공시일	2014-02-04
기준일	2014-02-03

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	2014-02-04
기준일	2014-02-03

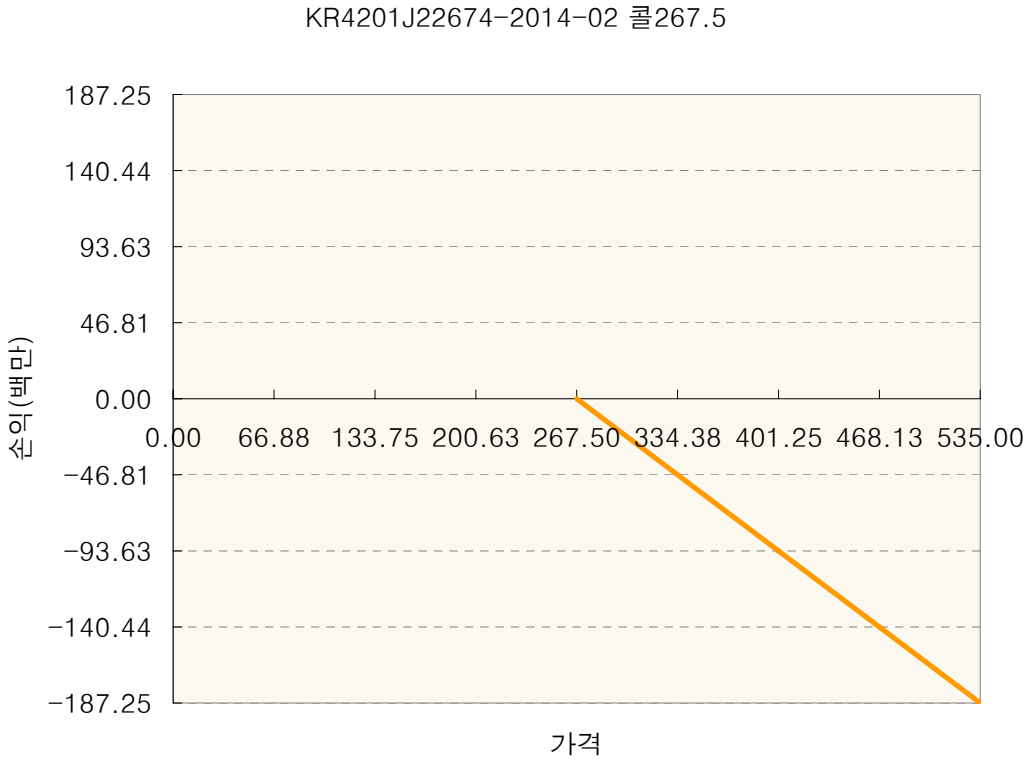
달마다행복모(주식혼합-파생형)

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 | 18

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	0	0
2.67%	0	0	-1	-1	-1	-1	-2
5.33%	-3	-3	-4	-5	-6	-6	-7
8.00%	-13	-14	-15	-16	-17	-17	-18

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

(단위:백만원)

5

공시일	2014-02-04
기준일	2014-02-03

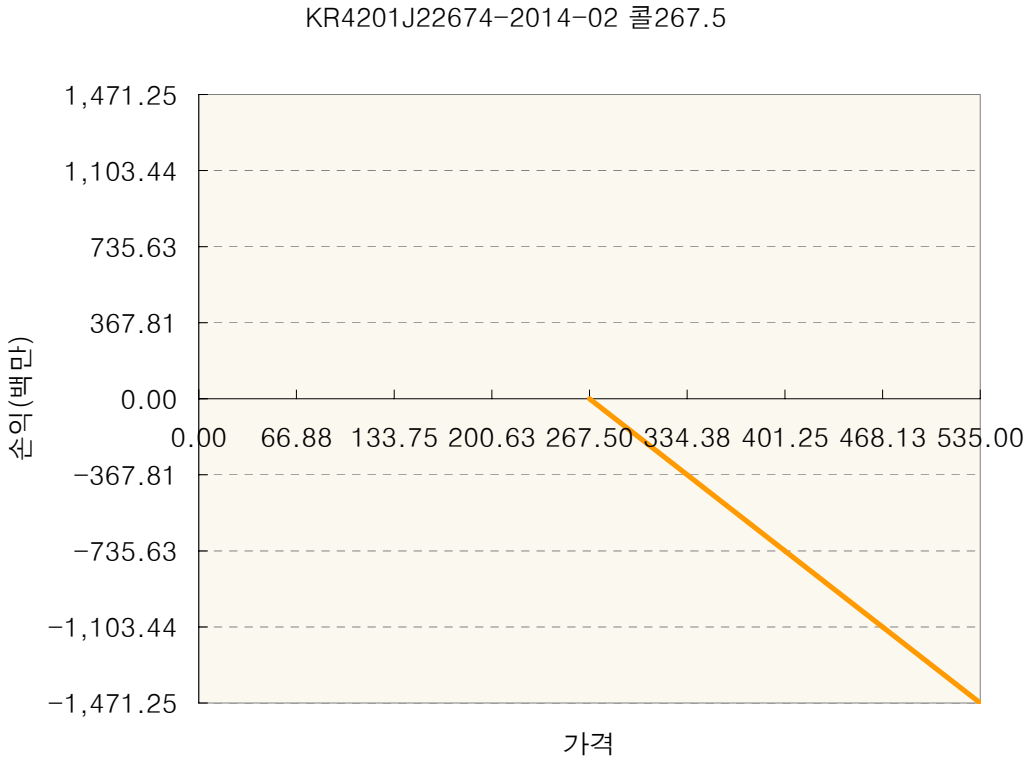
차곡차곡플러스모(주식혼합-파생)

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 콜267.5 143

	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	1	1
-2.67%	1	1	1	1	1	0	0
0%	1	0	0	0	0	-1	-2
2.67%	-1	-2	-4	-6	-9	-12	-15
5.33%	-21	-26	-32	-38	-44	-50	-56
8.00%	-104	-111	-117	-123	-130	-137	-143

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

38

공시일	2014-02-04
기준일	2014-02-03

스마트코스피200인덱스모

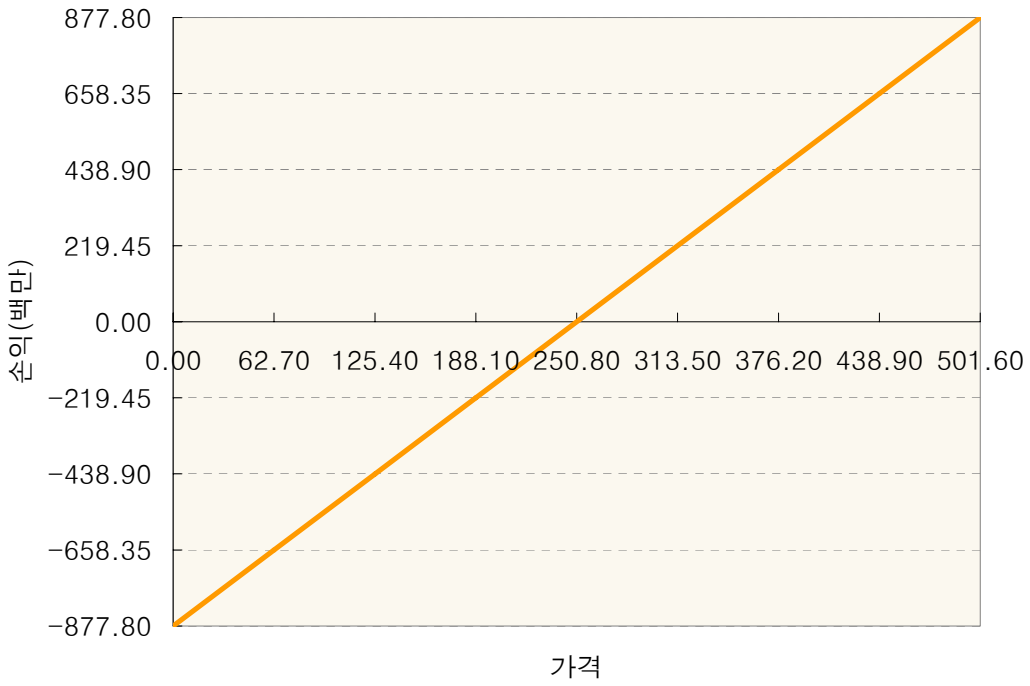
1. 계약금액

(단위:백만원)

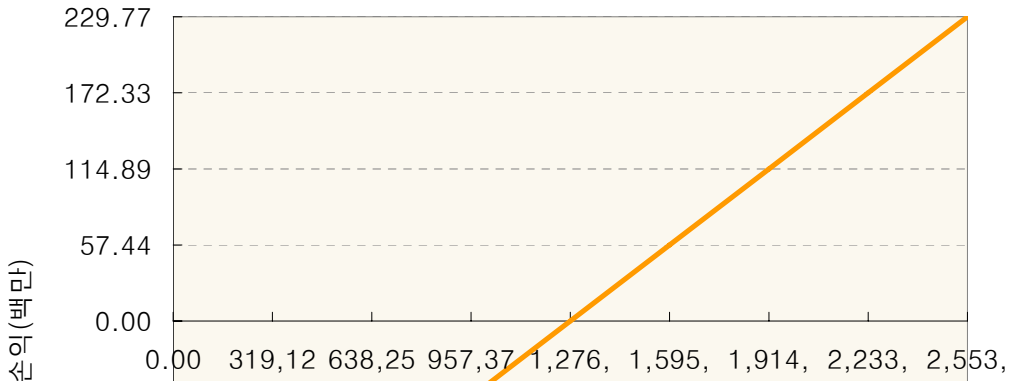
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	1,108	0	1,108	장내
누계	유가증권	옵션	0	1,113	-1,113	장내

