

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

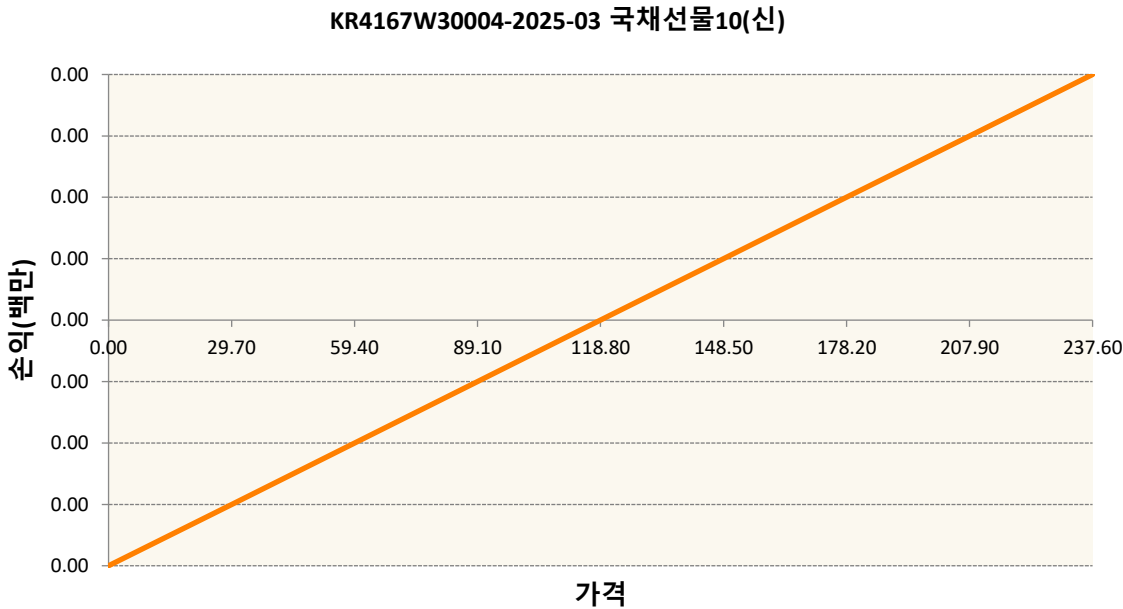
## 베스트장기채(채권-파생형)

### 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   | 226,908 | 0     | 226,908   | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

\* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

|       |
|-------|
| 5,824 |
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| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

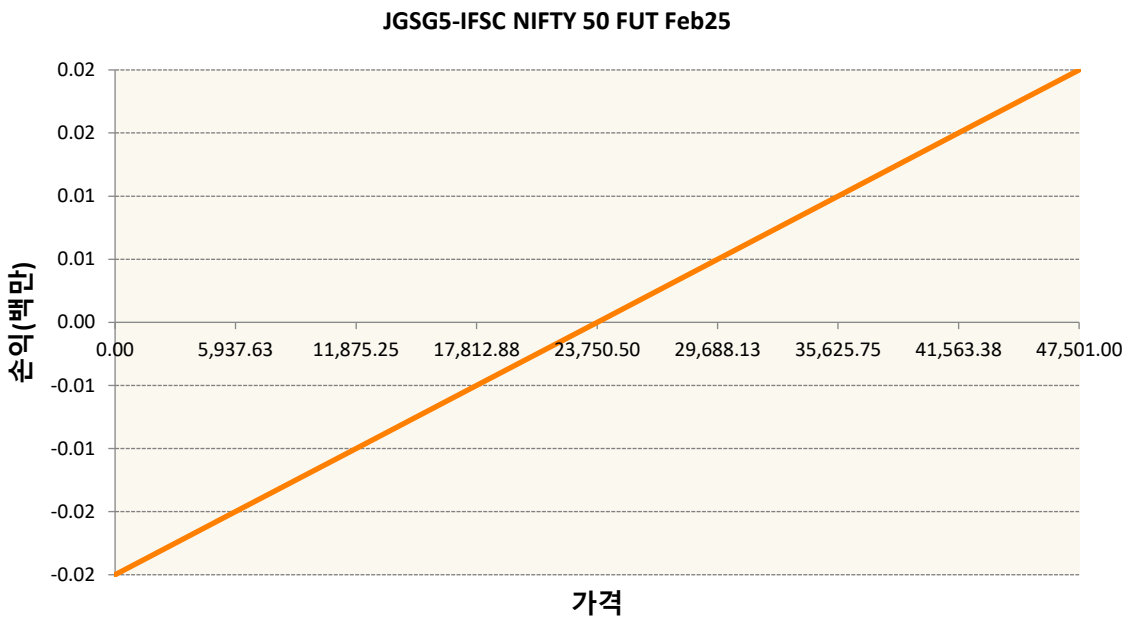
## 인도NIFTY50인덱스모(주식-파생형)

