공시일	2014-09-24
기준일	2014-09-23

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	12	0	12	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	2014-09-24
기준일	2014-09-23

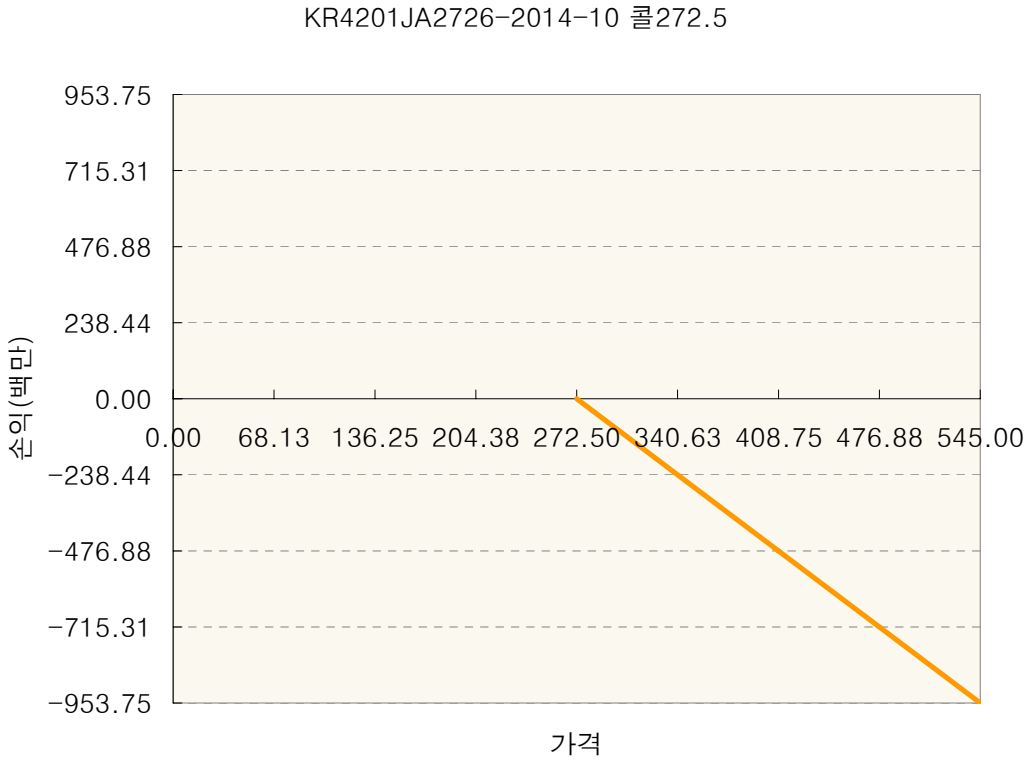
차곡차곡플러스모(주식혼합-파생)

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	954	-954	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4201JA27 2014-10 콜272.5							136
	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	0
0%	1	1	0	0	0	-1	-2
2.67%	-3	-4	-6	-8	-11	-13	-16
5.33%	-34	-38	-42	-46	-50	-54	-57
8.00%	-122	-124	-126	-128	-131	-133	-136

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

51

공시일	2014-09-24
기준일	2014-09-23

스마트코스피200인덱스모

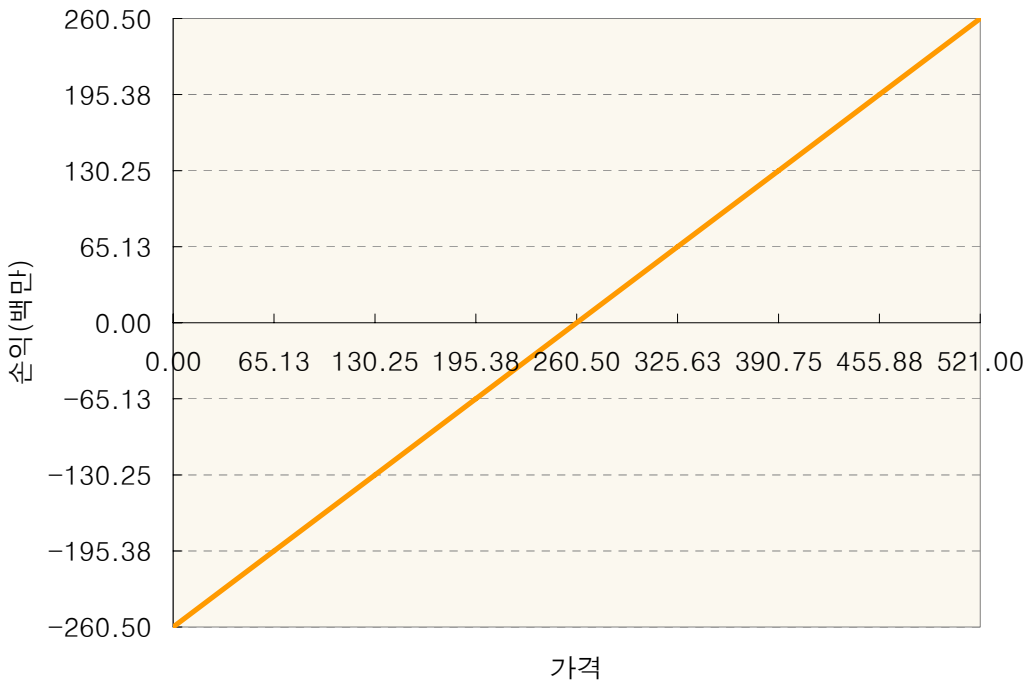
1. 계약금액

(단위:백만원)

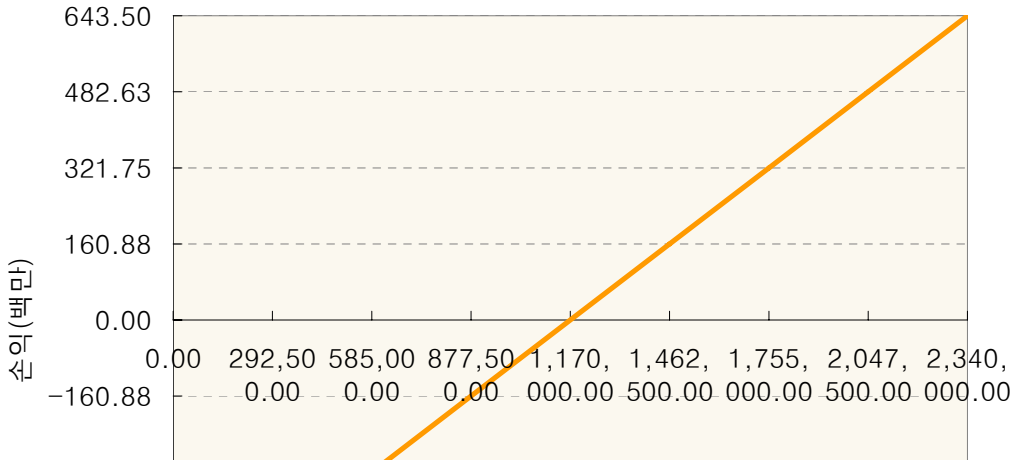
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	904	0	904	장내

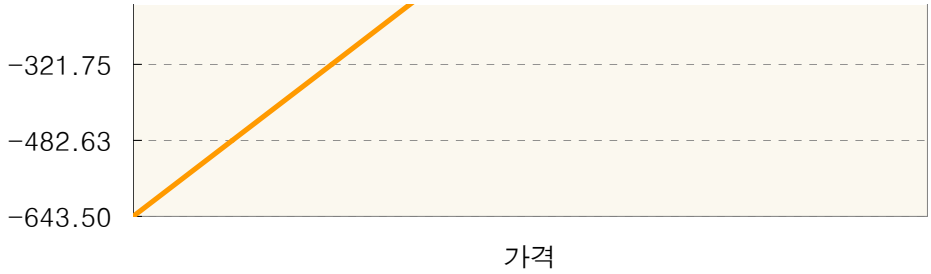
2. 만기시점의 손익구조

KR4101JC0000-2014-12 지수선물



KR4111JC0008-2014-12 삼성전자개별선물





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101JC00 2014-12 지수선물							21
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-21	-21	-21	-21	-21	-21	-21
-5.33%	-14	-14	-14	-14	-14	-14	-14
-2.67%	-7	-7	-7	-7	-7	-7	-7
0%	0	0	0	0	0	0	0
2.67%	7	7	7	7	7	7	7
5.33%	14	14	14	14	14	14	14
8.00%	21	21	21	21	21	21	21
KR4111JC00 2014-12 삼성전자개별선물							51
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-51	-51	-51	-51	-51	-51	-51
-5.33%	-34	-34	-34	-34	-34	-34	-34
-2.67%	-17	-17	-17	-17	-17	-17	-17
0%	0	0	0	0	0	0	0
2.67%	17	17	17	17	17	17	17
5.33%	34	34	34	34	34	34	34
8.00%	51	51	51	51	51	51	51

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

(단위:백만원)