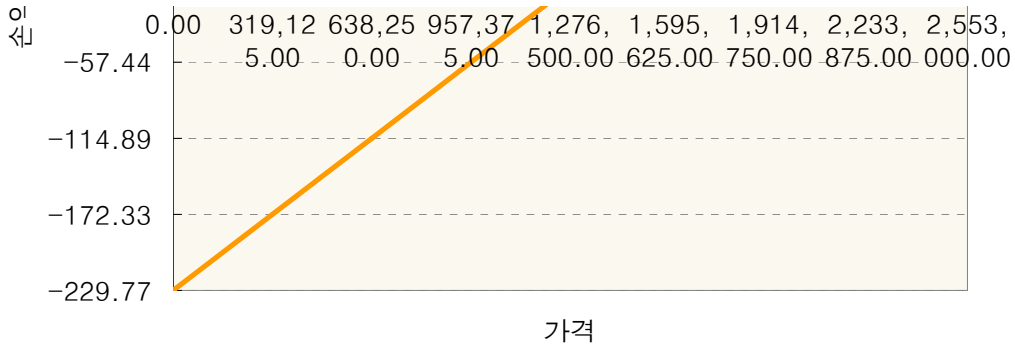
2. 만기시점의 손익구조

KR4101J30000-2014-03 지수선물

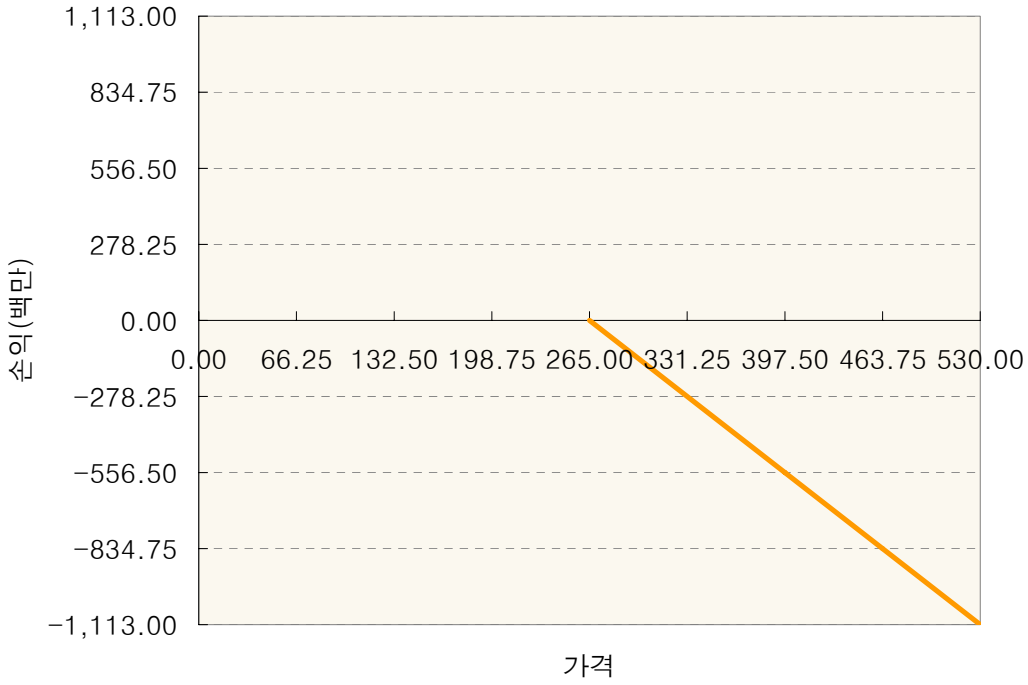


KR4111J30009-2014-03 삼성전자개별선물





KR4201J22658-2014-02 콜265



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J300	2014-03 지수선물						70
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-70	-70	-70	-70	-70	-70	-70
-5.33%	-47	-47	-47	-47	-47	-47	-47
-2.67%	-23	-23	-23	-23	-23	-23	-23
0%	0	0	0	0	0	0	0
2.67%	23	23	23	23	23	23	23
5.33%	47	47	47	47	47	47	47
8.00%	70	70	70	70	70	70	70
KR4111J300	2014-03 삼성전자개별선물						18
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-18	-18	-18	-18	-18	-18	-18
-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%	18	18	18	18	18	18	18
	KR4201J226	2014-02 콜265					143
	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	1	1
-2.67%	1	1	1	1	1	1	1
0%	1	1	1	0	-1	-2	-3
2.67%	-2	-4	-6	-9	-12	-15	-18
5.33%	-31	-36	-41	-46	-51	-57	-62
8.00%	-118	-122	-126	-130	-134	-138	-143

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

131

공시일	2014-02-04
기준일	2014-02-03

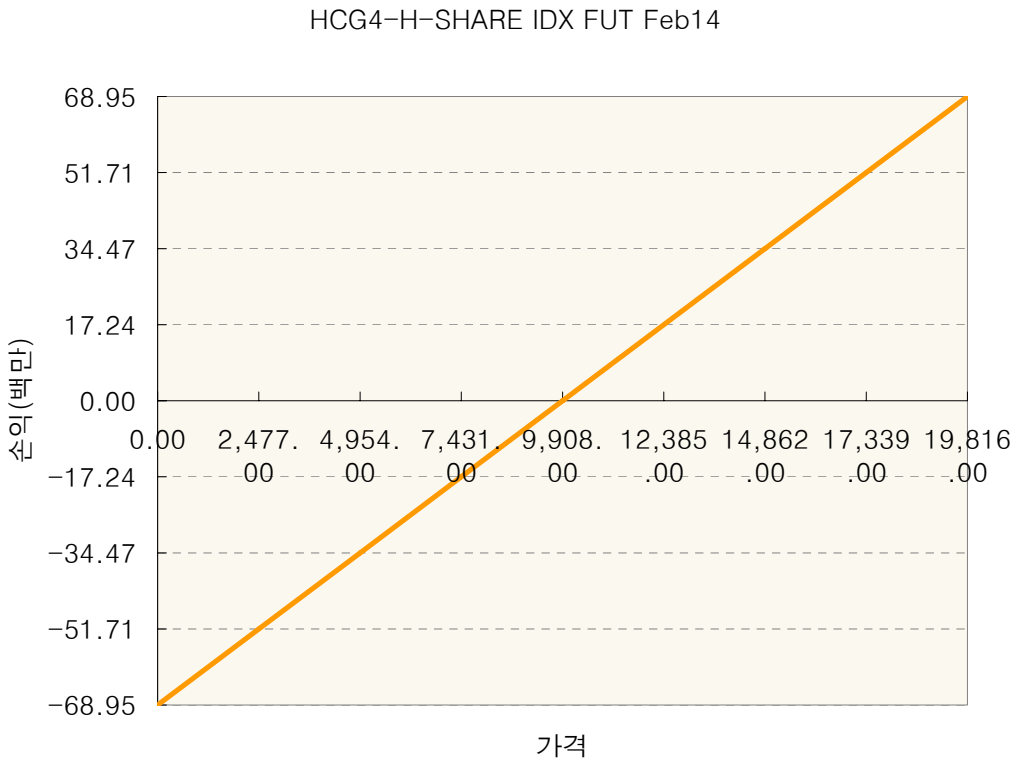
차곡차곡차이나모(주식혼합파생)

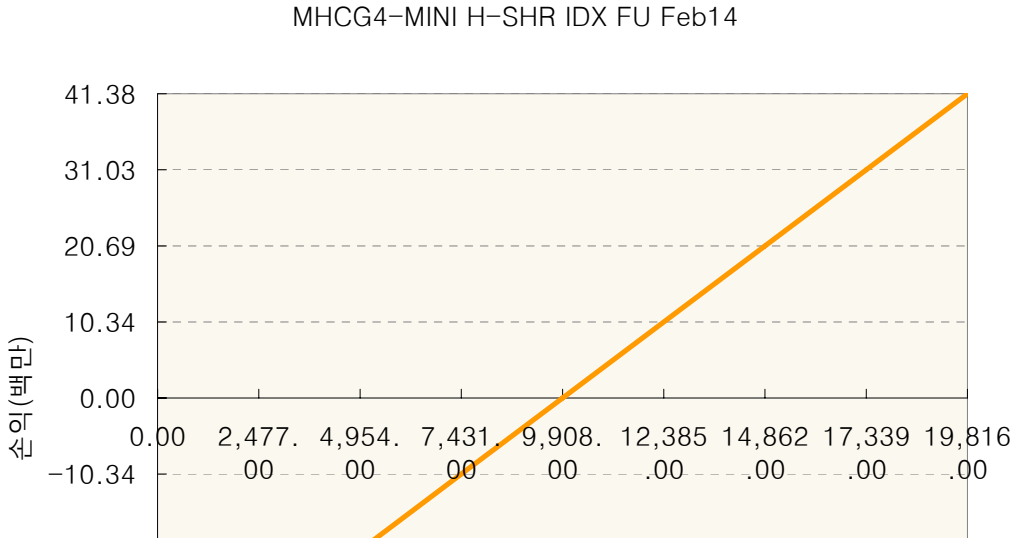
1. 계약금액

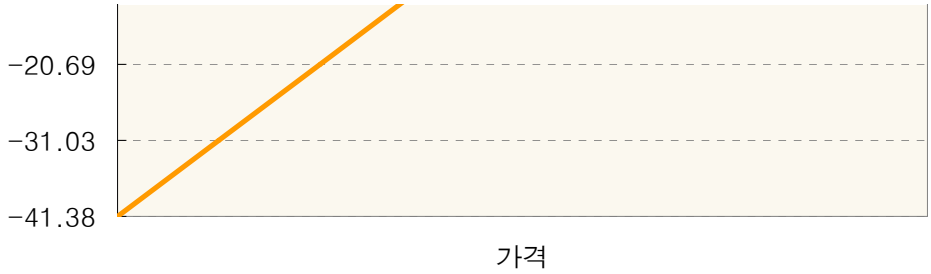
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	110	0	110	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

HCG4	H-SHARE IDX FUT Feb14	6
MHCG4	MINI H-SHR IDX FU Feb14	3

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

(단위:백만원)

