

공시일	2025-02-04
기준일	2025-02-03

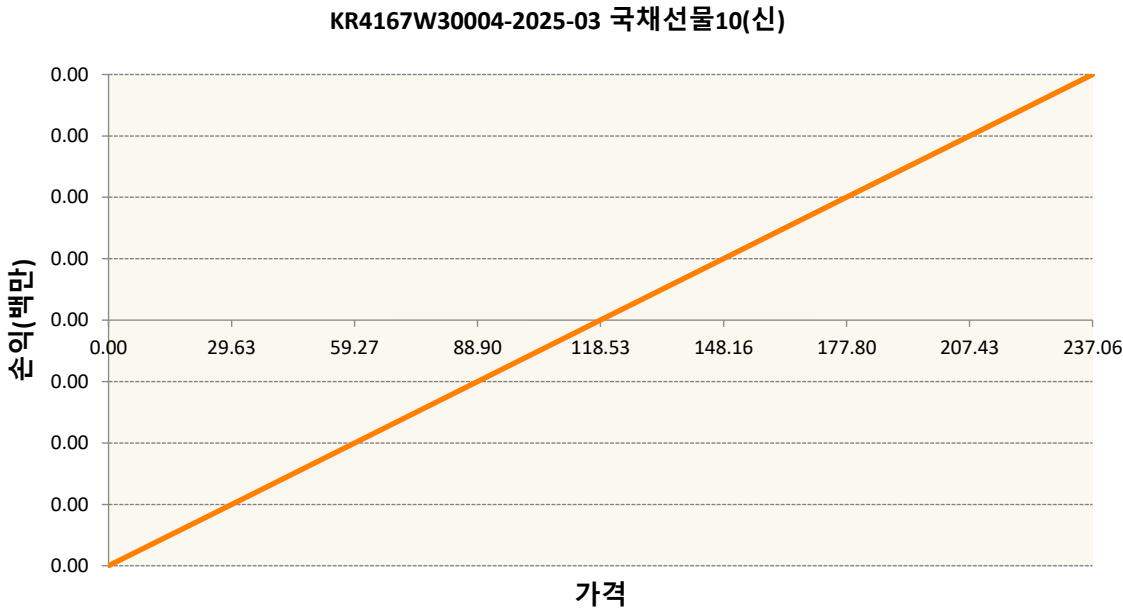
베스트장기채(채권-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	금리	선물	0	0	0	장내
누계	금리	선물	226,392	0	226,392	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

5,838

공시일	2025-02-04
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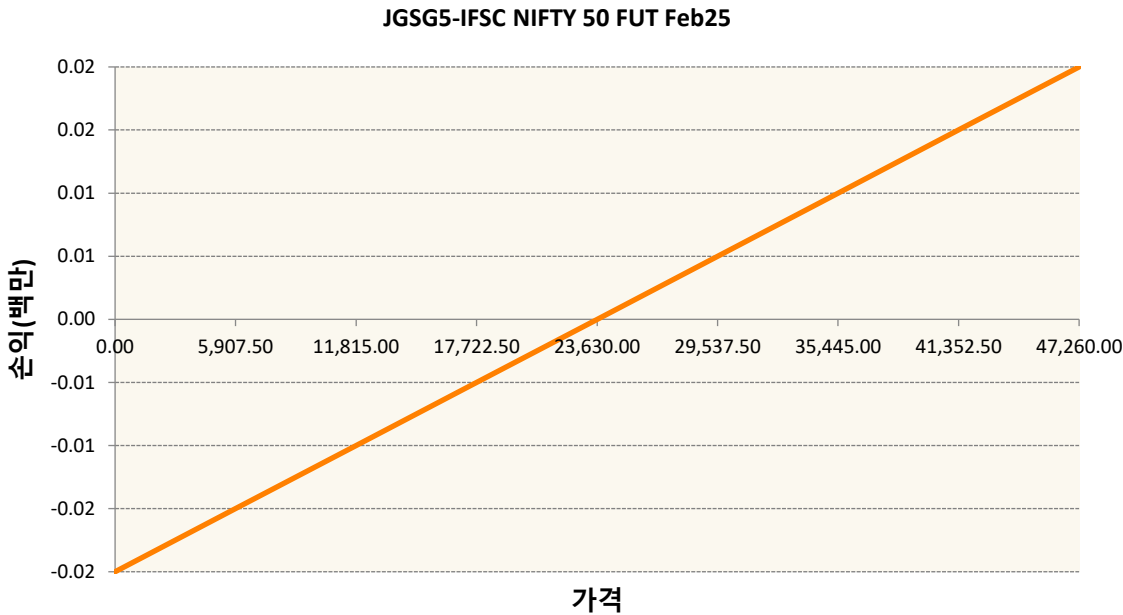
인도NIFTY50인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	3,433	0	3,433	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

JGSG5	IFSC NIFTY 50 FUT Feb25	275
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4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)

(단위:백만원)

186

공시일	2025-02-04
기준일	2025-02-03

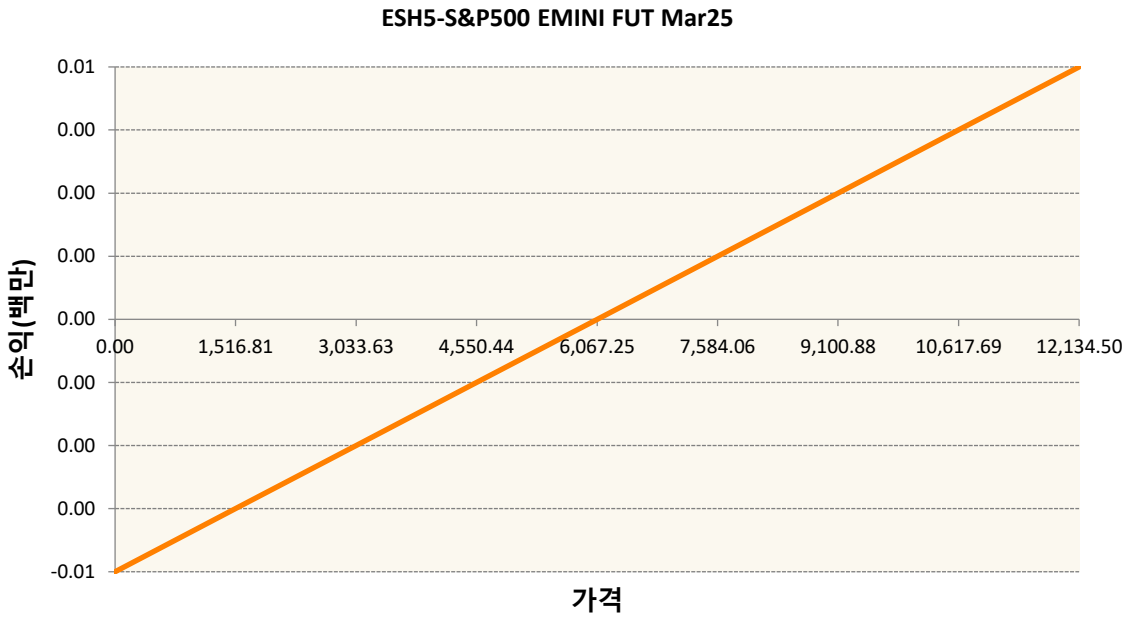
SOL미국500타겟커버드콜액티브액티브상장지

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	872	0	872	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

ESH5	S&P500 EMINI FUT Mar25	70
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4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)

(단위:백만원)

95

공시일	2025-02-04
기준일	2025-02-03

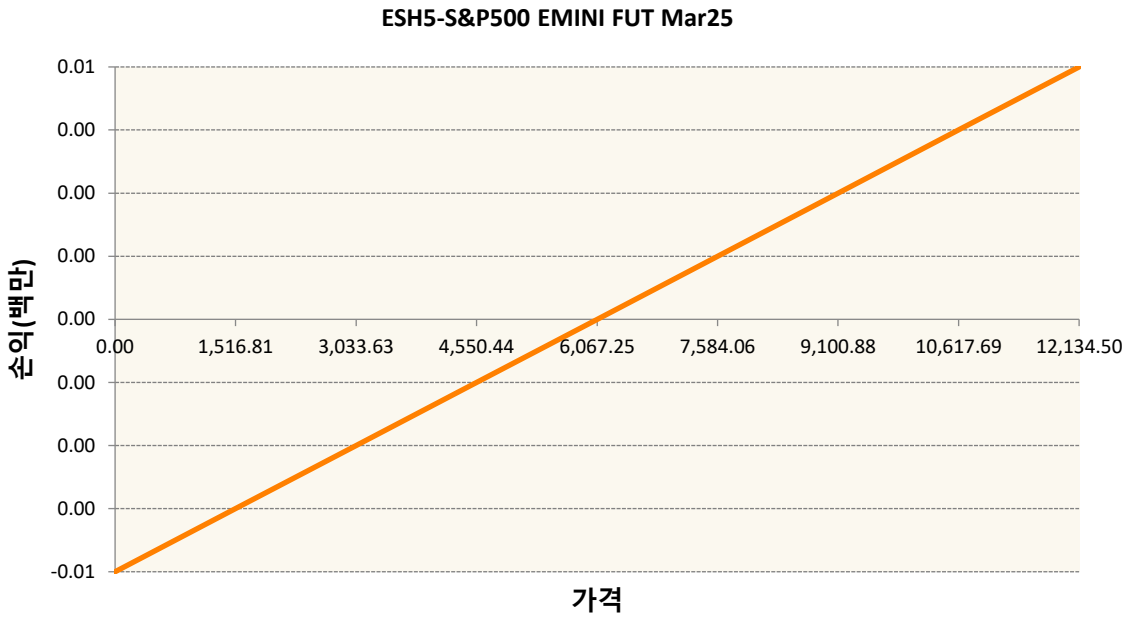
SOL미국S&P500엔화노출상장지수(주식-파생)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	통화	선도	0	0	0	장외
누계	유가증권	선물	2,642	0	2,642	
누계	통화	선도	103	0	103	장외

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

ESH5	S&P500 EMINI FUT Mar25	211
FXW213F1L0JPY/KRW	07-02-25E	8

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

(단위:백만원)

295

공시일	2025-02-04
기준일	2025-02-03

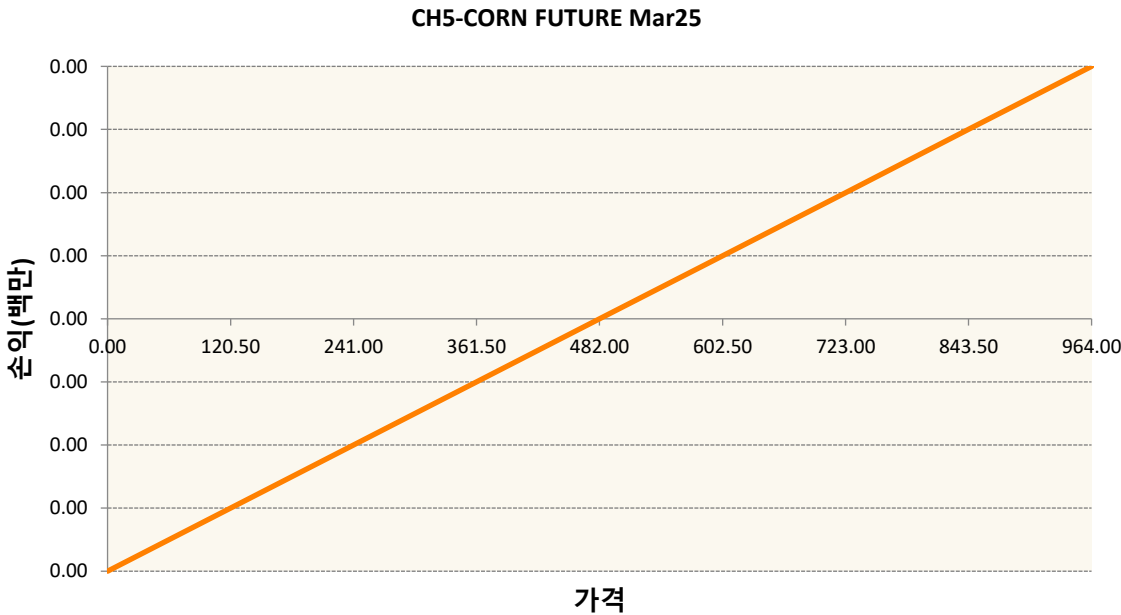
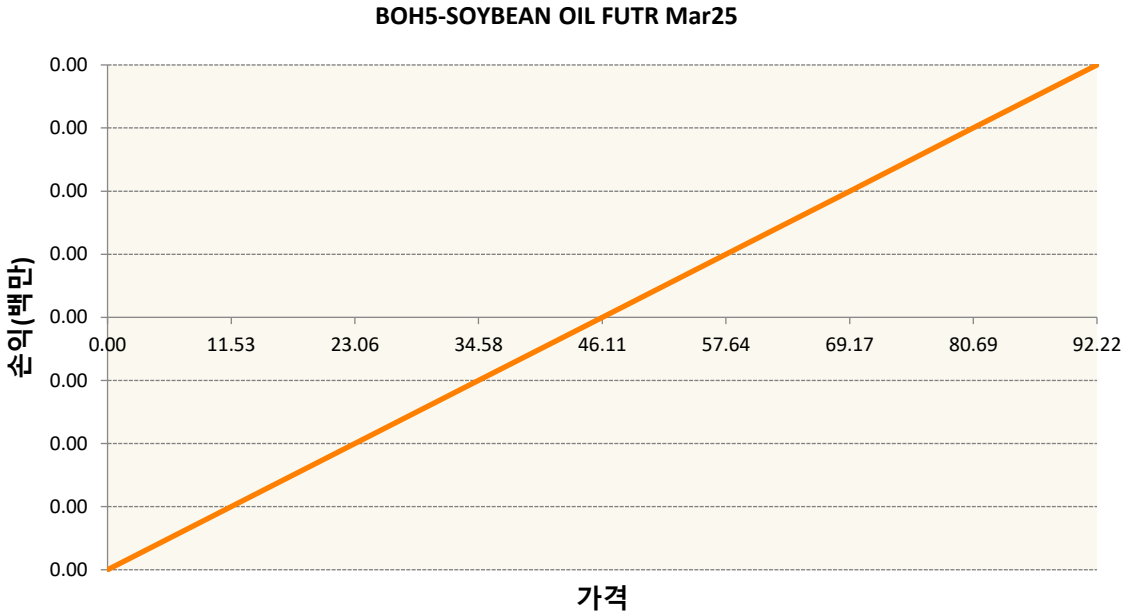
포커스농산물모(채권-파생형)

1. 계약금액

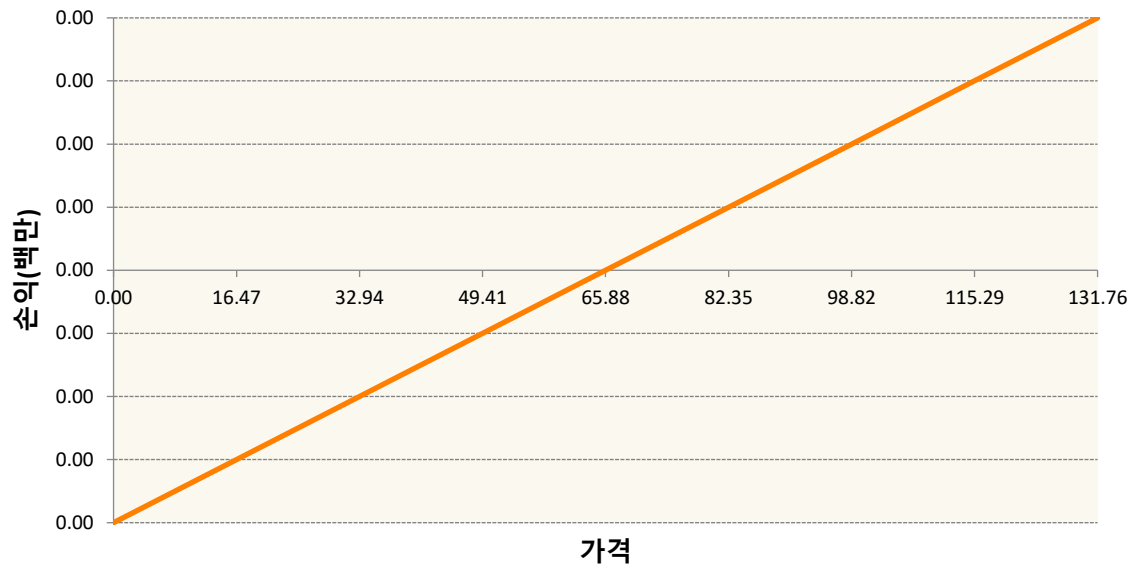
(단위:USD 백만)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	통화	선물	0	0	0	장내
누계	유가증권	선물	3,885	0	3,885	
누계	통화	선물	0	498	-498	장내

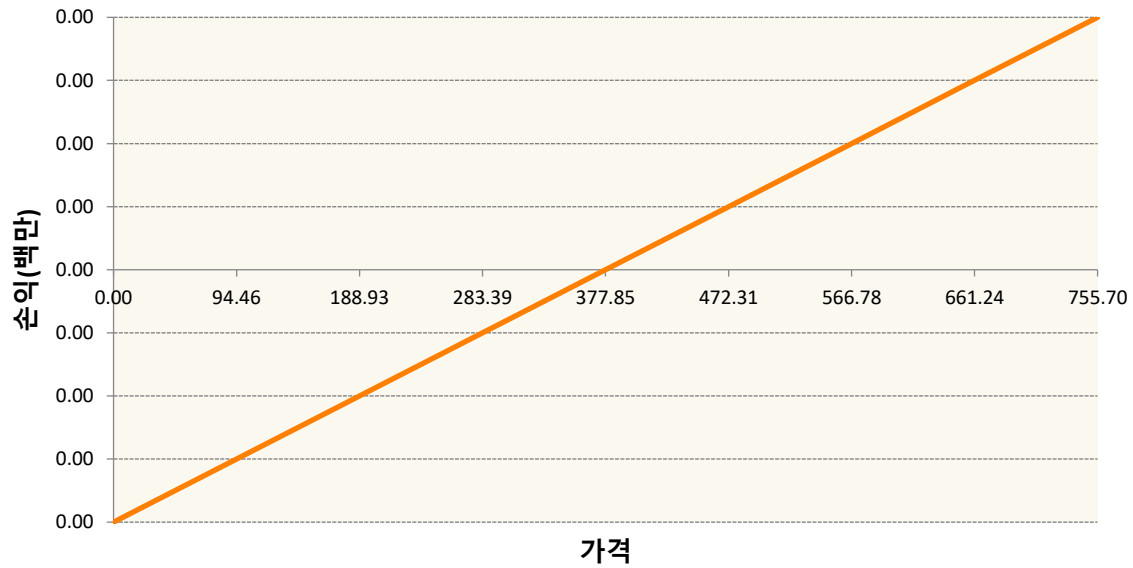
2. 만기시점의 손익구조



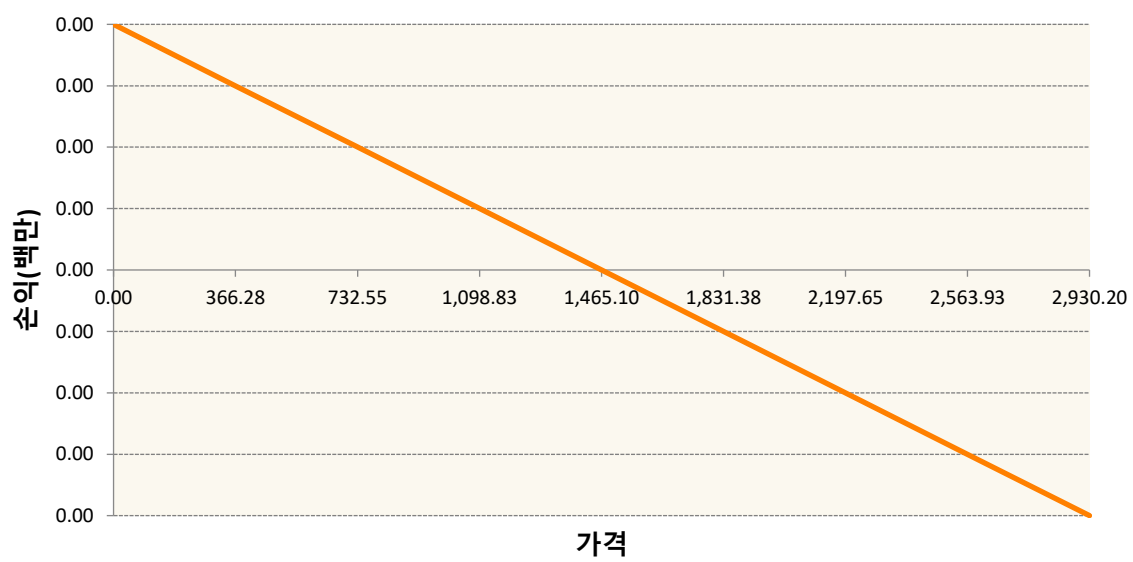
CTH5-COTTON NO.2 FUTR Mar25



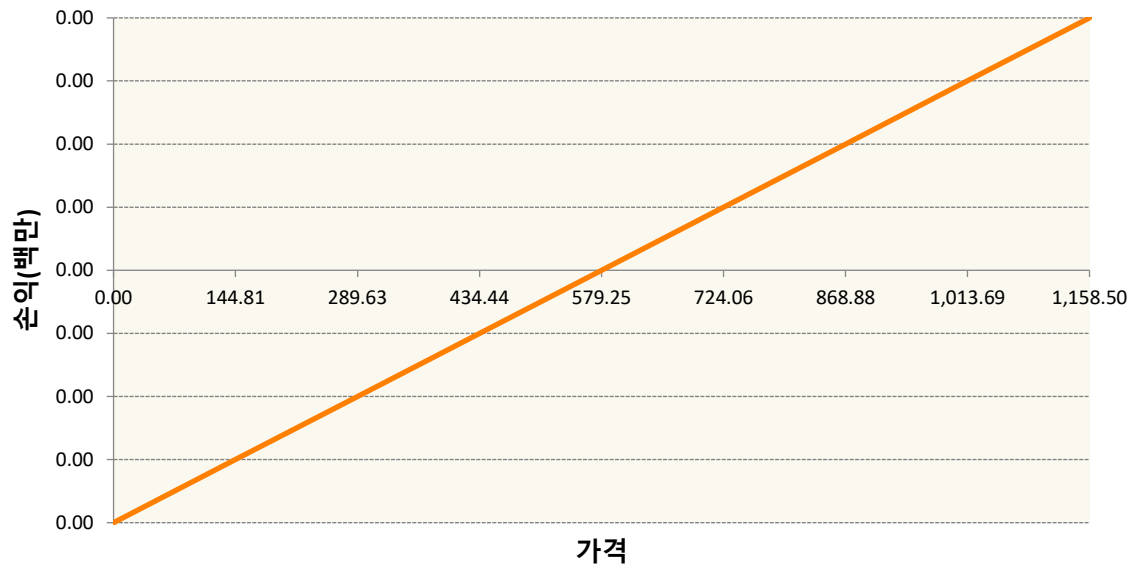
KCH5-COFFEE 'C' FUTURE Mar25



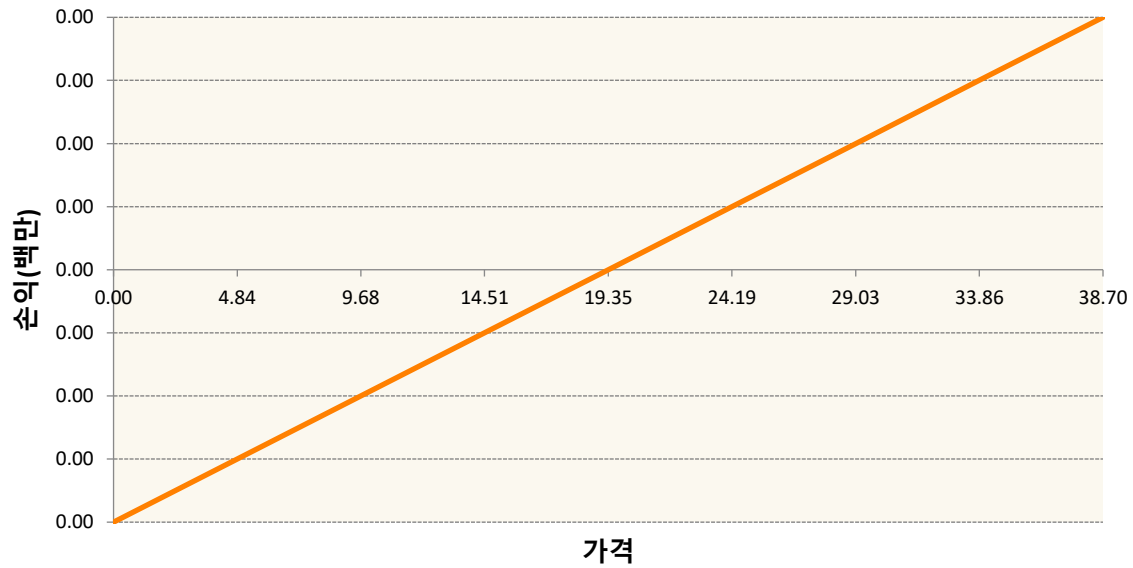
KR4175W20008-2025-02 달러선물



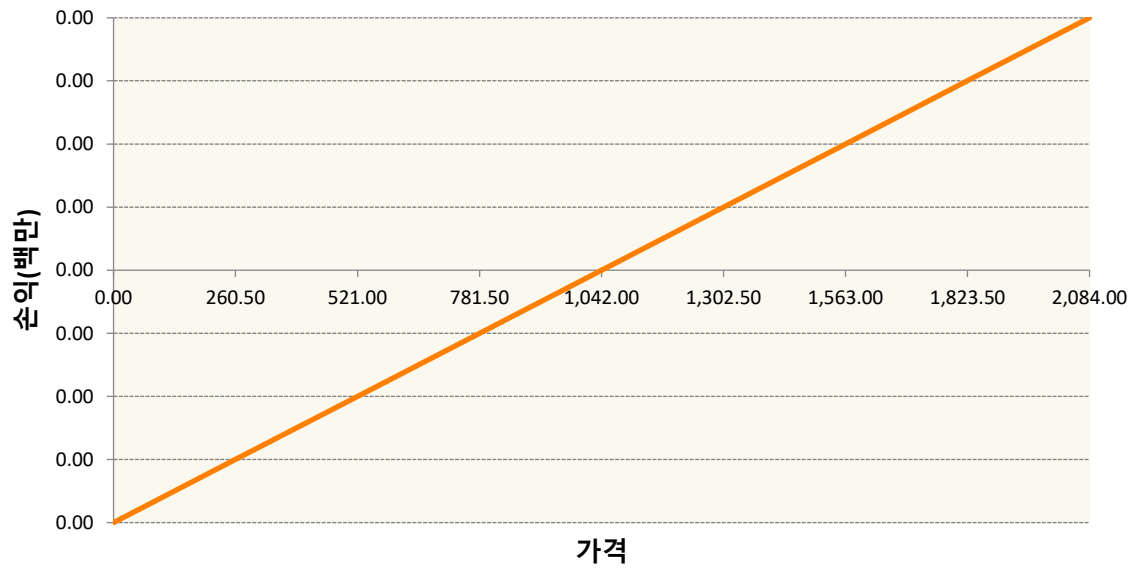
KWH5-KC HRW WHEAT FUT Mar25



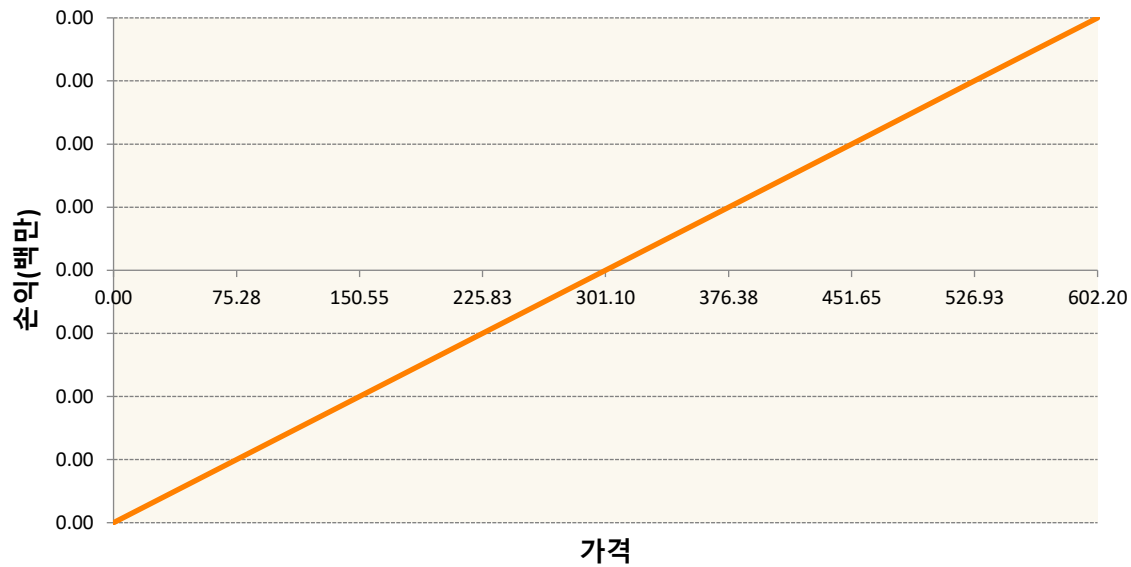
SBH5-Sugar #11 (WORLD) Mar25



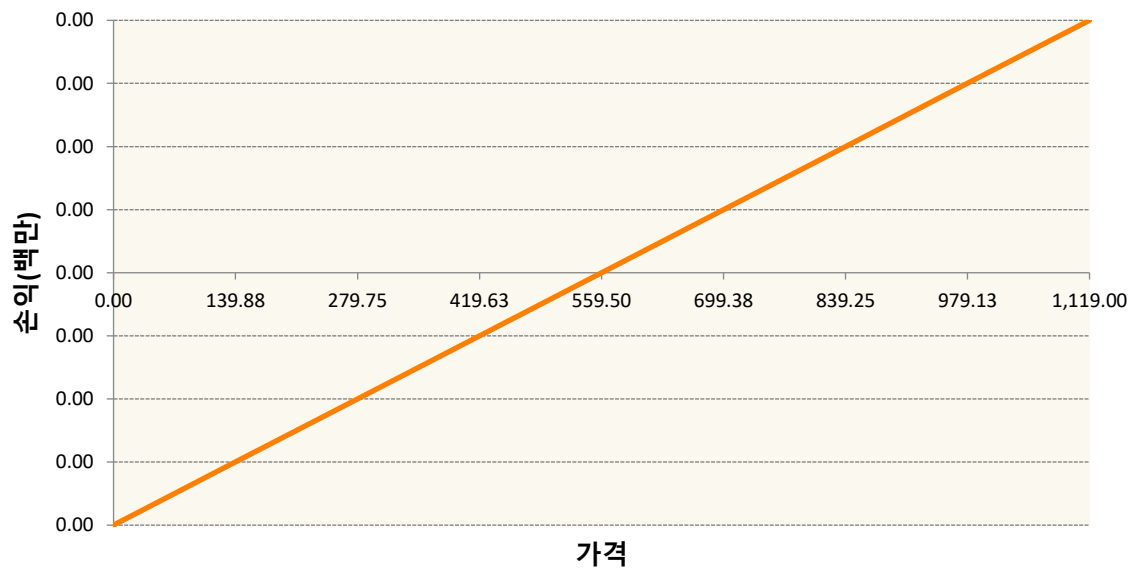
SH5-SOYBEAN FUTURE Mar25



SMH5-SOYBEAN MEAL FUTR Mar25



WH5-WHEAT FUTURE(CBT) Mar25



3. 시나리오별 손익구조변동(최대손실예상금액)

* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

공시일	2025-02-04
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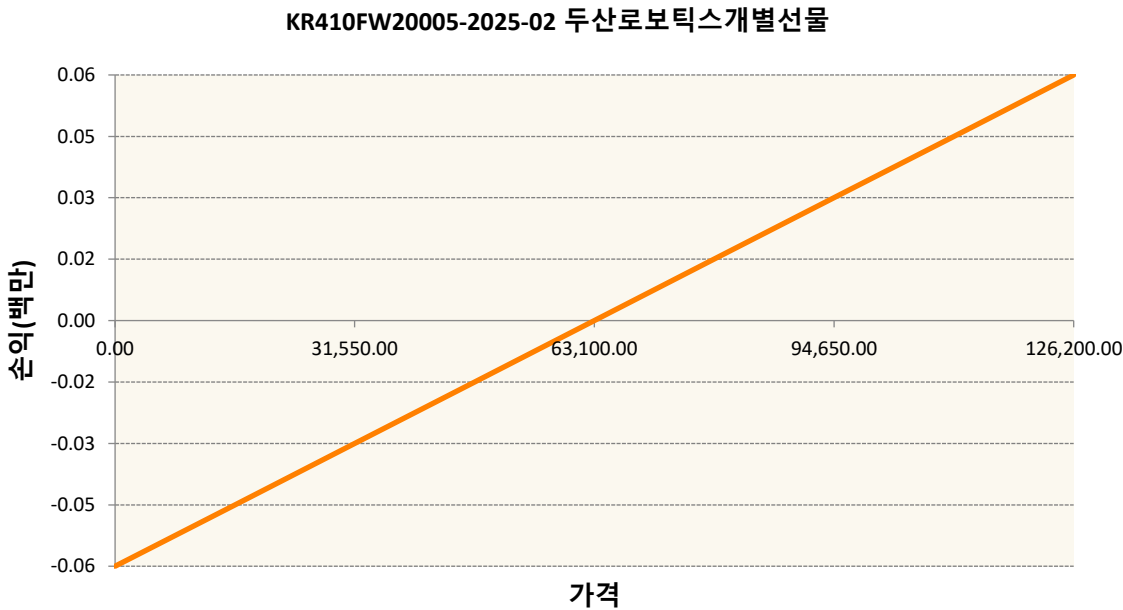
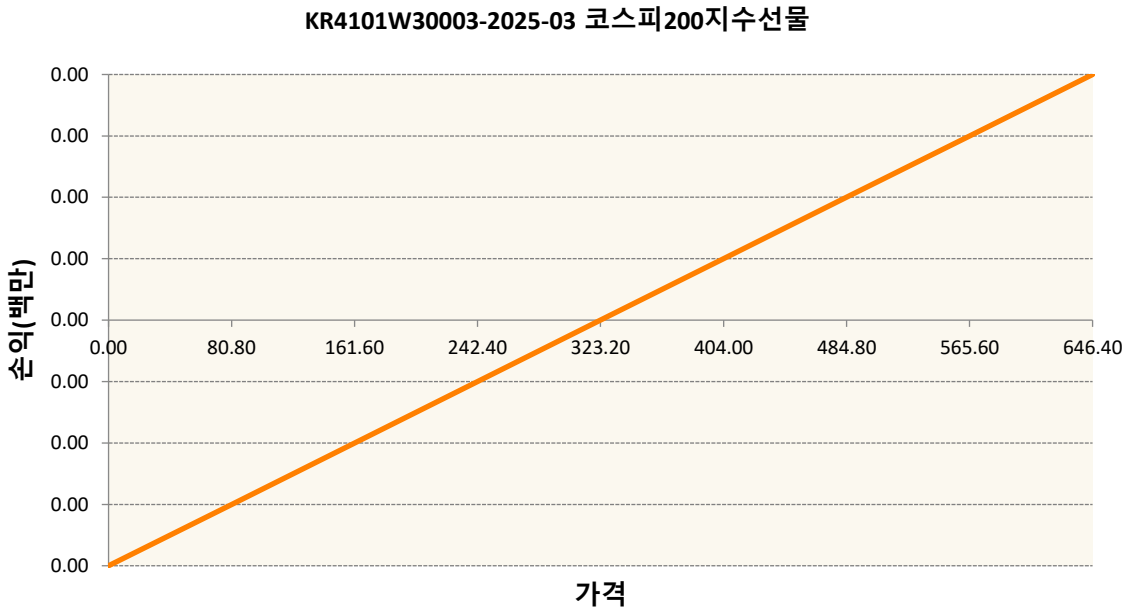
스마트인덱스모

1. 계약금액

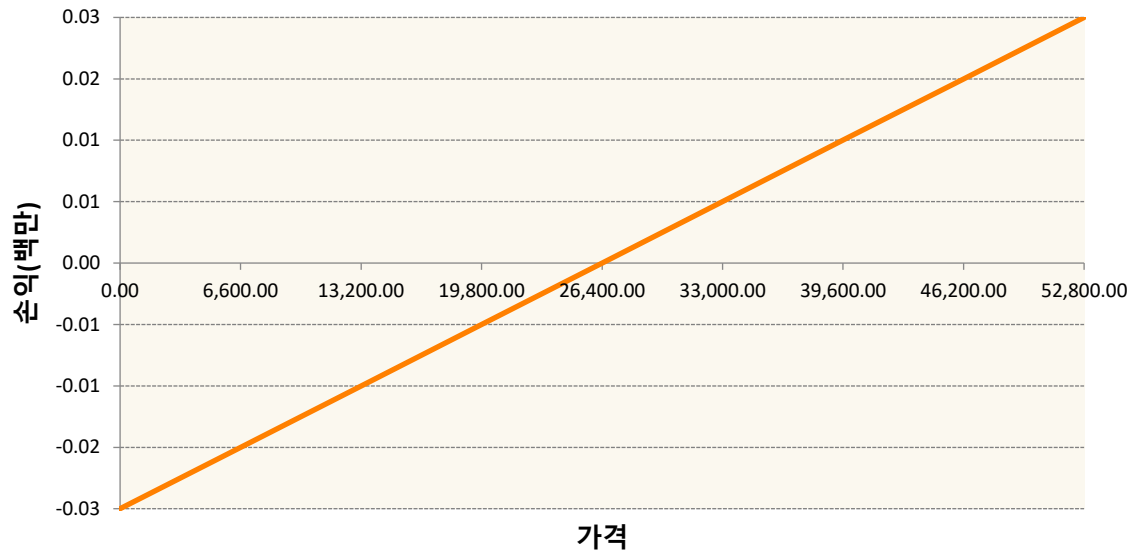
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	126	0	126	장내
누계	유가증권	선물	2,059	0	2,059	장내

