선물							71
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-71	-71	-71	-71	-71	-71	-71
-5.33%	-48	-48	-48	-48	-48	-48	-48
-2.67%	-24	-24	-24	-24	-24	-24	-24
0%	0	0	0	0	0	0	0
2.67%	24	24	24	24	24	24	24
5.33%	48	48	48	48	48	48	48
8.00%	71	71	71	71	71	71	71
KR4111J3001 2014-03 삼성전자개별선물							19
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-19	-19	-19	-19	-19	-19	-19
-5.33%	-12	-12	-12	-12	-12	-12	-12
-2.67%	-6	-6	-6	-6	-6	-6	-6
0%	0	0	0	0	0	0	0
2.67%	6	6	6	6	6	6	6
5.33%	12	12	12	12	12	12	12
8.00%	19	19	19	19	19	19	19

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

(단위:백만원)

77

공시일	2014-01-16
기준일	2014-01-15

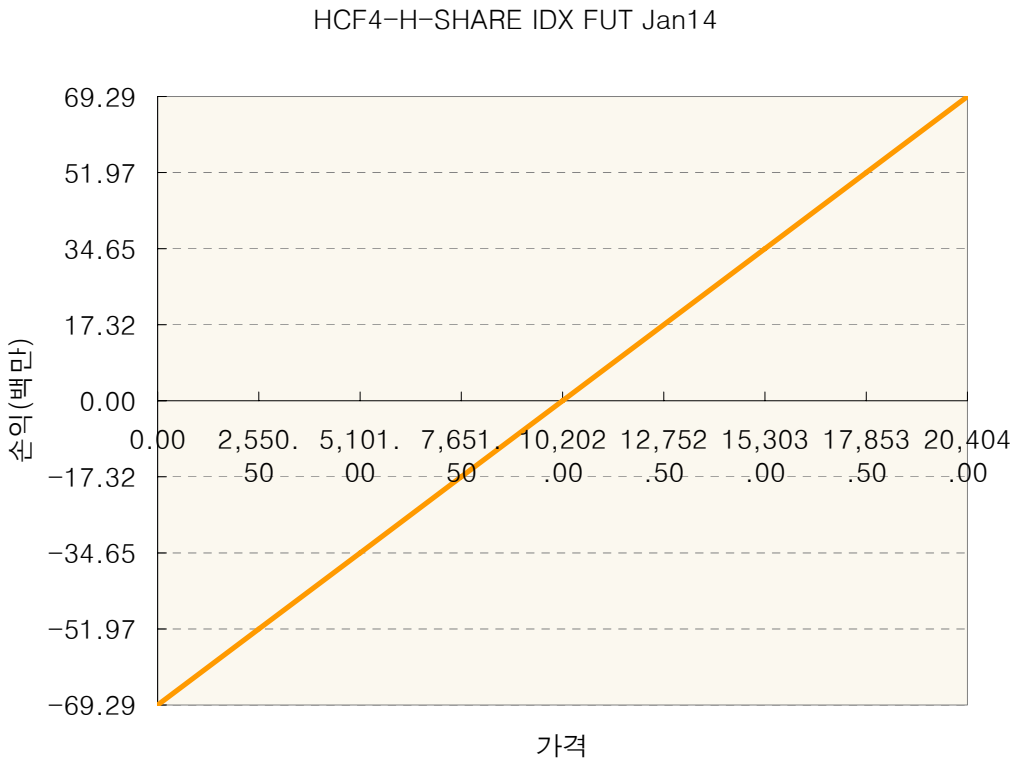
차곡차곡차이나모(주식혼합파생)

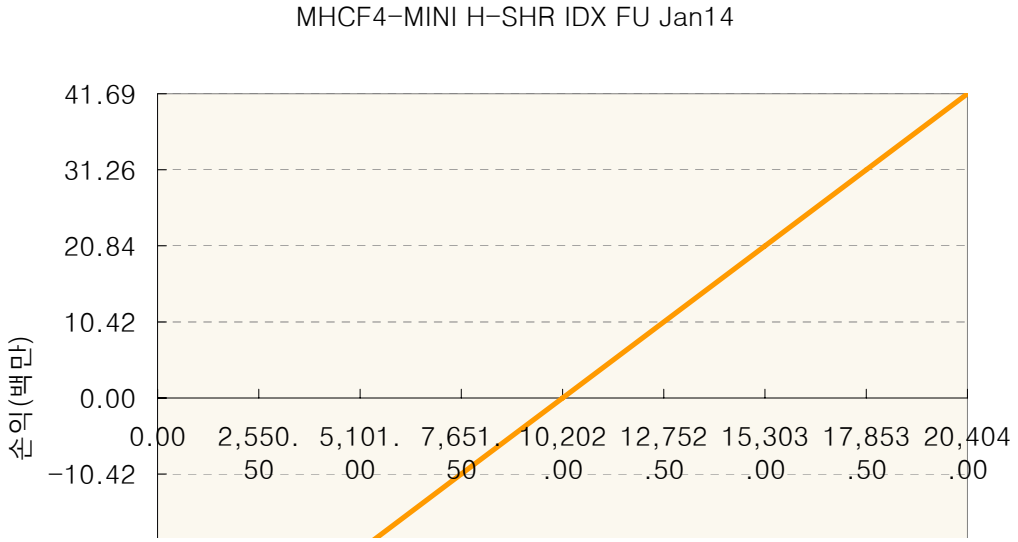
1. 계약금액

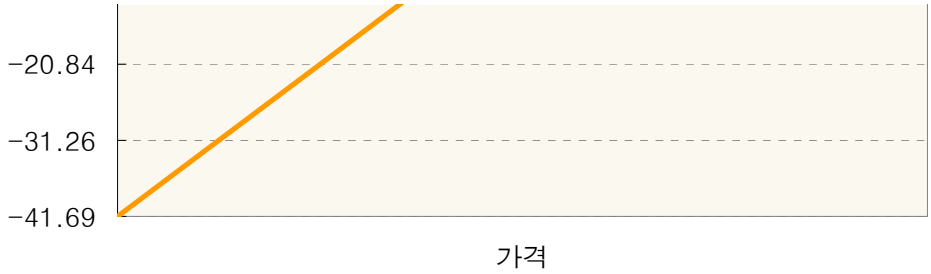
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	111	0	111	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

HCF4	H-SHARE IDX FUT Jan14	6
MHCF4	MINI H-SHR IDX FU Jan14	3

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

(단위:백만원)

9

공시일	2014-01-16
기준일	2014-01-15

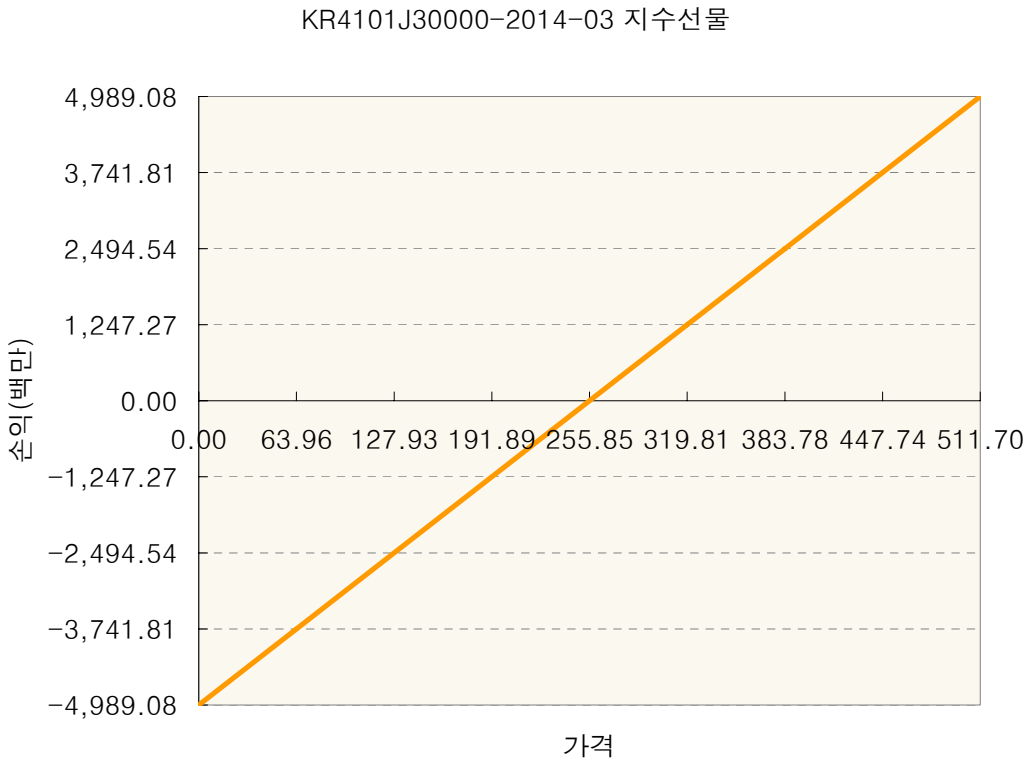
스마트레버리지목표전환형1호

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	4,989	0	4,989	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J300(2014-03 지수선물 397

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-397	-397	-397	-397	-397	-397	-397
-5.33%	-265	-265	-265	-265	-265	-265	-265
-2.67%	-132	-132	-132	-132	-132	-132	-132
0%	0	0	0	0	0	0	0
2.67%	132	132	132	132	132	132	132
5.33%	265	265	265	265	265	265	265
8.00%	397	397	397	397	397	397	397