9

공시일	2014-02-04
기준일	2014-02-03

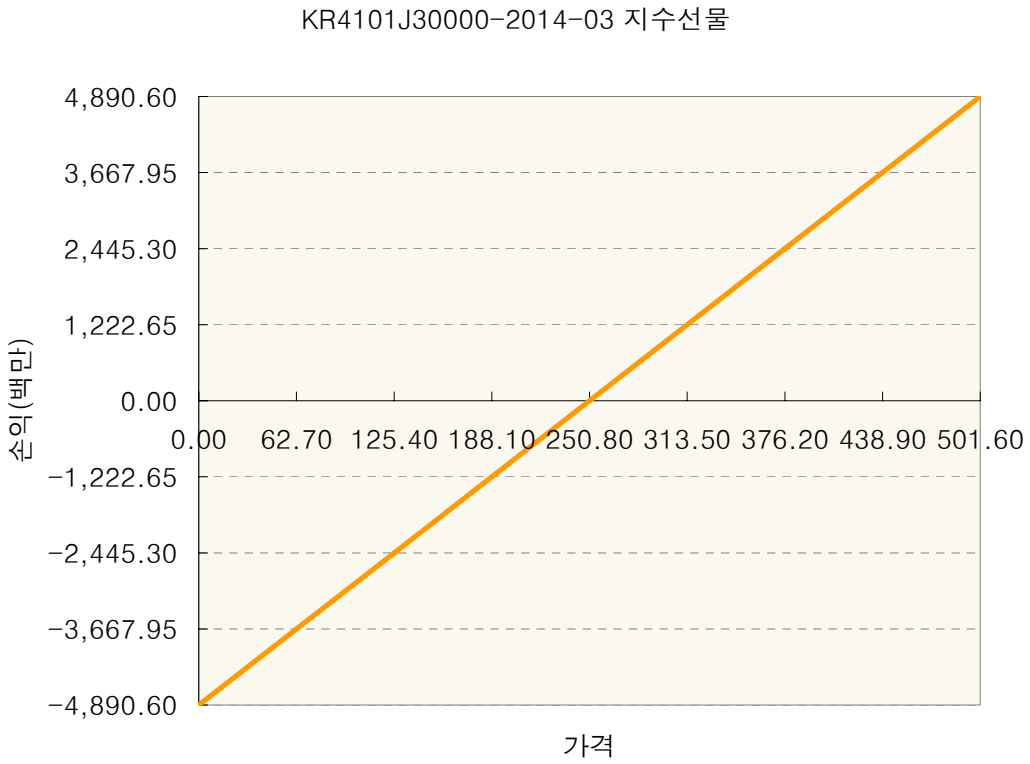
스마트레버리지목표전환형1호

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	4,891	0	4,891	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J300(2014-03 지수선물 390

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-390	-390	-390	-390	-390	-390	-390
-5.33%	-260	-260	-260	-260	-260	-260	-260
-2.67%	-130	-130	-130	-130	-130	-130	-130
0%	0	0	0	0	0	0	0
2.67%	130	130	130	130	130	130	130
5.33%	260	260	260	260	260	260	260
8.00%	390	390	390	390	390	390	390

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	307

공시일	2014-02-04
기준일	2014-02-03

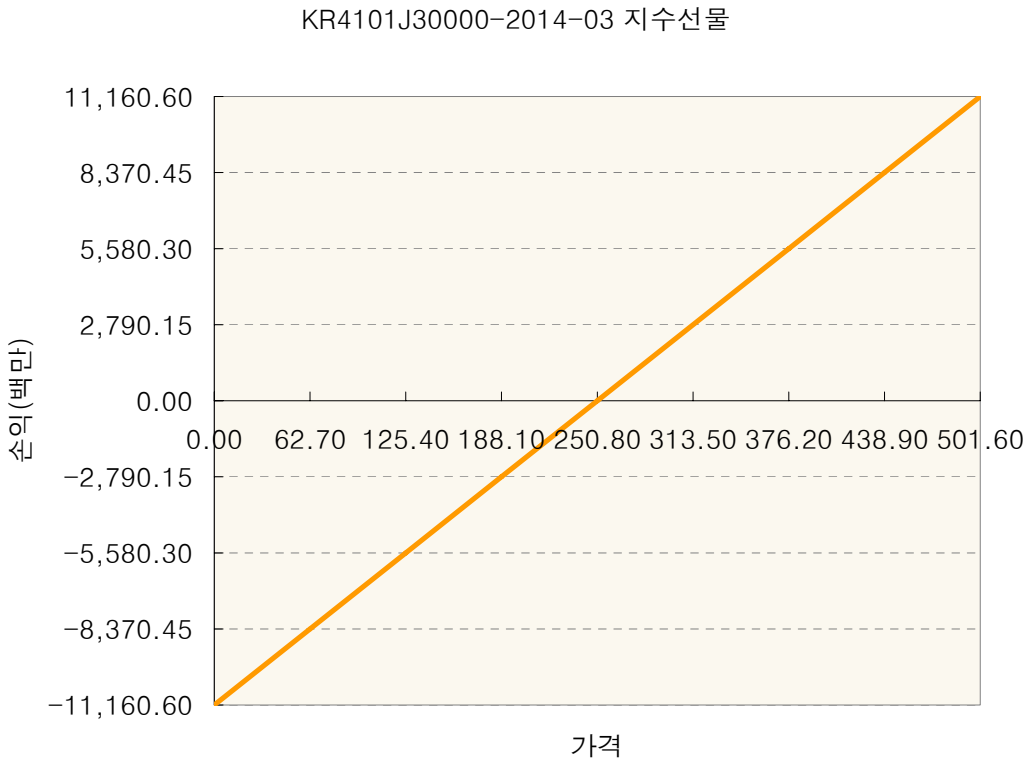
1.3배 레버리지 인덱스(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	251	0	251	장내
누계	유가증권	선물	11,161	0	11,161	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101J300(2014-03 지수선물 890

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-890	-890	-890	-890	-890	-890	-890
-5.33%	-593	-593	-593	-593	-593	-593	-593
-2.67%	-297	-297	-297	-297	-297	-297	-297
0%	0	0	0	0	0	0	0
2.67%	297	297	297	297	297	297	297
5.33%	593	593	593	593	593	593	593
8.00%	890	890	890	890	890	890	890

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	701

공시일	2014-02-04
기준일	2014-02-03

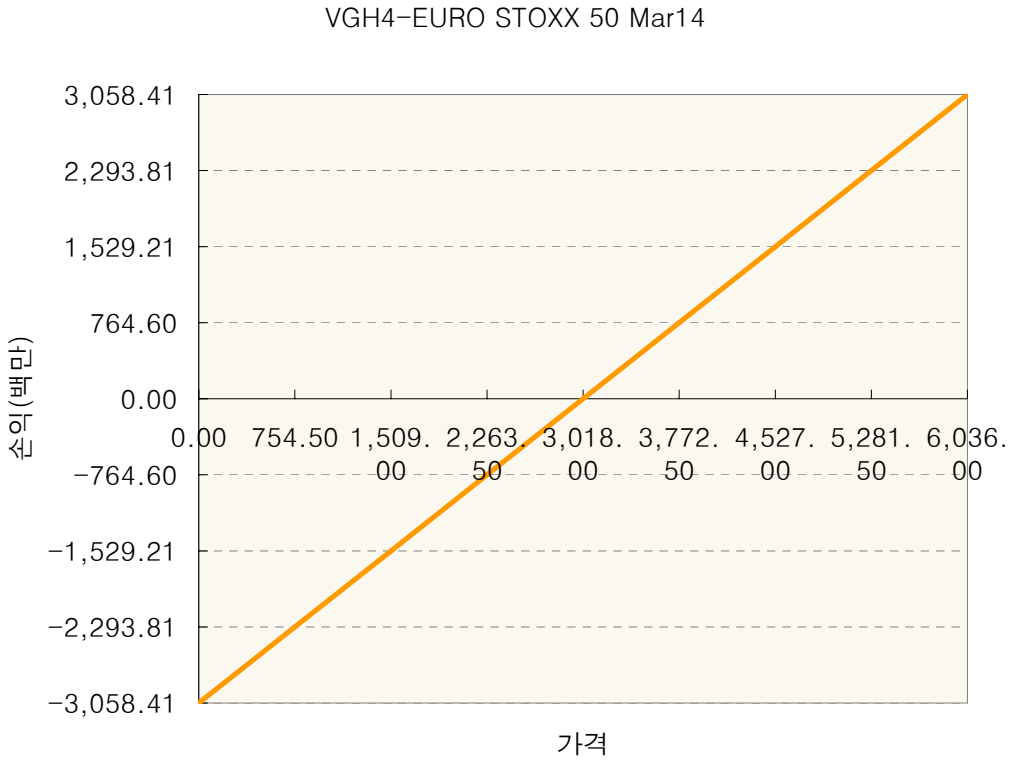
유로인덱스1호(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,058	0	3,058	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGH4	EURO STOXX 50 Mar14	245

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

(단위:백만원)

201

공시일	2014-02-04
기준일	2014-02-03

메탈인덱스플러스모(채권-파생형)

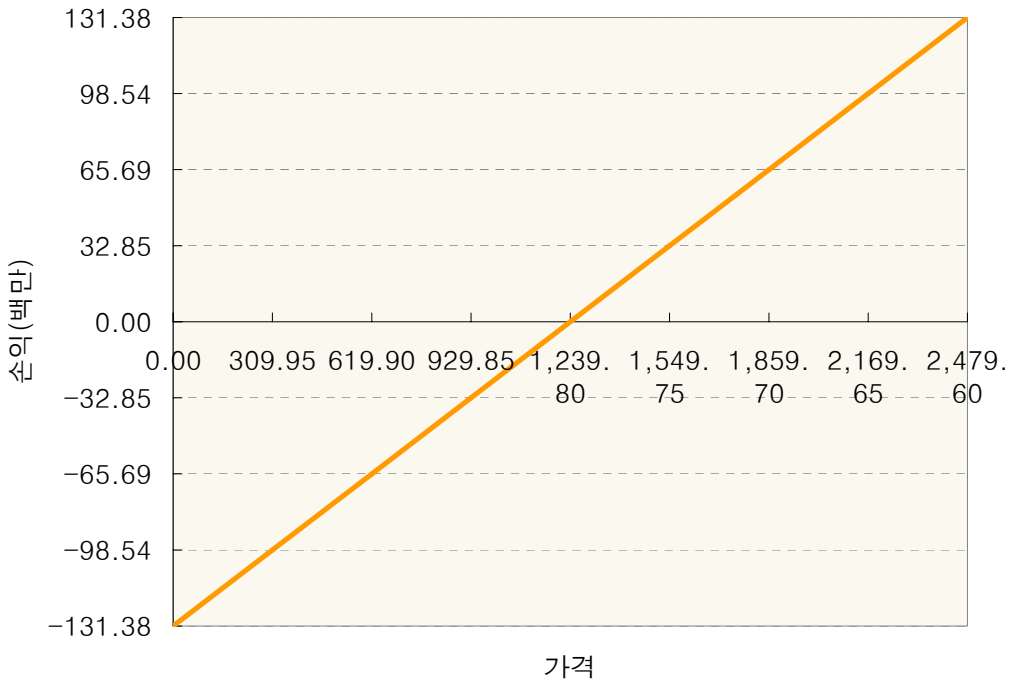
1. 계약금액

(단위:백만원)