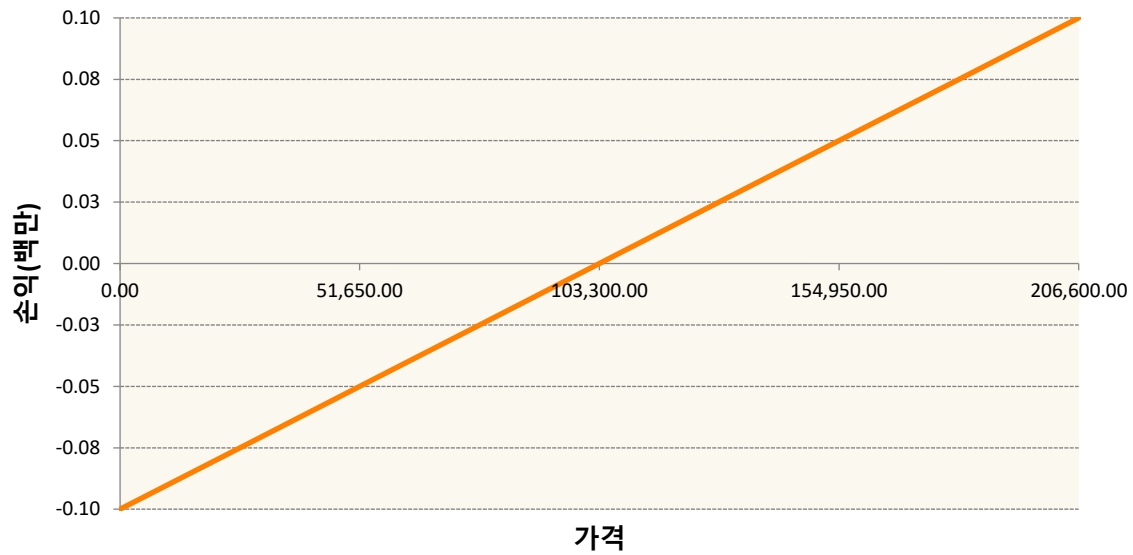
2. 만기시점의 손익구조



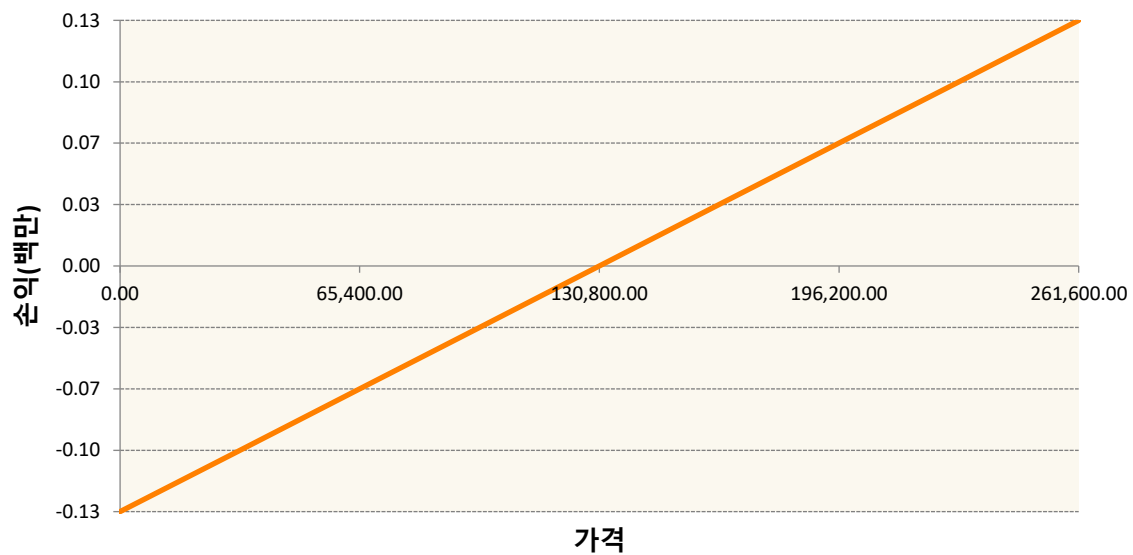
KR410SW20008-2025-02 울촌화학개별선물



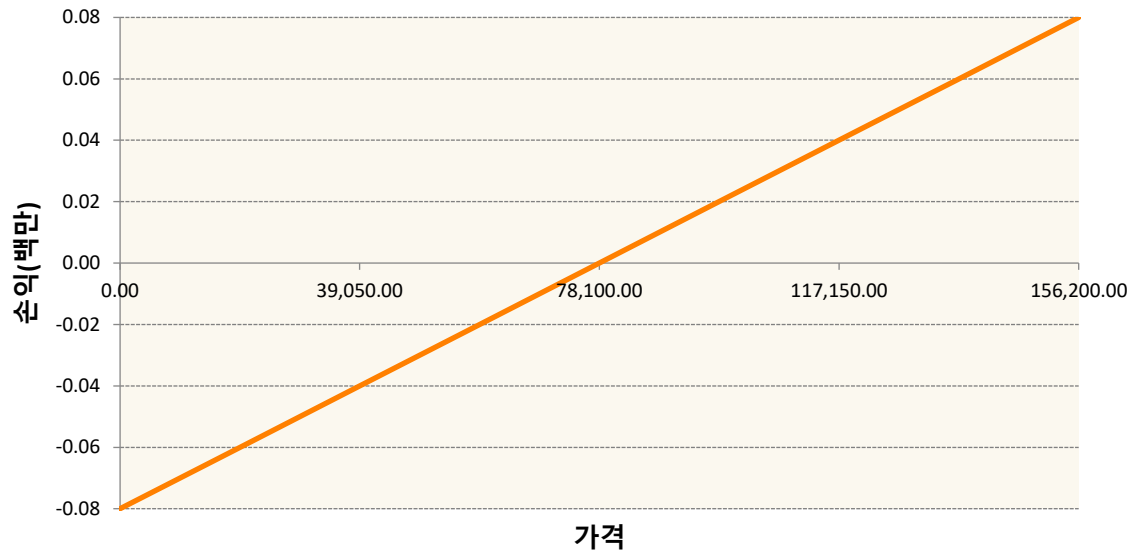
KR410ZW20003-2025-02 한미반도체개별선물



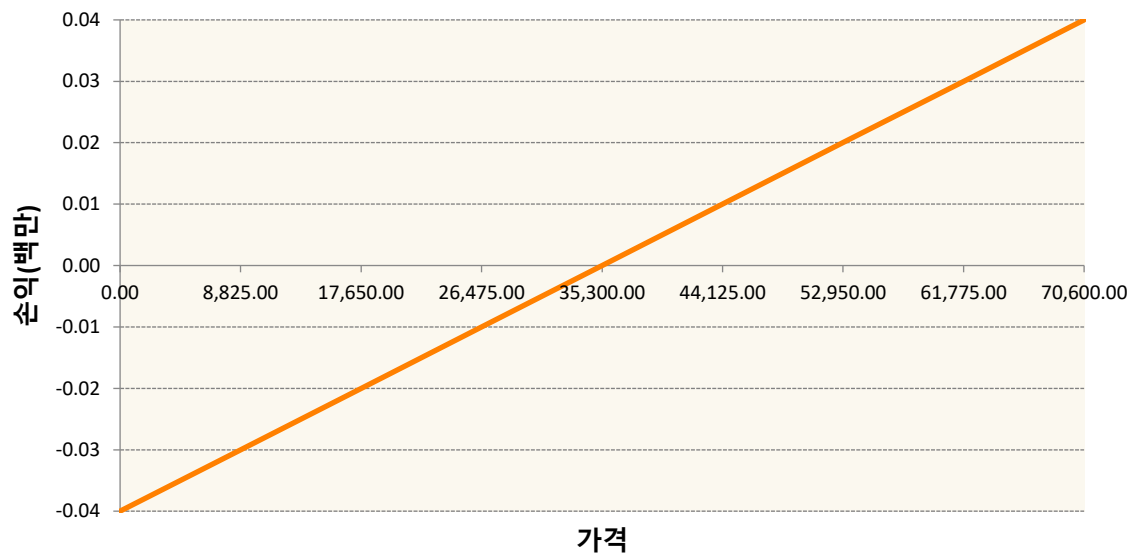
KR4123W20008-2025-02 삼성전기개별선물



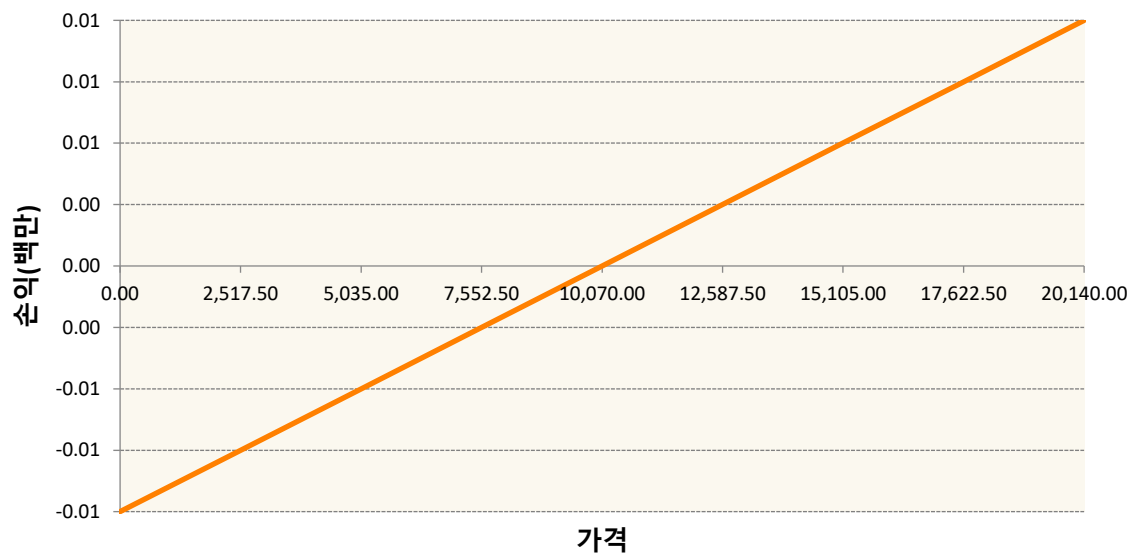
KR4124W20006-2025-02 LG전자개별선물



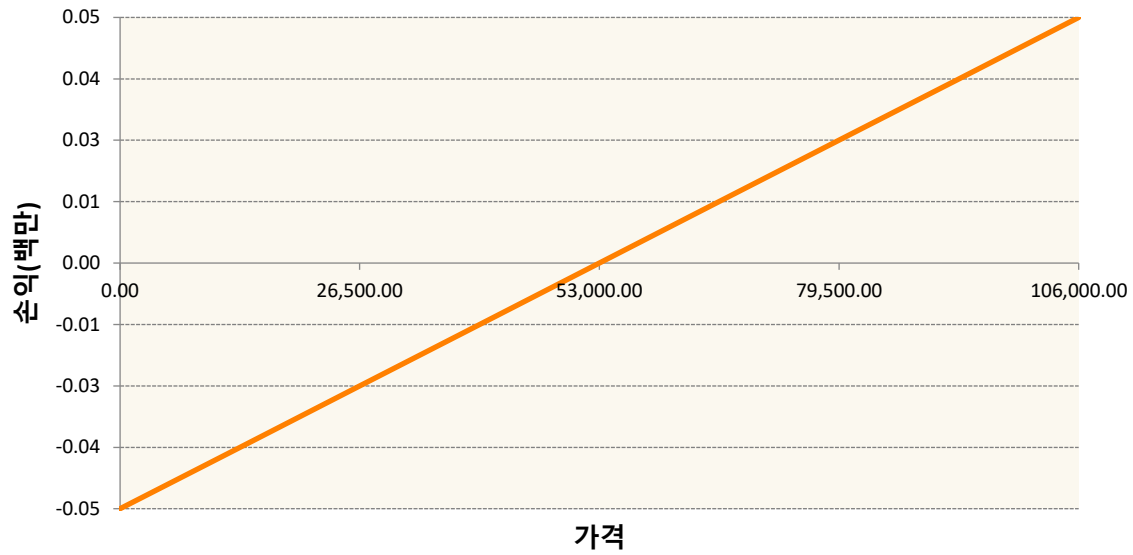
KR4128W20007-2025-02 한국가스공사개별선물



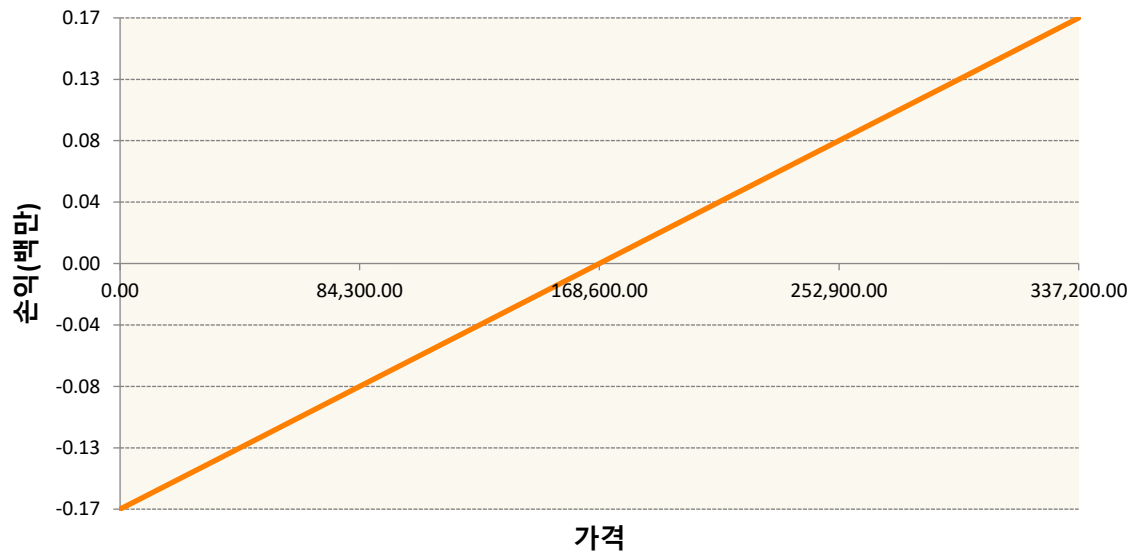
KR41B0W20004-2025-02 LG유플러스개별선물



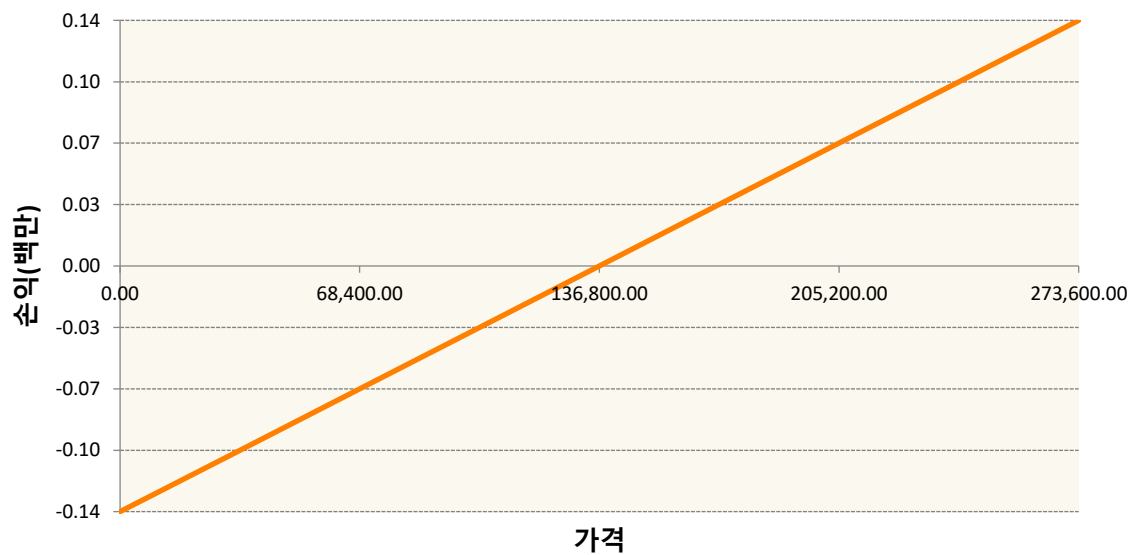
KR41BBW20000-2025-02 롯데케미칼개별선물



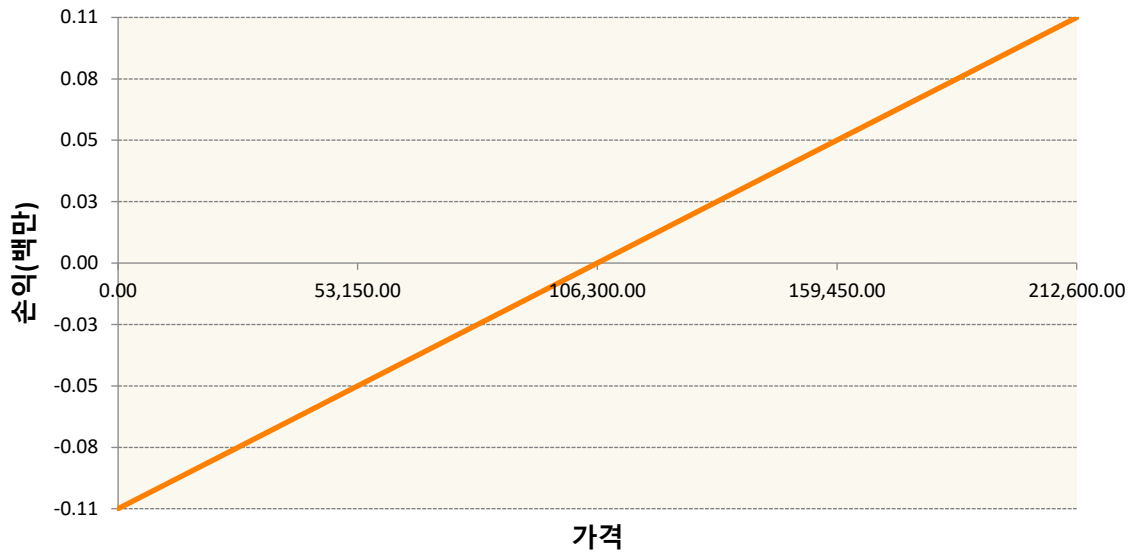
KR41BJW20003-2025-02 엔씨소프트개별선물



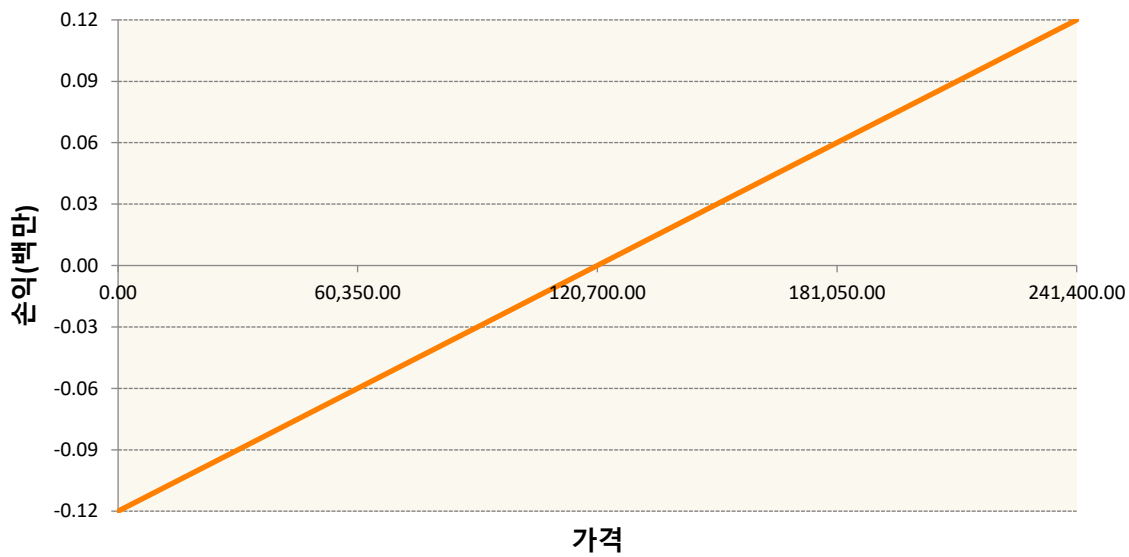
KR41BYW20002-2025-02 LG이노텍개별선물



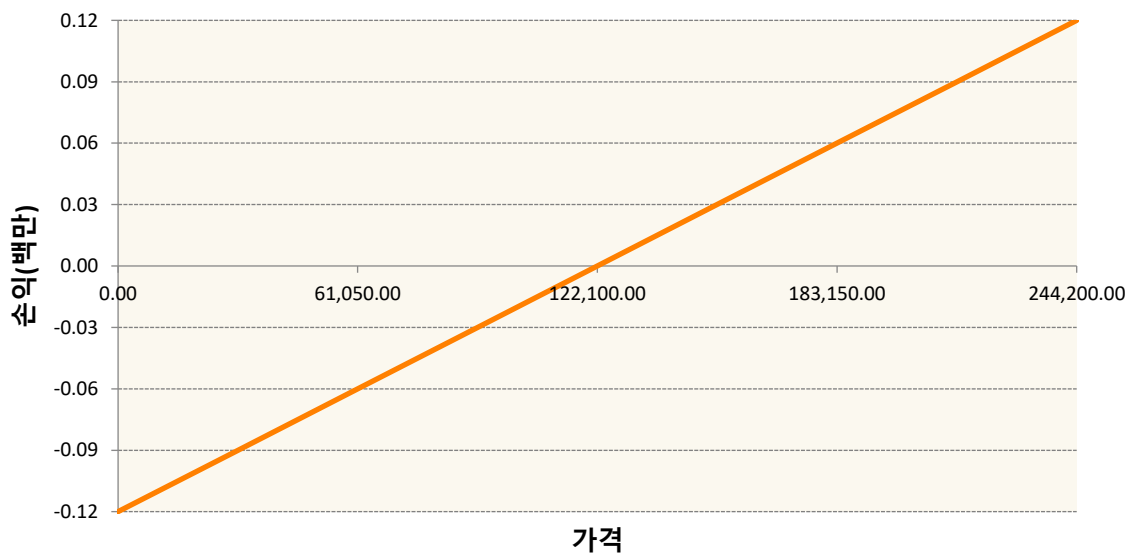
KR41C3W20007-2025-02 금호석유개별선물



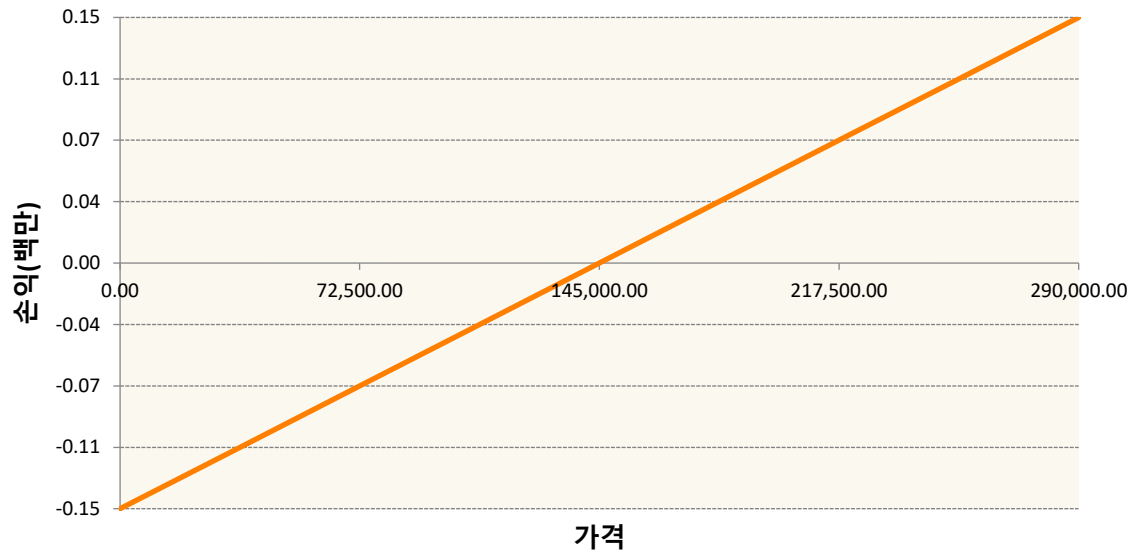
KR41C5W20002-2025-02 삼성에스디에스개별선물



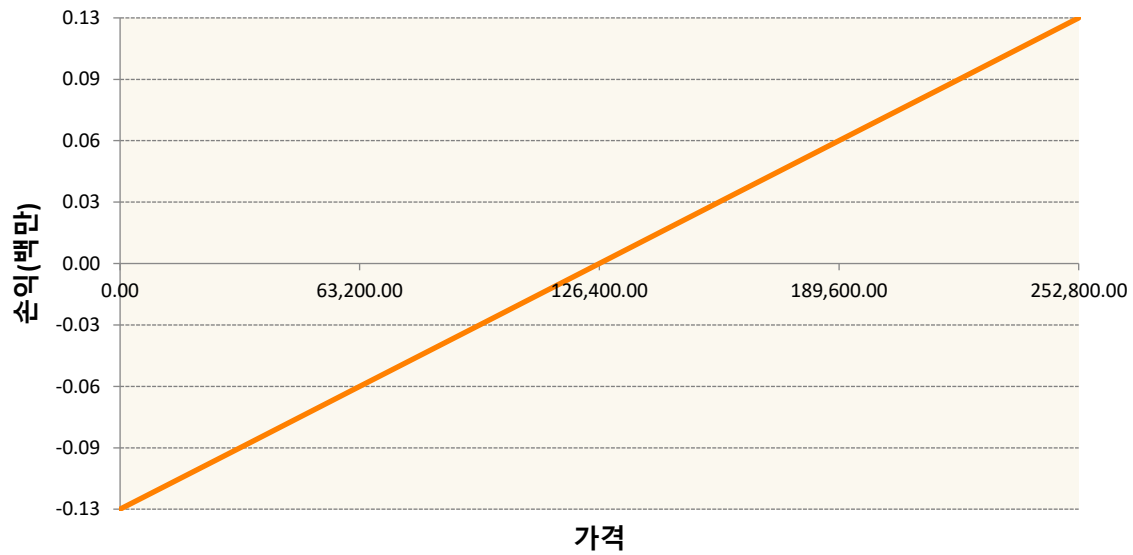
KR41C6W20000-2025-02 아모레퍼시픽개별선물



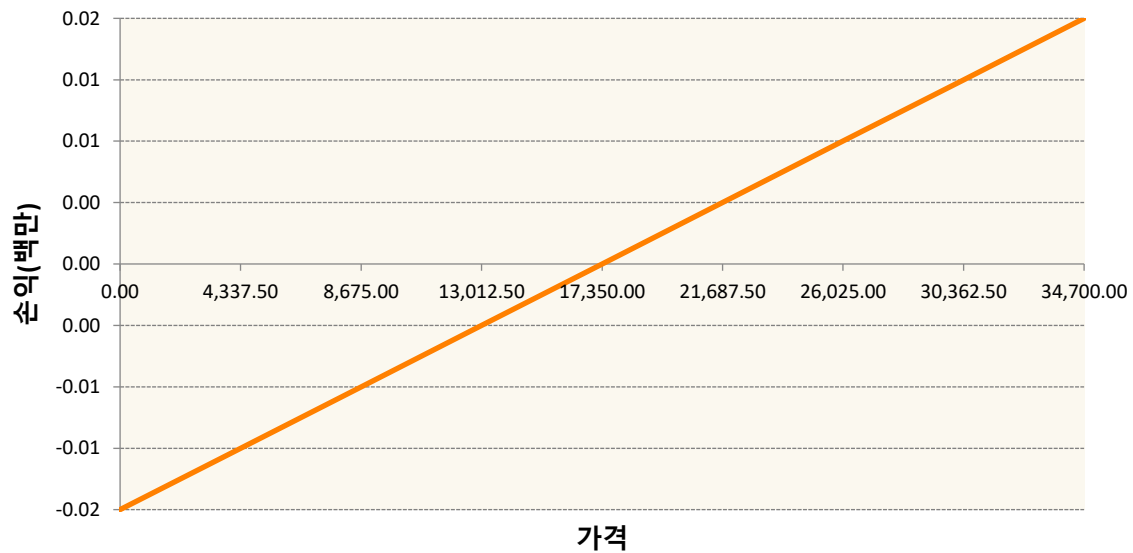
KR41CCW20006-2025-02 현대글로비스개별선물



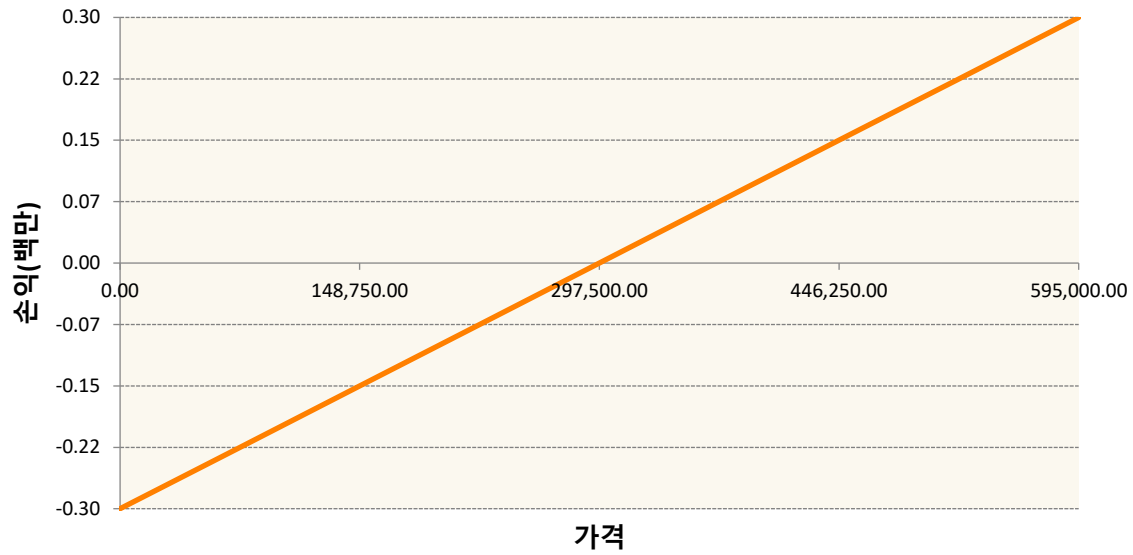
KR41CDW20004-2025-02 HD현대미포개별선물



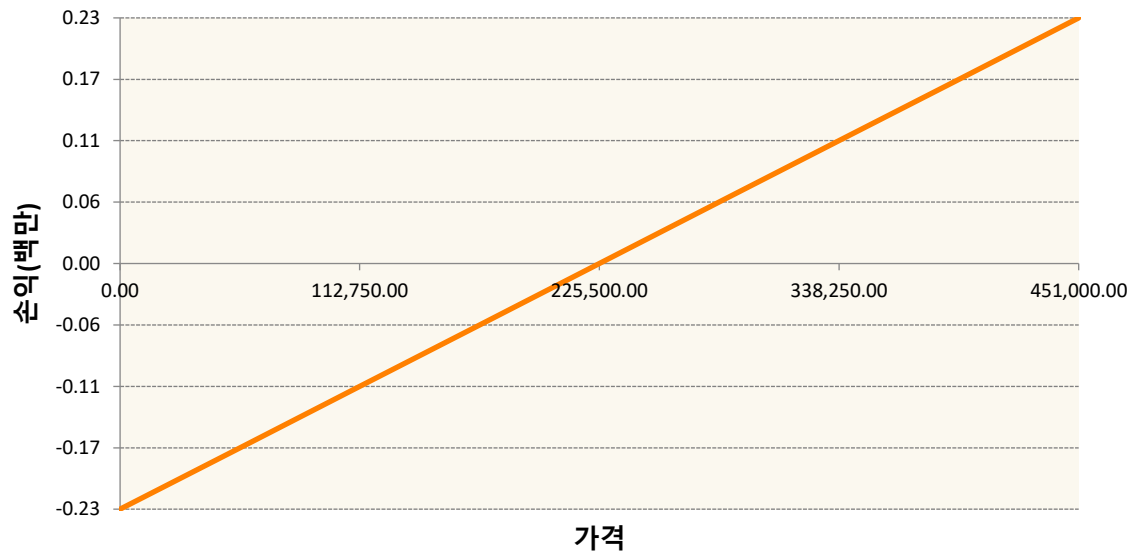
KR41CNW20003-2025-02 포스코DX개별선물



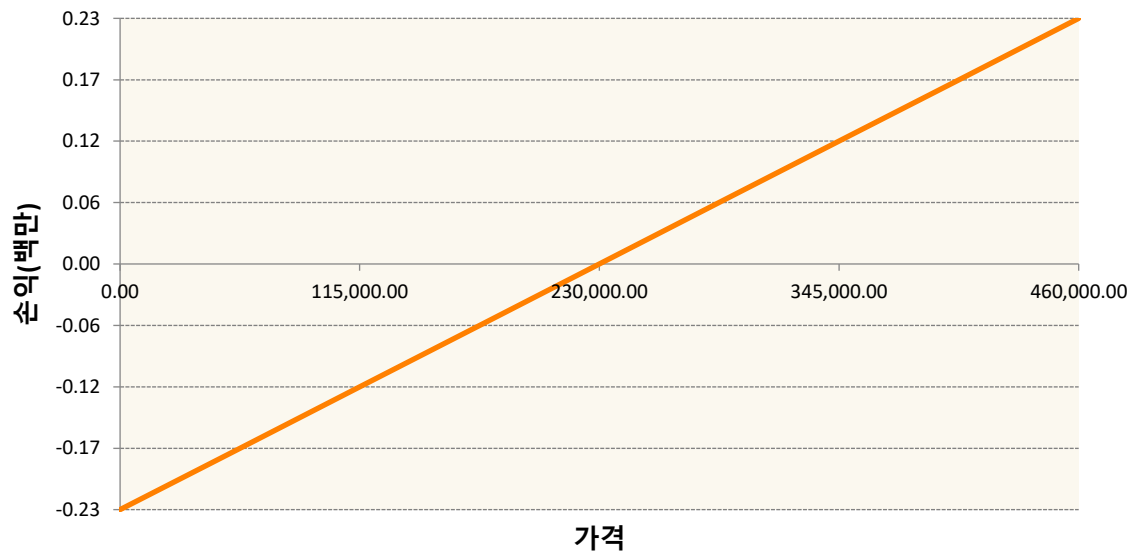
KR41CRW20004-2025-02 LG생활건강개별선물



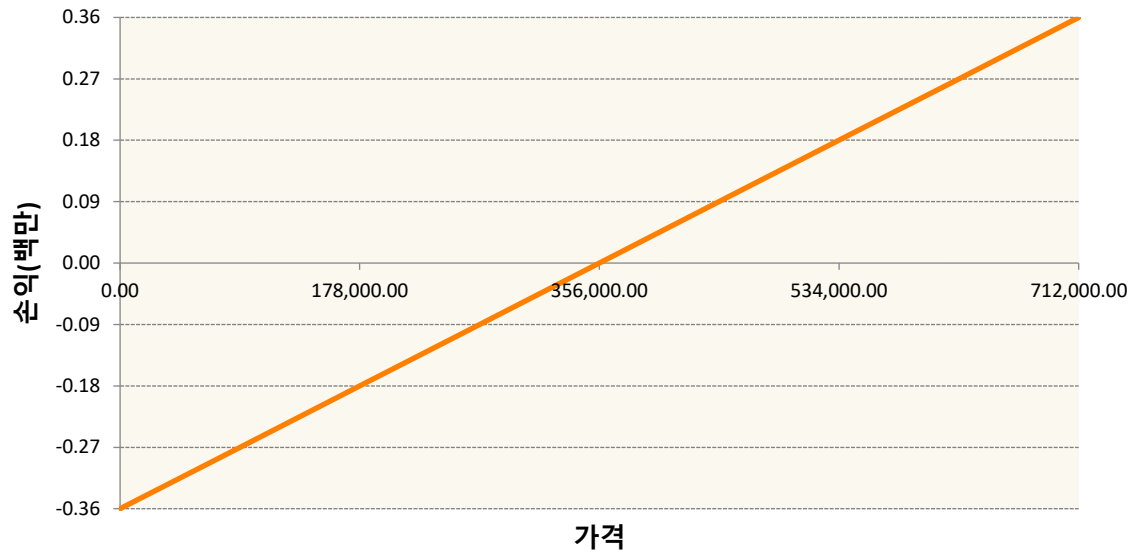
KR41CXW20002-2025-02 한미약품개별선물



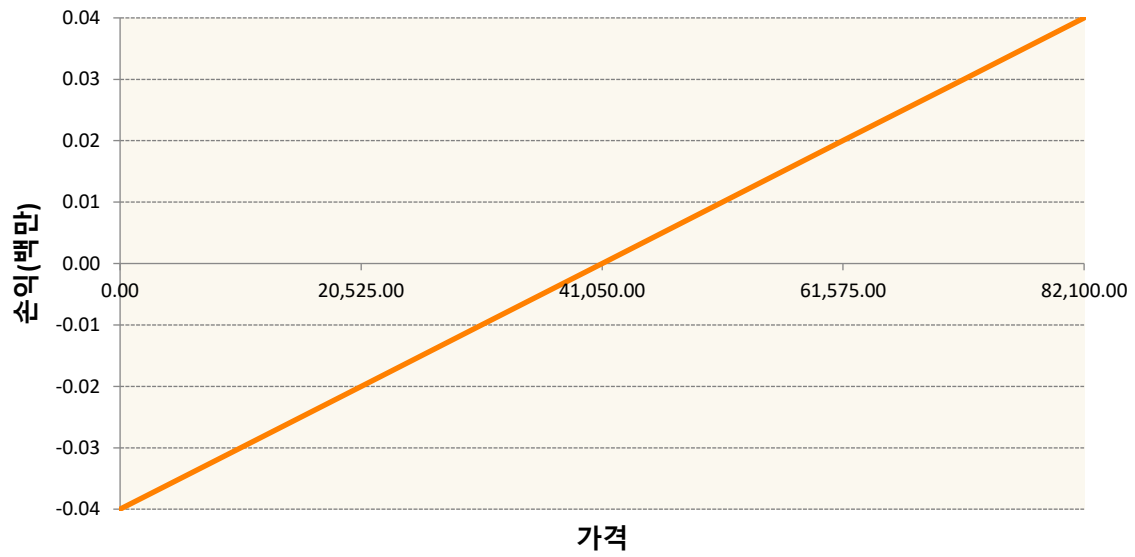
KR41D1W20000-2025-02 CJ제일제당개별선물



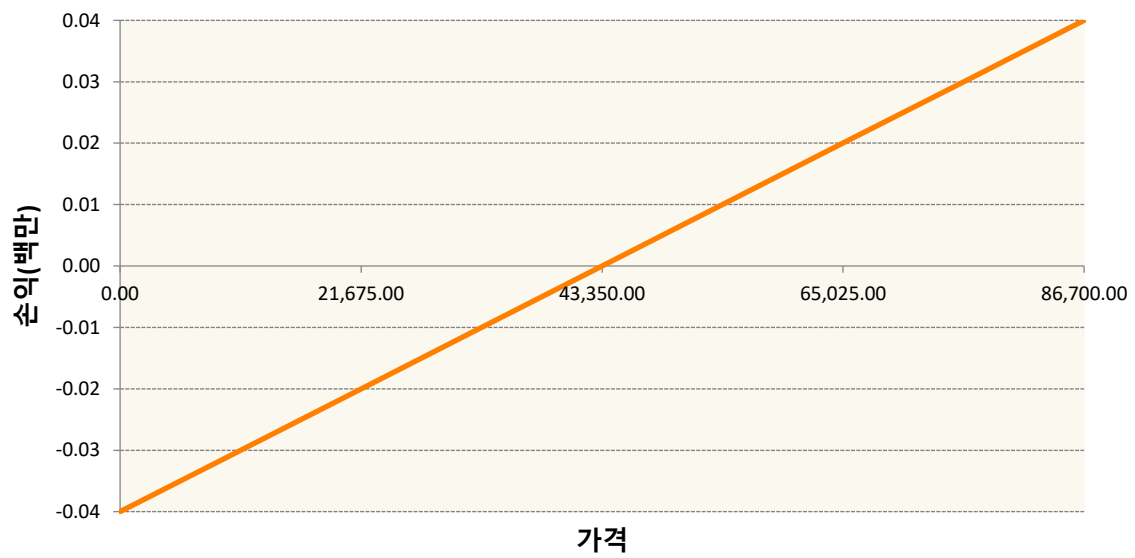
KR41DAW20008-2025-02 농심개별선물



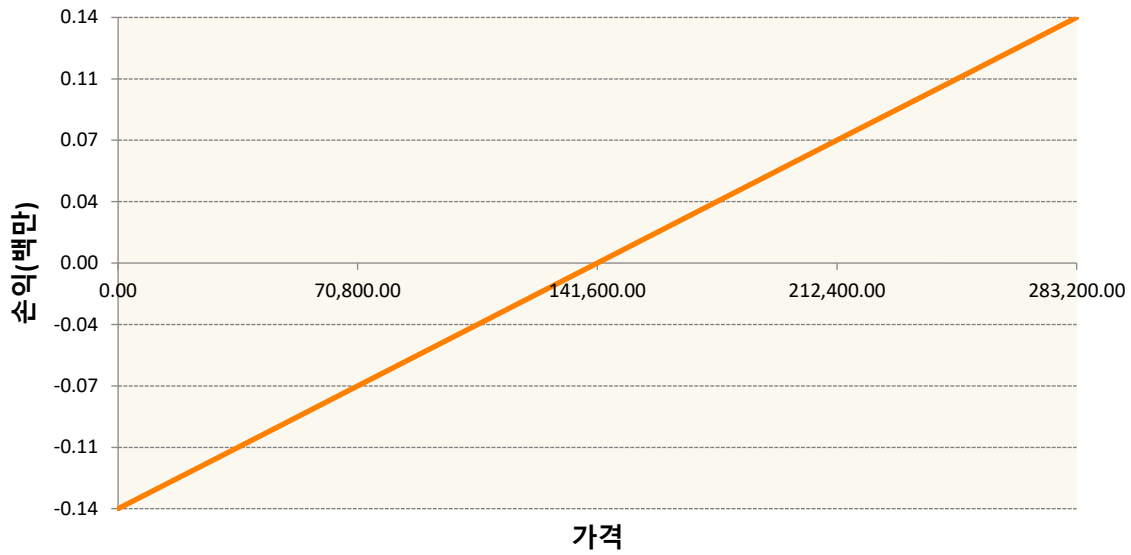
KR41DCW20004-2025-02 HL만도개별선물



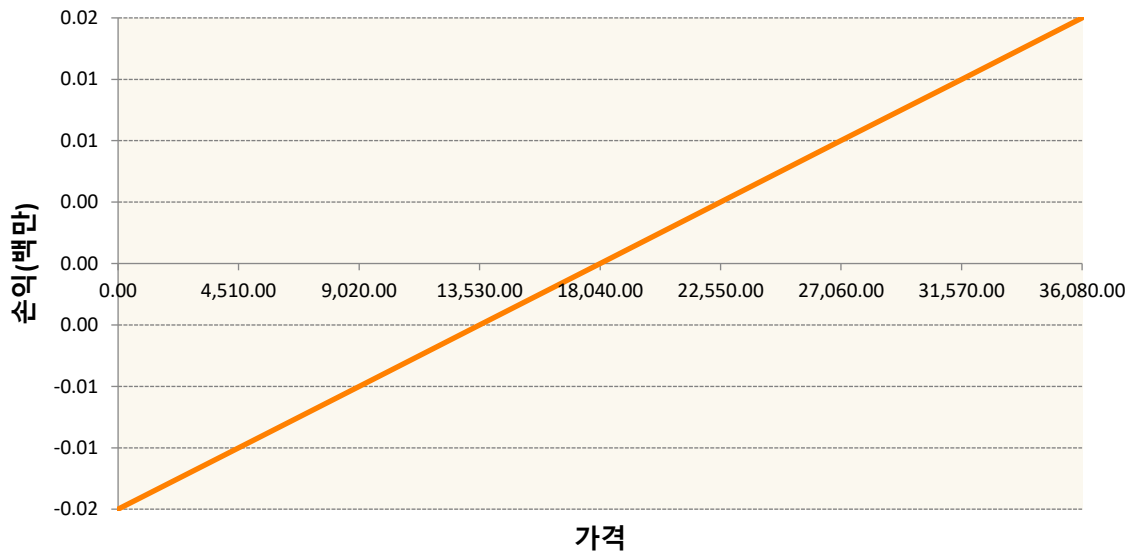
KR41E5W20000-2025-02 넷마블개별선물



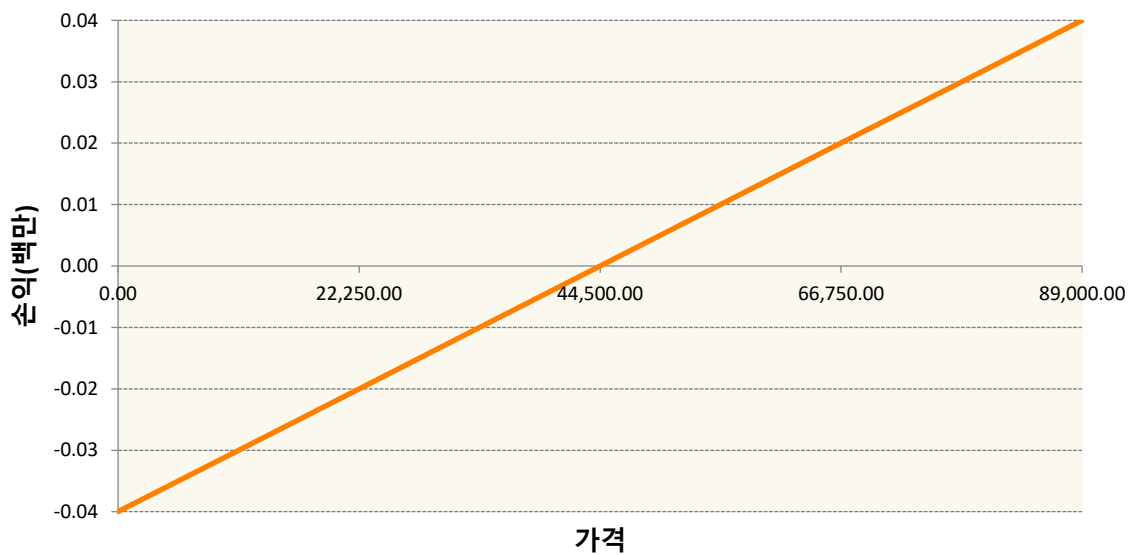
KR41EJW20007-2025-02 SKC개별선물



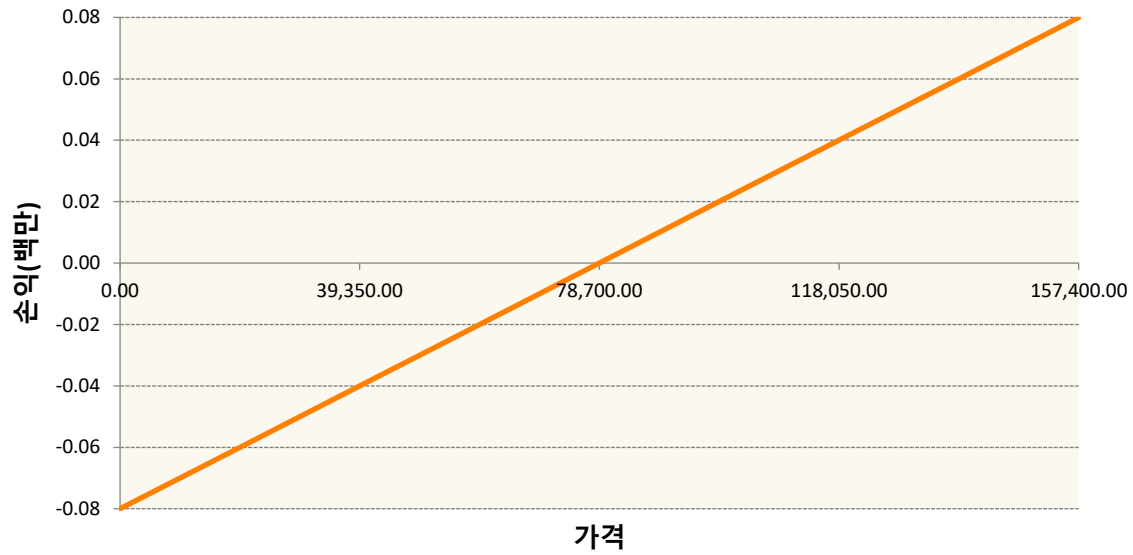
KR41ETW20006-2025-02 삼성E&A개별선물



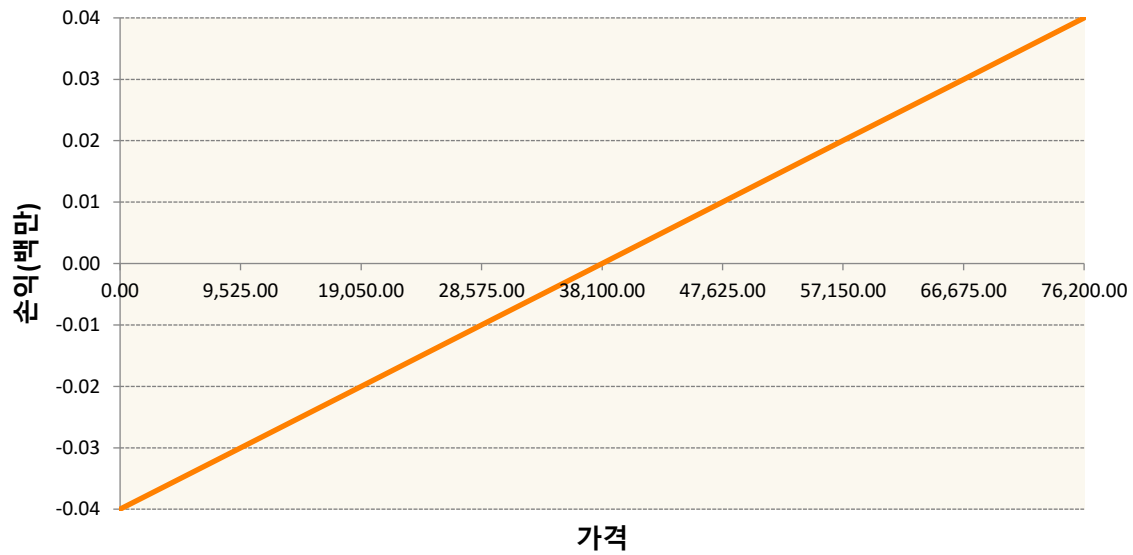
KR41F9W20001-2025-02 SK바이오사이언스개별선물



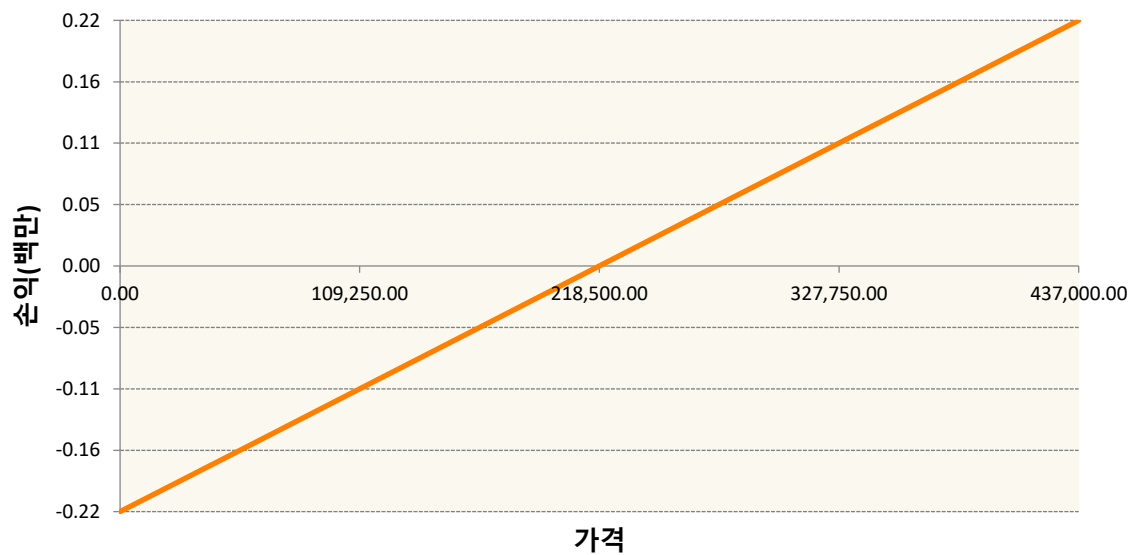
KR41FMW20008-2025-02 엘애펬개별선물



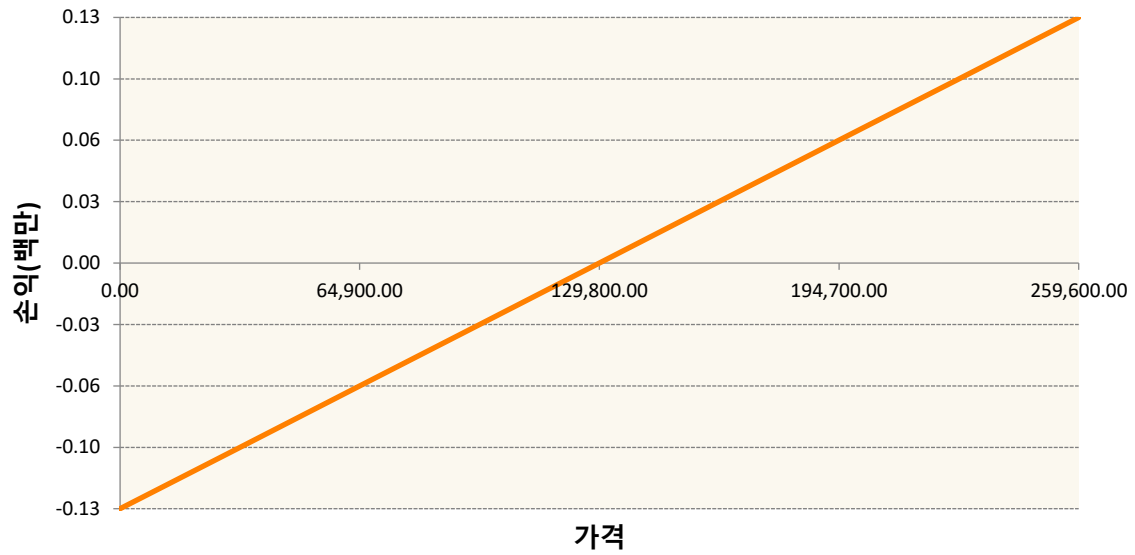
KR41G0W20009-2025-02 씨에스원드개별선물



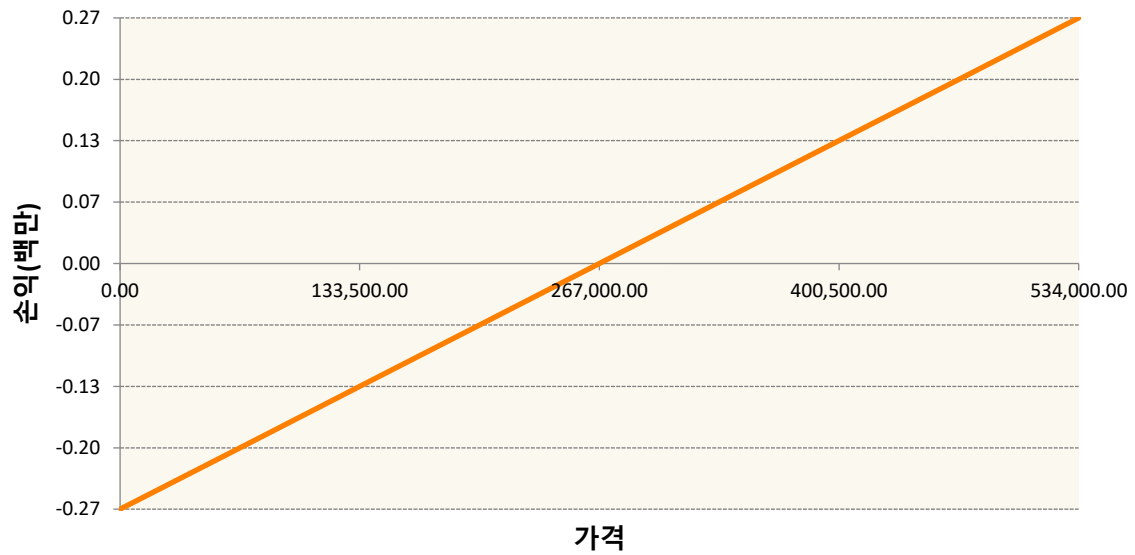
KR41GLW20008-2025-02 LS ELECTRIC개별선물



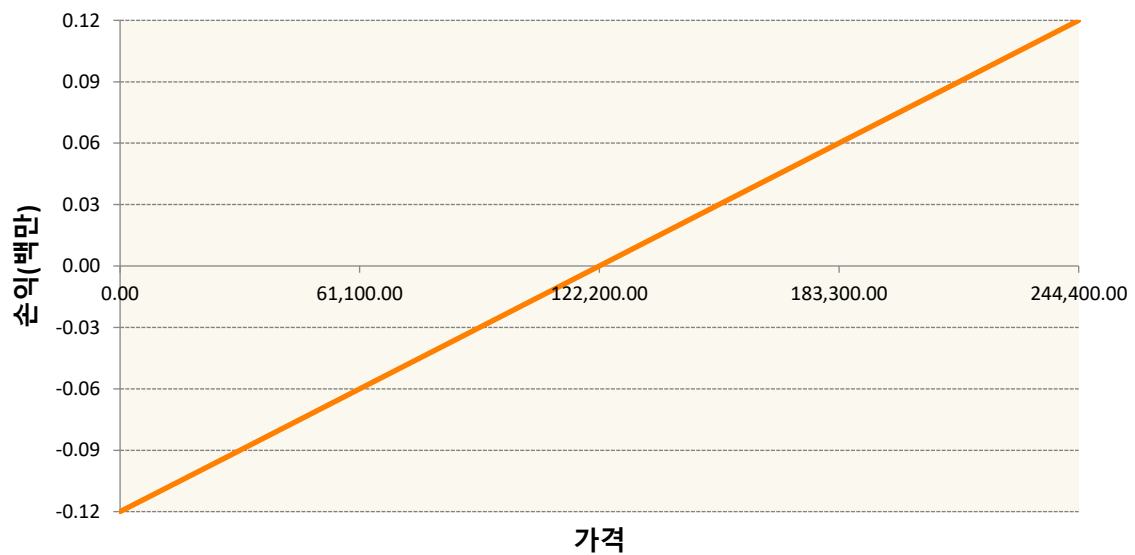
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4101W30(2025-03 코스피200지수선물	71
KR410FW20(2025-02 두산로보틱스개별선물	1
KR410SW20(2025-02 올촌화학개별선물	0.32
KR410ZW20(2025-02 한미반도체개별선물	5
KR4123W20(2025-02 삼성전기개별선물	9
KR4124W20(2025-02 LG전자개별선물	10
KR4128W20(2025-02 한국가스공사개별선물	1
KR41B0W20(2025-02 LG유플러스개별선물	3
KR41BBW20(2025-02 롯데케미칼개별선물	1
KR41BJW20(2025-02 엔씨소프트개별선물	4
KR41BYW20(2025-02 LG이노텍개별선물	2
KR41C3W20(2025-02 금호석유개별선물	2
KR41C5W20(2025-02 삼성에스디에스개별선물	6
KR41C6W20(2025-02 아모레퍼시픽개별선물	5
KR41CCW20 2025-02 현대글로비스개별선물	6
KR41CDW20 2025-02 HD현대미포개별선물	3
KR41CNW20 2025-02 포스코DX개별선물	1
KR41CRW20 2025-02 LG생활건강개별선물	3
KR41CXW20(2025-02 한미약품개별선물	2
KR41D1W20 2025-02 CJ제일제당개별선물	2
KR41DAW20 2025-02 농심개별선물	1
KR41DCW20 2025-02 HL만도개별선물	2
KR41E5W20(2025-02 넷마블개별선물	1
KR41EJW200 2025-02 SKC개별선물	3
KR41ETW20(2025-02 삼성E&A개별선물	3
KR41F9W20(2025-02 SK바이오사이언스개별선물	1
KR41FMW20 2025-02 엘앤에프개별선물	2
KR41G0W20 2025-02 씨에스원드개별선물	1
KR41GLW20(2025-02 LS ELECTRIC개별선물	4
KR41GQW20 2025-02 녹십자개별선물	1
KR41GTW20(2025-02 두산개별선물	2
KR41HEW20(2025-02 키움증권개별선물	2

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

306

공시일	2025-02-04
기준일	2025-02-03

SOL차이나강소기업CSI500상장

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	3,730	0	3,730	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWCSI50000 신한CSI500미래241219

286

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

483

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2025-02-04
기준일	2025-02-03

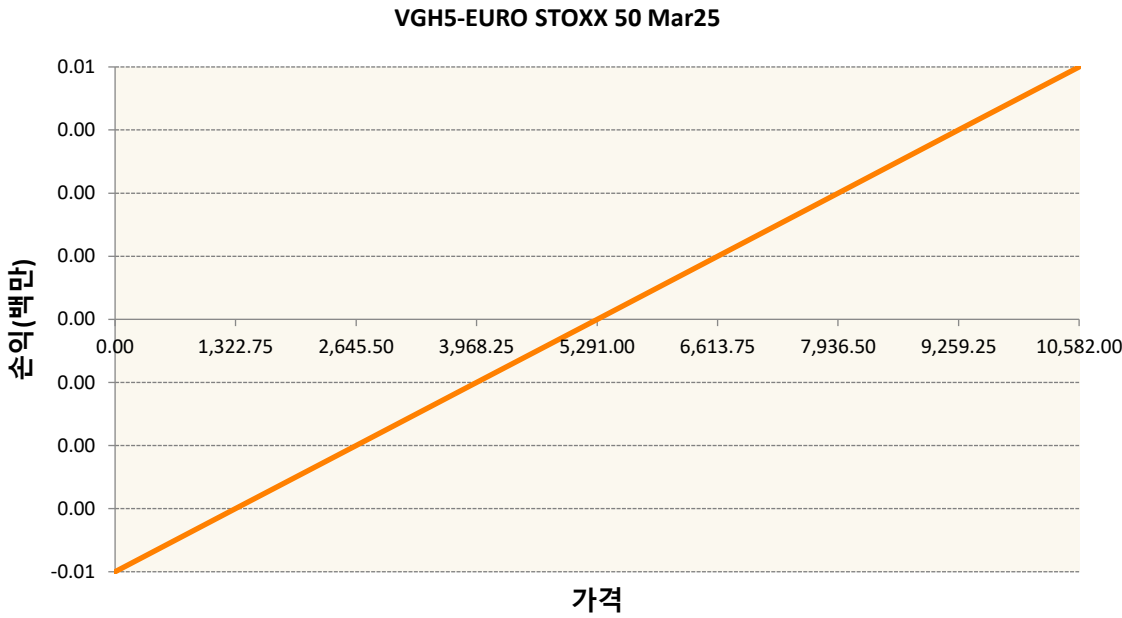
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	957	0	957	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGH5	EURO STOXX 50 Mar25	77
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4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)

(단위:백만원)

50

공시일	2025-02-04
기준일	2025-02-03

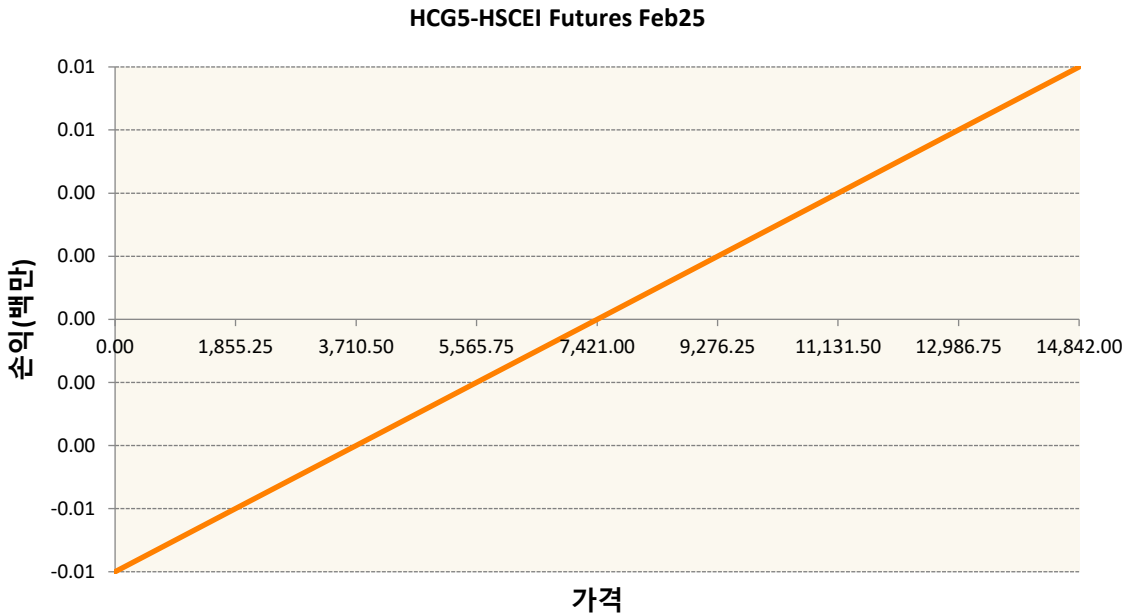
차이나인덱스모(주식-파생형)

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	1,570	0	1,570	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

HCG5	HSCEI Futures Feb25	126
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4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)

(단위:백만원)

168

공시일	2025-02-04
기준일	2025-02-03

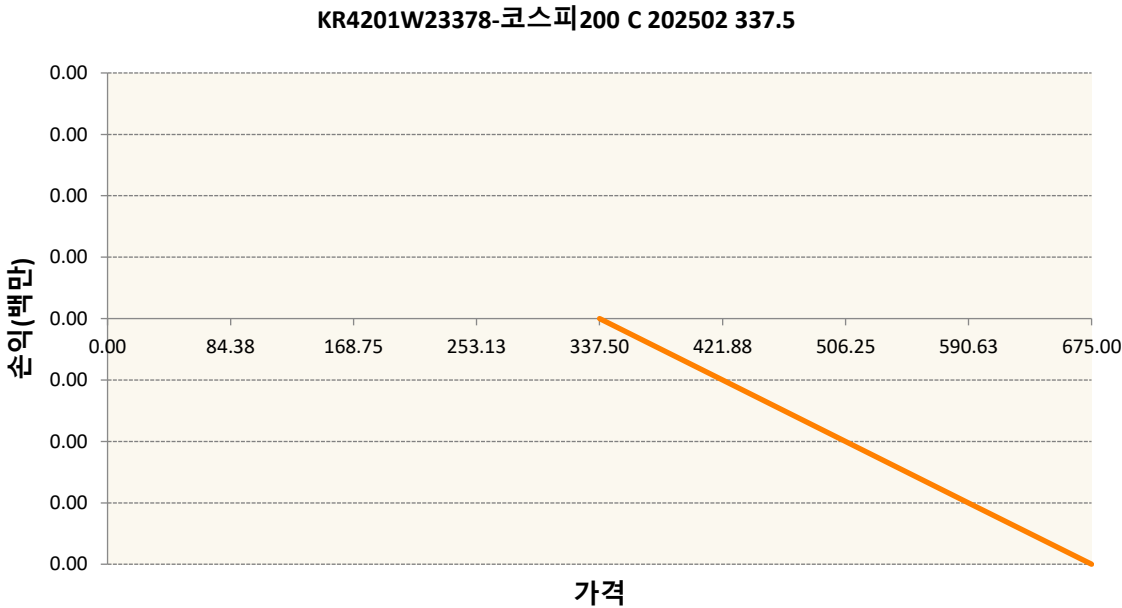
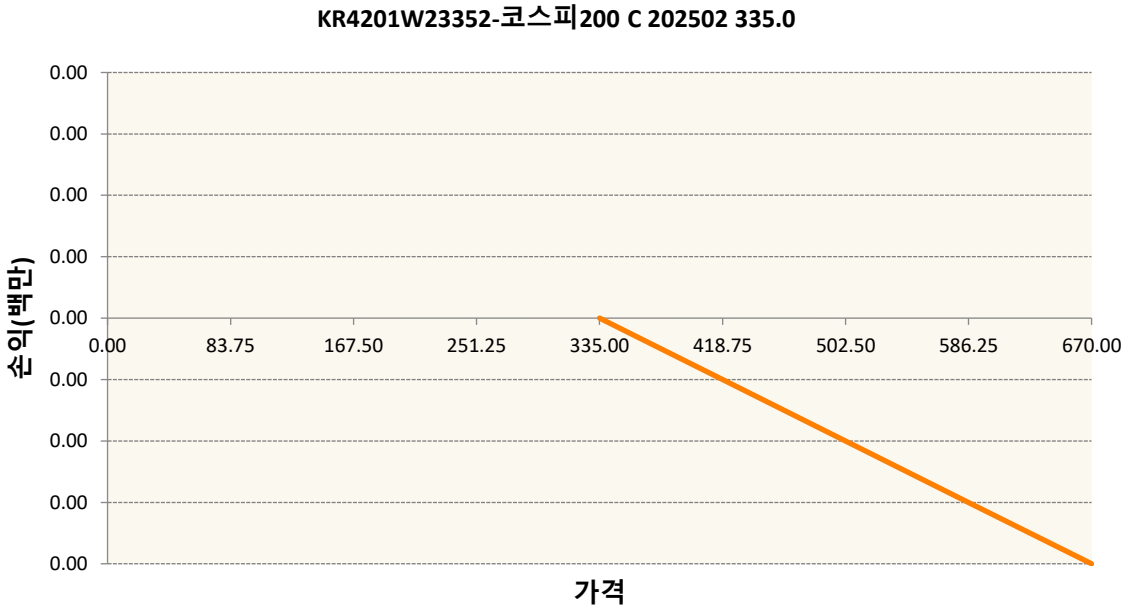
커버드콜모(주식혼합-파생형)

1. 계약금액

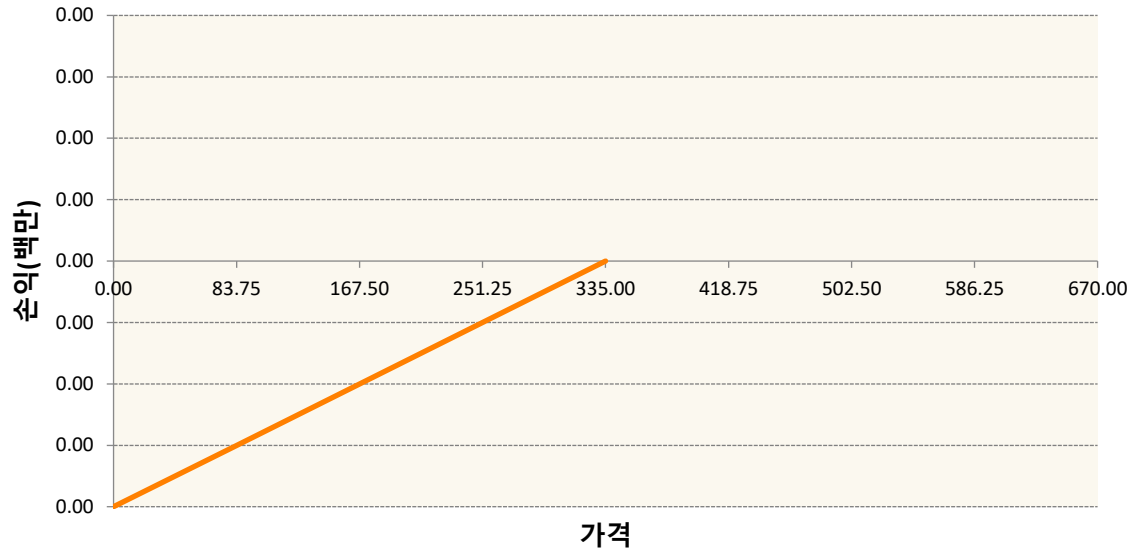
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	옵션	0	38,069	-38,069	장내

2. 만기시점의 손익구조



KR4301W23350-코스피200 P 202502 335.0



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4201W23352 코스피200 C 202502 335.0							1,173
기초자산의 변동성							
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	131	131	131	130	129	128	125
-5.33%	130	129	127	124	120	114	106
-2.67%	122	115	106	95	82	67	50
0%	69	48	25	0	-26	-53	-81
2.67%	-117	-151	-185	-220	-254	-288	-322
5.33%	-507	-535	-565	-596	-627	-658	-691
8.00%	-1,060	-1,073	-1,089	-1,108	-1,128	-1,150	-1,173
KR4201W23378 코스피200 C 202502 337.5							262
기초자산의 변동성							
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	23	23	23	23	23	23	23
-5.33%	23	23	23	22	22	21	19
-2.67%	22	21	20	18	15	12	9
0%	14	10	5	0	-6	-11	-18
2.67%	-20	-28	-36	-44	-52	-61	-69
5.33%	-102	-109	-118	-126	-134	-142	-151
8.00%	-228	-233	-238	-243	-249	-256	-262
KR4301W23350 코스피200 P 202502 335.0							493
기초자산의 변동성							
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-492	-492	-492	-492	-492	-492	-493
-5.33%	-319	-319	-319	-320	-320	-321	-323
-2.67%	-147	-148	-150	-152	-154	-157	-161
0%	15	11	6	0	-6	-12	-18

2.67%	142	134	126	117	109	101	93
5.33%	210	203	196	189	182	174	167
8.00%	231	229	225	222	217	213	207

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

(단위:백만원)

1,807

공시일	2025-02-04
기준일	2025-02-03

H2O글로벌본드(USD)(채권혼합-파

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	수익증권	0	0	0	
누계	유가증권	수익증권	680	0	680	

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	2025-02-04
기준일	2025-02-03

H2O글로벌본드(UH)(채권혼합-파

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	수익증권	0	0	0	
누계	유가증권	수익증권	4,489	0	4,489	

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	2025-02-04
기준일	2025-02-03

H2O글로벌본드(H)(채권혼합-파생)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	수익증권	0	0	0	
신규	통화	선도	0	0	0	장외
누계	유가증권	수익증권	13,266	0	13,266	
누계	통화	선도	0	13,058	-13,058	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

FXW213EBTC KRW/USD 28-02-25E	569
FXW213ECTC KRW/USD 31-03-25E	262
FXW213F1PC KRW/USD 30-04-25E	214
IE00BD8RGM75	* 해당종목은 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

437

공시일	2025-02-04
기준일	2025-02-03

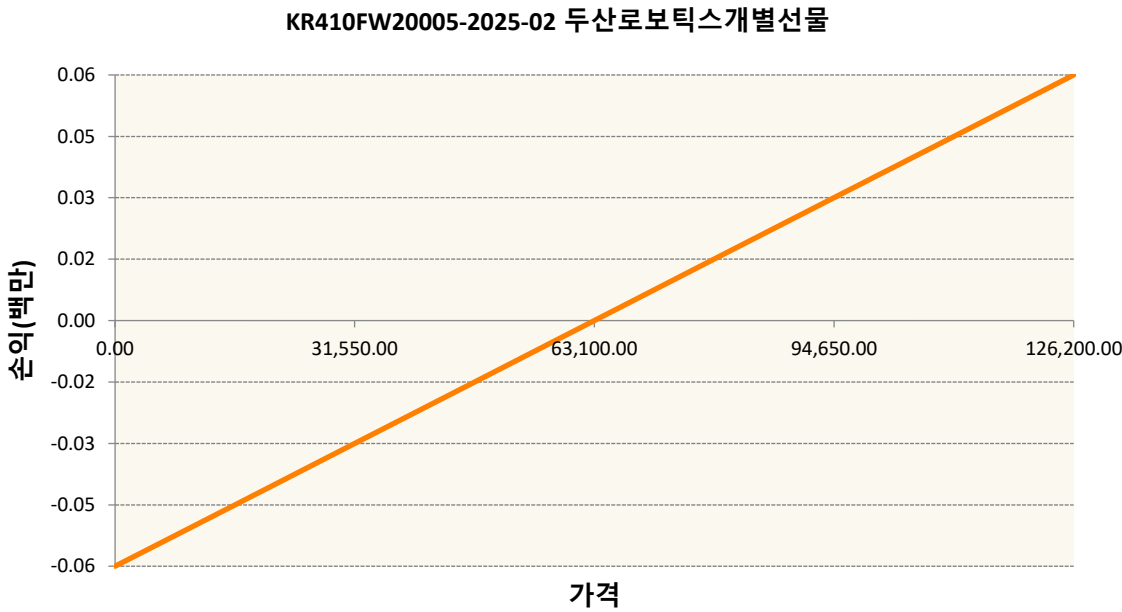
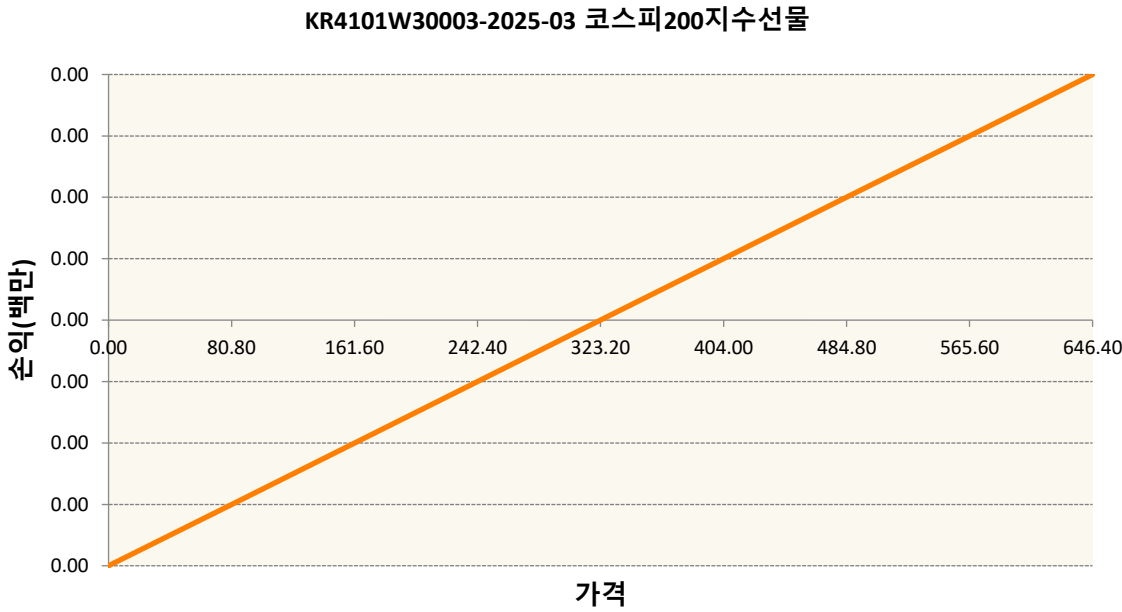
스마트KRX300인덱스모(주식-파생형)