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	311

공시일	2014-01-16
기준일	2014-01-15

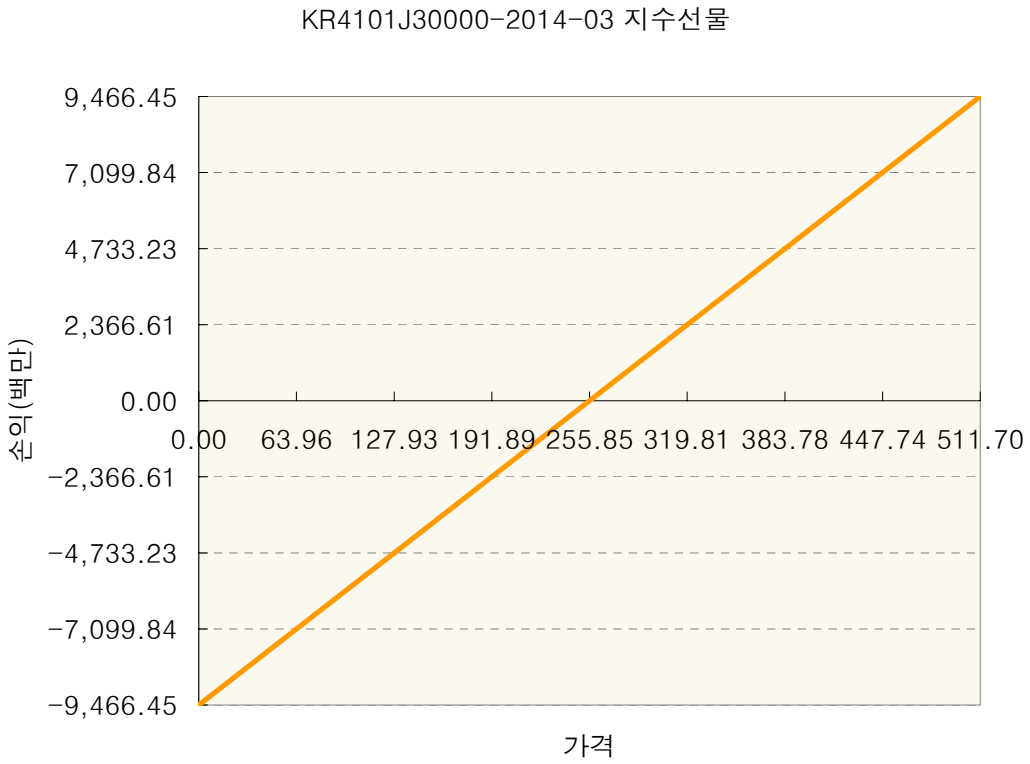
1.3배 레버리지 인덱스(주식-파생형)

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	9,466	0	9,466	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J300(2014-03 지수선물 754

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-754	-754	-754	-754	-754	-754	-754
-5.33%	-503	-503	-503	-503	-503	-503	-503
-2.67%	-251	-251	-251	-251	-251	-251	-251
0%	0	0	0	0	0	0	0
2.67%	251	251	251	251	251	251	251
5.33%	503	503	503	503	503	503	503
8.00%	754	754	754	754	754	754	754

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	589

공시일	2014-01-16
기준일	2014-01-15

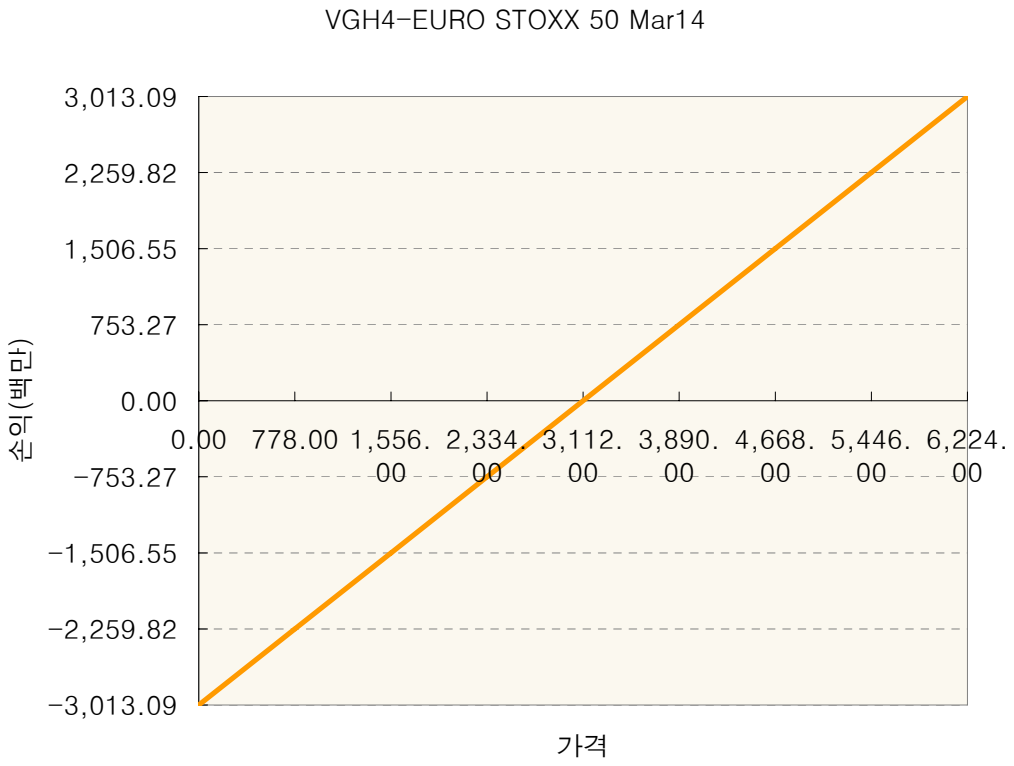
유로인덱스1호(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,013	0	3,013	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGH4	EURO STOXX 50 Mar14	241

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

(단위:백만원)

196

공시일	2014-01-16
기준일	2014-01-15

메탈인덱스플러스모(채권-파생형)

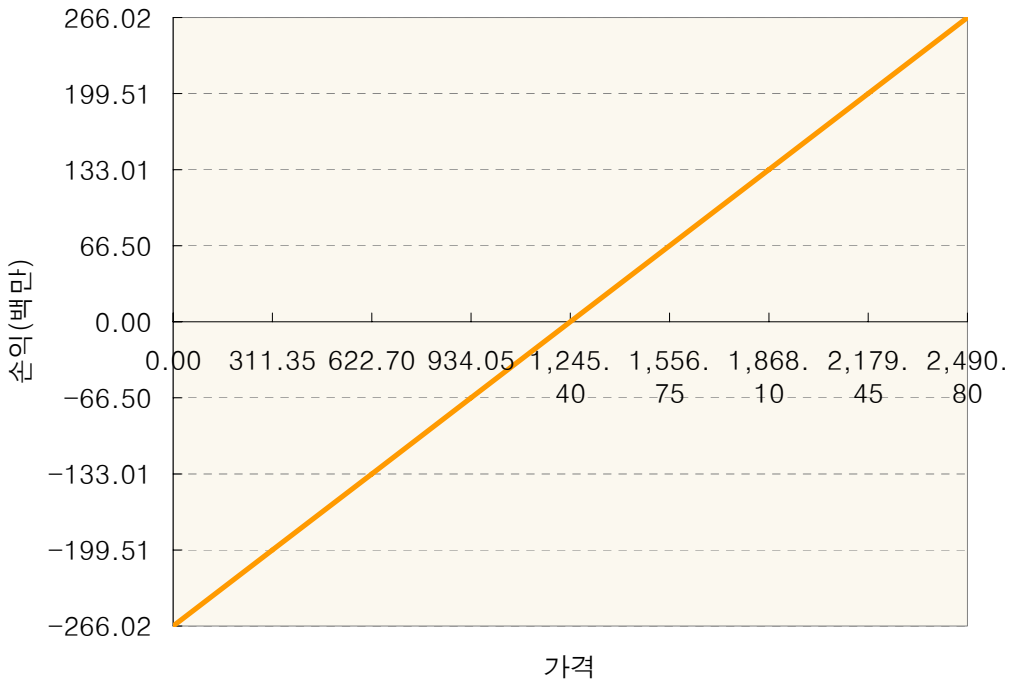
1. 계약금액

(단위:백만원)

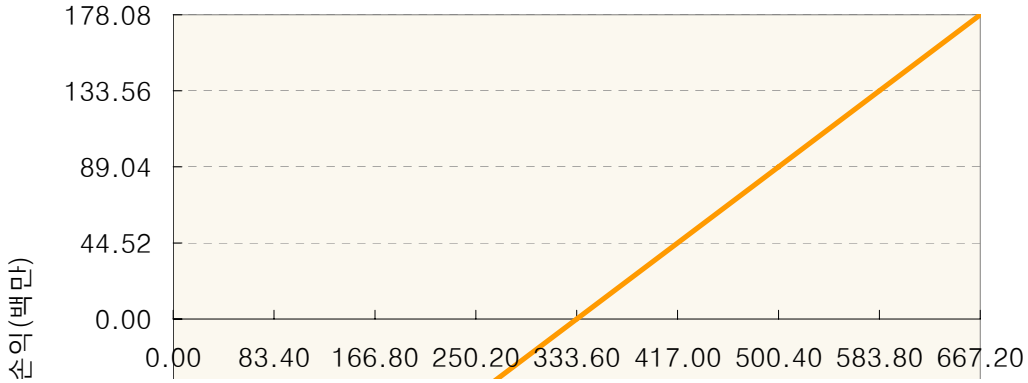
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	0	64	-64	
누계	유가증권	선물	936	274	661	