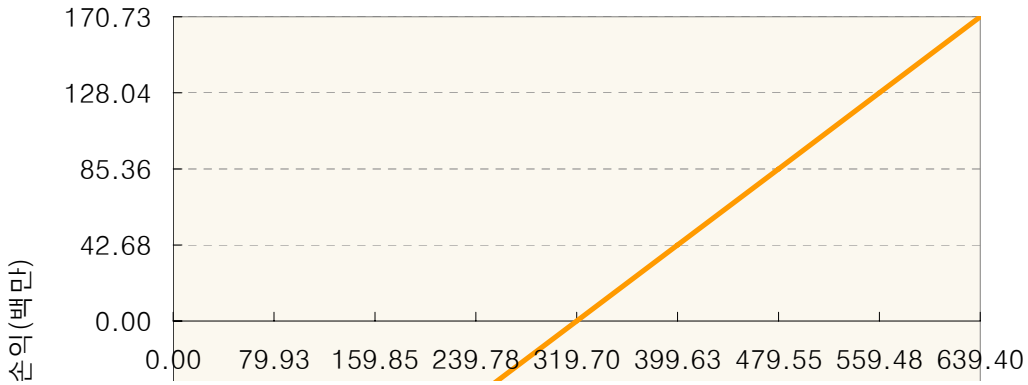
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	0	45	-45	
누계	유가증권	선물	632	0	632	

