

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

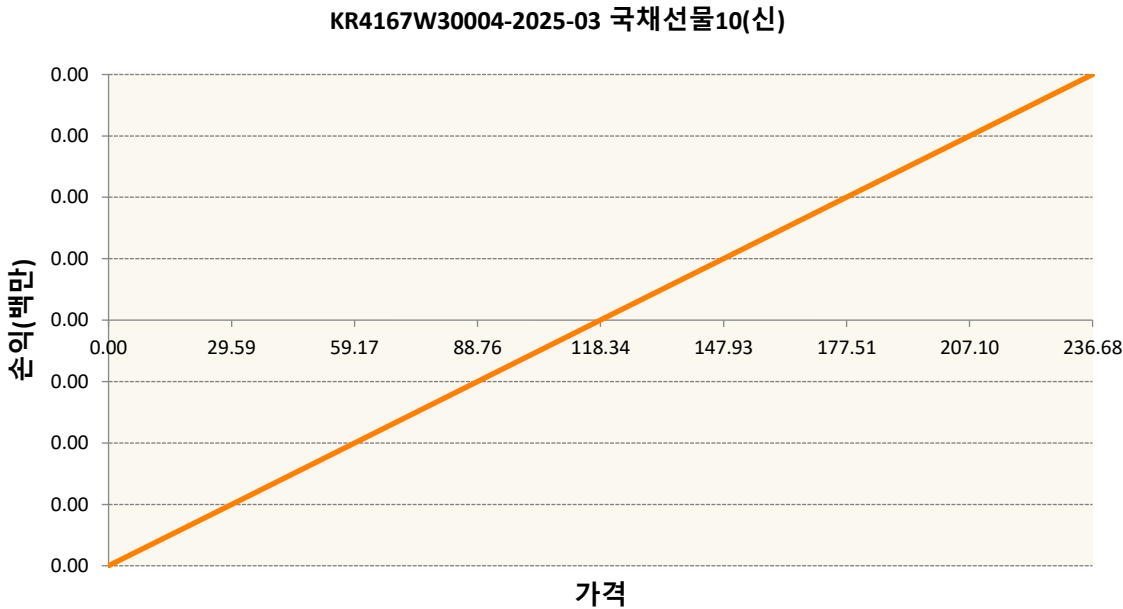
## 베스트장기채(채권-파생형)

### 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   | 226,029 | 0     | 226,029   | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

\* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

|       |
|-------|
| 5,819 |
|-------|

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| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

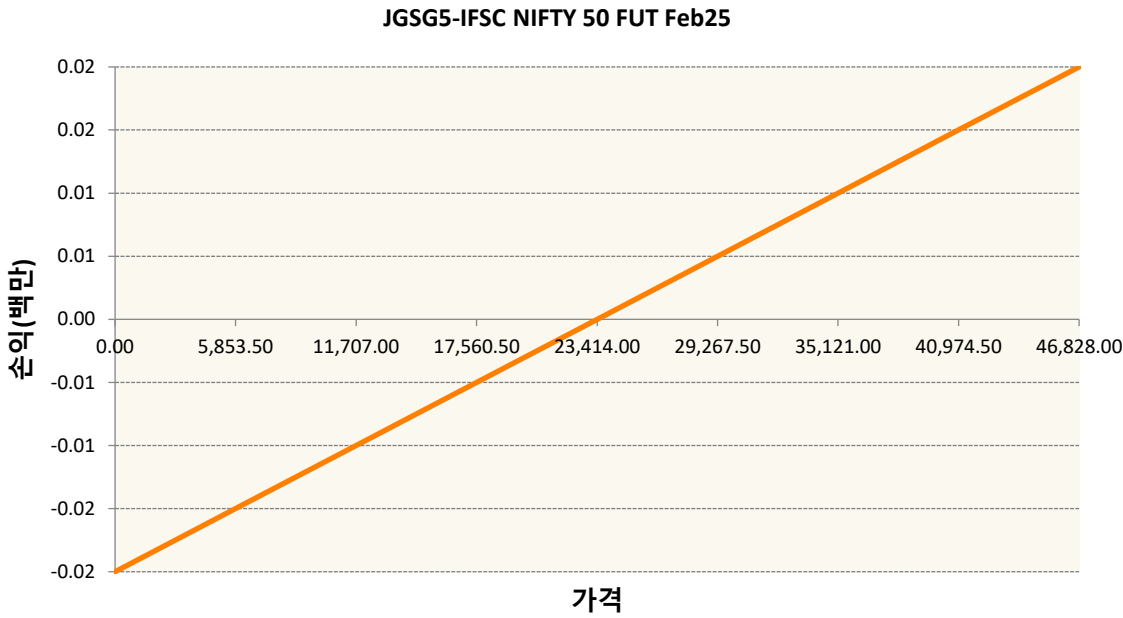
## 인도NIFTY50인덱스모(주식-파생형)

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 3,402 | 0     | 3,402     |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

JGSG5      IFSC NIFTY 50 FUT Feb25

272

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

(단위:백만원)

184

|     |            |
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| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

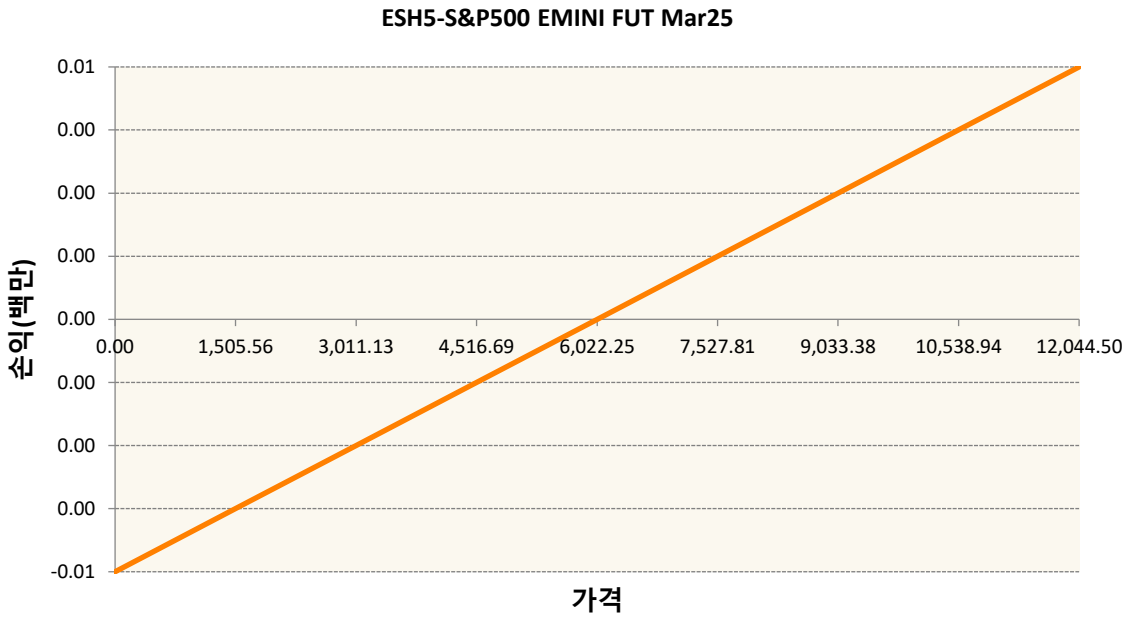
## SOL미국500타겟커버드콜액티브액티브상장지

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 865   | 0     | 865       |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                        |    |
|------|------------------------|----|
| ESH5 | S&P500 EMINI FUT Mar25 | 69 |
|------|------------------------|----|

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

(단위:백만원)

|    |
|----|
| 95 |
|----|

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| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

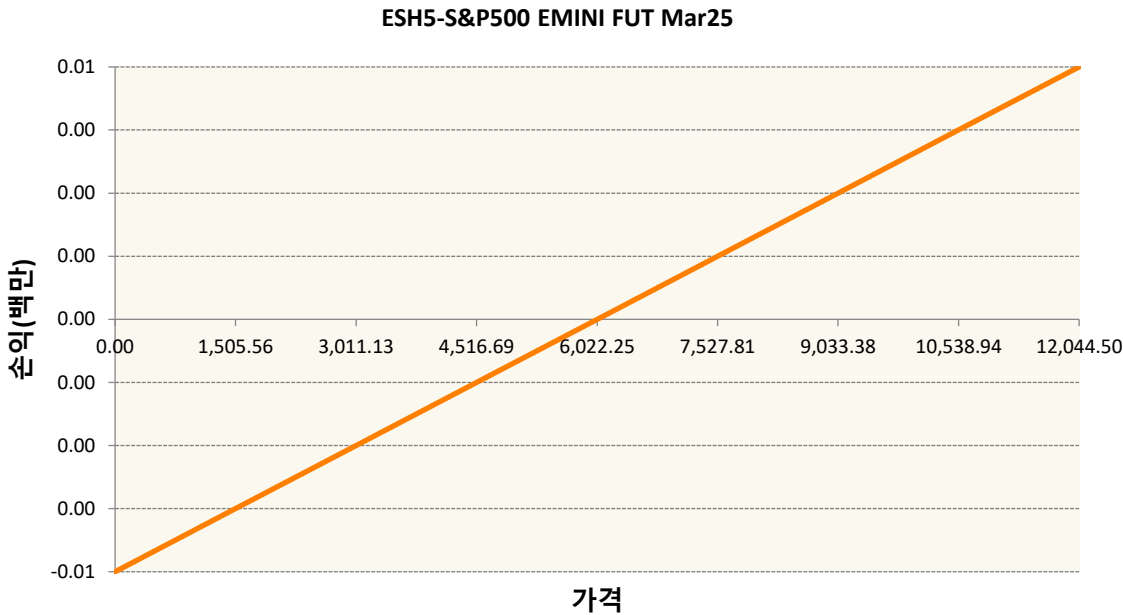
## SOL미국S&P500엔화노출상장지수(주식-파생)

### 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   | 2,622 | 0     | 2,622     |    |
| 누계 | 통화   | 선도   | 103   | 0     | 103       | 장외 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                   |                        |     |
|-------------------|------------------------|-----|
| ESH5              | S&P500 EMINI FUT Mar25 | 210 |
| FXW213F1L0JPY/KRW | 07-02-25E              | 8   |

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

(단위:백만원)

|     |
|-----|
| 292 |
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| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

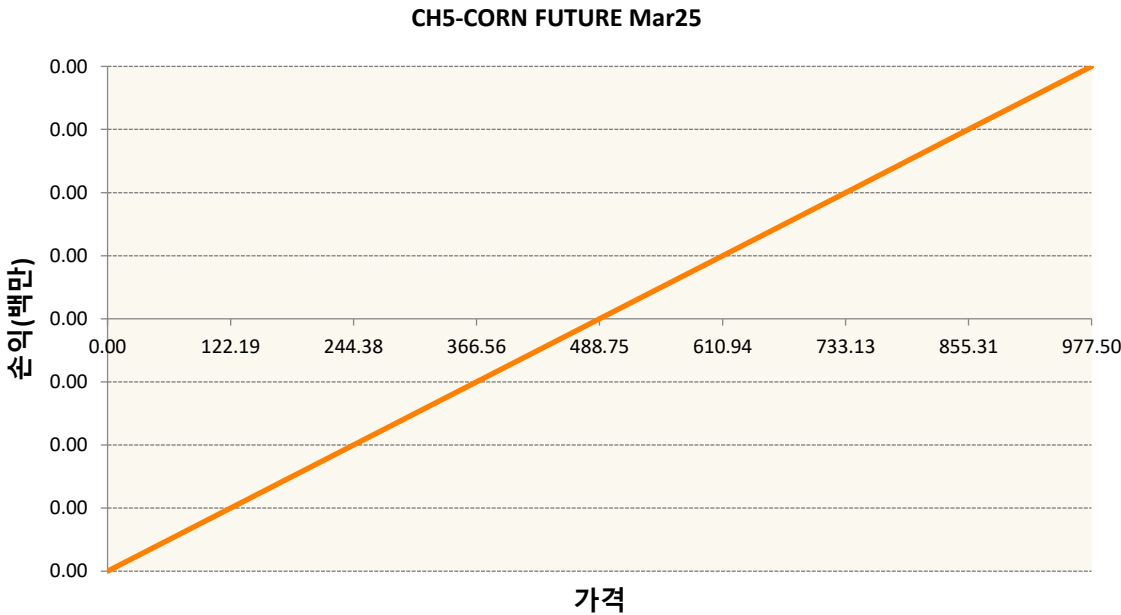
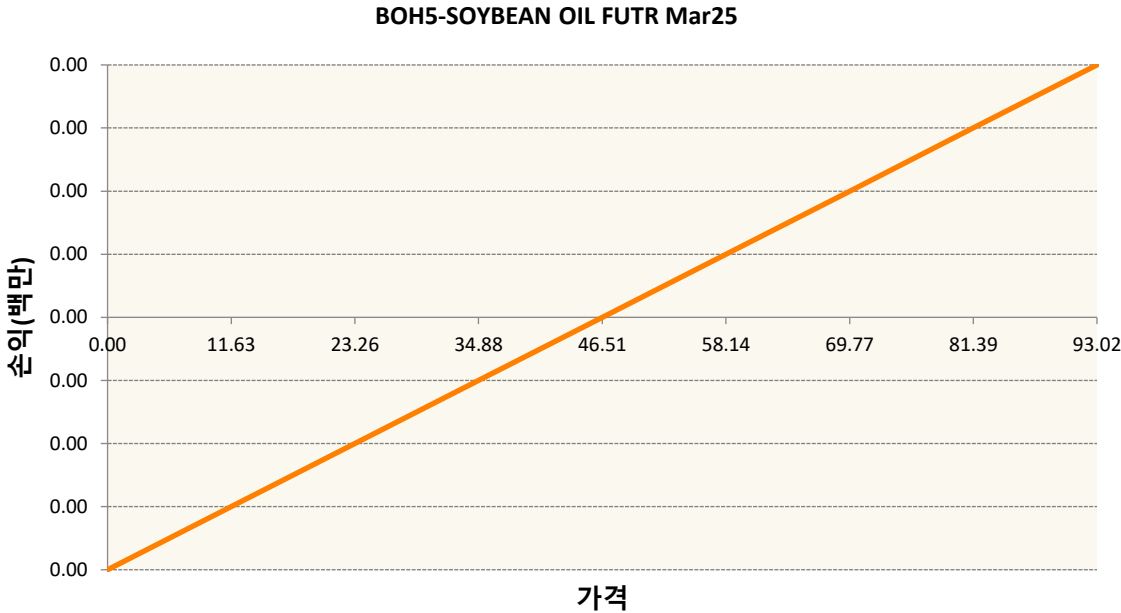
## 포커스농산물모(채권-파생형)

### 1. 계약금액

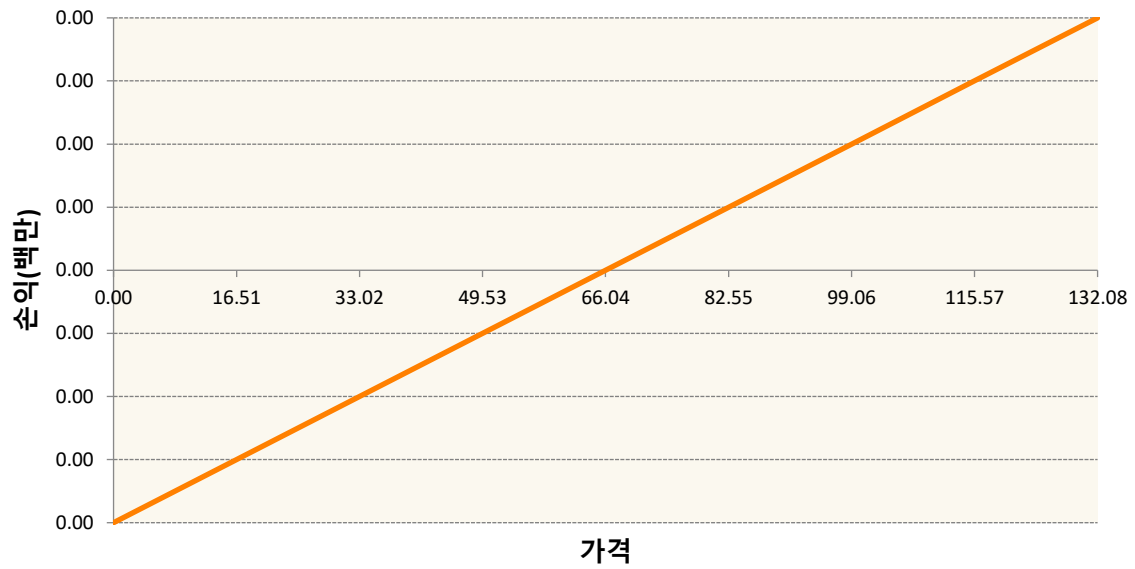
(단위:USD 백만)

| 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   | 3,925 | 0     | 3,925     |    |
| 누계 | 통화   | 선물   | 0     | 497   | -497      | 장내 |

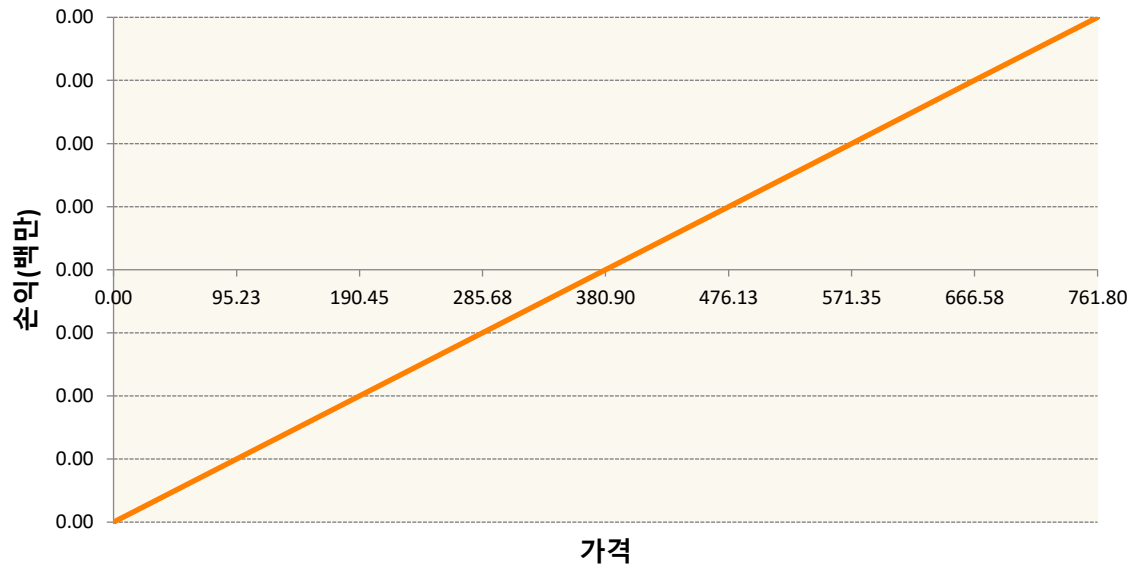
### 2. 만기시점의 손익구조



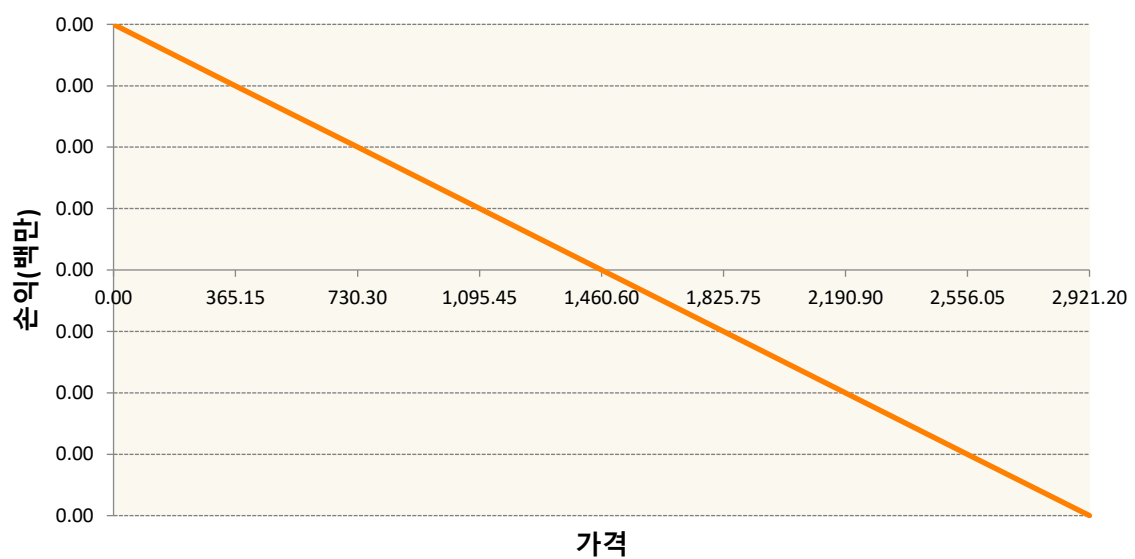
CTH5-COTTON NO.2 FUTR Mar25



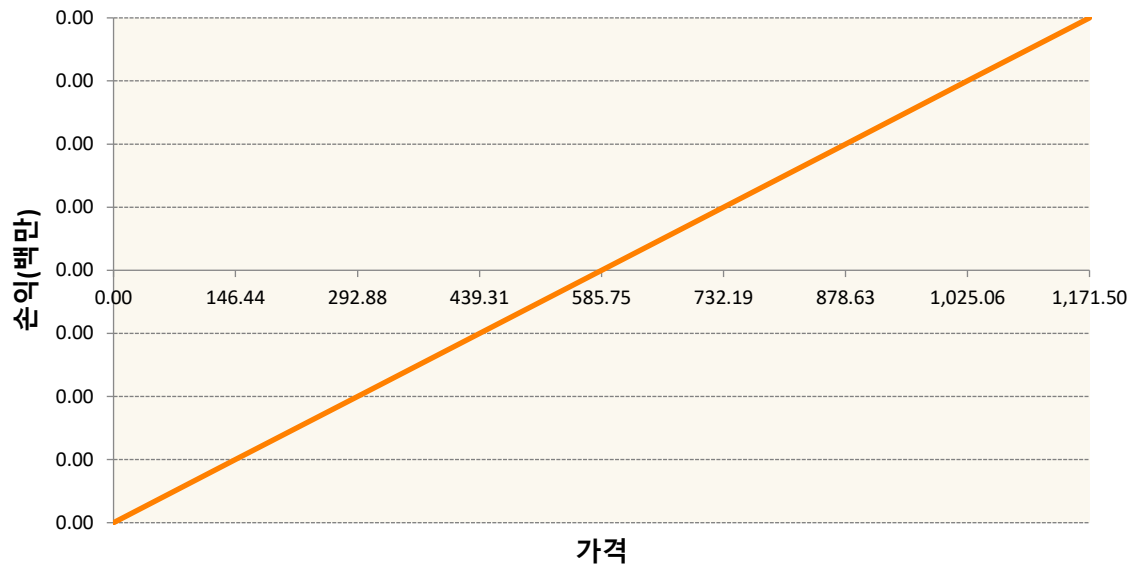
KCH5-COFFEE 'C' FUTURE Mar25



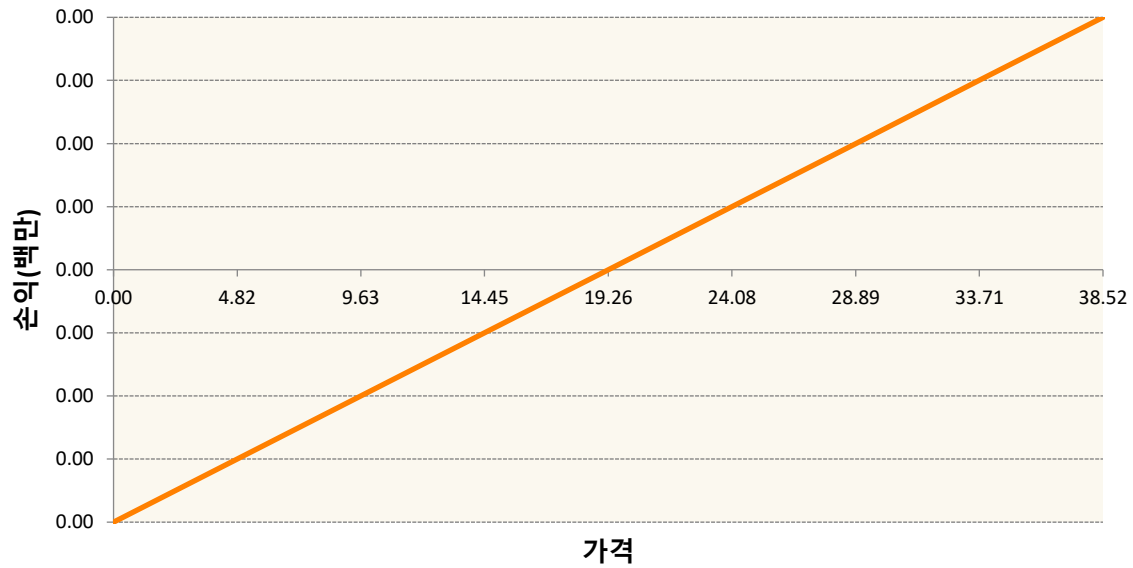
KR4175W20008-2025-02 달러선물



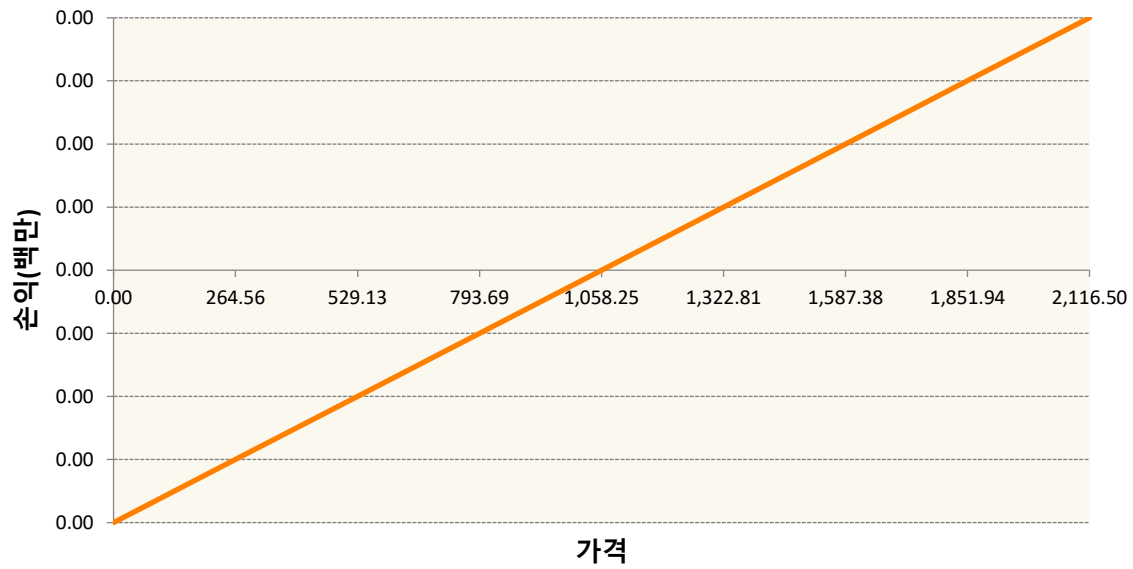
KWH5-KC HRW WHEAT FUT Mar25



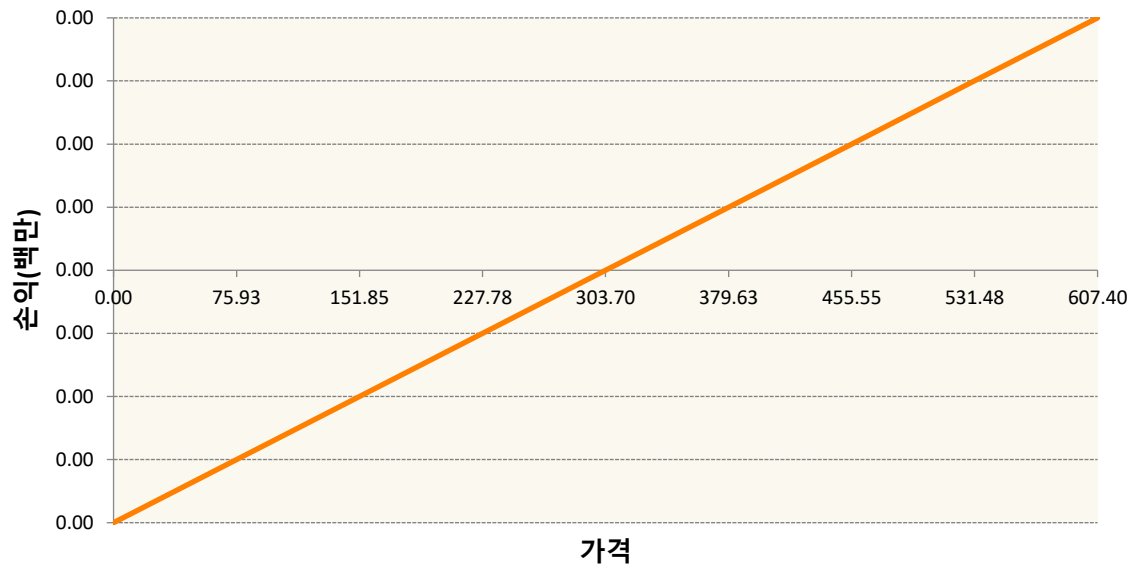
SBH5-Sugar #11 (WORLD) Mar25



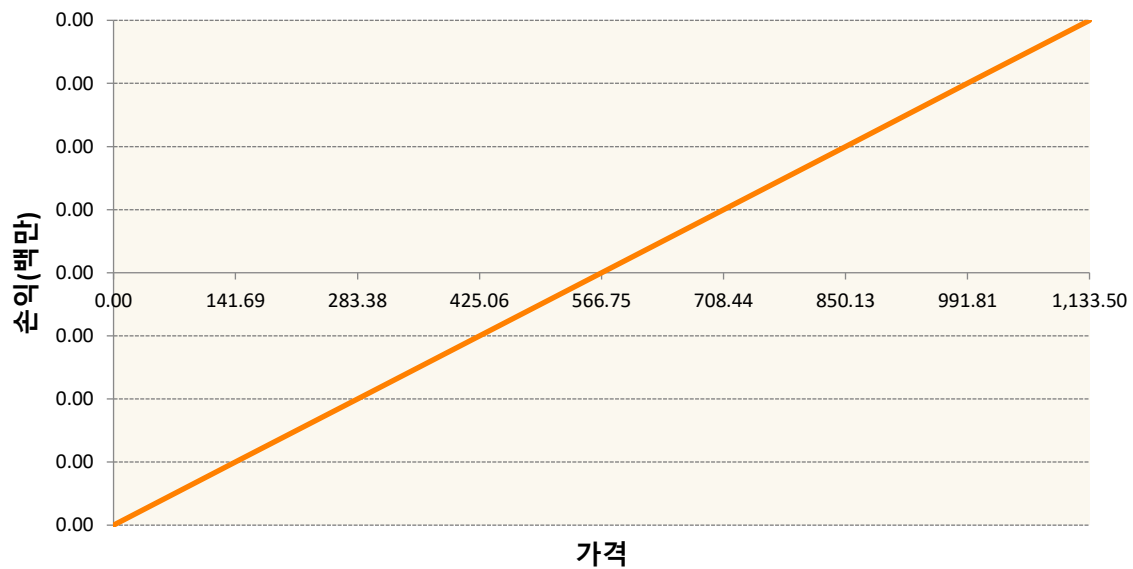
SH5-SOYBEAN FUTURE Mar25



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

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| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

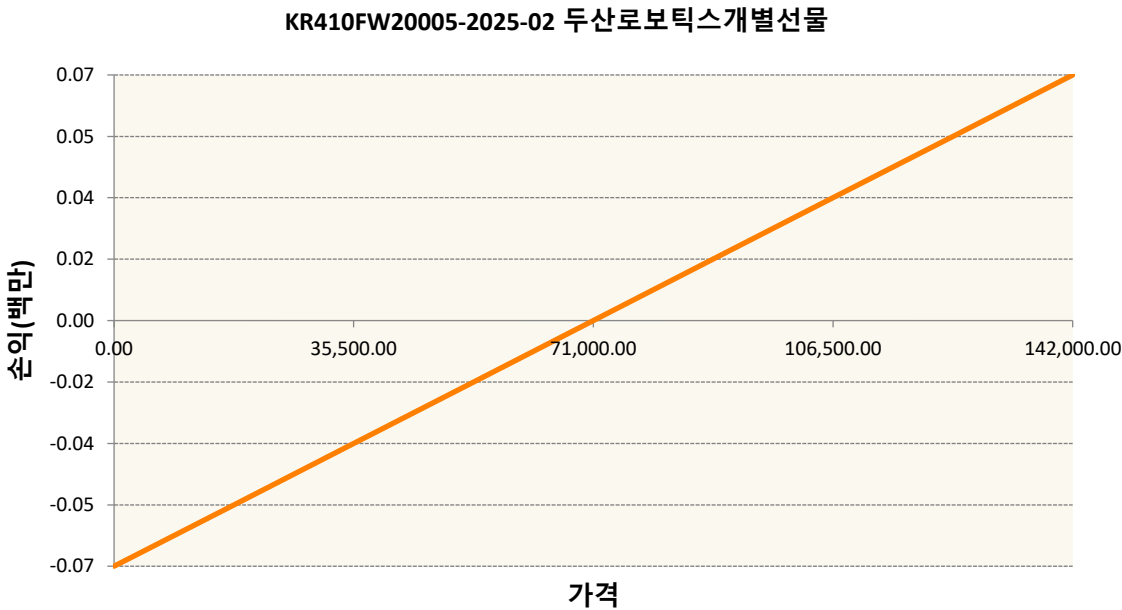
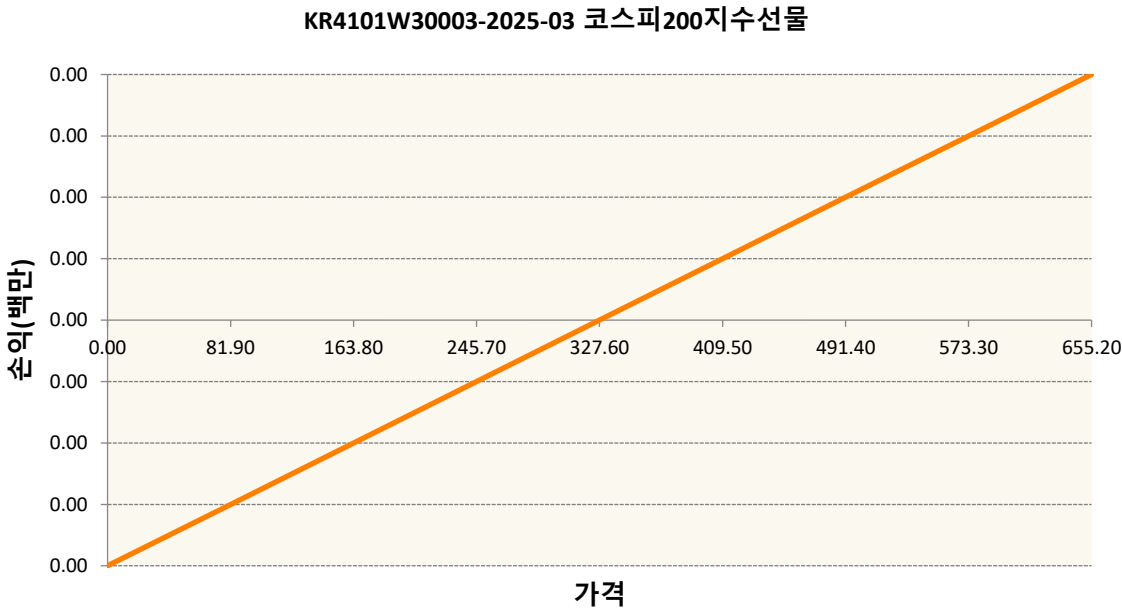
## 스마트인덱스모

### 1. 계약금액

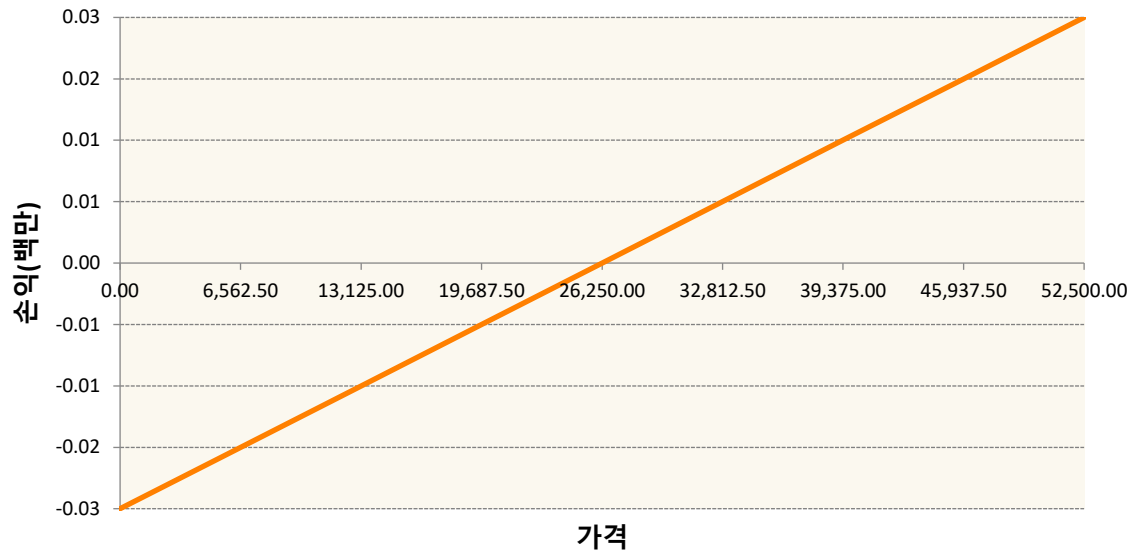
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 51    | 0     | 51        | 장내 |
| 누계 | 유가증권 | 선물   | 2,130 | 0     | 2,130     | 장내 |