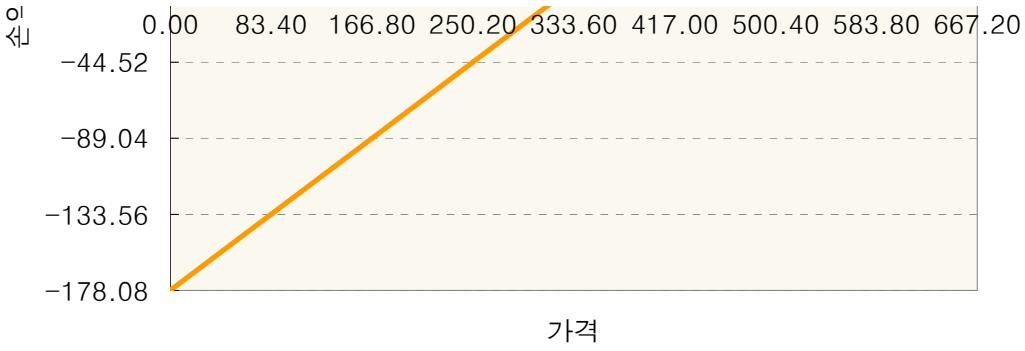
2. 만기시점의 손익구조

GCG4-GOLD 100 OZ FUTR FEB14

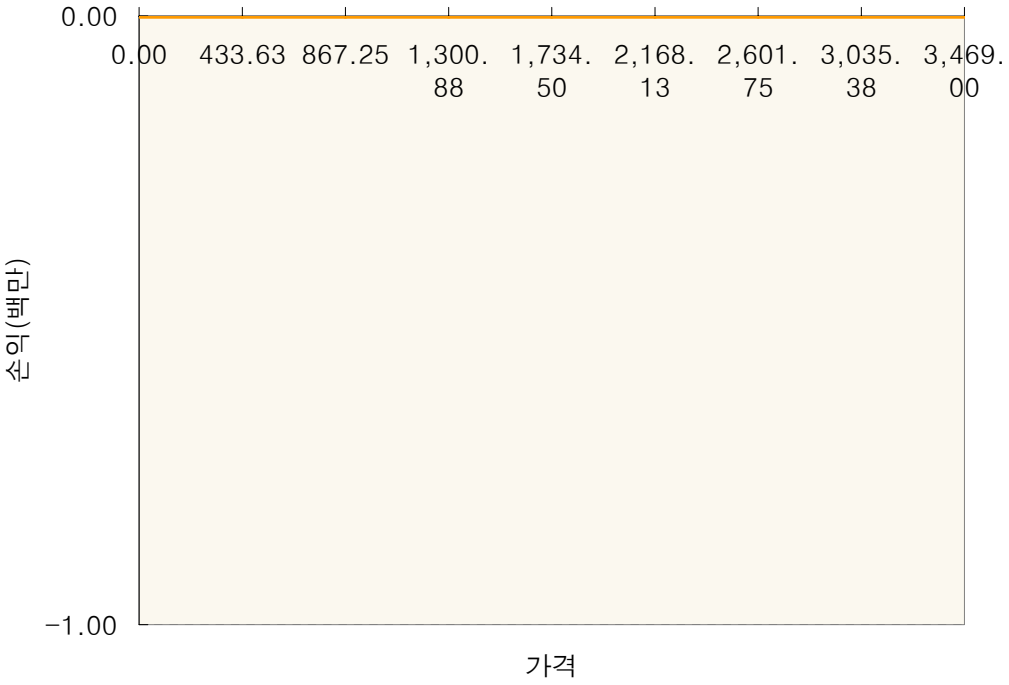


HGH4-COPPER FUTURE MAR14

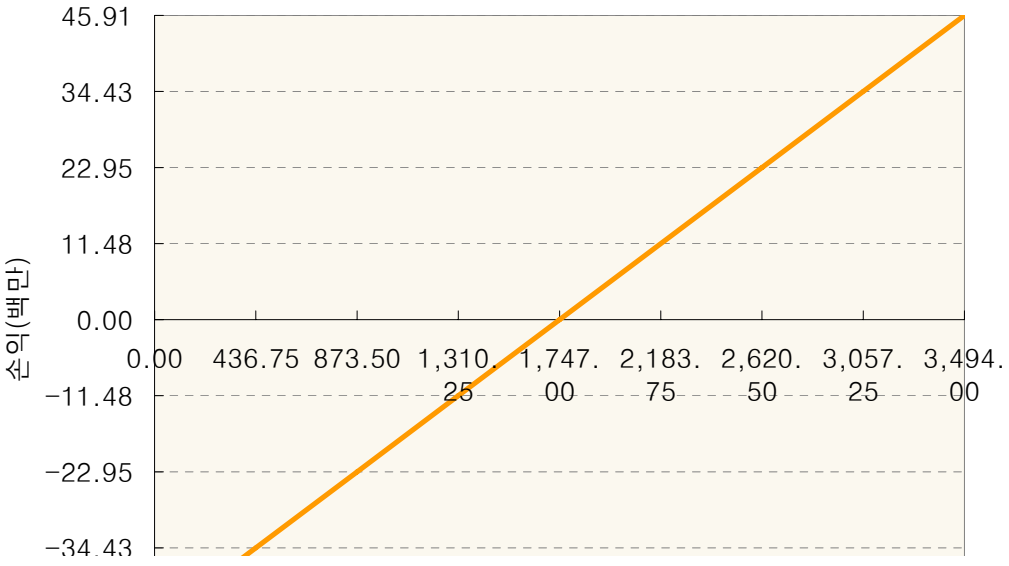


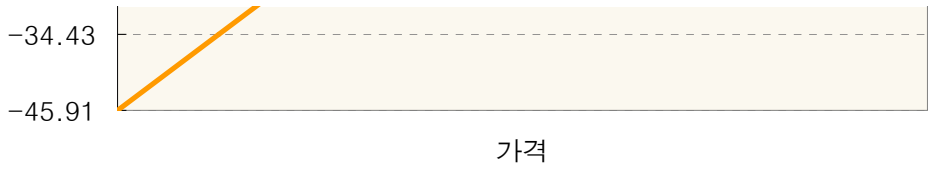


LAF4-LME PRI ALUM FUTR Jan14

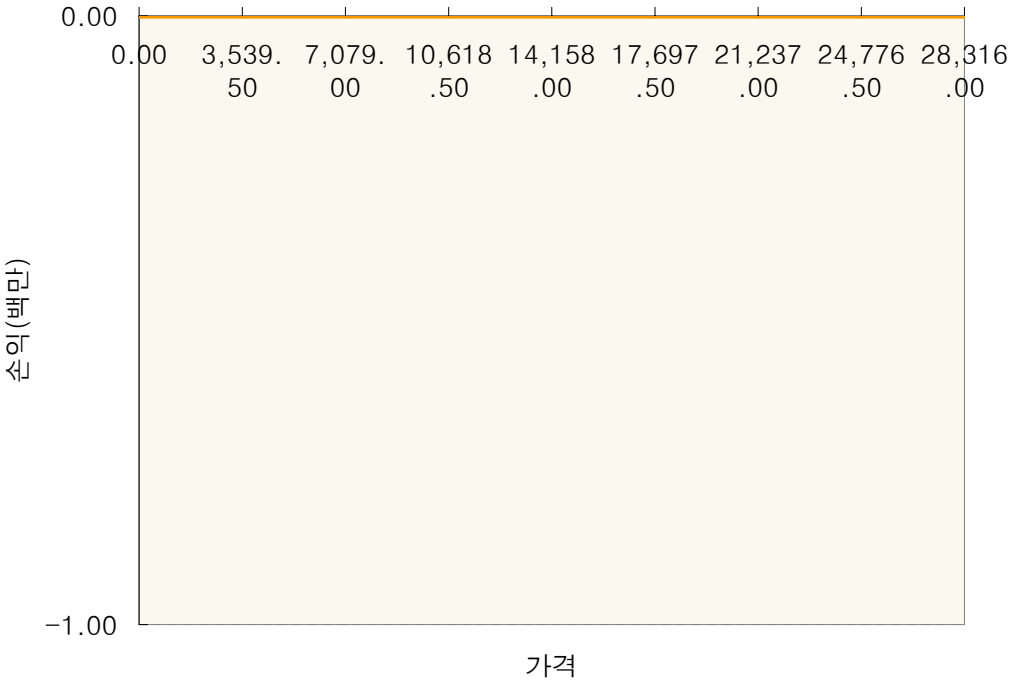


LAH4-LME PRI ALUM FUTR Mar14

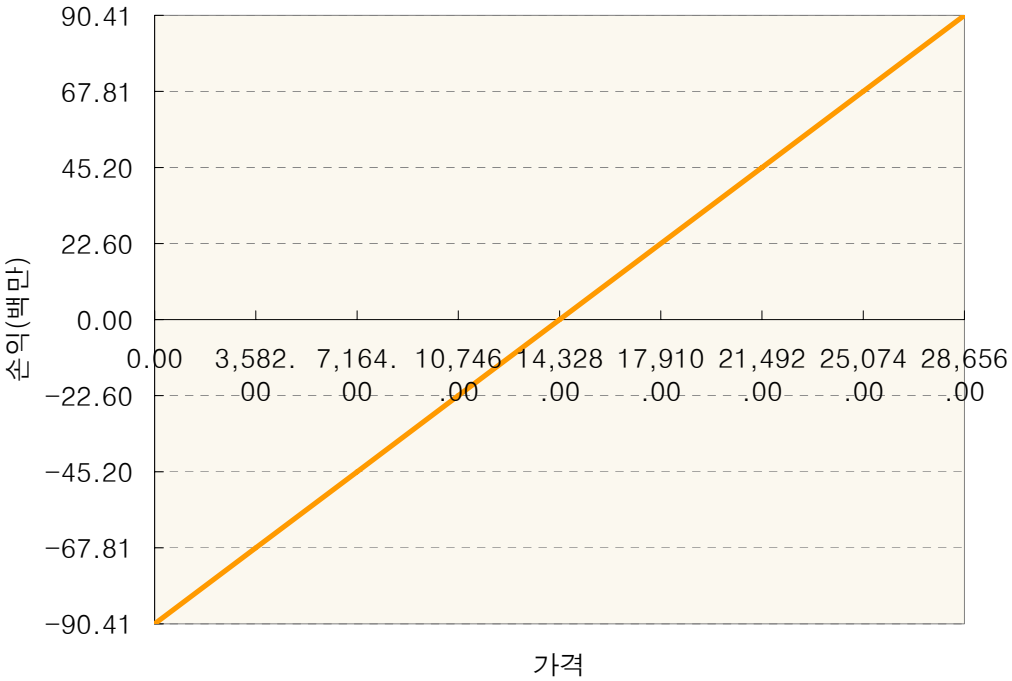




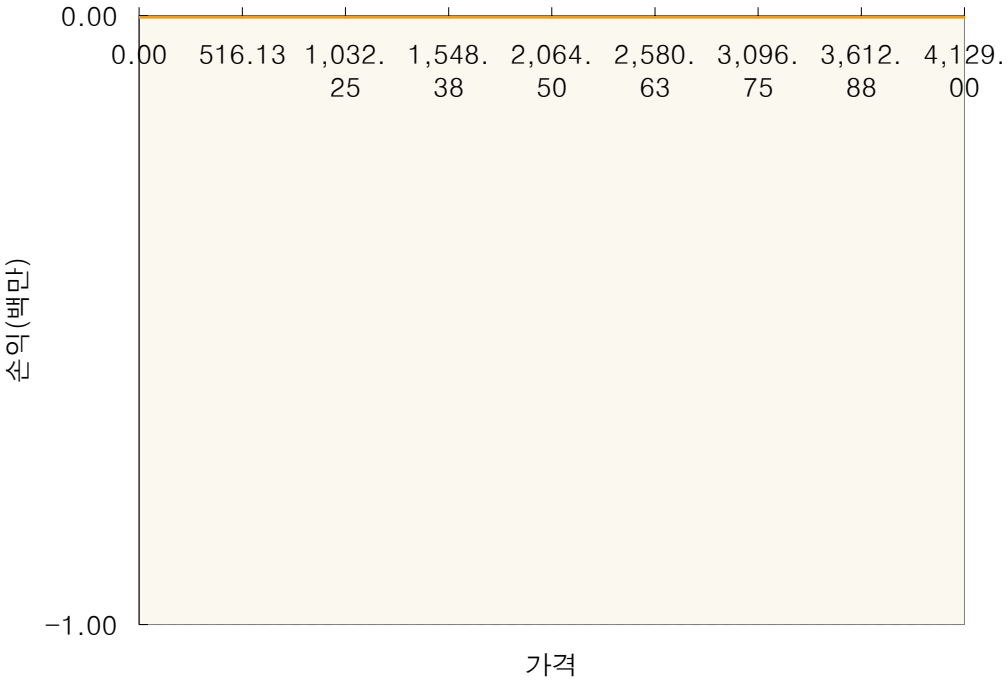
LNF4-LME NICKEL FUTURE Jan14



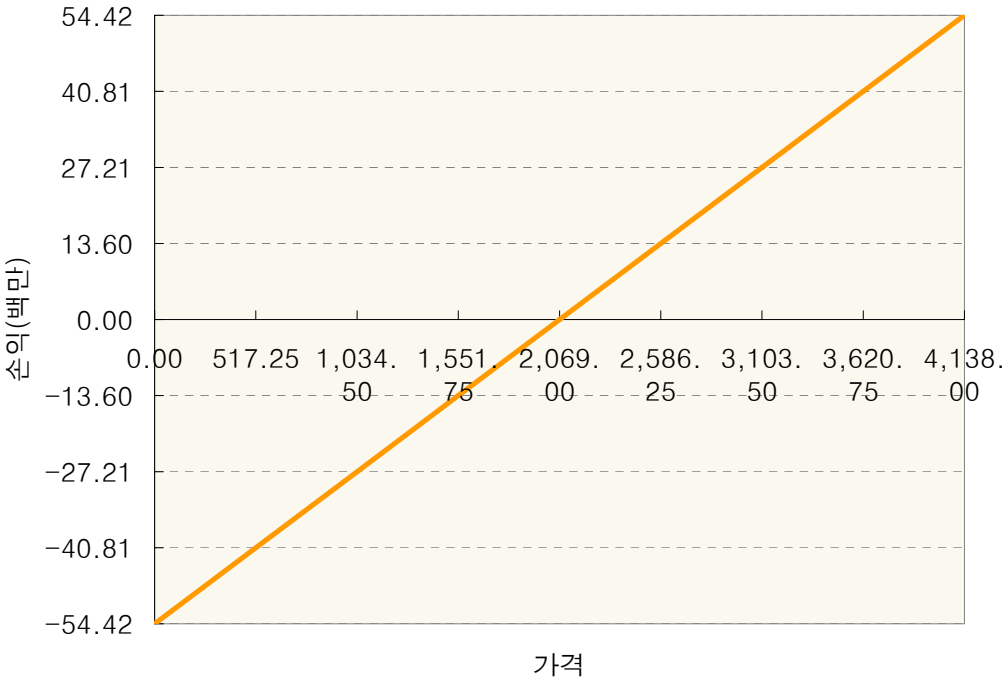
LNH4-LME NICKEL FUTURE Mar14



LXF4-LME ZINC FUTURE Jan14

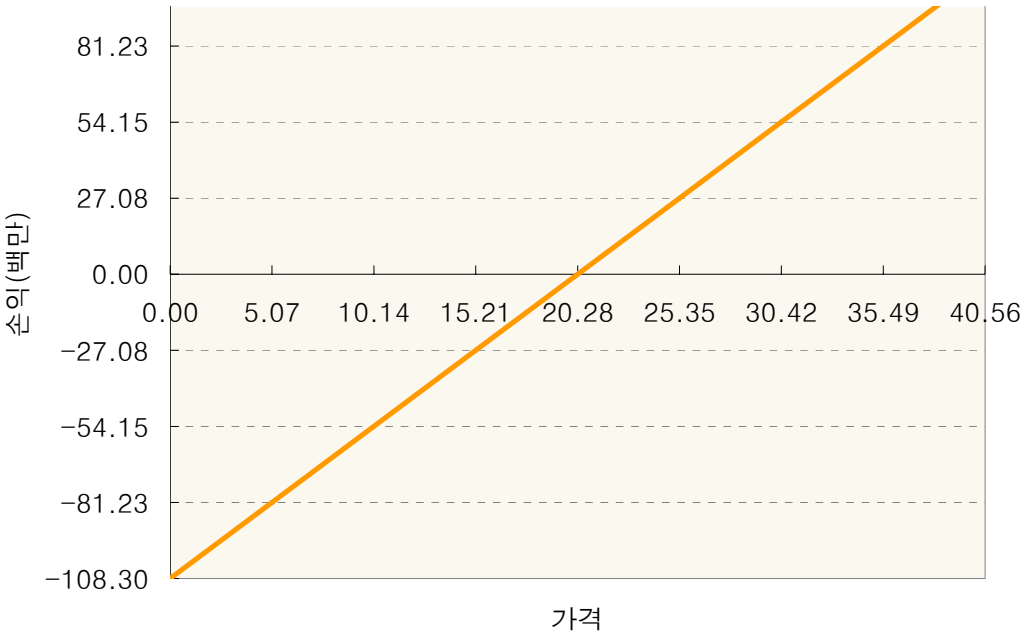


LXH4-LME ZINC FUTURE Mar14

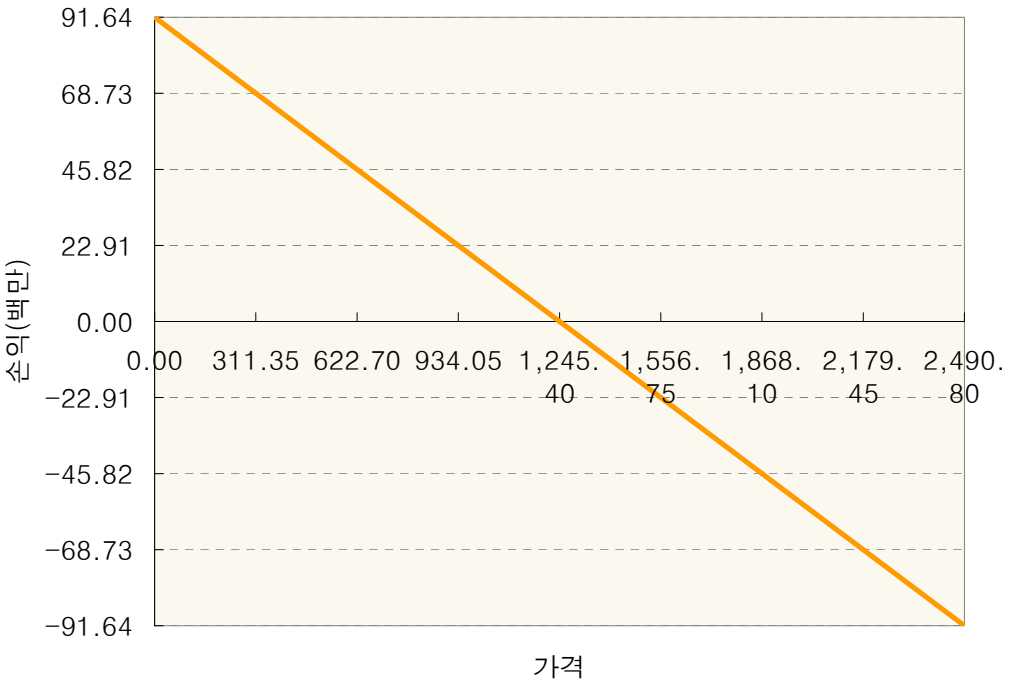


SIH4-SILVER FUTURE MAR14

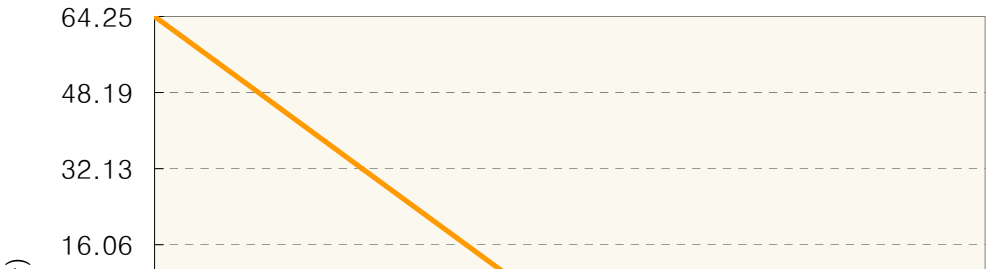


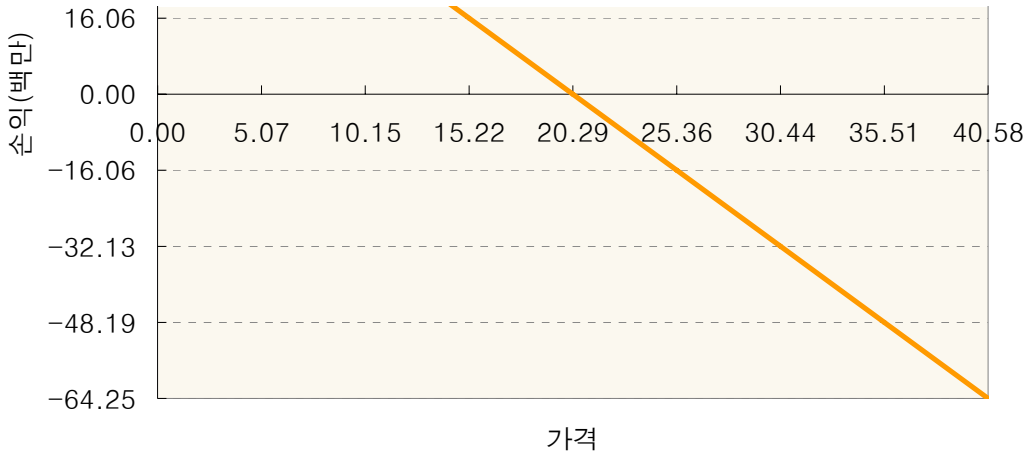