59

공시일	2014-09-24
기준일	2014-09-23

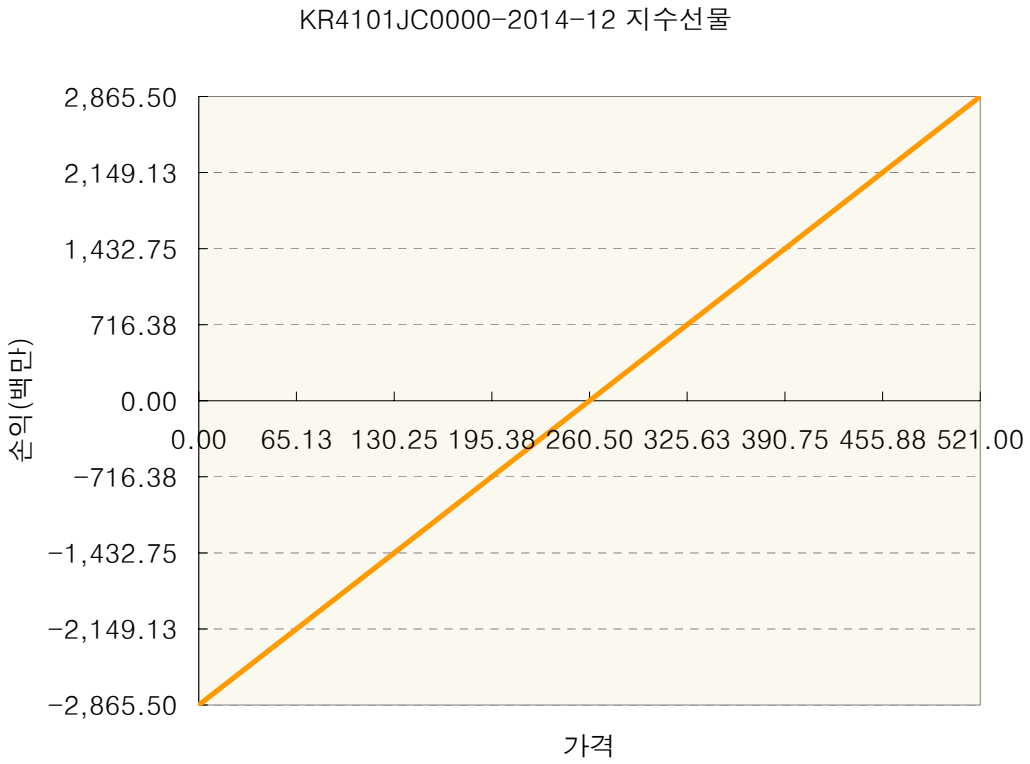
스마트레버리지목표전환형1호

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	2,866	0	2,866	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101JC00 2014-12 지수선물							227
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-227	-227	-227	-227	-227	-227	-227
-5.33%	-152	-152	-152	-152	-152	-152	-152
-2.67%	-76	-76	-76	-76	-76	-76	-76
0%	0	0	0	0	0	0	0
2.67%	76	76	76	76	76	76	76
5.33%	152	152	152	152	152	152	152
8.00%	227	227	227	227	227	227	227

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

147

공시일	2014-09-24
기준일	2014-09-23

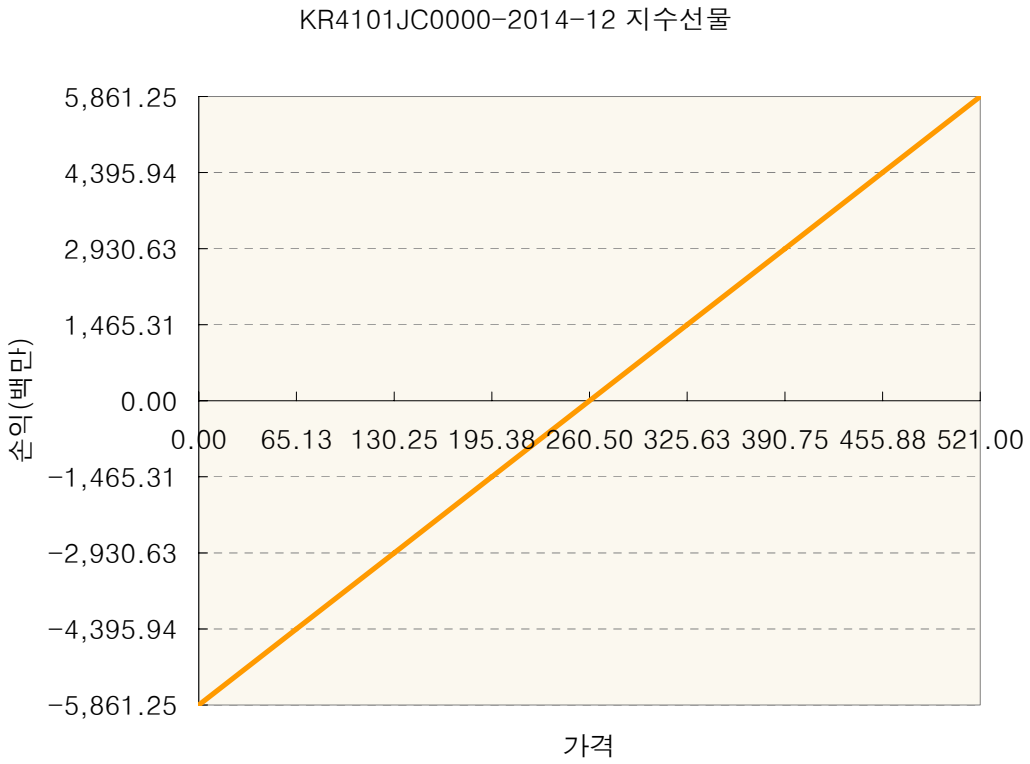
1.3배 레버리지 인덱스(주식-파생형)

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	5,861	0	5,861	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101JC00 2014-12 지수선물							465
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-465	-465	-465	-465	-465	-465	-465
-5.33%	-310	-310	-310	-310	-310	-310	-310
-2.67%	-155	-155	-155	-155	-155	-155	-155
0%	0	0	0	0	0	0	0
2.67%	155	155	155	155	155	155	155
5.33%	310	310	310	310	310	310	310
8.00%	465	465	465	465	465	465	465

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

301

공시일	2014-09-24
기준일	2014-09-23

유로인덱스1호(주식-파생형)

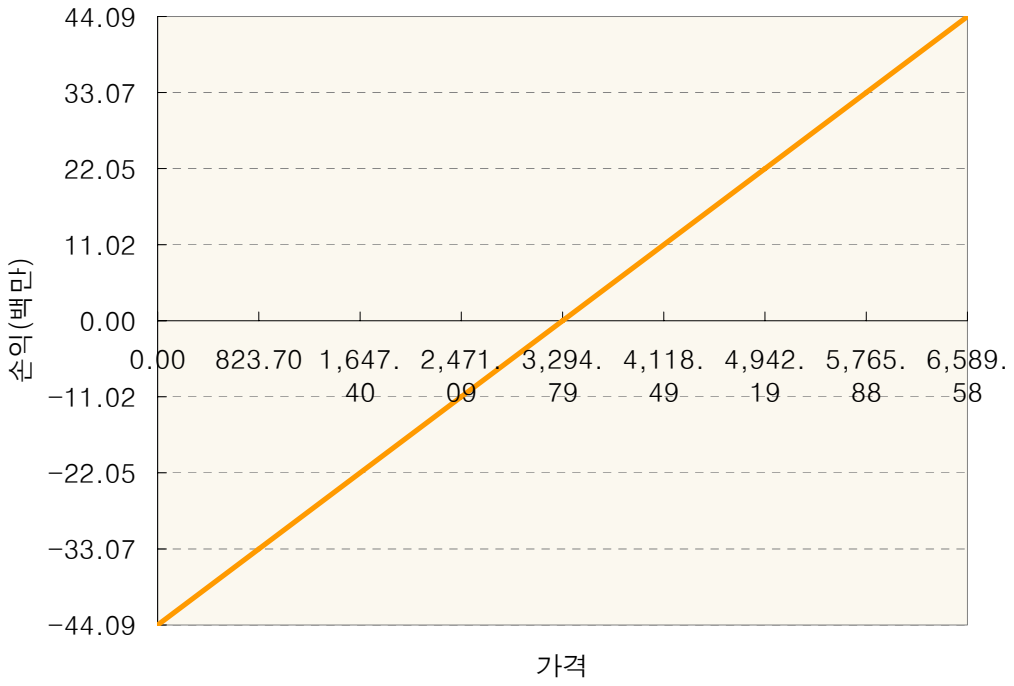
1. 계약금액

(단위:백만원)

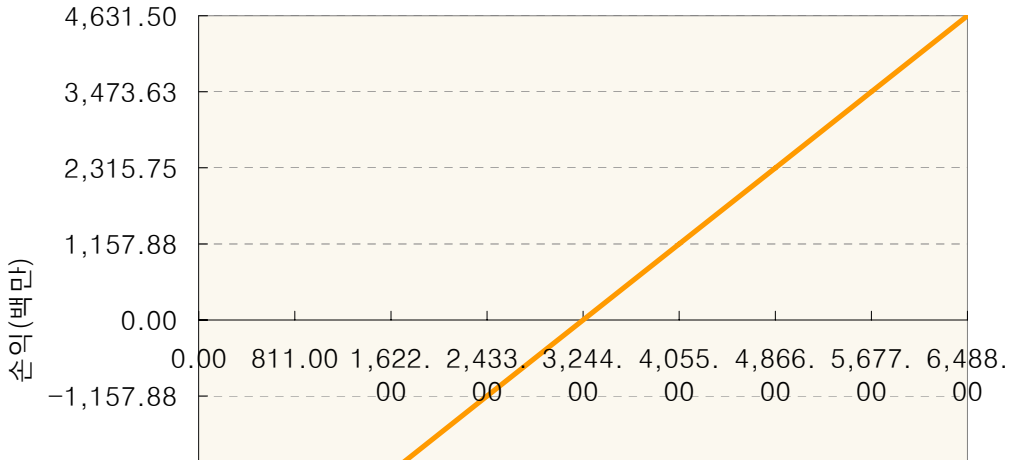
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,676	0	4,676	

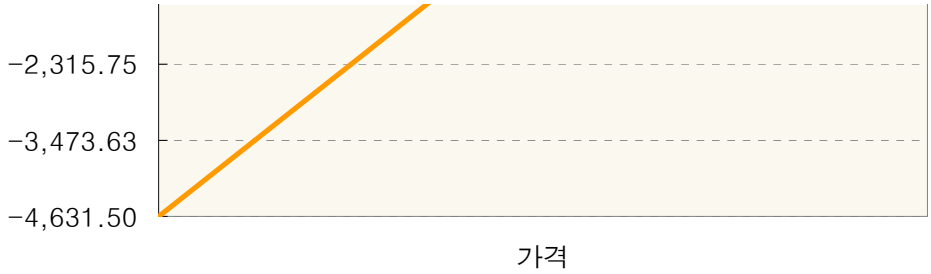
2. 만기시점의 손익구조

VGU4-EURO STOXX 50 Sep14



VGZ4-EURO STOXX 50 Dec14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGU4	EURO STOXX 50 Sep14	4
VGZ4	EURO STOXX 50 Dec14	371

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

(단위:백만원)