1. 계약금액

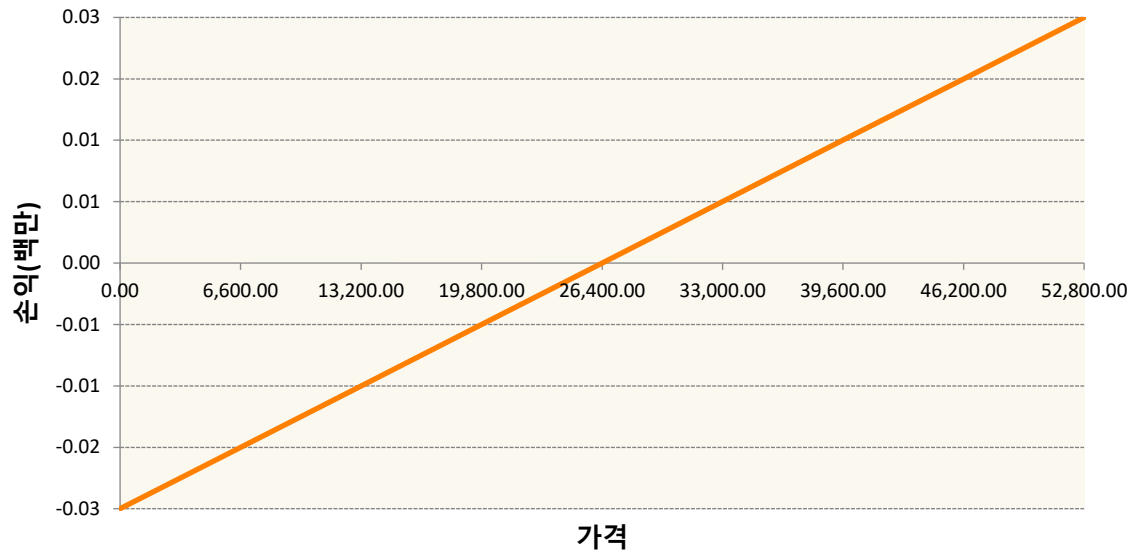
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	64	0	64	장내
누계	유가증권	선물	1,654	0	1,654	장내