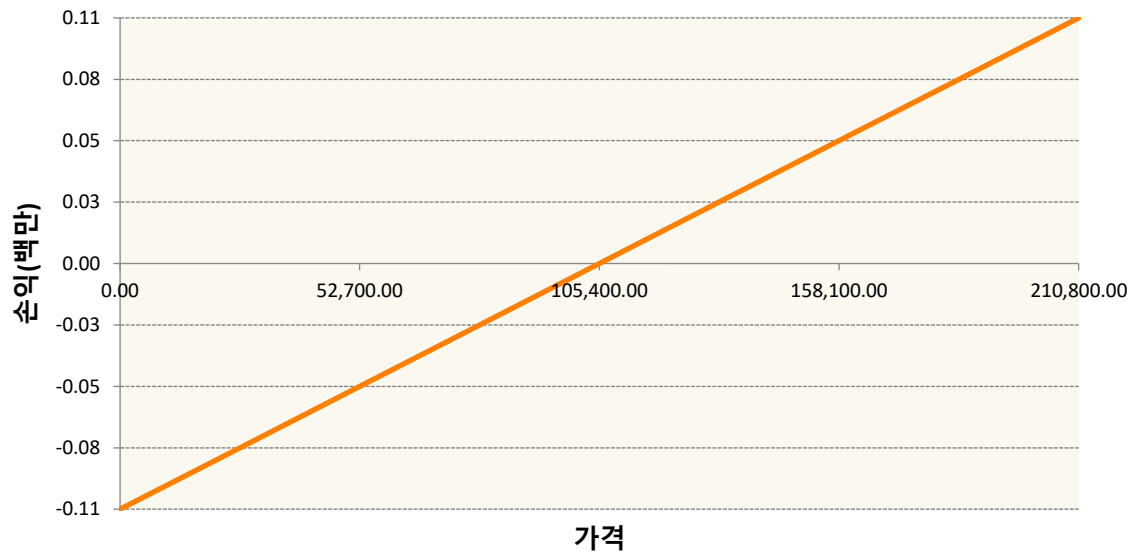
### 2. 만기시점의 손익구조



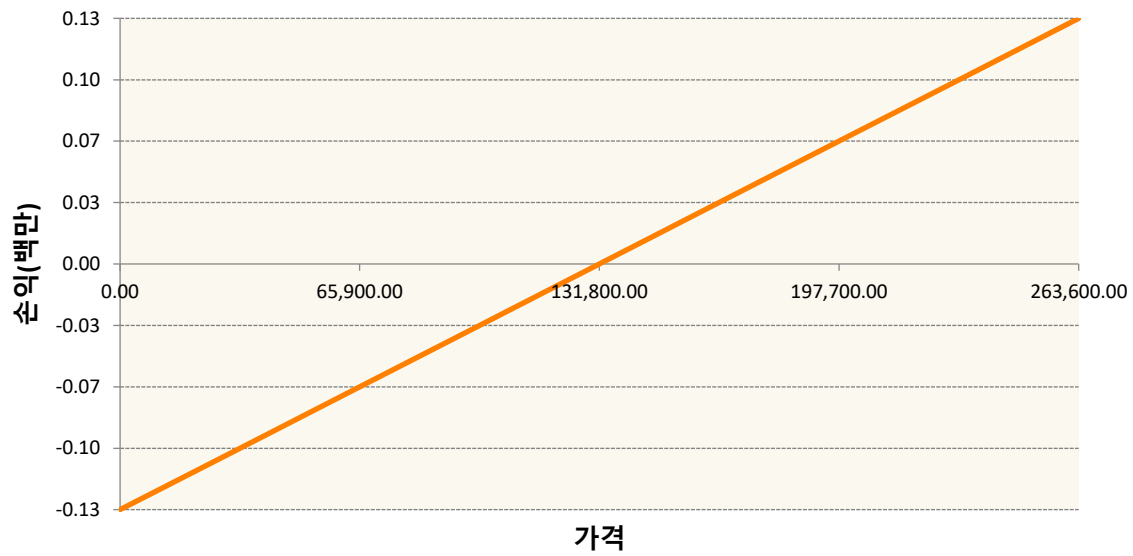
KR410SW20008-2025-02 울촌화학개별선물



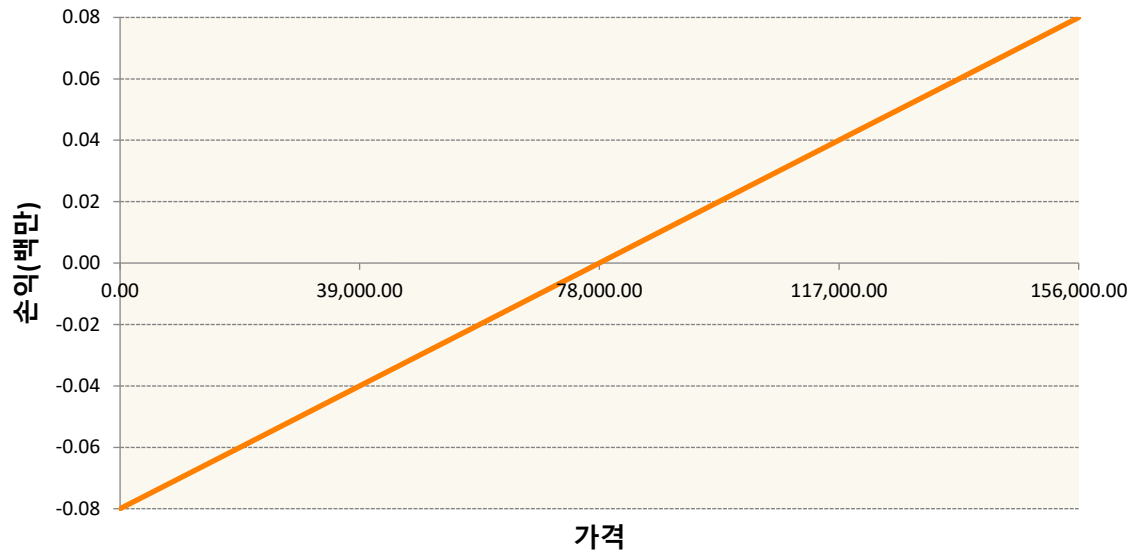
KR410ZW20003-2025-02 한미반도체개별선물



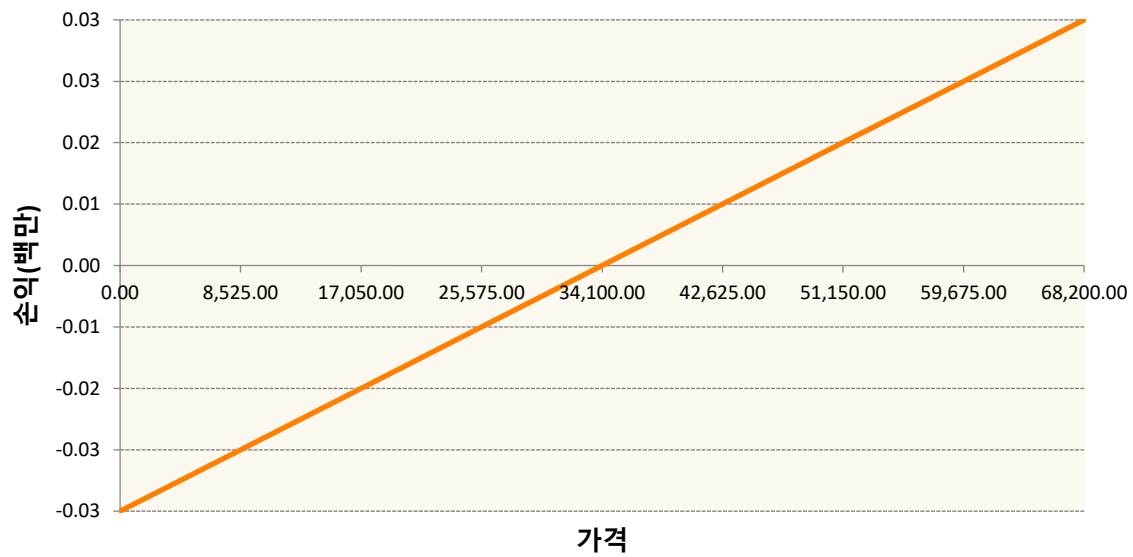
KR4123W20008-2025-02 삼성전기개별선물



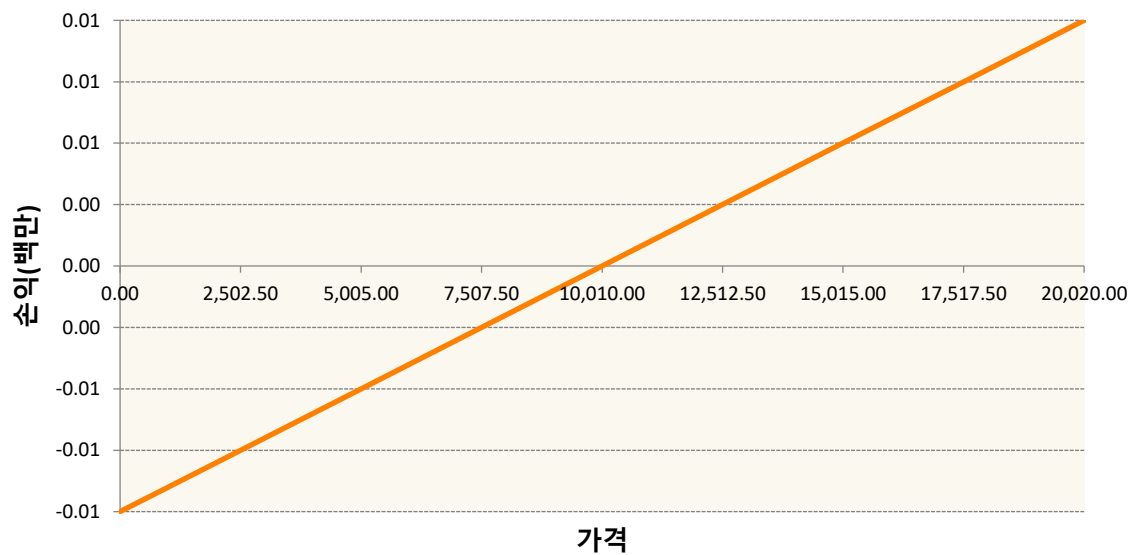
KR4124W20006-2025-02 LG전자개별선물



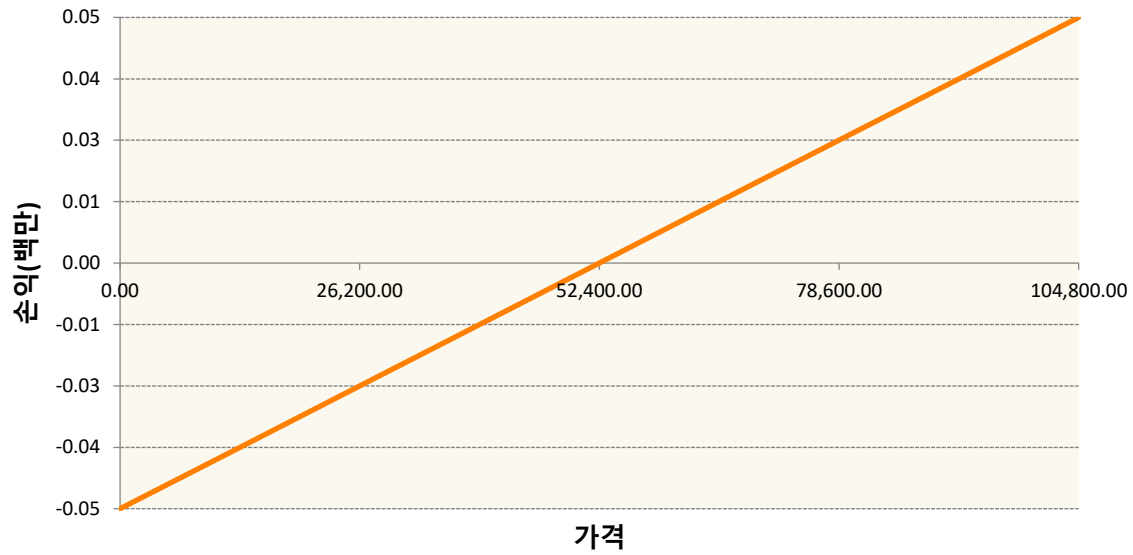
KR4128W20007-2025-02 한국가스공사개별선물



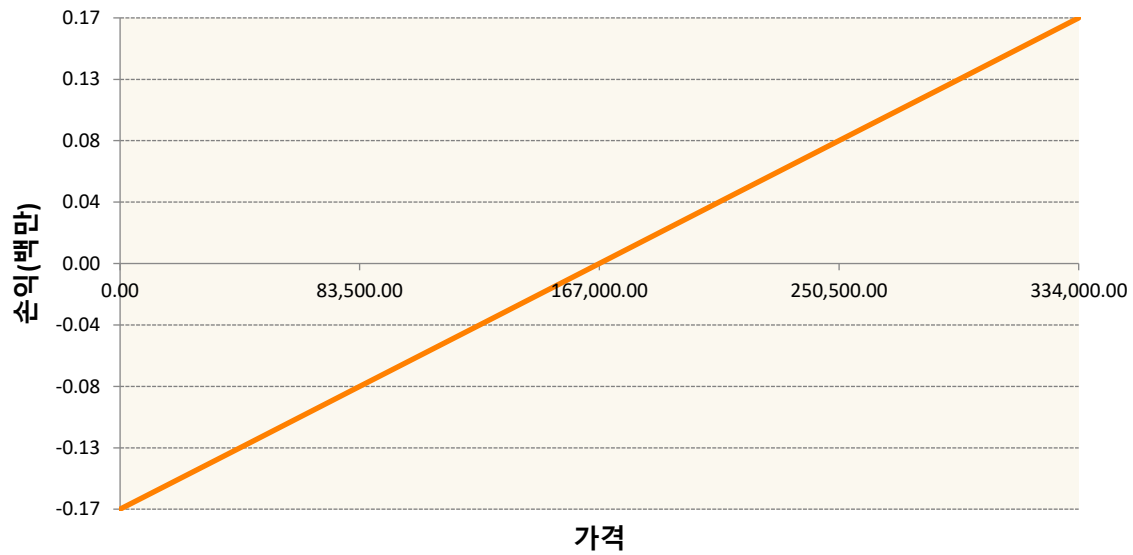
KR41B0W20004-2025-02 LG유플러스개별선물



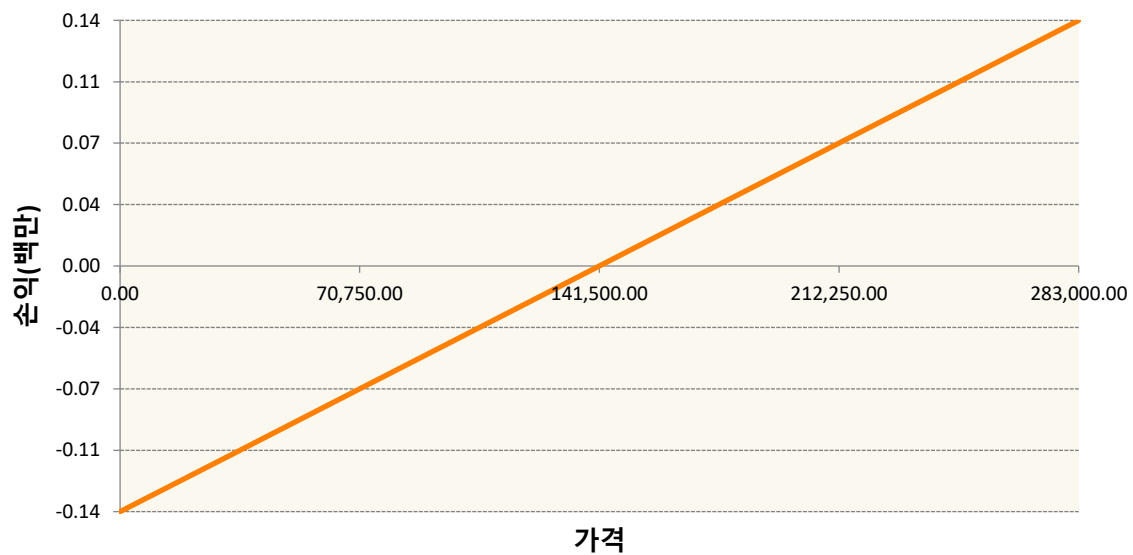
KR41BBW20000-2025-02 롯데케미칼개별선물



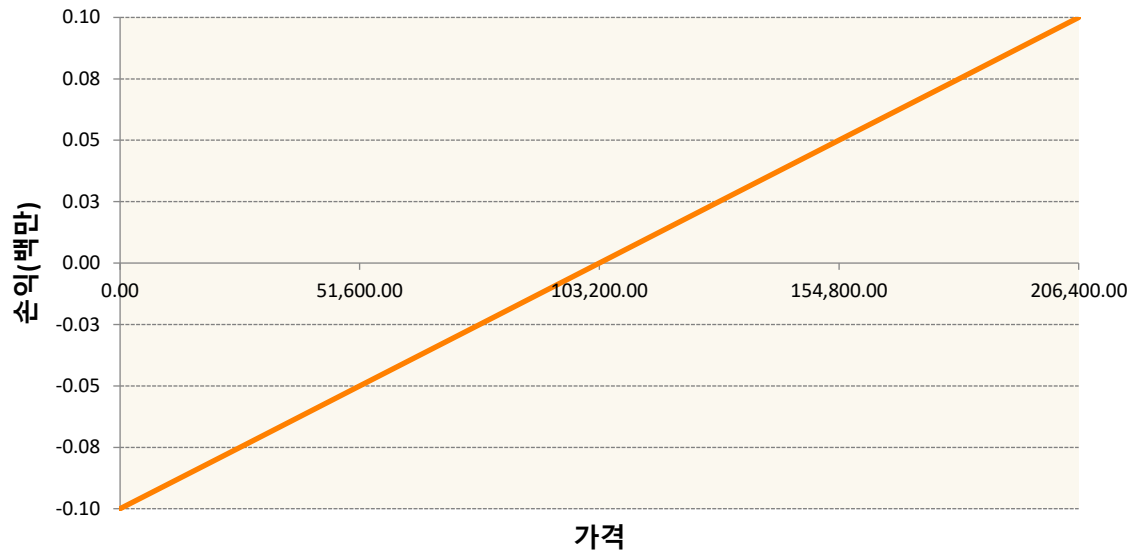
KR41BJW20003-2025-02 엔씨소프트개별선물



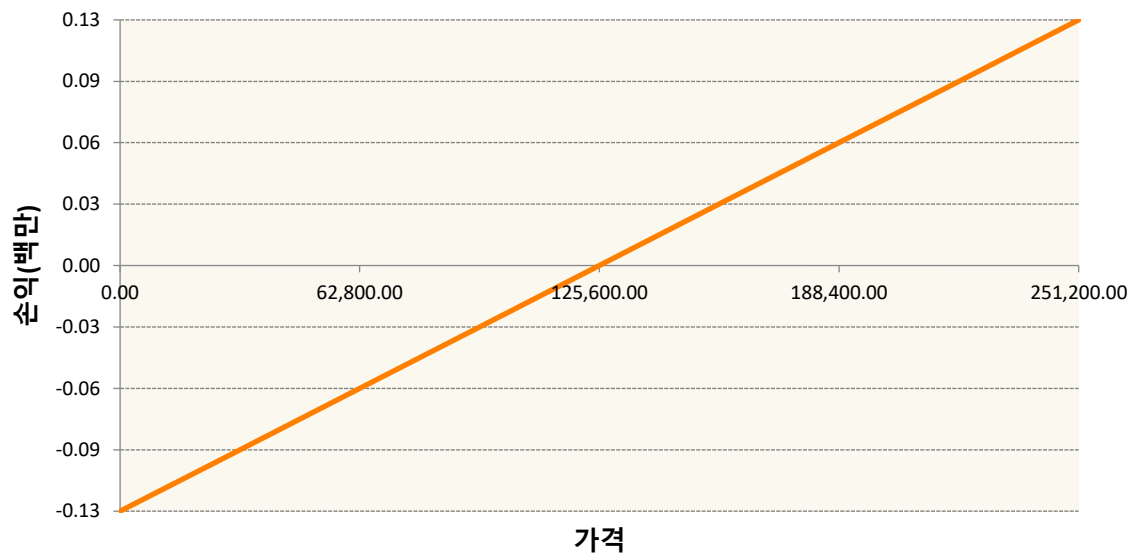
KR41BYW20002-2025-02 LG이노텍개별선물



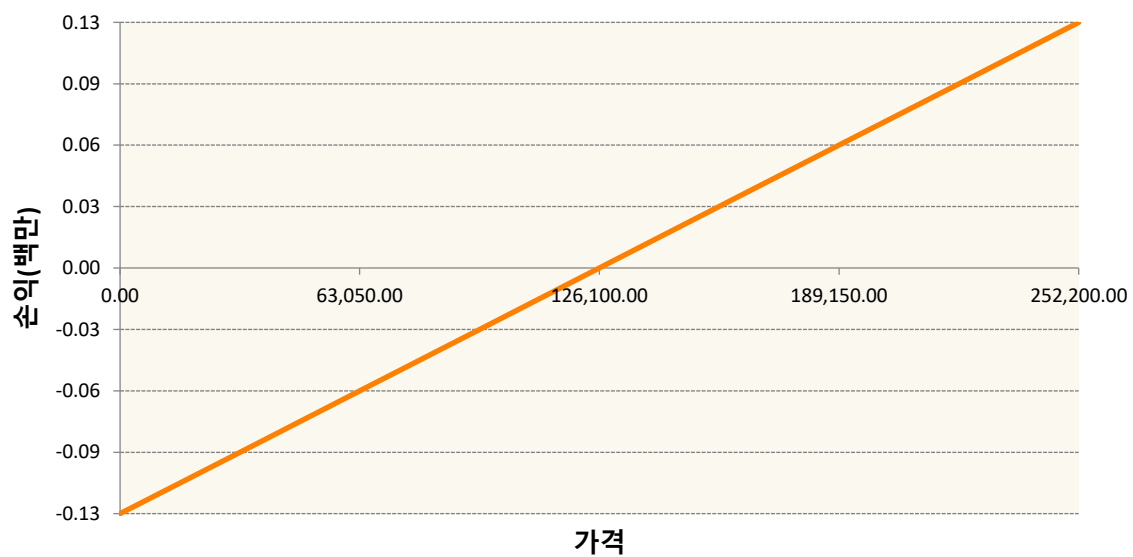
KR41C3W20007-2025-02 금호석유개별선물



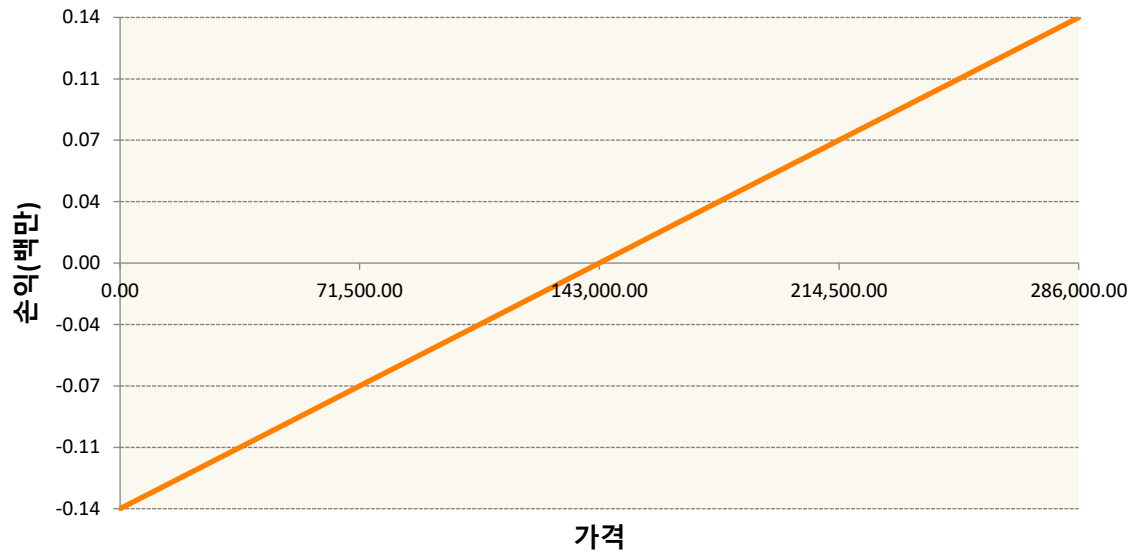
KR41C5W20002-2025-02 삼성에스디에스개별선물



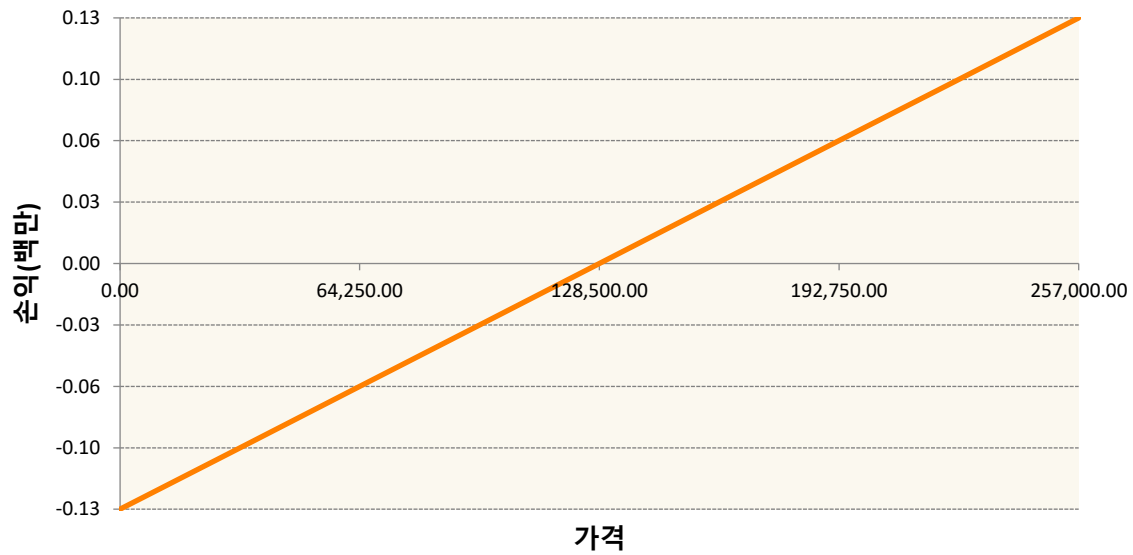
KR41C6W20000-2025-02 아모레퍼시픽개별선물



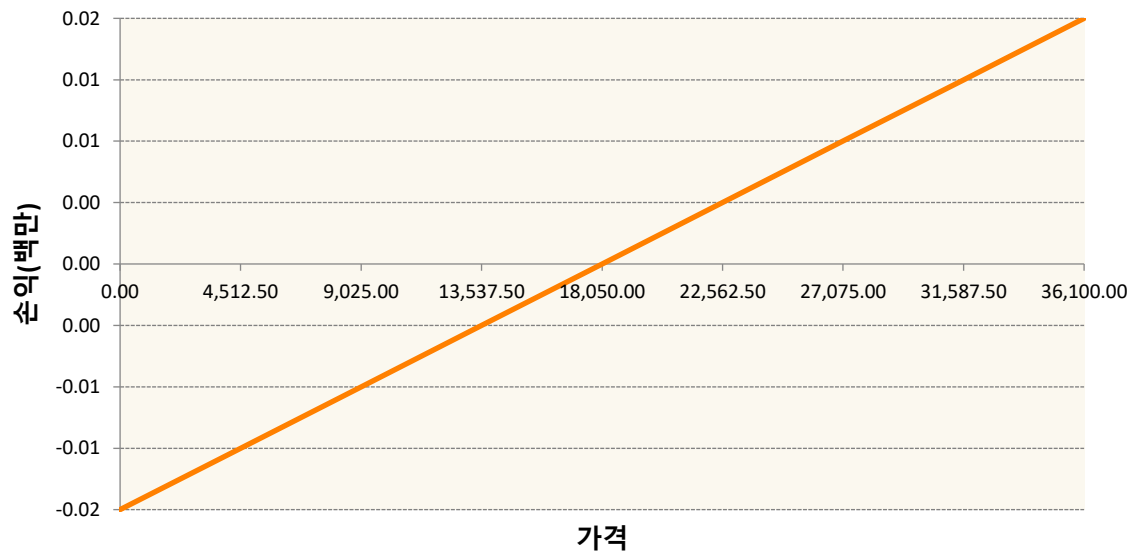
KR41CCW20006-2025-02 현대글로벌비스개별선물



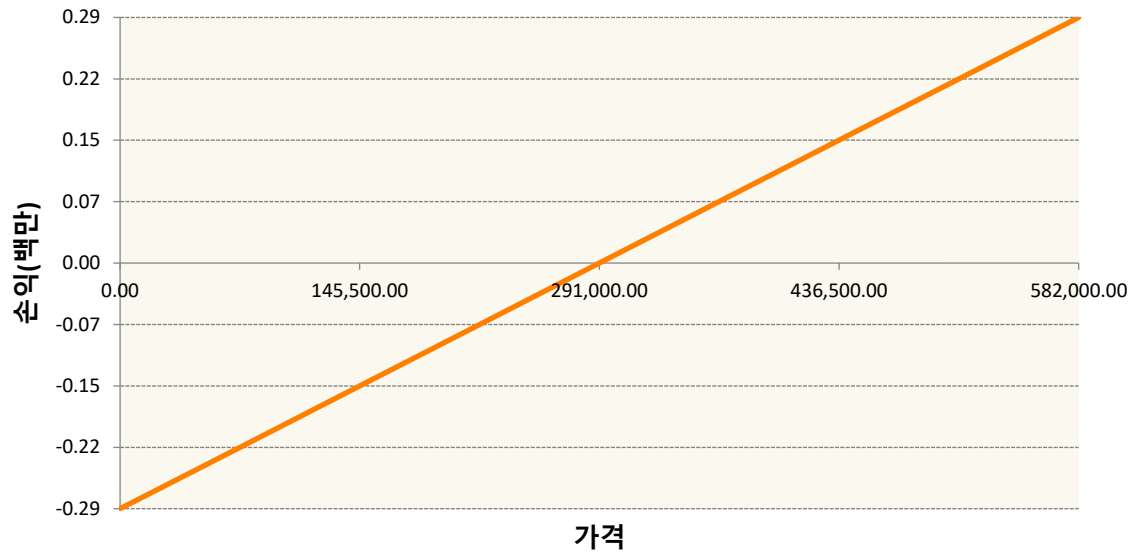
KR41CDW20004-2025-02 HD현대미포개별선물



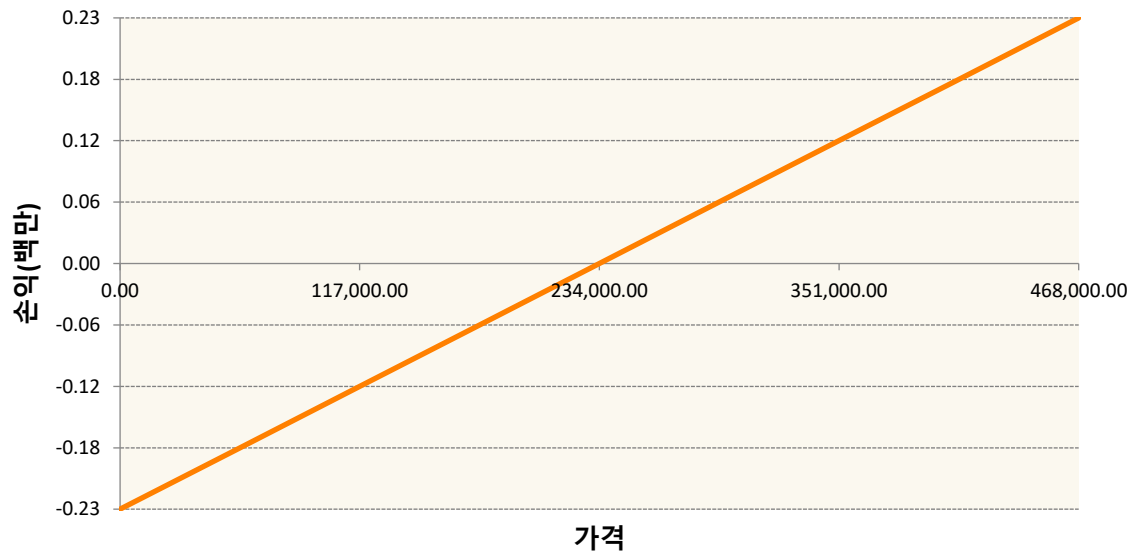
KR41CNW20003-2025-02 포스코DX개별선물



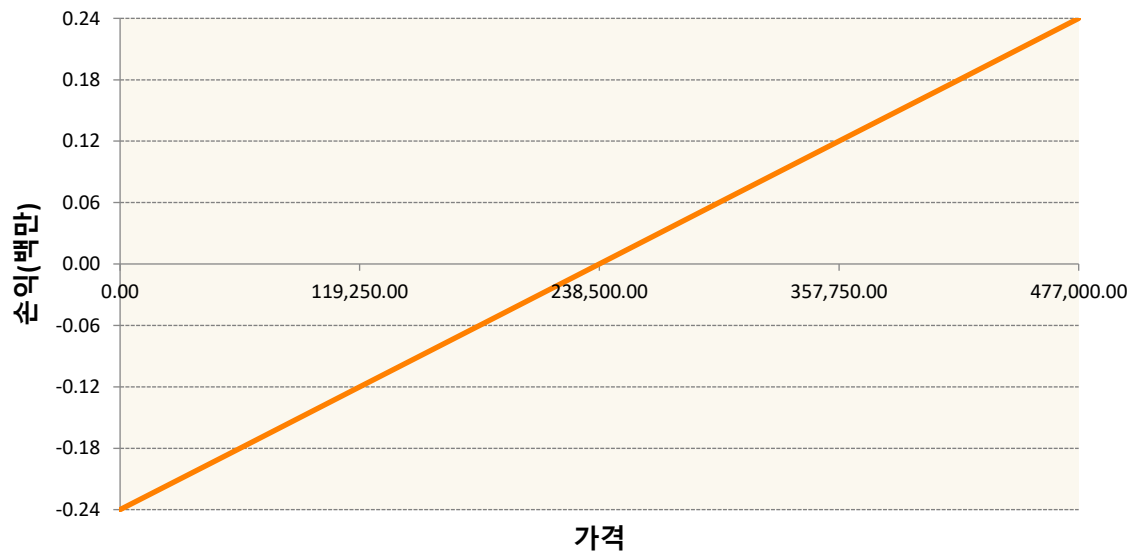
KR41CRW20004-2025-02 LG생활건강개별선물



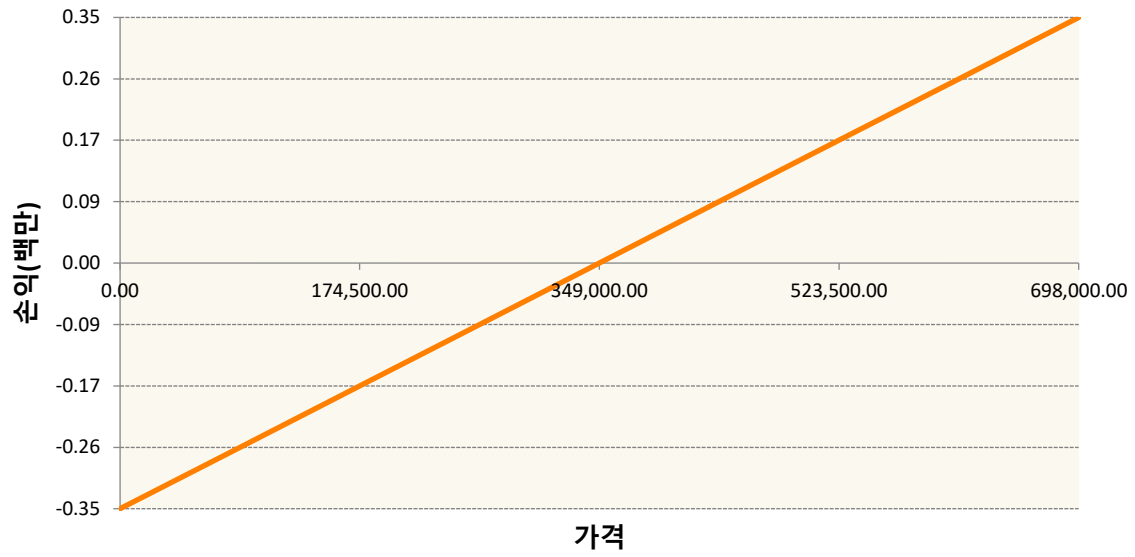
KR41CXW20002-2025-02 한미약품개별선물



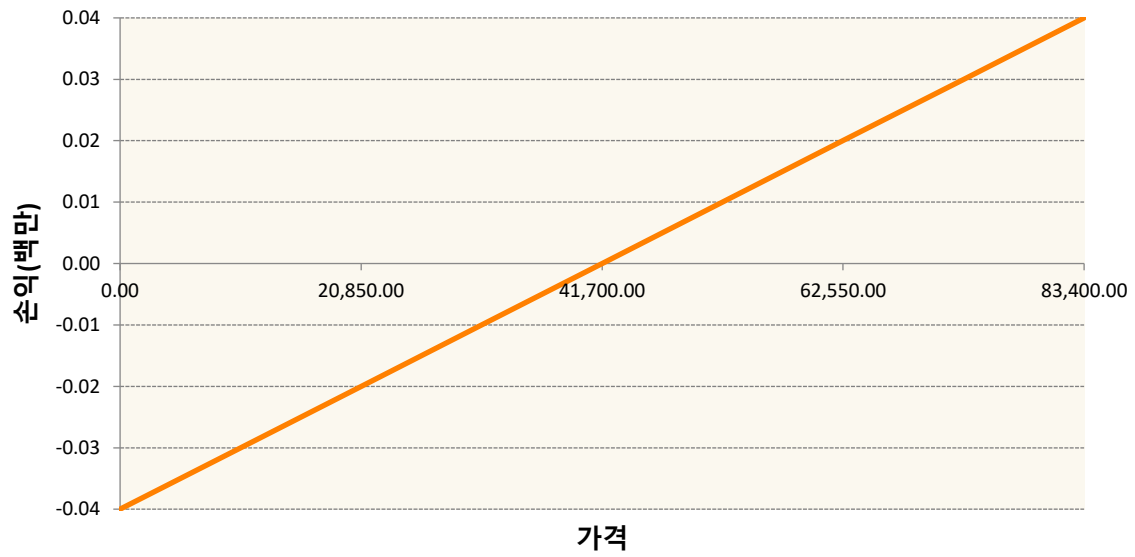
KR41D1W20000-2025-02 CJ제일제당개별선물



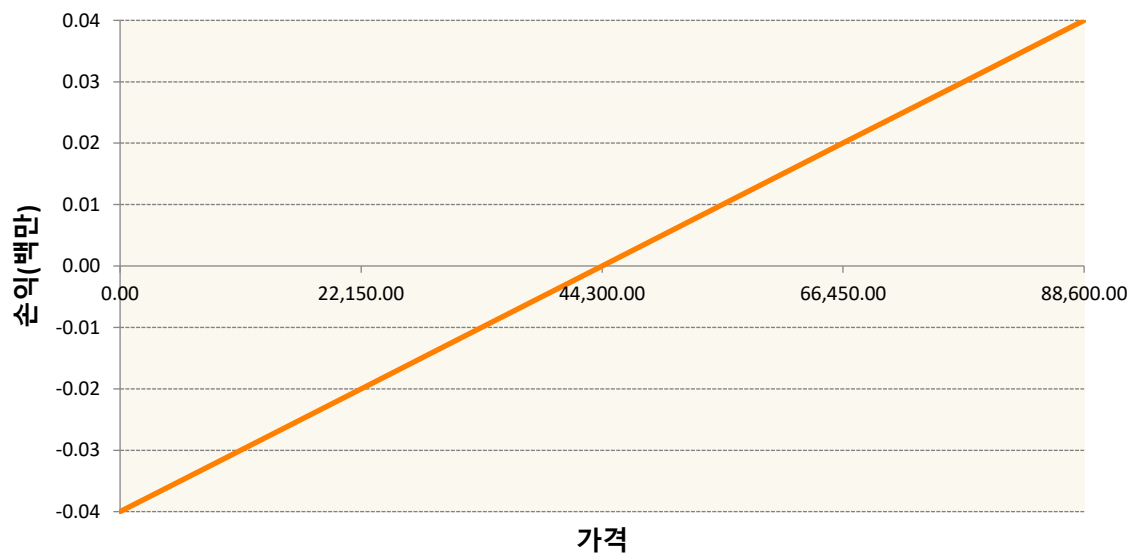
KR41DAW20008-2025-02 농심개별선물



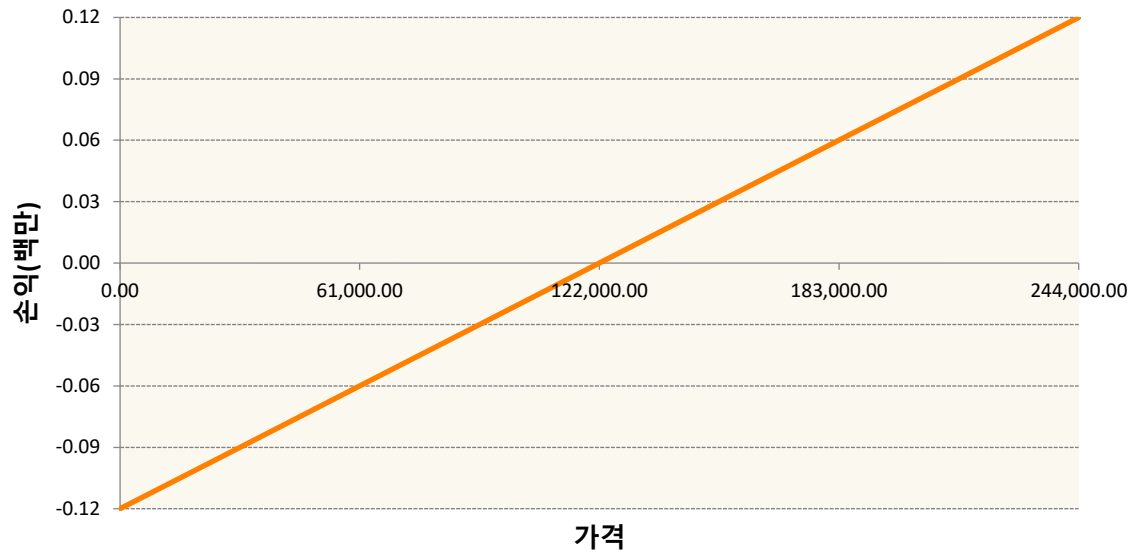
KR41DCW20004-2025-02 HL만도개별선물



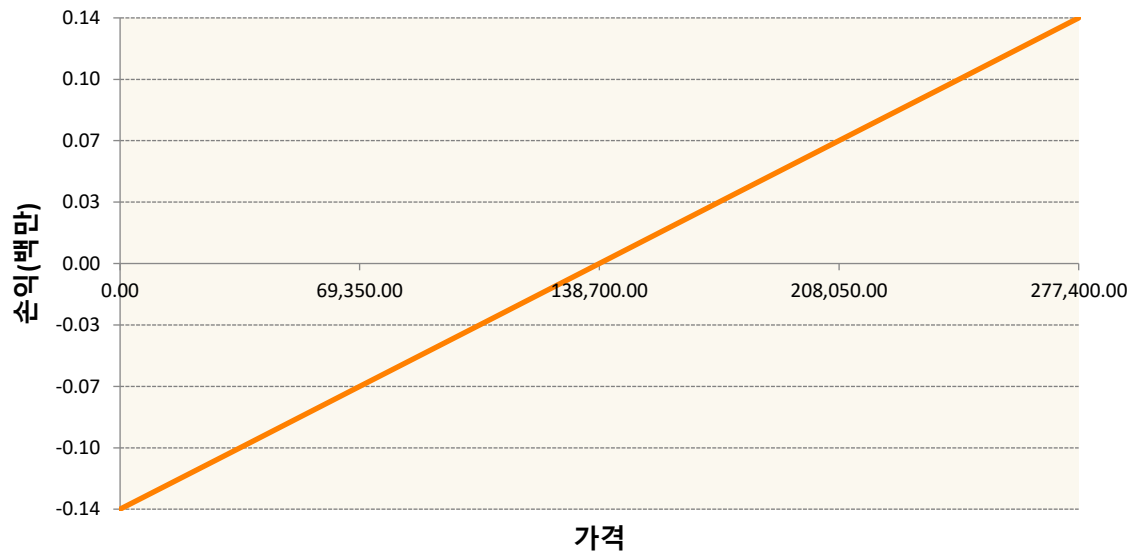
KR41E5W20000-2025-02 넷마블개별선물



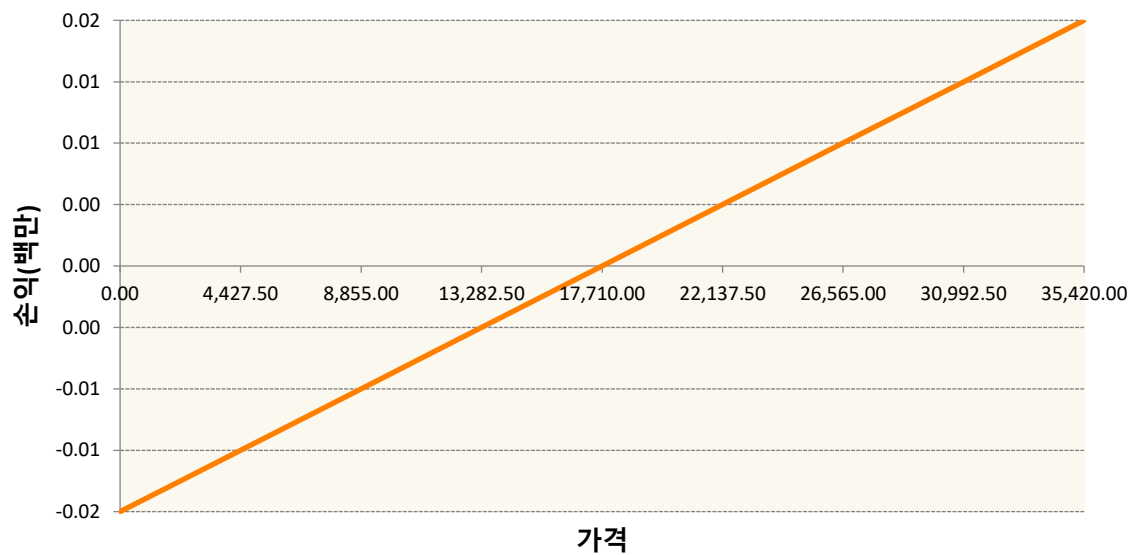
KR41E8W20004-2025-02 포스코퓨처엠개별선물



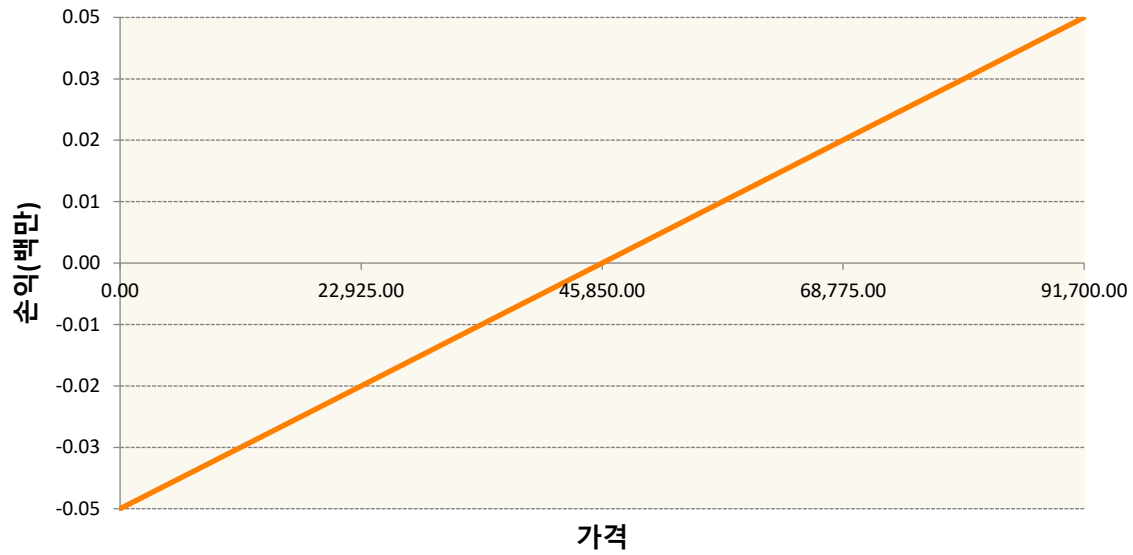
KR41EJW20007-2025-02 SKC개별선물



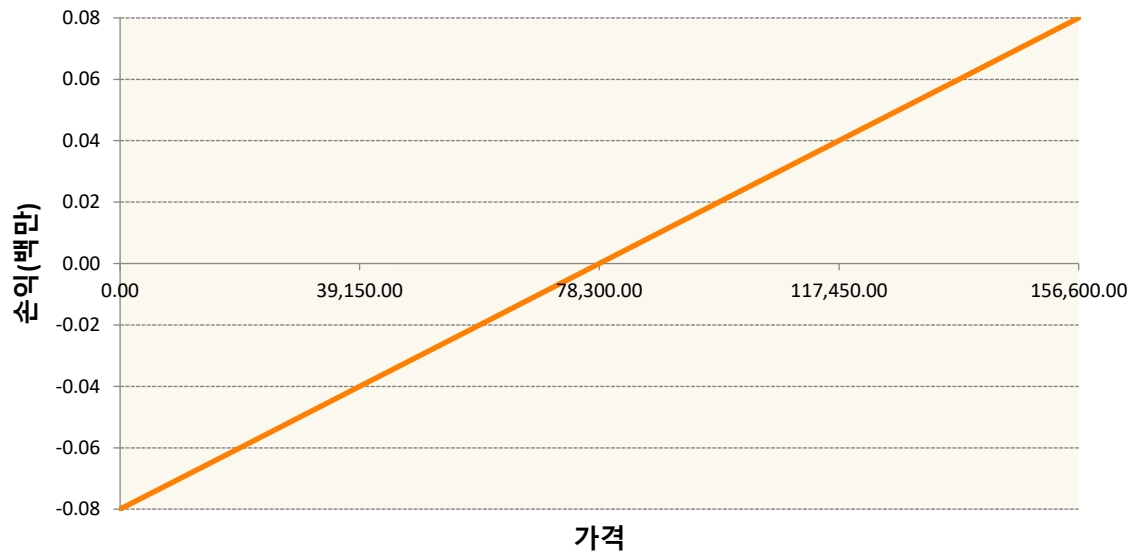
KR41ETW20006-2025-02 삼성E&A개별선물



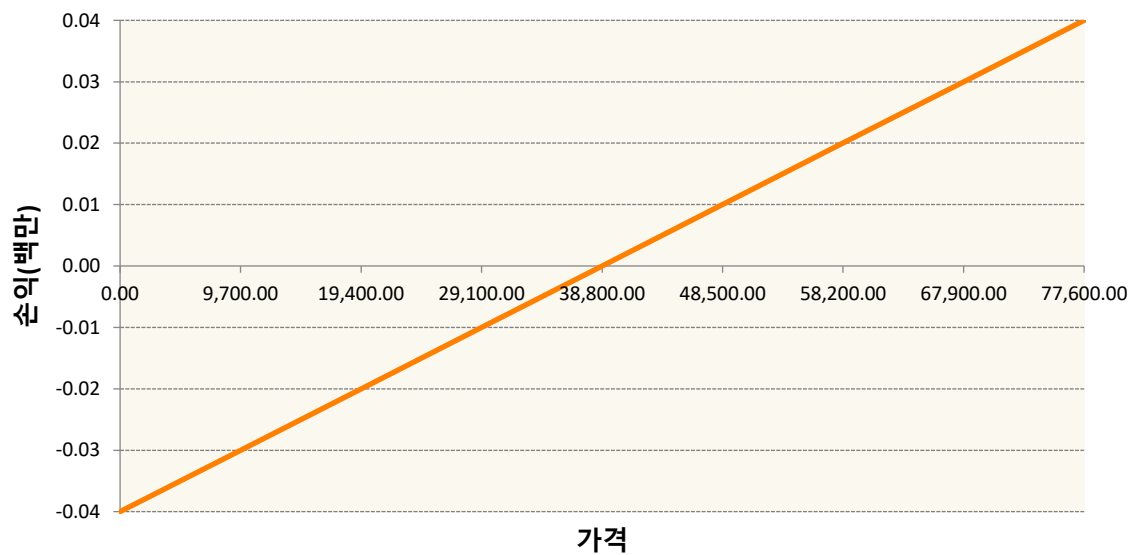
KR41F9W20001-2025-02 SK바이오사이언스개별선물



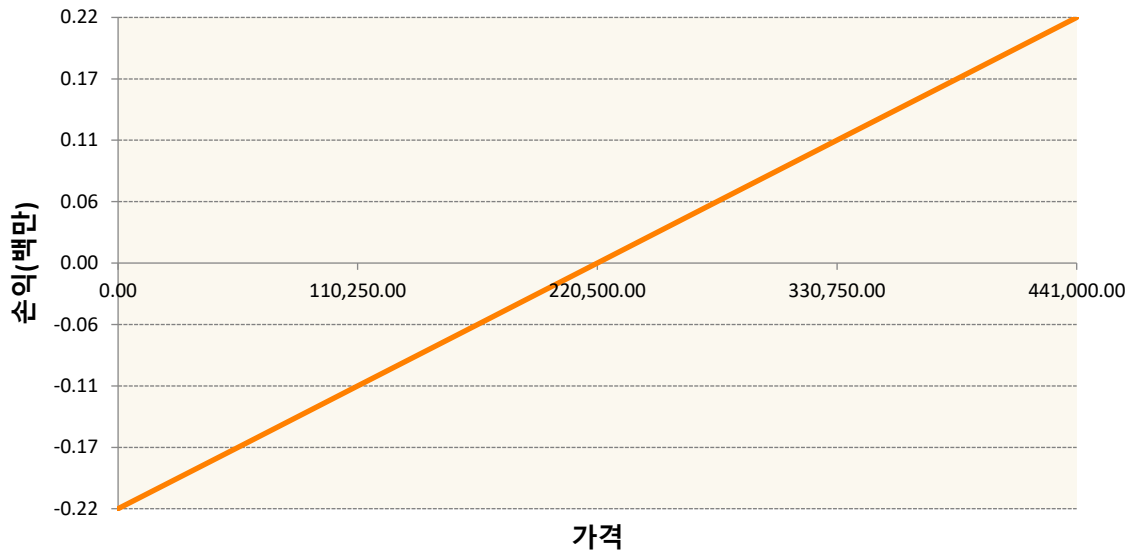
KR41FMW20008-2025-02 엘앤에프개별선물



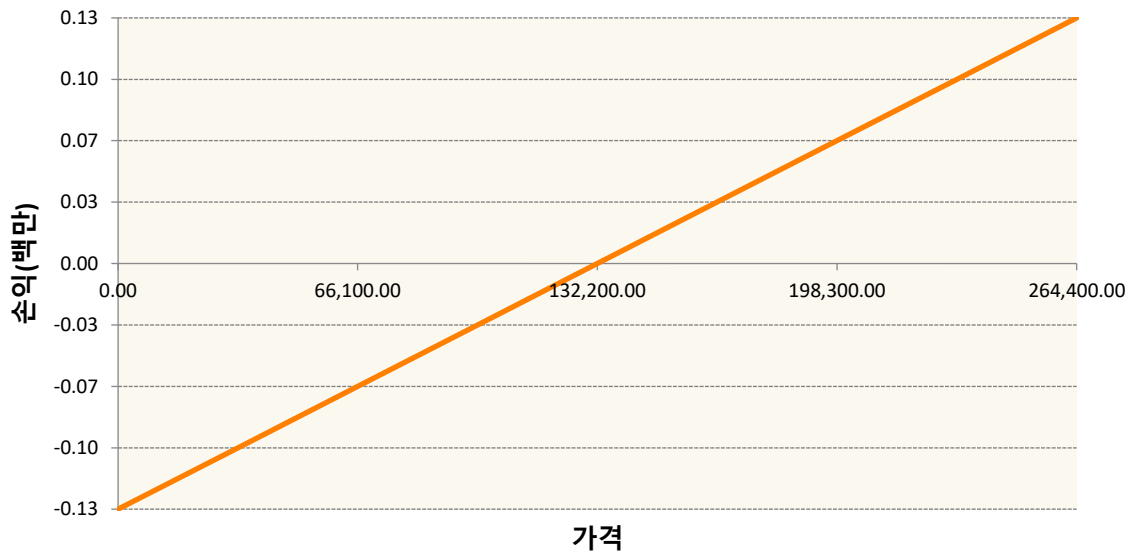
KR41G0W20009-2025-02 씨에스원드개별선물



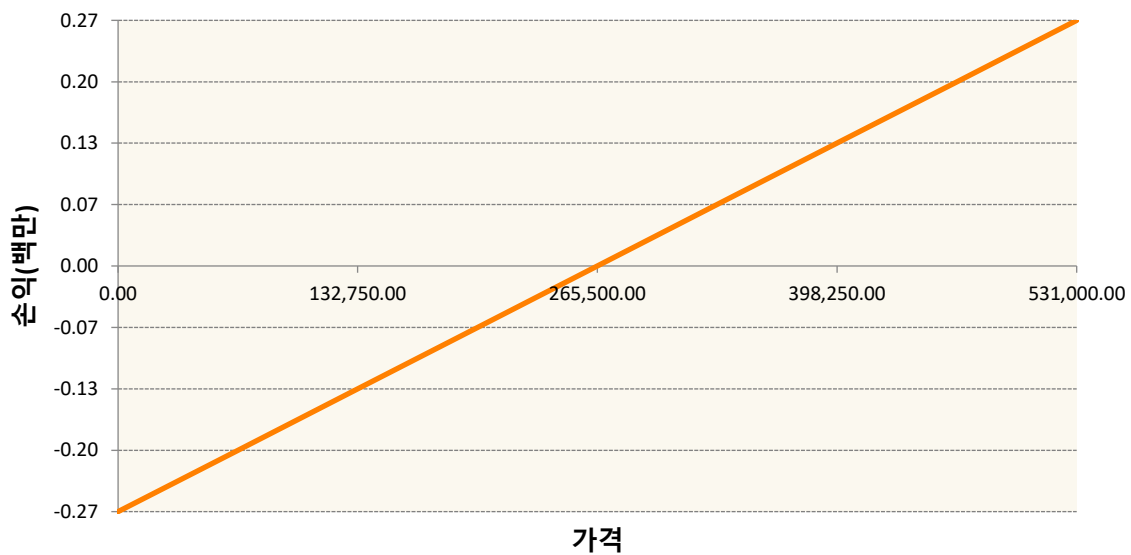
KR41GLW20008-2025-02 LS ELECTRIC개별선물



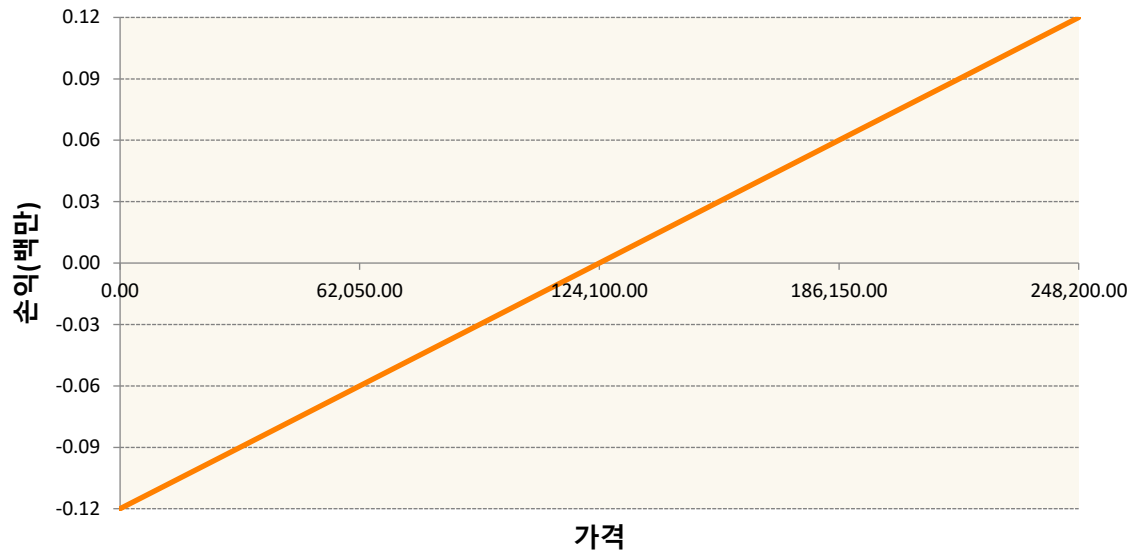
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



### KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                  |      |
|----------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물    | 72   |
| KR410FW20( 2025-02 두산로보틱스개별선물    | 2    |
| KR410SW20( 2025-02 울촌화학개별선물      | 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    |
| KR41BJW20C 2025-02 엔씨소프트개별선물     | 3    |
| 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    |
| KR41E8W20( 2025-02 포스코퓨처엠개별선물    | 4    |
| 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)

323

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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)

477

\* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

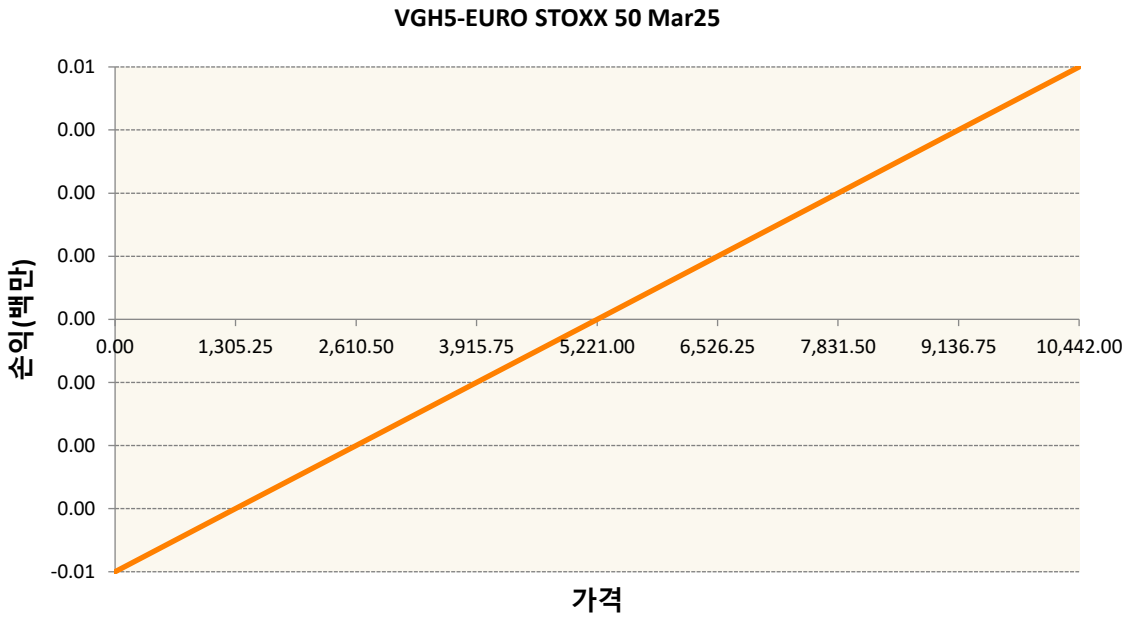
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 944   | 0     | 944       |    |

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                     |    |
|------|---------------------|----|
| VGH5 | EURO STOXX 50 Mar25 | 76 |
|------|---------------------|----|

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

(단위:백만원)

50

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

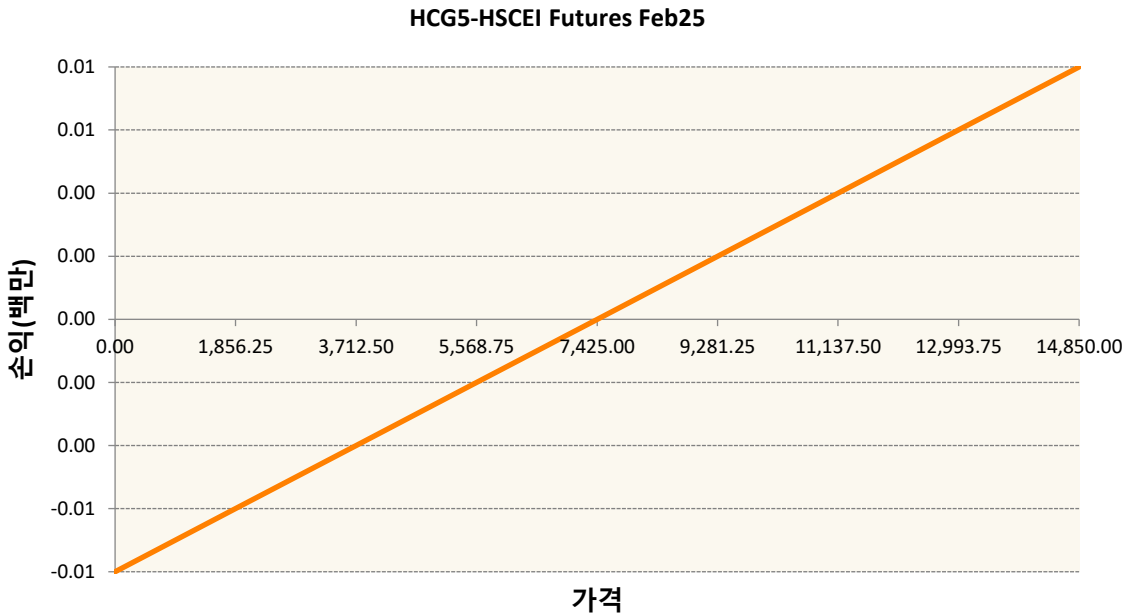
차이나인덱스모(주식-파생형)

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   | 1,571 | 0     | 1,571     | 장내 |

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                     |     |
|------|---------------------|-----|
| HCG5 | HSCEI Futures Feb25 | 126 |
|------|---------------------|-----|

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

(단위:백만원)

168

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

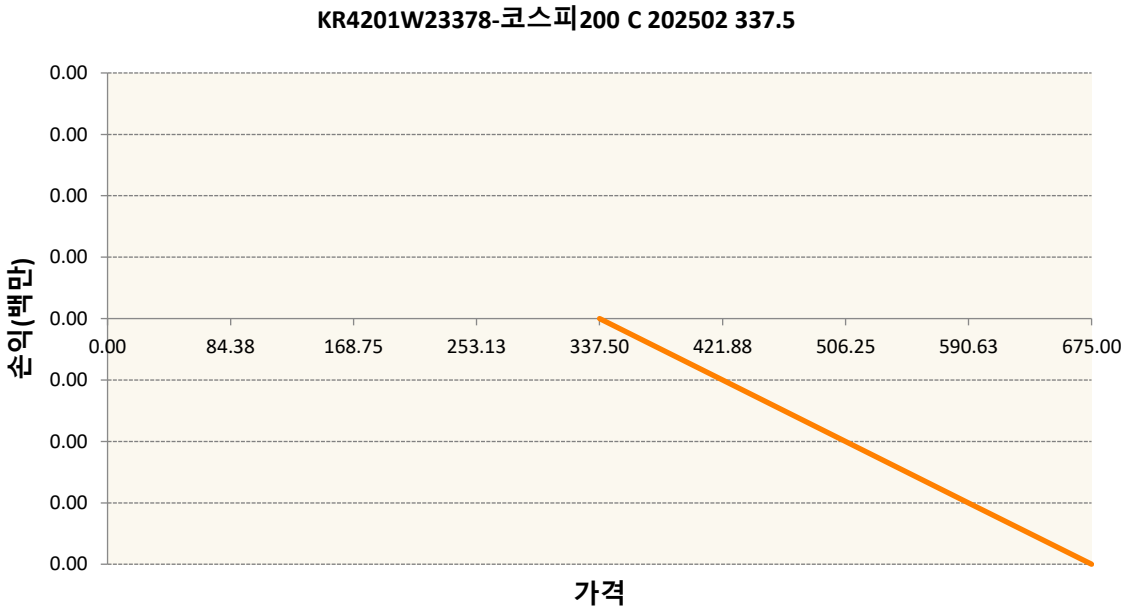
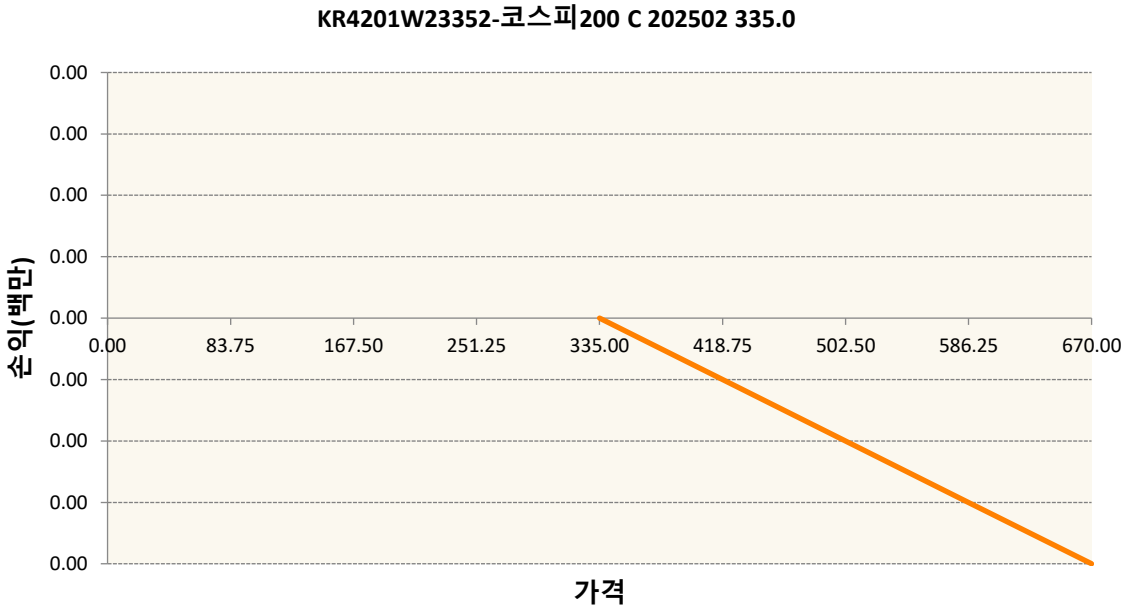
## 커버드콜모(주식혼합-파생형)

### 1. 계약금액

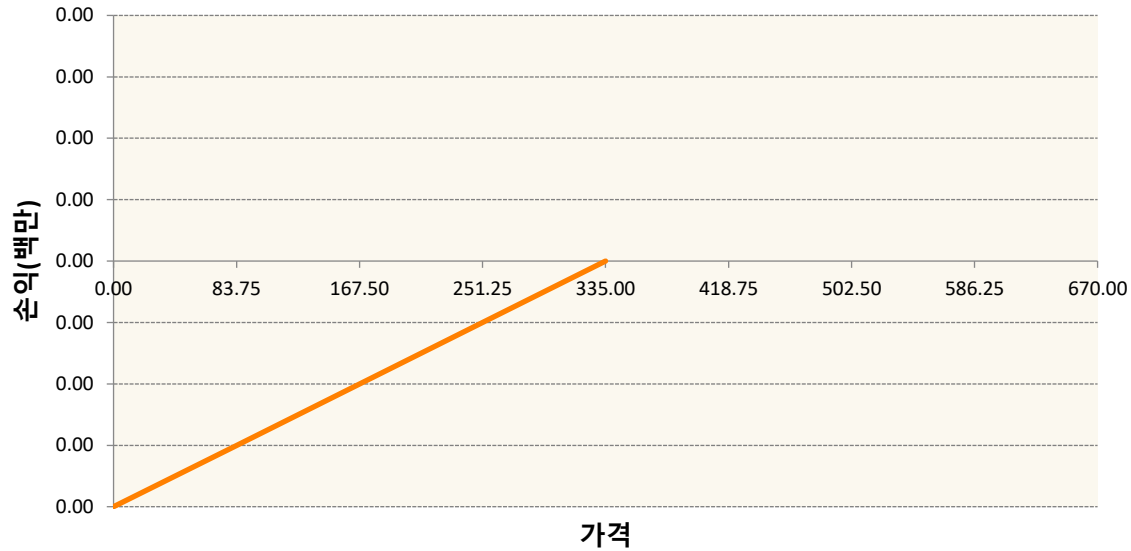
(단위:백만원)