XGG4-MINI GOLD FUTURE FEB14



YSH4-MINI SILVER FUT MAR14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCG4	GOLD 100 OZ FUTR FEB14	21
HGH4	COPPER FUTURE MAR14	14
LAF4	LME PRI ALUM FUTR Jan14	0.1
LAH4	LME PRI ALUM FUTR Mar14	4
LNF4	LME NICKEL FUTURE Jan14	0.3
LNH4	LME NICKEL FUTURE Mar14	7
LXF4	LME ZINC FUTURE Jan14	1
LXH4	LME ZINC FUTURE Mar14	4
SIH4	SILVER FUTURE MAR14	9
XGG4	MINI GOLD FUTURE FEB14	7
YSH4	MINI SILVER FUT MAR14	5

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

(단위:백만원)

80

공시일	2014-01-16
기준일	2014-01-15

에너지인덱스플러스모(채권-파생형)

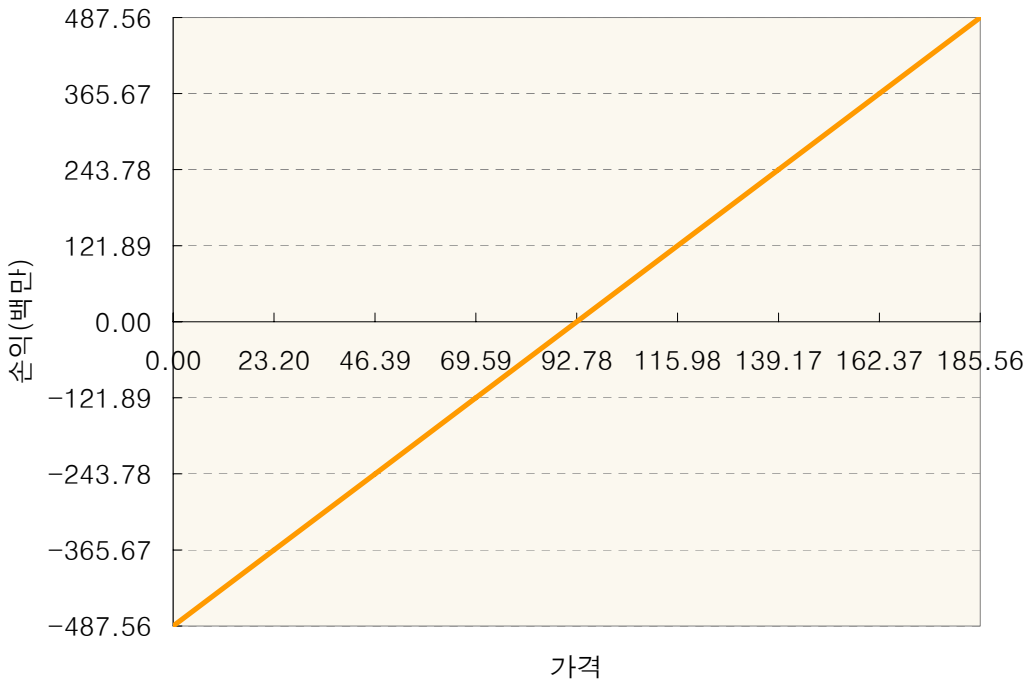
1. 계약금액

(단위:백만원)

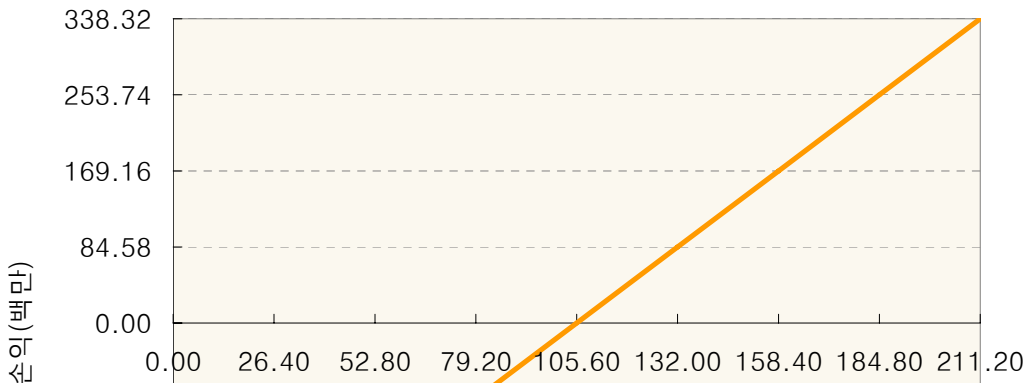
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	488	0	488	
누계	유가증권	선물	1,372	0	1,372	