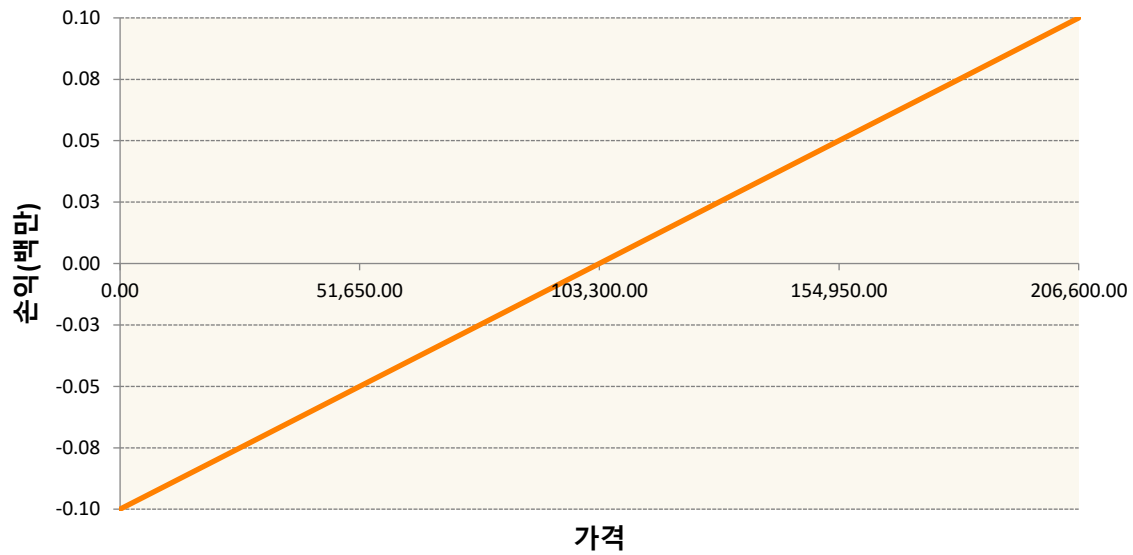
2. 만기시점의 손익구조



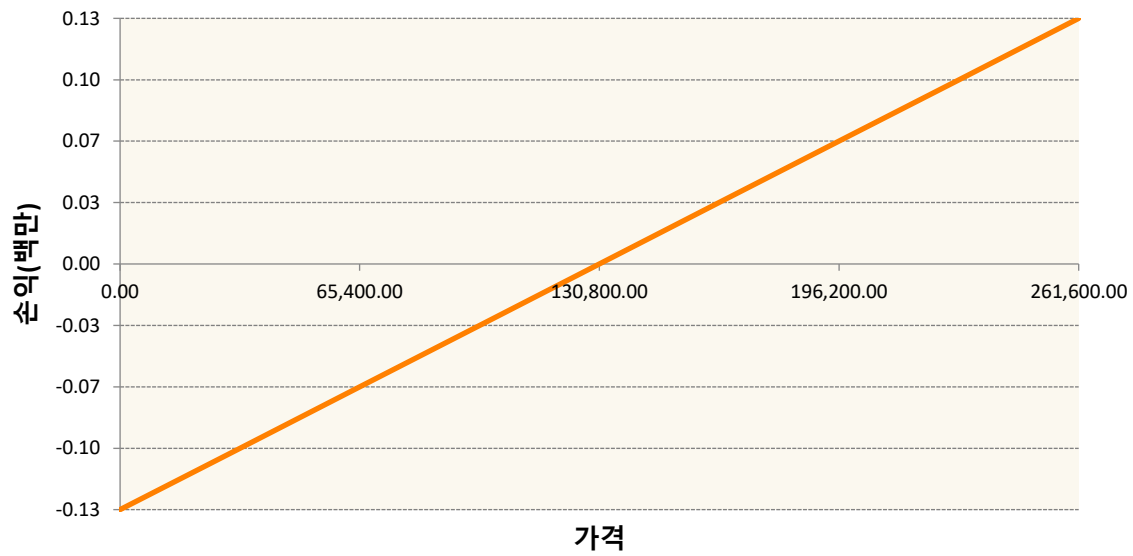
KR410SW20008-2025-02 울촌화학개별선물



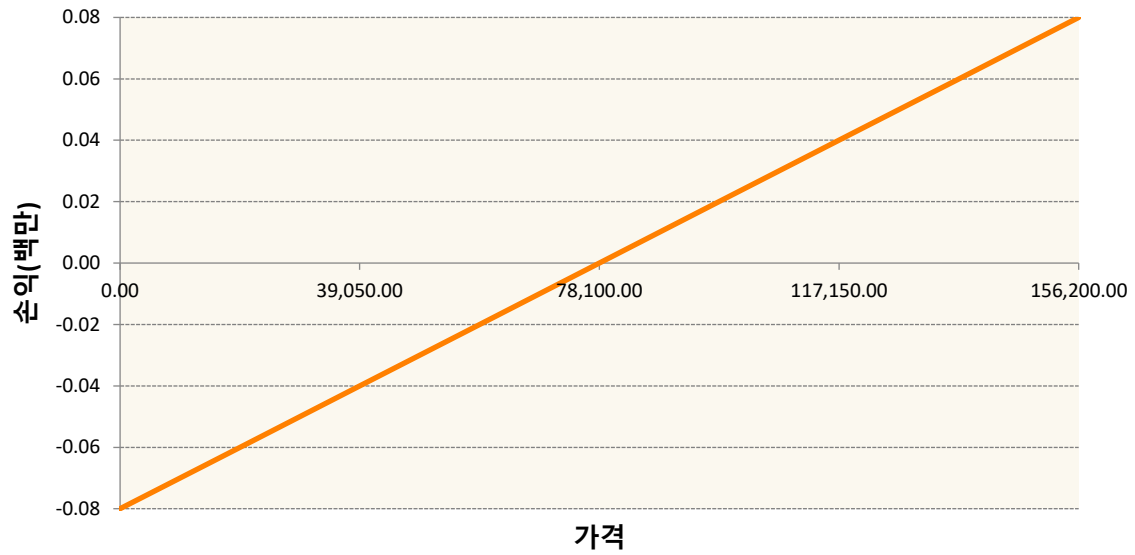
KR410ZW20003-2025-02 한미반도체개별선물



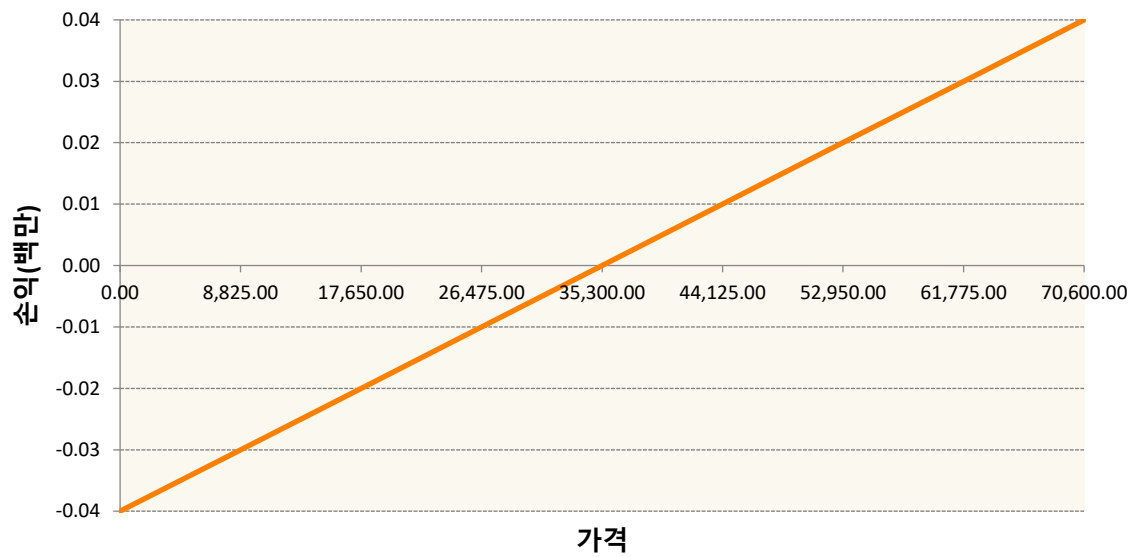
KR4123W20008-2025-02 삼성전기개별선물



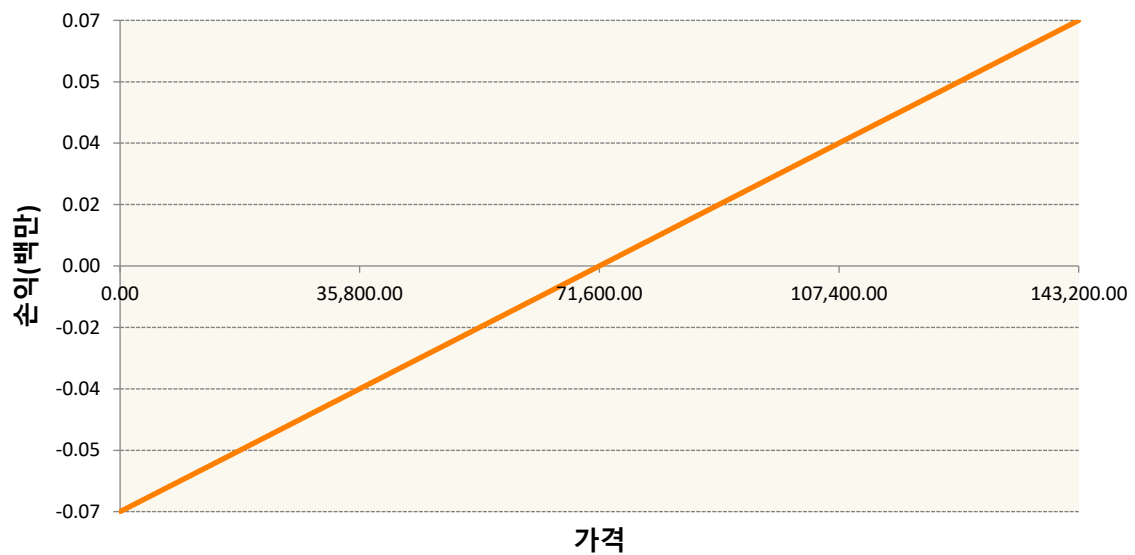
KR4124W20006-2025-02 LG전자개별선물



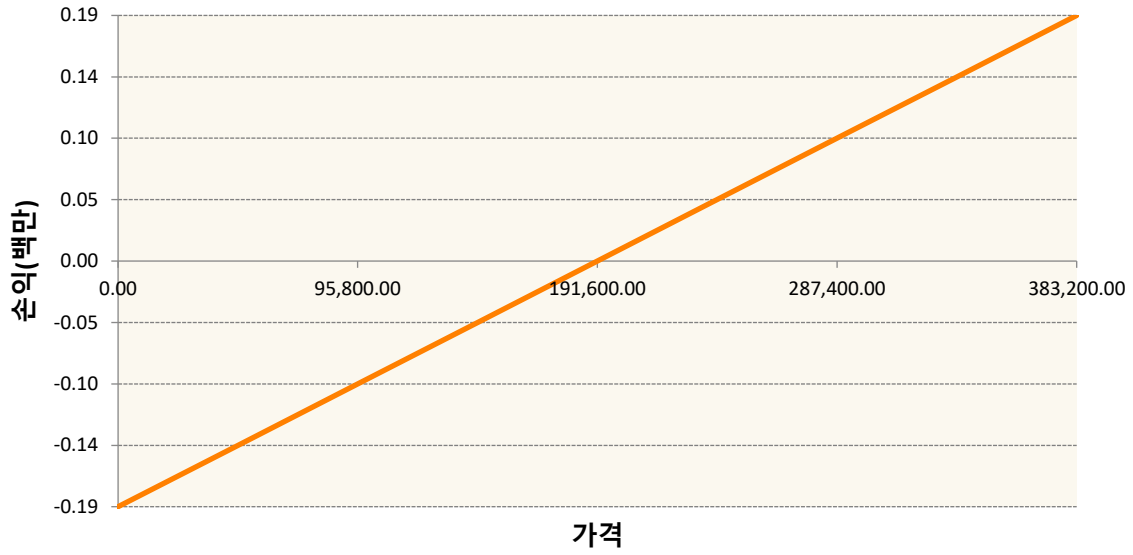
KR4128W20007-2025-02 한국가스공사개별선물



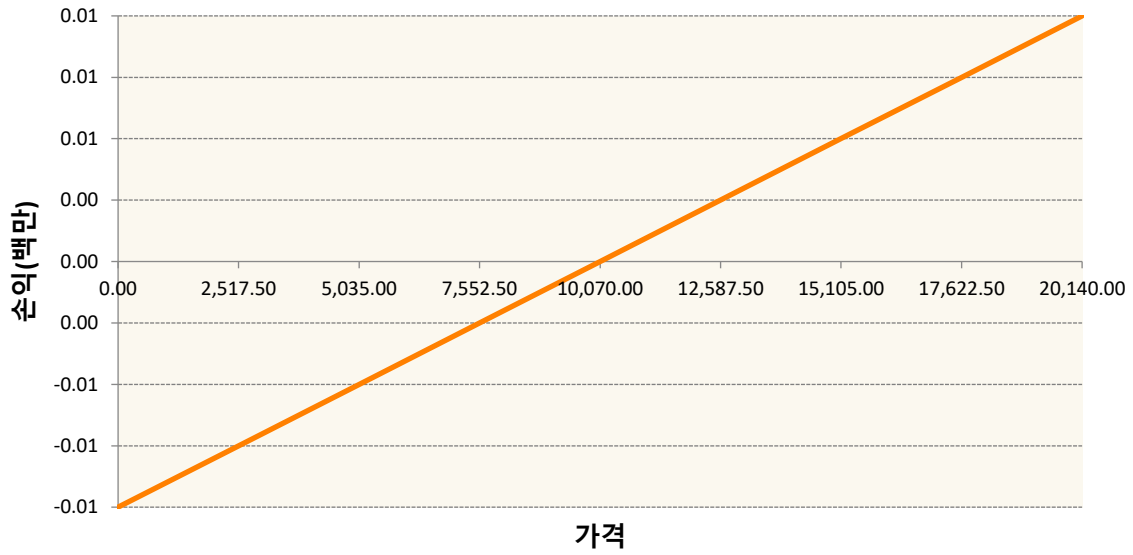
KR4134W20005-2025-02 LG개별선물



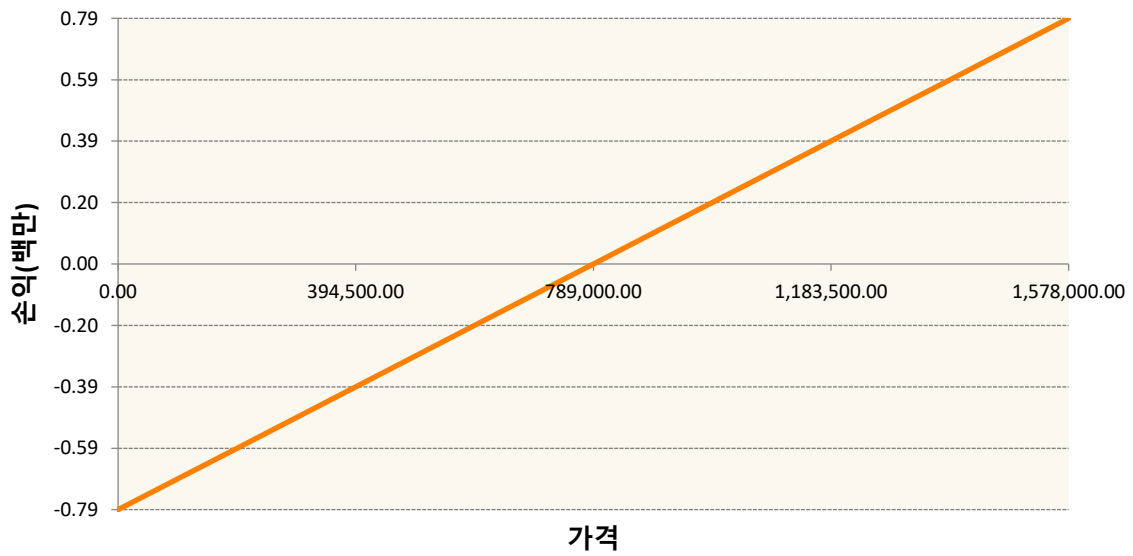
KR4150W20001-2025-02 SK하이닉스개별선물



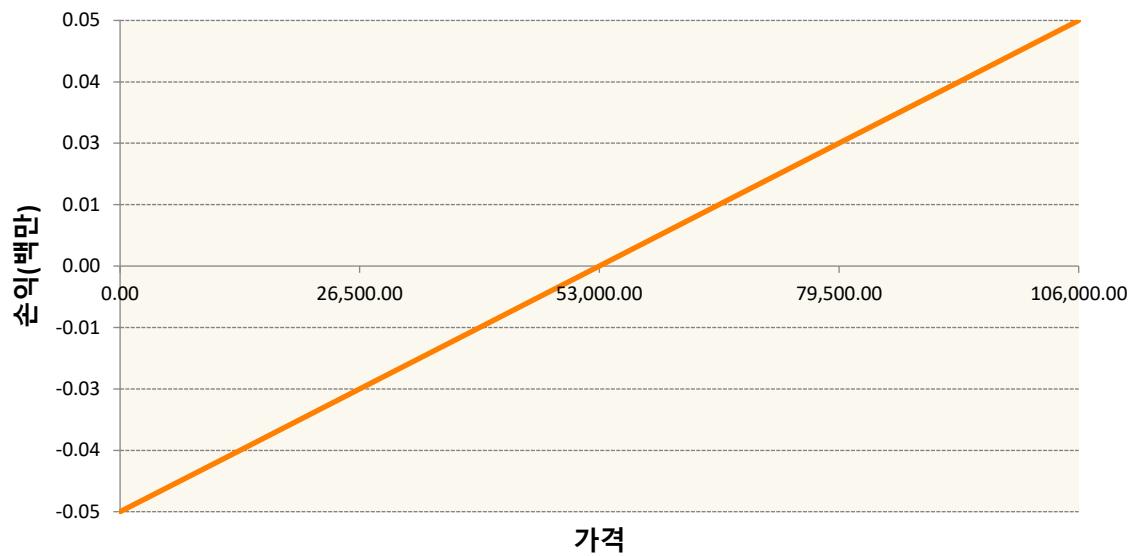
KR41B0W20004-2025-02 LG유플러스개별선물



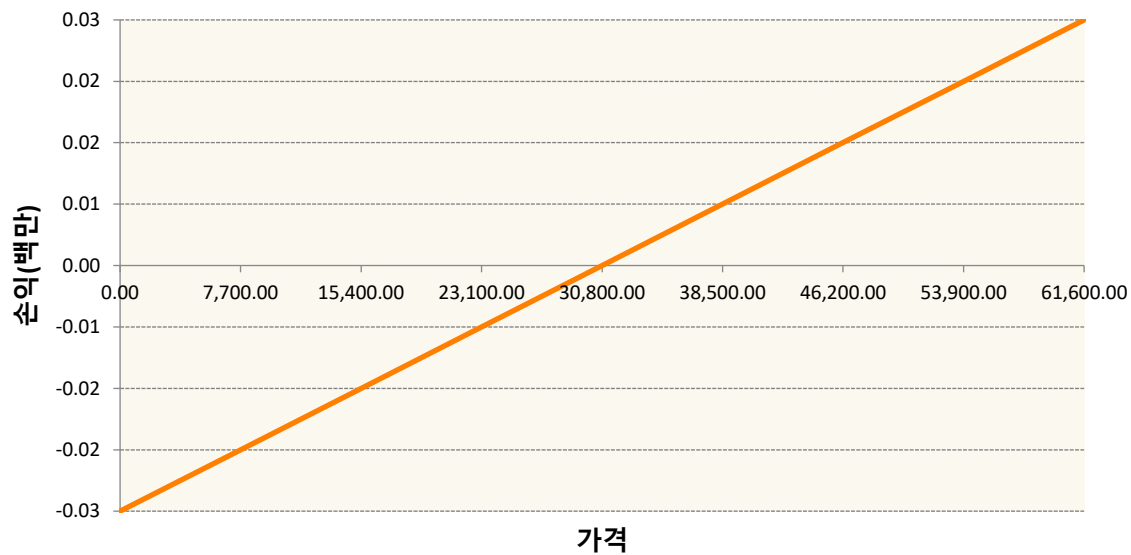
KR41B3W20008-2025-02 고려아연개별선물



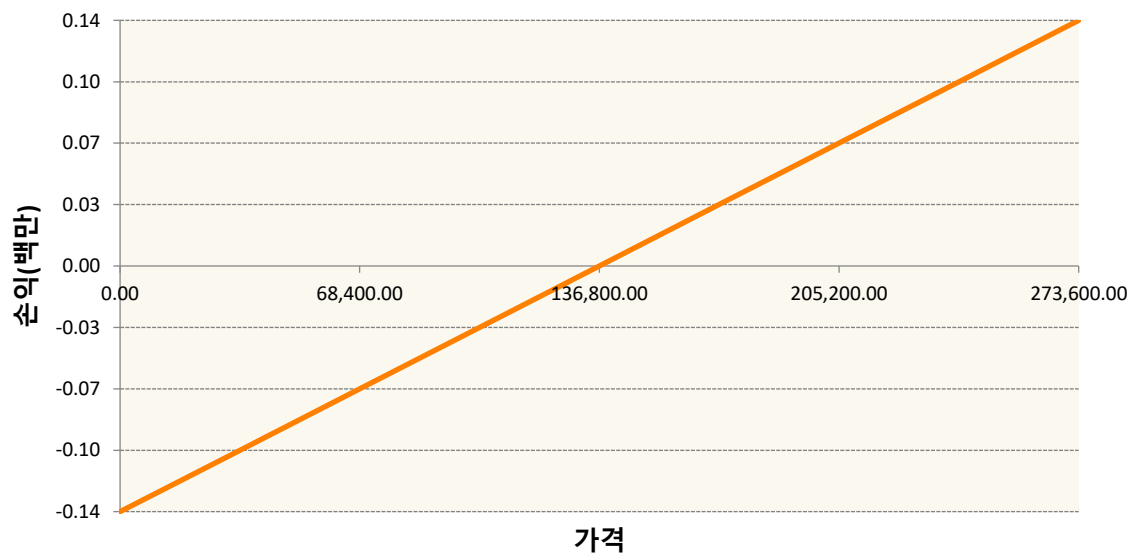
KR41BBW20000-2025-02 롯데케미칼개별선물



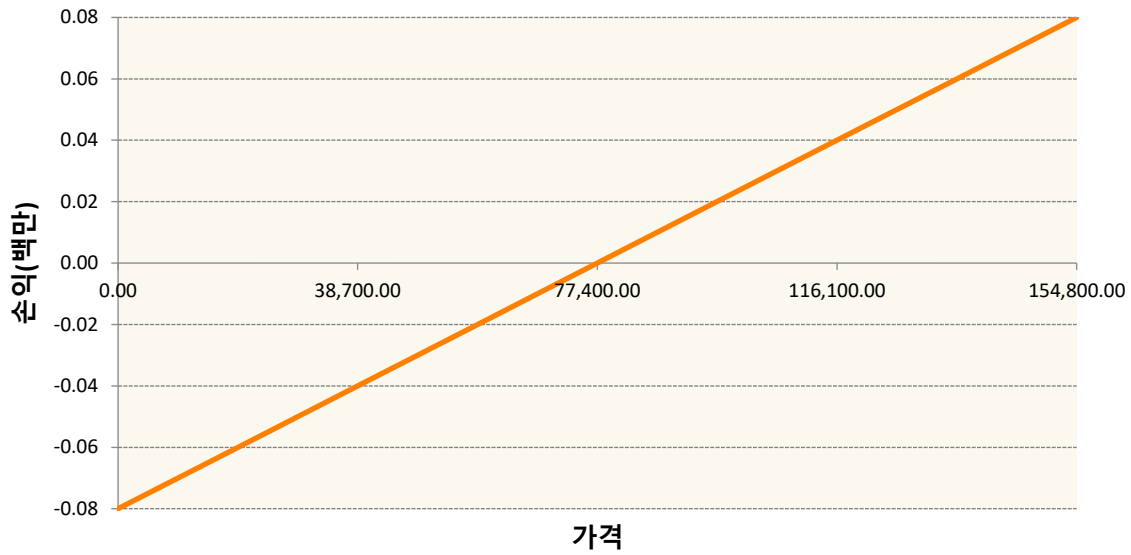
KR41BNW20005-2025-02 현대건설개별선물



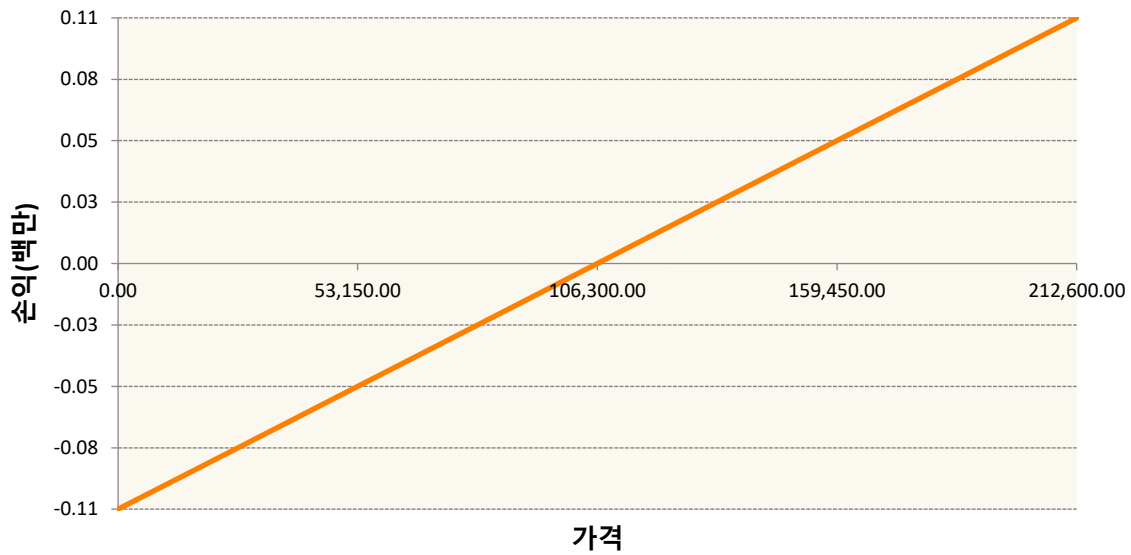
KR41BYW20002-2025-02 LG이노텍개별선물



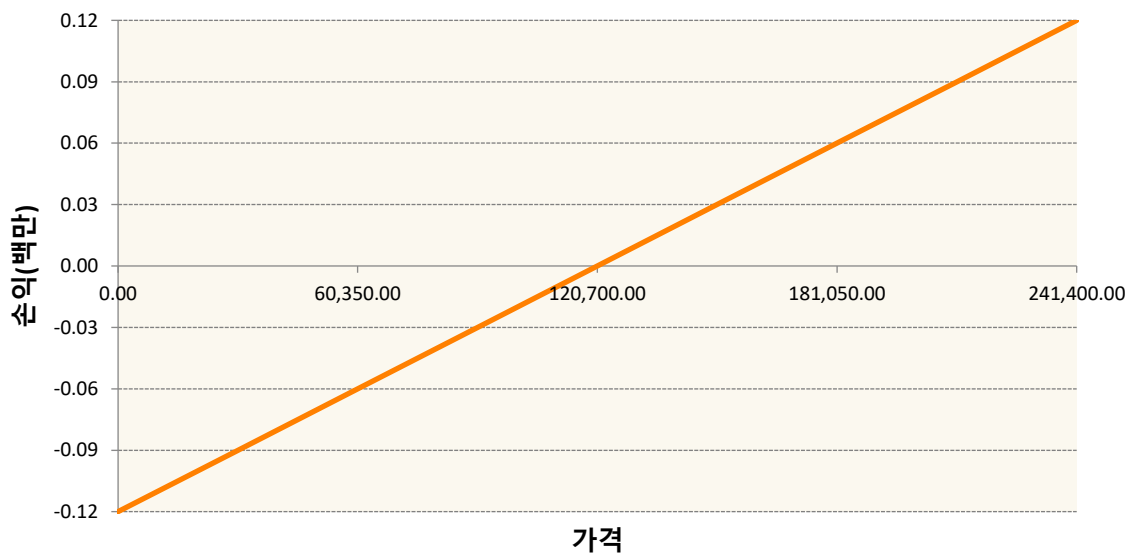
KR41C0W20003-2025-02 OCI홀딩스개별선물



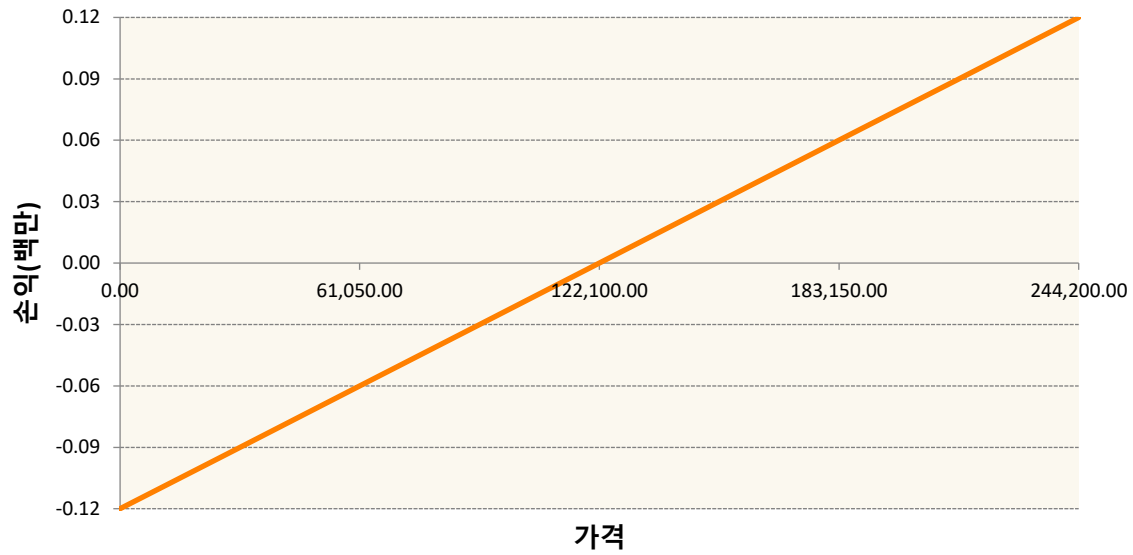
KR41C3W20007-2025-02 금호석유개별선물



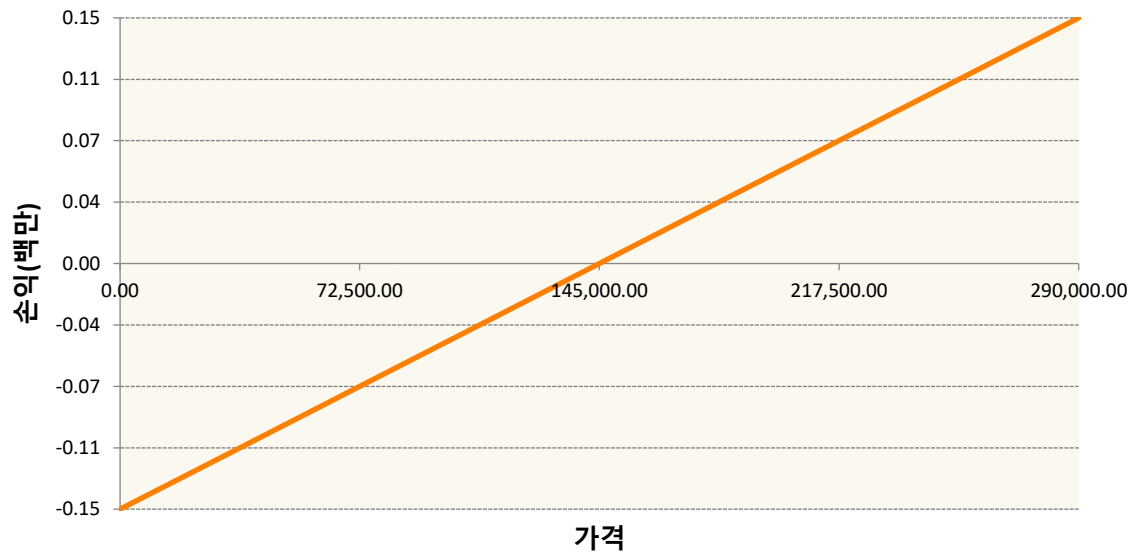
KR41C5W20002-2025-02 삼성에스디에스개별선물



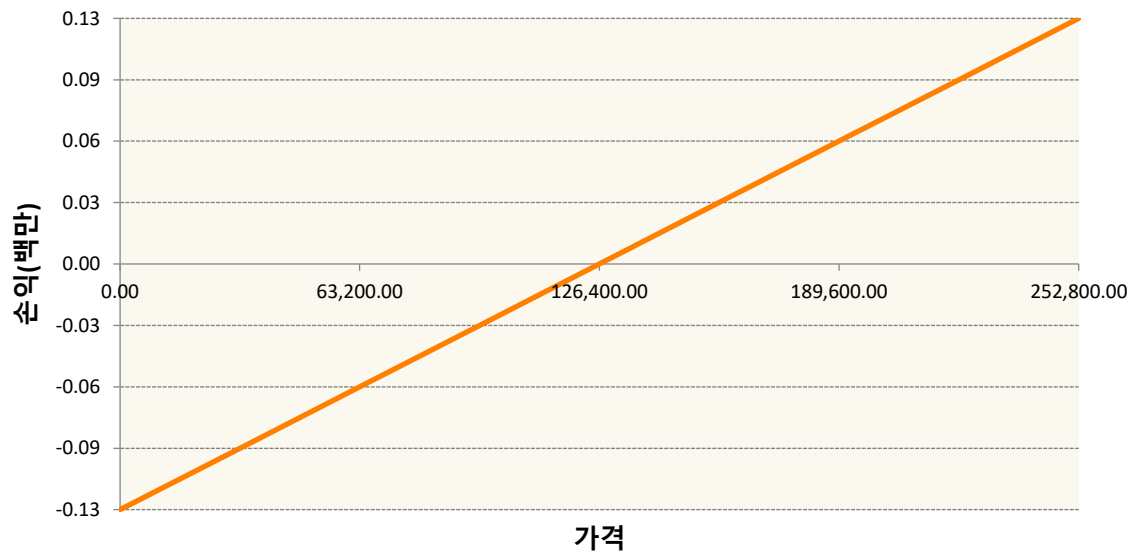
KR41C6W20000-2025-02 아모레퍼시픽개별선물



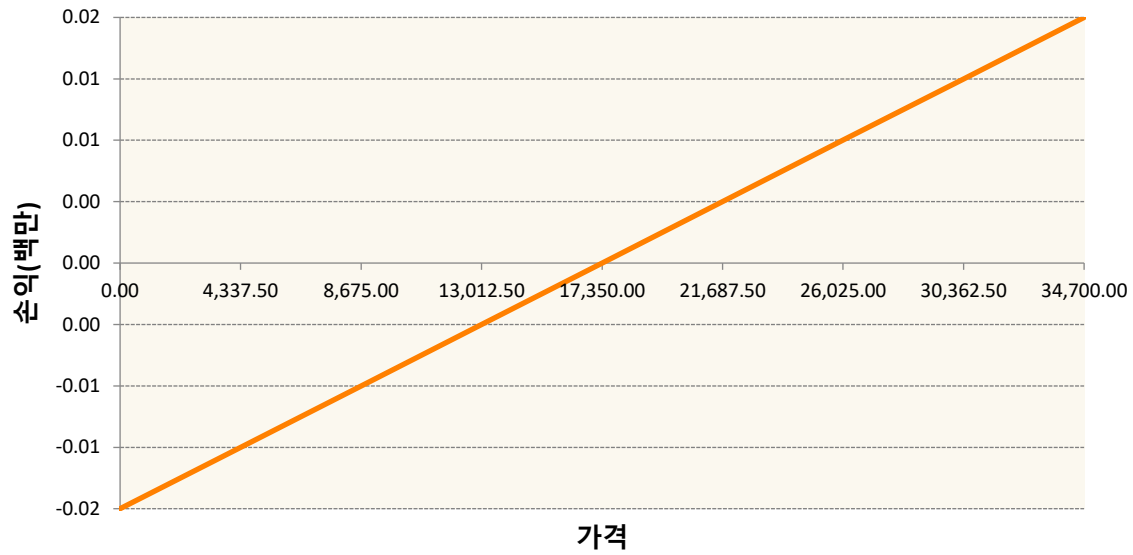
KR41CCW20006-2025-02 현대글로비스개별선물



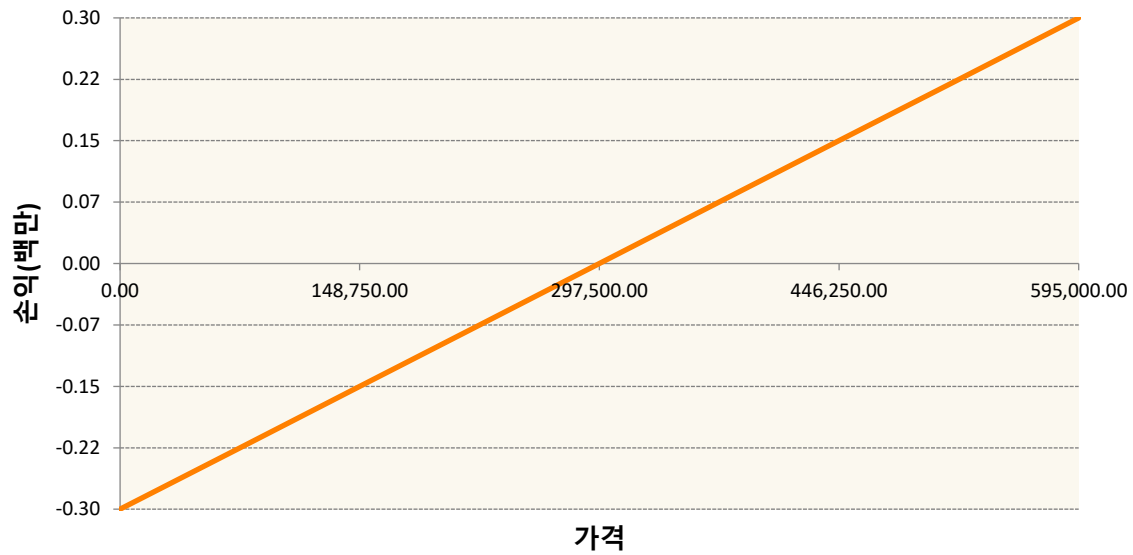
KR41CDW20004-2025-02 HD현대미포개별선물



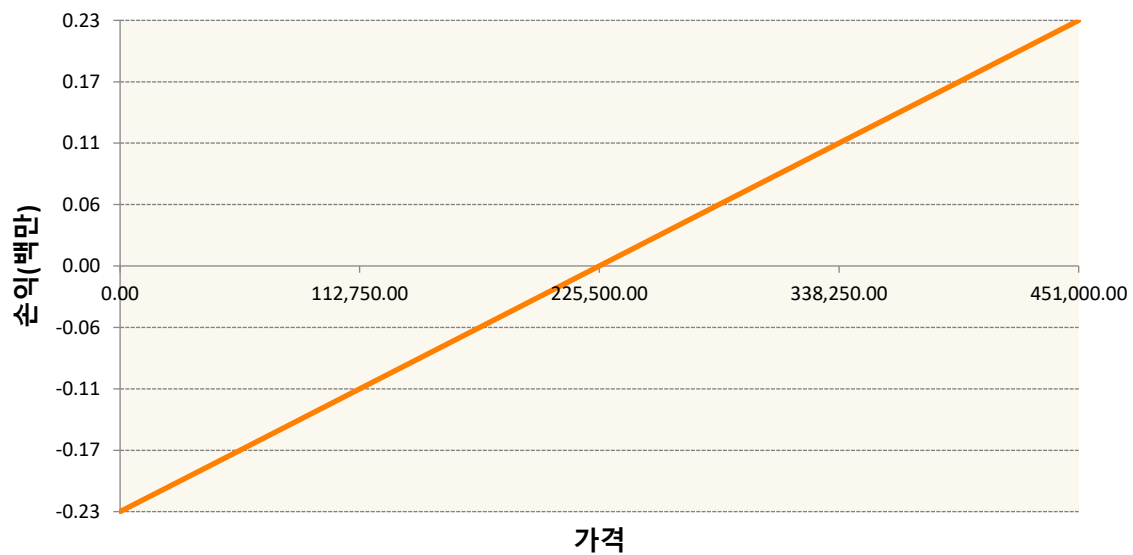
KR41CNW20003-2025-02 포스코DX개별선물



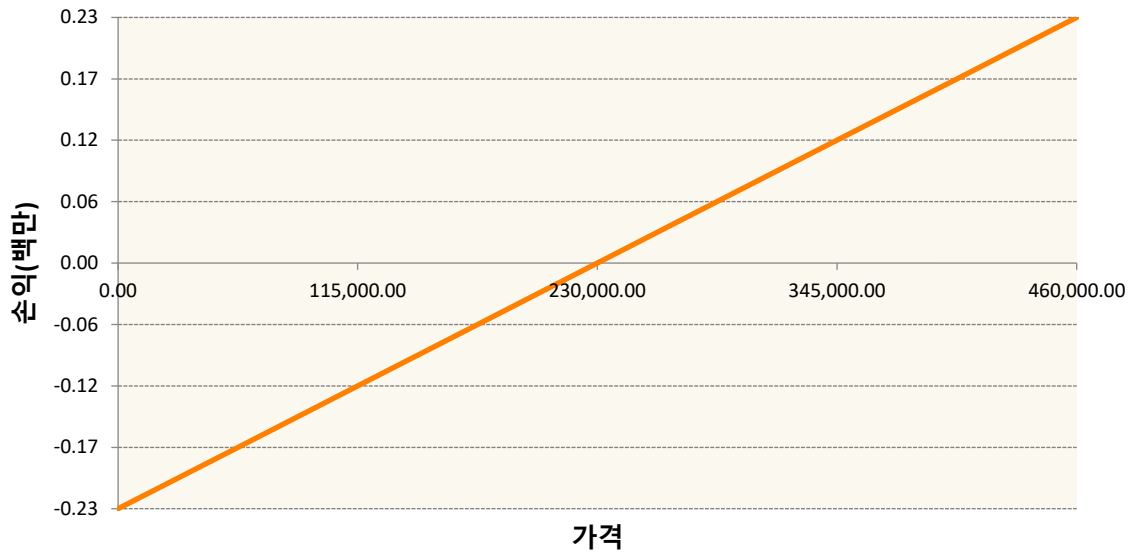
KR41CRW20004-2025-02 LG생활건강개별선물



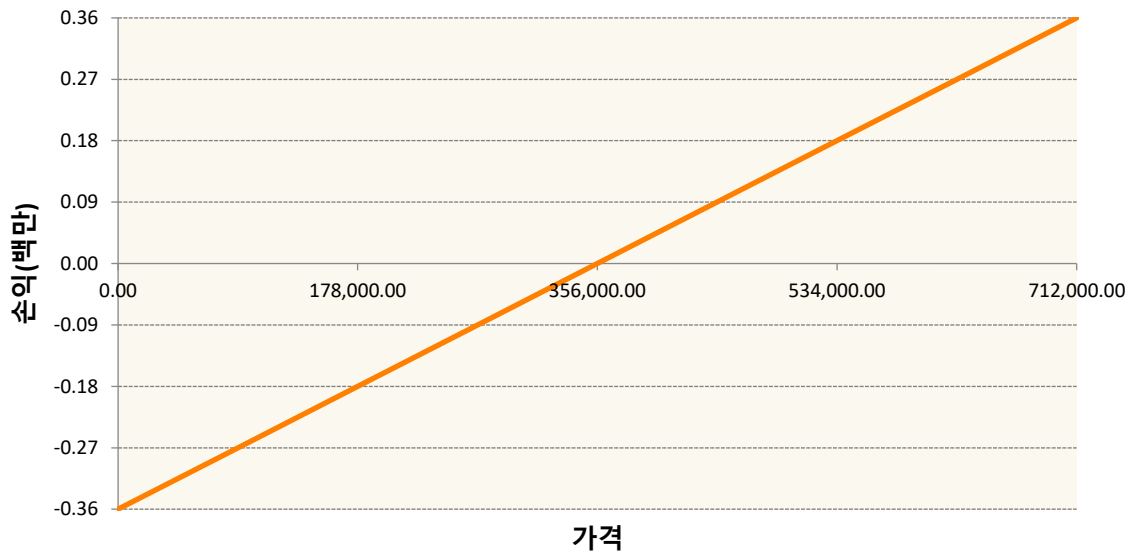
KR41CXW20002-2025-02 한미약품개별선물



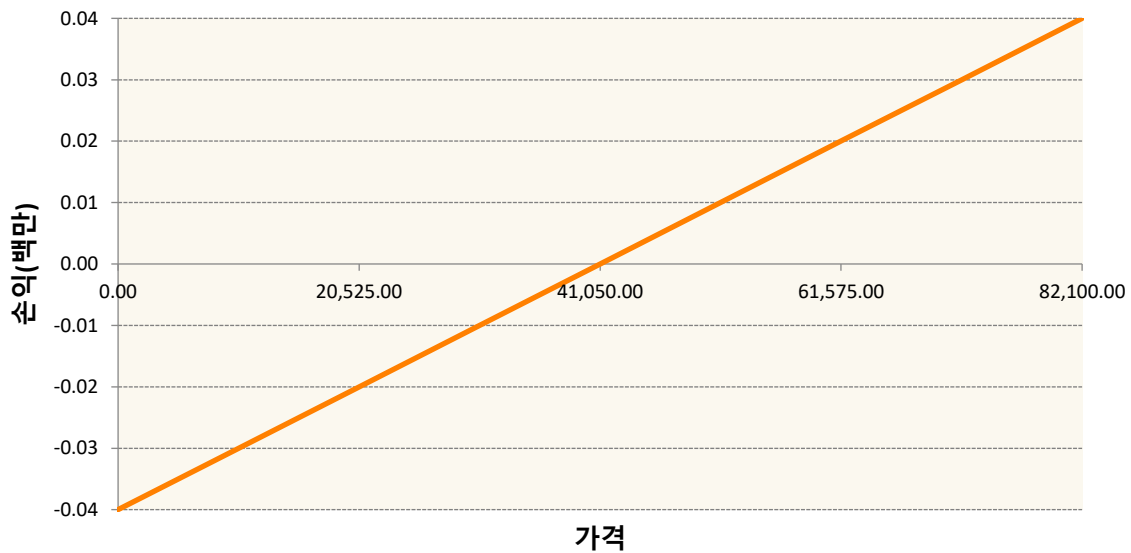
KR41D1W20000-2025-02 CJ제일제당개별선물



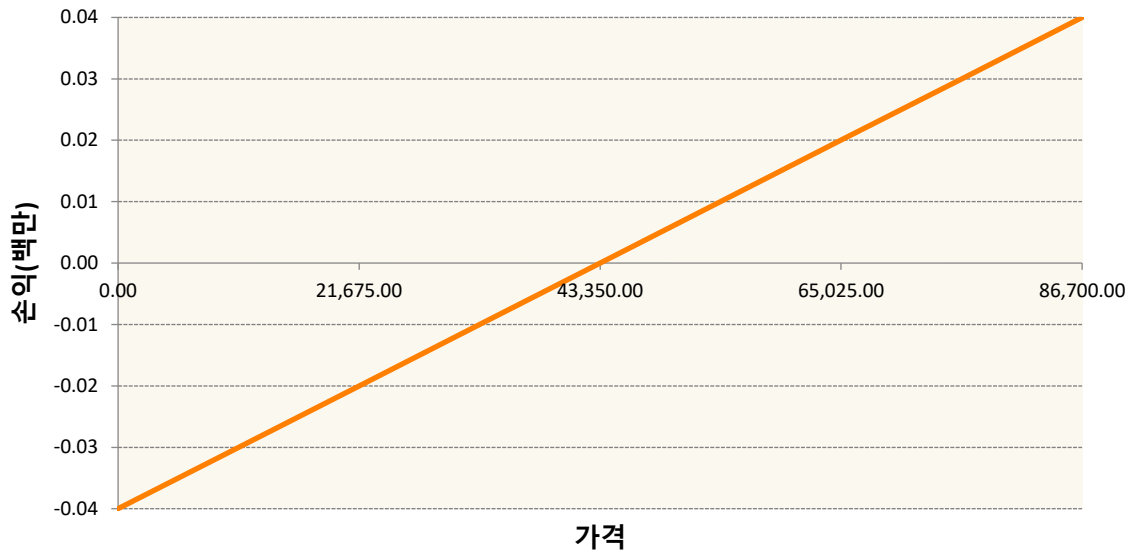
KR41DAW20008-2025-02 농심개별선물



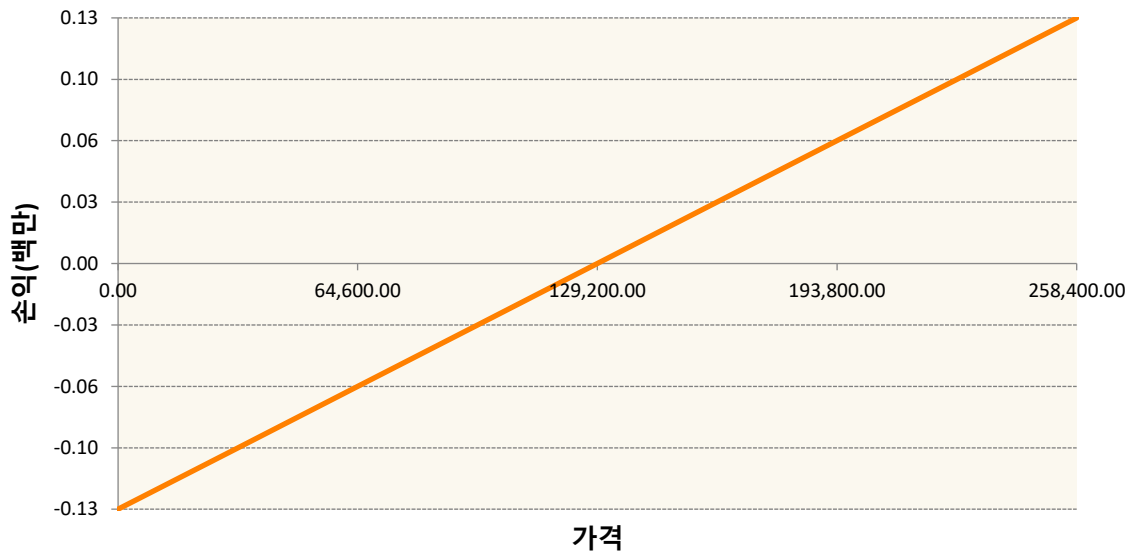
KR41DCW20004-2025-02 HL만도개별선물



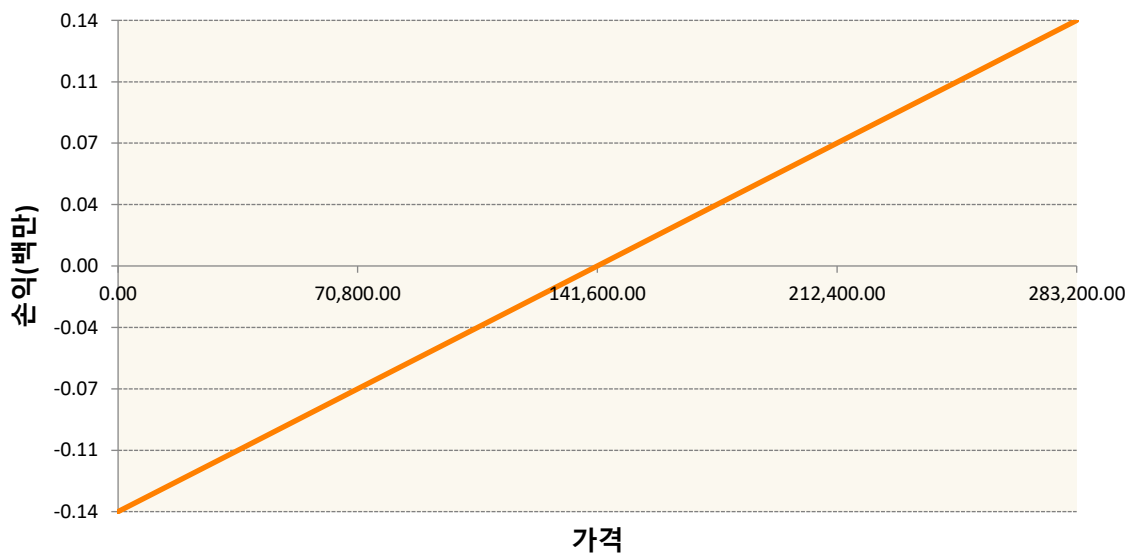
KR41E5W20000-2025-02 넷마블개별선물



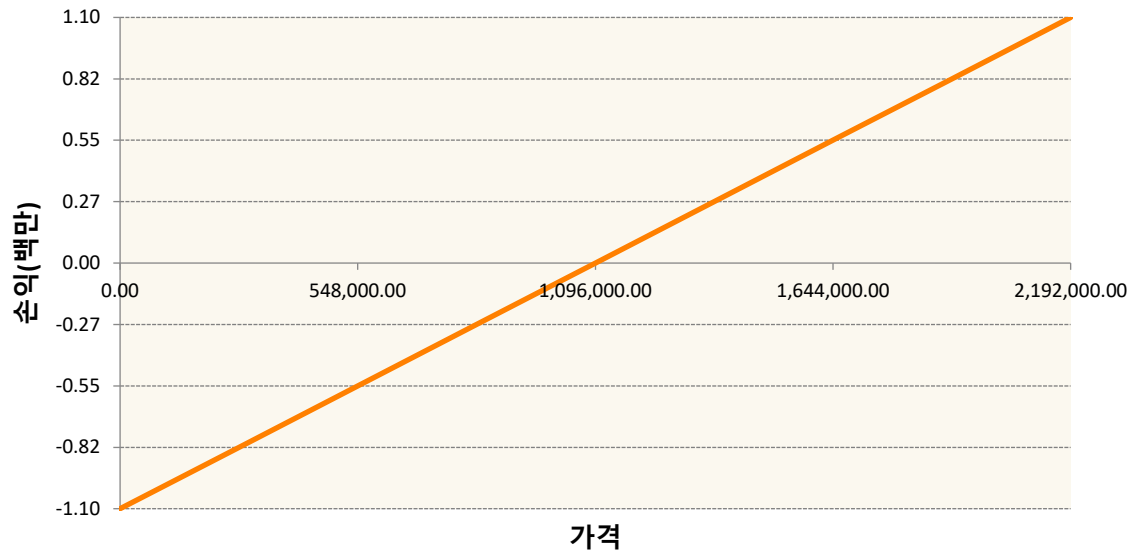
KR41E8W20004-2025-02 포스코퓨처엠개별선물



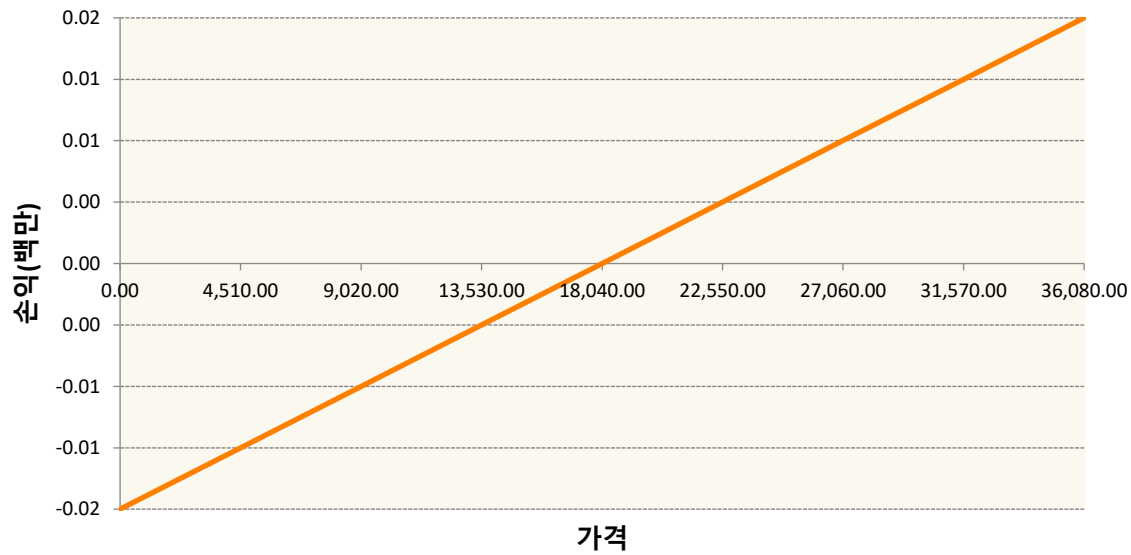