| 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 |         |         |        |        |        |        | 1,380  |
|------------------------------------|---------|---------|--------|--------|--------|--------|--------|
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | 188     | 188     | 188    | 187    | 186    | 185    | 182    |
| -5.33%                             | 187     | 186     | 183    | 179    | 174    | 167    | 158    |
| -2.67%                             | 172     | 163     | 151    | 137    | 121    | 103    | 85     |
| 0%                                 | 80      | 54      | 27     | 0      | -28    | -57    | -85    |
| 2.67%                              | -203    | -233    | -264   | -296   | -327   | -358   | -390   |
| 5.33%                              | -702    | -719    | -739   | -760   | -783   | -807   | -832   |
| 8.00%                              | -1,321  | -1,326  | -1,333 | -1,342 | -1,353 | -1,366 | -1,380 |
| KR4201W23378 코스피200 C 202502 337.5 |         |         |        |        |        |        | 313    |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | 34      | 34      | 34     | 34     | 34     | 33     | 33     |
| -5.33%                             | 34      | 34      | 33     | 33     | 32     | 30     | 29     |
| -2.67%                             | 32      | 30      | 28     | 26     | 22     | 19     | 15     |
| 0%                                 | 17      | 12      | 6      | 0      | -6     | -13    | -19    |
| 2.67%                              | -37     | -45     | -53    | -61    | -69    | -77    | -84    |
| 5.33%                              | -147    | -152    | -158   | -164   | -171   | -177   | -184   |
| 8.00%                              | -293    | -295    | -298   | -301   | -304   | -308   | -313   |
| KR4301W23350 코스피200 P 202502 335.0 |         |         |        |        |        |        | 477    |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | -475    | -475    | -476   | -476   | -476   | -476   | -477   |
| -5.33%                             | -301    | -301    | -302   | -303   | -304   | -306   | -308   |
| -2.67%                             | -129    | -132    | -135   | -139   | -143   | -148   | -153   |
| 0%                                 | 21      | 14      | 7      | 0      | -7     | -15    | -23    |

|       |     |     |     |     |     |     |     |
|-------|-----|-----|-----|-----|-----|-----|-----|
| 2.67% | 121 | 113 | 105 | 96  | 88  | 80  | 71  |
| 5.33% | 163 | 159 | 153 | 148 | 142 | 135 | 129 |
| 8.00% | 174 | 172 | 170 | 168 | 165 | 161 | 158 |

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

(단위:백만원)

2,194

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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 | 678   | 0     | 678       |    |

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 | 2025-02-05 |
| 기준일 | 2025-02-04 |

## 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 | 4,476 | 0     | 4,476     |    |

### 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 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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 | 13,227 | 0      | 13,227    |    |
| 누계 | 통화   | 선도   | 0      | 13,239 | -13,239   | 장외 |

2. 만기시점의 손익구조

| 3. 시나리오별 손익구조변동(최대손실예상금액)    |                                 | (단위:백만원) |
|------------------------------|---------------------------------|----------|
| FXW213EBTC KRW/USD 28-02-25E |                                 | 568      |
| FXW213ECTC KRW/USD 31-03-25E |                                 | 261      |
| FXW213F1PC KRW/USD 30-04-25E |                                 | 213      |
| FXW213F24C KRW/USD 28-02-25E |                                 | 18       |
| IE00BD8RGM75                 | * 해당종목은 위험지표산출에 어려움이 있어 공시하지 않음 |          |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 447      |

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

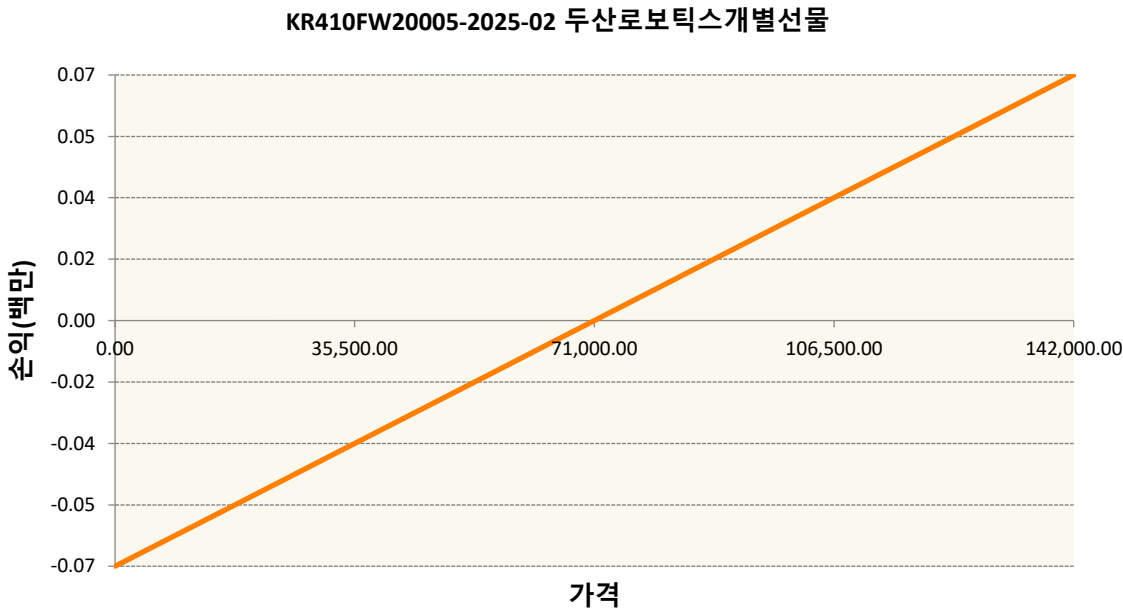
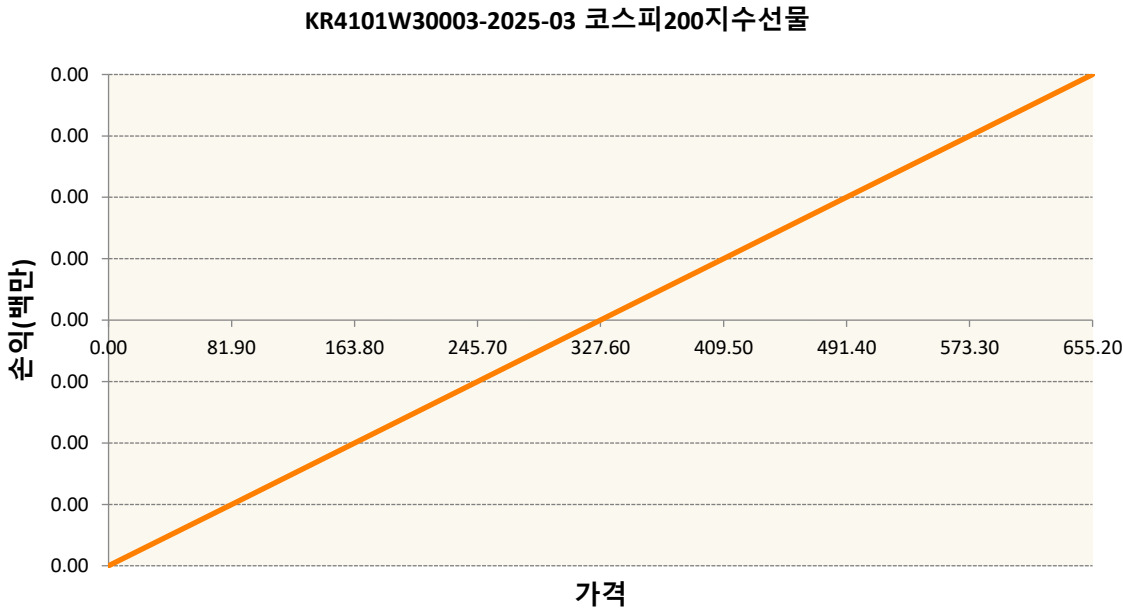
스마트KRX300인덱스모(주식-파생형)