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 3,450 | 0     | 3,450     |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|       |                         |     |
|-------|-------------------------|-----|
| JGSG5 | IFSC NIFTY 50 FUT Feb25 | 276 |
|-------|-------------------------|-----|

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

(단위:백만원)

|     |
|-----|
| 187 |
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| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

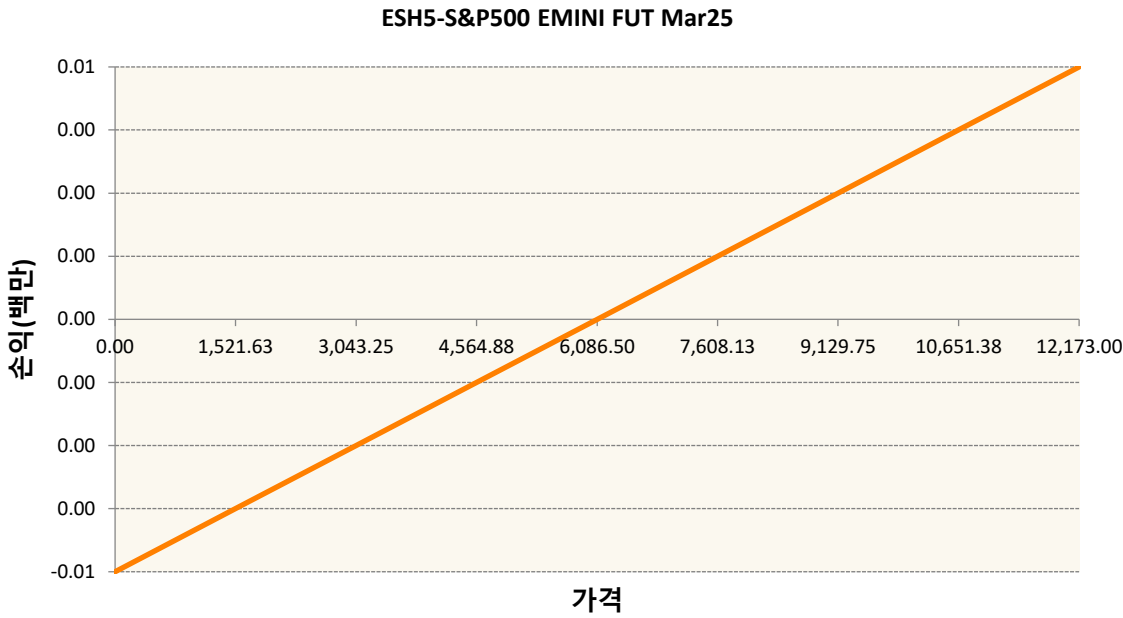
## SOL미국500타겟커버드콜액티브액티브상장지

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 875   | 0     | 875       |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                        |    |
|------|------------------------|----|
| ESH5 | S&P500 EMINI FUT Mar25 | 70 |
|------|------------------------|----|