KR41EJW20007-2025-02 SKC개별선물



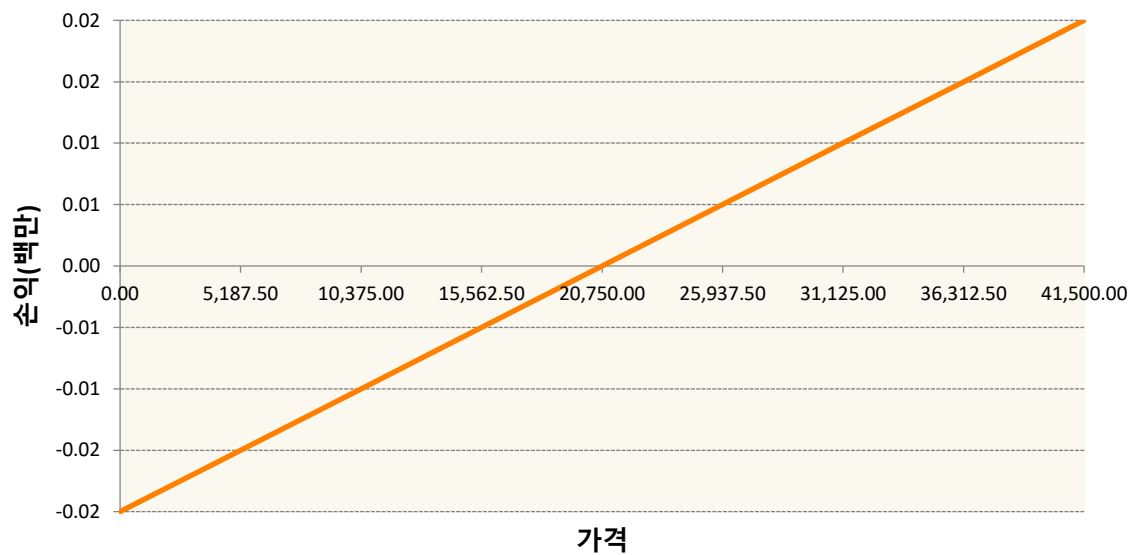
KR41ESW20008-2025-02 삼성바이오로직스개별선물



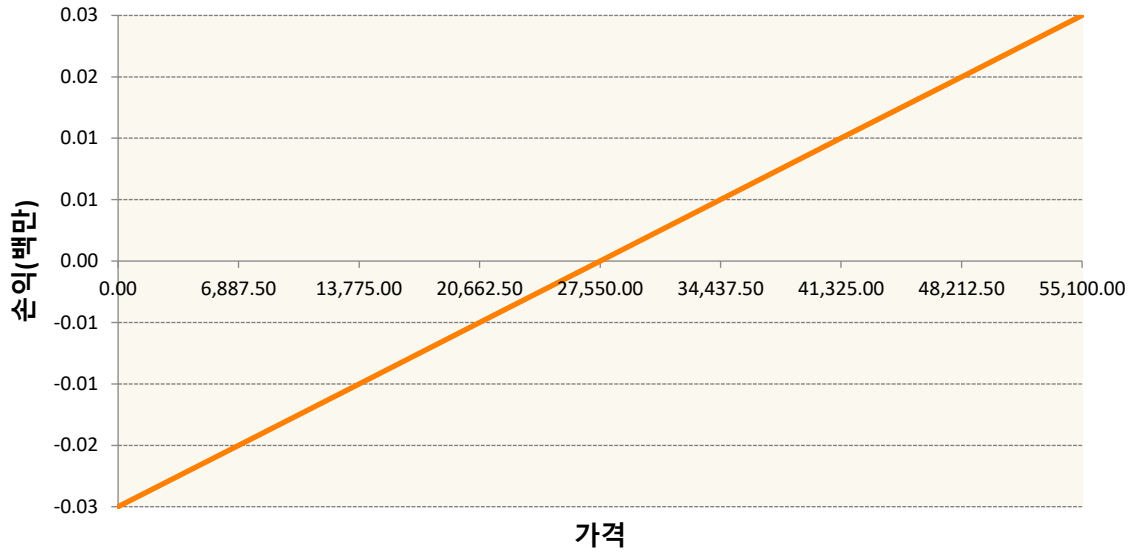
KR41ETW20006-2025-02 삼성E&A개별선물



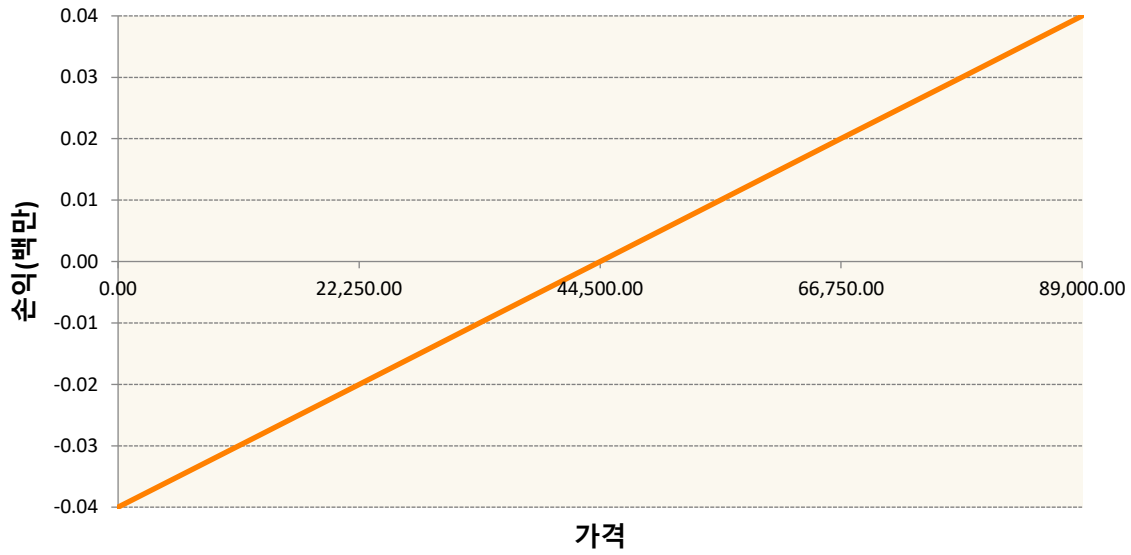
KR41F6W20007-2025-02 카카오뱅크개별선물



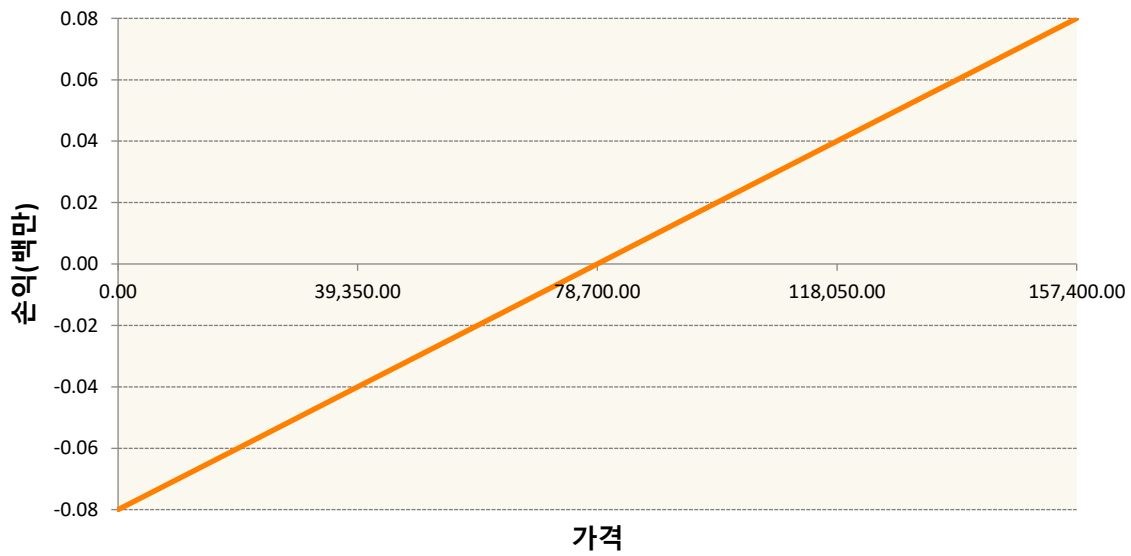
KR41F7W20005-2025-02 카카오페이개별선물



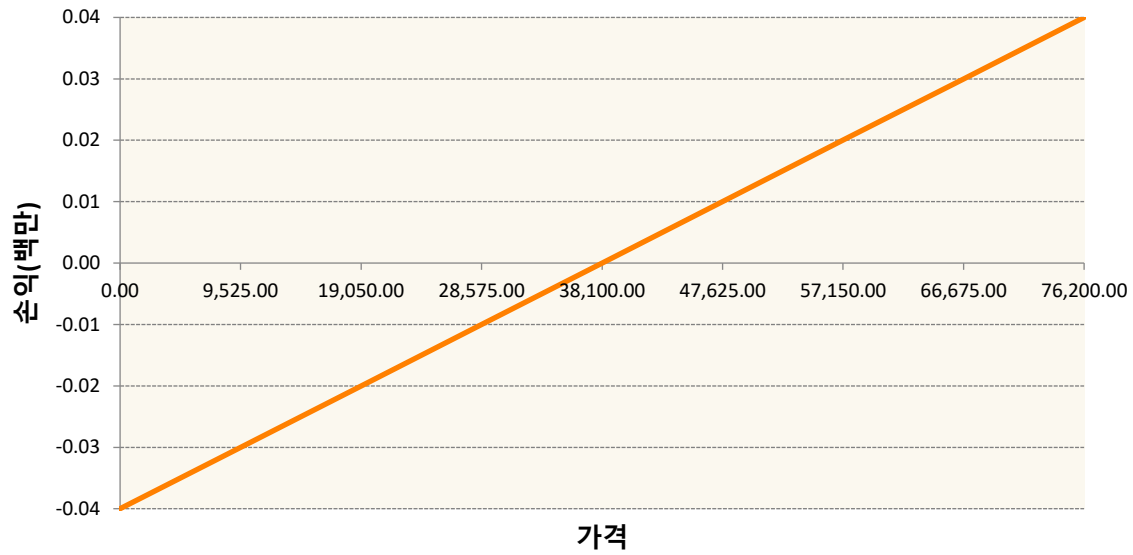
KR41F9W20001-2025-02 SK바이오사이언스개별선물



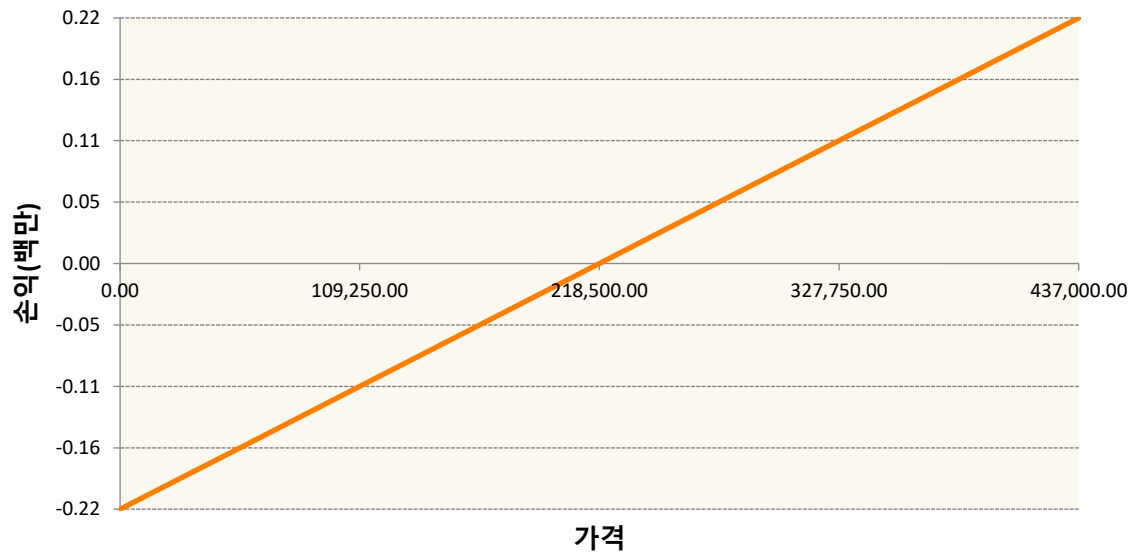
KR41FMW20008-2025-02 엘앤에프개별선물



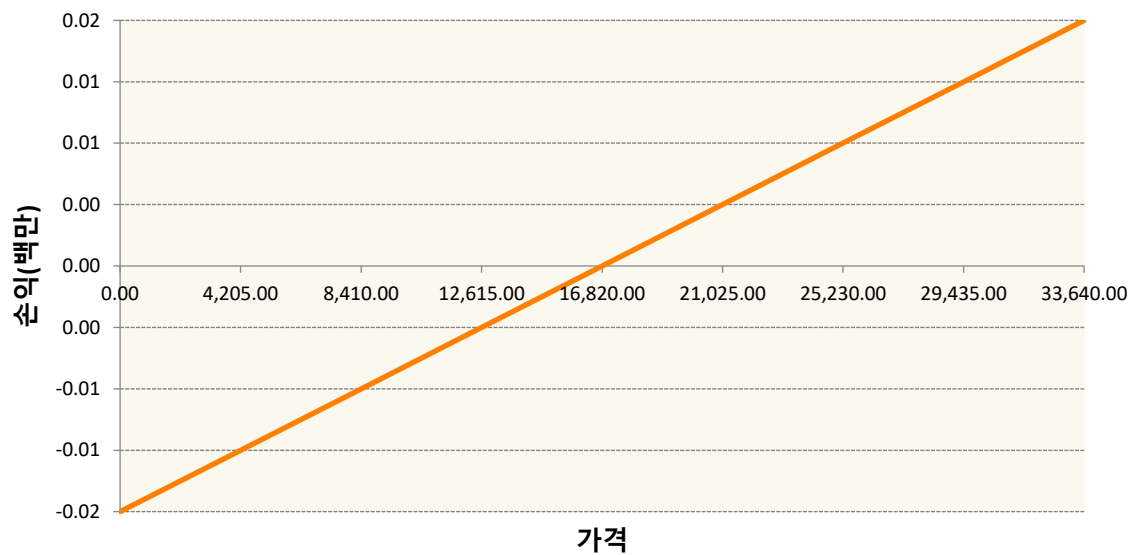
KR41G0W20009-2025-02 씨에스원드개별선물



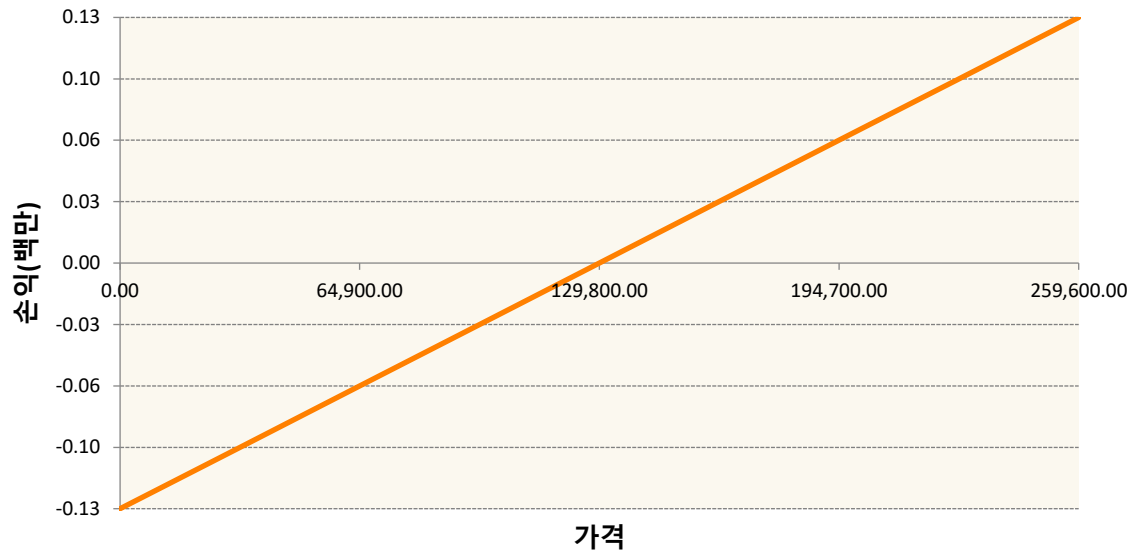
KR41GLW20008-2025-02 LS ELECTRIC개별선물



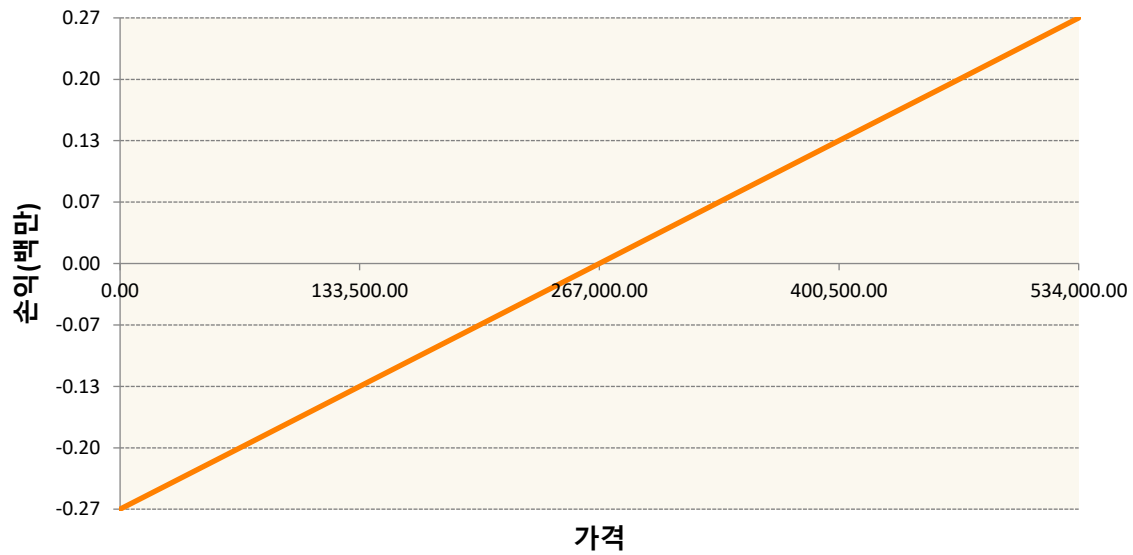
KR41GNW20004-2025-02 금양개별선물



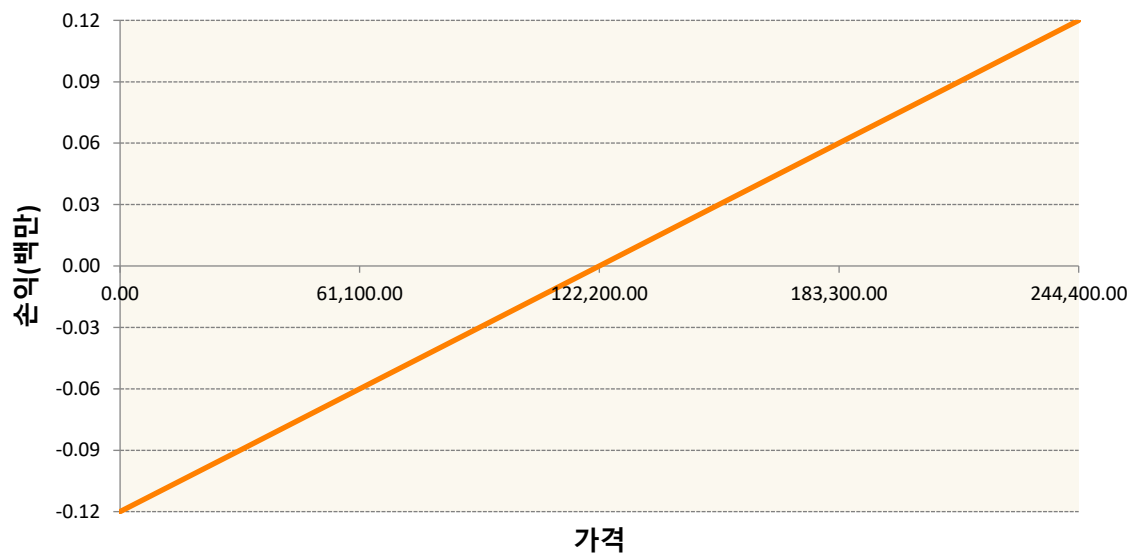
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101W30(2025-03 코스피200지수선물	58
KR410FW20(2025-02 두산로보틱스개별선물	1
KR410SW20(2025-02 올촌화학개별선물	0.13
KR410ZW20(2025-02 한미반도체개별선물	2
KR4123W20(2025-02 삼성전기개별선물	4
KR4124W20(2025-02 LG전자개별선물	4
KR4128W20(2025-02 한국가스공사개별선물	1
KR4134W20(2025-02 LG개별선물	1
KR4150W20(2025-02 SK하이닉스개별선물	23
KR41B0W20(2025-02 LG유플러스개별선물	1
KR41B3W20(2025-02 고려아연개별선물	3
KR41BBW20(2025-02 롯데케미칼개별선물	1
KR41BNW20 2025-02 현대건설개별선물	1
KR41BYW20(2025-02 LG이노텍개별선물	1
KR41C0W20(2025-02 OCI홀딩스개별선물	0.5
KR41C3W20(2025-02 금호석유개별선물	1
KR41C5W20(2025-02 삼성에스디에스개별선물	2
KR41C6W20(2025-02 아모레퍼시픽개별선물	2
KR41CCW20 2025-02 현대글로벌비스개별선물	3
KR41CDW20 2025-02 HD현대미포개별선물	1
KR41CNW20 2025-02 포스코DX개별선물	0.43
KR41CRW20(2025-02 LG생활건강개별선물	1
KR41CXW20(2025-02 한미약품개별선물	1
KR41D1W20 2025-02 CJ제일제당개별선물	1
KR41DAW20 2025-02 농심개별선물	0.28
KR41DCW20 2025-02 HL만도개별선물	1
KR41E5W20(2025-02 넷마블개별선물	1
KR41E8W20(2025-02 포스코퓨처엠개별선물	2
KR41EJW200 2025-02 SKC개별선물	1
KR41ESW20(2025-02 삼성바이오로직스개별선물	4
KR41ETW20(2025-02 삼성E&A개별선물	1
KR41F6W20(2025-02 카카오뱅크개별선물	4
KR41F7W20(2025-02 카카오페이개별선물	0.15
KR41F9W20(2025-02 SK바이오사이언스개별선물	1
KR41FMW20 2025-02 엘앤에프개별선물	1
KR41G0W20 2025-02 씨에스윈드개별선물	0.46
KR41GLW20(2025-02 LS ELECTRIC개별선물	2
KR41GNW20 2025-02 금양개별선물	0.31
KR41GQW20 2025-02 녹십자개별선물	0.31
KR41GTW20(2025-02 두산개별선물	1
KR41HEW20(2025-02 키움증권개별선물	1