1. 계약금액

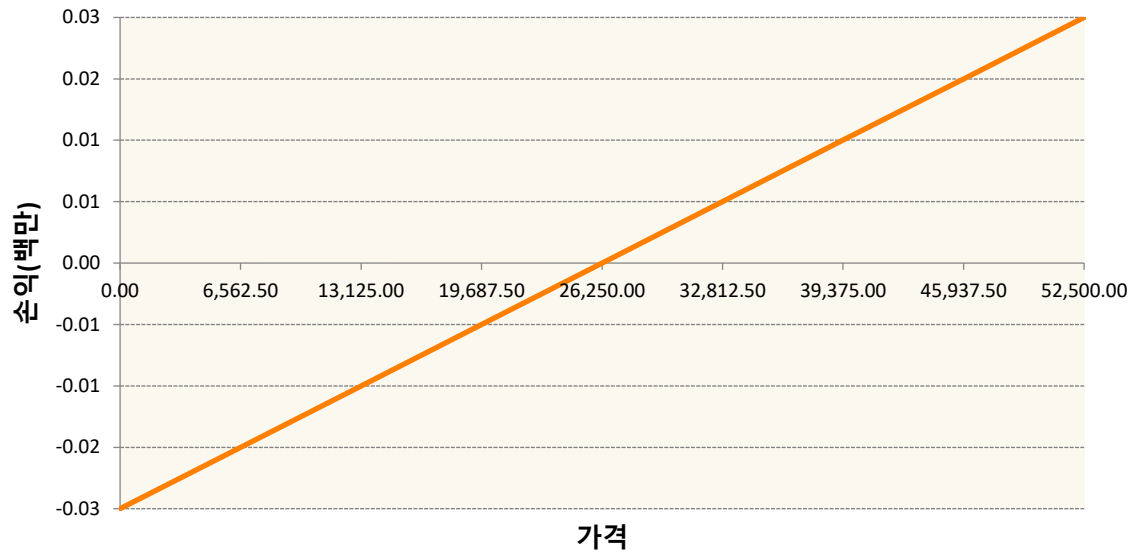
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         | 장내 |
| 누계 | 유가증권 | 선물   | 1,667 | 0     | 1,667     | 장내 |