277

공시일	2014-09-24
기준일	2014-09-23

아시아롱숏모(주식혼합-파생형)

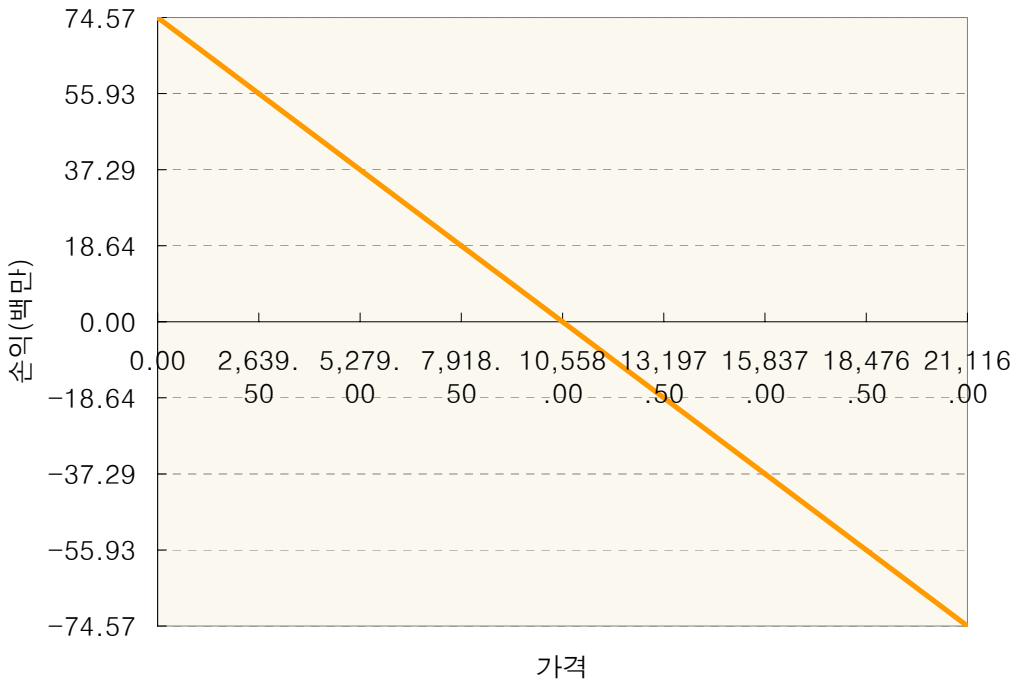
1. 계약금액

(단위:백만원)

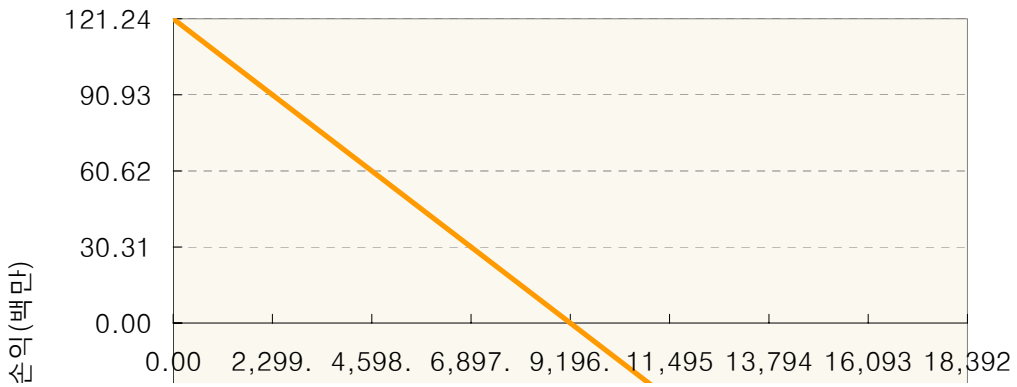
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	0	268	-268	
누계	유가증권	선물	0	75	-75	장내

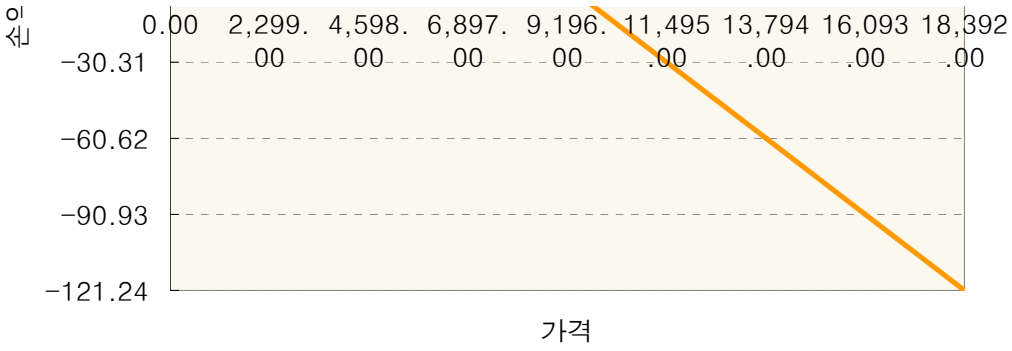
2. 만기시점의 손익구조

HCU4-H-SHARES IDX FUT Sep14

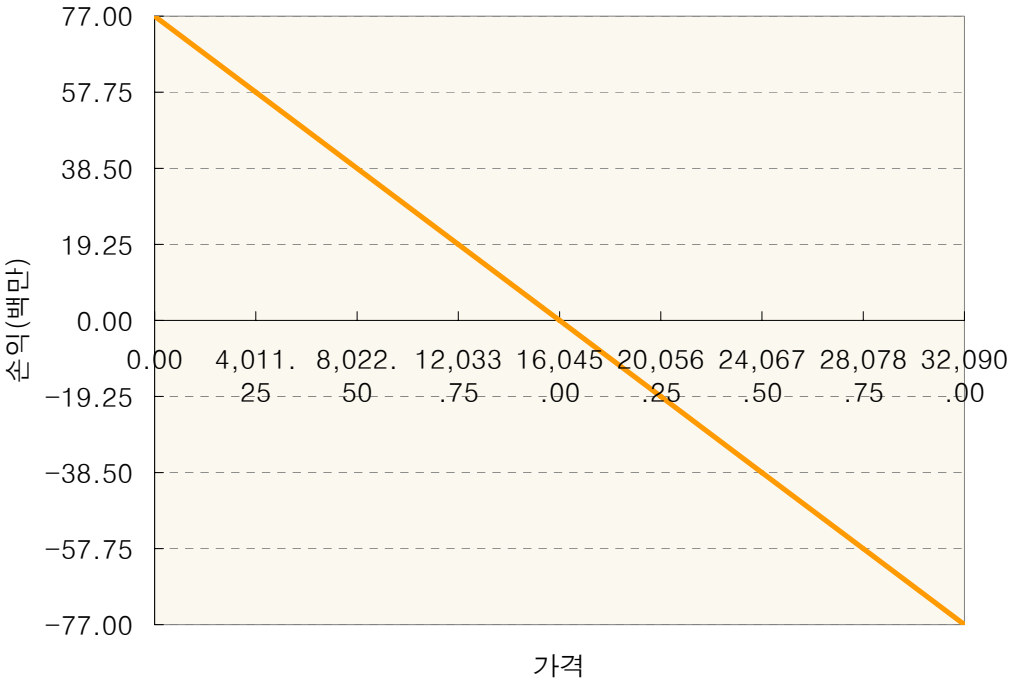


JYZ4-JPN YEN CURR FUT Dec14

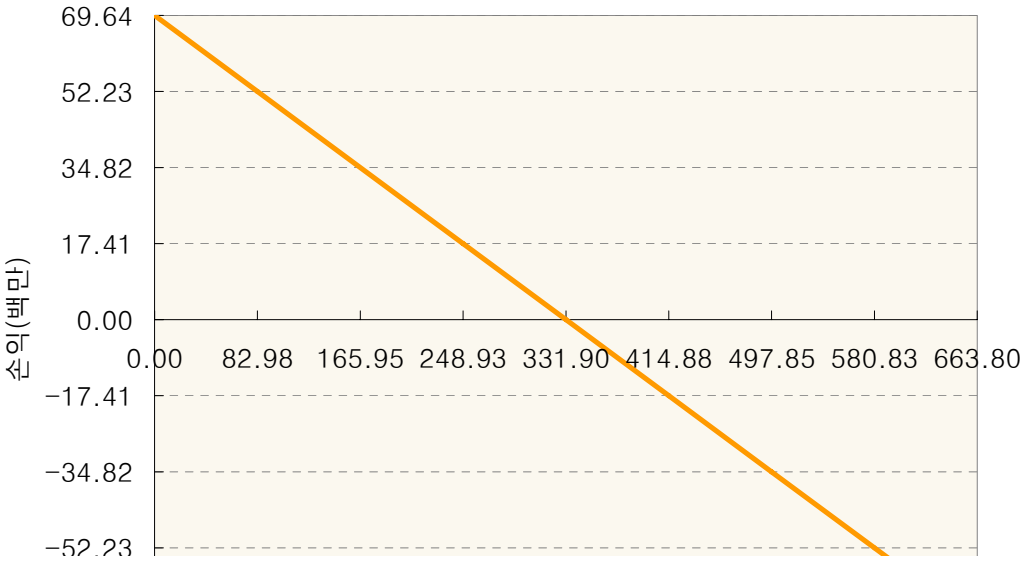


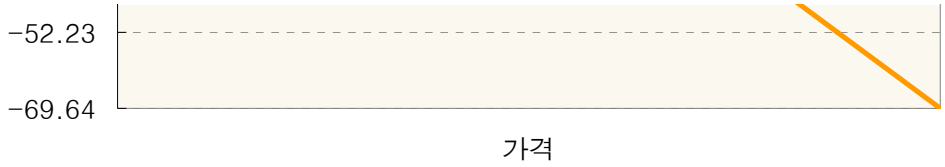


NIZ4-NIKKEI 225 (SGX) Dec14



TWU4-MSCI TAIWAN INDEX Sep14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

HCU4	H-SHARES IDX FUT Sep14	6
JYZ4	JPN YEN CURR FUT Dec14	10
NIZ4	NIKKEI 225 (SGX) Dec14	6
TWU4	MSCI TAIWAN INDEX Sep14	6