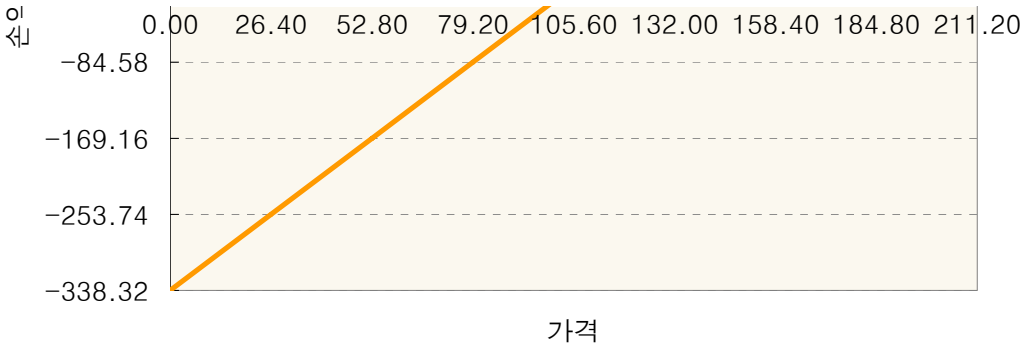
2. 만기시점의 손익구조

CLH4-WTI CRUDE FUTURE Mar14

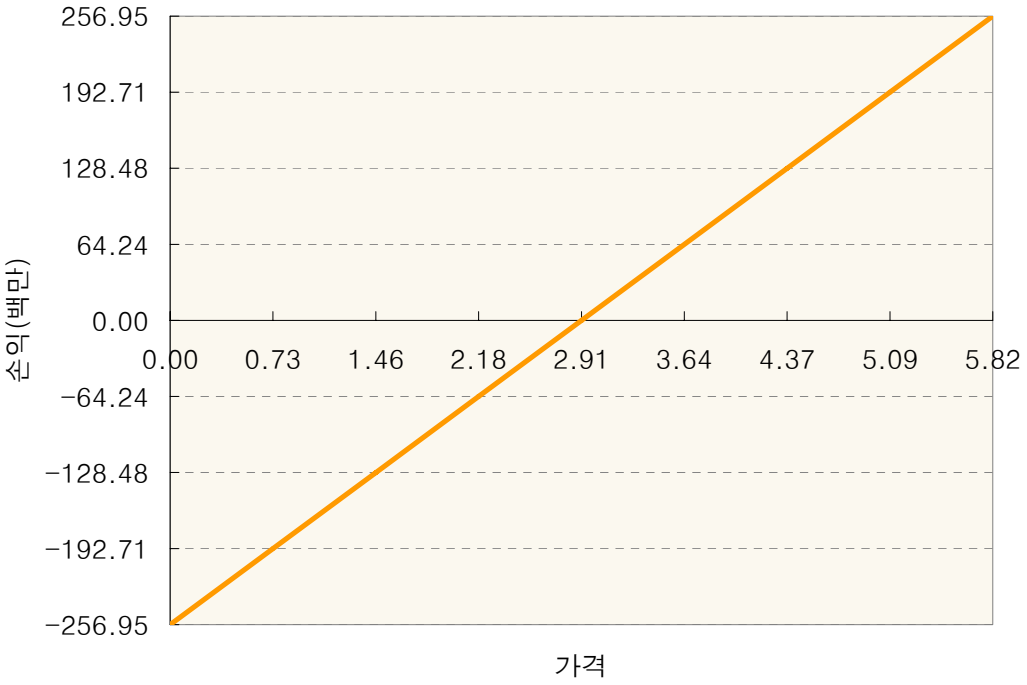


COH4-BRENT CRUDE FUTR MAR14

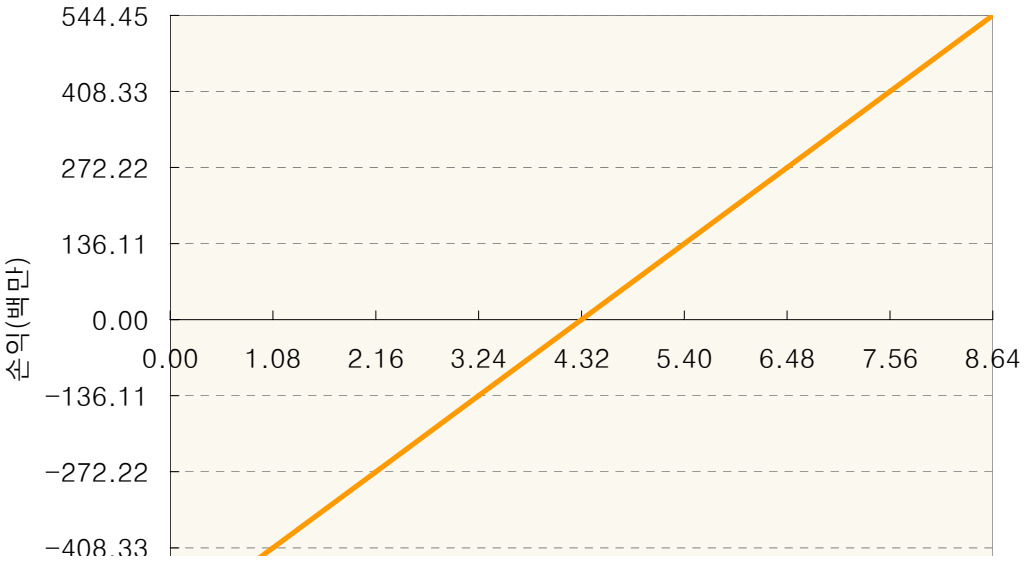


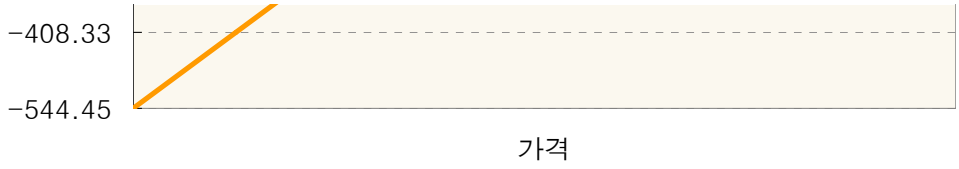


HOH4-NY Harb ULSD Fut Mar14

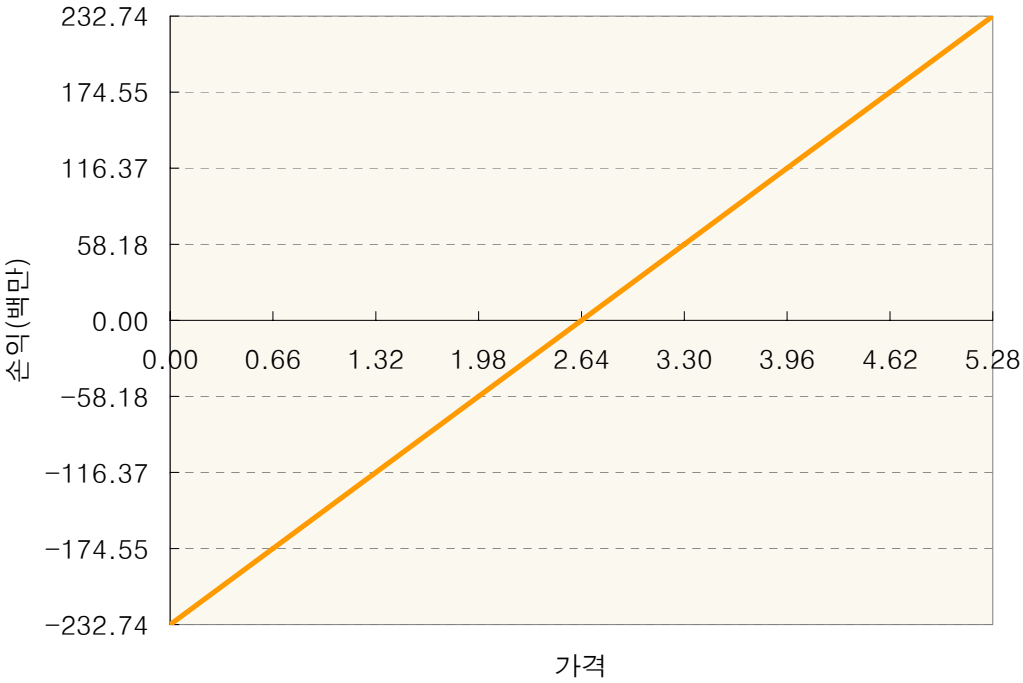


NGH4-NATURAL GAS FUTR Mar14





XBH4-GASOLINE RBOB FUT Mar14



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLH4	WTI CRUDE FUTURE Mar14	39
COH4	BRENT CRUDE FUTR MAR14	27
HOH4	NY Harb ULSD Fut Mar14	21
NGH4	NATURAL GAS FUTR Mar14	44
XBH4	GASOLINE RBOB FUT Mar14	19

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

(단위:백만원)

192

공시일	2014-01-16
기준일	2014-01-15

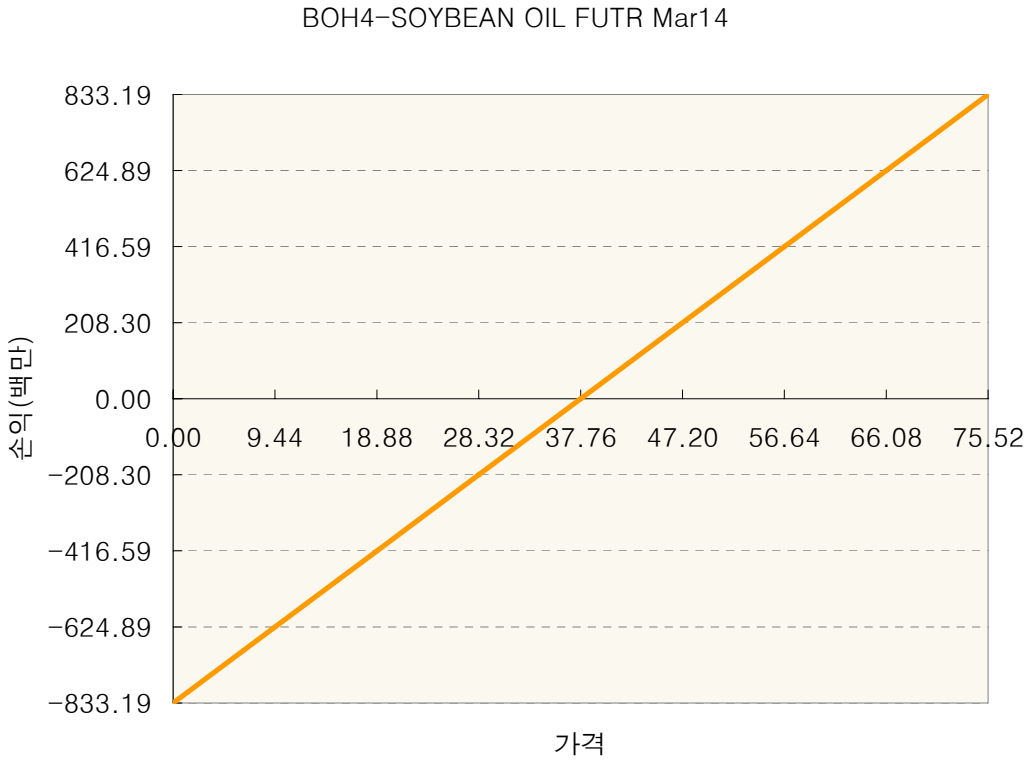
애그리컬쳐인덱스플러스모(채권-파생형)