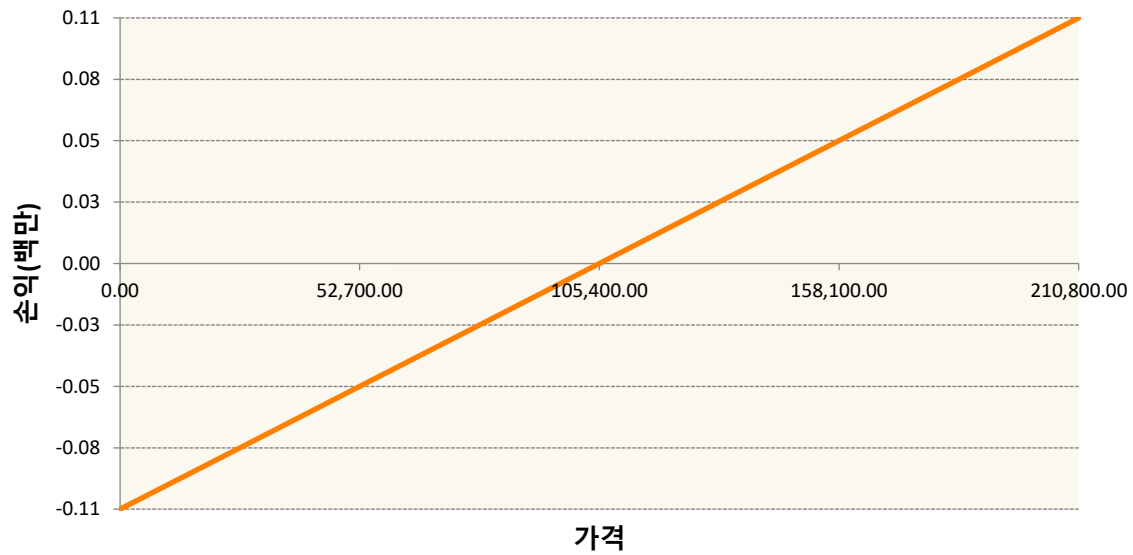
2. 만기시점의 손익구조



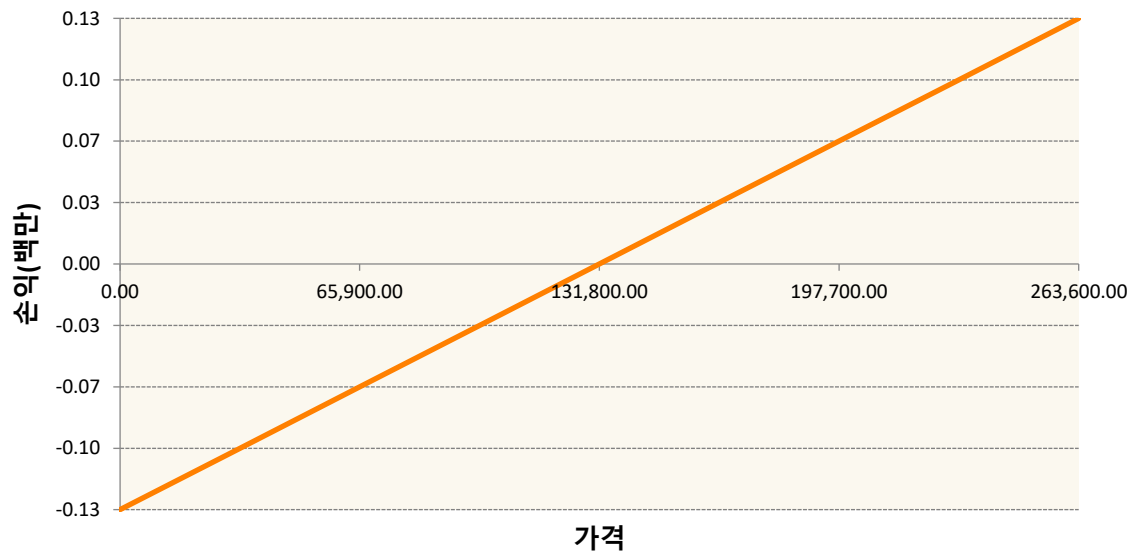
KR410SW20008-2025-02 울촌화학개별선물



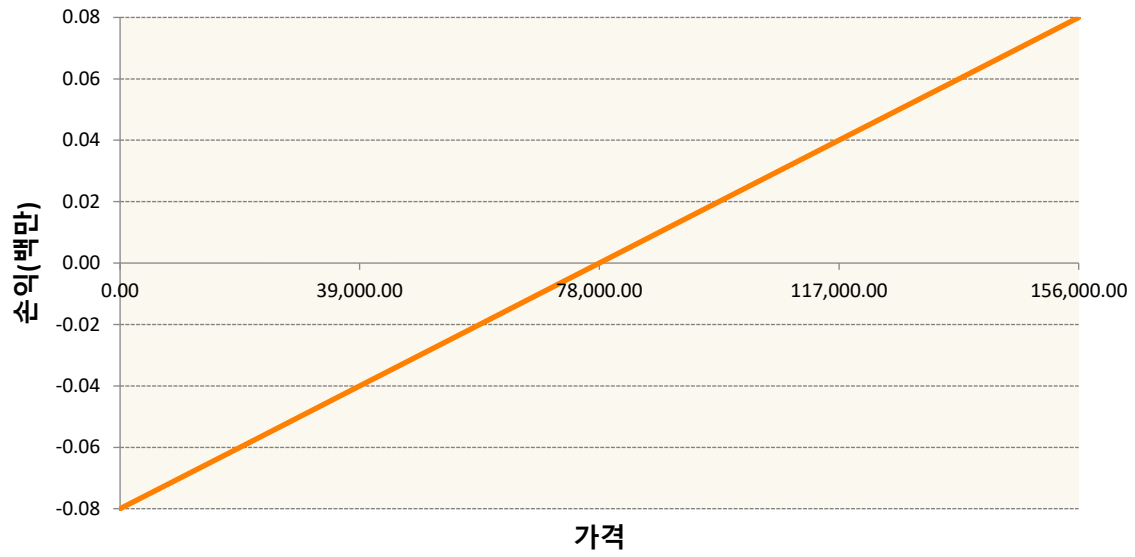
KR410ZW20003-2025-02 한미반도체개별선물



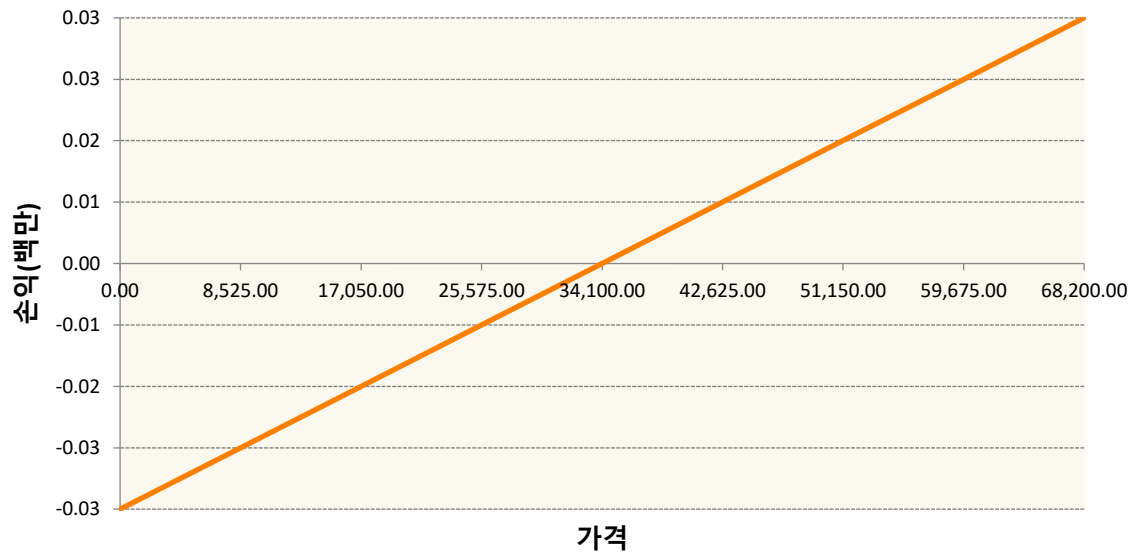
KR4123W20008-2025-02 삼성전기개별선물



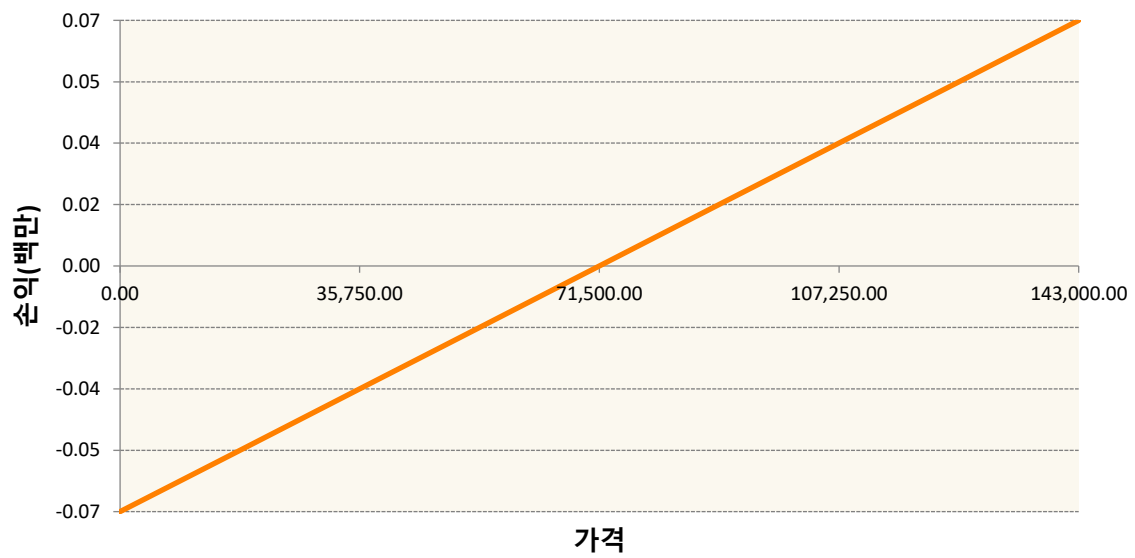
KR4124W20006-2025-02 LG전자개별선물



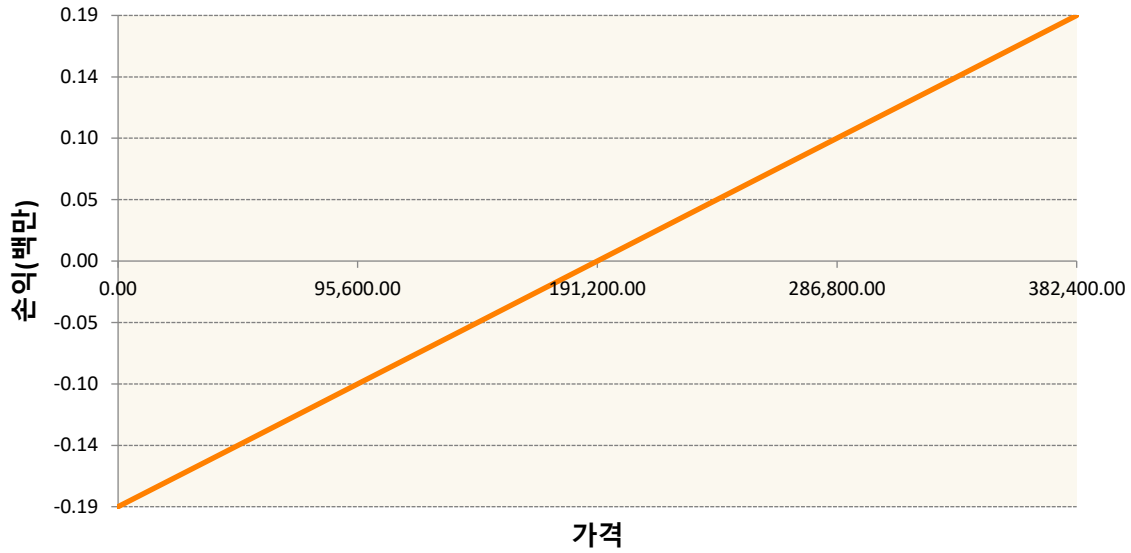
KR4128W20007-2025-02 한국가스공사개별선물



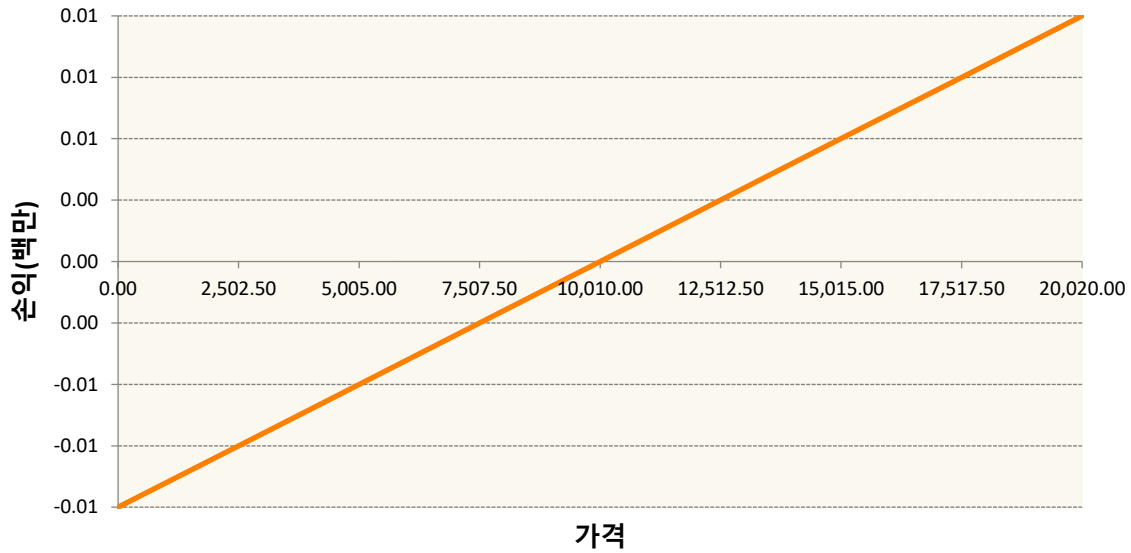
KR4134W20005-2025-02 LG개별선물



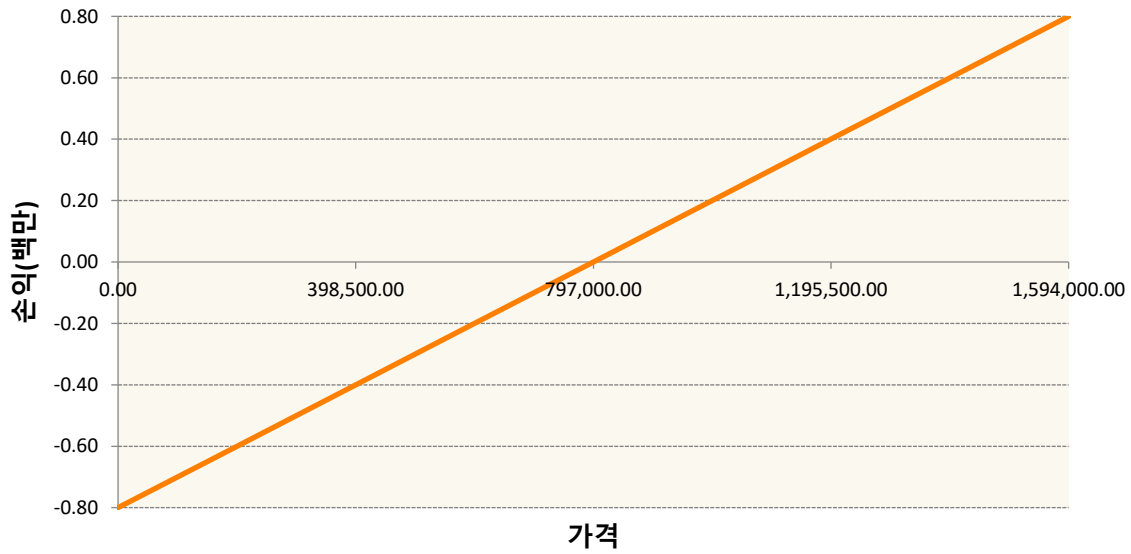
KR4150W20001-2025-02 SK하이닉스개별선물



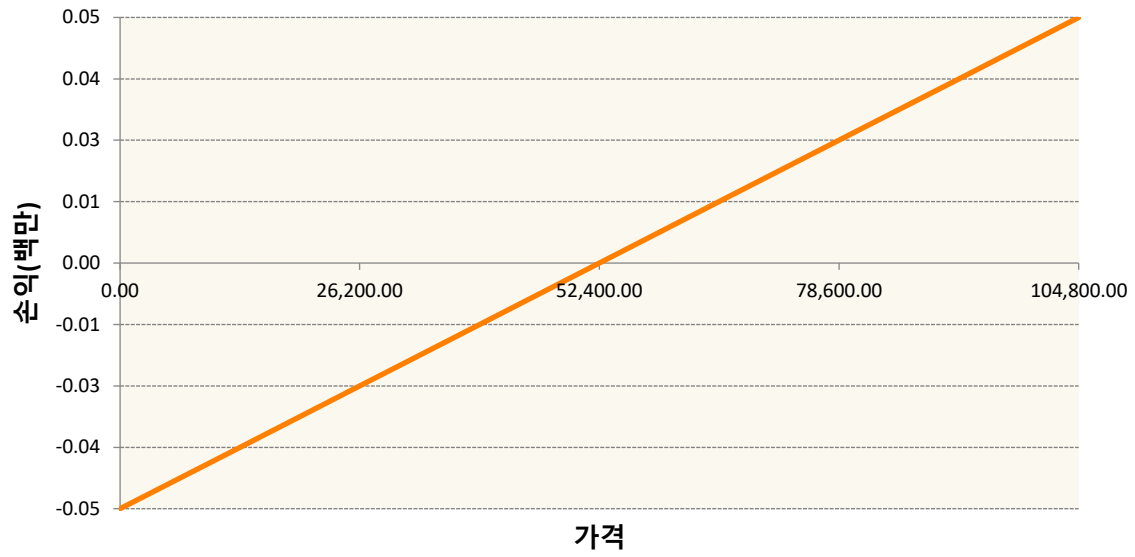
KR41B0W20004-2025-02 LG유플러스개별선물



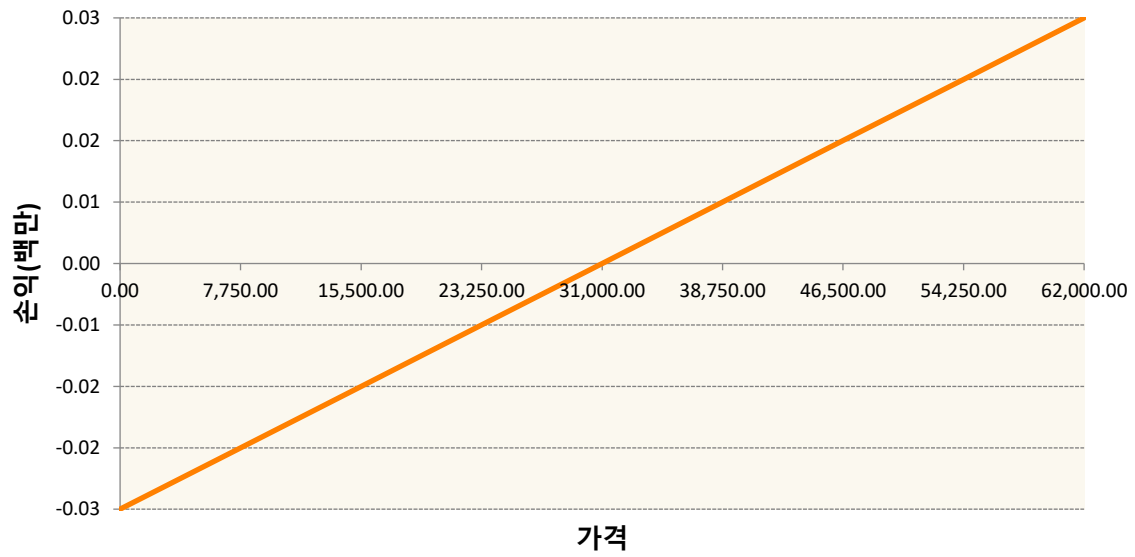
KR41B3W20008-2025-02 고려아연개별선물



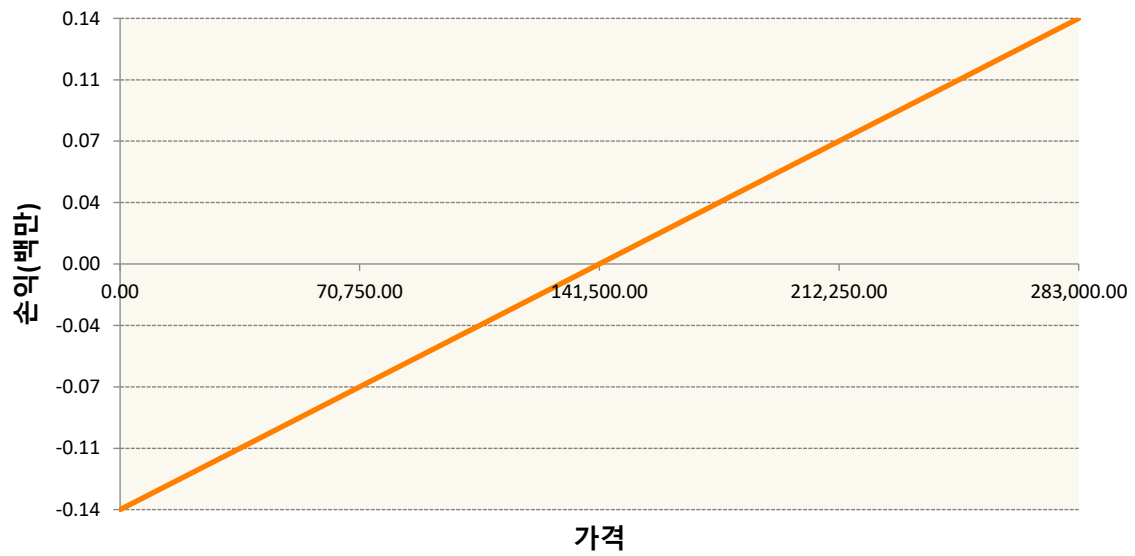
KR41BBW20000-2025-02 롯데케미칼개별선물



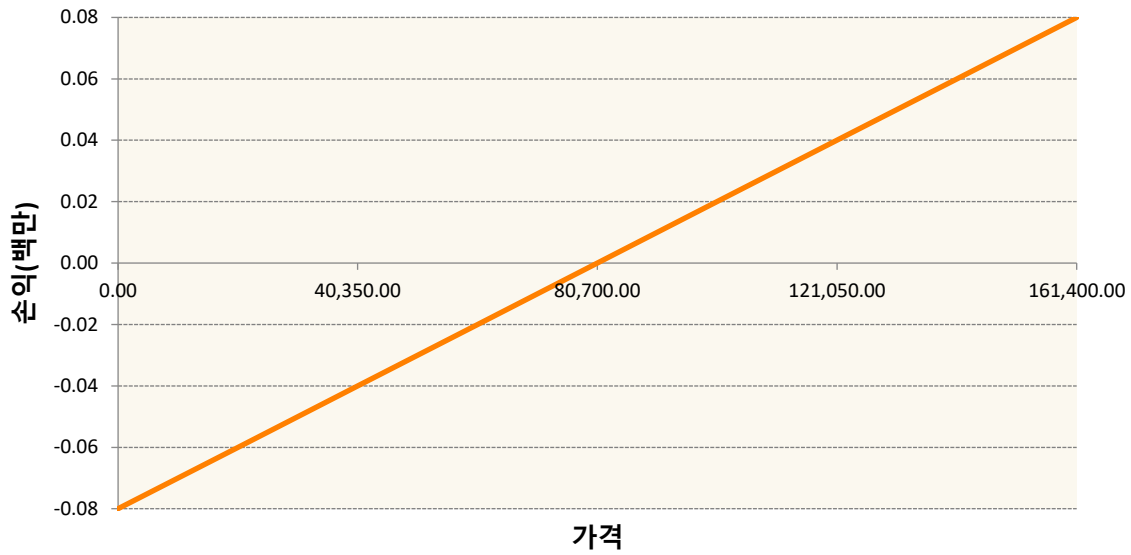
KR41BNW20005-2025-02 현대건설개별선물



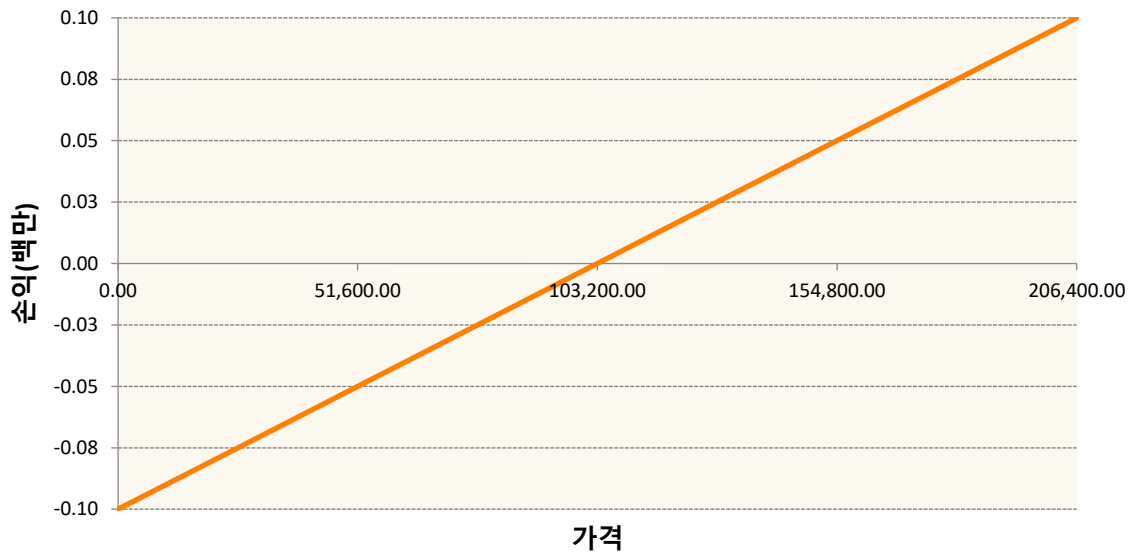
KR41BYW20002-2025-02 LG이노텍개별선물



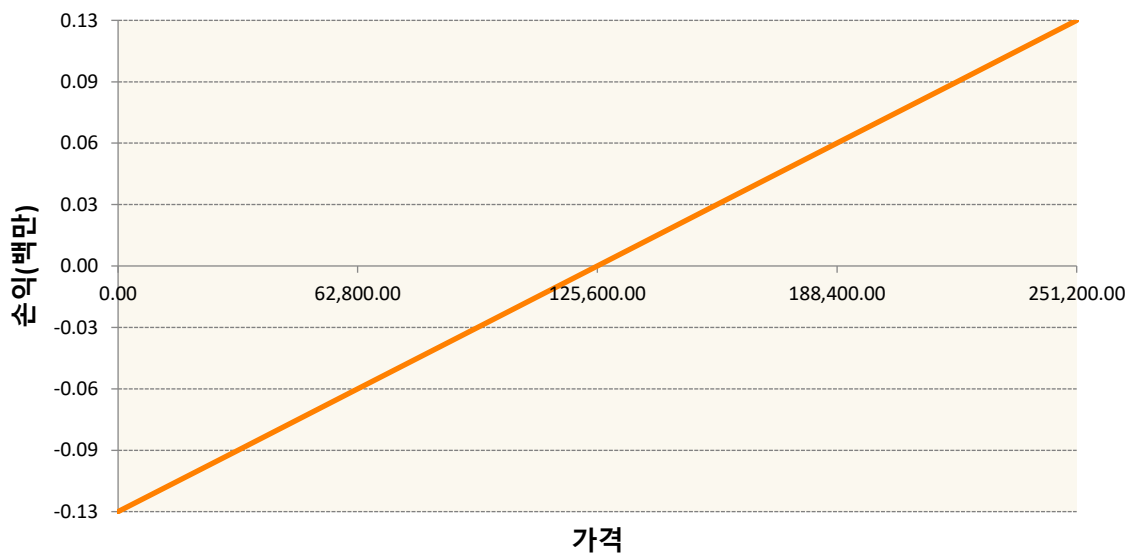
KR41C0W20003-2025-02 OCI홀딩스개별선물



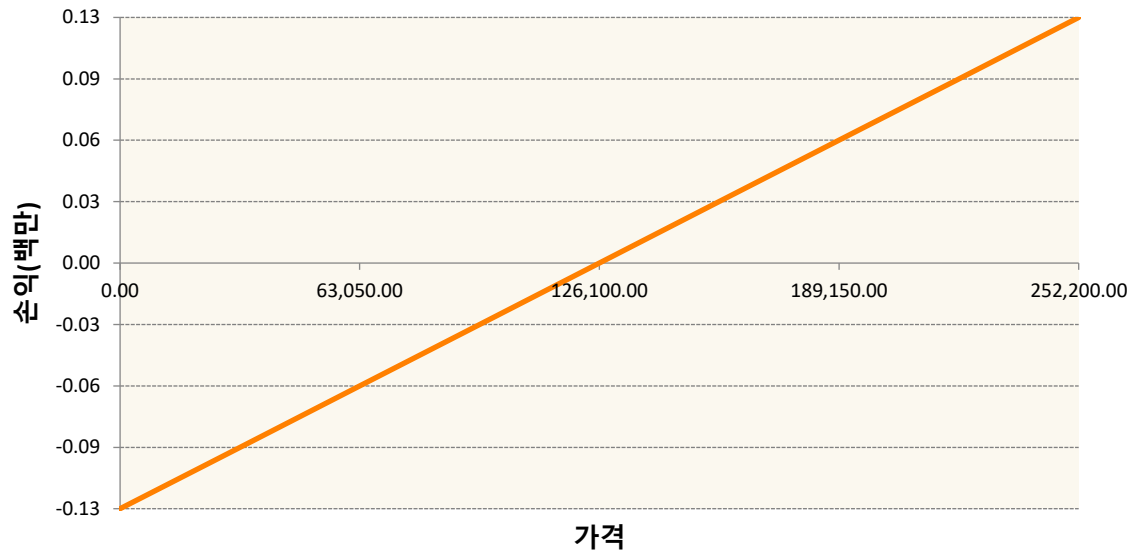
KR41C3W20007-2025-02 금호석유개별선물



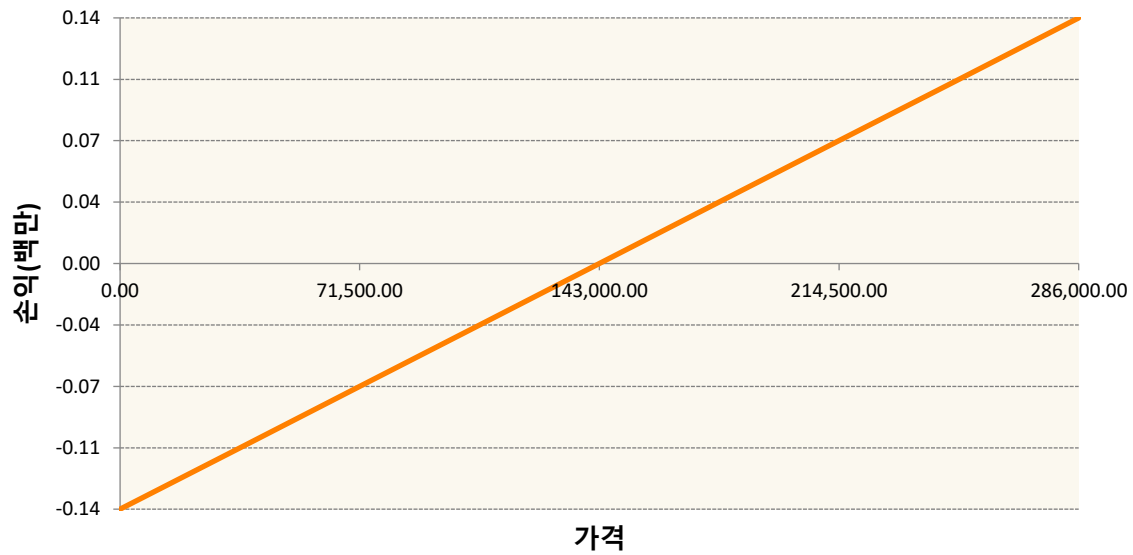
KR41C5W20002-2025-02 삼성에스디에스개별선물



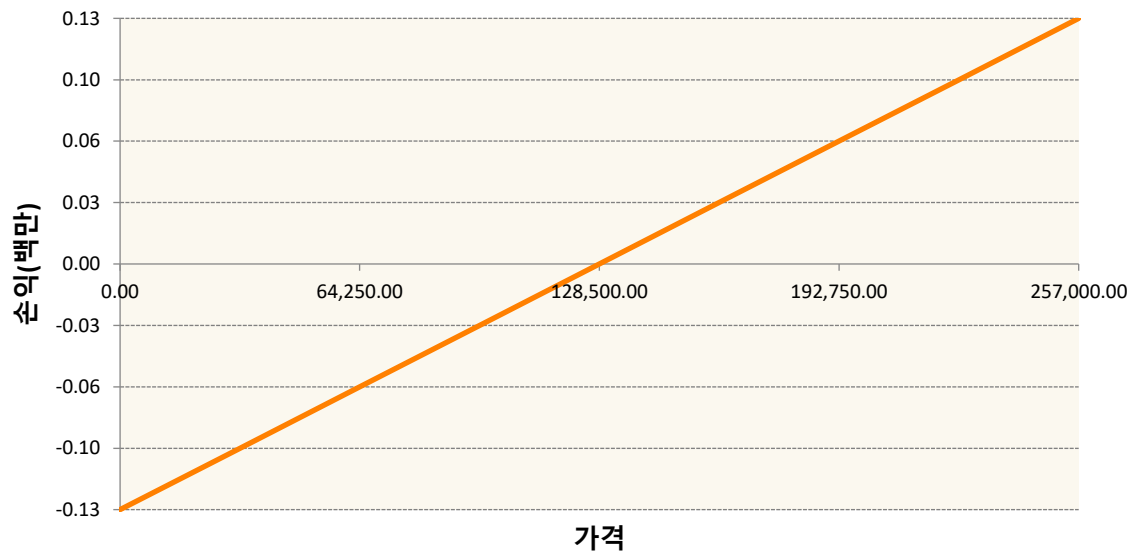
KR41C6W20000-2025-02 아모레퍼시픽개별선물



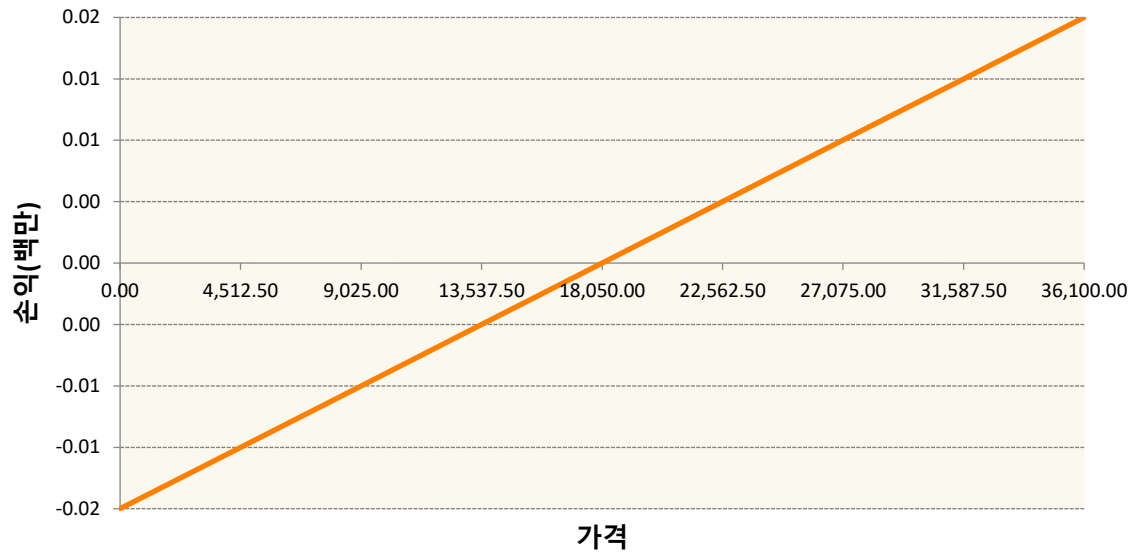
KR41CCW20006-2025-02 현대글로벌비스개별선물



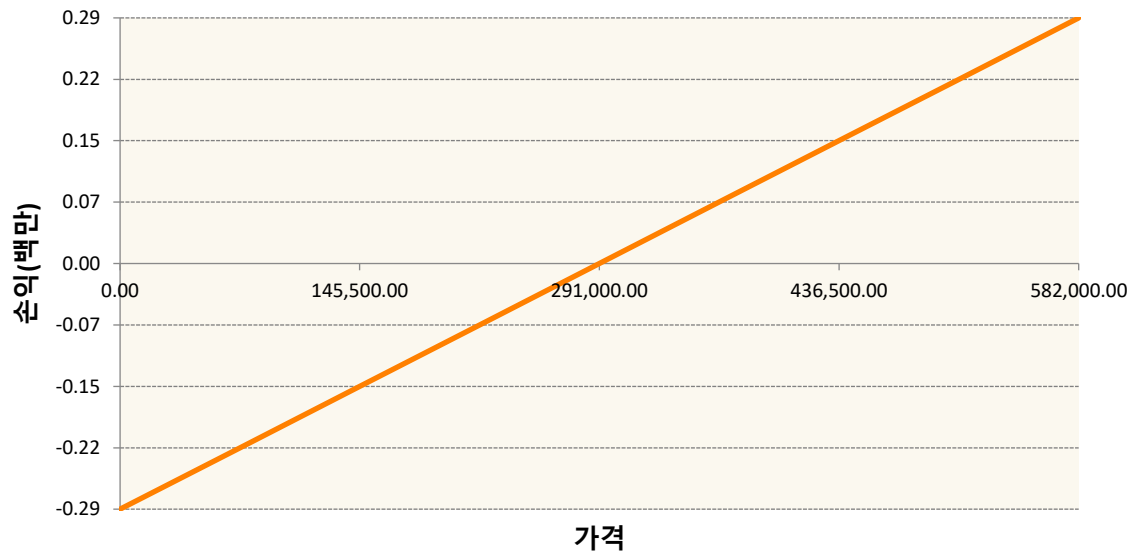
KR41CDW20004-2025-02 HD현대미포개별선물



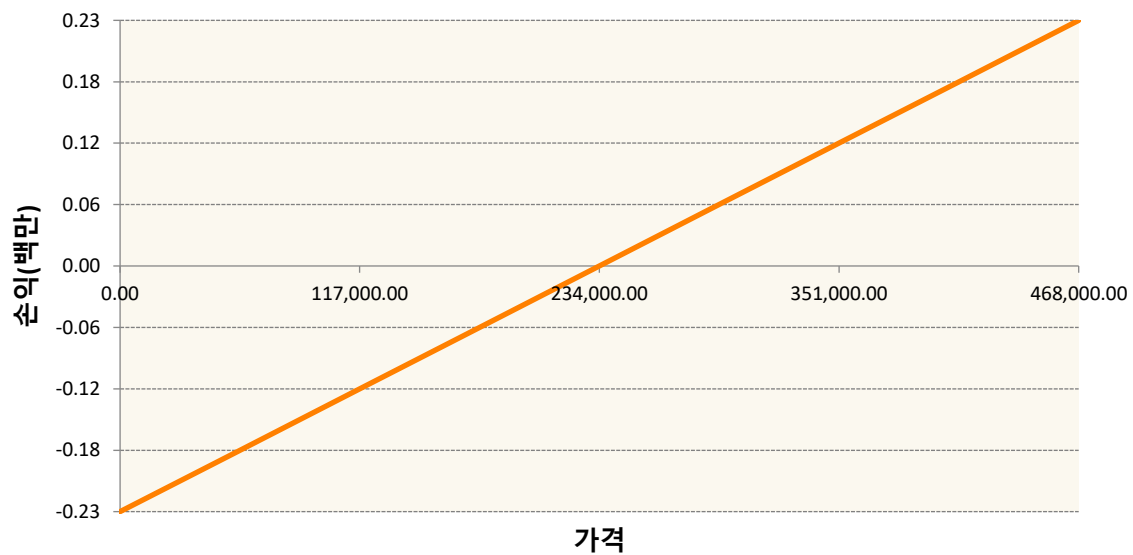
KR41CNW20003-2025-02 포스코DX개별선물



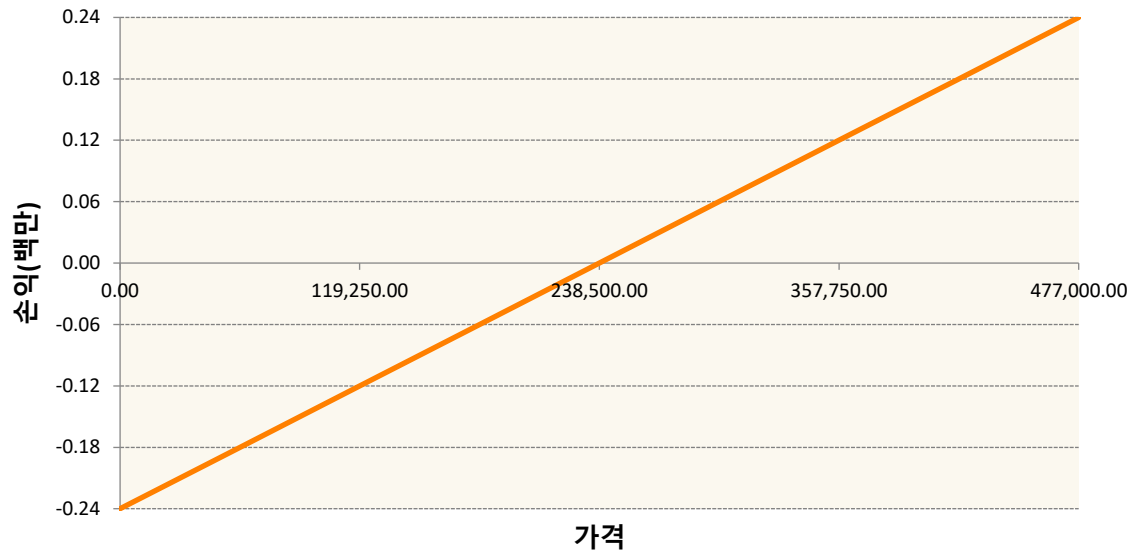
KR41CRW20004-2025-02 LG생활건강개별선물



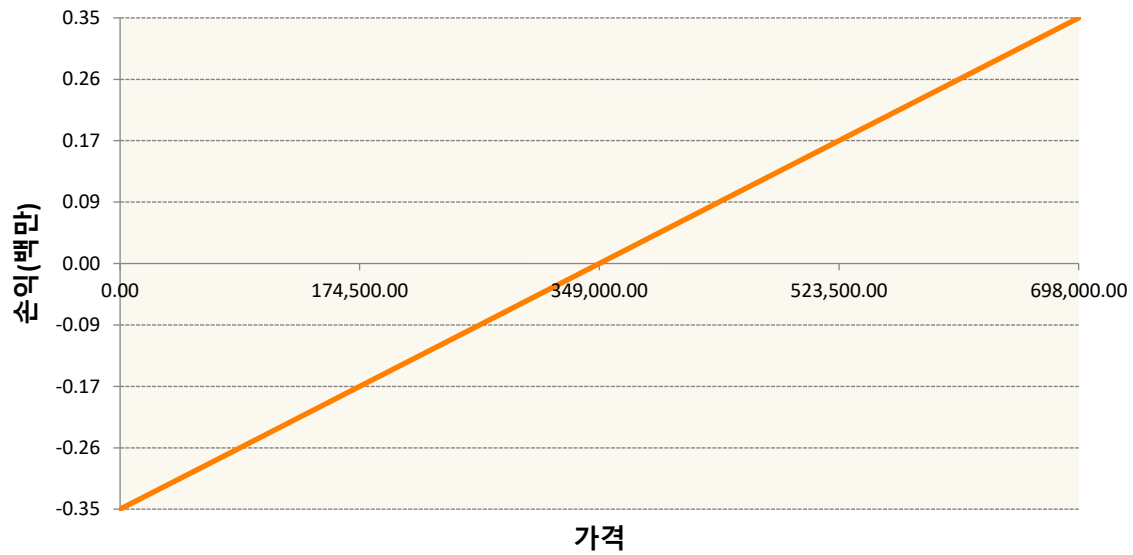
KR41CXW20002-2025-02 한미약품개별선물



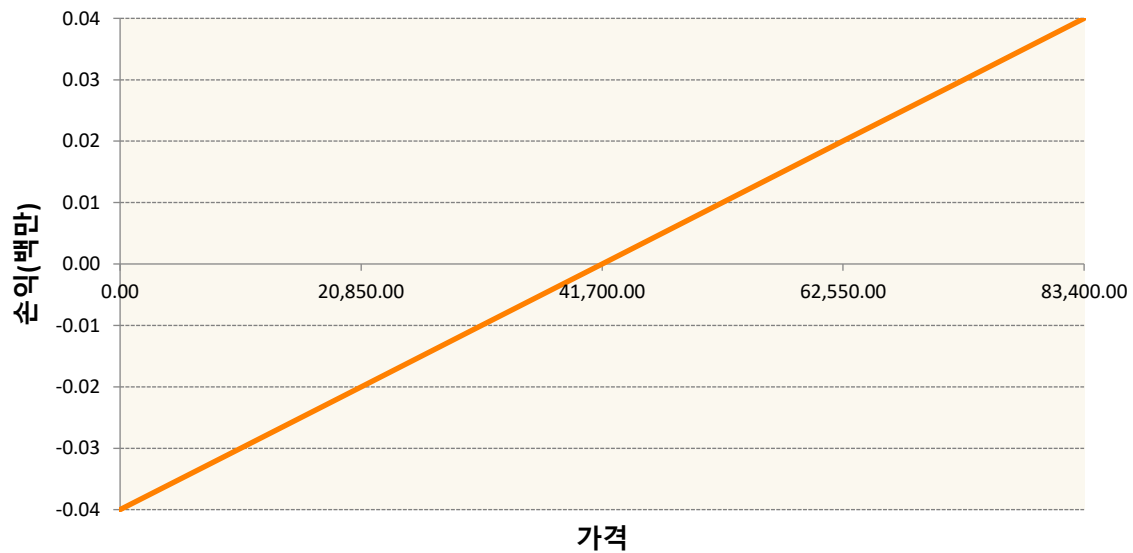
KR41D1W20000-2025-02 CJ제일제당개별선물



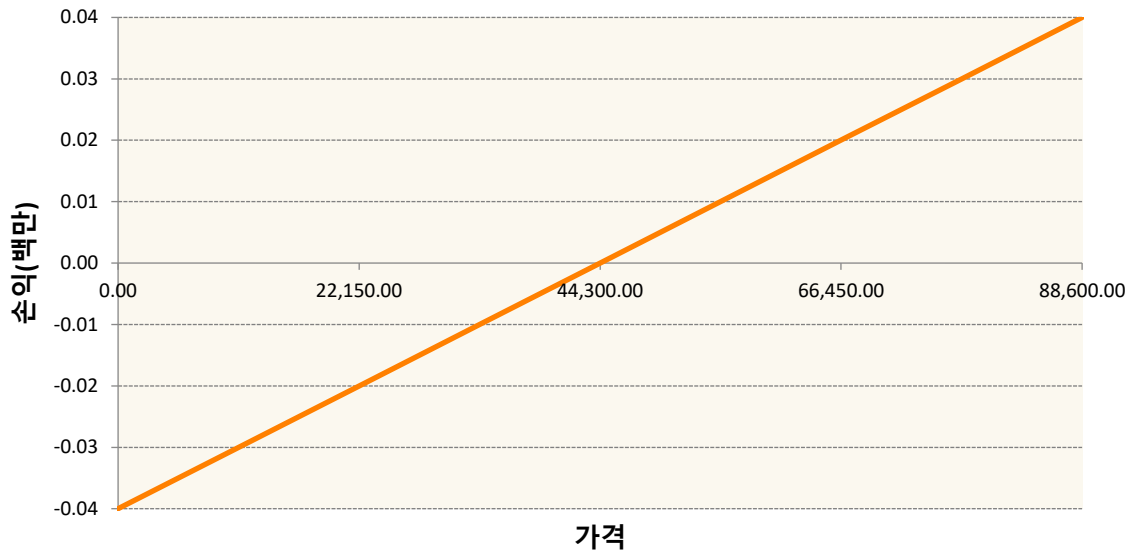
KR41DAW20008-2025-02 농심개별선물



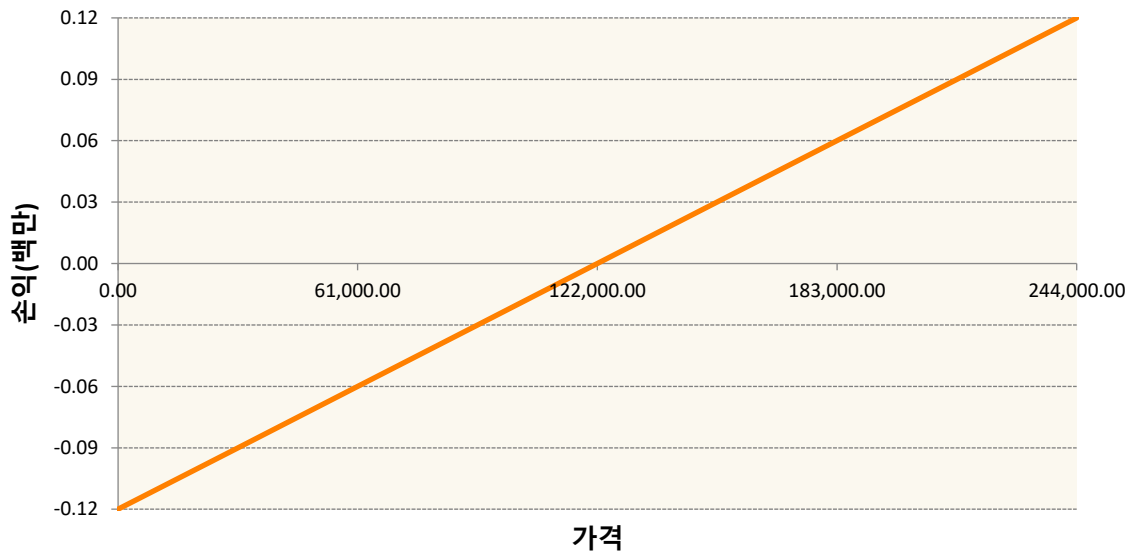
KR41DCW20004-2025-02 HL만도개별선물



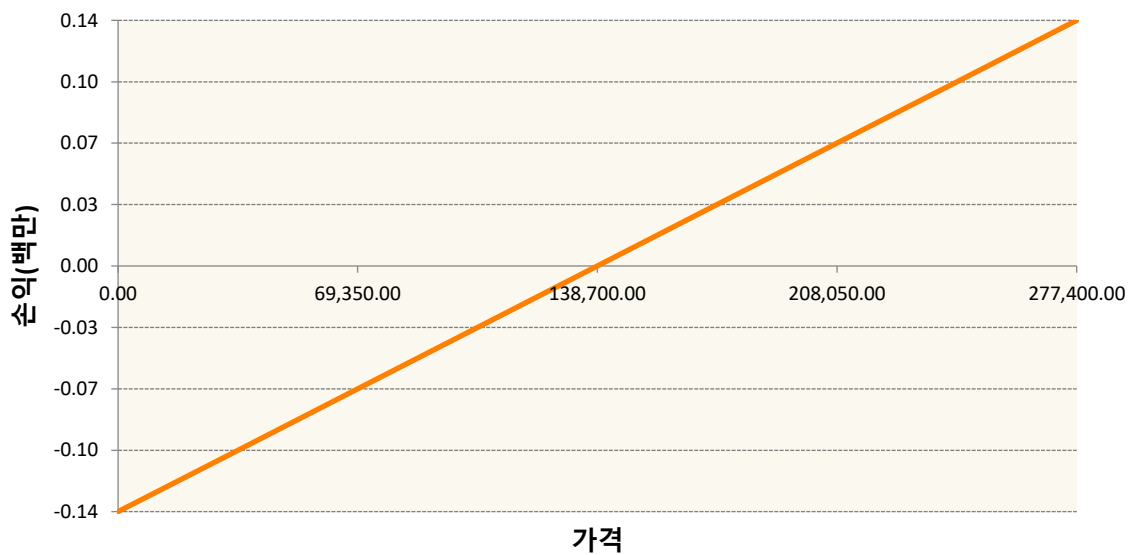
KR41E5W20000-2025-02 넷마블개별선물



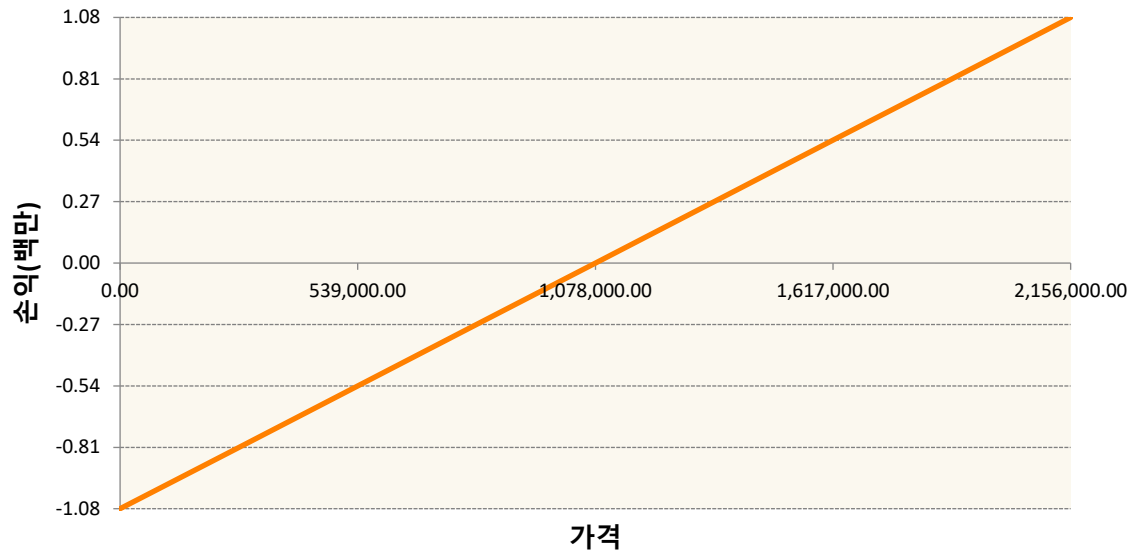
KR41E8W20004-2025-02 포스코퓨처엠개별선물



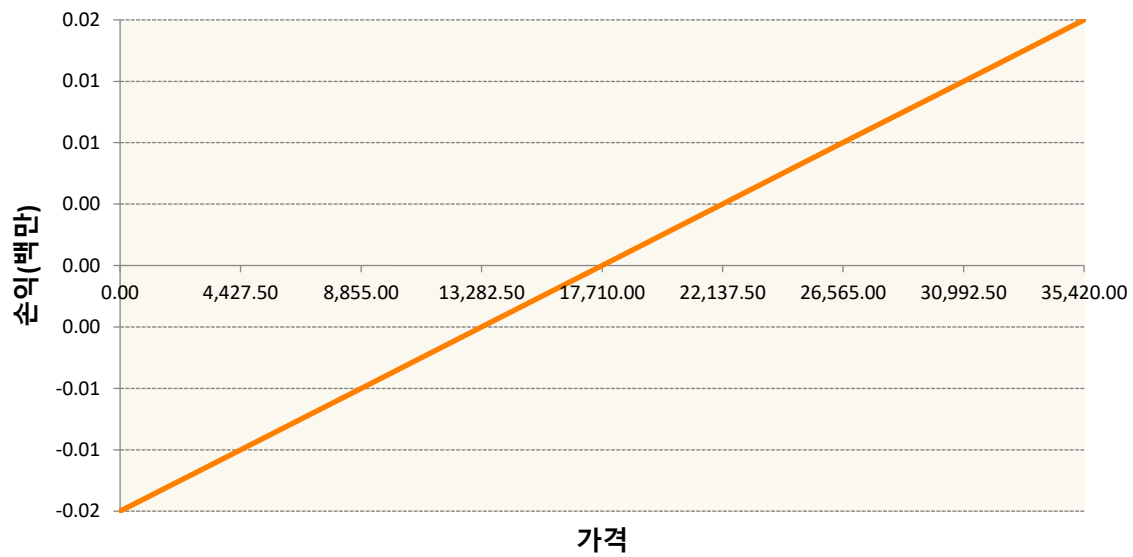
KR41EJW20007-2025-02 SKC개별선물



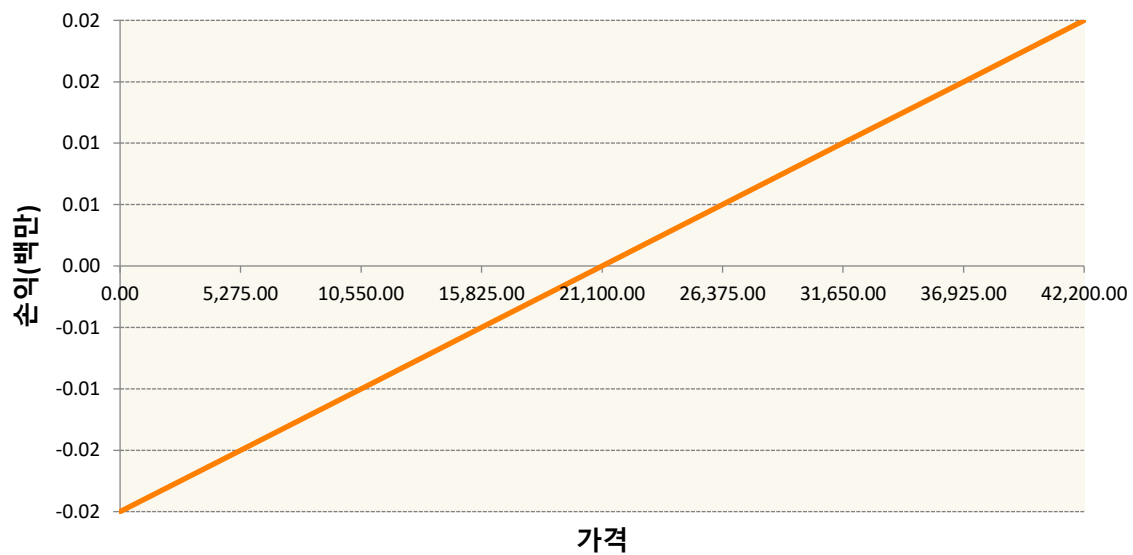
KR41ESW20008-2025-02 삼성바이오로직스개별선물



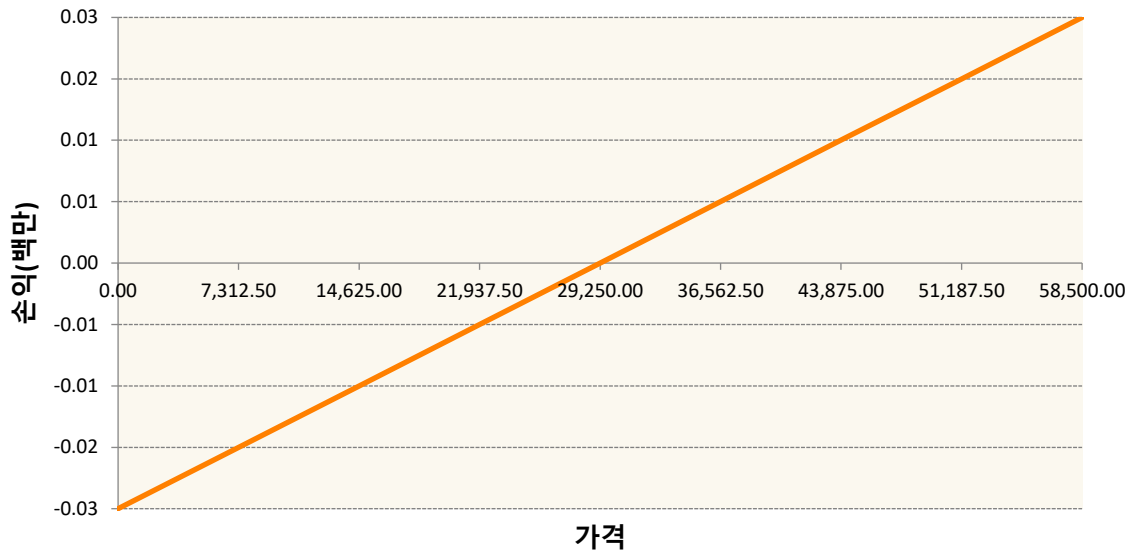
KR41ETW20006-2025-02 삼성E&A개별선물



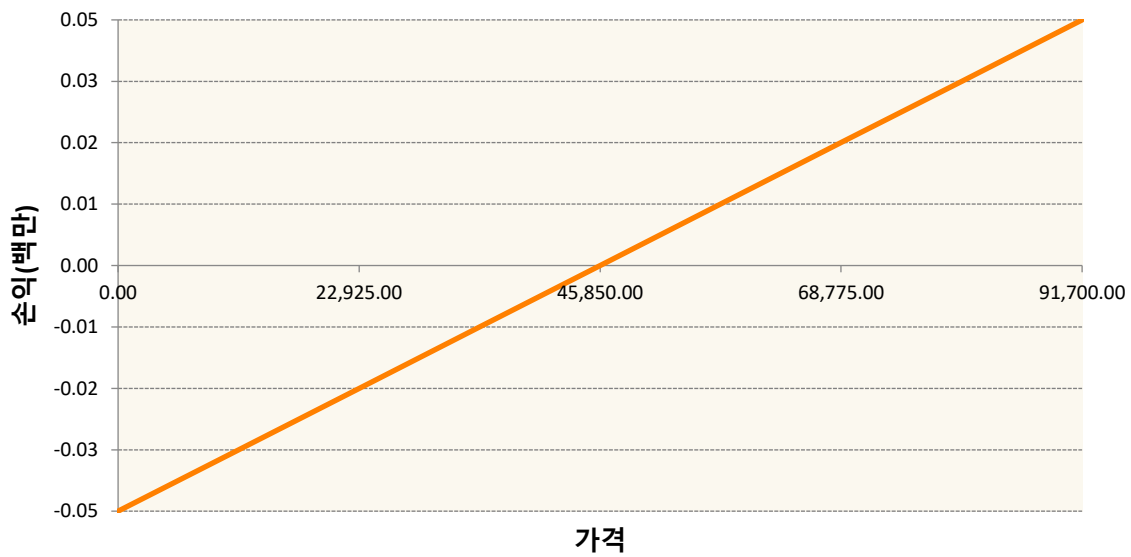
KR41F6W20007-2025-02 카카오뱅크개별선물



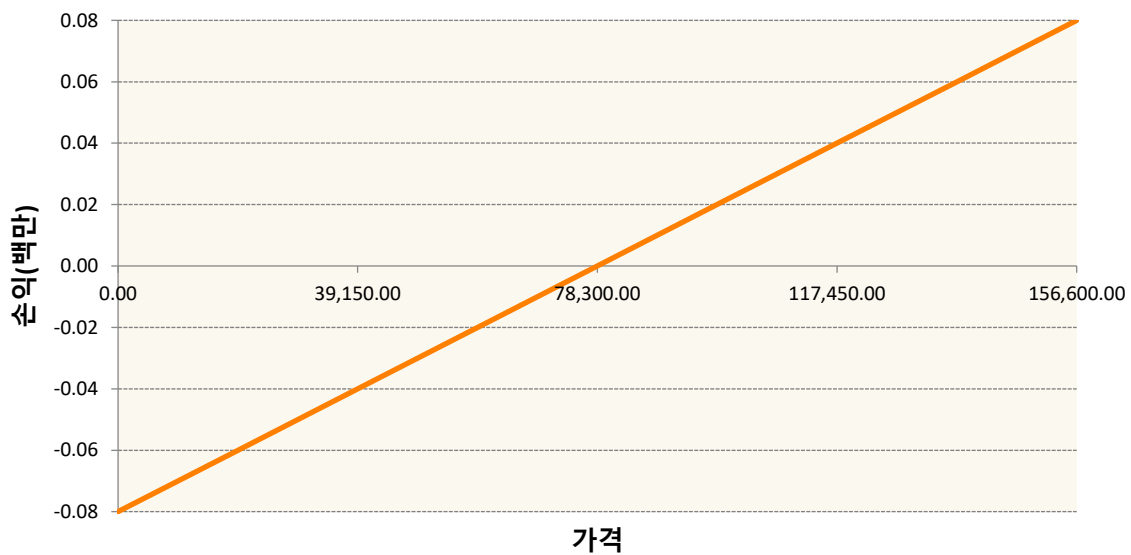
KR41F7W20005-2025-02 카카오페이개별선물



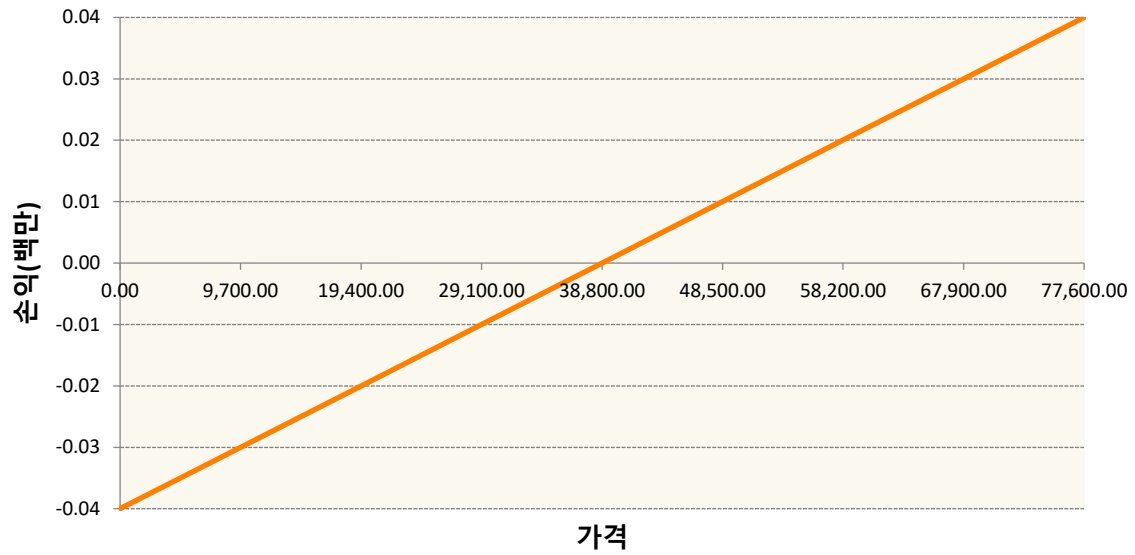
KR41F9W20001-2025-02 SK바이오사이언스개별선물



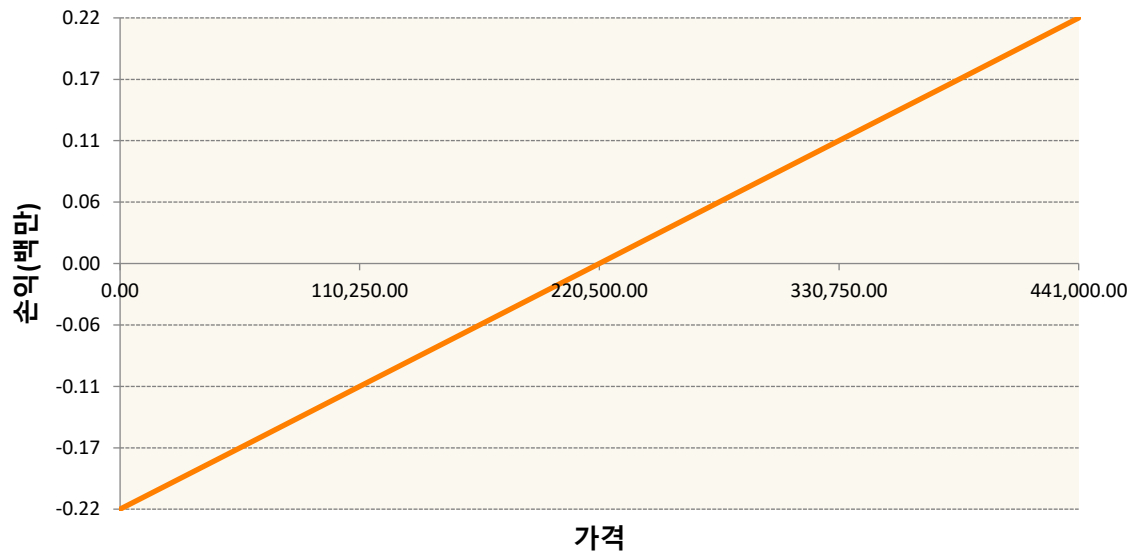
KR41FMW20008-2025-02 엘앤에프개별선물



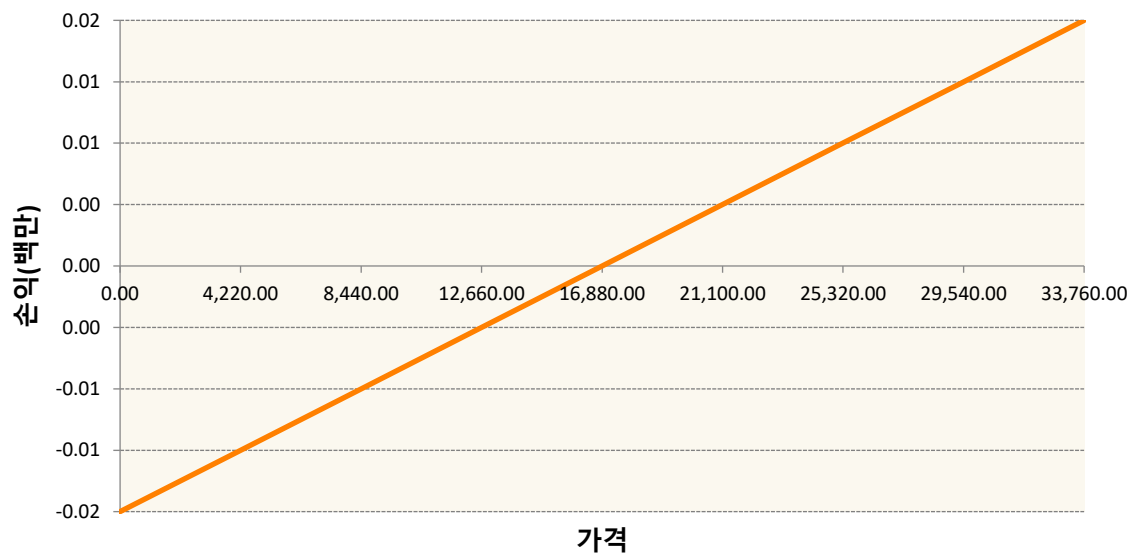
KR41G0W20009-2025-02 씨에스원드개별선물



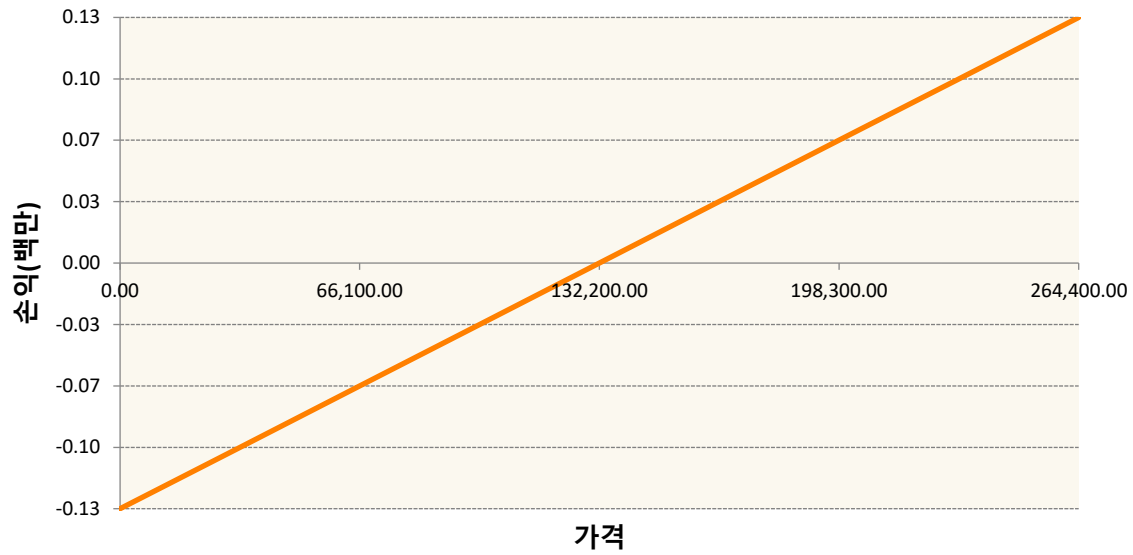
KR41GLW20008-2025-02 LS ELECTRIC개별선물



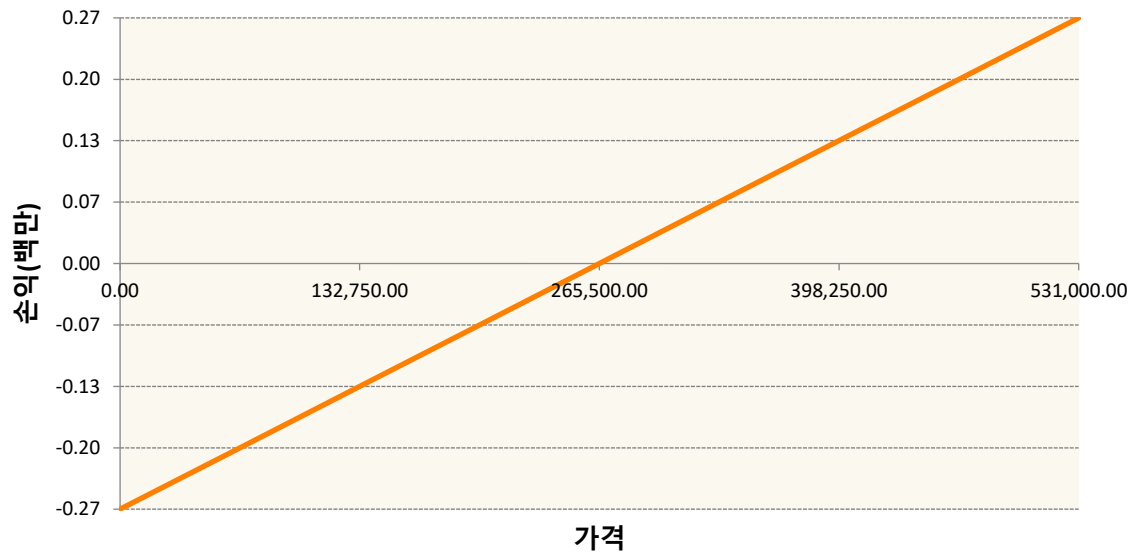
KR41GNW20004-2025-02 금양개별선물



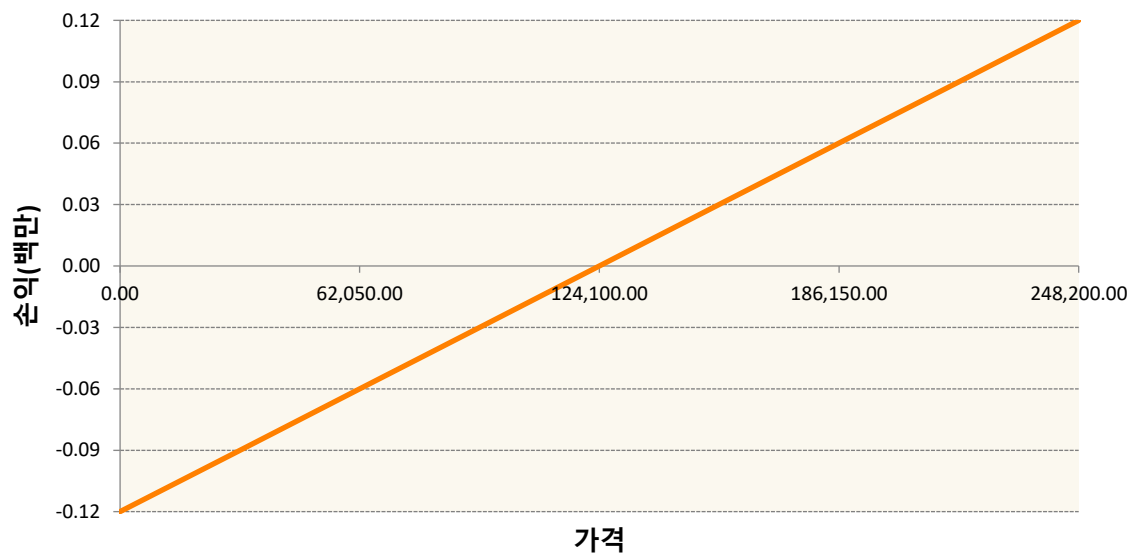
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                    |      |
|------------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물      | 59   |
| 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      | 1    |
| 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        | 0.45 |
| 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       | 0.16 |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물   | 1    |
| KR41FMW20 2025-02 엘앤에프개별선물         | 1    |
| KR41G0W20 2025-02 씨에스윈드개별선물        | 0.47 |
| KR41GLW20( 2025-02 LS ELECTRIC개별선물 | 2    |
| KR41GNW20 2025-02 금양개별선물           | 0.31 |
| KR41GQW20 2025-02 녹십자개별선물          | 0.32 |
| KR41GTW20( 2025-02 두산개별선물          | 1    |
| KR41HEW20( 2025-02 키움증권개별선물        | 1    |