* 일부종목에 대해 산출이 불가능하여 제외함

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

(단위:백만원)

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* 일부종목에 대해 산출이 불가능하여 제외함

공시일	2014-09-24
기준일	2014-09-23

메탈인덱스플러스모(채권-파생형)

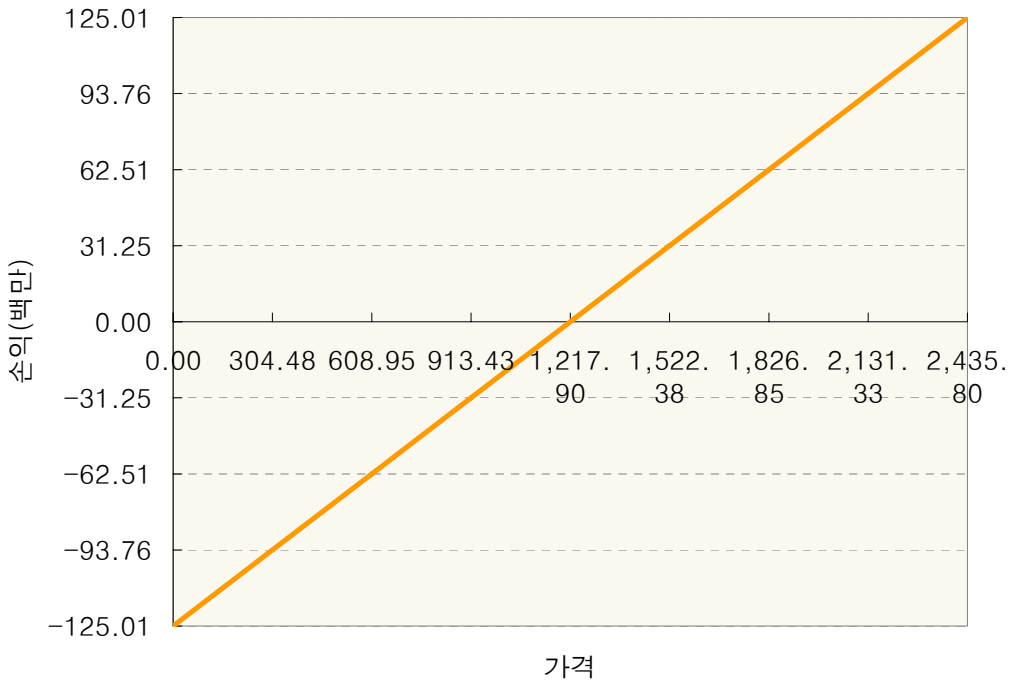
1. 계약금액

(단위:백만원)

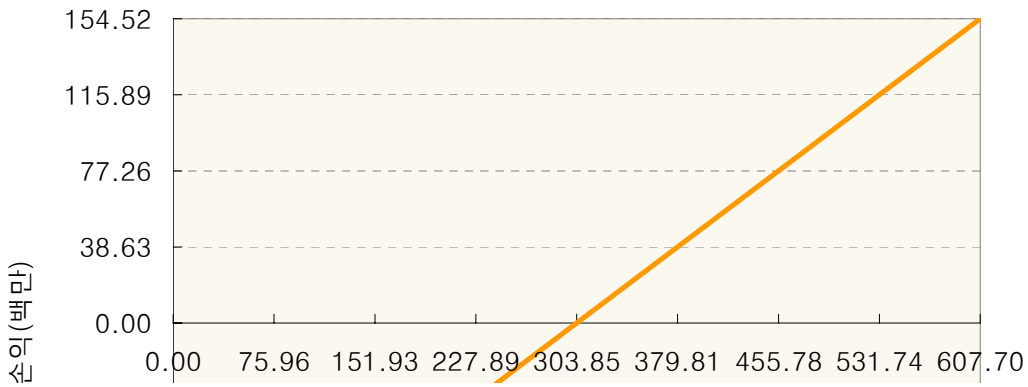
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
누계	선물	유가증권	36	0	36	
누계	유가증권	선물	540	0	540	