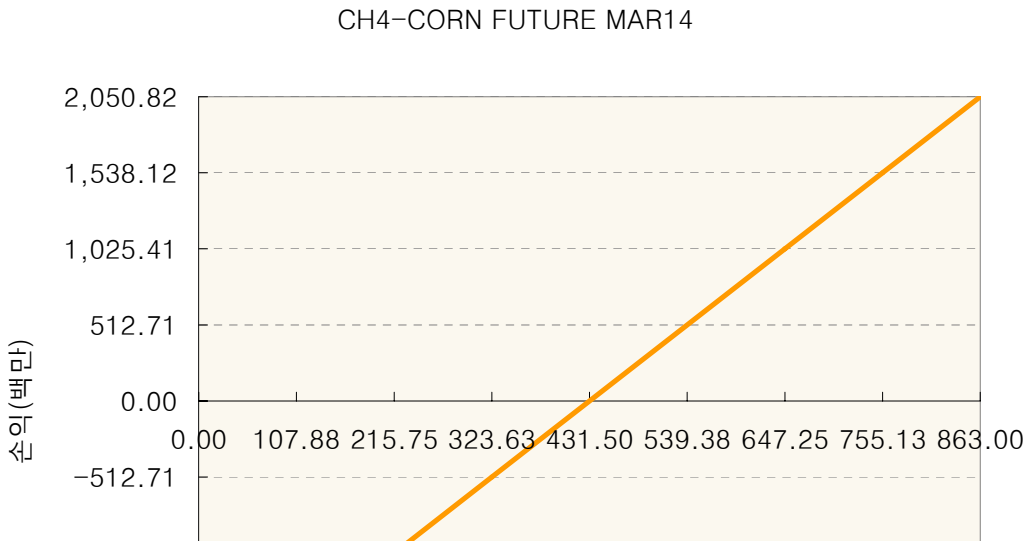
1. 계약금액

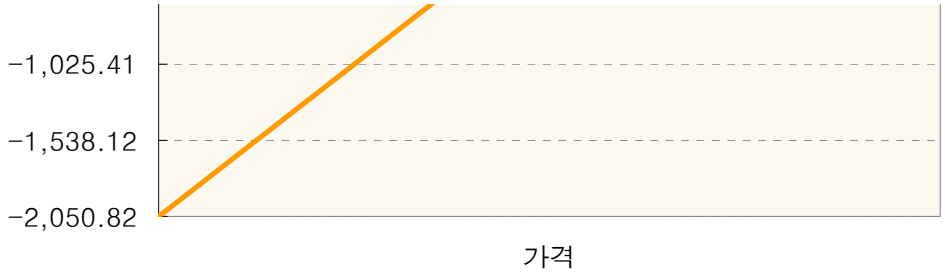
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	9,394	0	9,394	