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

(단위:백만원)

|    |
|----|
| 96 |
|----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

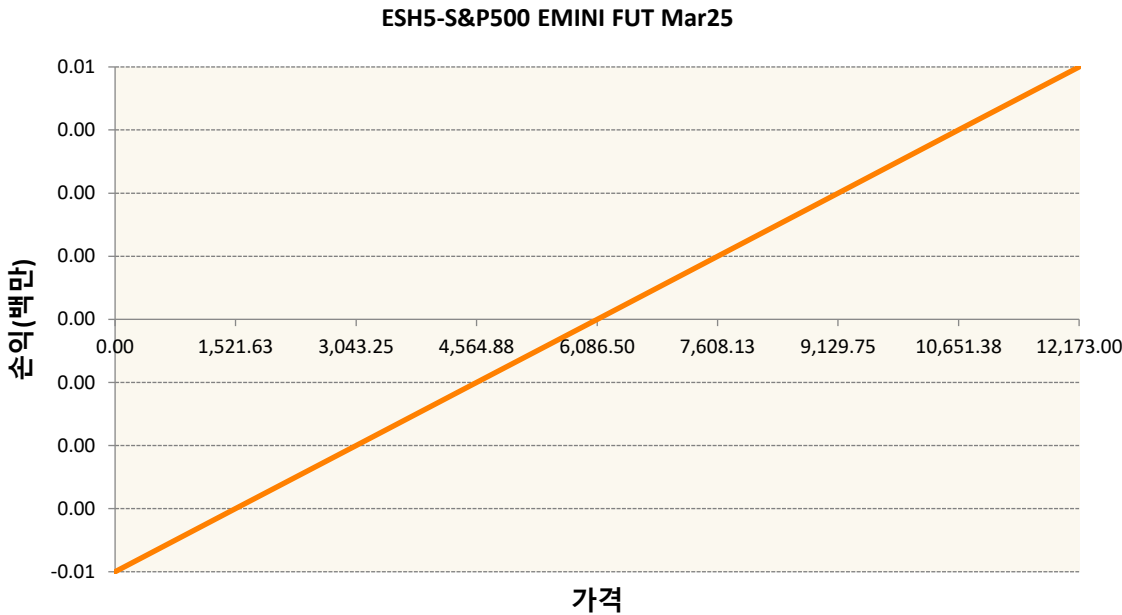
## SOL미국S&P500엔화노출상장지수(주식-파생)

### 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   | 2,650 | 0     | 2,650     |    |
| 누계 | 통화   | 선도   | 103   | 0     | 103       | 장외 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                   |                        |     |
|-------------------|------------------------|-----|
| ESH5              | S&P500 EMINI FUT Mar25 | 212 |
| FXW213F1L0JPY/KRW | 07-02-25E              | 8   |

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

(단위:백만원)

|     |
|-----|
| 295 |
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|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