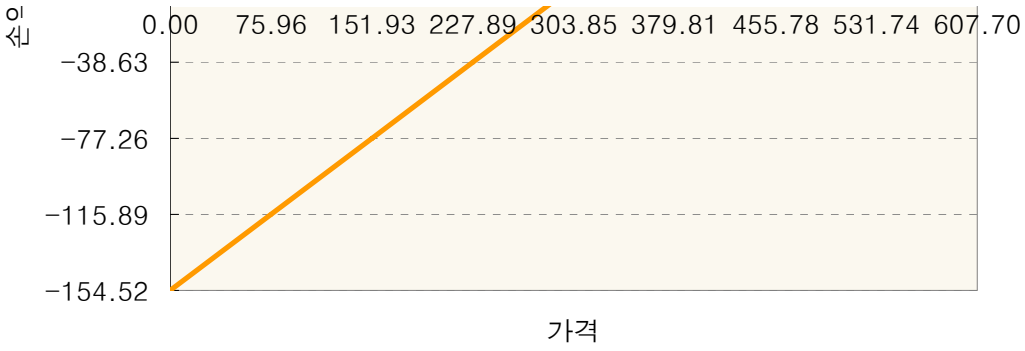
2. 만기시점의 손익구조

GCZ4-GOLD 100 OZ FUTR Dec14

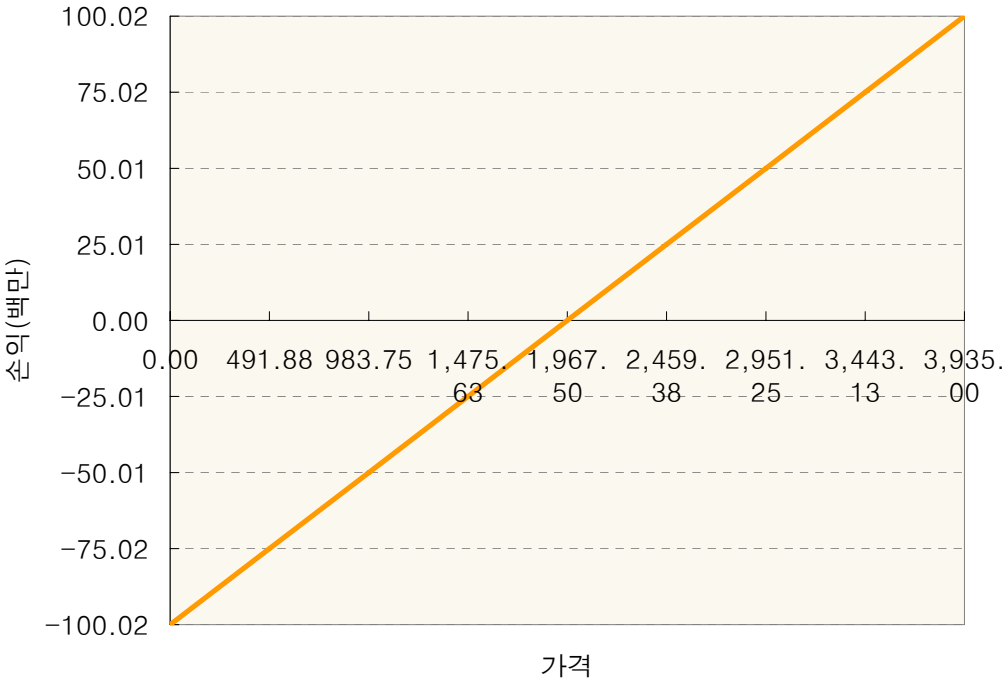


HGZ4-COPPER FUTURE Dec14

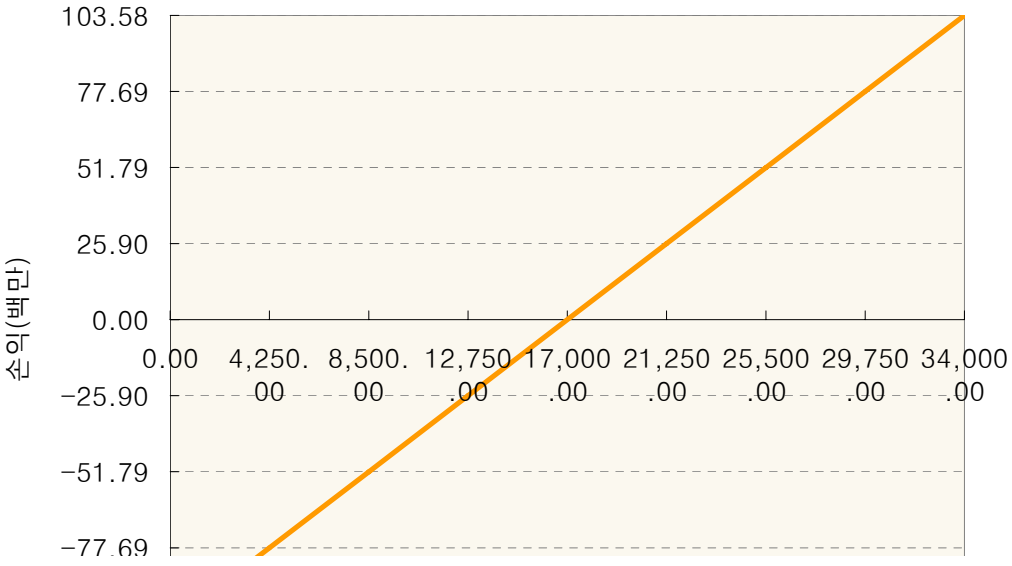


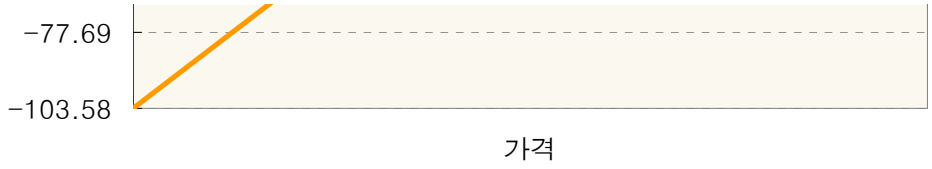


LAX4-LME PRI ALUM FUTR Nov14



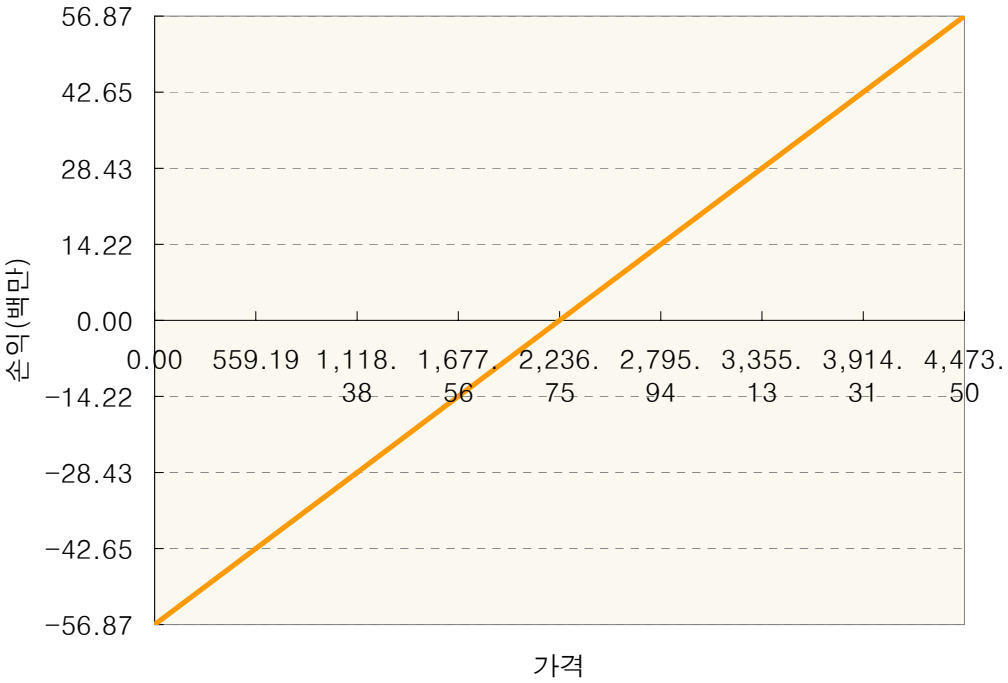
LNX4-LME NICKEL FUTURE Nov14





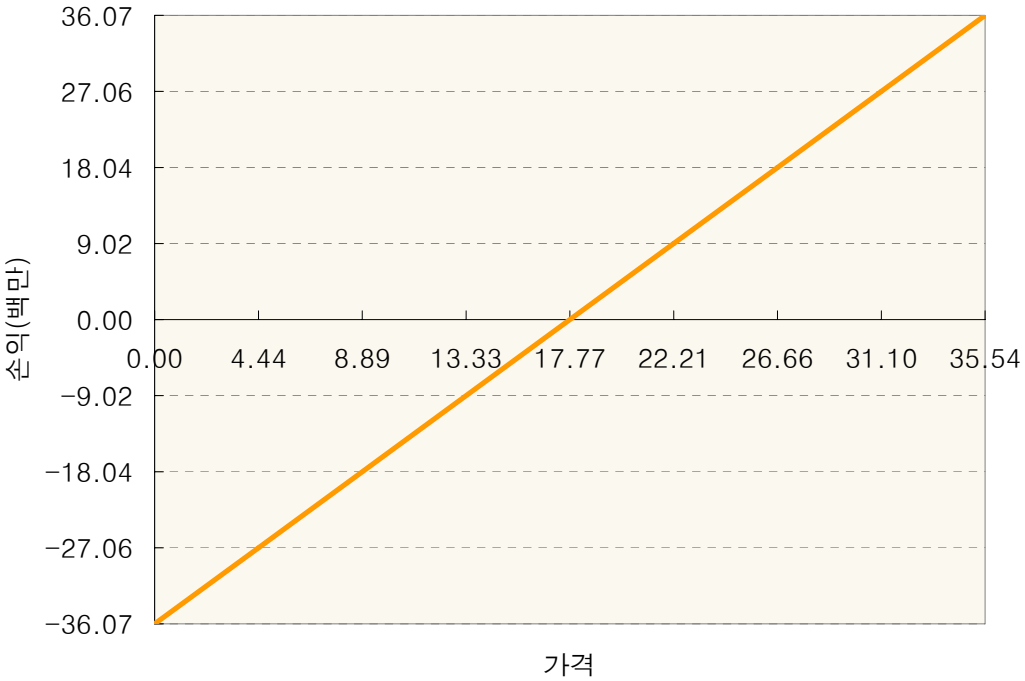
가격

LXX4-LME ZINC FUTURE Nov14



가격

YSZ4-MINI SILVER FUT Dec14



가격

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

GCZ4	GOLD 100 OZ FUTR Dec14	10
HGZ4	COPPER FUTURE Dec14	12
LAX4	LME PRI ALUM FUTR Nov14	8
LNX4	LME NICKEL FUTURE Nov14	8
LXX4	LME ZINC FUTURE Nov14	5
YSZ4	MINI SILVER FUT Dec14	3

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

(단위:백만원)

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공시일	2014-09-24
기준일	2014-09-23

에너지인덱스플러스모(채권-파생형)

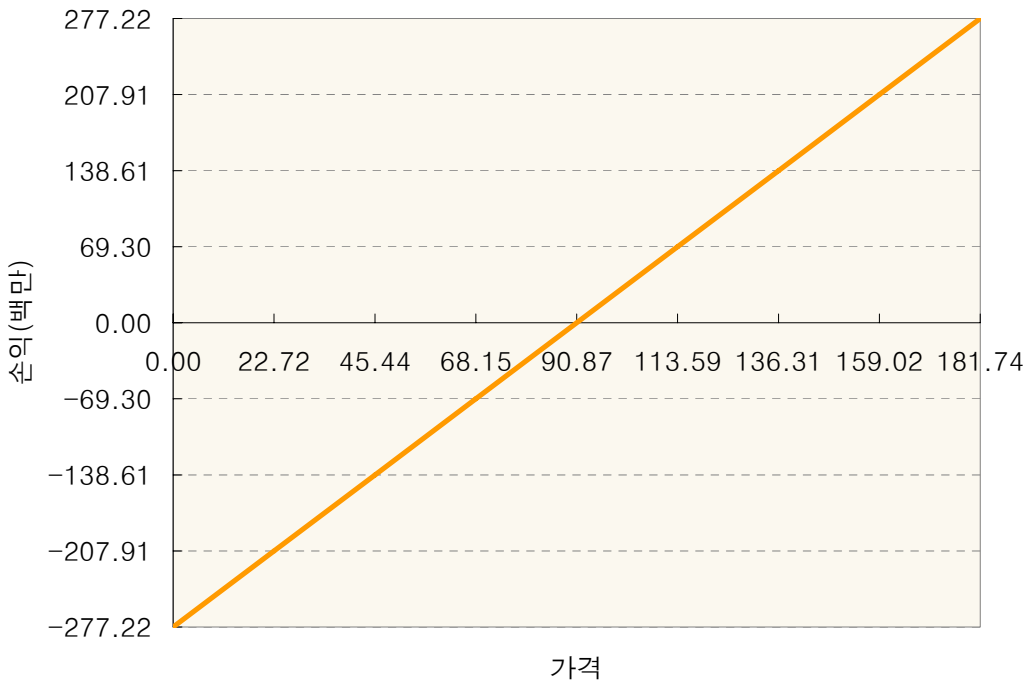
1. 계약금액

(단위:백만원)

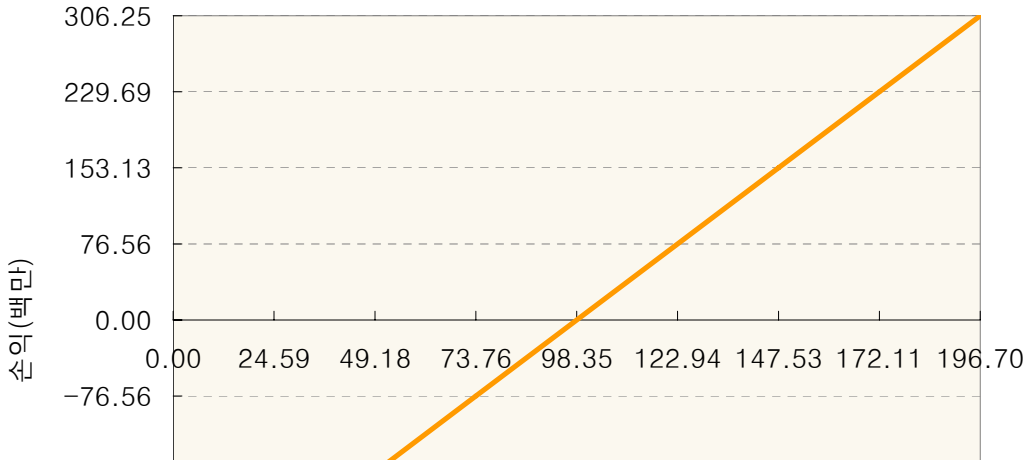
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,463	0	1,463	