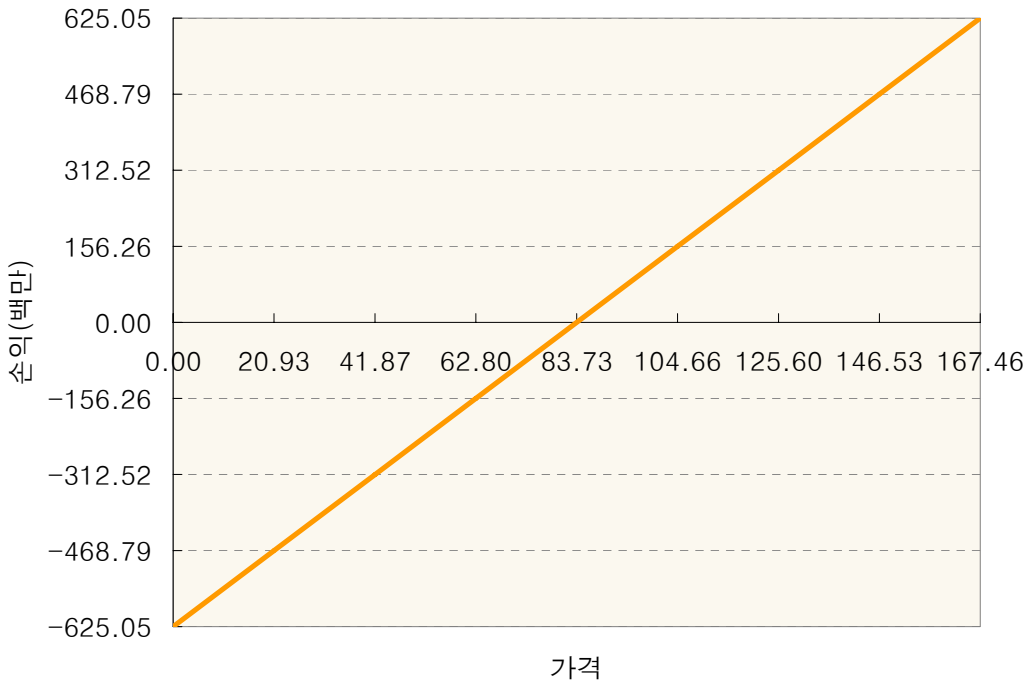
2. 만기시점의 손익구조



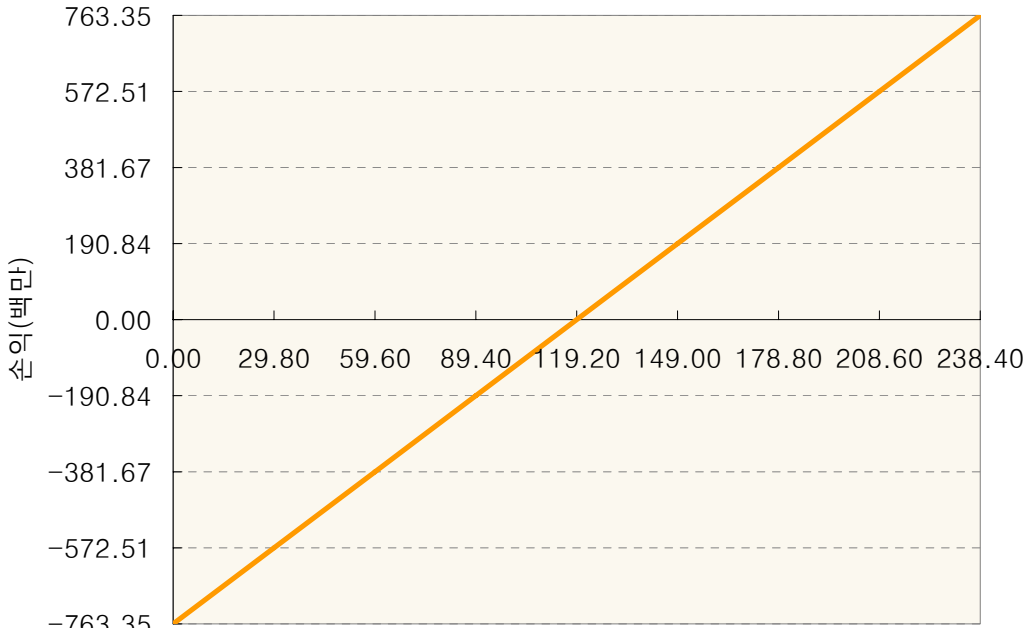


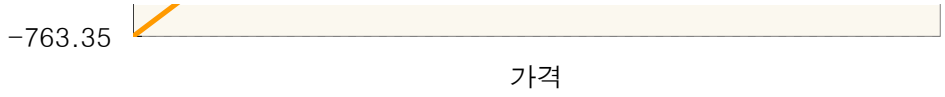


CTH4-COTTON NO.2 FUTR MAR14

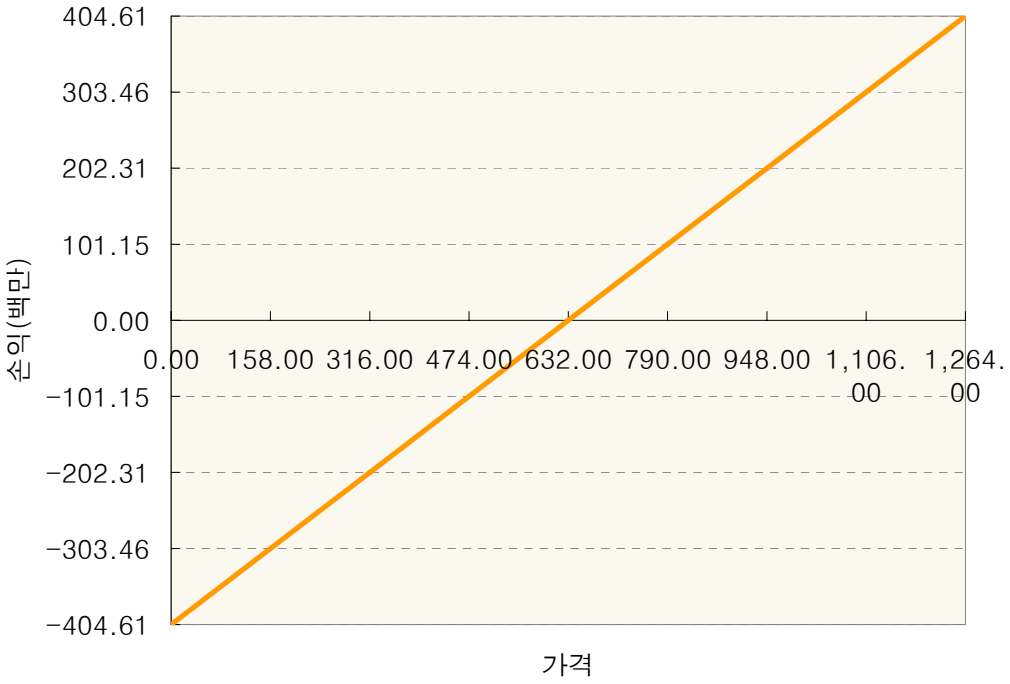


KCH4-COFFEE "C" FUTURE MAR14

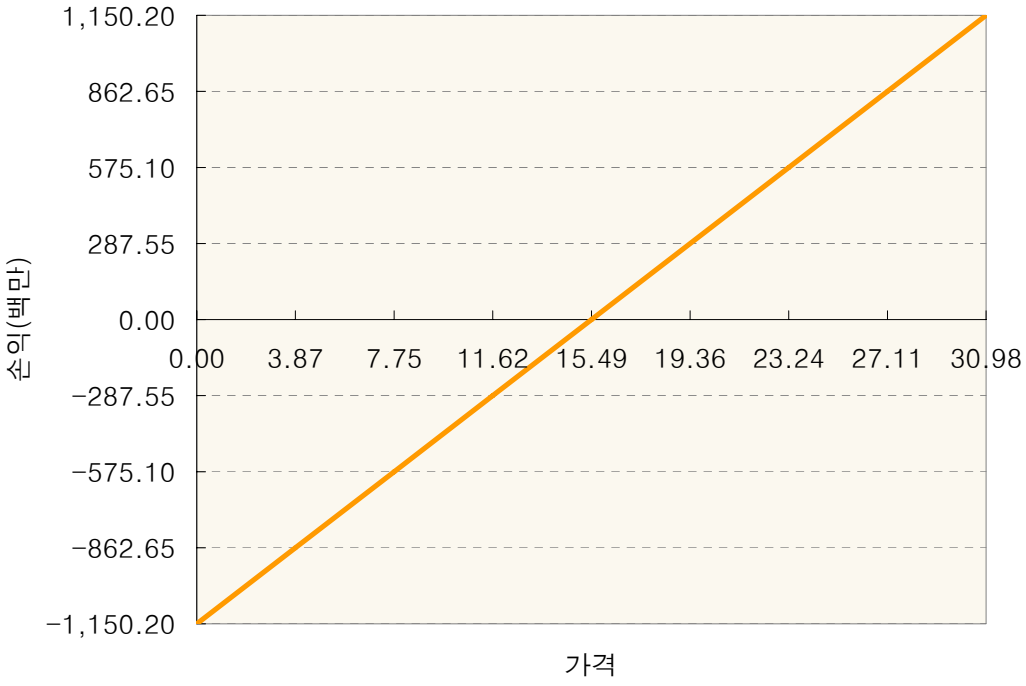




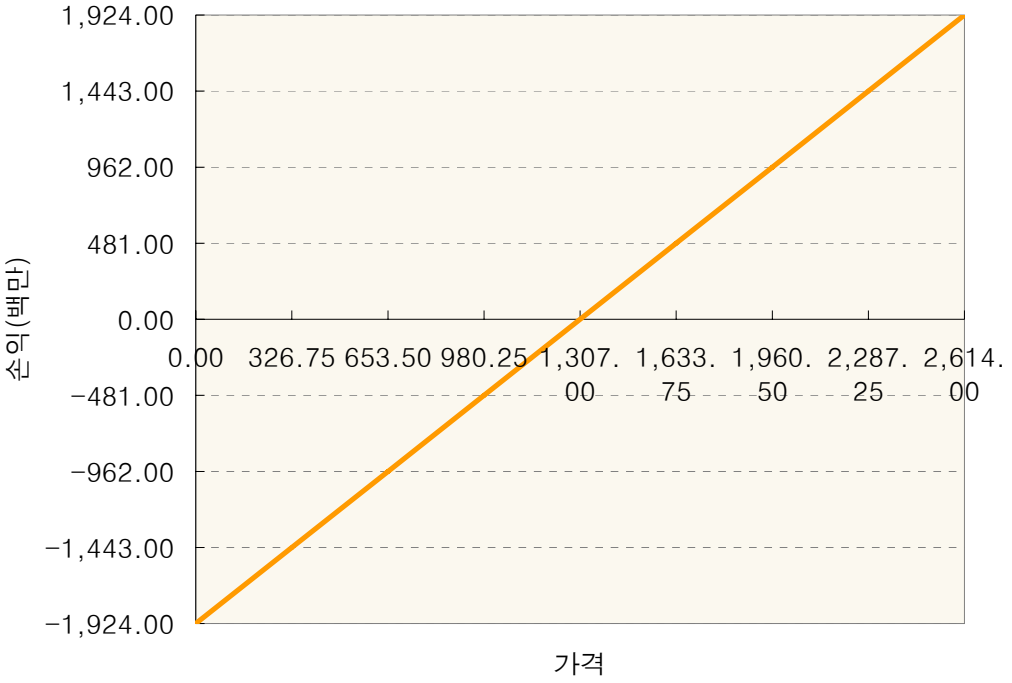
KWH4-WHEAT FUTURE(KCB) MAR14



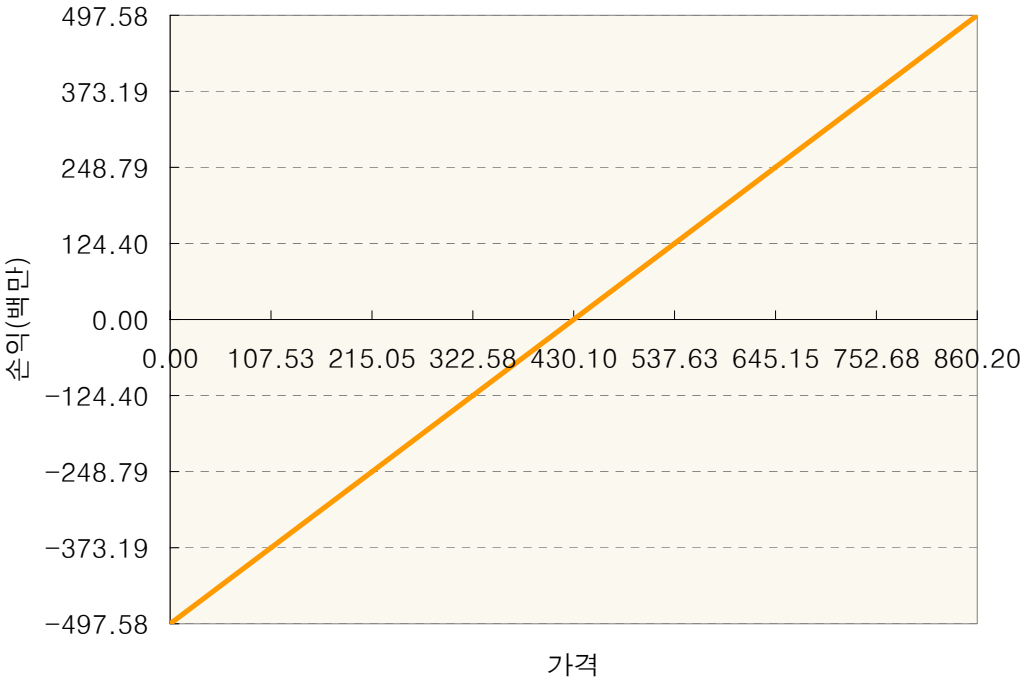
SBH4-Sugar #11 Mar14



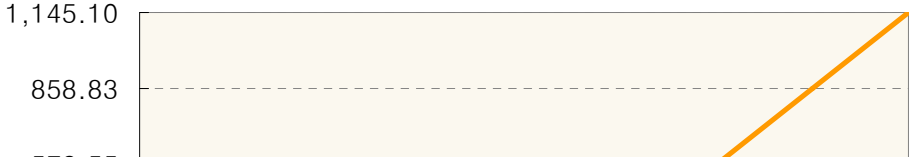
SH4-SOYBEAN FUTURE Mar14