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

(단위:백만원)

262

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

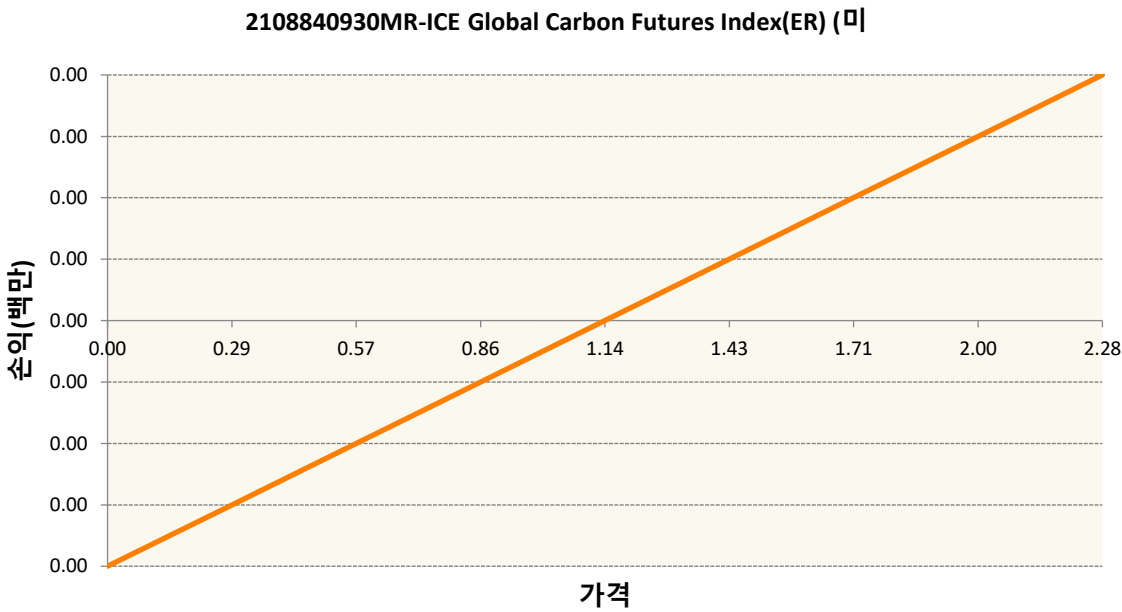
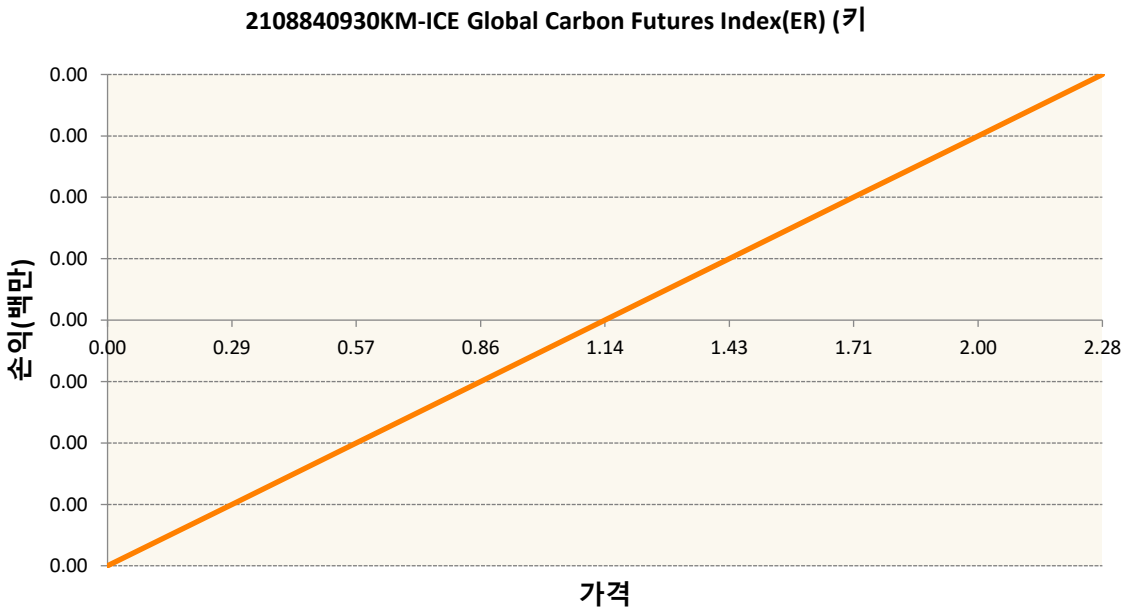
## SOL 글로벌탄소배출권선물IHS특

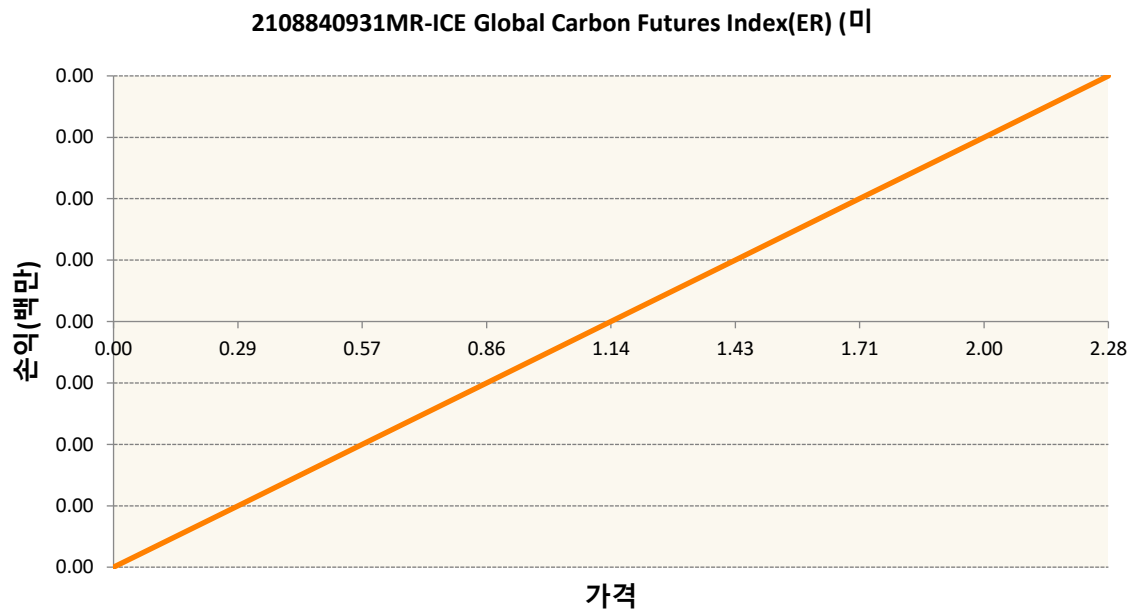
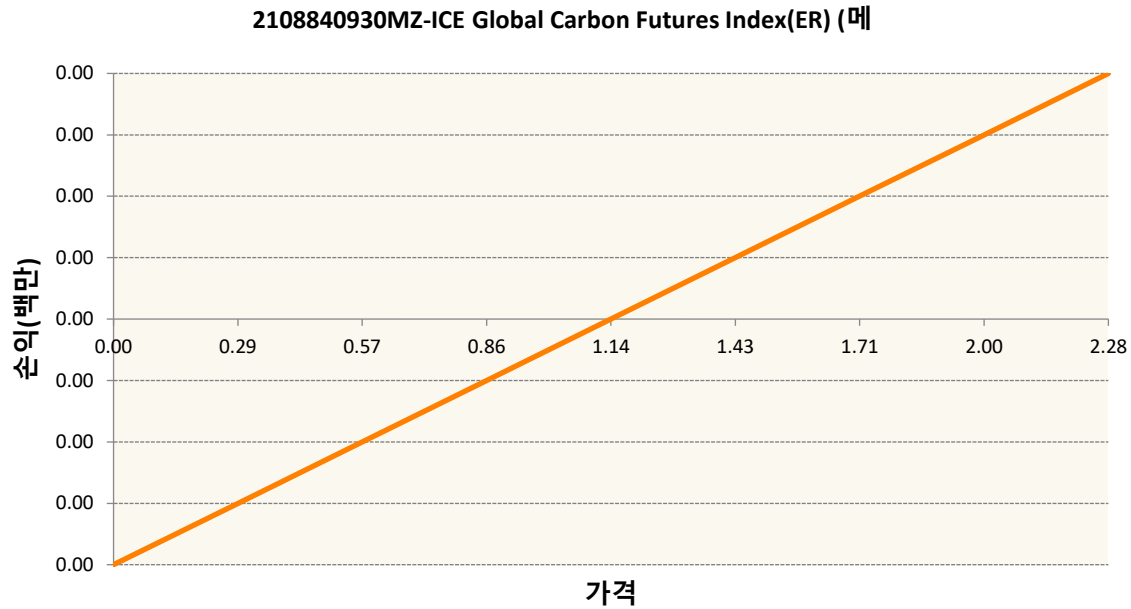
### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1)  | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|--------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0      | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 12,742 | 0     | 12,742    |    |

### 2. 만기시점의 손익구조





| 3. 시나리오별 손익구조변동(최대손실예상금액)                        |  | (단위:백만원) |
|--------------------------------------------------|--|----------|
| 2108840930ICE Global Carbon Futures Index(ER) (키 |  | 101      |
| 2108840930ICE Global Carbon Futures Index(ER) (미 |  | 509      |
| 2108840930ICE Global Carbon Futures Index(ER) (메 |  | 204      |
| 2108840931ICE Global Carbon Futures Index(ER) (미 |  | 204      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,113    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

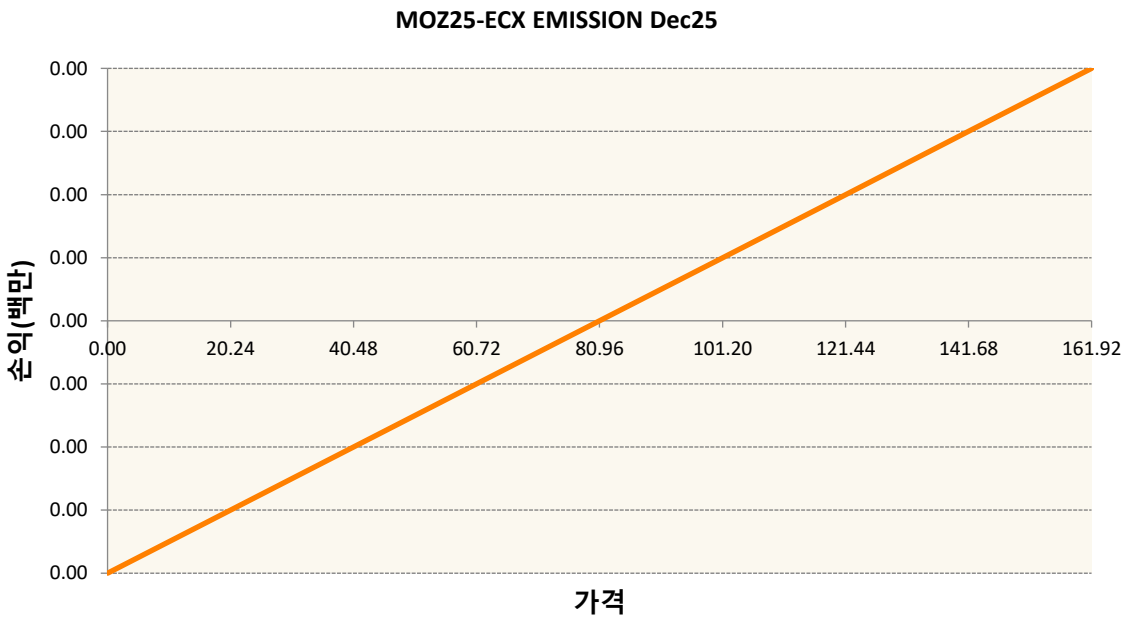
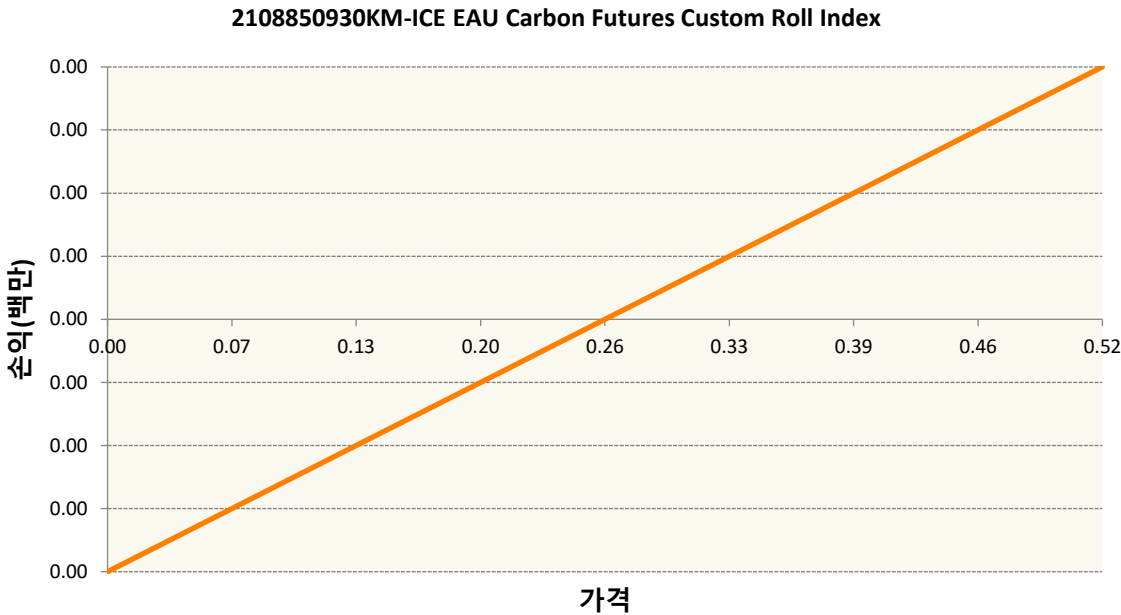
## SOL 유럽탄소배출권선물S&P특별

### 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   | 10,122 | 0     | 10,122    |    |
| 누계 | 통화   | 선도   | 0      | 1,582 | -1,582    | 장외 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액)                           |  | (단위:백만원) |
|-----------------------------------------------------|--|----------|
| 2108850930IICE EAU Carbon Futures Custom Roll Index |  | 7        |
| FXW213F1PC KRW/EUR 28-02-25E                        |  | 40       |
| FXW213F1PC KRW/EUR 28-02-25E                        |  | 87       |
| MOZ25        ECX EMISSION Dec25                     |  | 803      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,444    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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) | 8 |
| SWCSI00000 신한CSI Index 240923 (미래)  | 8 |

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

(단위:백만원)

43

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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)  | 1    |
| SWSTAR000( 신한 STAR 50 Index 241219(메리츠) | 1    |
| SWSTAR000( 신한 STAR 50 Index 241219(NH)  | 1    |
| SWSTAR000( 신한 STAR 50 Index 231226(키움)  | 0.27 |

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

(단위:백만원)

|   |
|---|
| 6 |
|---|

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

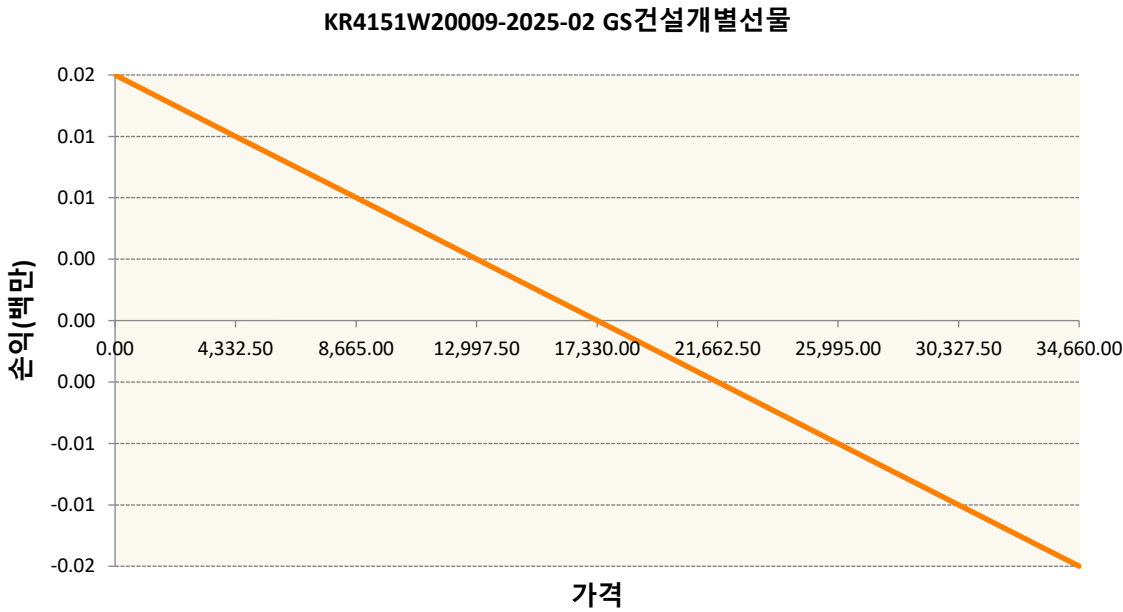
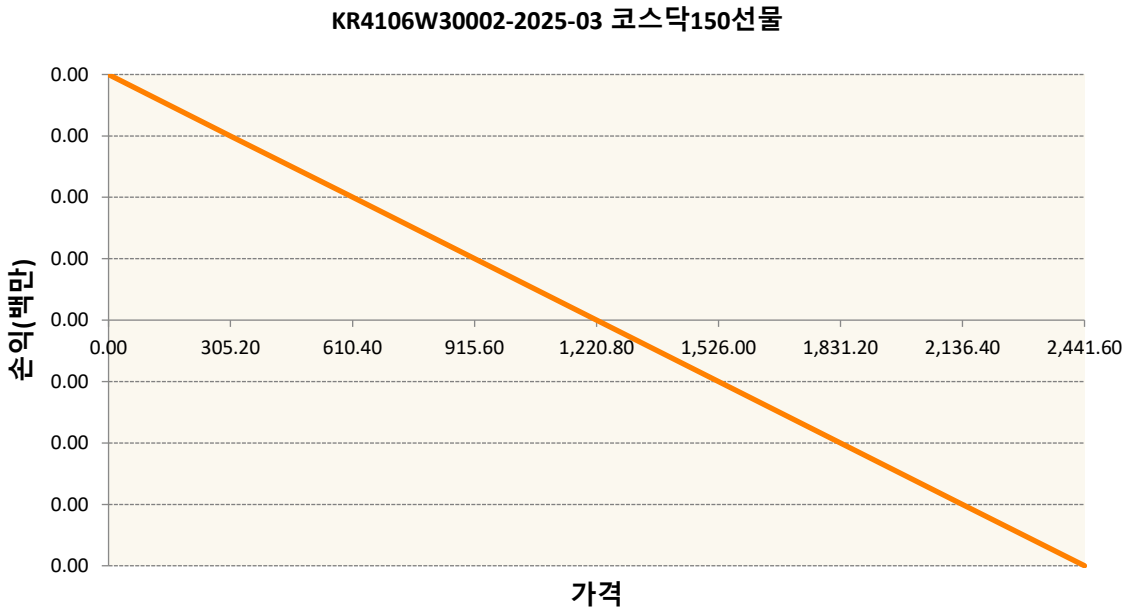
## 에쿼티알파일반사모혼합자산

### 1. 계약금액

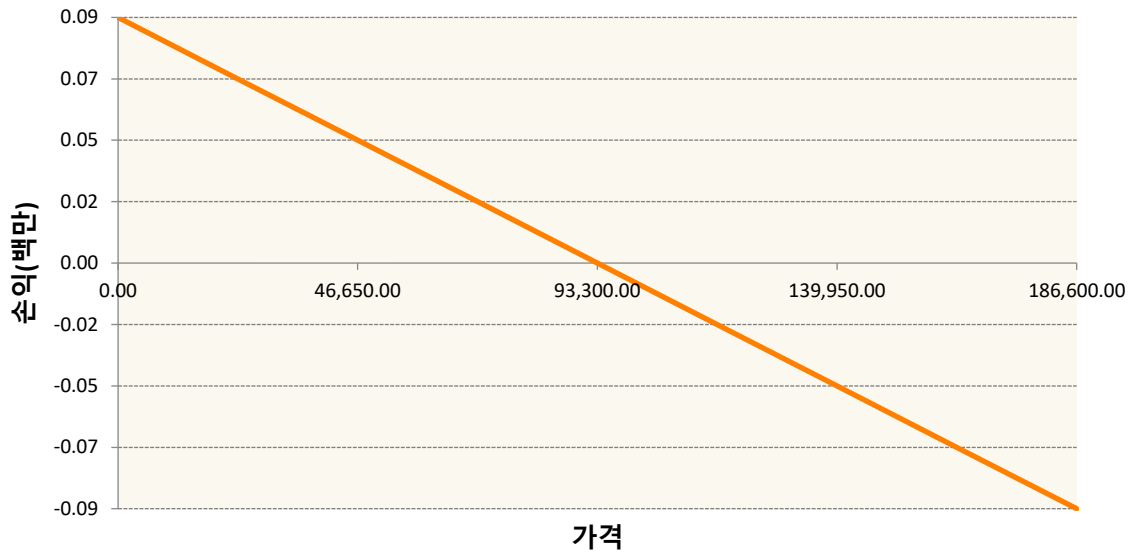
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 4     | -4        | 장내 |
| 누계 | 유가증권 | 선물   | 21    | 39    | -18       | 장내 |

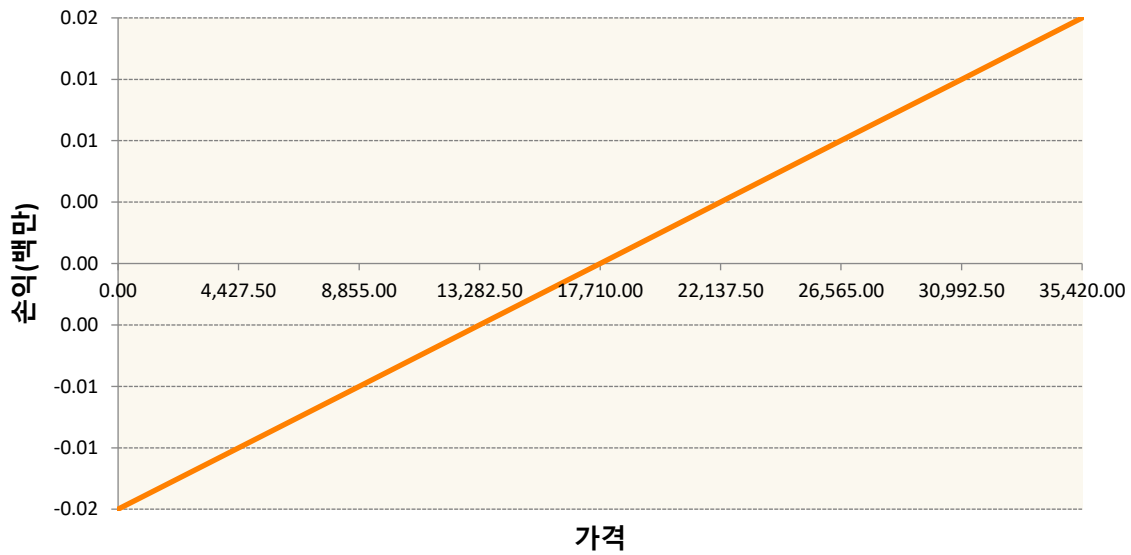
### 2. 만기시점의 손익구조



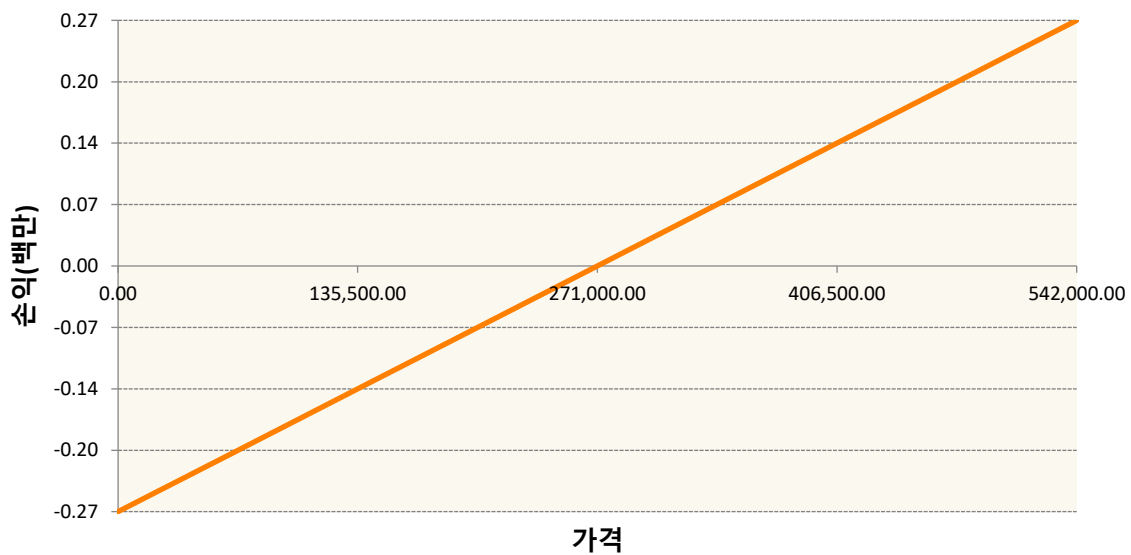
KR41BDW20006-2025-02 삼성생명개별선물



KR41ETW20006-2025-02 삼성E&A개별선물



KR41GTW30000-2025-03 두산개별선물



| 3. 시나리오별 손익구조변동(최대손실예상금액)    |  | (단위:백만원) |
|------------------------------|--|----------|
| KR4106W30( 2025-03 코스닥150선물  |  | 2        |
| KR4151W20( 2025-02 GS건설개별선물  |  | 1        |
| KR41BDW20 2025-02 삼성생명개별선물   |  | 0.3      |
| KR41ETW20( 2025-02 삼성E&A개별선물 |  | 1        |
| KR41GTW30( 2025-03 두산개별선물    |  | 1        |

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

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

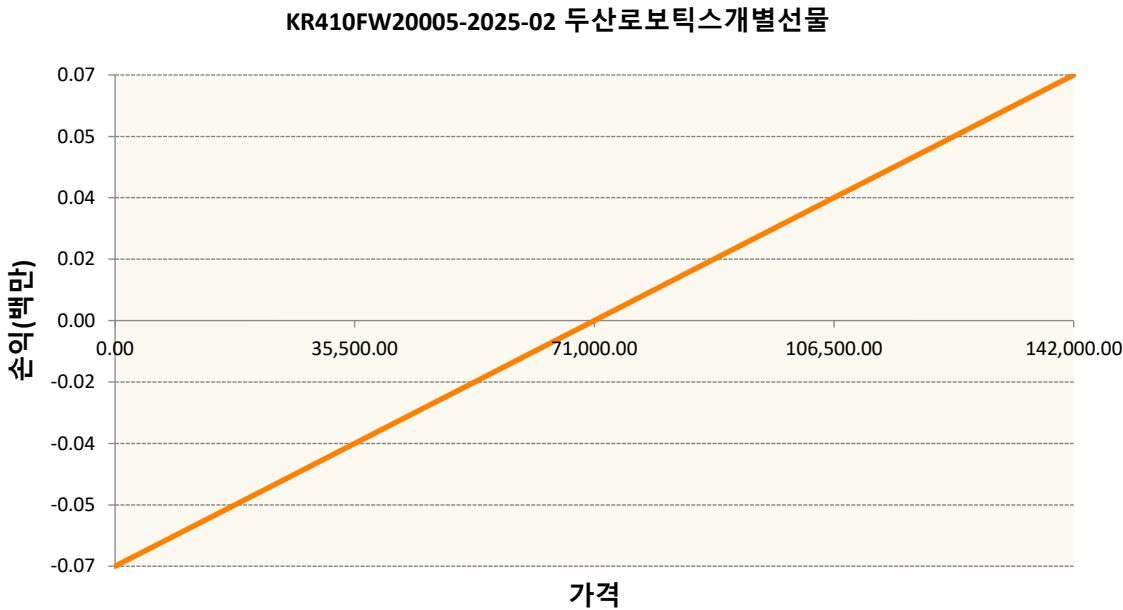
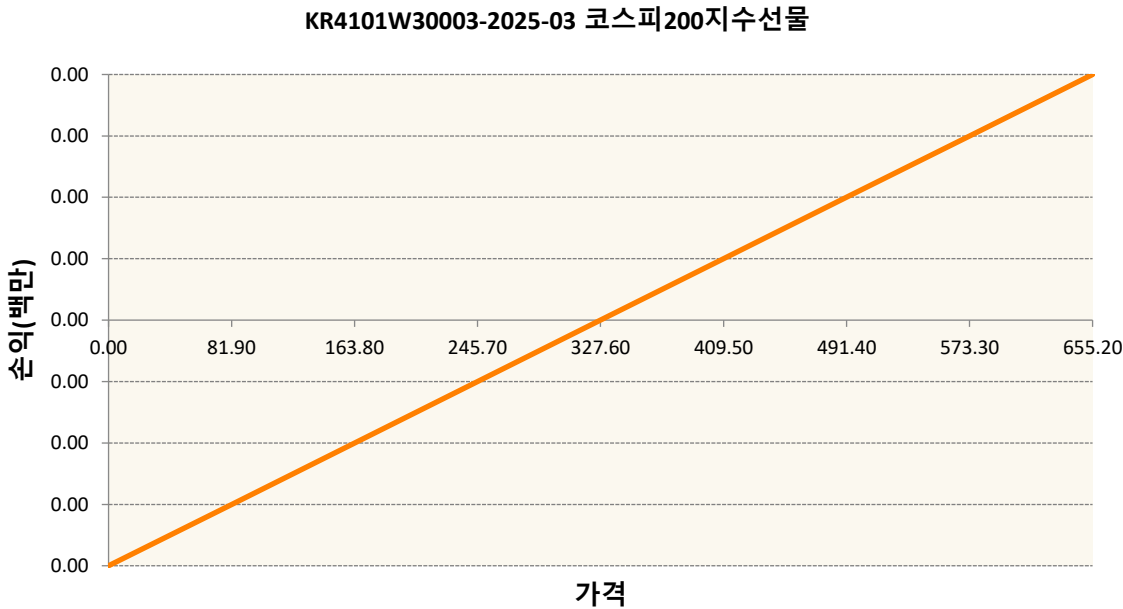
코리아인덱스(주식-파생형)(종)

1. 계약금액

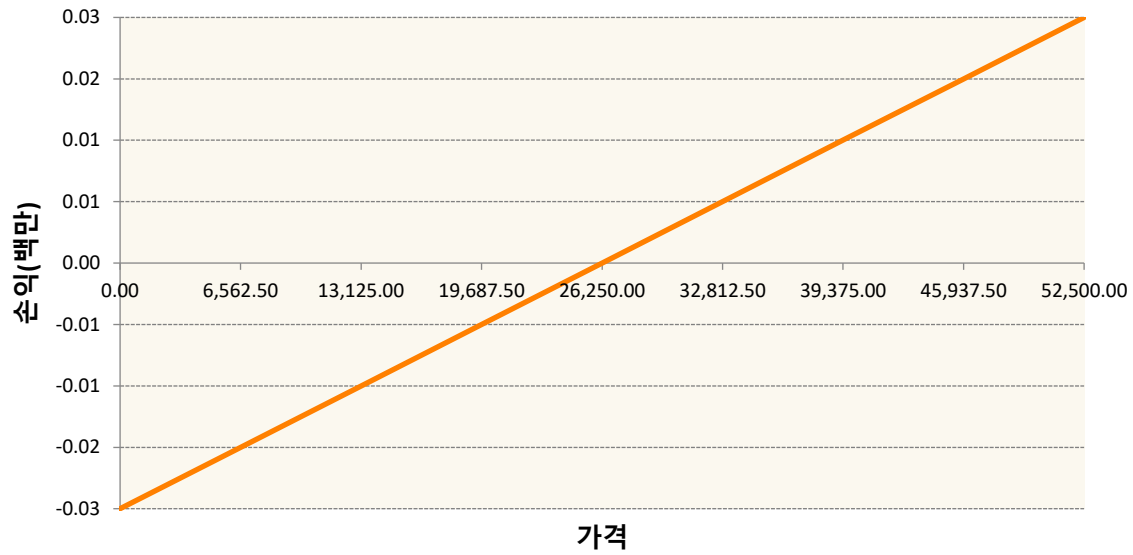
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1)  | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|--------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 1,834  | 2,472 | -638      | 장내 |
| 누계 | 유가증권 | 선물   | 13,689 | 0     | 13,689    | 장내 |