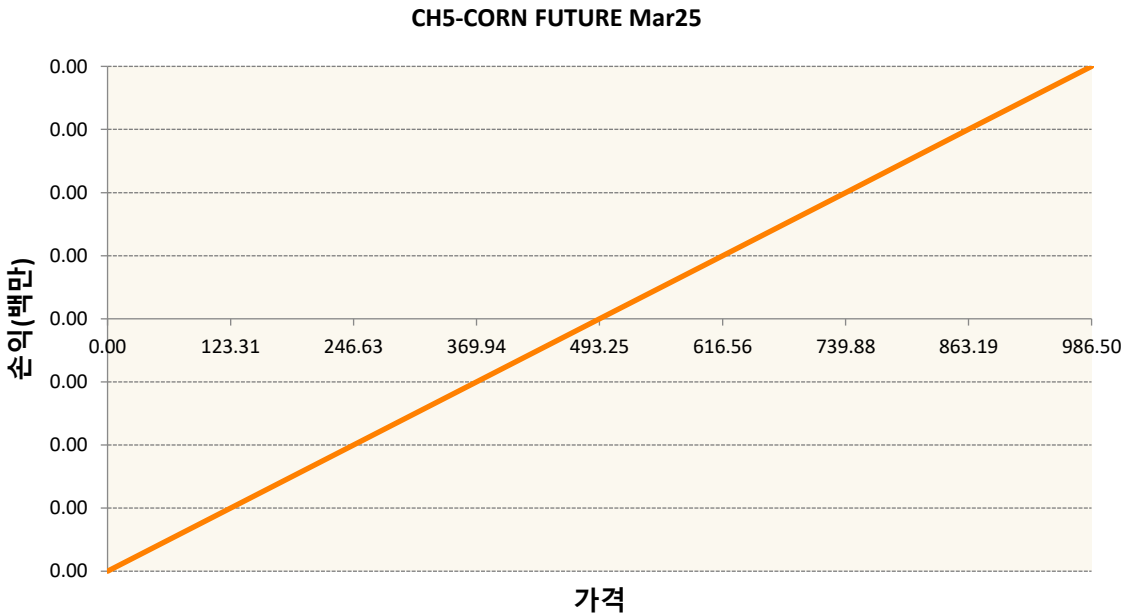
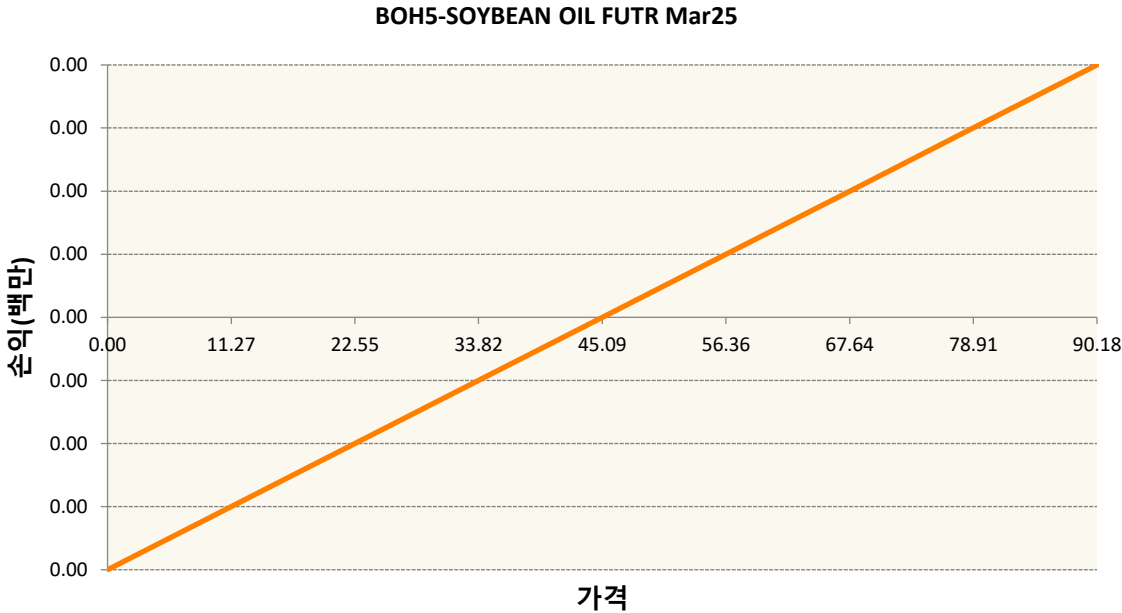
## 포커스농산물모(채권-파생형)