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

(단위:백만원)

260

공시일	2025-02-04
기준일	2025-02-03

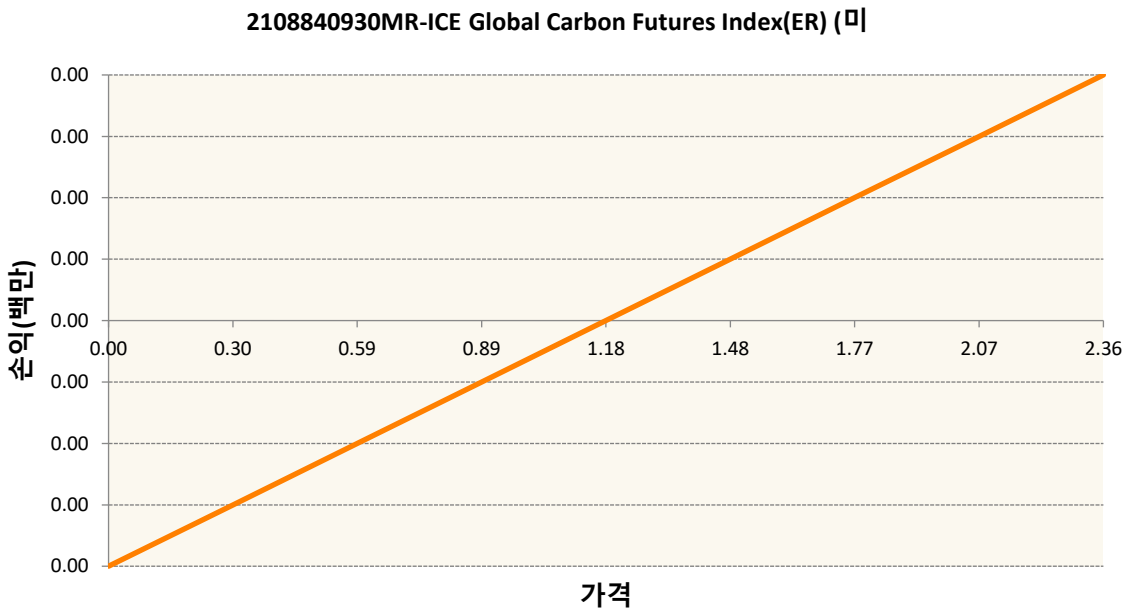
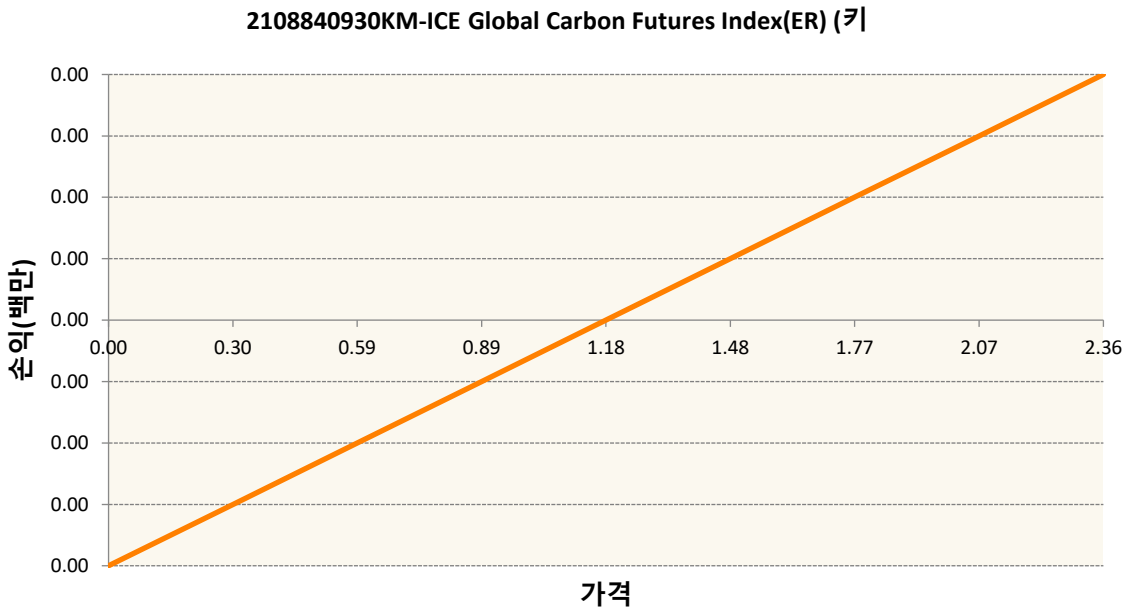
SOL 글로벌탄소배출권선물IHS특

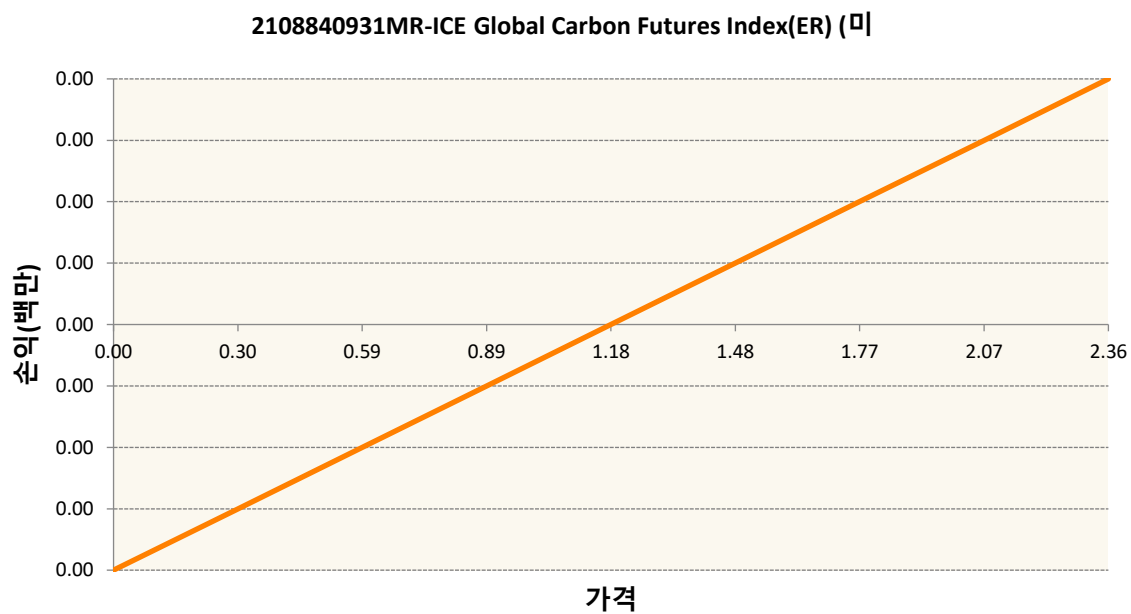
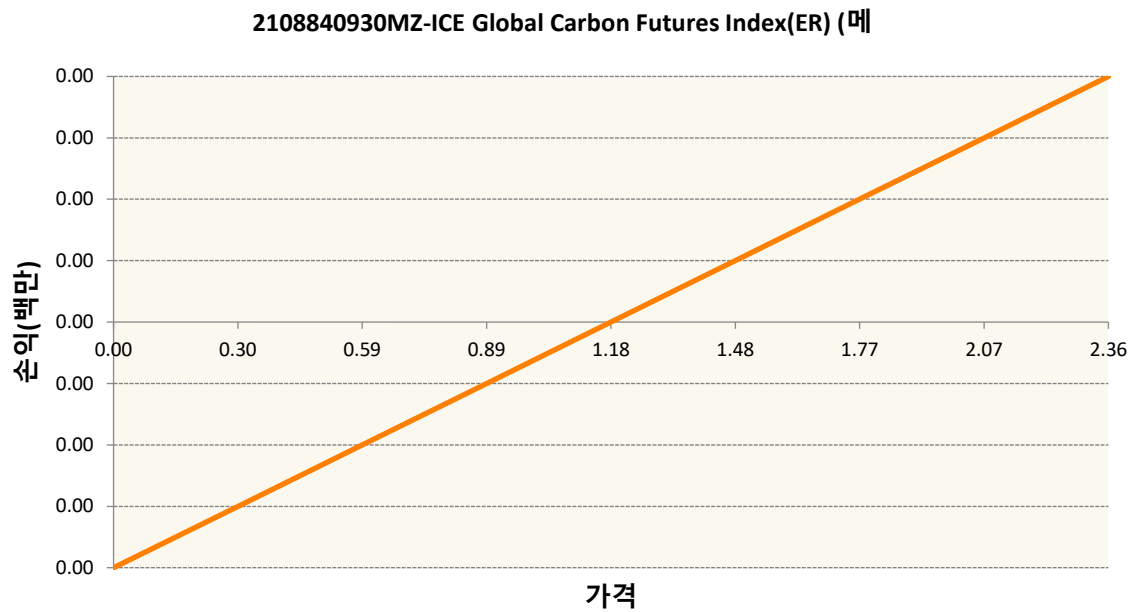
1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	13,190	0	13,190	

2. 만기시점의 손익구조





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
2108840930ICE Global Carbon Futures Index(ER) (키		105
2108840930ICE Global Carbon Futures Index(ER) (미		527
2108840930ICE Global Carbon Futures Index(ER) (메		211
2108840931ICE Global Carbon Futures Index(ER) (미		211

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)		(단위:백만원)
		1,143

공시일	2025-02-04
기준일	2025-02-03

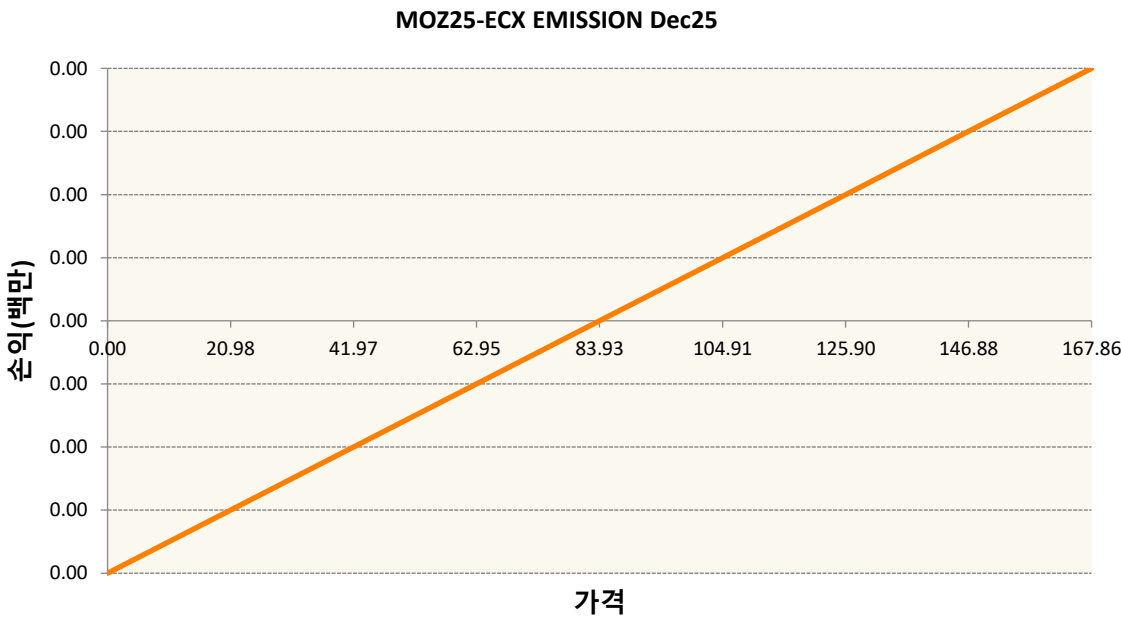
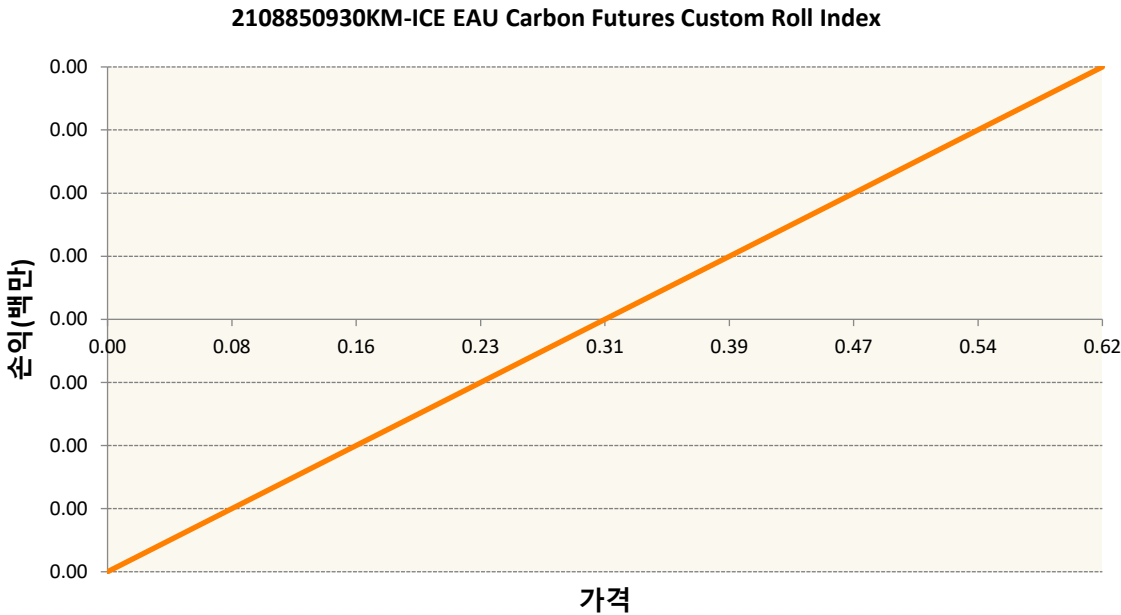
SOL 유럽탄소배출권선물S&P특별

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	통화	선도	0	0	0	장외
누계	유가증권	선물	10,507	0	10,507	
누계	통화	선도	0	1,579	-1,579	장외

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
2108850930IICE EAU Carbon Futures Custom Roll Index		8
FXW213F1PC KRW/EUR 28-02-25E		40
FXW213F1PC KRW/EUR 28-02-25E		87
MOZ25 ECX EMISSION Dec25		832

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,490

공시일	2025-02-04
기준일	2025-02-03

신한SOL차이나태양광CSI증권상장

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	4,425	0	4,425	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWCSI00000 신한CSI Index 240620 (키움)	5
SWCSI00000 신한CSI Index 240620 (NH)	5
SWCSI00000 신한CSI Index 240923 (메리츠)	7
SWCSI00000 신한CSI Index 240923 (미래)	7

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

(단위:백만원)

42

공시일	2025-02-04
기준일	2025-02-03

SOL차이나육성산업액티브상장지

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	7,700	0	7,700	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWSTAR000(신한 STAR 50 Index 241219(미래)	2
SWSTAR000(신한 STAR 50 Index 241219(메리츠)	2
SWSTAR000(신한 STAR 50 Index 241219(NH)	1
SWSTAR000(신한 STAR 50 Index 231226(키움)	0.41

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

(단위:백만원)

9

공시일	2025-02-04
기준일	2025-02-03

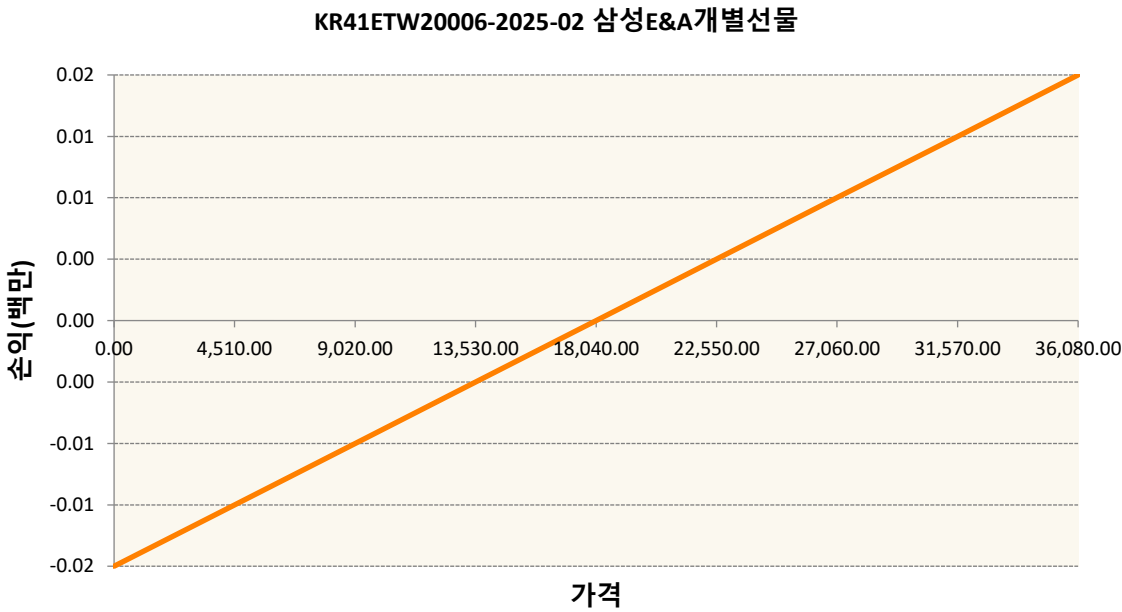
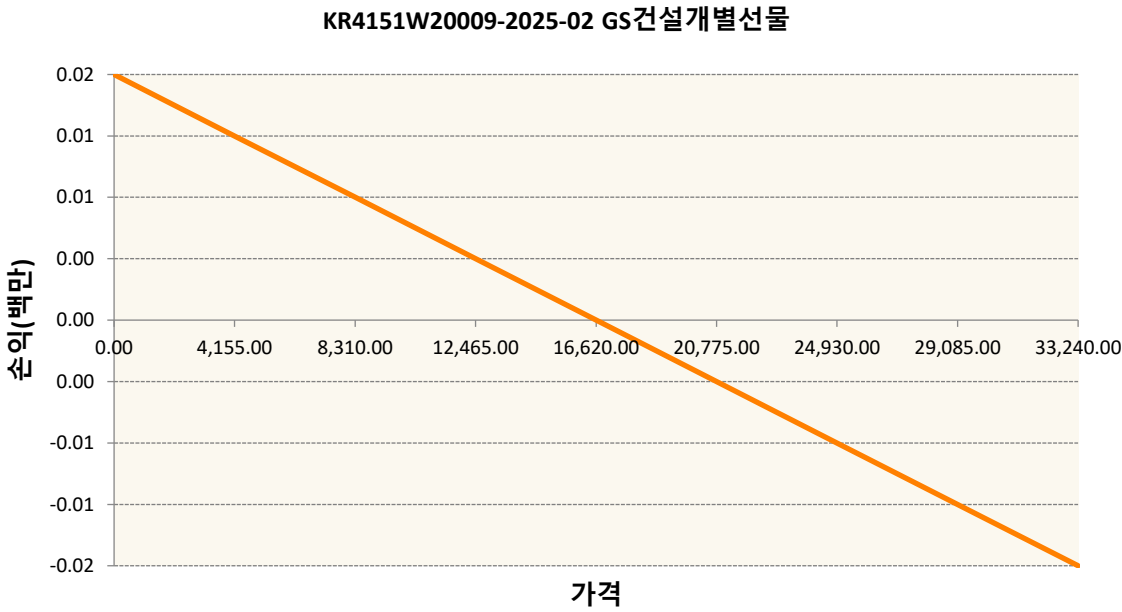
에쿼티알파일반사모혼합자산

1. 계약금액

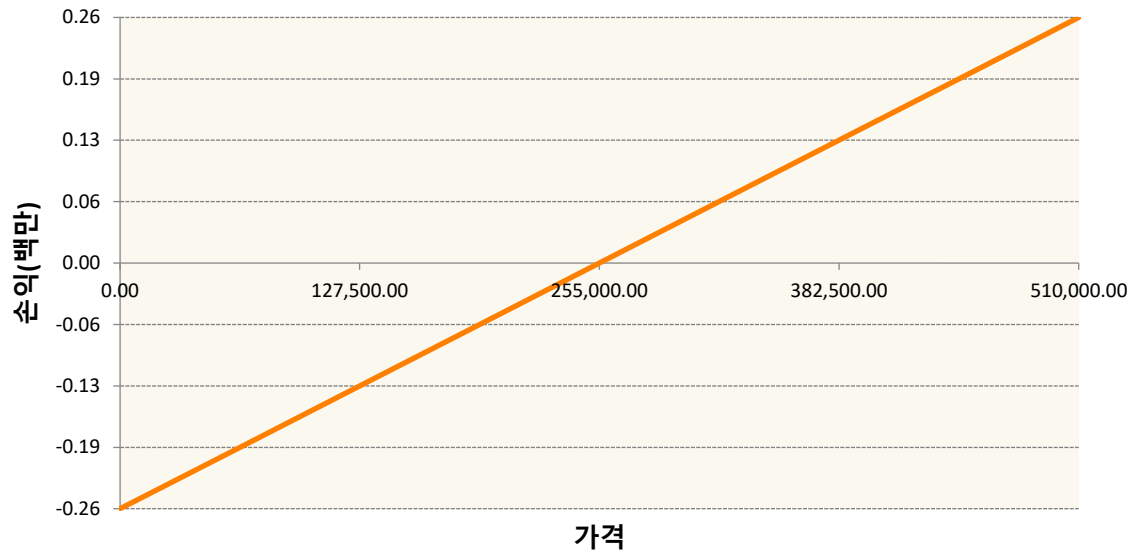
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	21	11	10	장내

2. 만기시점의 손익구조



KR41GTW30000-2025-03 두산개별선물



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4151W20(2025-02 GS건설개별선물
KR41ETW20(2025-02 삼성E&A개별선물
KR41GTW30(2025-03 두산개별선물

1
1
1

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

(단위:백만원)

6

공시일	2025-02-04
기준일	2025-02-03

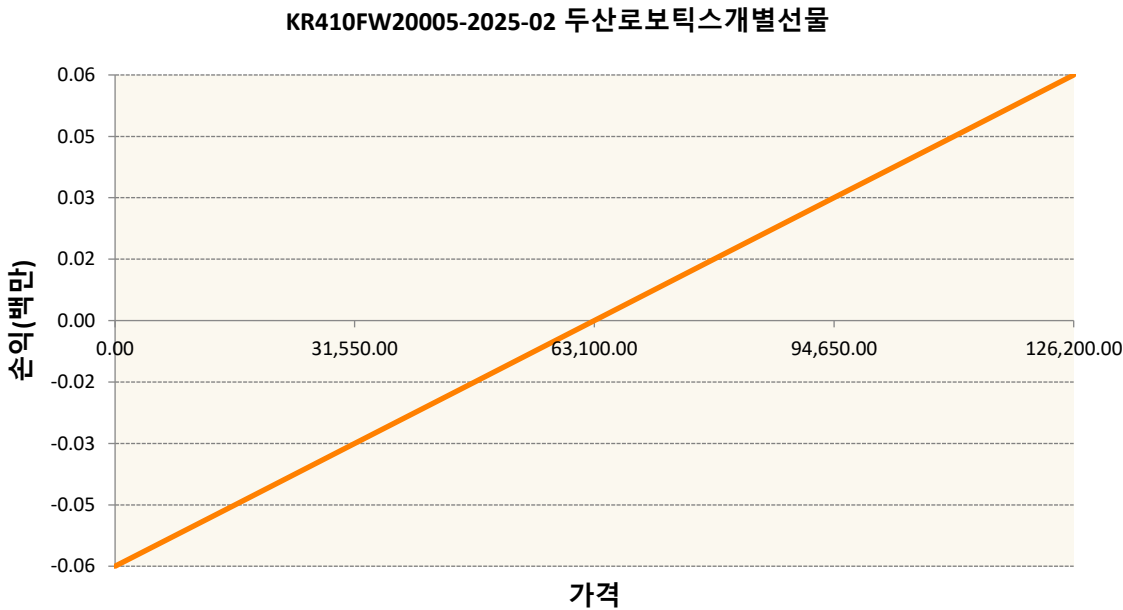
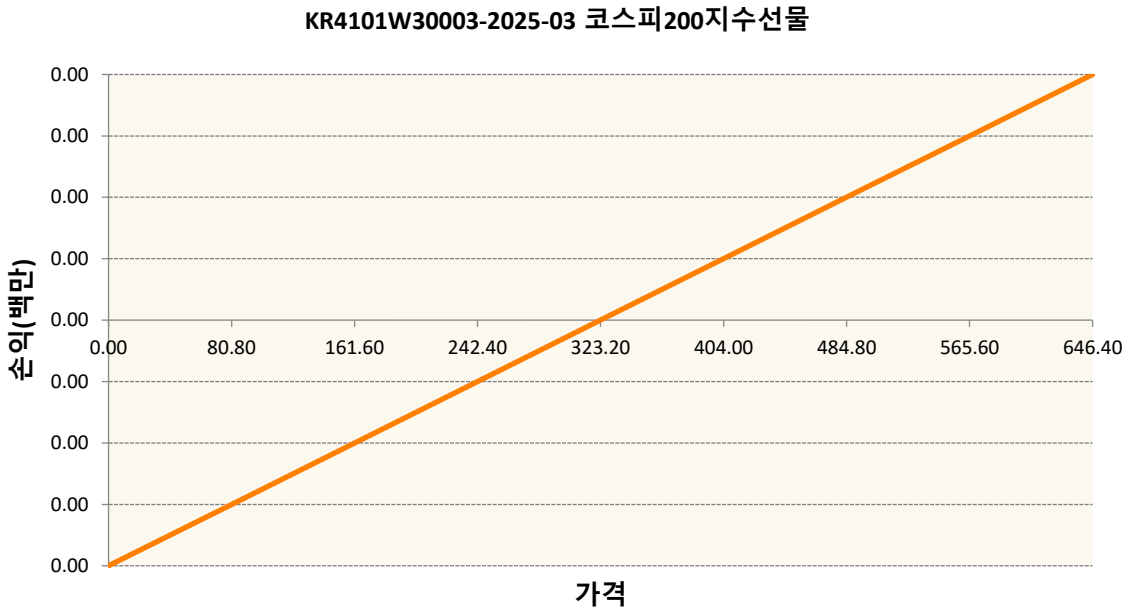
코리아인덱스(주식-파생형)(종)

1. 계약금액

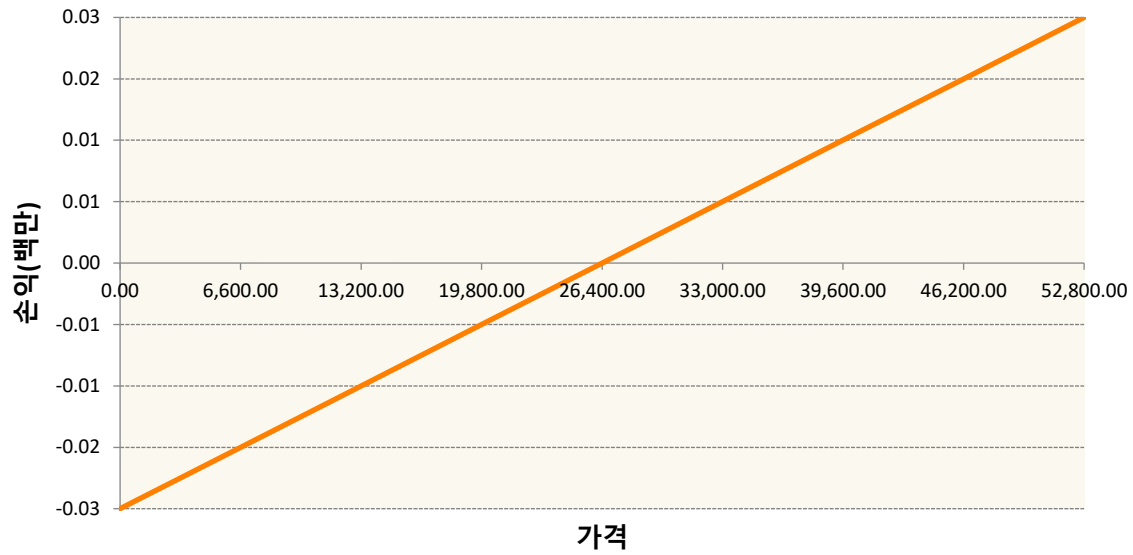
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	137	0	137	장내
누계	유가증권	선물	14,149	0	14,149	장내