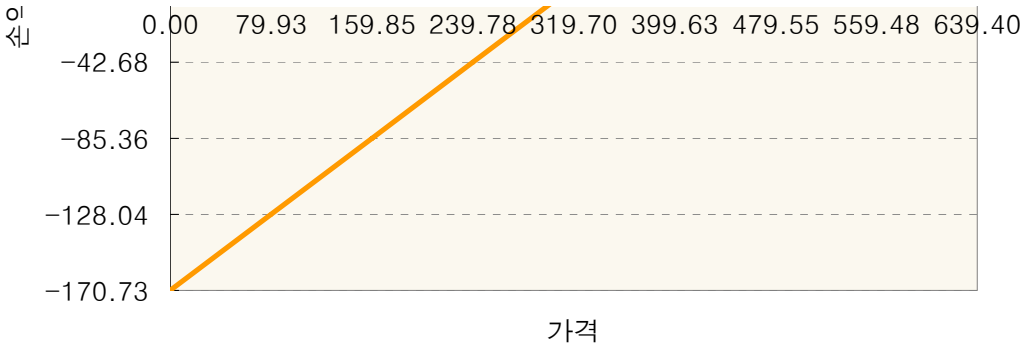
2. 만기시점의 손익구조

GCJ4-GOLD 100 OZ FUTR Apr14

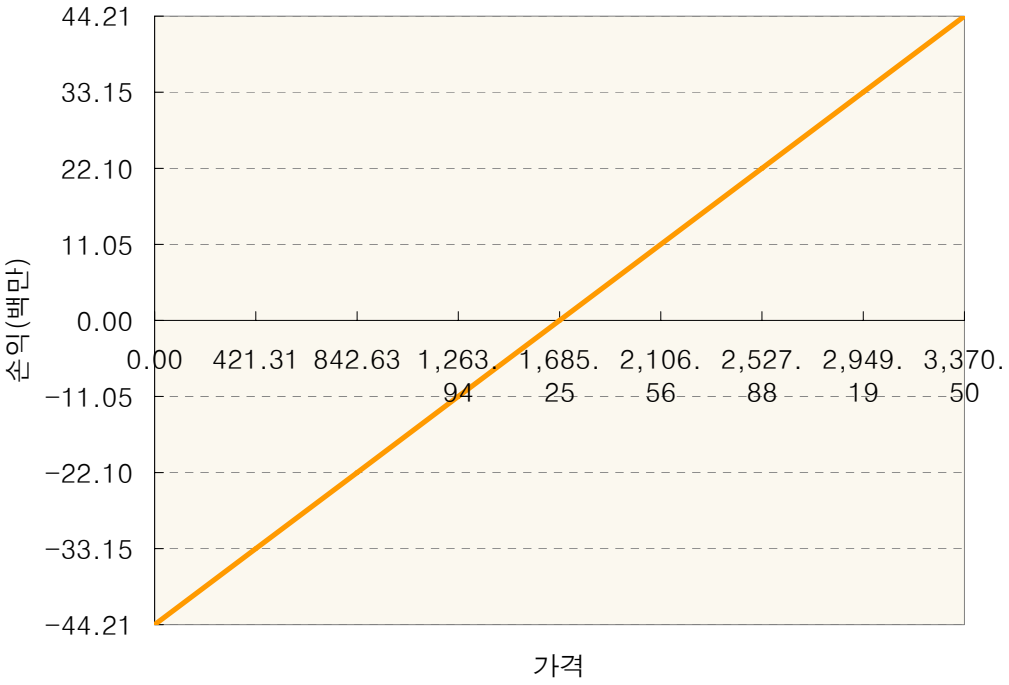


HGH4-COPPER FUTURE MAR14

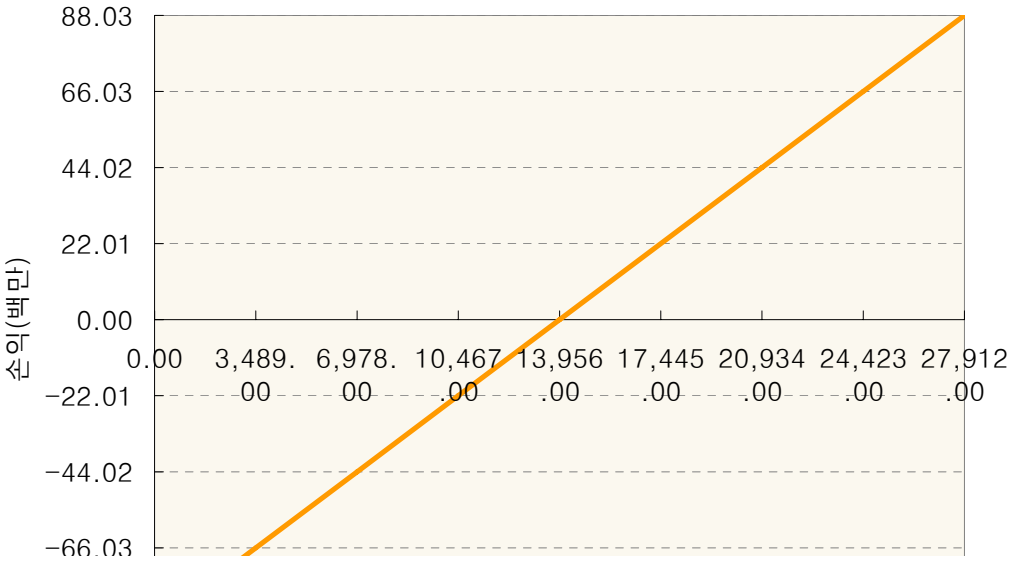


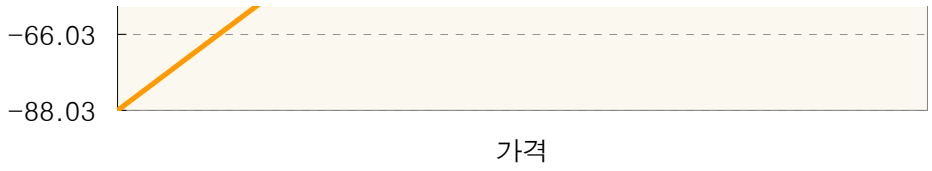


LAH4-LME PRI ALUM FUTR Mar14



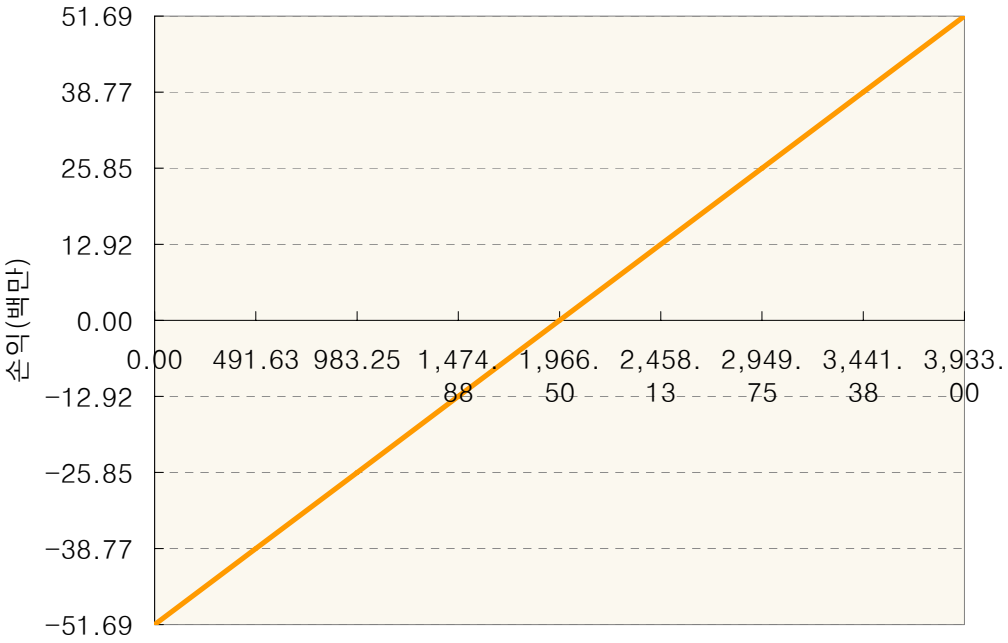
LNH4-LME NICKEL FUTURE Mar14





가격

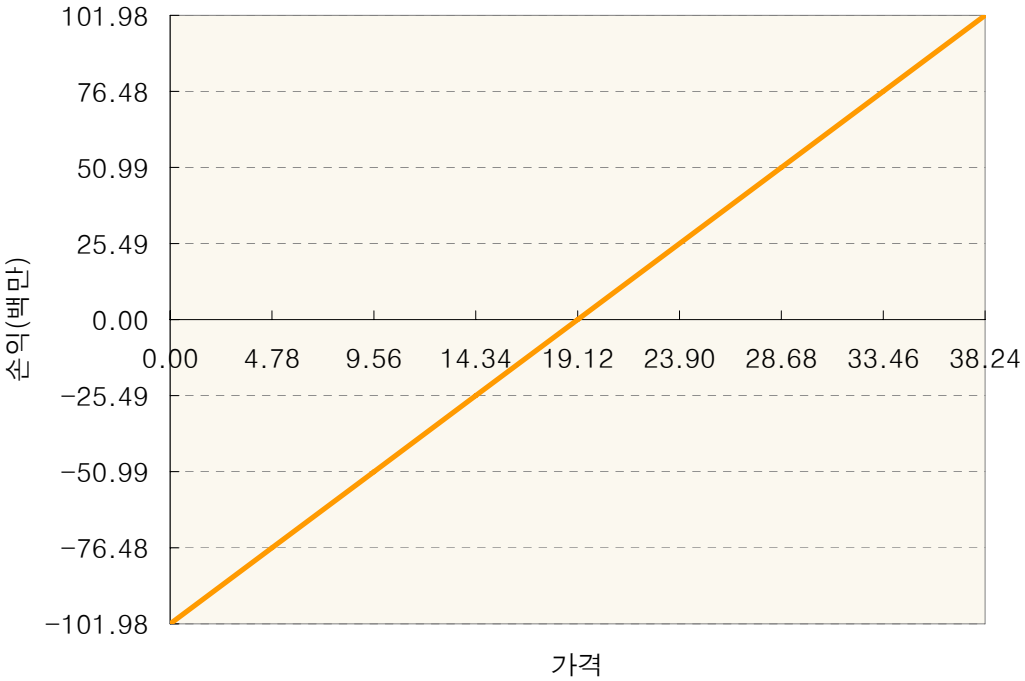
LXH4-LME ZINC FUTURE Mar14



손익(백만)

가격

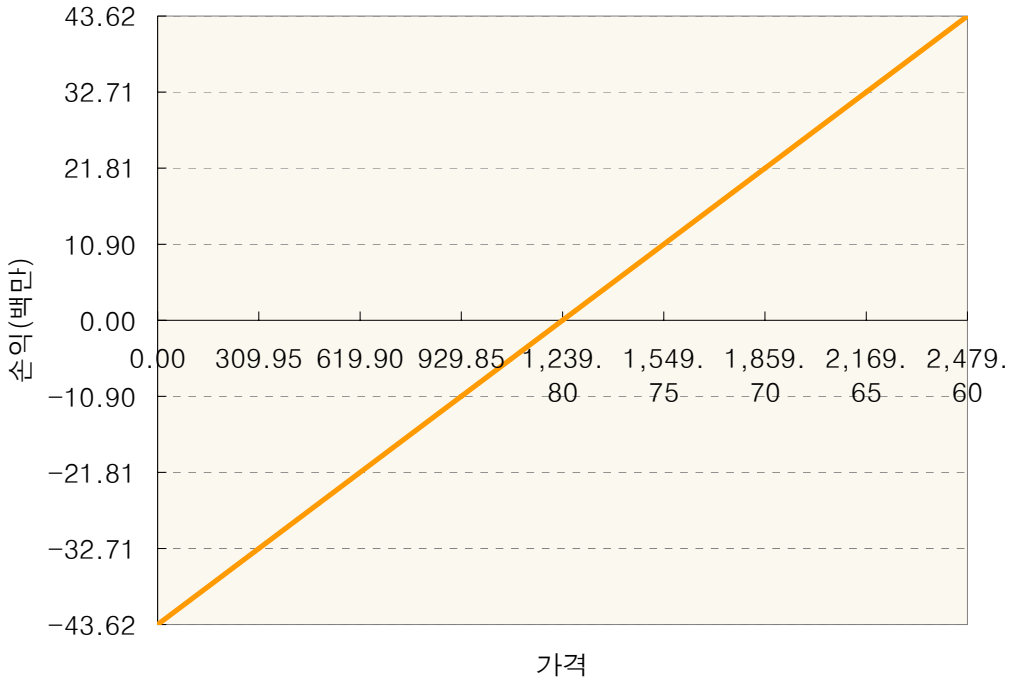
SIH4-SILVER FUTURE MAR14



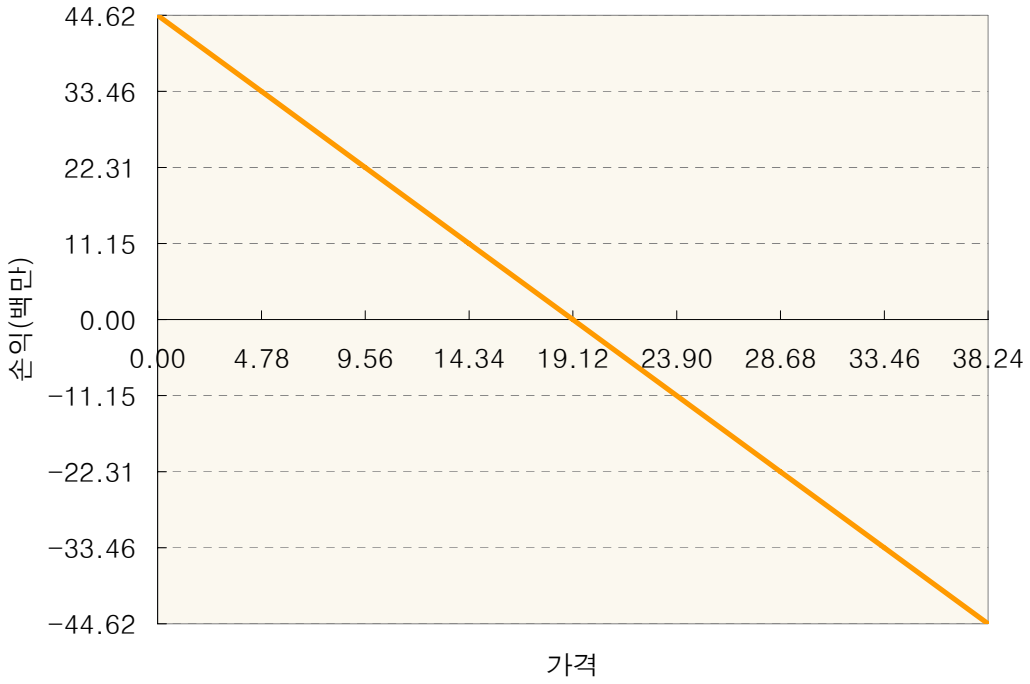
손익(백만)

가격

XGJ4-MINI GOLD FUTURE Apr14



YSH4-MINI SILVER FUT MAR14



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

GCJ4	GOLD 100 OZ FUTR Apr14	11
HGH4	COPPER FUTURE MAR14	14

LAH4	LME PRI ALUM FUTR Mar14	4
LNH4	LME NICKEL FUTURE Mar14	7
LXH4	LME ZINC FUTURE Mar14	4
SIH4	SILVER FUTURE MAR14	8
XGJ4	MINI GOLD FUTURE Apr14	3
YSH4	MINI SILVER FUT MAR14	4

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

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공시일	2014-02-04
기준일	2014-02-03

에너지인덱스플러스모(채권-파생형)

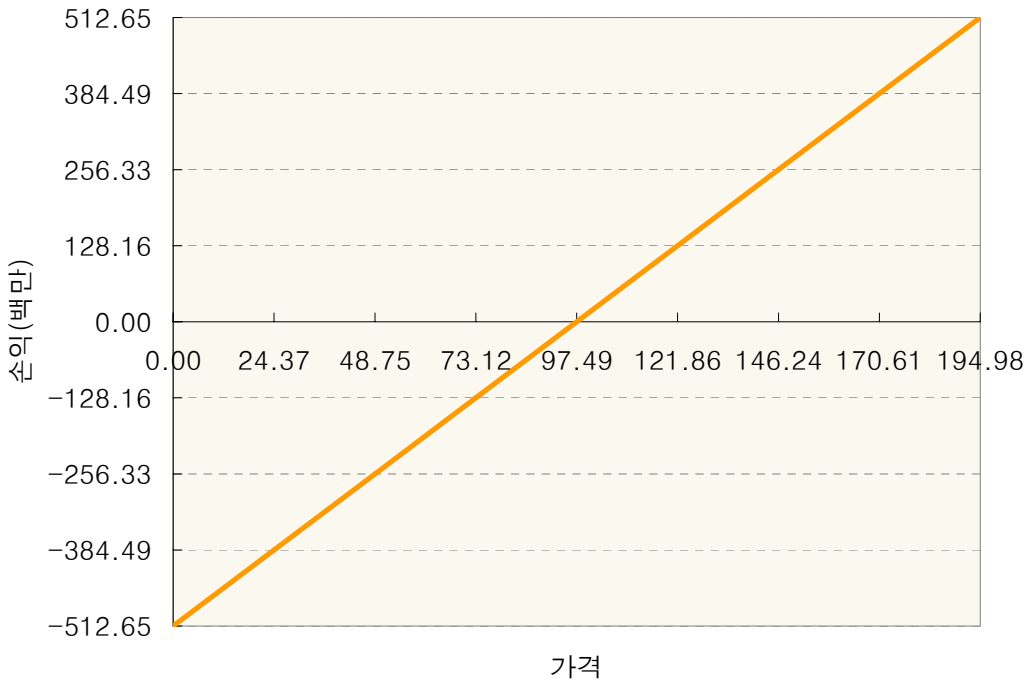
1. 계약금액

(단위:백만원)

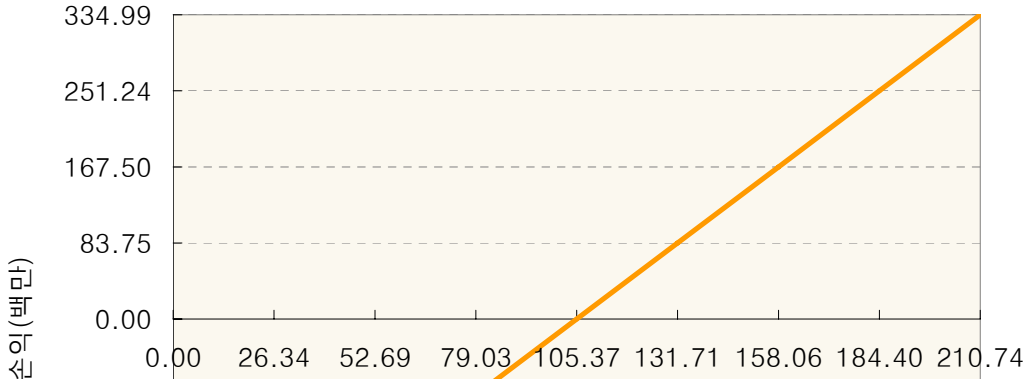
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	513	0	513	
누계	유가증권	선물	1,274	0	1,274	