### 1. 계약금액

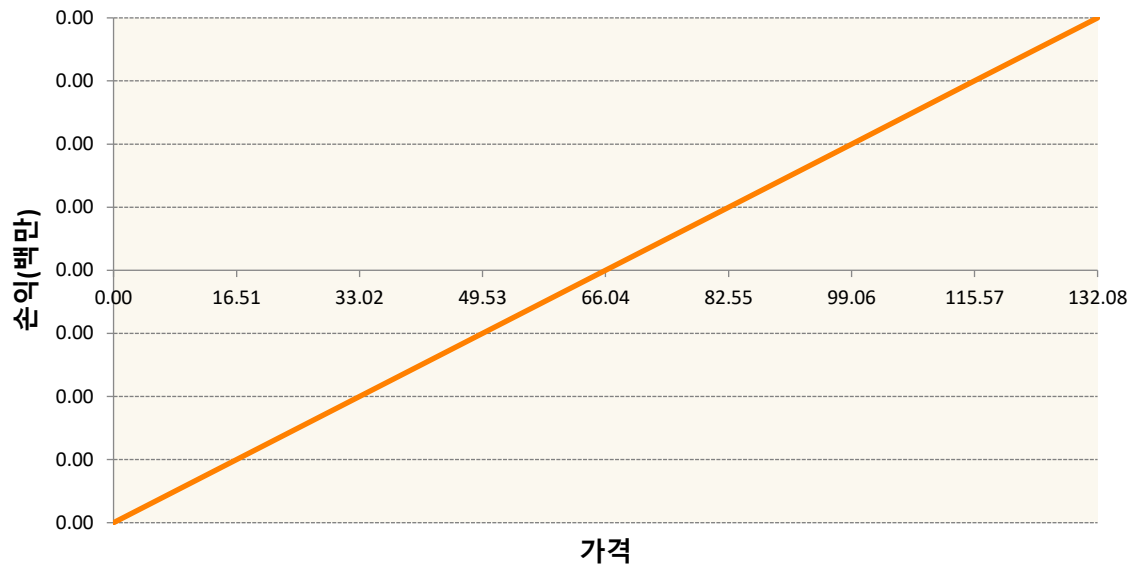
(단위:USD 백만)

| 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   | 3,918 | 0     | 3,918     |    |
| 누계 | 통화   | 선물   | 0     | 579   | -579      | 장내 |