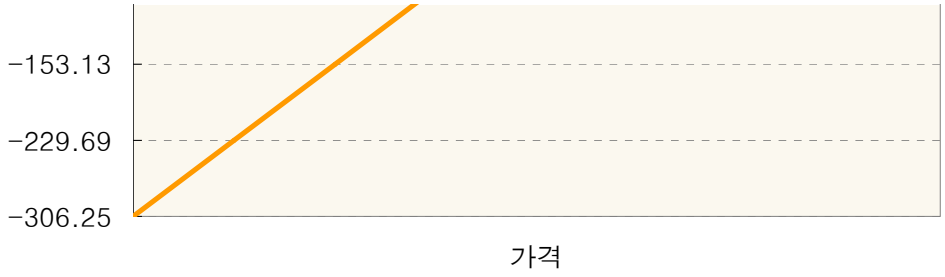
2. 만기시점의 손익구조

CLX4-WTI CRUDE FUTURE Nov14

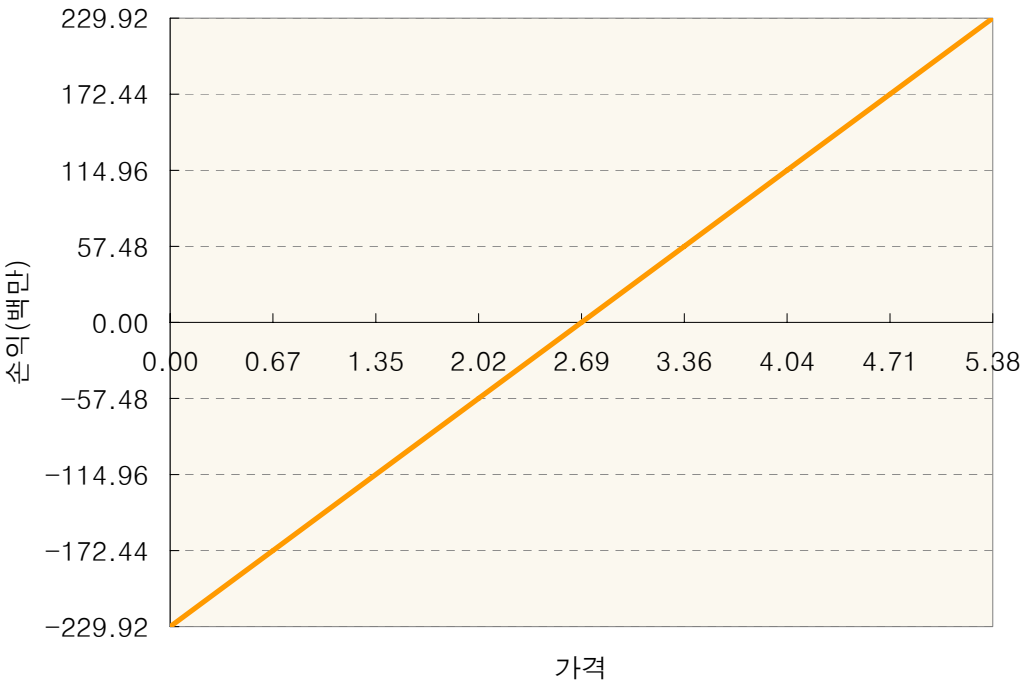


COF5-BRENT CRUDE FUTR Jan15

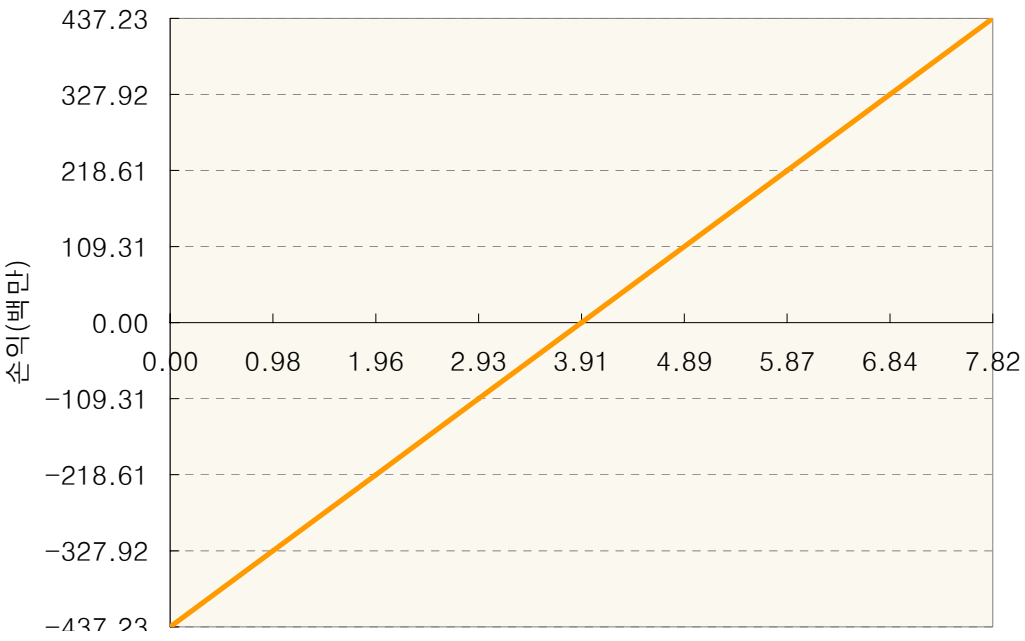


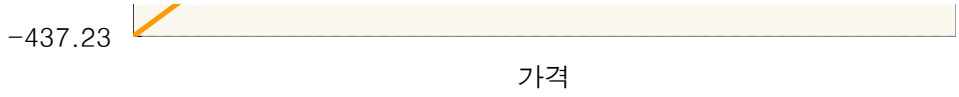


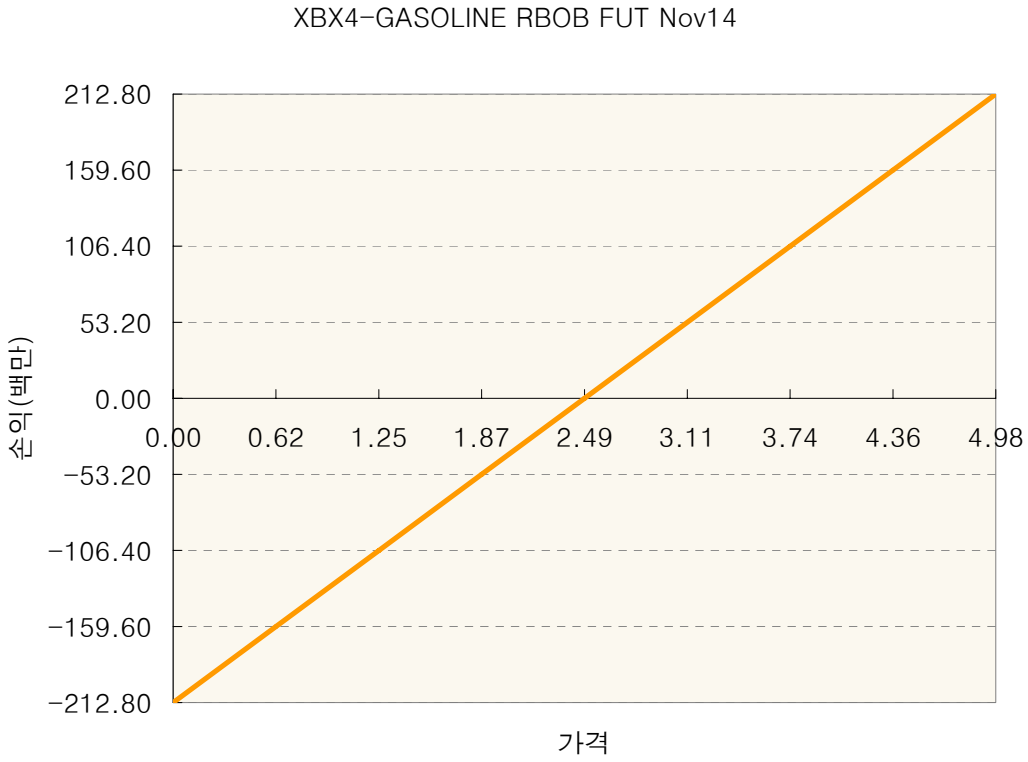
HOX4-NY Harb ULSD Fut Nov14



NGX4-NATURAL GAS FUTR Nov14







3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

CLX4	WTI CRUDE FUTURE Nov14	22
COF5	BRENT CRUDE FUTR Jan15	25
HOX4	NY Harb ULSD Fut Nov14	18
NGX4	NATURAL GAS FUTR Nov14	35
XBX4	GASOLINE RBOB FUT Nov14	17

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

(단위:백만원)

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공시일	2014-09-24
기준일	2014-09-23

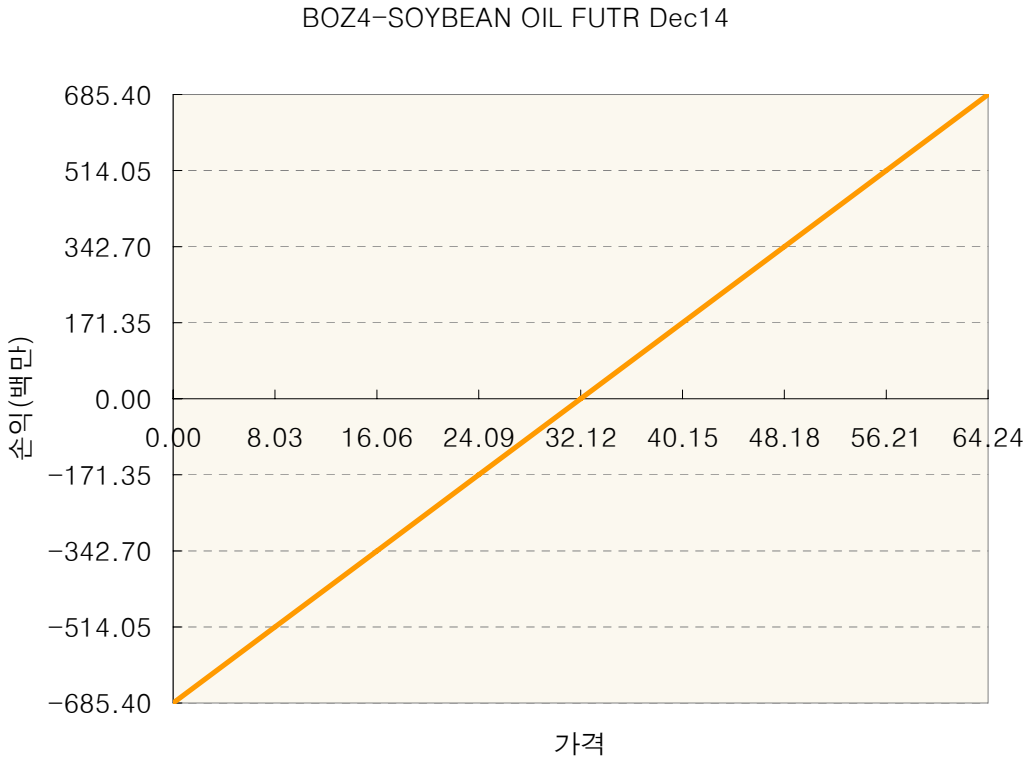
애그리컬쳐인덱스플러스모(채권-파생형)