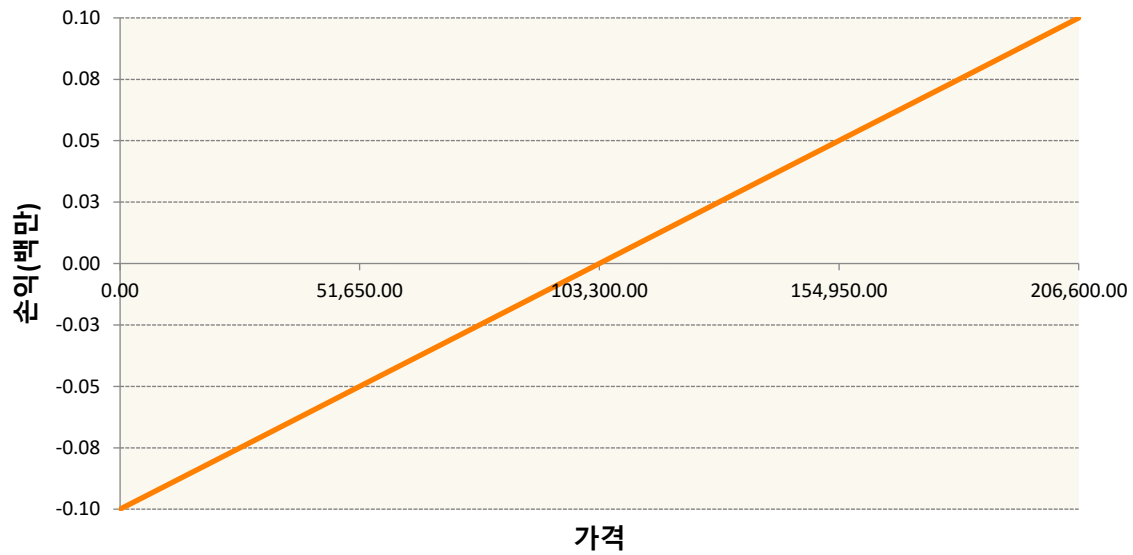
2. 만기시점의 손익구조



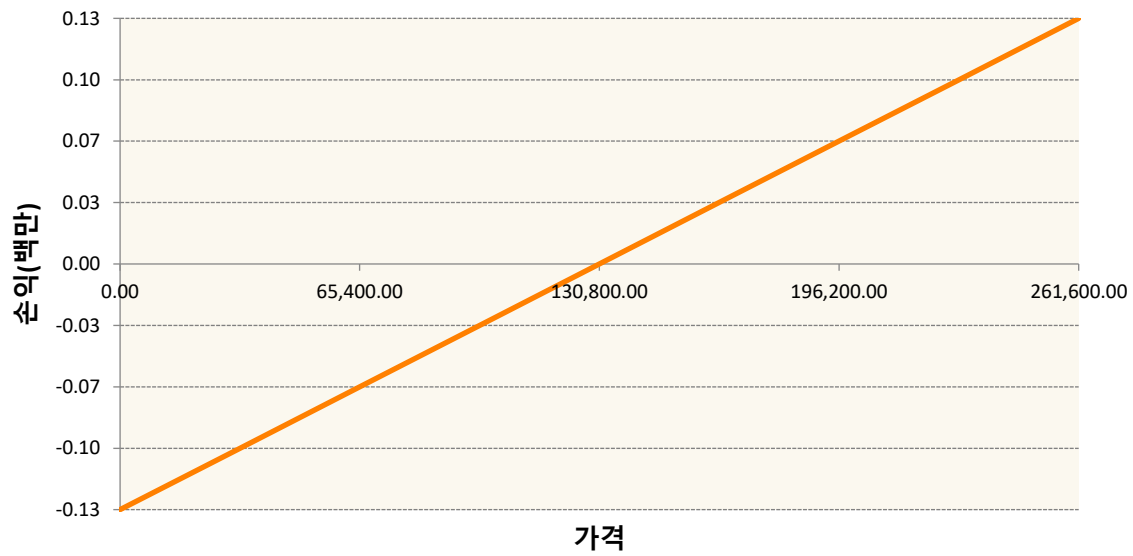
KR410SW20008-2025-02 울촌화학개별선물



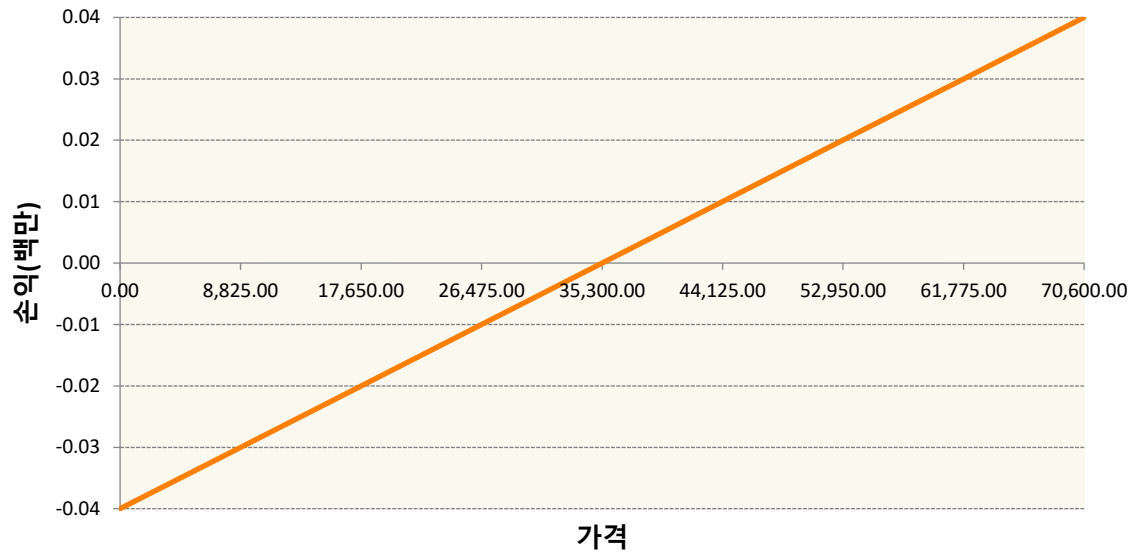
KR410ZW20003-2025-02 한미반도체개별선물



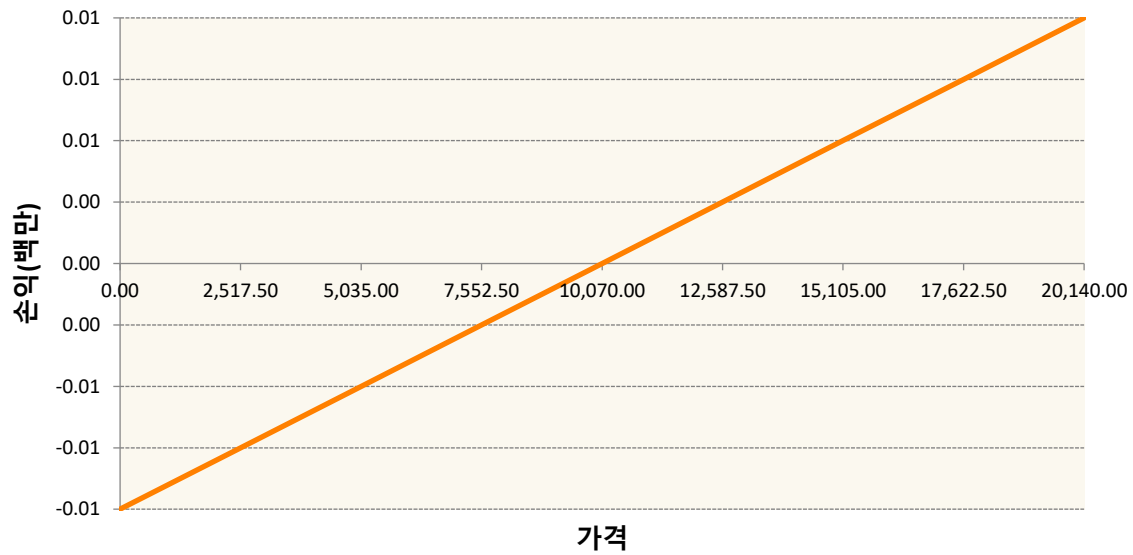
KR4123W20008-2025-02 삼성전기개별선물



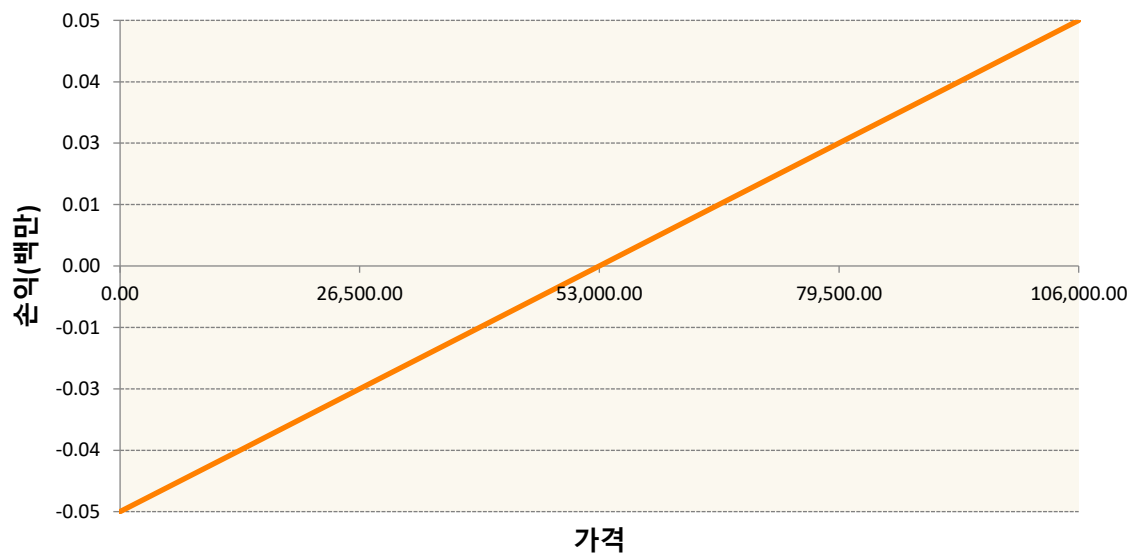
KR4128W20007-2025-02 한국가스공사개별선물



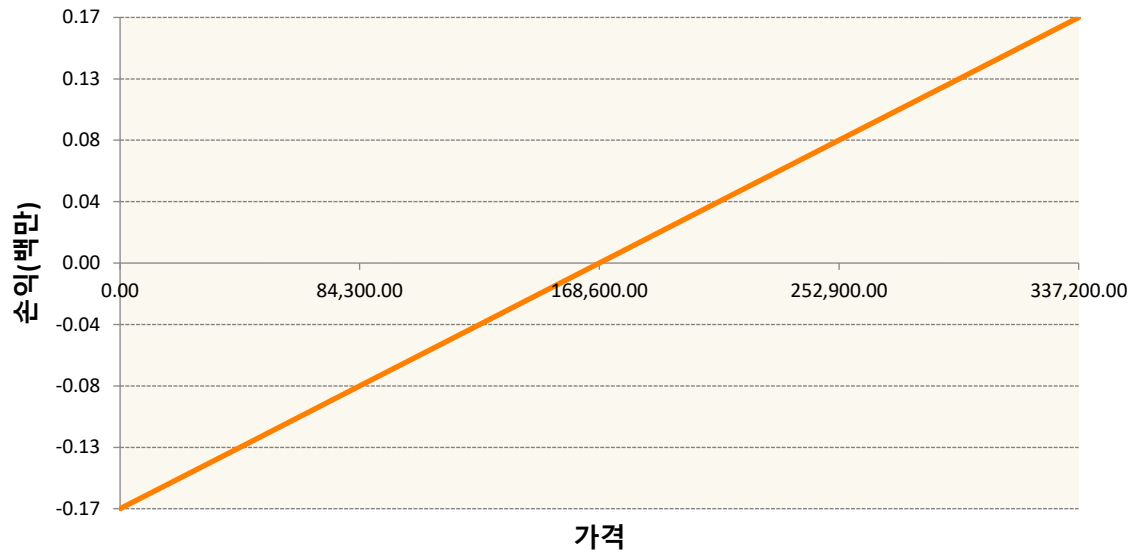
KR41B0W20004-2025-02 LG유플러스개별선물



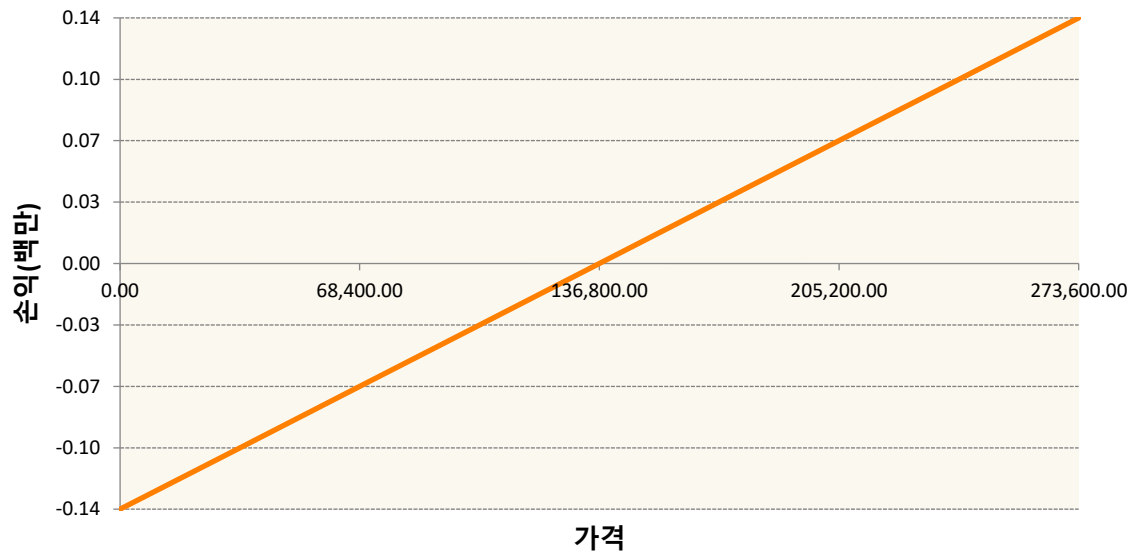
KR41BBW20000-2025-02 롯데케미칼개별선물



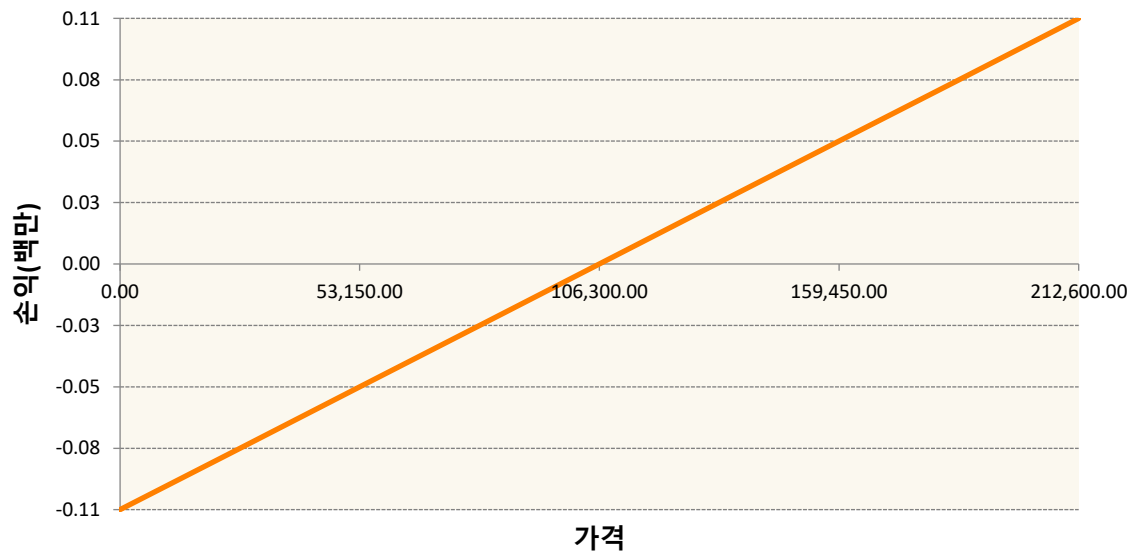
KR41BJW20003-2025-02 엔씨소프트개별선물



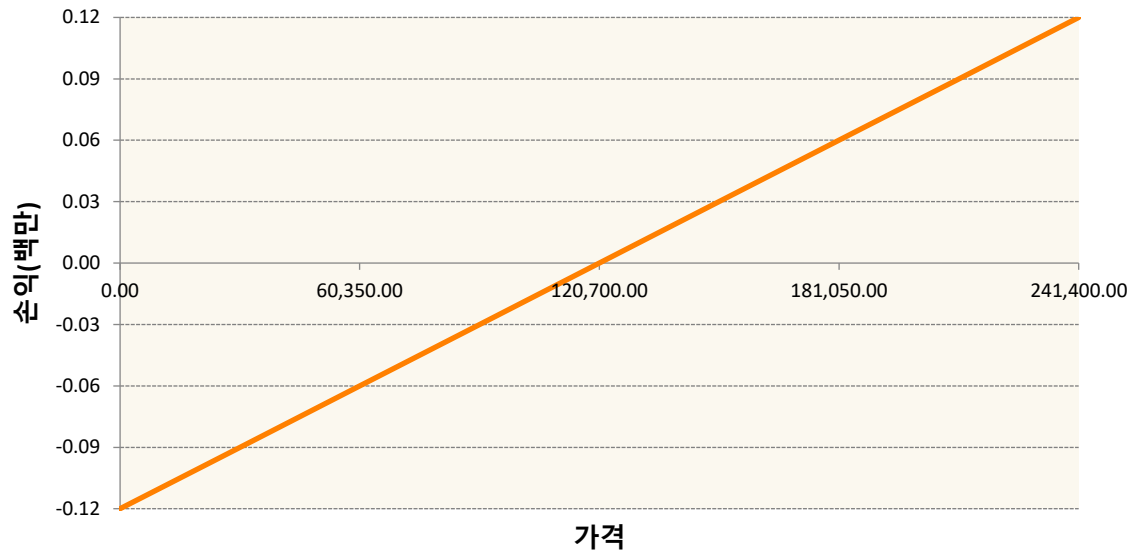
KR41BYW20002-2025-02 LG이노텍개별선물



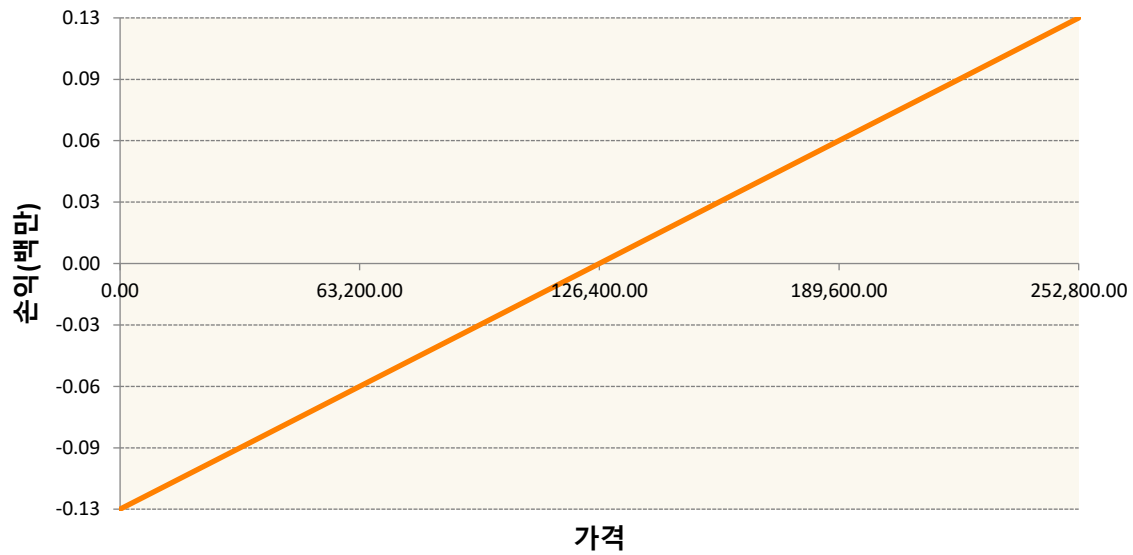
KR41C3W20007-2025-02 금호석유개별선물



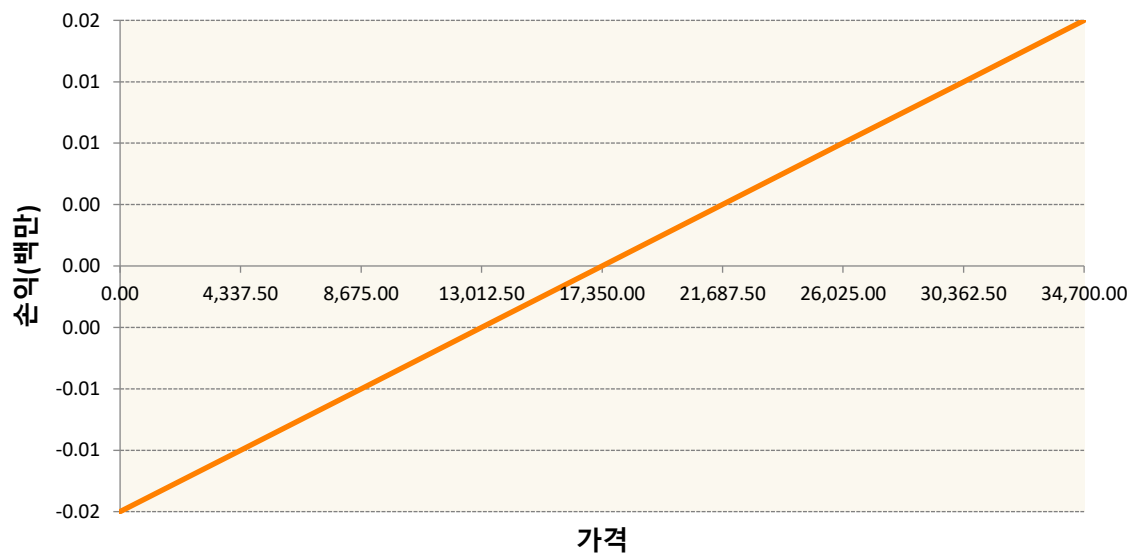
KR41C5W20002-2025-02 삼성에스디에스개별선물



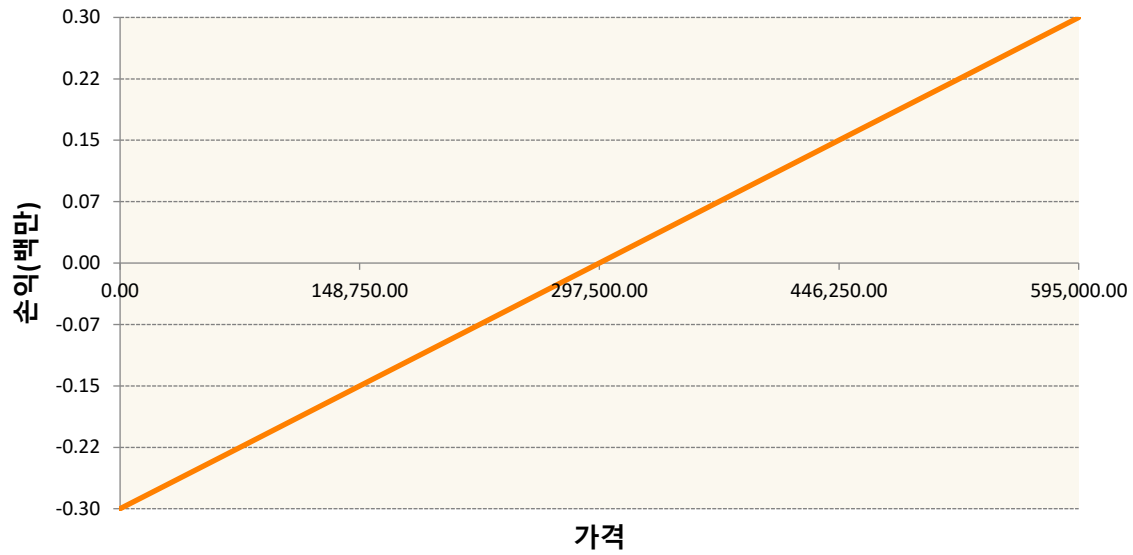
KR41CDW20004-2025-02 HD현대미포개별선물



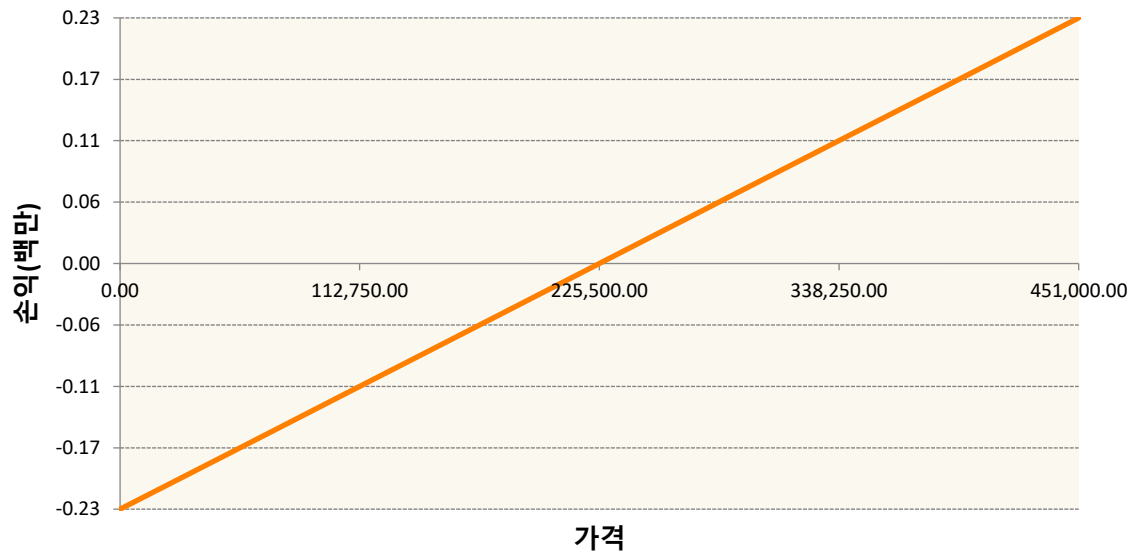
KR41CNW20003-2025-02 포스코DX개별선물



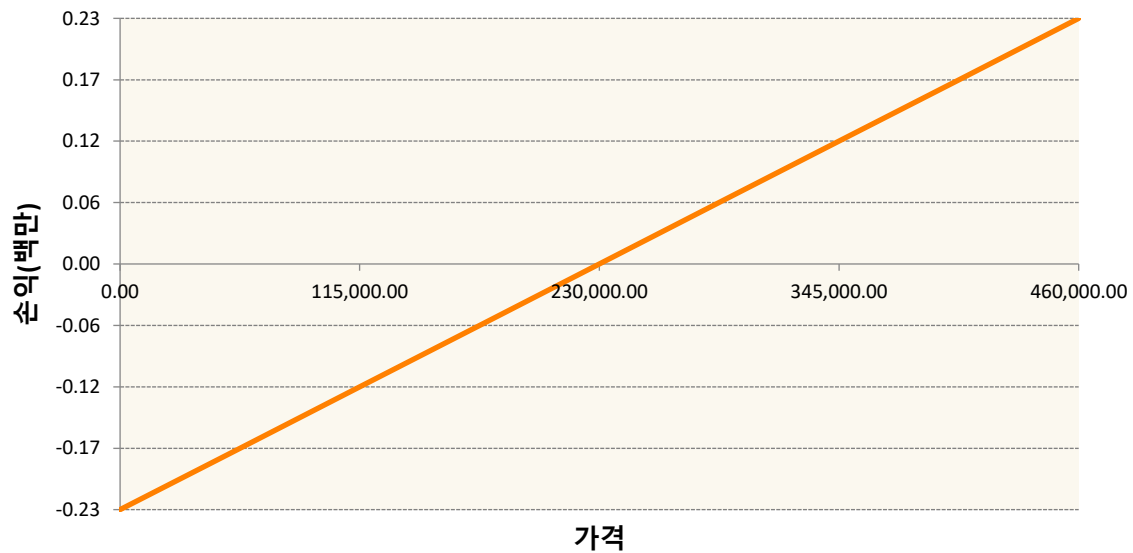
KR41CRW20004-2025-02 LG생활건강개별선물



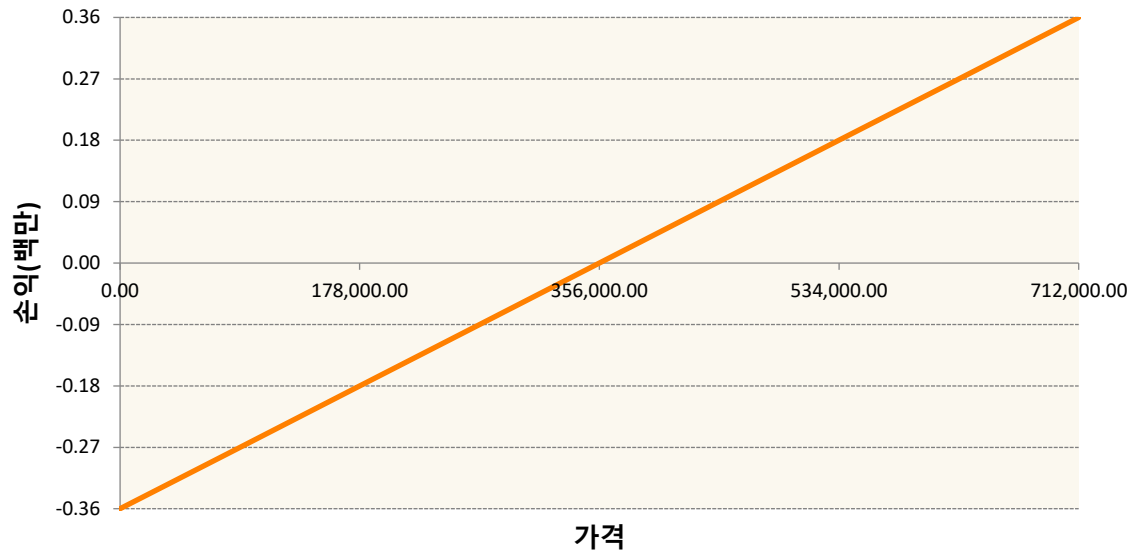
KR41CXW20002-2025-02 한미약품개별선물



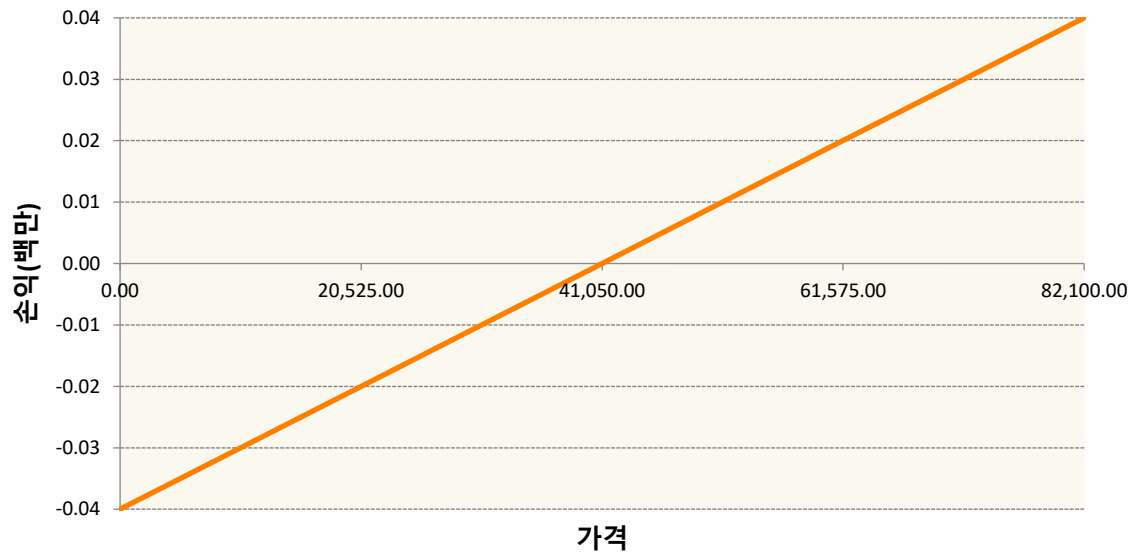
KR41D1W20000-2025-02 CJ제일제당개별선물



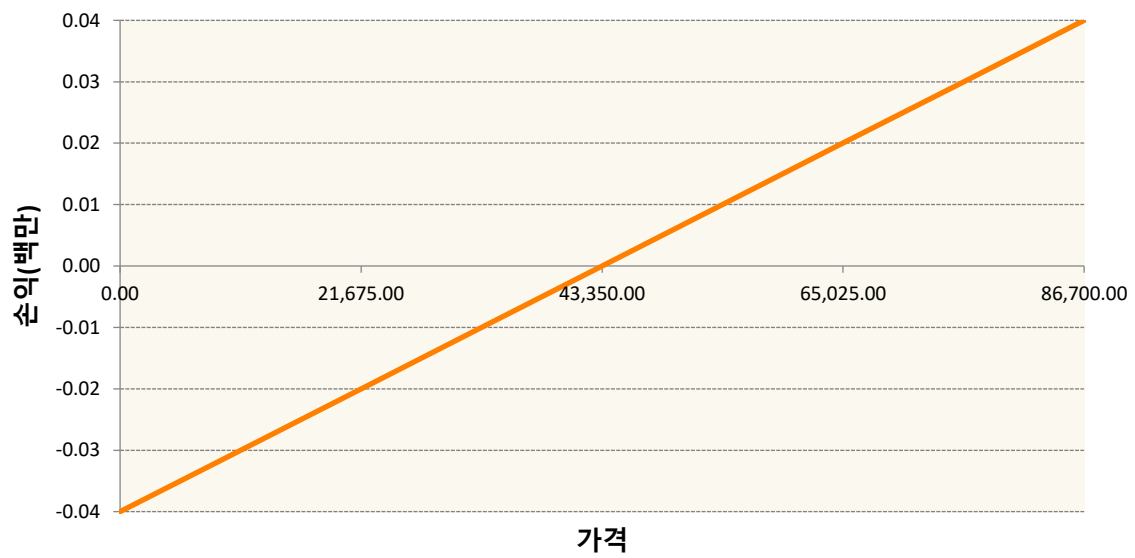
KR41DAW20008-2025-02 농심개별선물



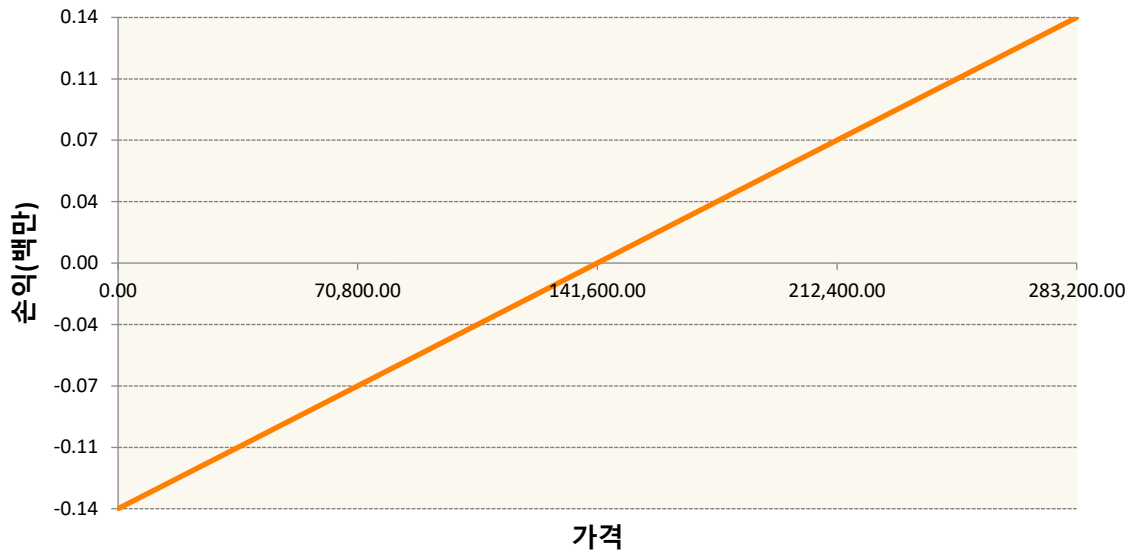
KR41DCW20004-2025-02 HL만도개별선물



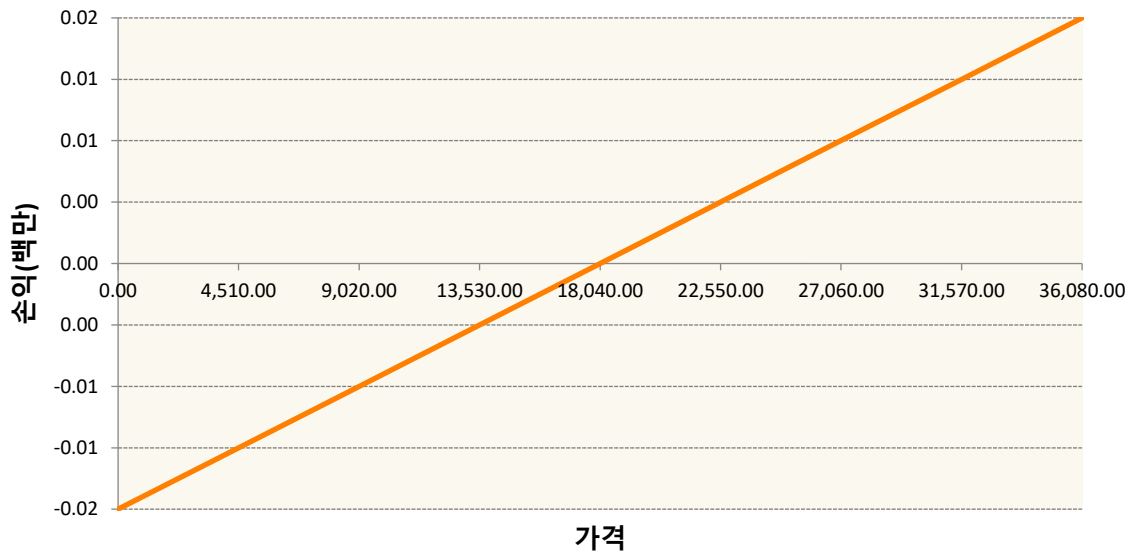
KR41E5W20000-2025-02 넷마블개별선물



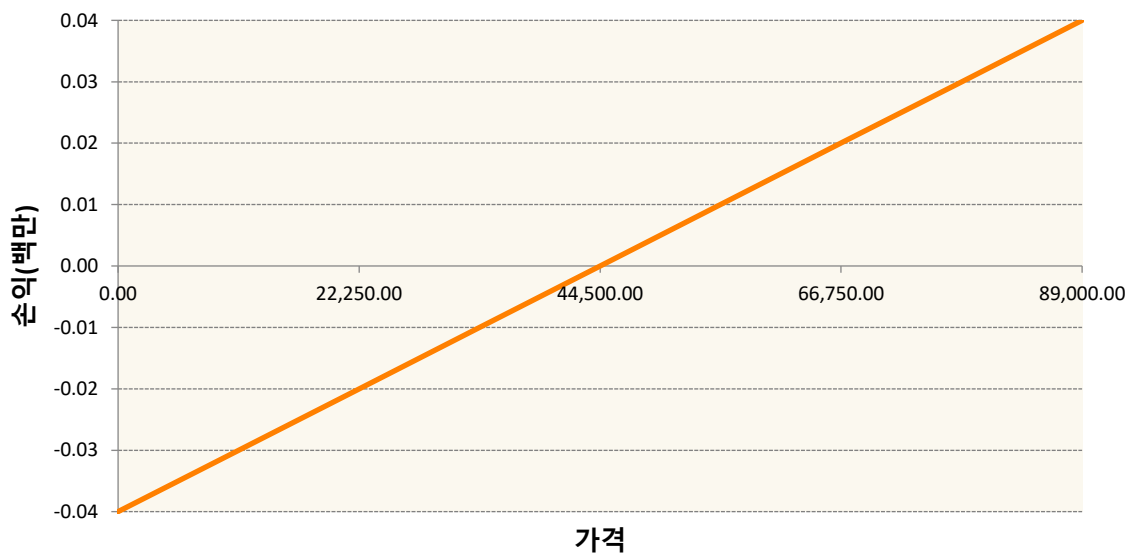
KR41EJW20007-2025-02 SKC개별선물



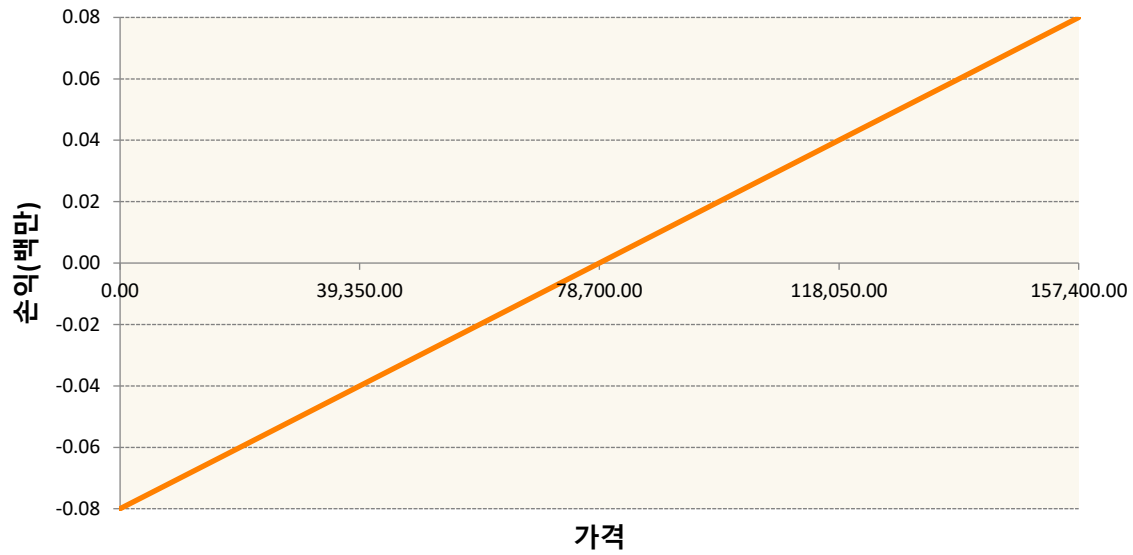
KR41ETW20006-2025-02 삼성E&A개별선물



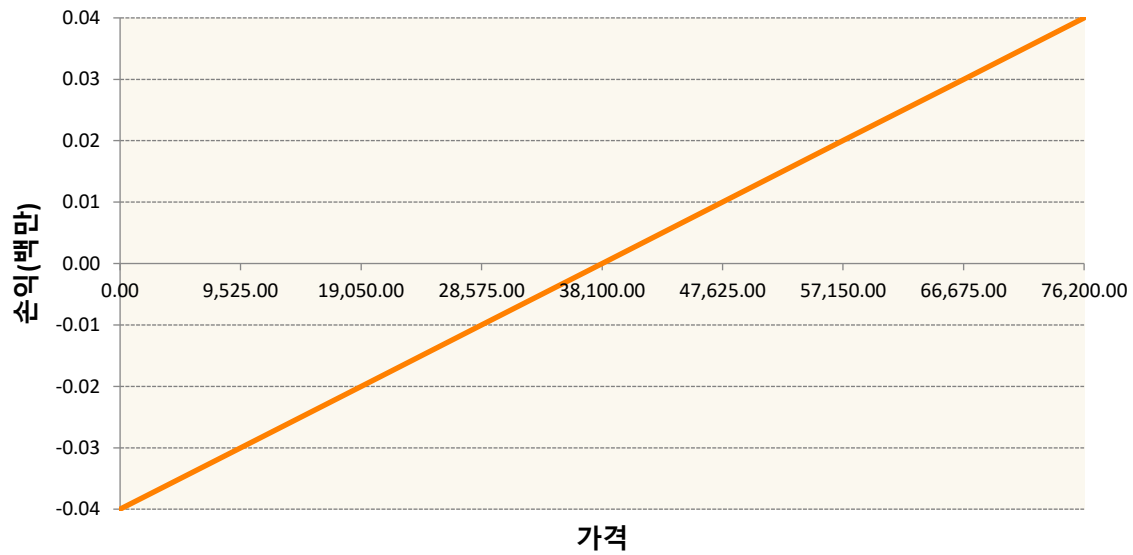
KR41F9W20001-2025-02 SK바이오사이언스개별선물



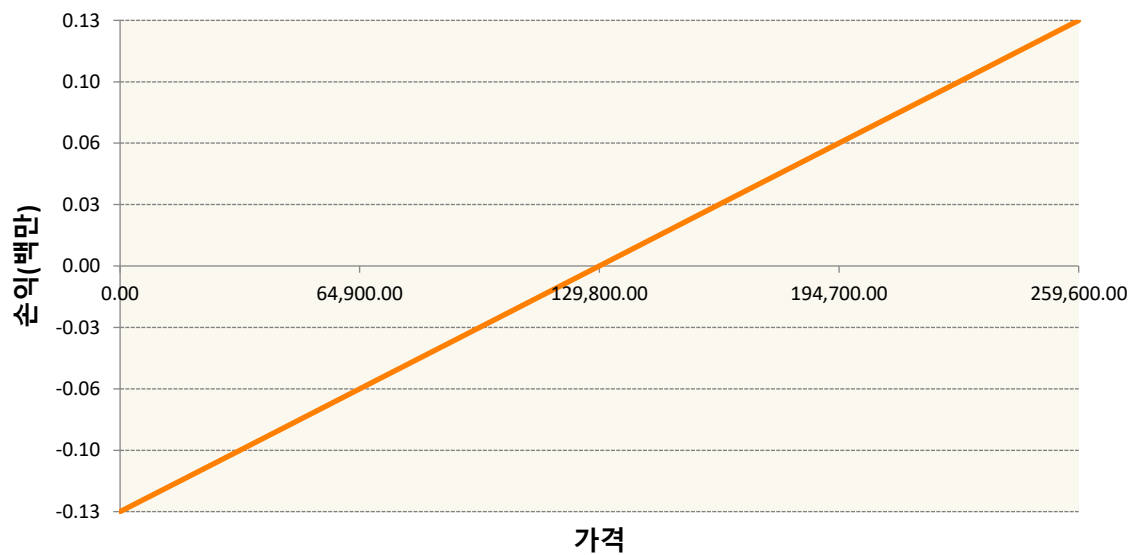
KR41FMW20008-2025-02 엘애프개별선물



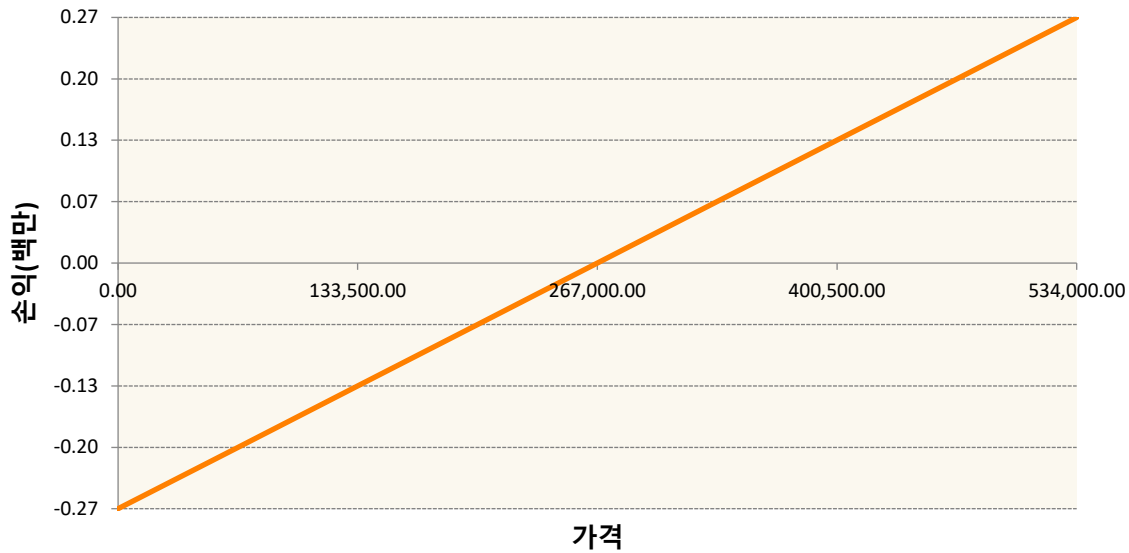
KR41G0W20009-2025-02 씨에스원드개별선물



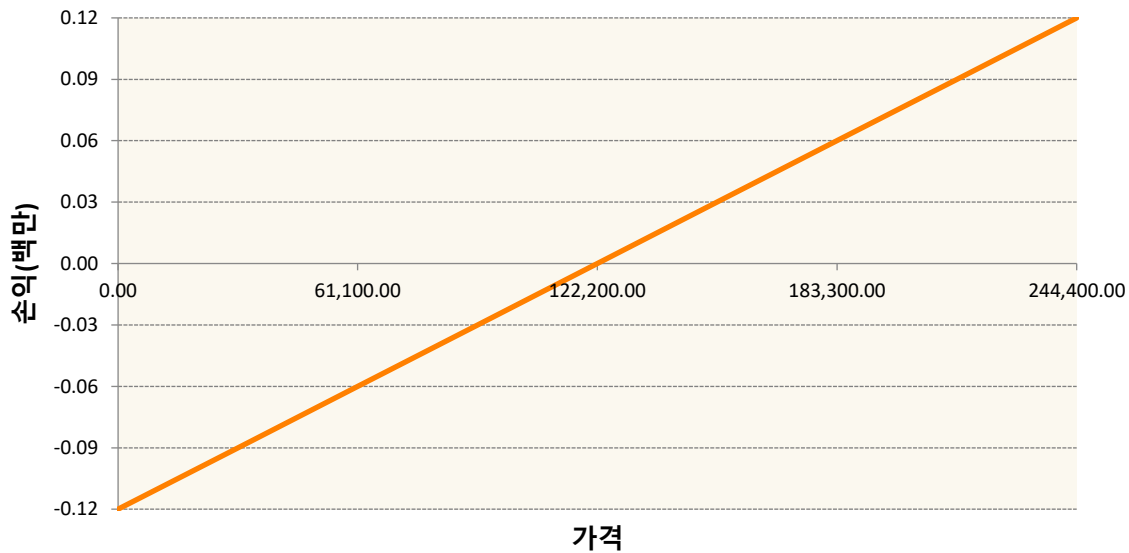
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101W30(2025-03 코스피200지수선물	743
KR410FW20(2025-02 두산로보틱스개별선물	12
KR410SW20(2025-02 울촌화학개별선물	3
KR410ZW20(2025-02 한미반도체개별선물	42
KR4123W20(2025-02 삼성전기개별선물	1
KR4128W20(2025-02 한국가스공사개별선물	11
KR41B0W20(2025-02 LG유플러스개별선물	27
KR41BBW20(2025-02 롯데케미칼개별선물	10
KR41BJW20C 2025-02 엔씨소프트개별선물	20
KR41BYW20(2025-02 LG이노텍개별선물	19
KR41C3W20(2025-02 금호석유개별선물	16
KR41C5W20(2025-02 삼성에스디에스개별선물	8

KR41CDW20 2025-02 HD현대미포개별선물	28
KR41CNW20 2025-02 포스코DX개별선물	8
KR41CRW20 2025-02 LG생활건강개별선물	10
KR41CXW20 2025-02 한미약품개별선물	16
KR41D1W20 2025-02 CJ제일제당개별선물	17
KR41DAW20 2025-02 농심개별선물	10
KR41DCW20 2025-02 HL만도개별선물	1
KR41E5W20 2025-02 넷마블개별선물	12
KR41EJW20 2025-02 SKC개별선물	12
KR41ETW20 2025-02 삼성E&A개별선물	27
KR41F9W20 2025-02 SK바이오사이언스개별선물	11
KR41FMW20 2025-02 엘앤에프개별선물	19
KR41G0W20 2025-02 씨에스윈드개별선물	9
KR41GQW20 2025-02 녹십자개별선물	4
KR41GTW20 2025-02 두산개별선물	18
KR41HEW20 2025-02 키움증권개별선물	16

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

(단위:백만원)

1,867

공시일	2025-02-04
기준일	2025-02-03

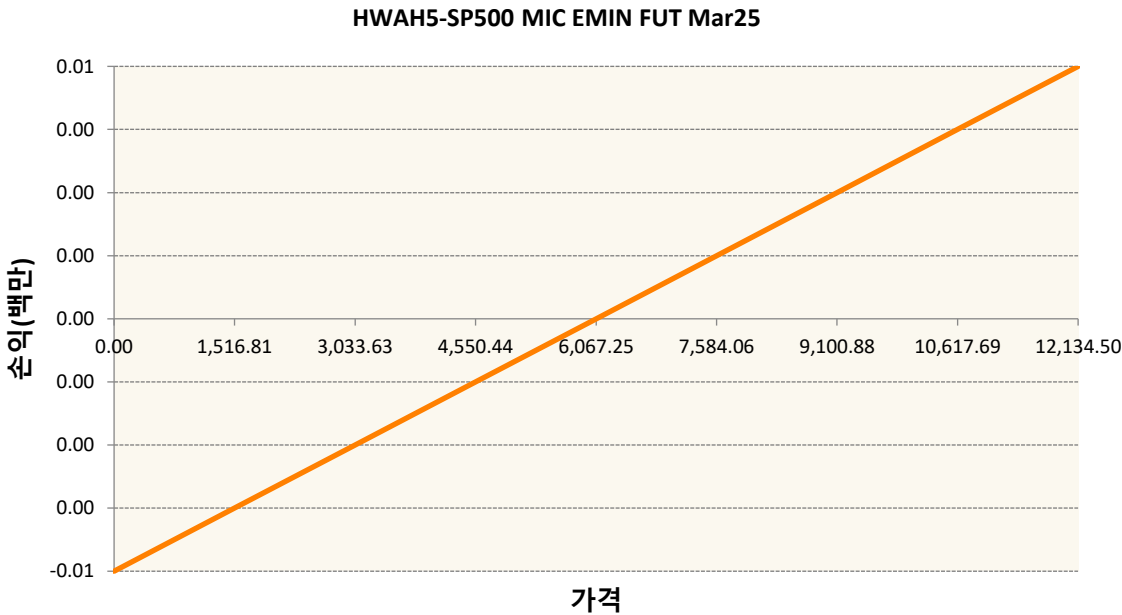
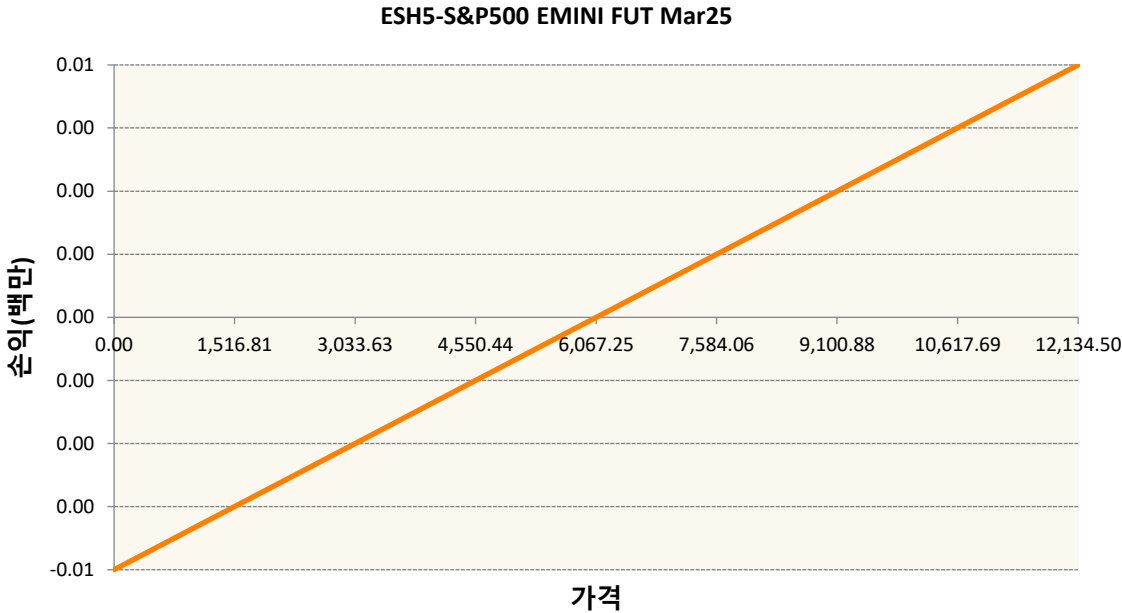
미국S&P500인덱스모(주식-파생형)

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	29,530	0	29,530	