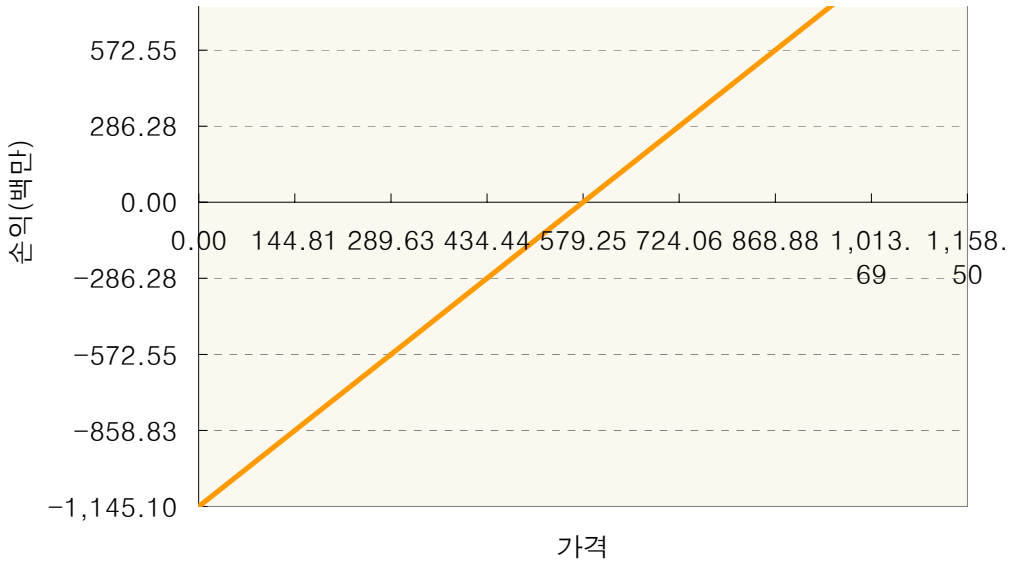


SMH4-SOYBEAN MEAL FUTR Mar14



WH4-WHEAT FUTURE(CBT) MAR14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOH4	SOYBEAN OIL FUTR Mar14	67
CH4	CORN FUTURE MAR14	164
CTH4	COTTON NO.2 FUTR MAR14	50
KCH4	COFFEE "C" FUTURE MAR14	61
KWH4	WHEAT FUTURE(KCB) MAR14	32
SBH4	Sugar #11 Mar14	92
SH4	SOYBEAN FUTURE Mar14	154
SMH4	SOYBEAN MEAL FUTR Mar14	40
WH4	WHEAT FUTURE(CBT) MAR14	92

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

(단위:백만원)

1,105