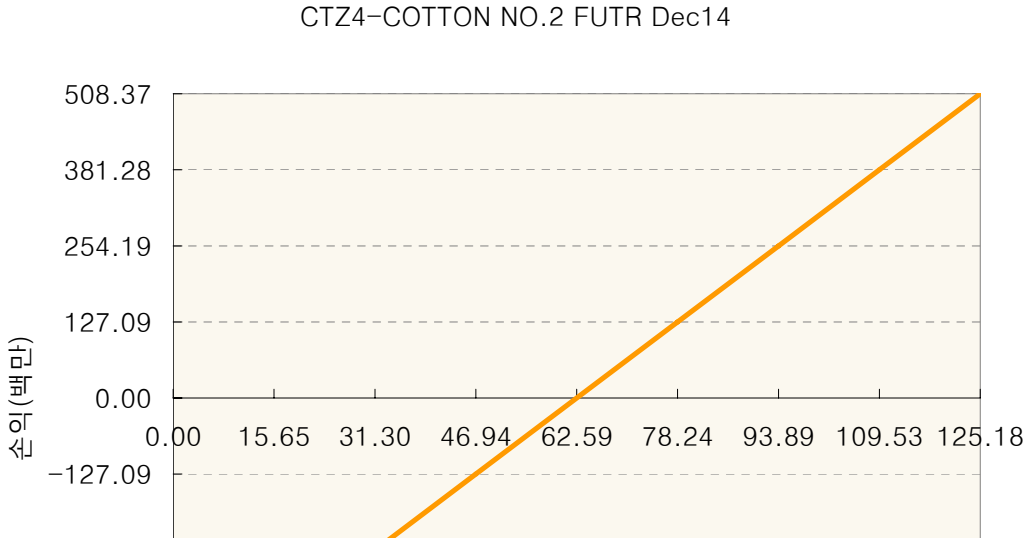
1. 계약금액

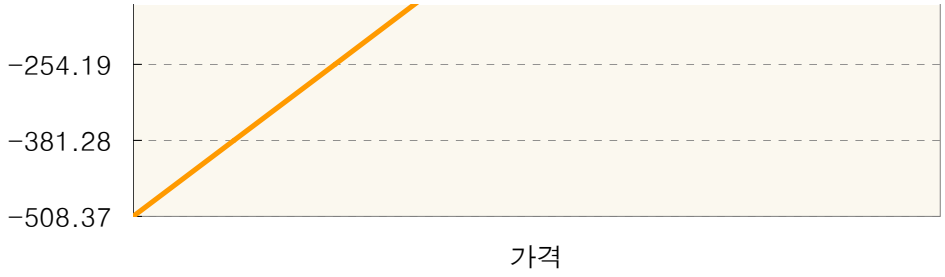
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	7,416	0	7,416	