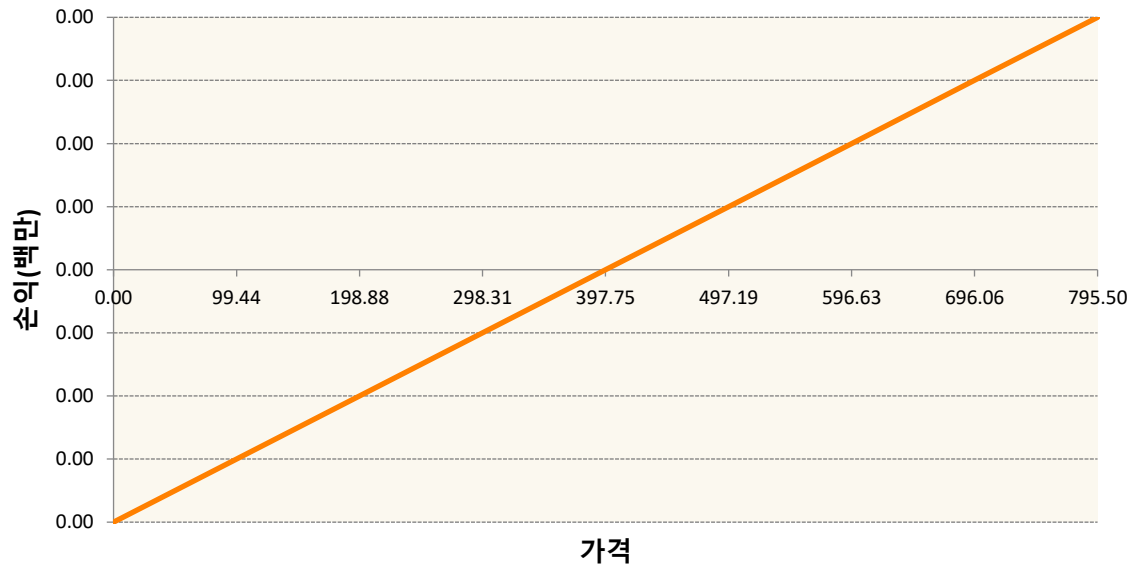
### 2. 만기시점의 손익구조



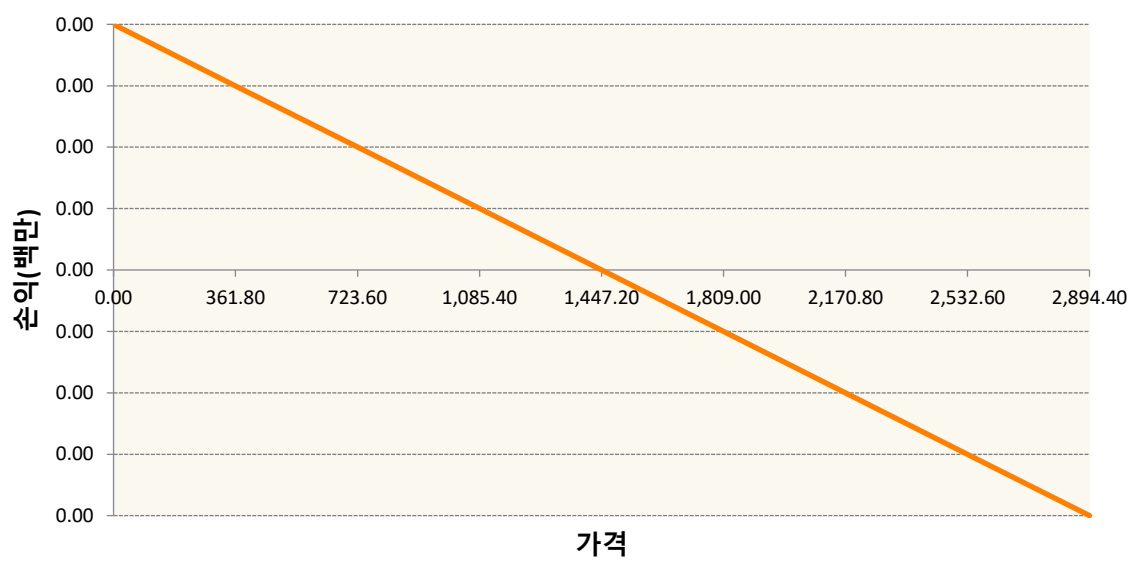
CTH5-COTTON NO.2 FUTR Mar25