누계	유가증권	선물	1,057	0	1,057	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
ESH5	S&P500 EMINI FUT Mar25	2,362
HWAH5	SP500 MIC EMIN FUT Mar25	85

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	3,285

공시일	2025-02-04
기준일	2025-02-03

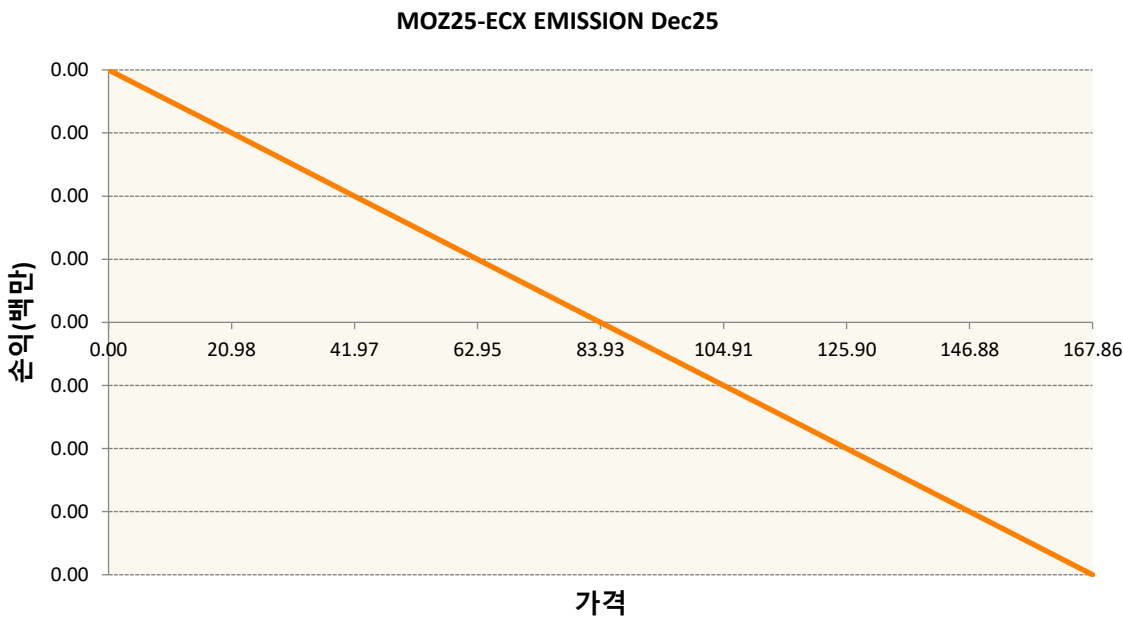
SOL유럽탄소배출권선물인버스ICE특별자산상

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	통화	선도	0	0	0	장외
누계	유가증권	선물	-105	2,957	-3,062	
누계	통화	선도	0	696	-696	장외

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

2109930930IICE EUA CARBON FUTURES CUSTOM ROLL INDEX	8
FXW213F1PC KRW/EUR 28-02-25E	56
MOZ25 ECX EMISSION Dec25	237

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

(단위:백만원)

441

공시일	2025-02-04
기준일	2025-02-03

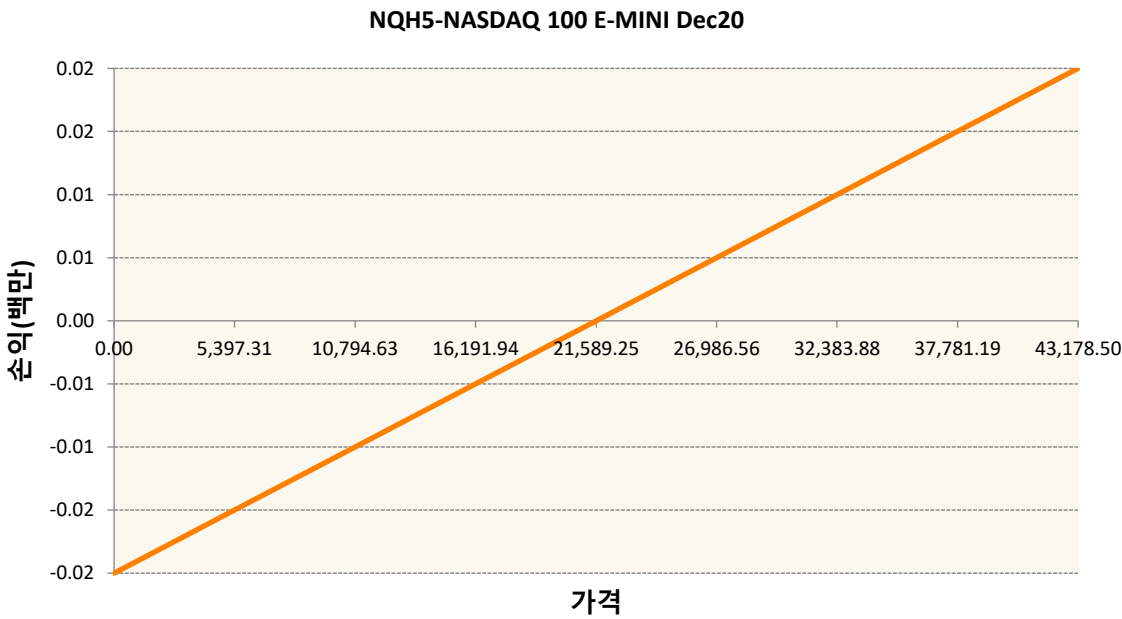
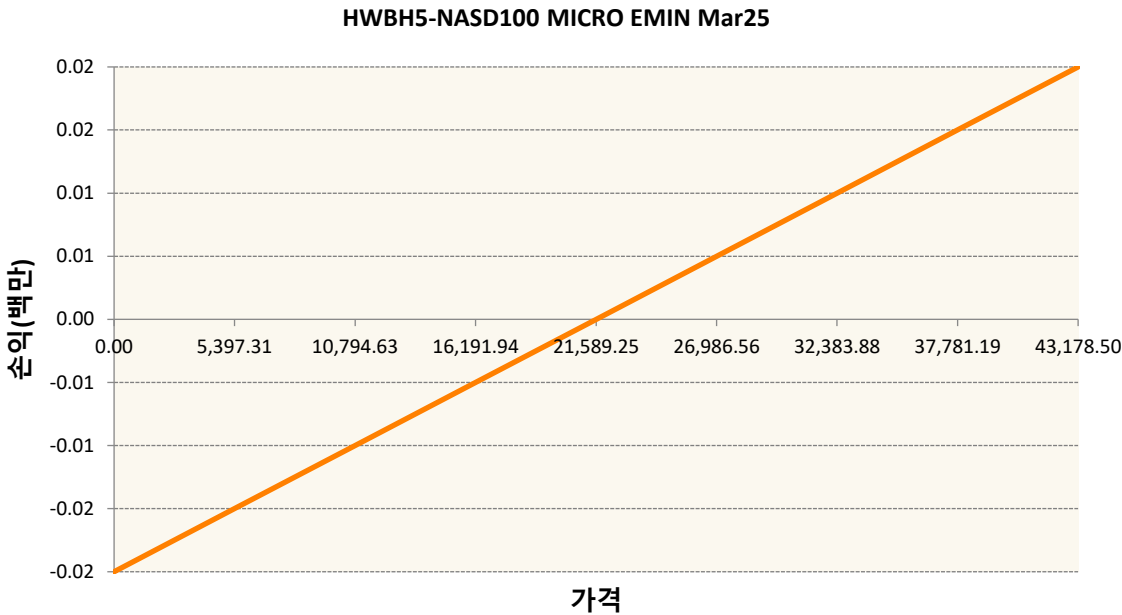
미국나스닥100인덱스모(주식-파생형)

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	15,058	0	15,058	
누계	유가증권	선물	879	0	879	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)			(단위:백만원)
HWBH5	NASD100 MICRO EMIN	Mar25	70
NQH5	NASDAQ 100 E-MINI	Dec20	1,205

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)			(단위:백만원)
			1,115

공시일	2025-02-04
기준일	2025-02-03

SOL미국30년국채커버드콜(합성)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	214,470	0	214,470	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWKEDI0000 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN	721
SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN	2,997
SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN	6,998
SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN	6,838

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

(단위:백만원)

9,963

공시일	2025-02-04
기준일	2025-02-03

SOL미국테크TOP10인버스상장지수(주식혼합)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	5,635	0	5,635	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P	2
SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P	2
SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P	2
SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P	2

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

(단위:백만원)

7

공시일	2025-02-04
기준일	2025-02-03

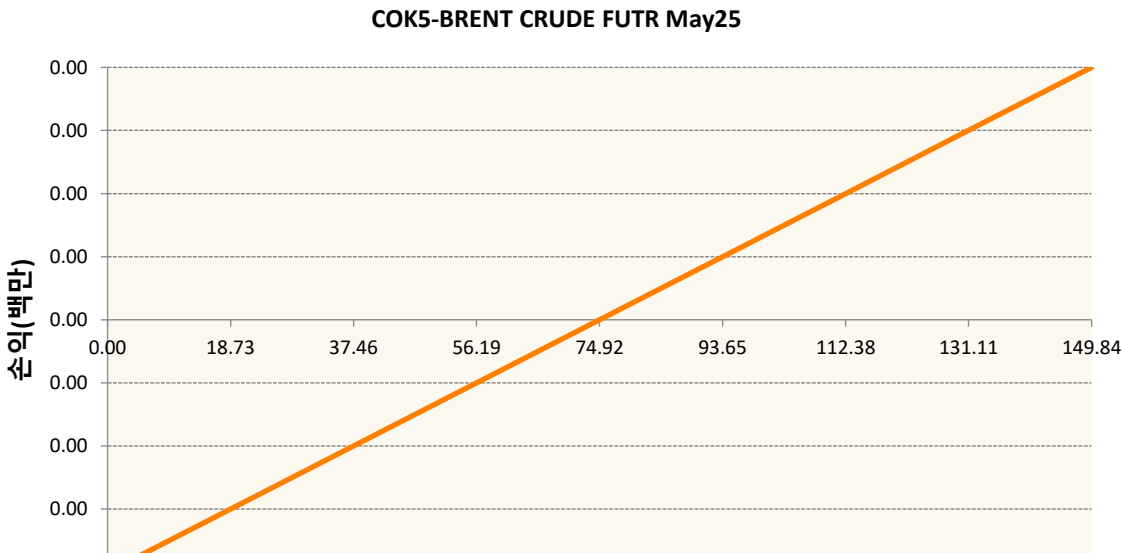
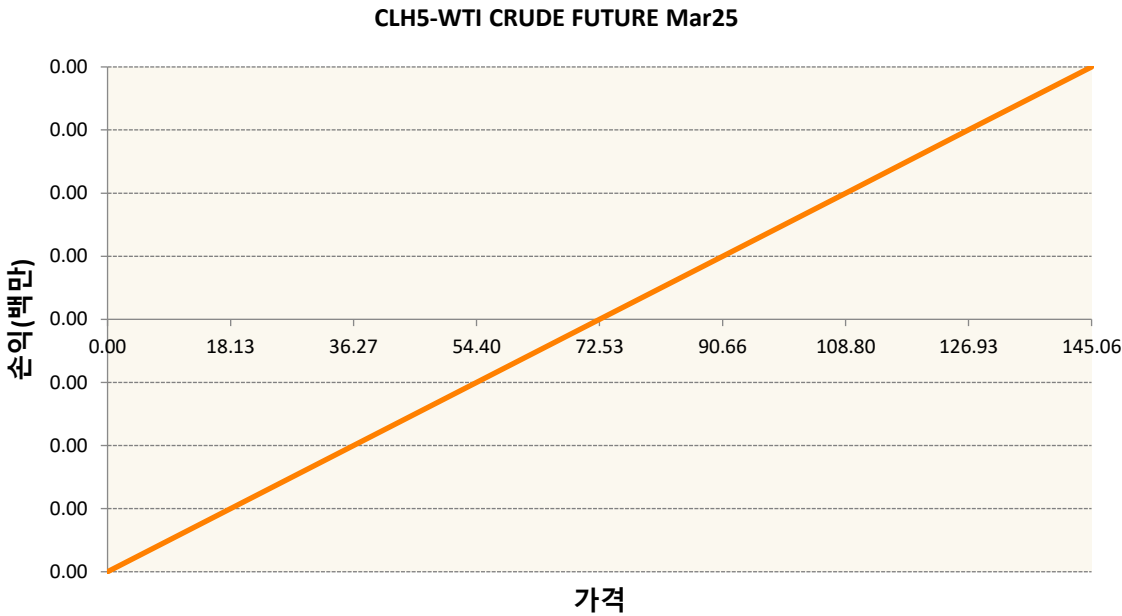
에너지인덱스플러스모(채권-파생형)

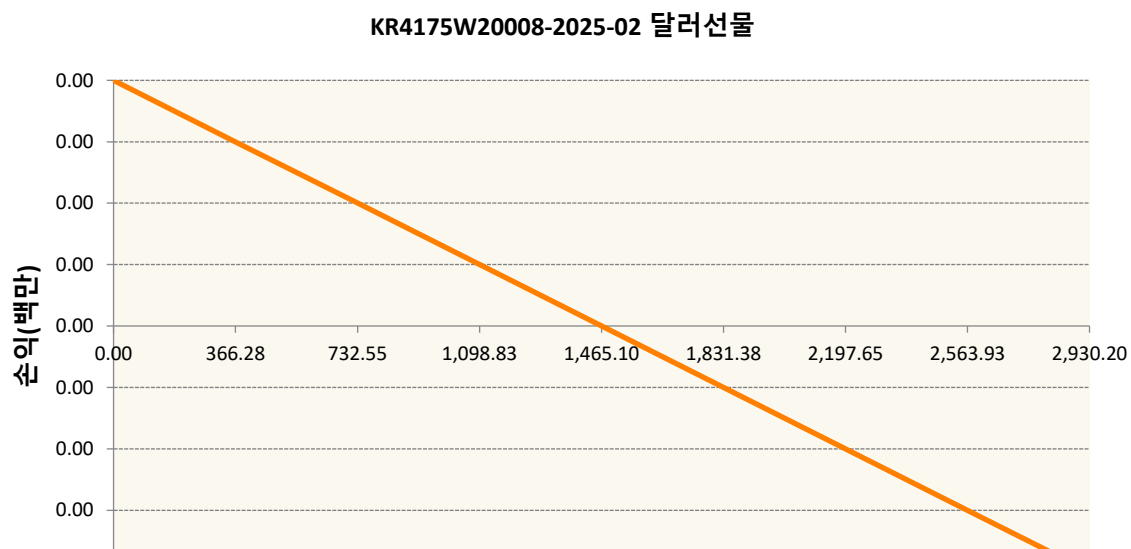
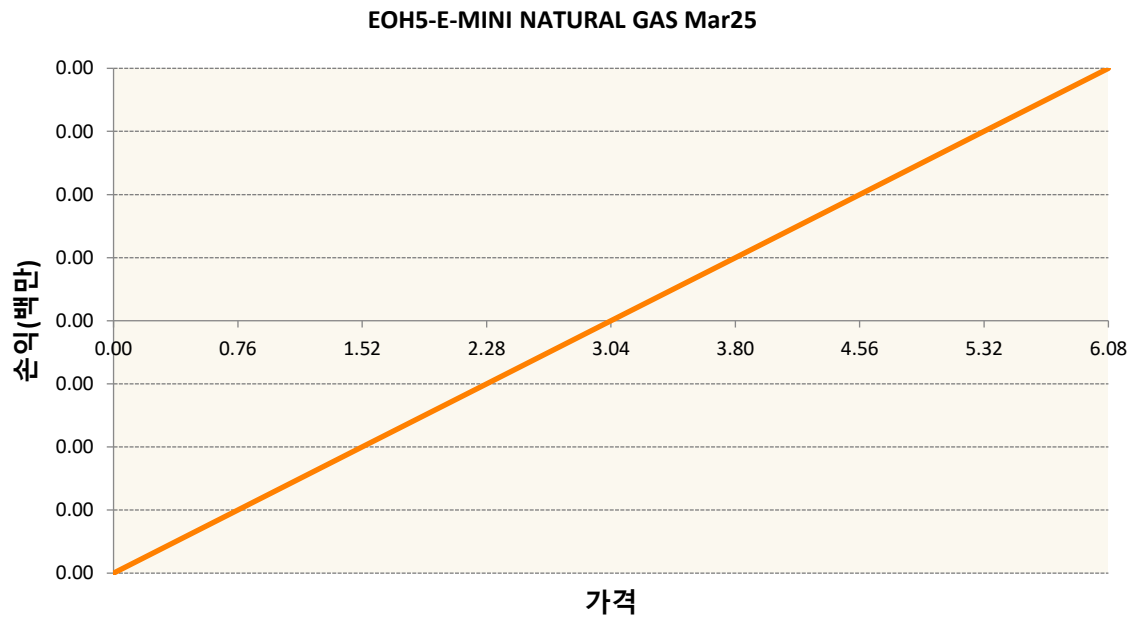
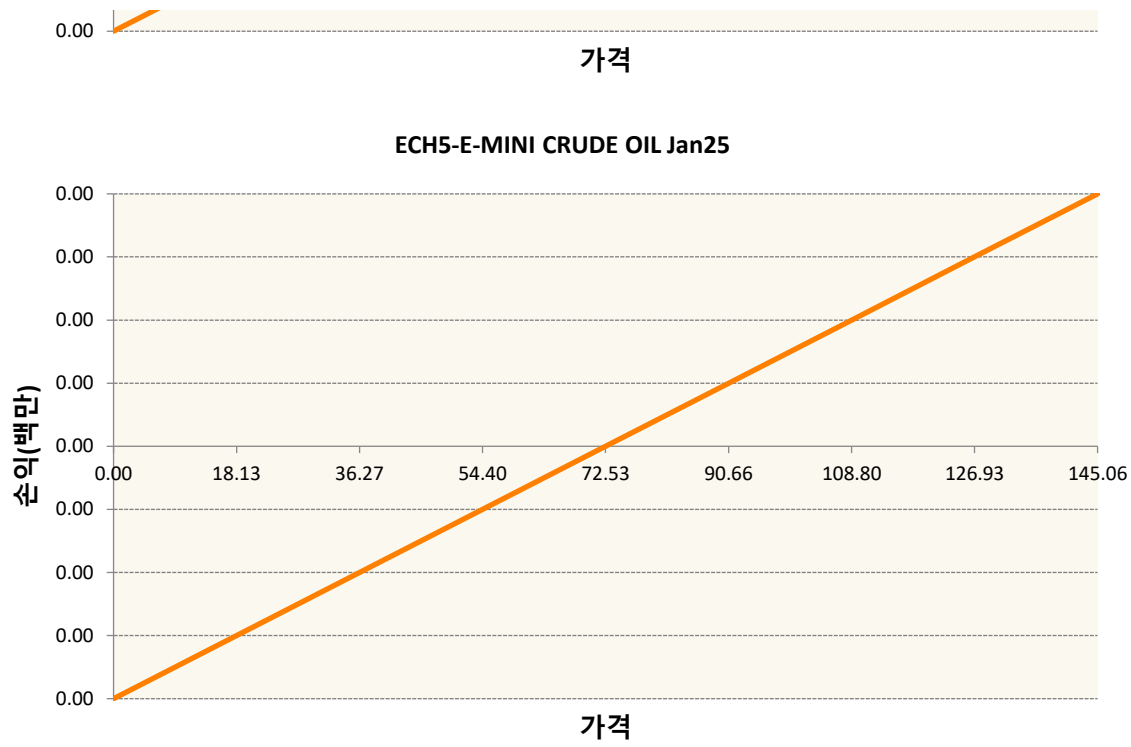
1. 계약금액

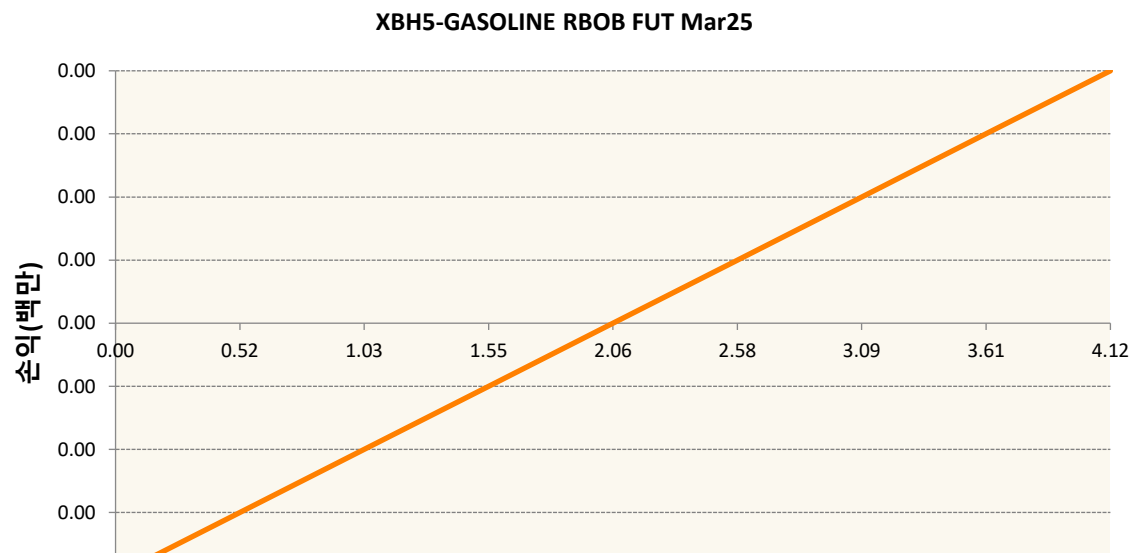
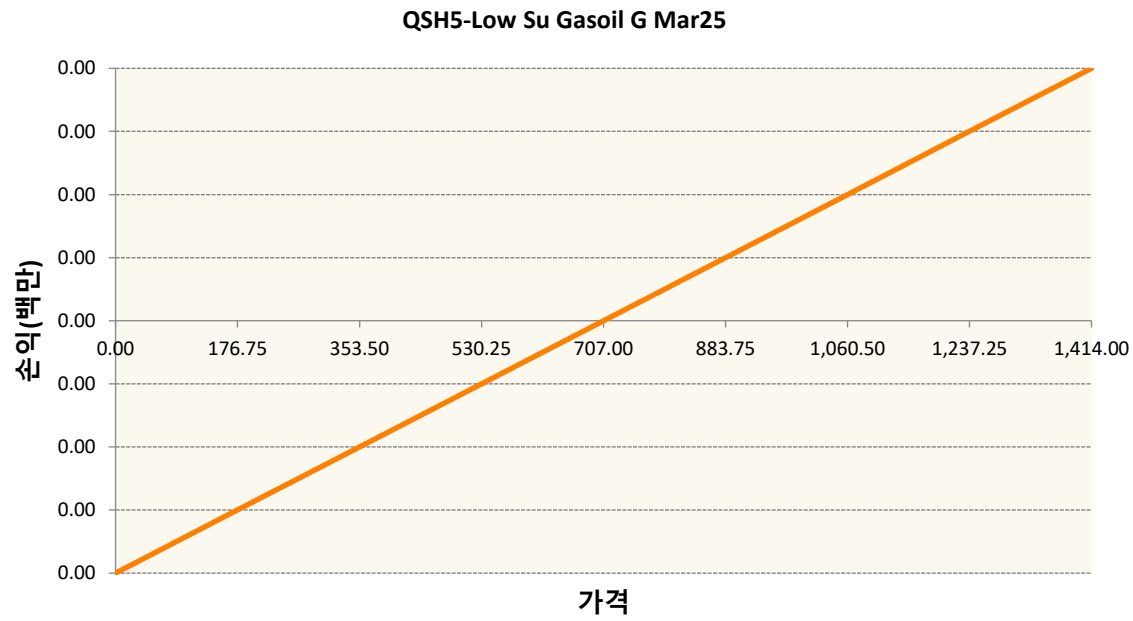
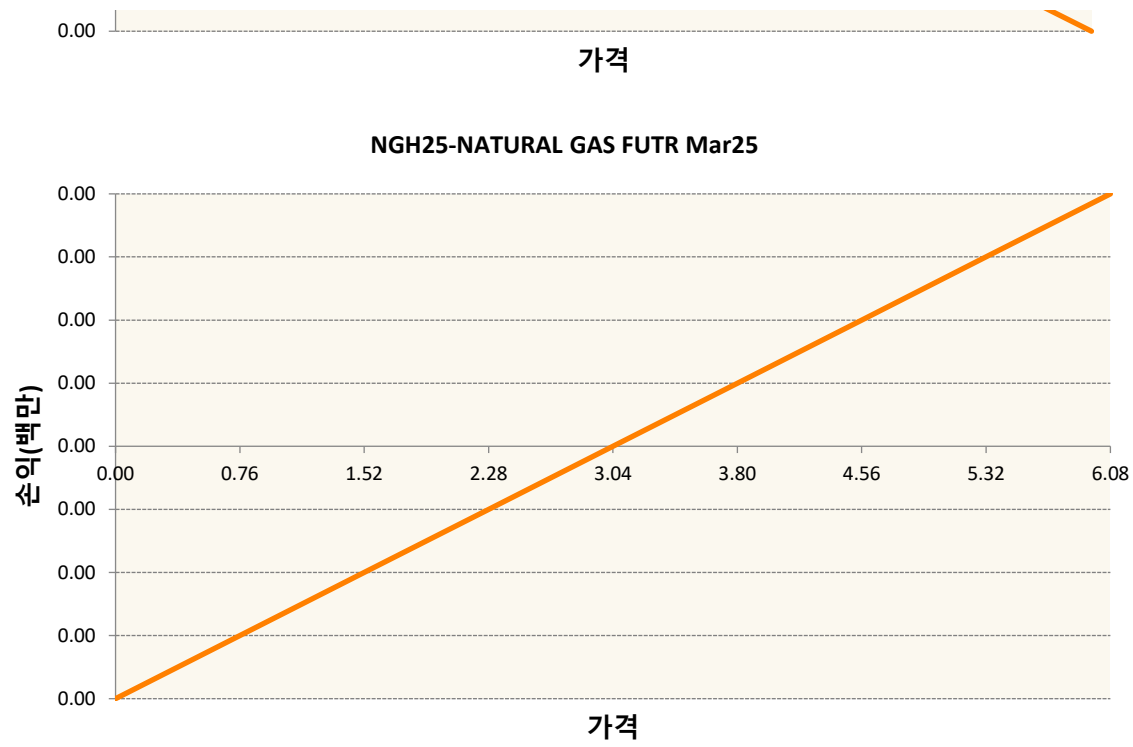
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	선물	유가증권	0	0	0	
신규	유가증권	선물	0	0	0	
신규	통화	선물	0	0	0	장내
누계	선물	유가증권	104	0	104	
누계	유가증권	선물	728	0	728	
누계	통화	선물	0	132	-132	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
CLH5	WTI CRUDE FUTURE Mar25	8
COK5	BRENT CRUDE FUTR May25	18
ECH5	E-MINI CRUDE OIL Jan25	4
EOH5	E-MINI NATURAL GAS Mar25	4
KR4175W20(2025-02 달러선물		11
NGH25	NATURAL GAS FUTR Mar25	14
QSH5	Low Su Gasoil G Mar25	8
XBH5	GASOLINE RBOB FUT Mar25	10

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