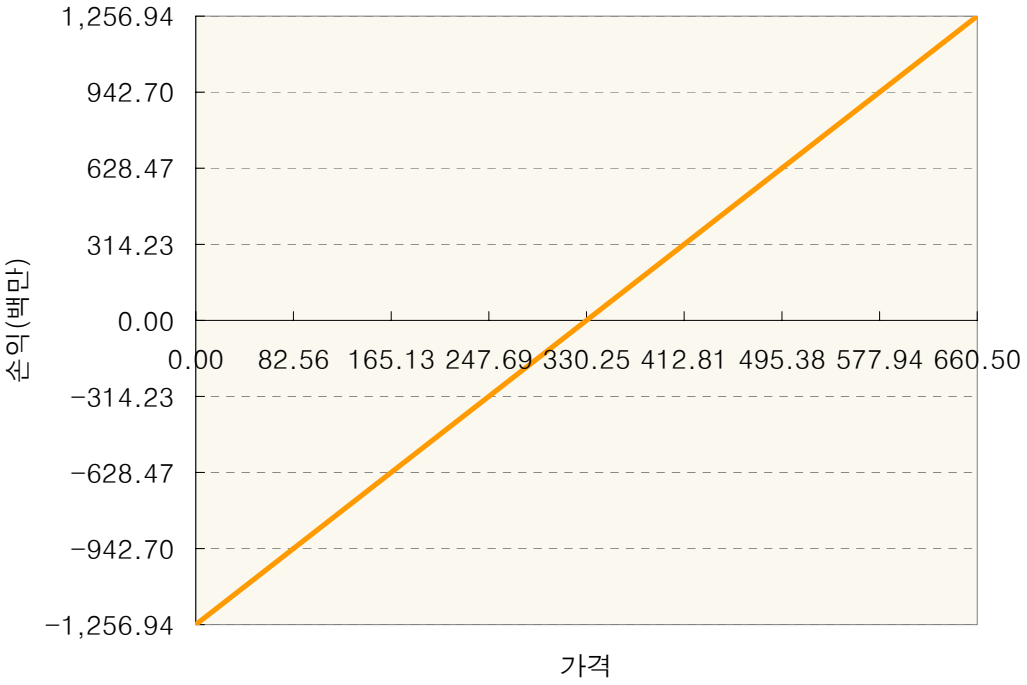
2. 만기시점의 손익구조



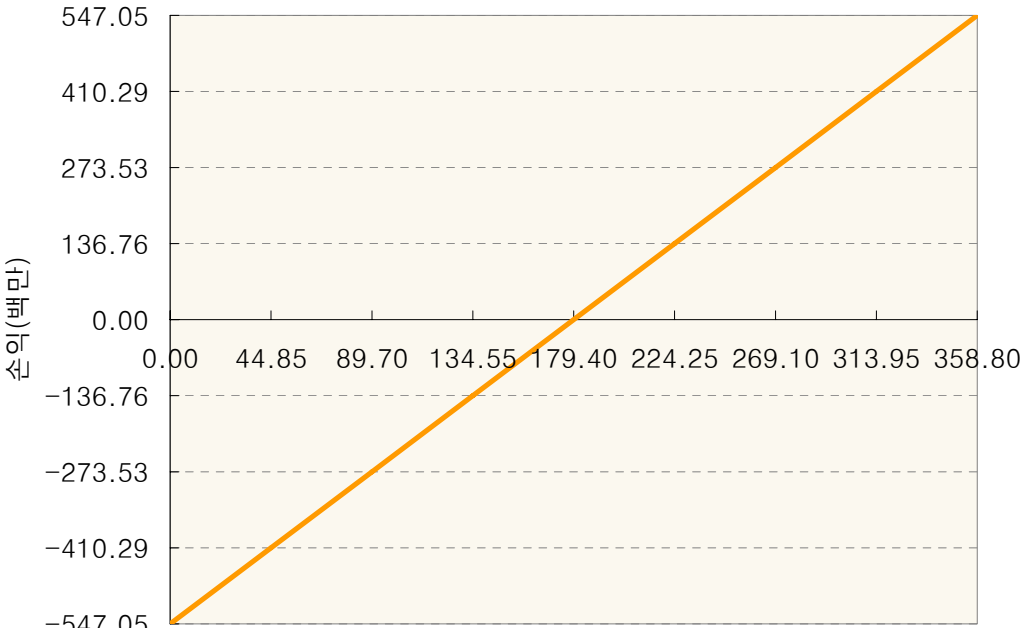


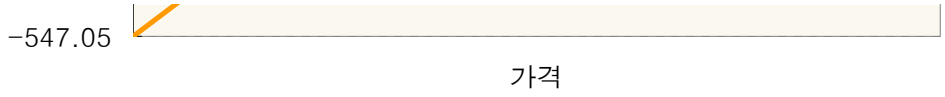


CZ4-CORN FUTURE Dec14

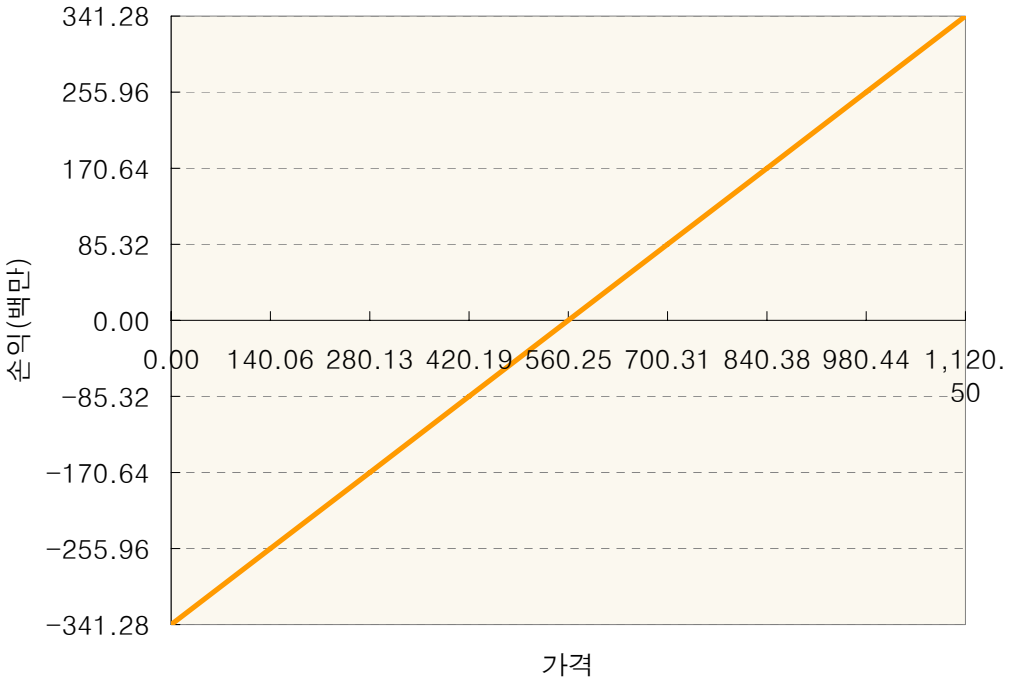


KCZ4-COFFEE "C" FUTURE Dec14

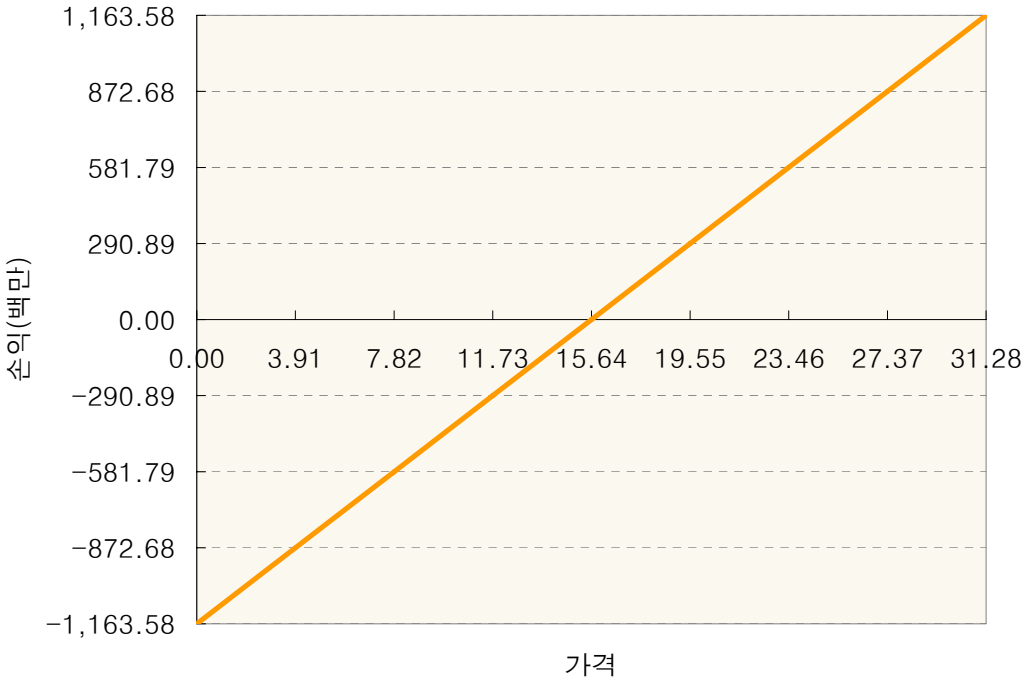




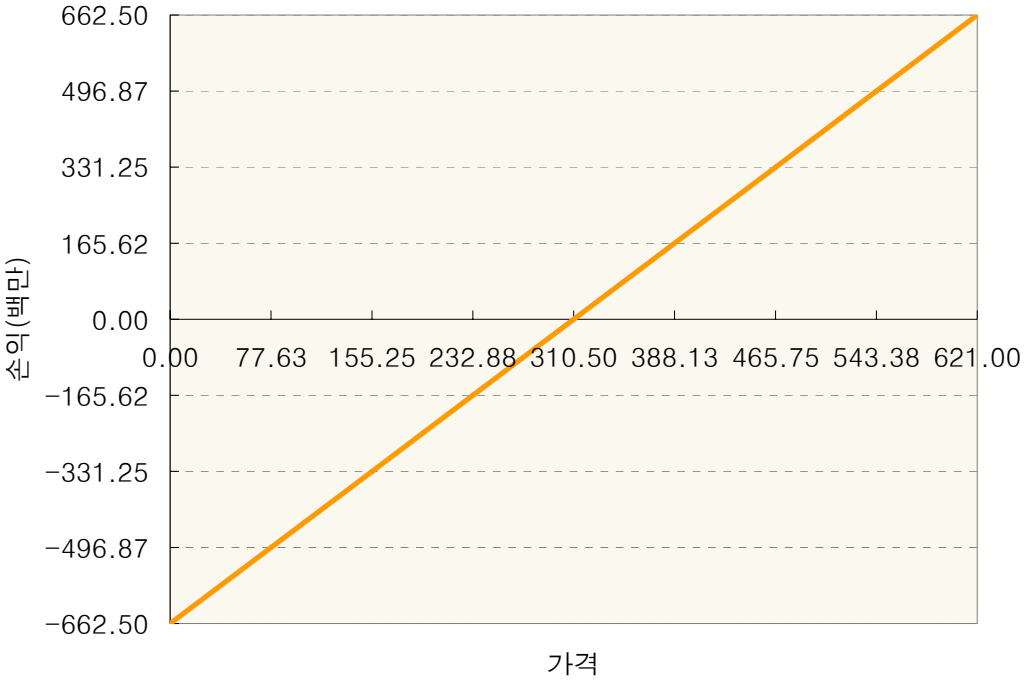
KWZ4-WHEAT FUTURE(KCB) Dec14



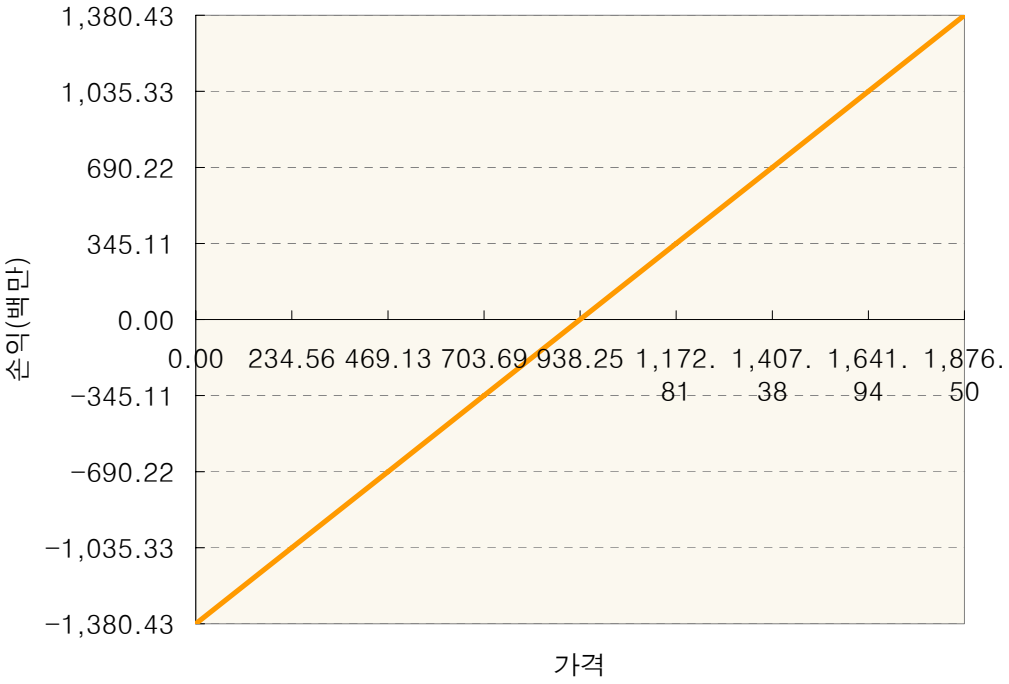
SBH5-Sugar #11 (WORLD) Mar15



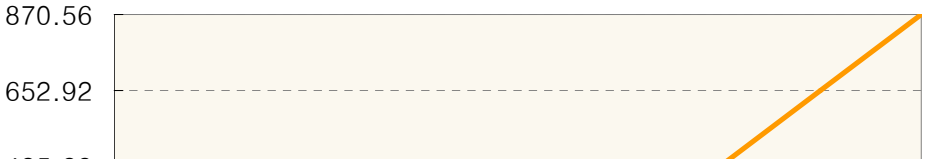
SMZ4-SOYBEAN MEAL FUTR Dec14

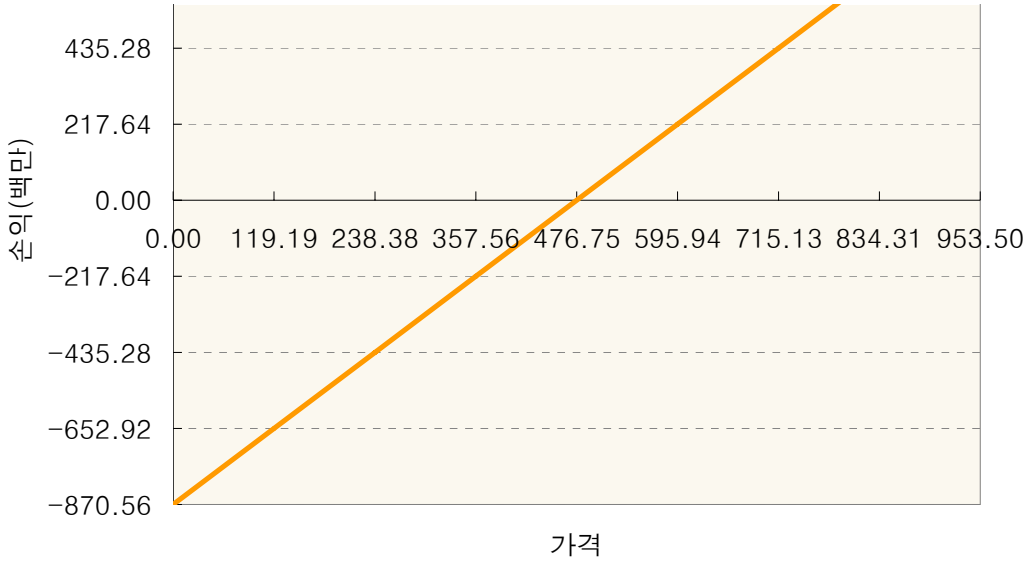


SX4-SOYBEAN FUTURE Nov14



WZ4-WHEAT FUTURE(CBT) Dec14





3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

BOZ4	SOYBEAN OIL FUTR Dec14	55
CTZ4	COTTON NO.2 FUTR Dec14	41
CZ4	CORN FUTURE Dec14	101
KCZ4	COFFEE "C" FUTURE Dec14	44
KWZ4	WHEAT FUTURE(KCB) Dec14	27
SBH5	Sugar #11 (WORLD) Mar15	93
SMZ4	SOYBEAN MEAL FUTR Dec14	53
SX4	SOYBEAN FUTURE Nov14	110
WZ4	WHEAT FUTURE(CBT) Dec14	70

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

(단위:백만원)

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