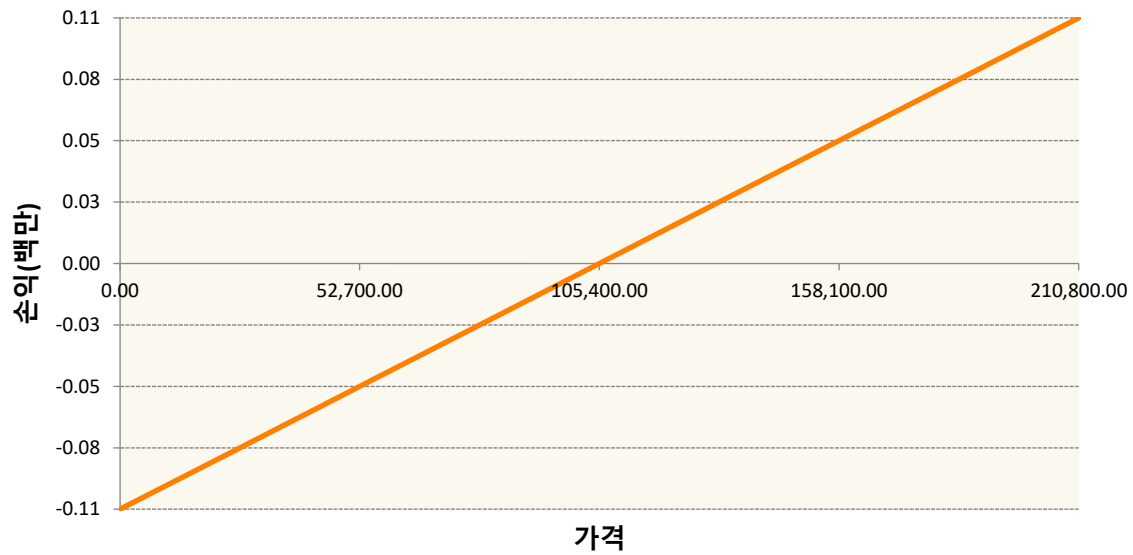
2. 만기시점의 손익구조



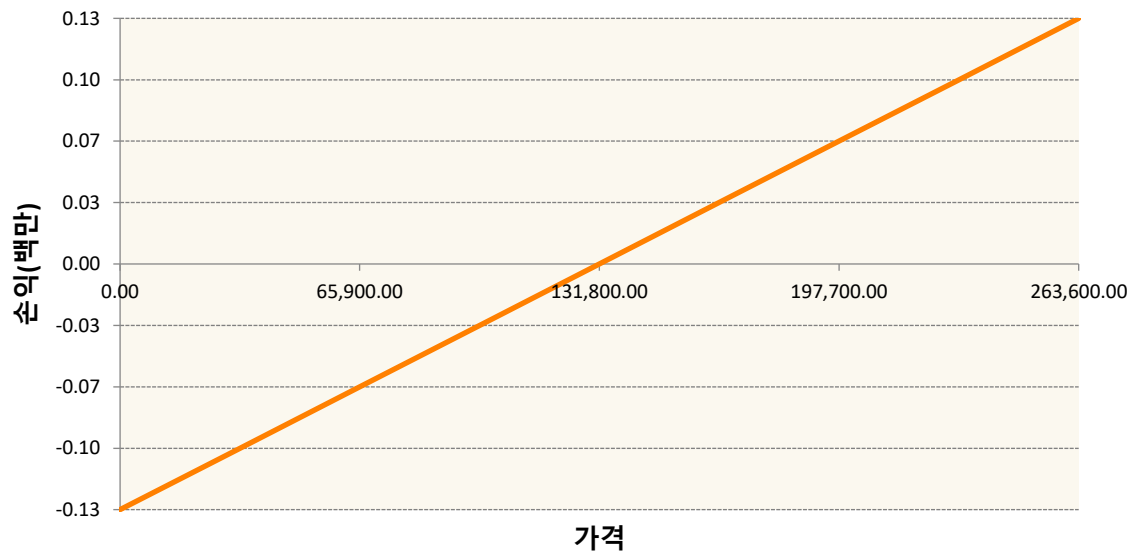
KR410SW20008-2025-02 울촌화학개별선물



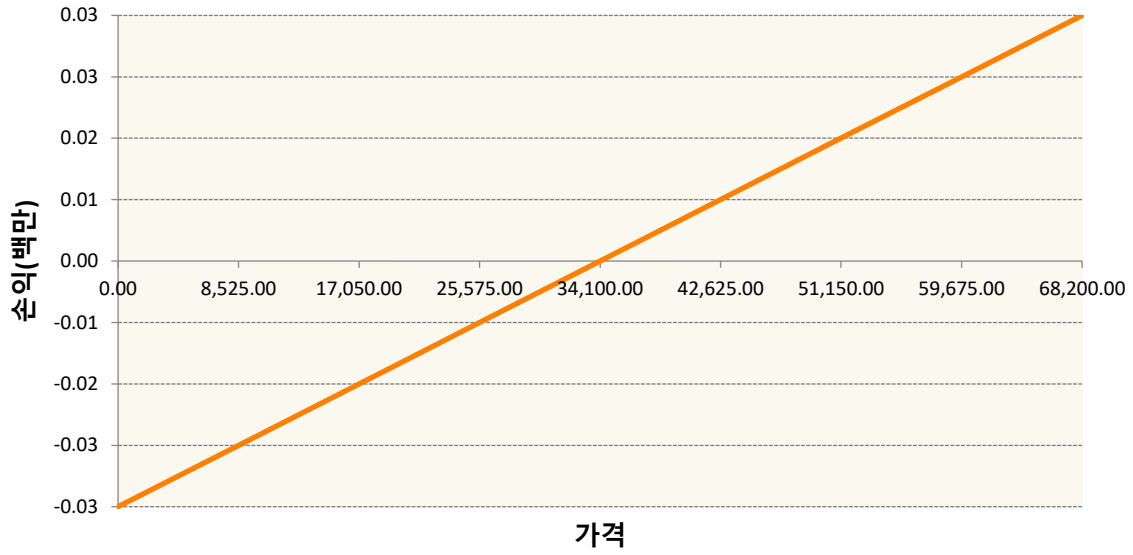
KR410ZW20003-2025-02 한미반도체개별선물



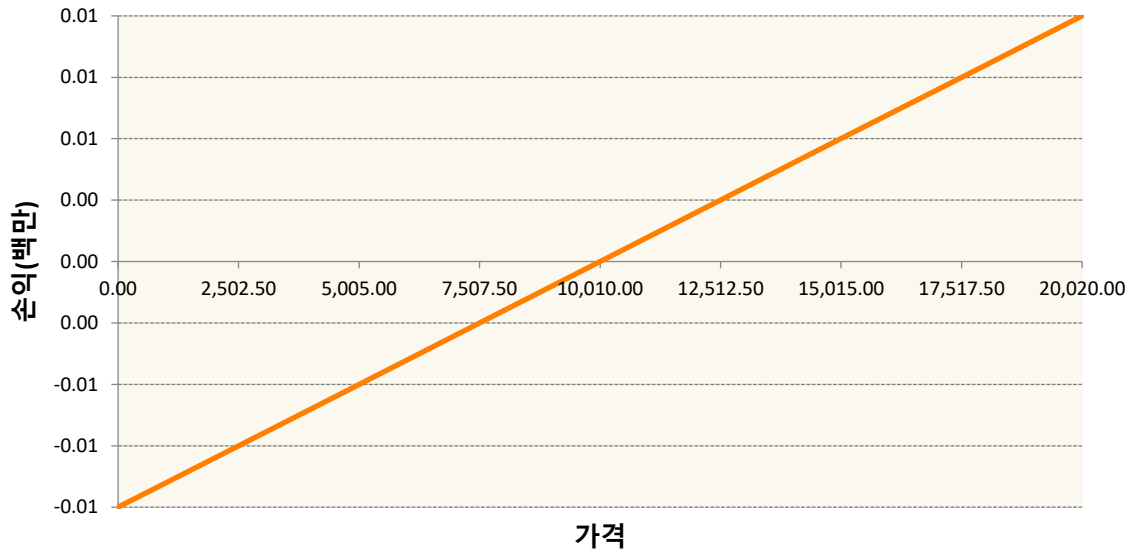
KR4123W20008-2025-02 삼성전기개별선물



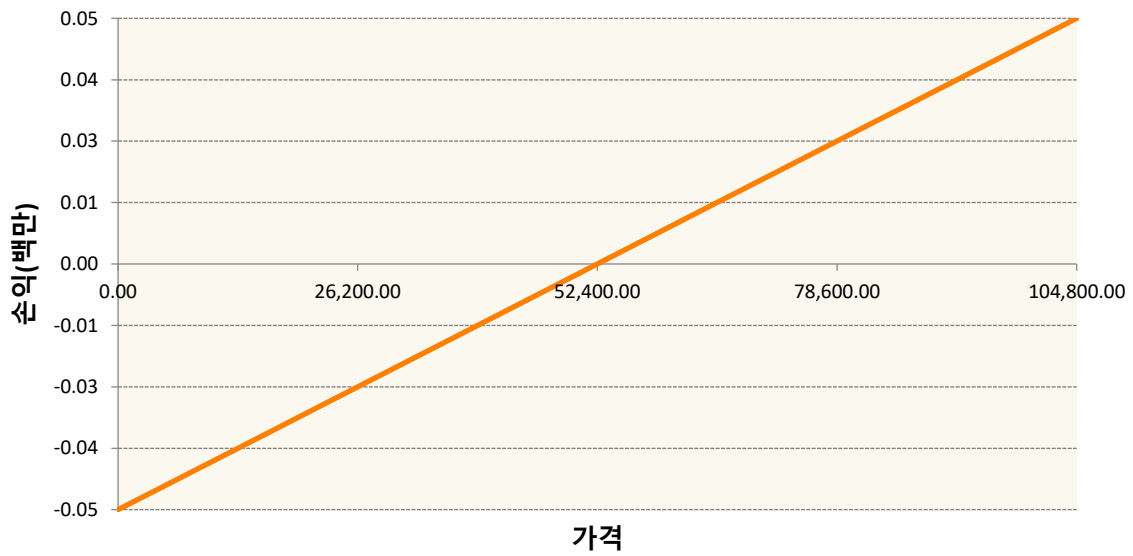
KR4128W20007-2025-02 한국가스공사개별선물



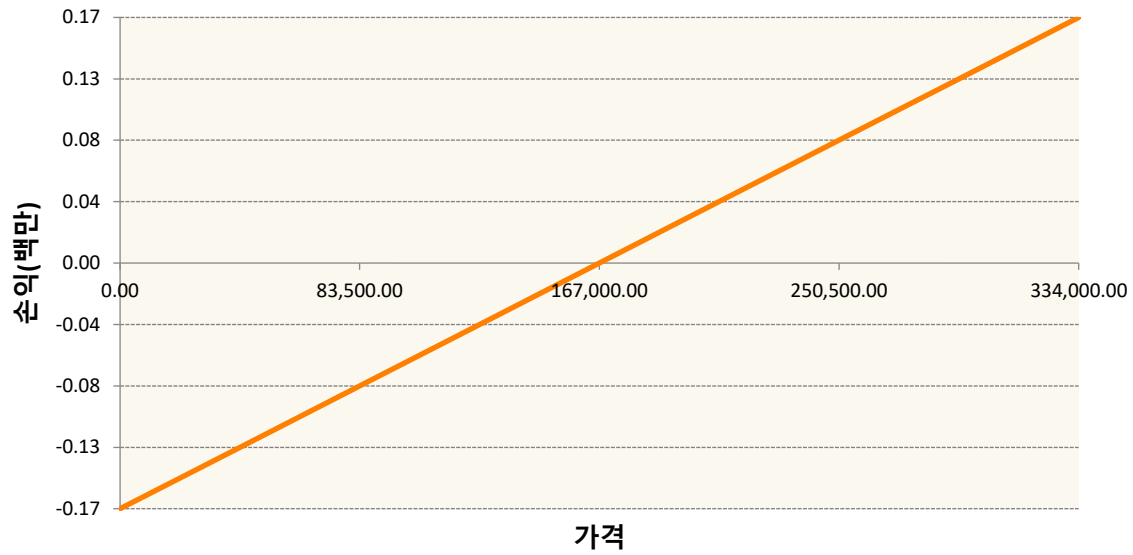
KR41B0W20004-2025-02 LG유플러스개별선물



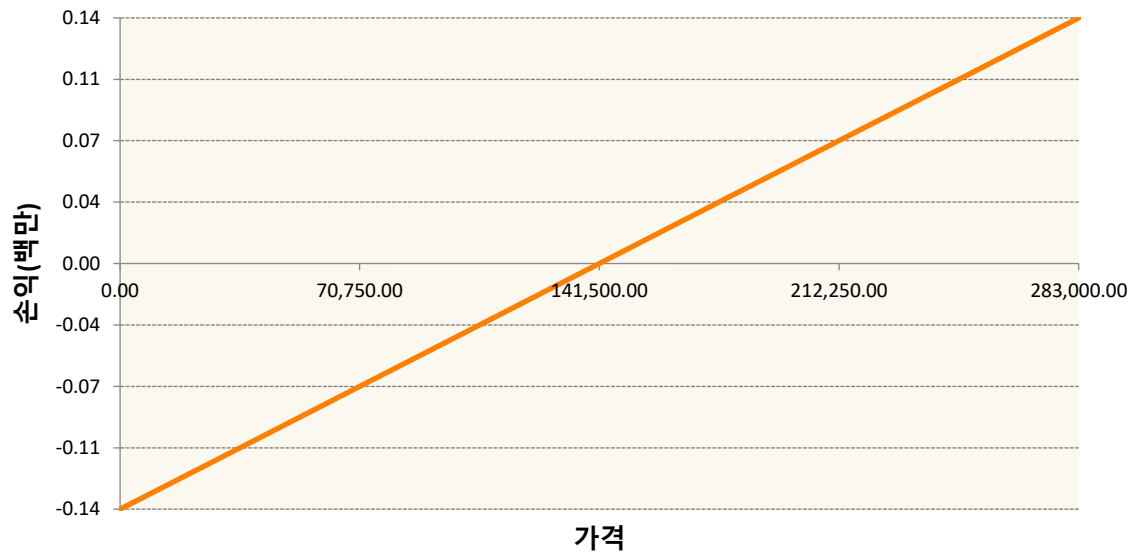
KR41BBW20000-2025-02 롯데케미칼개별선물



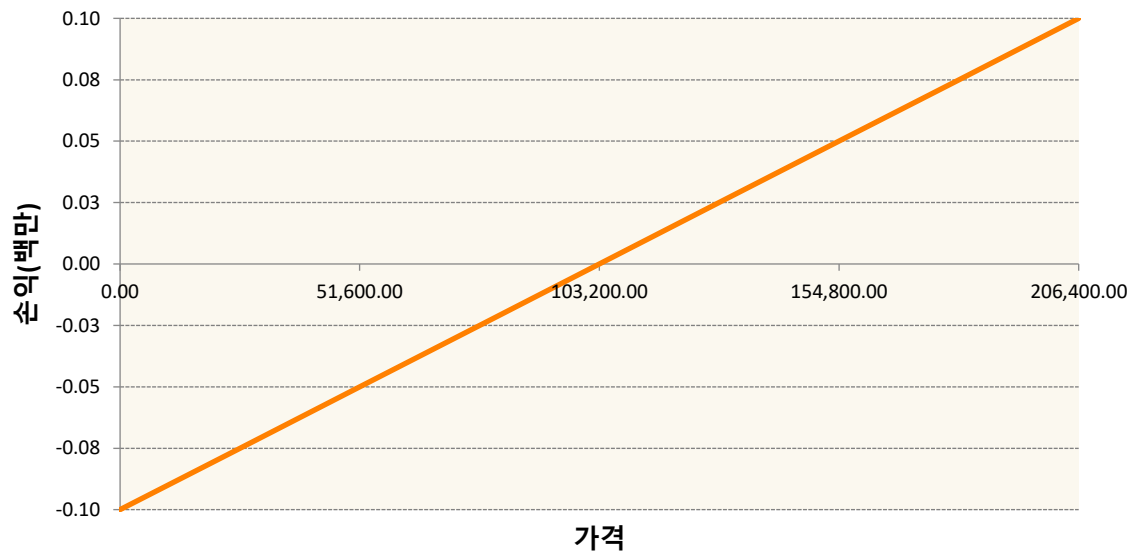
KR41BJW20003-2025-02 엔씨소프트개별선물



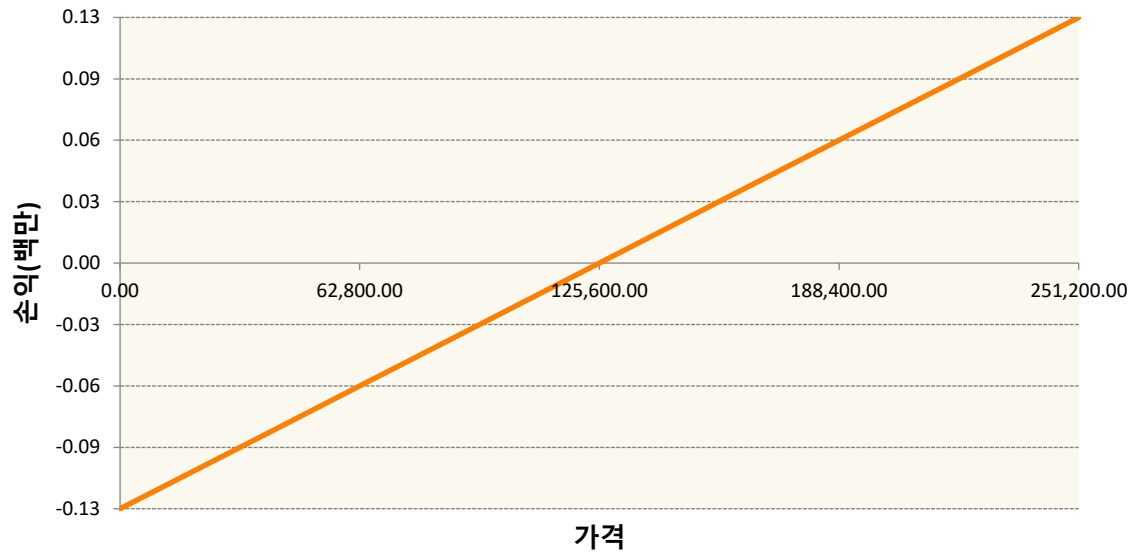
KR41BYW20002-2025-02 LG이노텍개별선물



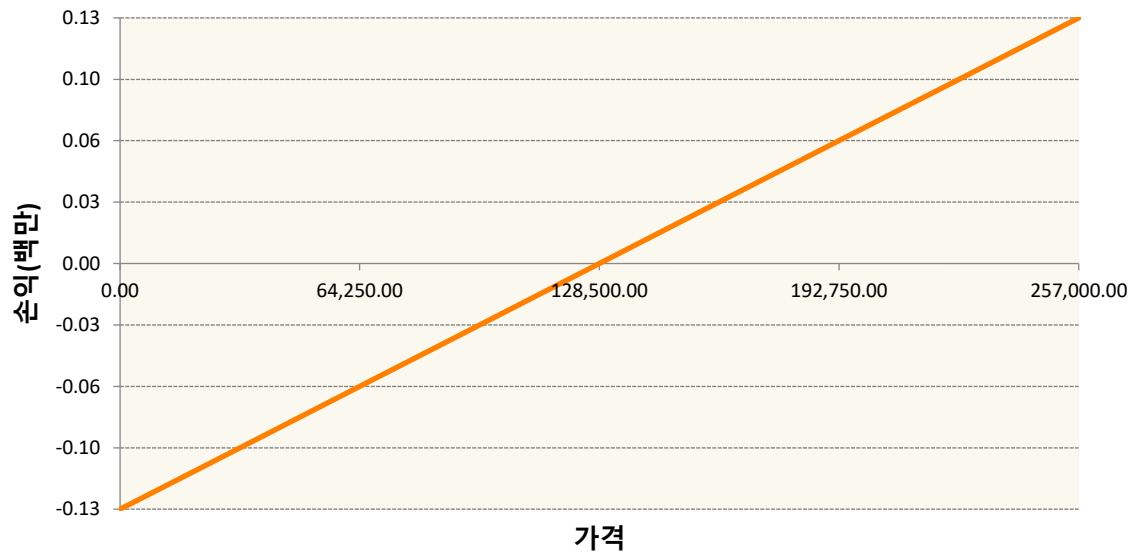
KR41C3W20007-2025-02 금호석유개별선물



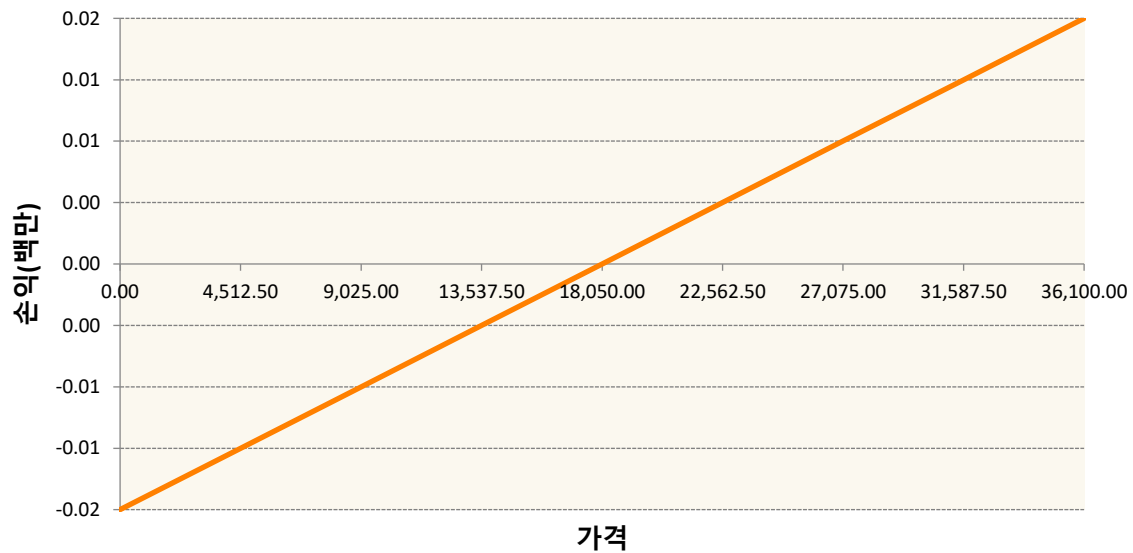
KR41C5W20002-2025-02 삼성에스디에스개별선물



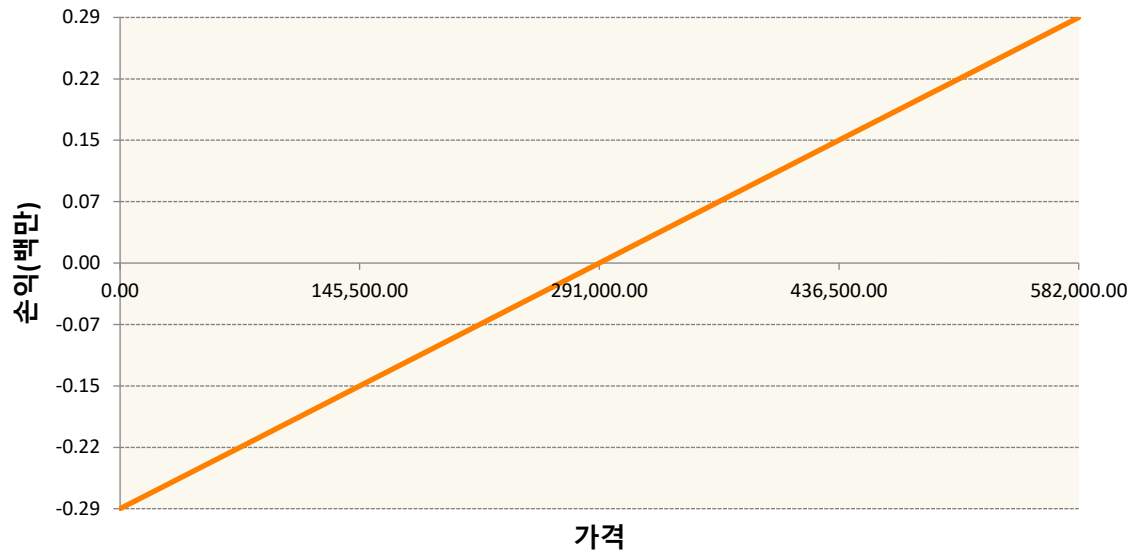
KR41CDW20004-2025-02 HD현대미포개별선물



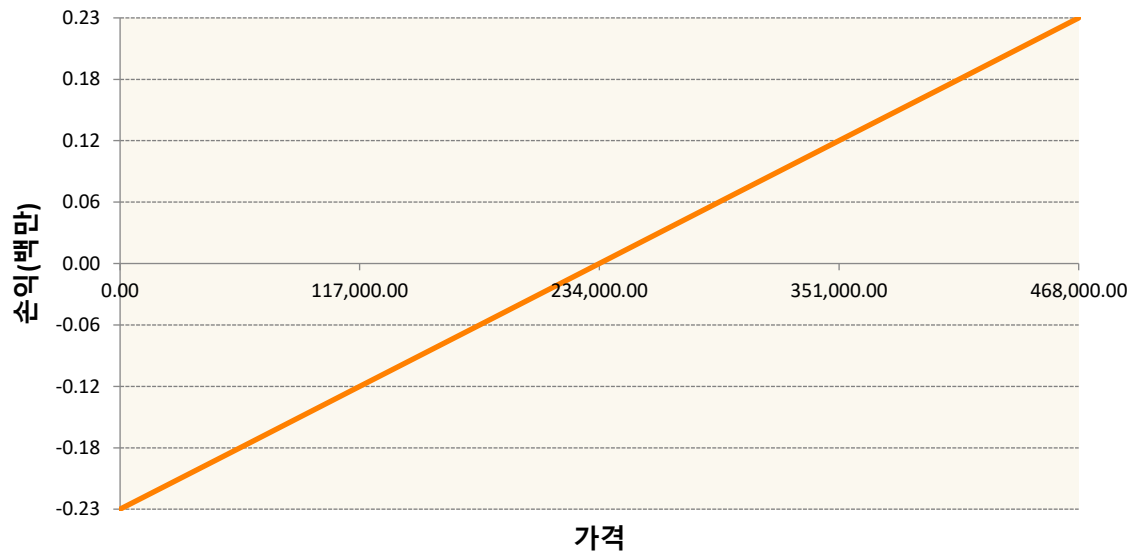
KR41CNW20003-2025-02 포스코DX개별선물



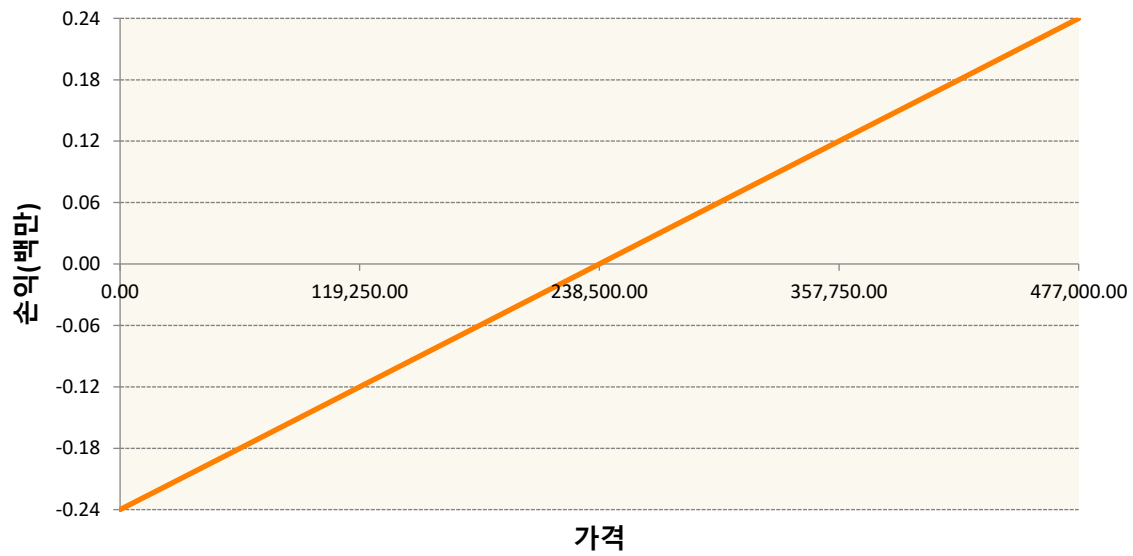
KR41CRW20004-2025-02 LG생활건강개별선물



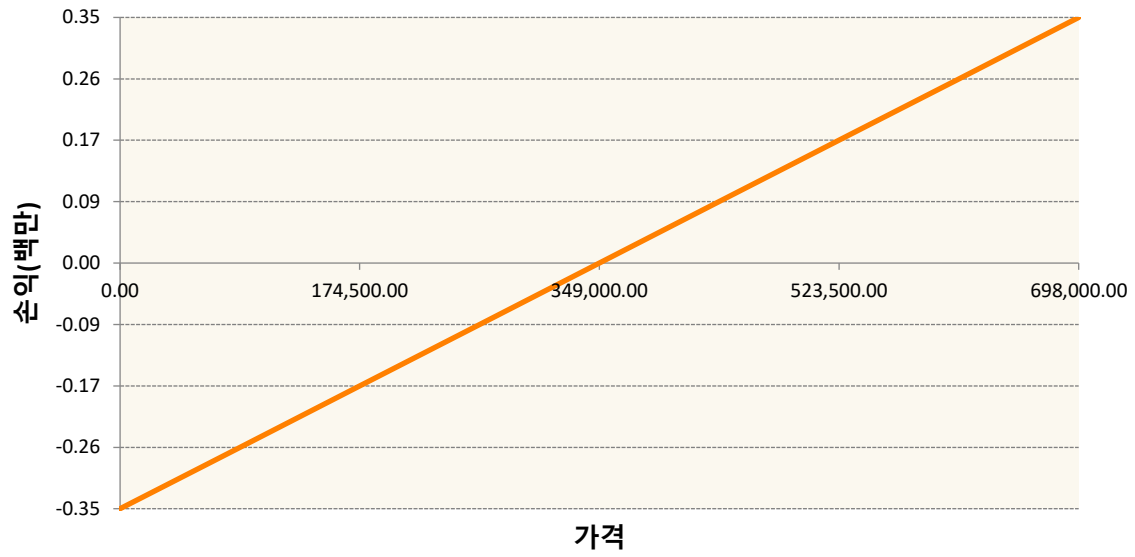
KR41CXW20002-2025-02 한미약품개별선물



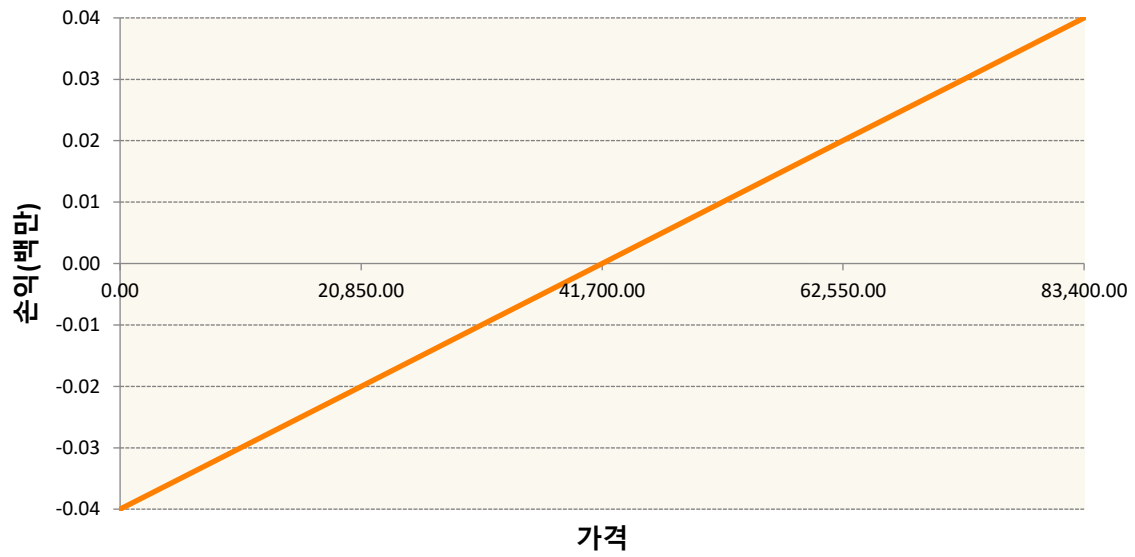
KR41D1W20000-2025-02 CJ제일제당개별선물



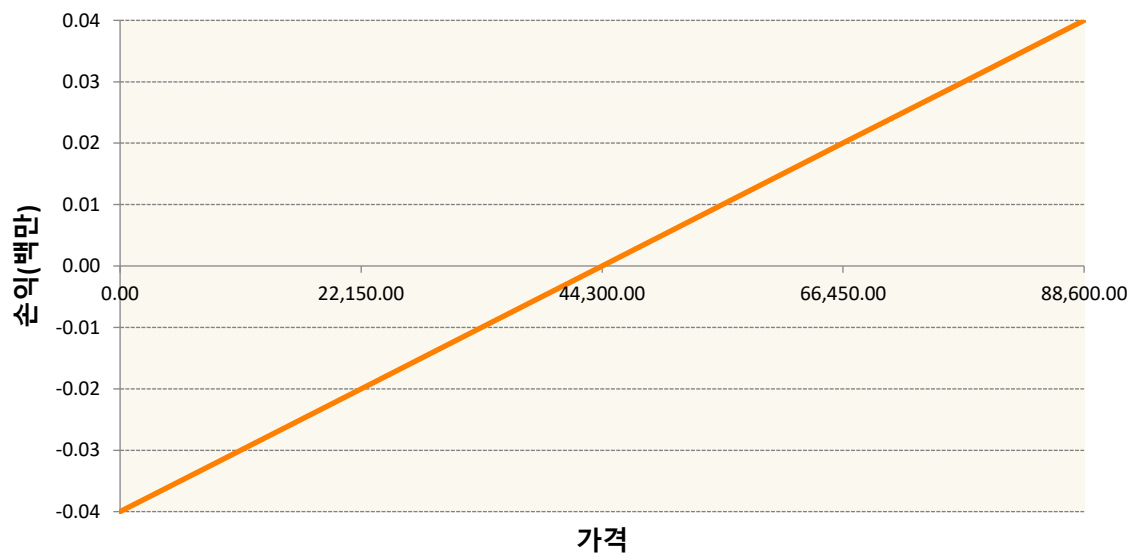
KR41DAW20008-2025-02 농심개별선물



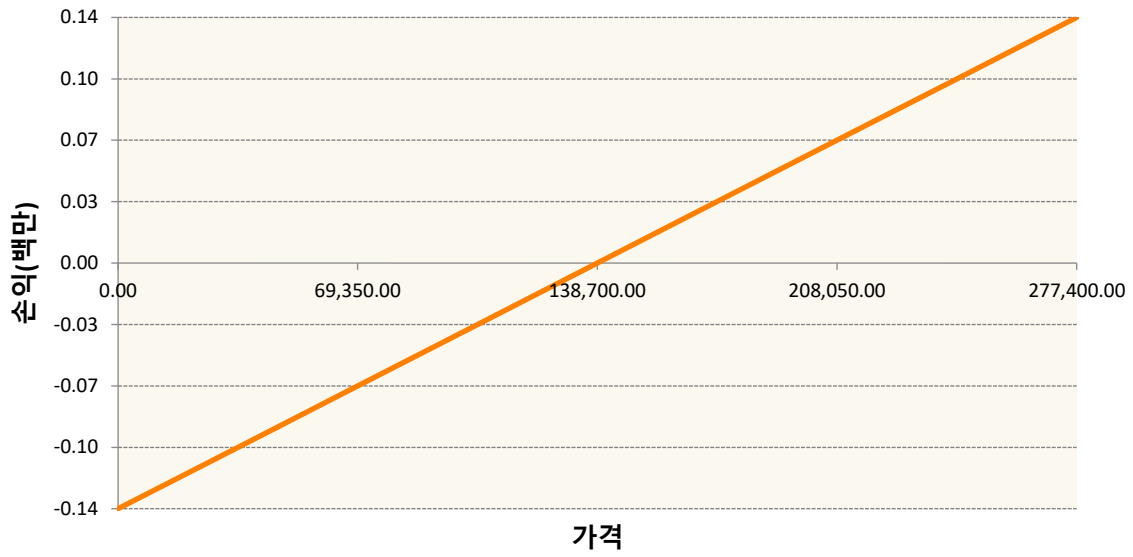
KR41DCW20004-2025-02 HL만도개별선물



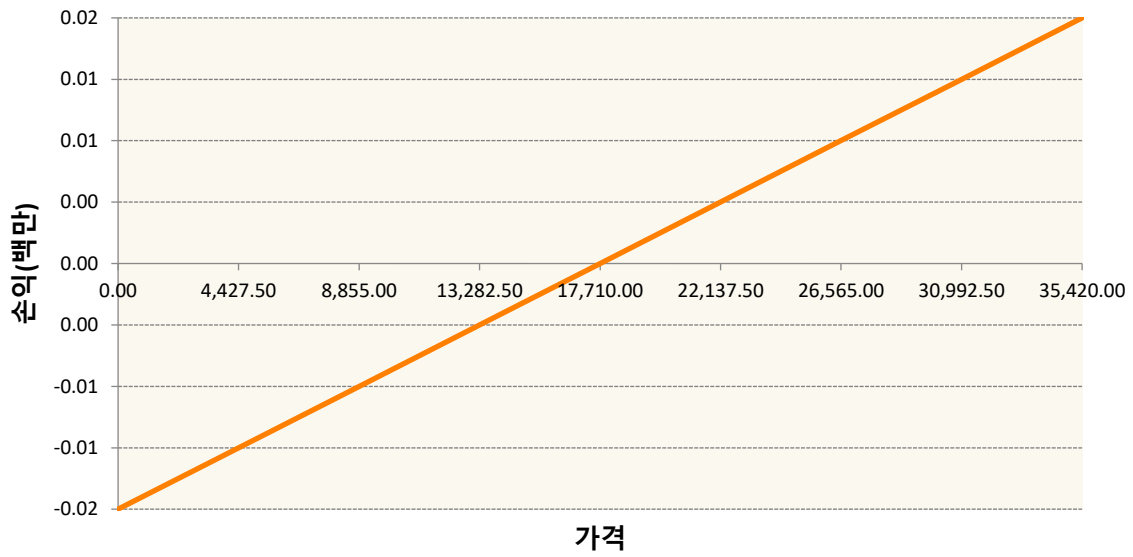
KR41E5W20000-2025-02 넷마블개별선물



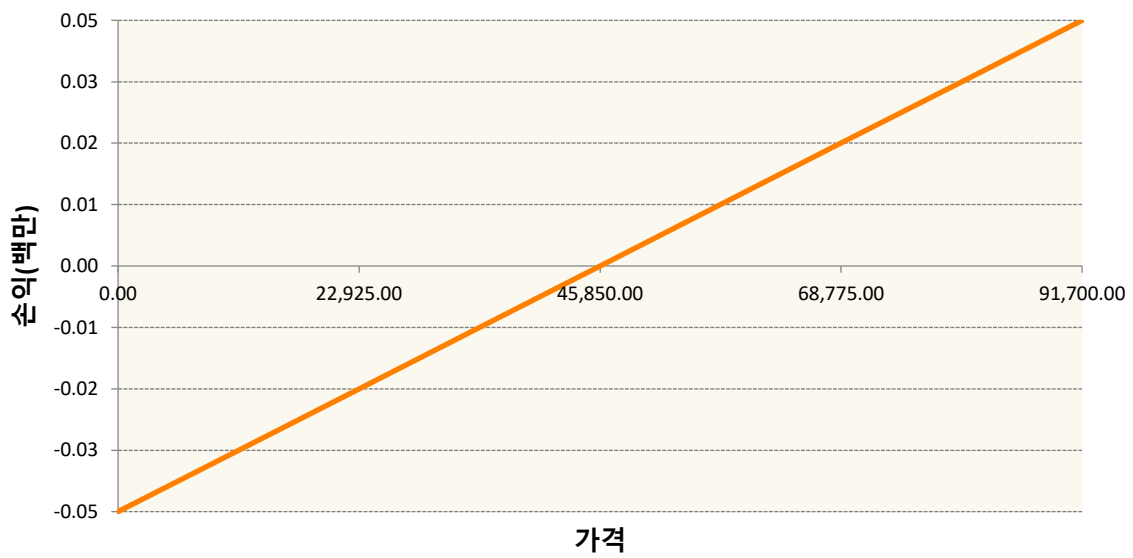
KR41EJW20007-2025-02 SKC개별선물



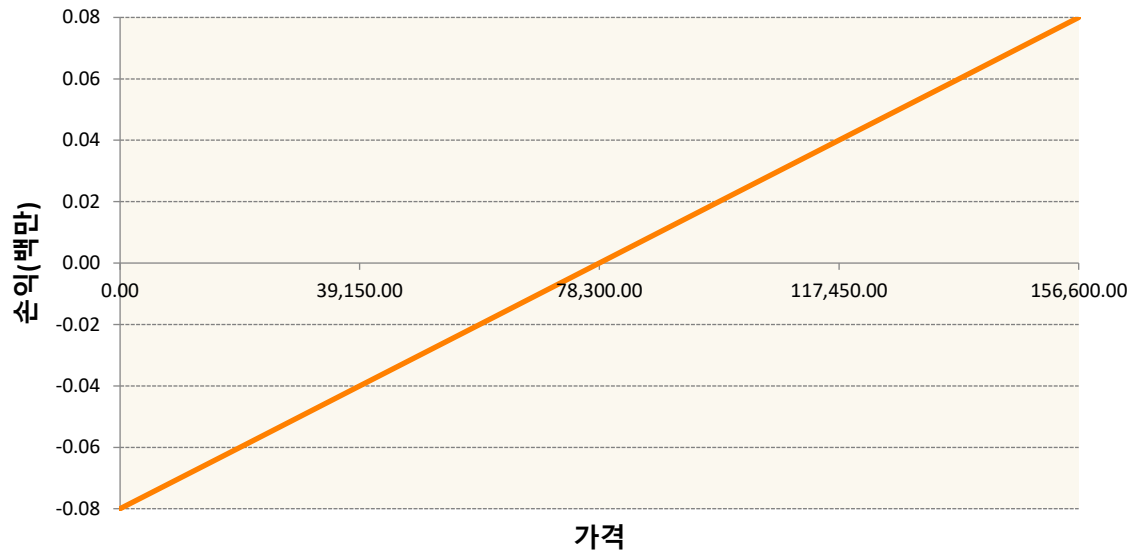
KR41ETW20006-2025-02 삼성E&A개별선물



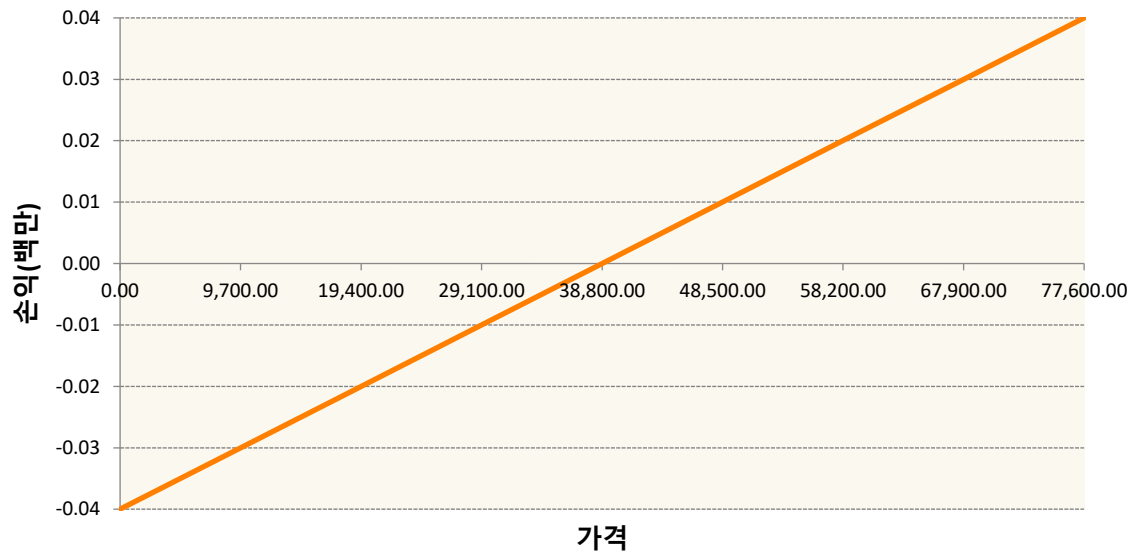
KR41F9W20001-2025-02 SK바이오사이언스개별선물



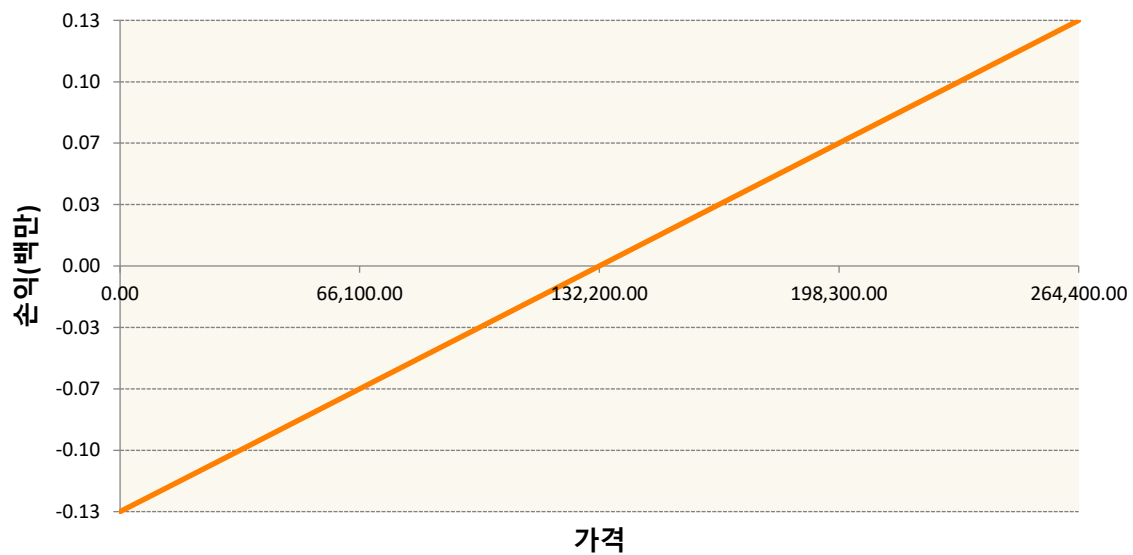
KR41FMW20008-2025-02 엘애프개별선물



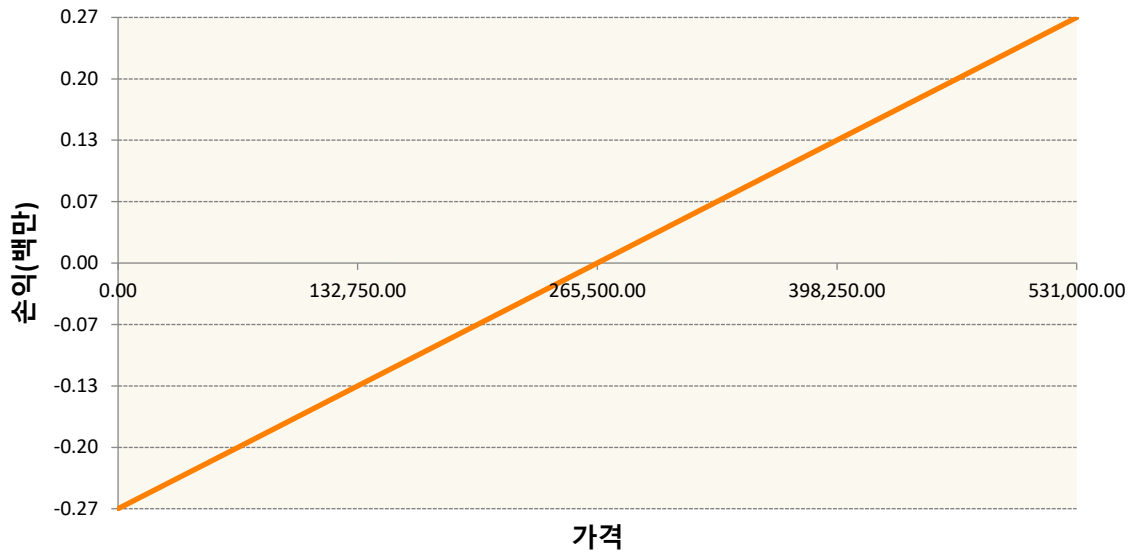
KR41G0W20009-2025-02 씨에스원드개별선물



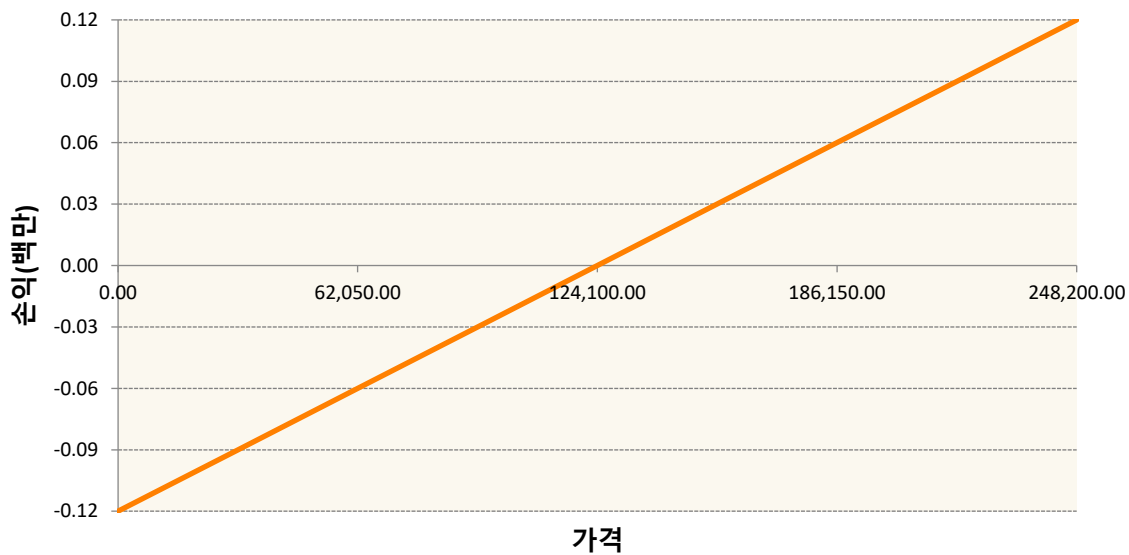
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                |     |
|--------------------------------|-----|
| KR4101W30( 2025-03 코스피200지수선물  | 688 |
| KR410FW20( 2025-02 두산로보틱스개별선물  | 13  |
| KR410SW20( 2025-02 울촌화학개별선물    | 3   |
| KR410ZW20( 2025-02 한미반도체개별선물   | 43  |
| 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     | 9  |
| KR41CRW20 2025-02 LG생활건강개별선물    | 10 |
| KR41CXW20 2025-02 한미약품개별선물      | 17 |
| KR41D1W20 2025-02 CJ제일제당개별선물    | 18 |
| KR41DAW20 2025-02 농심개별선물        | 10 |
| KR41DCW20 2025-02 HL만도개별선물      | 1  |
| KR41E5W20 2025-02 넷마블개별선물       | 12 |
| KR41EJW20 2025-02 SKC개별선물       | 26 |
| 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)

1,862

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

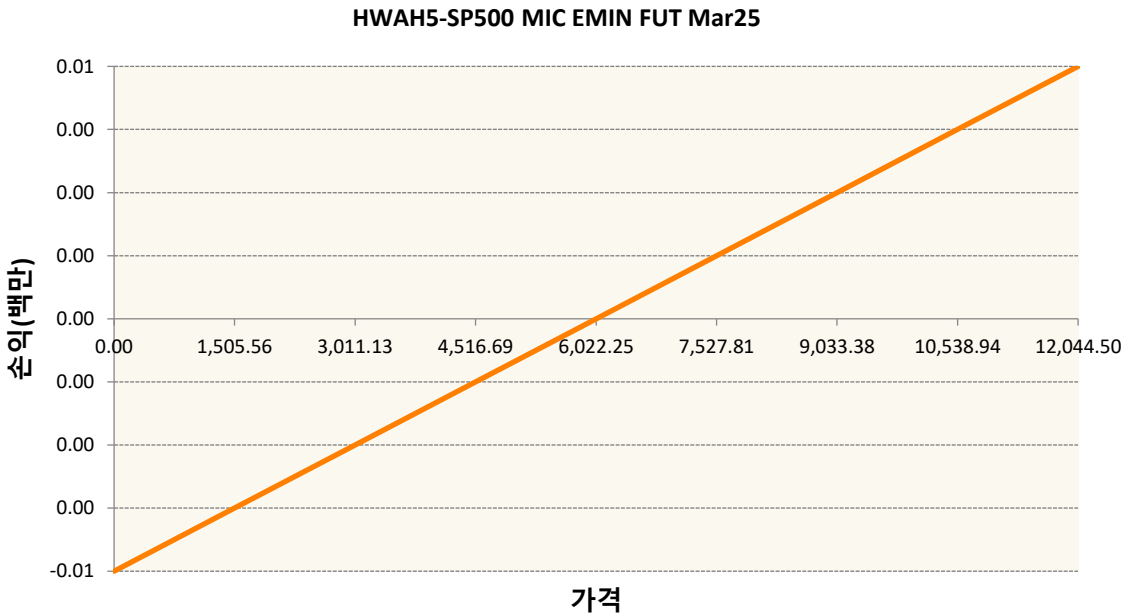
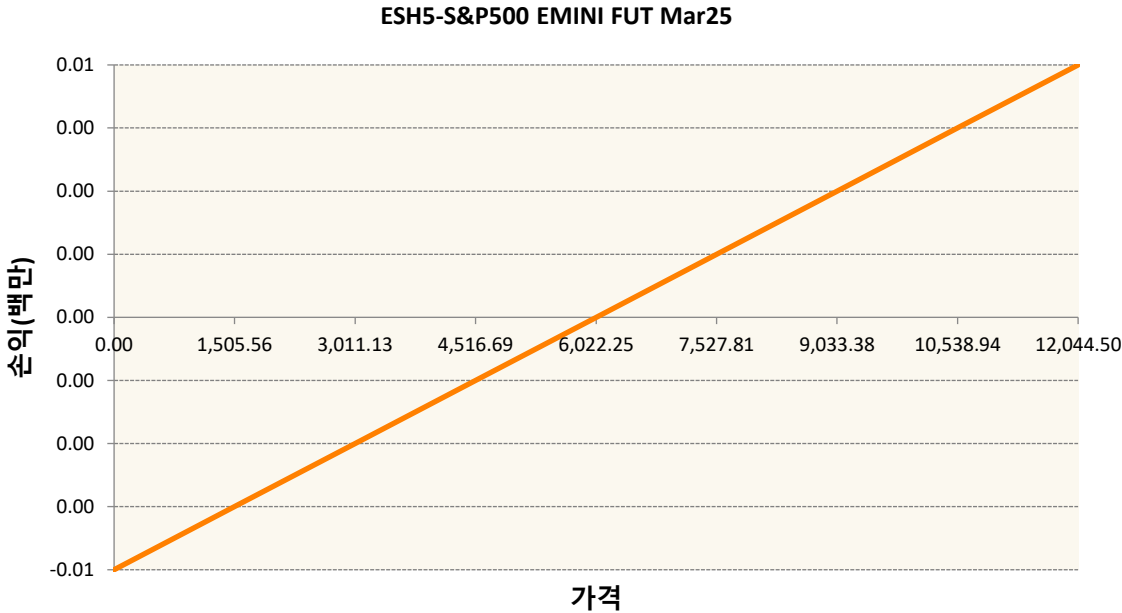
## 미국S&P500인덱스모(주식-파생형)

### 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   | 29,308 | 0     | 29,308    |    |
| 누계 | 유가증권 | 선물   | 1,049  | 0     | 1,049     | 장내 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          | (단위:백만원) |
|---------------------------|--------------------------|----------|
| ESH5                      | S&P500 EMINI FUT Mar25   | 2,345    |
| HWAH5                     | SP500 MIC EMIN FUT Mar25 | 84       |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 3,259    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