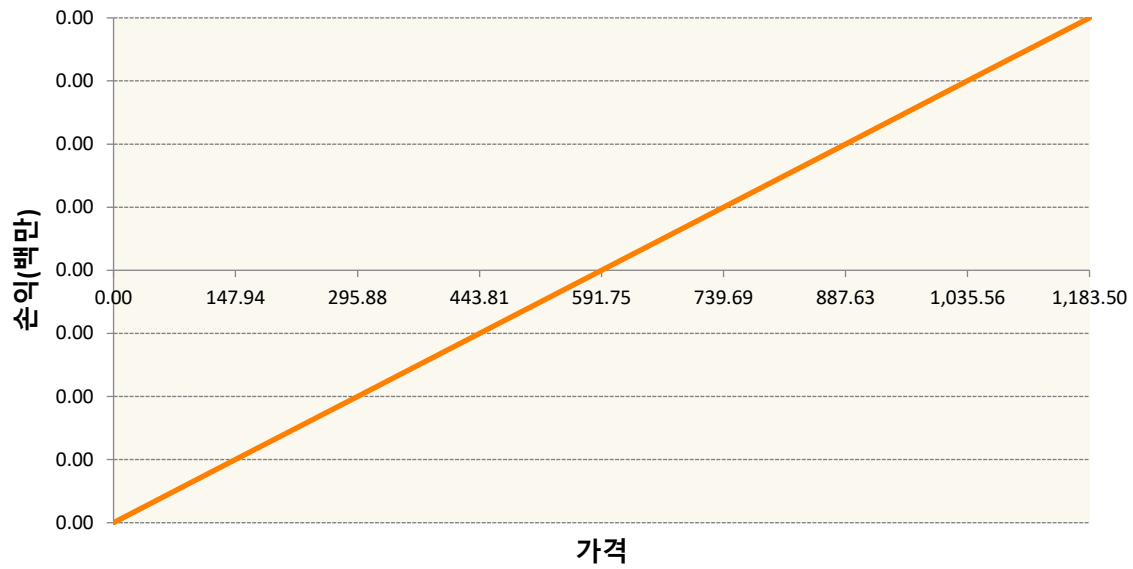
KCH5-COFFEE 'C' FUTURE Mar25



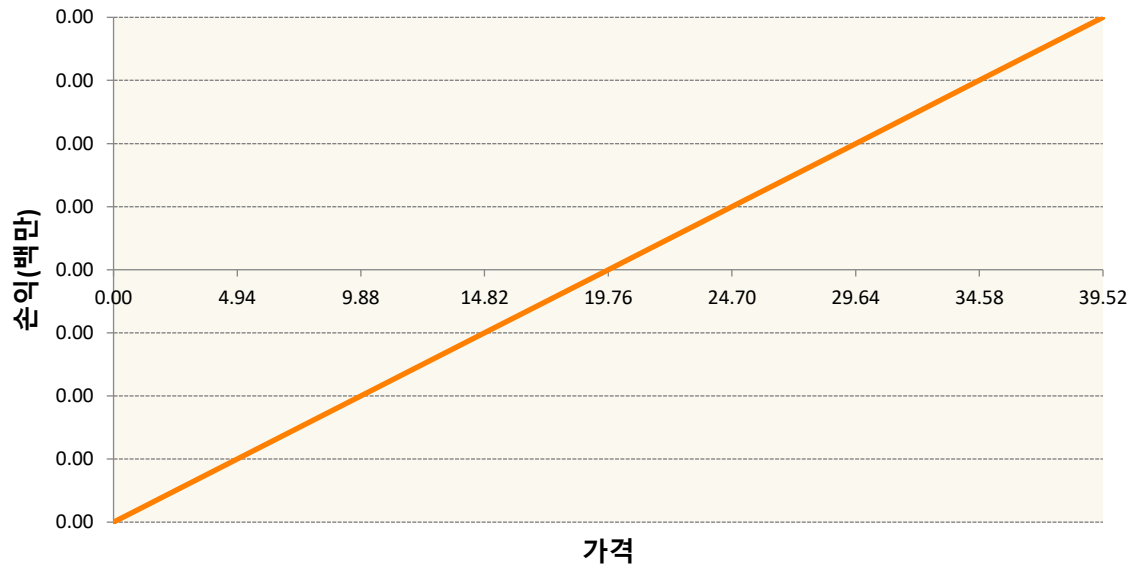
KR4175W20008-2025-02 달러선물