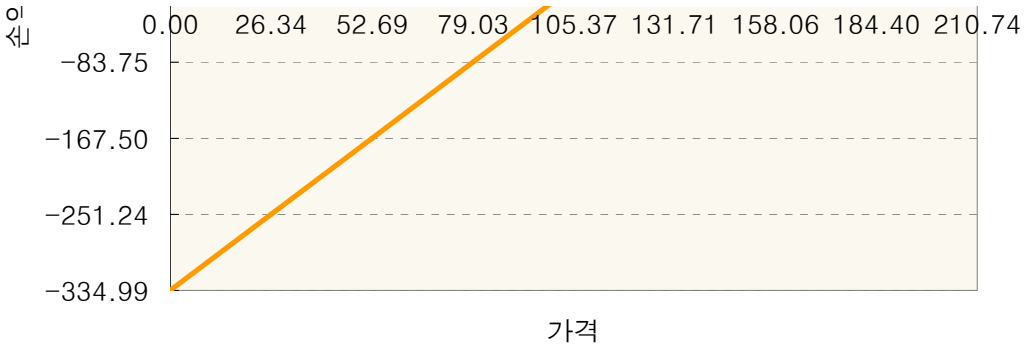
2. 만기시점의 손익구조

CLH4-WTI CRUDE FUTURE Mar14

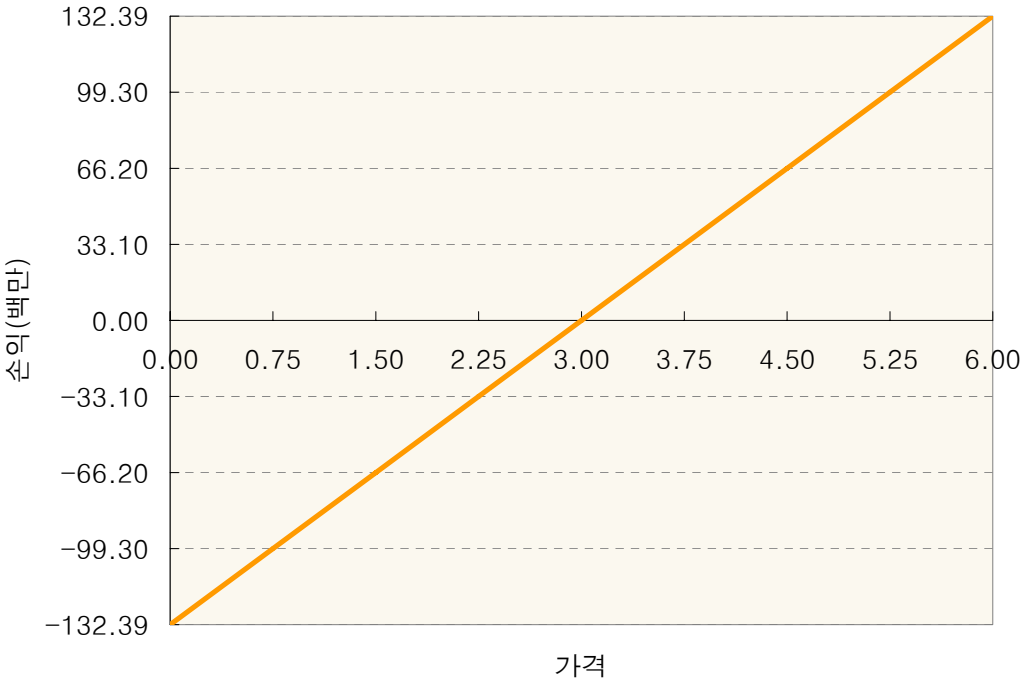


COK4-BRENT CRUDE FUTR May14

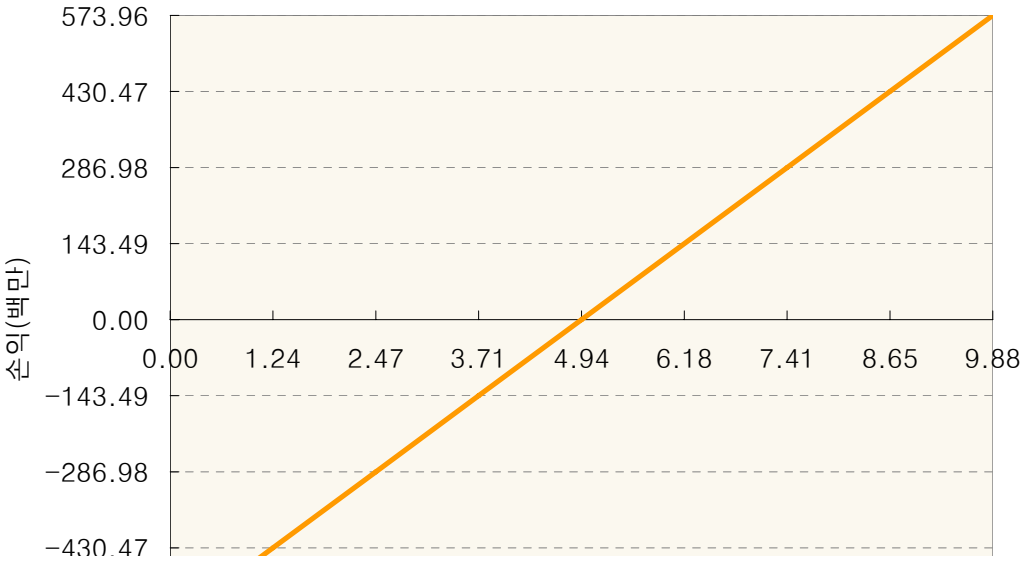


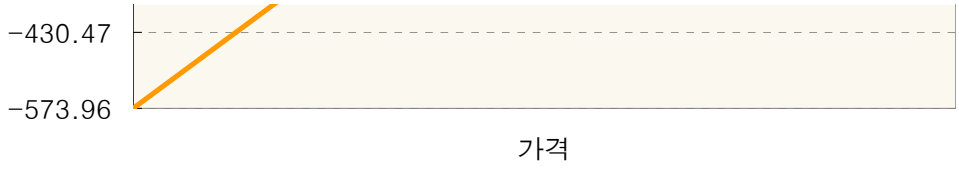


HOH4-NY Harb ULSD Fut Mar14

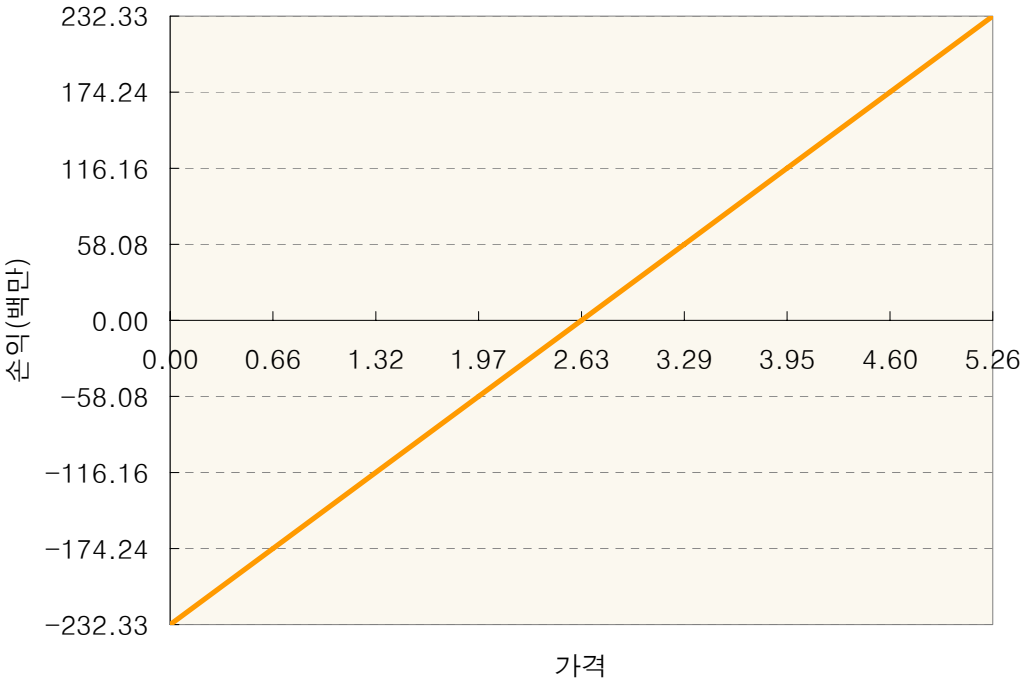


NGH4-NATURAL GAS FUTR Mar14





XBH4-GASOLINE RBOB FUT Mar14



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLH4	WTI CRUDE FUTURE Mar14	41
COK4	BRENT CRUDE FUTR May14	27
HOH4	NY Harb ULSD Fut Mar14	11
NGH4	NATURAL GAS FUTR Mar14	46
XBH4	GASOLINE RBOB FUT Mar14	19

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

(단위:백만원)

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공시일	2014-02-04
기준일	2014-02-03