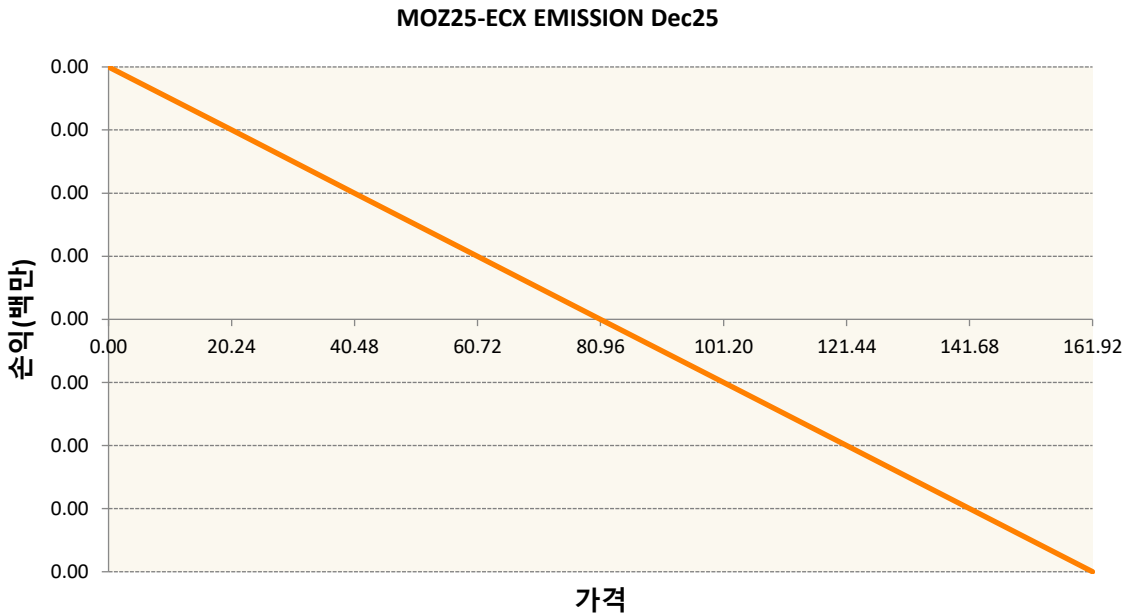
## SOL유럽탄소배출권선물인버스ICE특별자산상

### 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   | -88   | 3,482 | -3,570    |    |
| 누계 | 통화   | 선도   | 0     | 697   | -697      | 장외 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                                     |     |
|-----------------------------------------------------|-----|
| 2109930930IICE EUA CARBON FUTURES CUSTOM ROLL INDEX | 7   |
| FXW213F1PC KRW/EUR 28-02-25E                        | 56  |
| MOZ25 ECX EMISSION Dec25                            | 279 |

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

(단위:백만원)

|     |
|-----|
| 513 |
|-----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

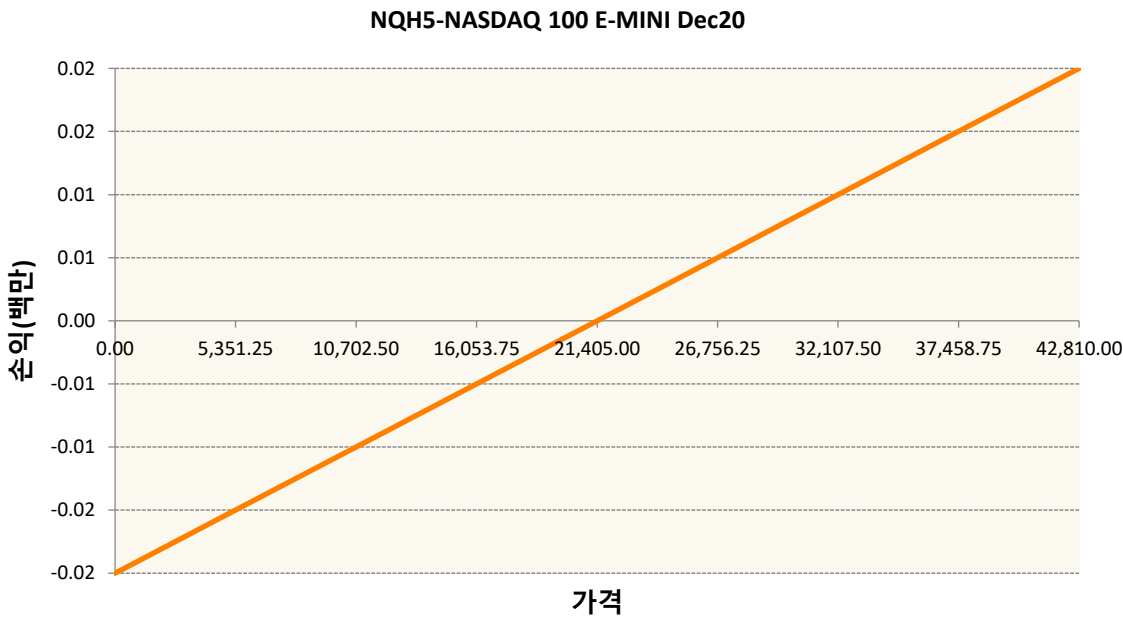
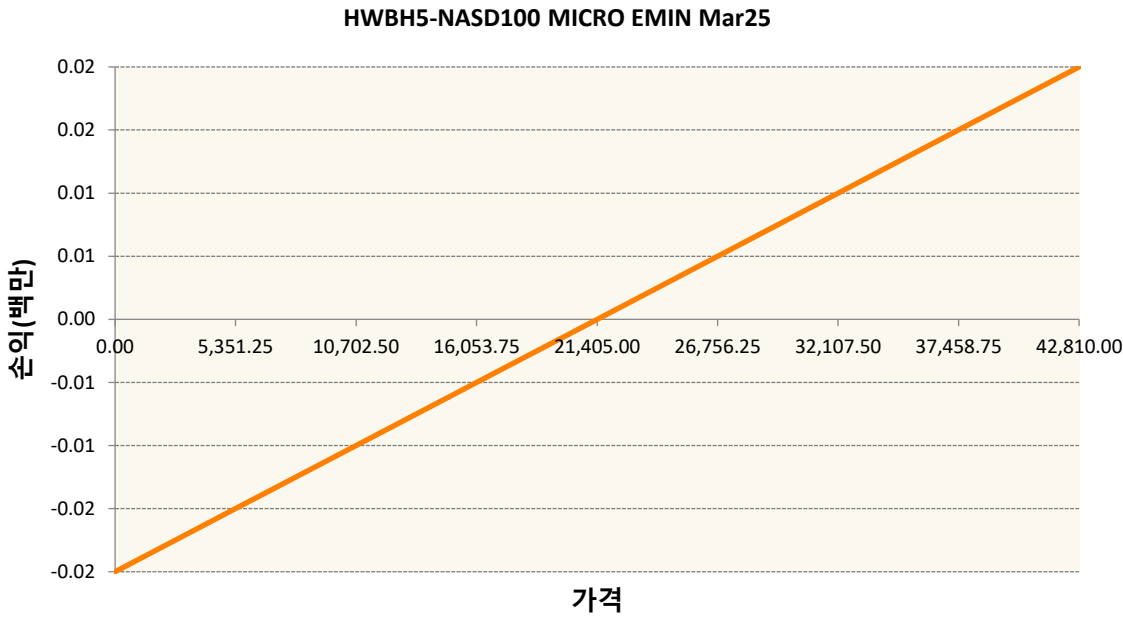
미국나스닥100인덱스모(주식-파생형)

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   | 14,929 | 0     | 14,929    |    |
| 누계 | 유가증권 | 선물   | 622    | 0     | 622       | 장내 |

2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          |  | (단위:백만원) |
|---------------------------|--------------------------|--|----------|
| HWBH5                     | NASD100 MICRO EMIN Mar25 |  | 50       |
| NQH5                      | NASDAQ 100 E-MINI Dec20  |  | 1,194    |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) |  |  | (단위:백만원) |
|----------------------------------------|--|--|----------|
|                                        |  |  | 1,089    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

## 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 | 722   |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 3,000 |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 7,004 |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 6,843 |

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

(단위:백만원)

|       |
|-------|
| 9,972 |
|-------|

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

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 | 4 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 4 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 4 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 4 |

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

(단위:백만원)

|    |
|----|
| 17 |
|----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-05 |
| 기준일 | 2025-02-04 |

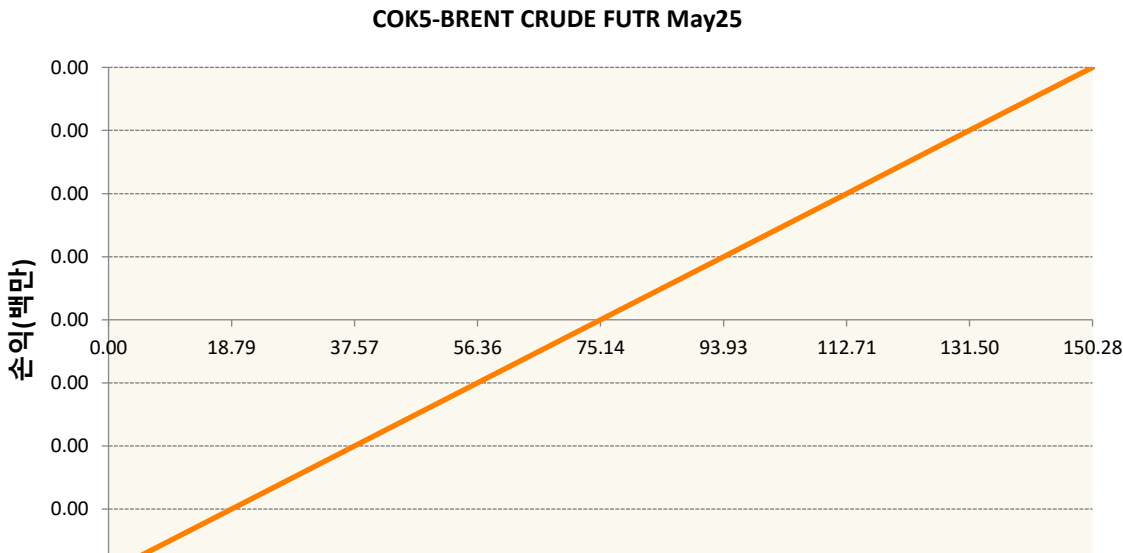
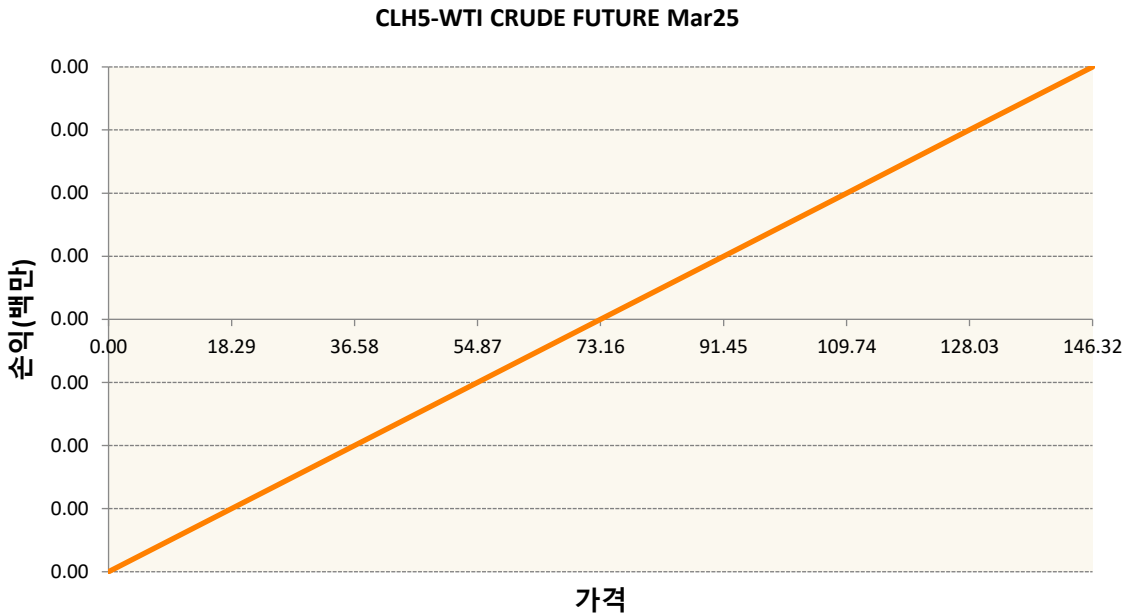
## 에너지인덱스플러스모(채권-파생형)

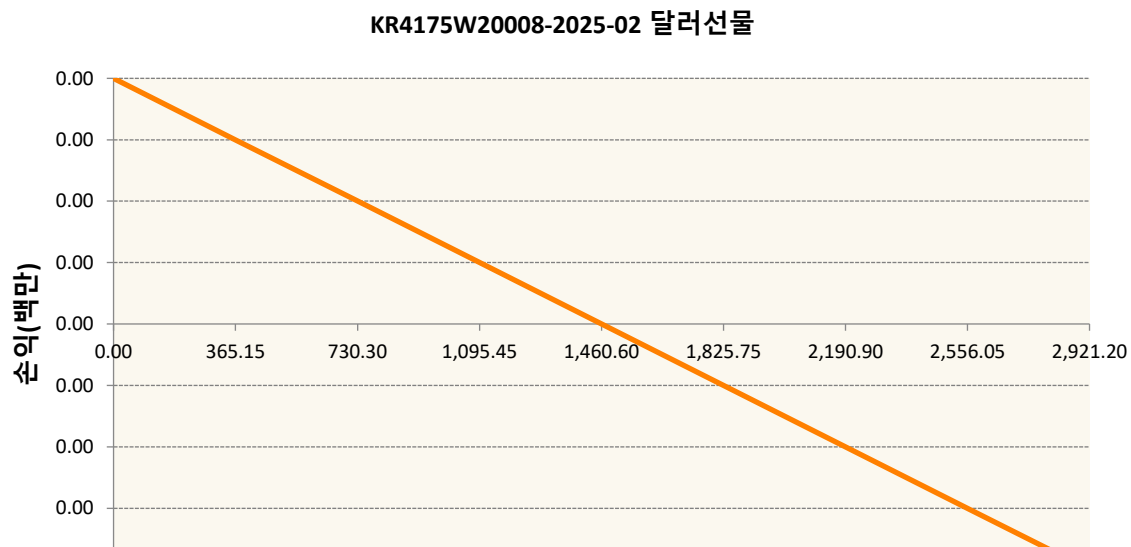
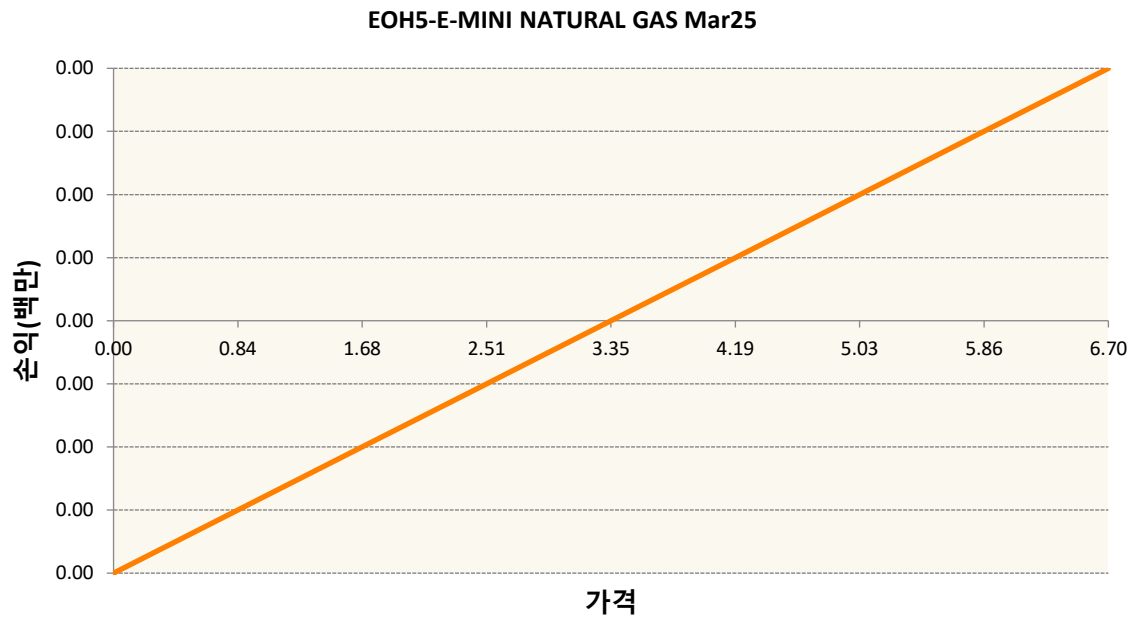
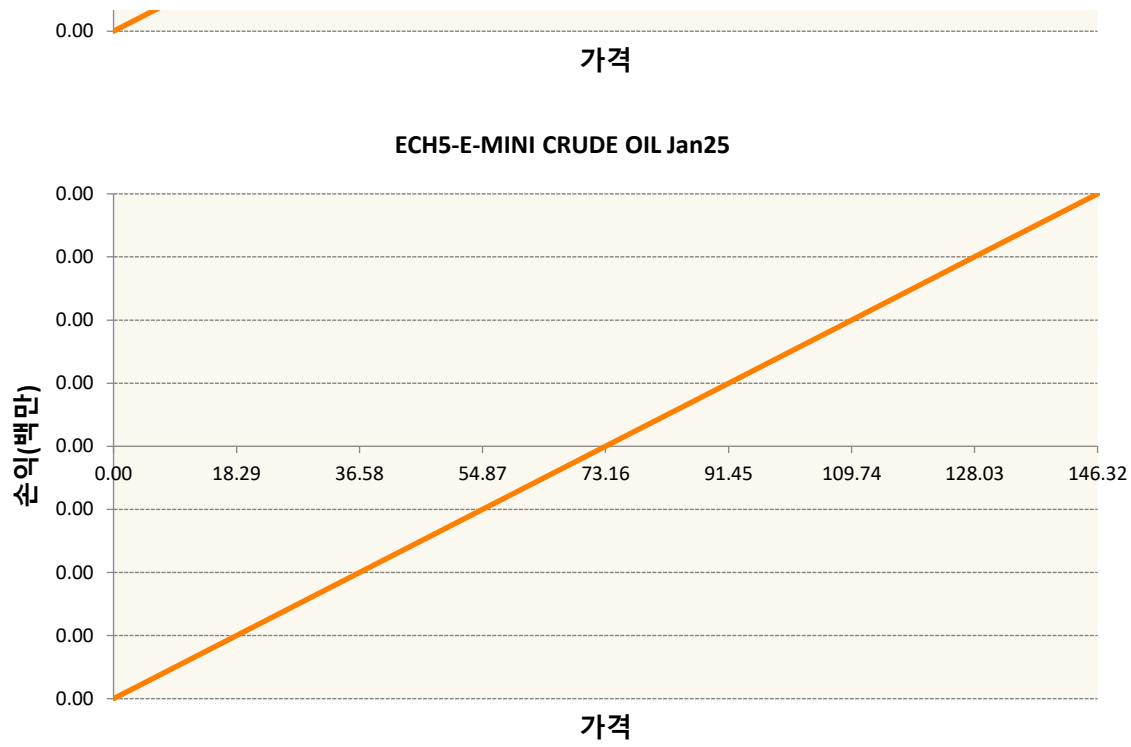
### 1. 계약금액

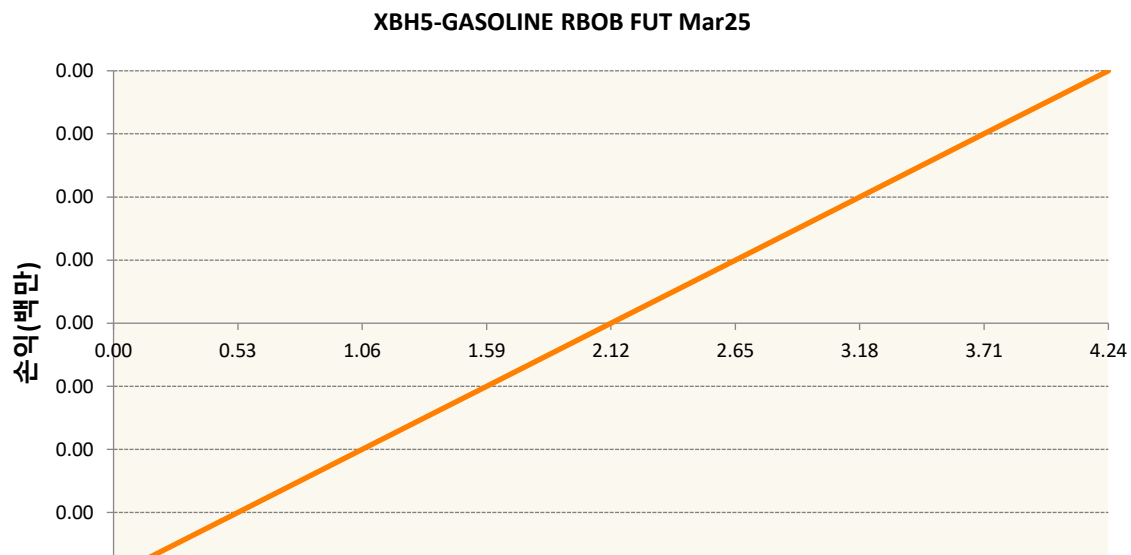
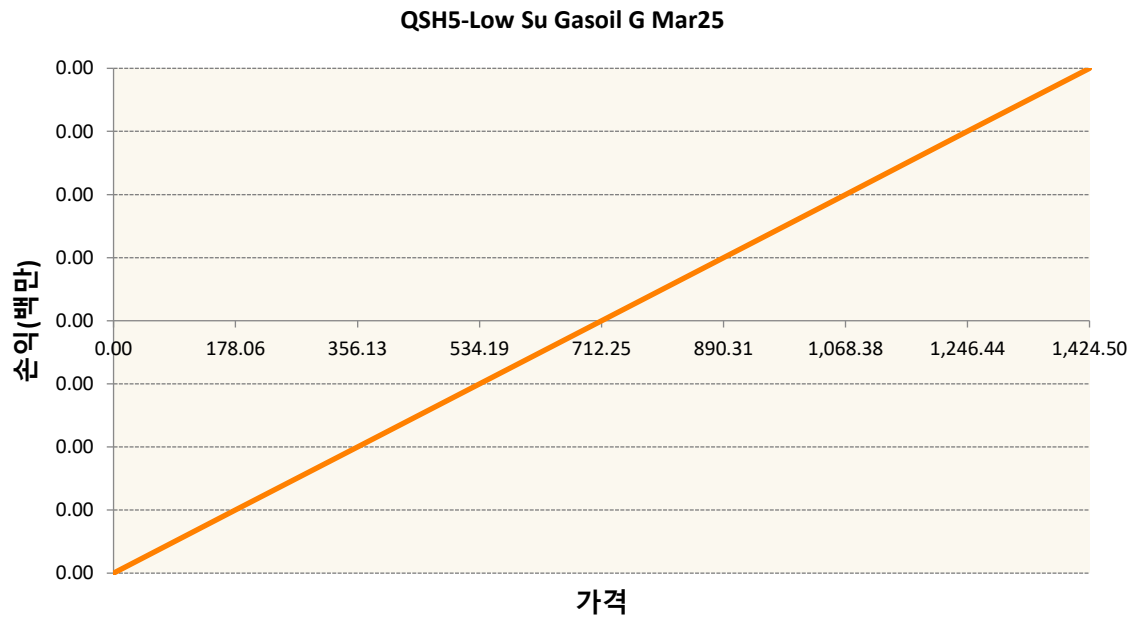
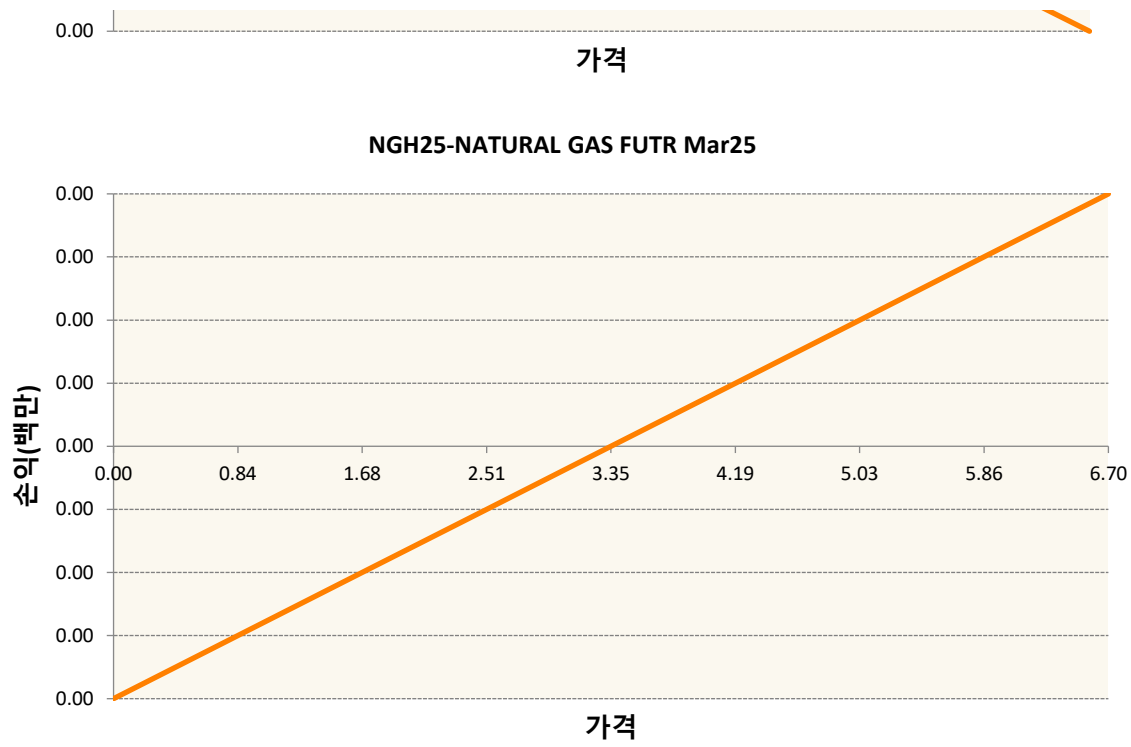
(단위:백만원)

| 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 | 105   | 0     | 105       |    |
| 누계 | 유가증권 | 선물   | 745   | 0     | 745       |    |
| 누계 | 통화   | 선물   | 0     | 131   | -131      | 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   | 15       |
| QSH5                      | Low Su Gasoil G Mar25    | 8        |
| XBH5                      | GASOLINE RBOB FUT Mar25  | 10       |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 152      |