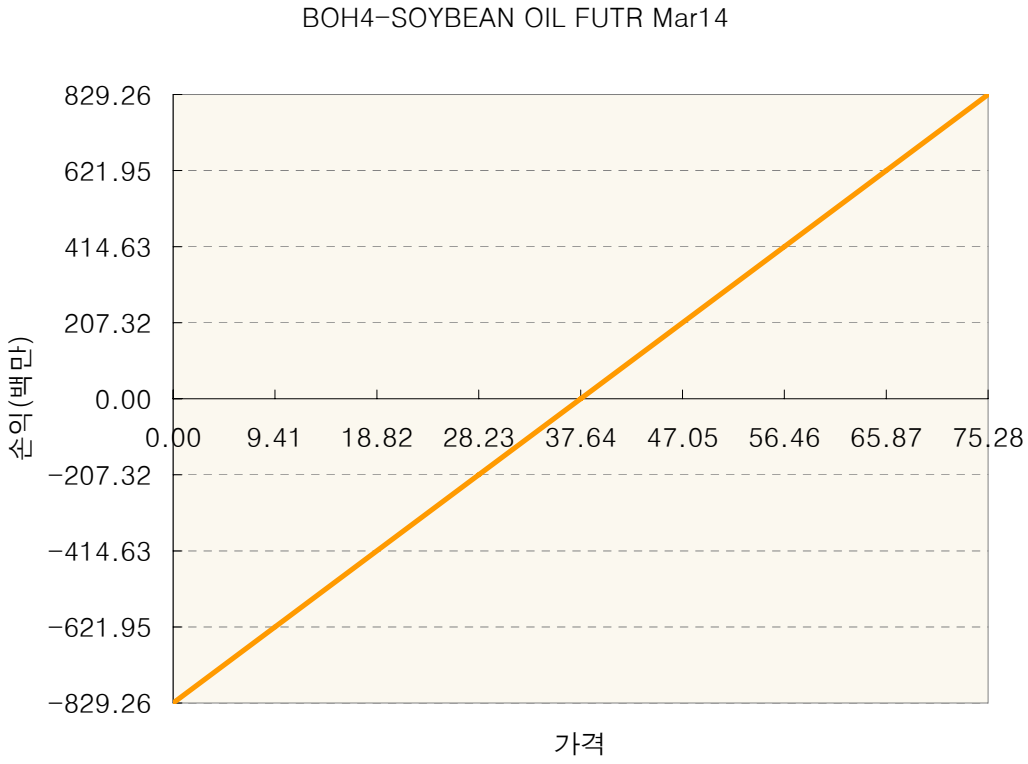
애그리컬쳐인덱스플러스모(채권-파생형)

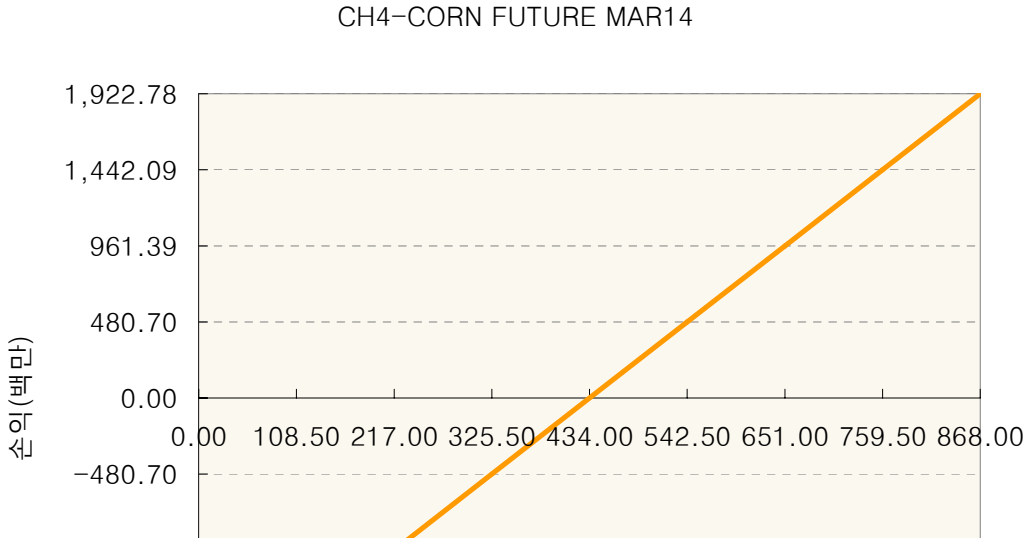
1. 계약금액

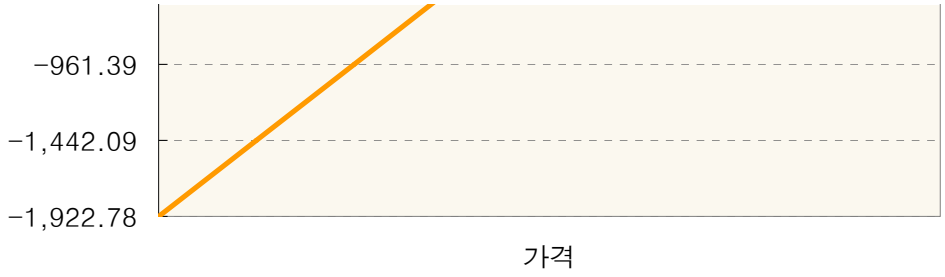
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	9,145	0	9,145	

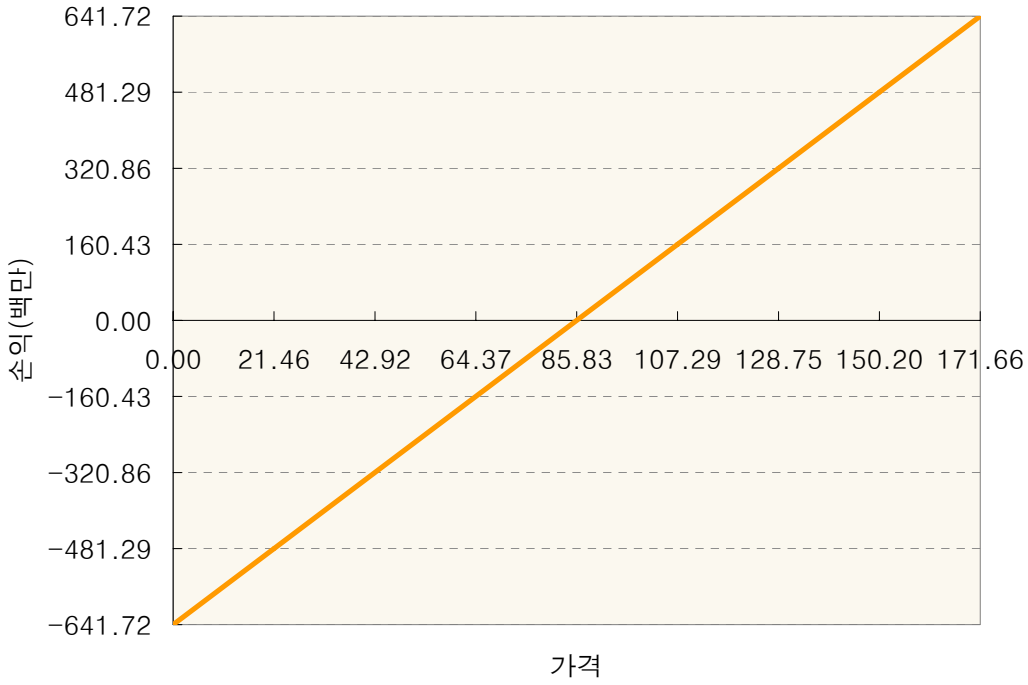
2. 만기시점의 손익구조



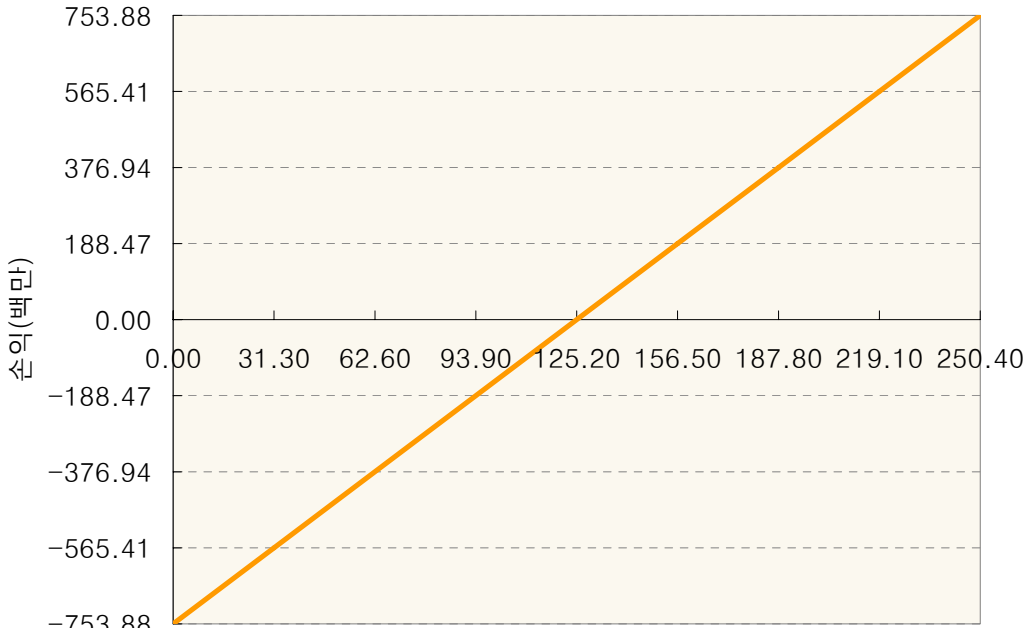


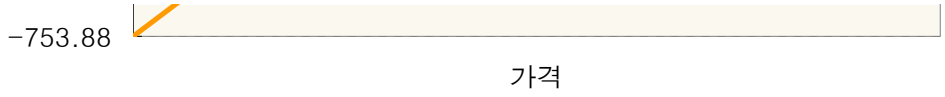


CTH4-COTTON NO.2 FUTR MAR14

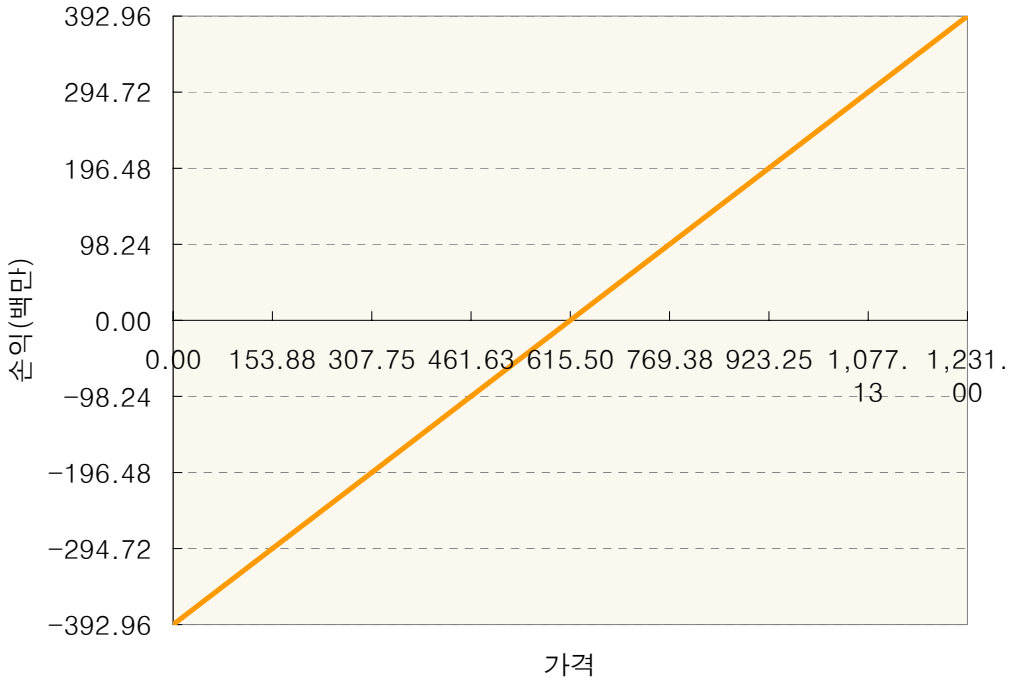


KCH4-COFFEE "C" FUTURE MAR14

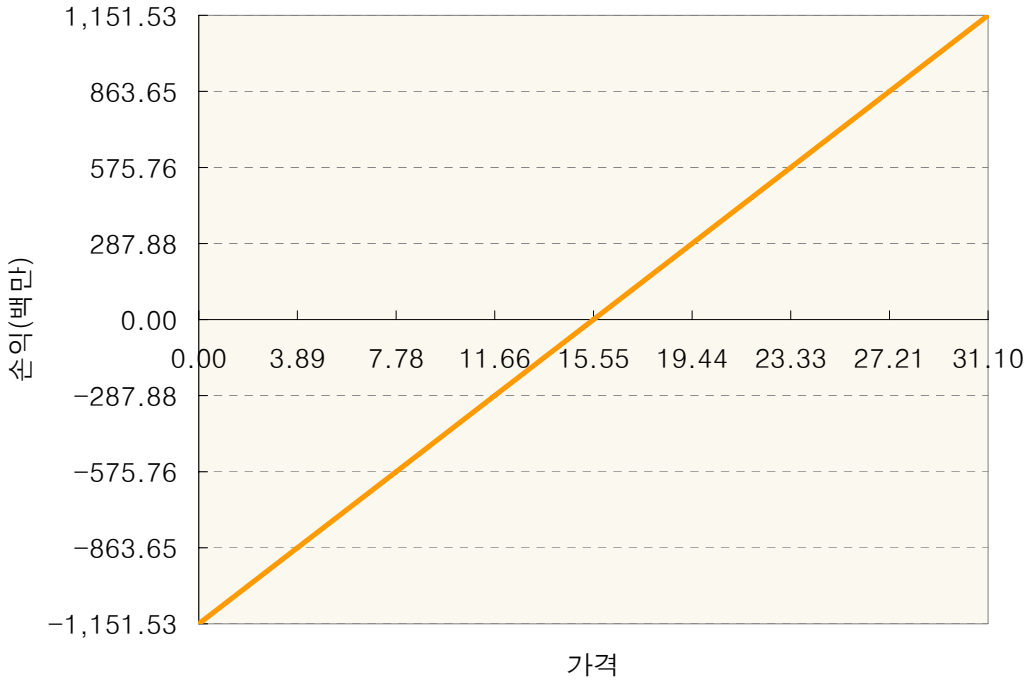




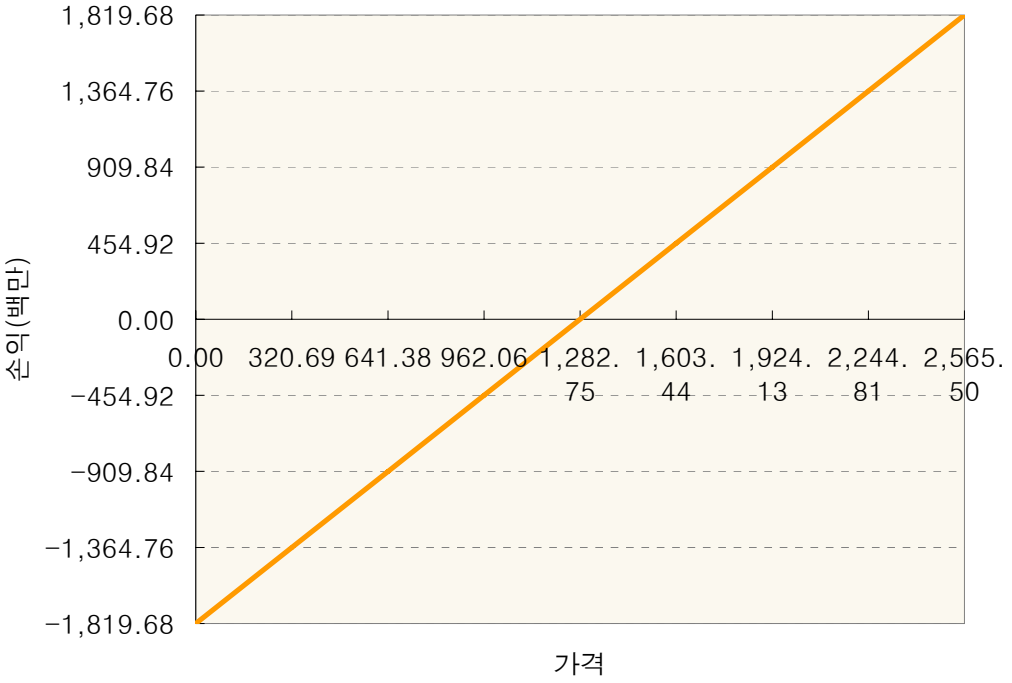
KWH4-WHEAT FUTURE(KCB) MAR14



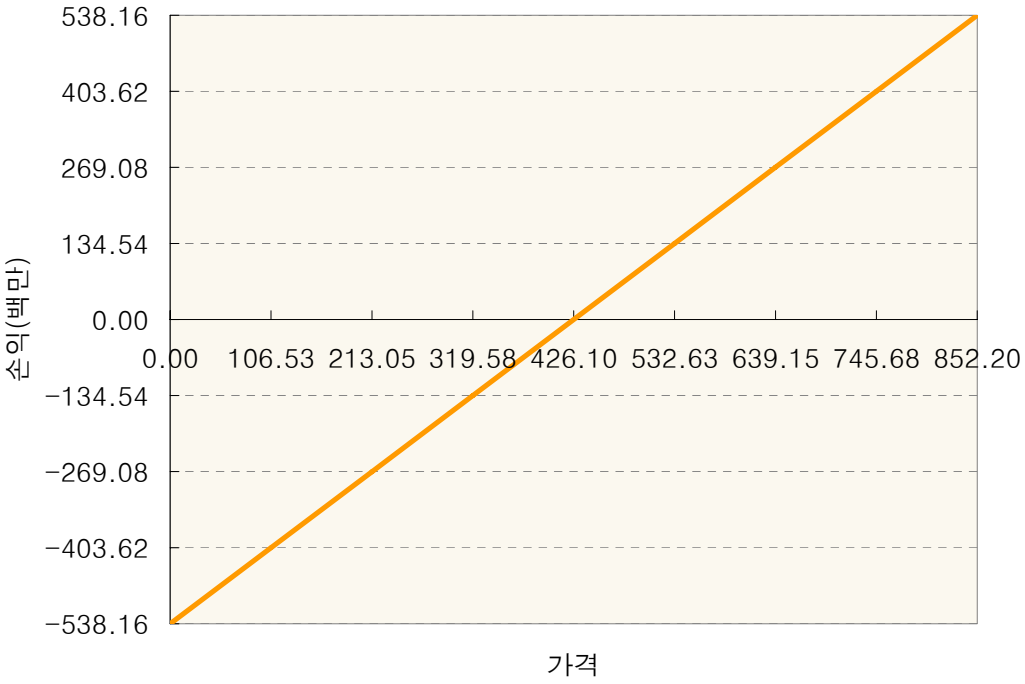
SBH4-Sugar #11 Mar14



SH4-SOYBEAN FUTURE Mar14

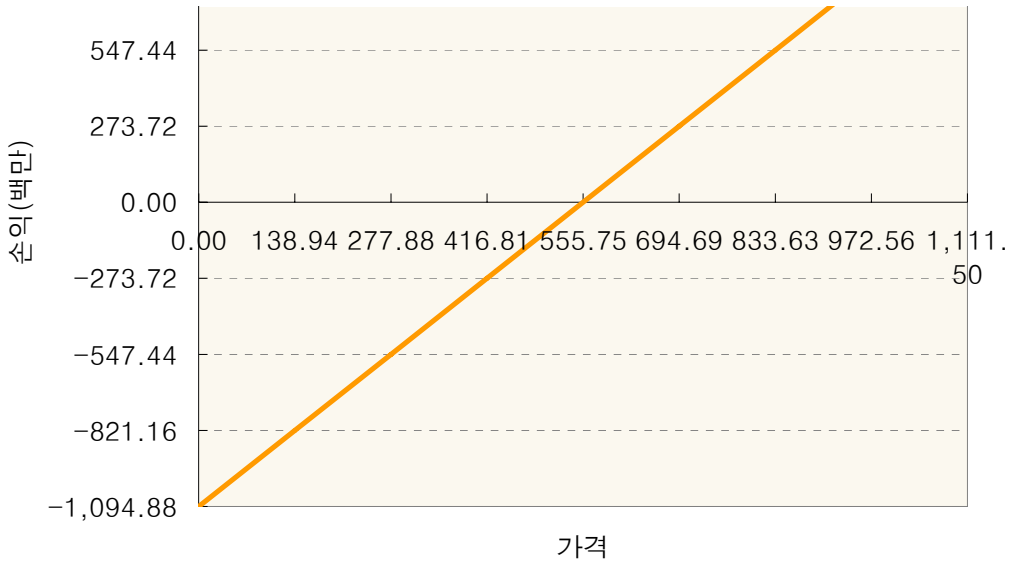


SMH4-SOYBEAN MEAL FUTR Mar14



WH4-WHEAT FUTURE(CBT) MAR14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOH4	SOYBEAN OIL FUTR Mar14	66
CH4	CORN FUTURE MAR14	154
CTH4	COTTON NO.2 FUTR MAR14	51
KCH4	COFFEE "C" FUTURE MAR14	60
KWH4	WHEAT FUTURE(KCB) MAR14	31
SBH4	Sugar #11 Mar14	92
SH4	SOYBEAN FUTURE Mar14	146
SMH4	SOYBEAN MEAL FUTR Mar14	43
WH4	WHEAT FUTURE(CBT) MAR14	88

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

(단위:백만원)

1,066