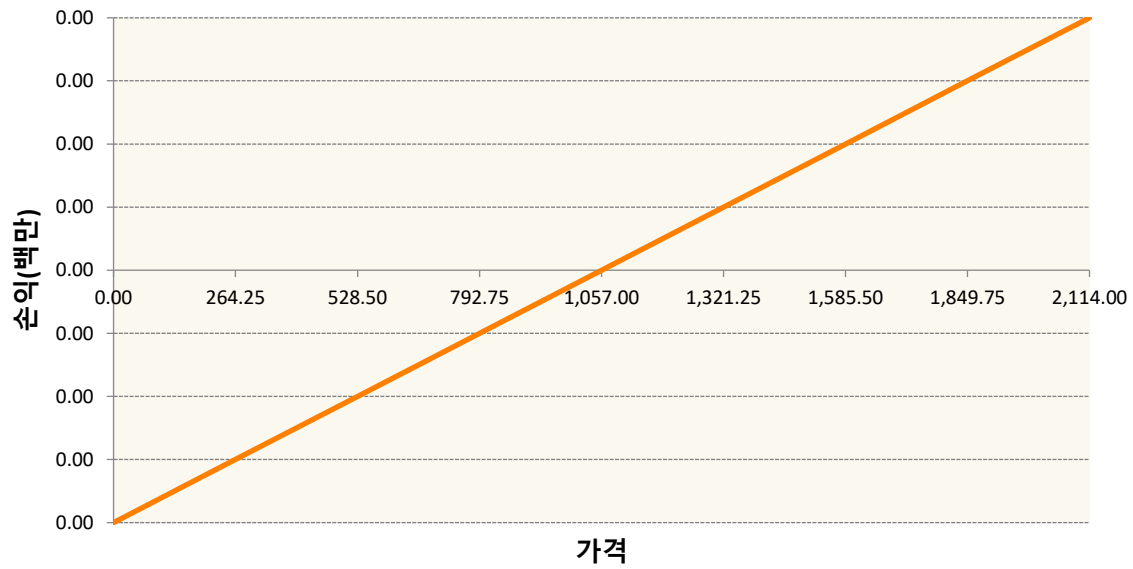
KWH5-KC HRW WHEAT FUT Mar25



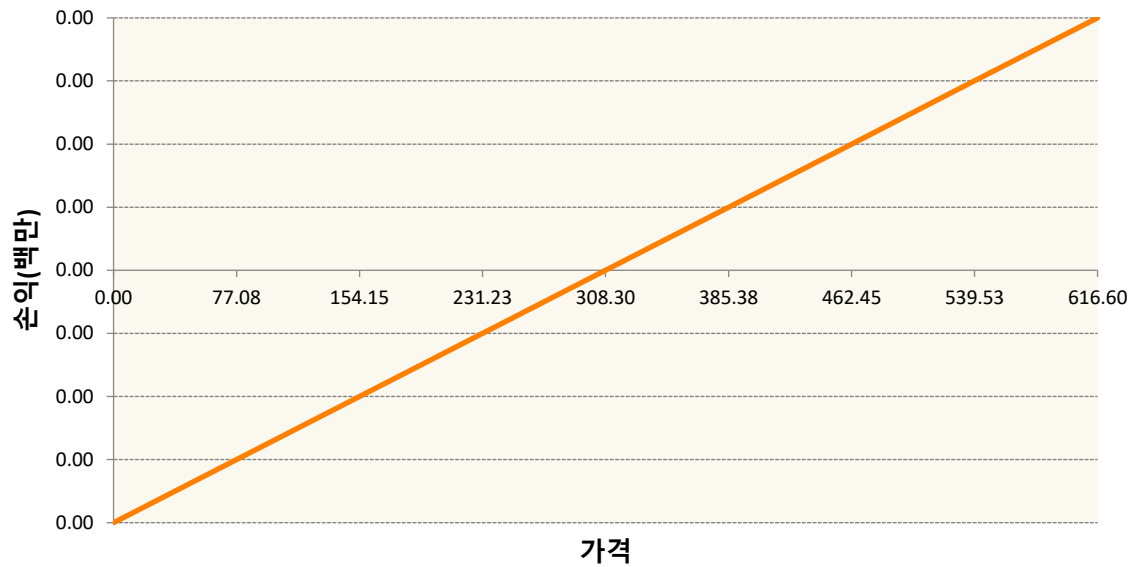
SBH5-Sugar #11 (WORLD) Mar25



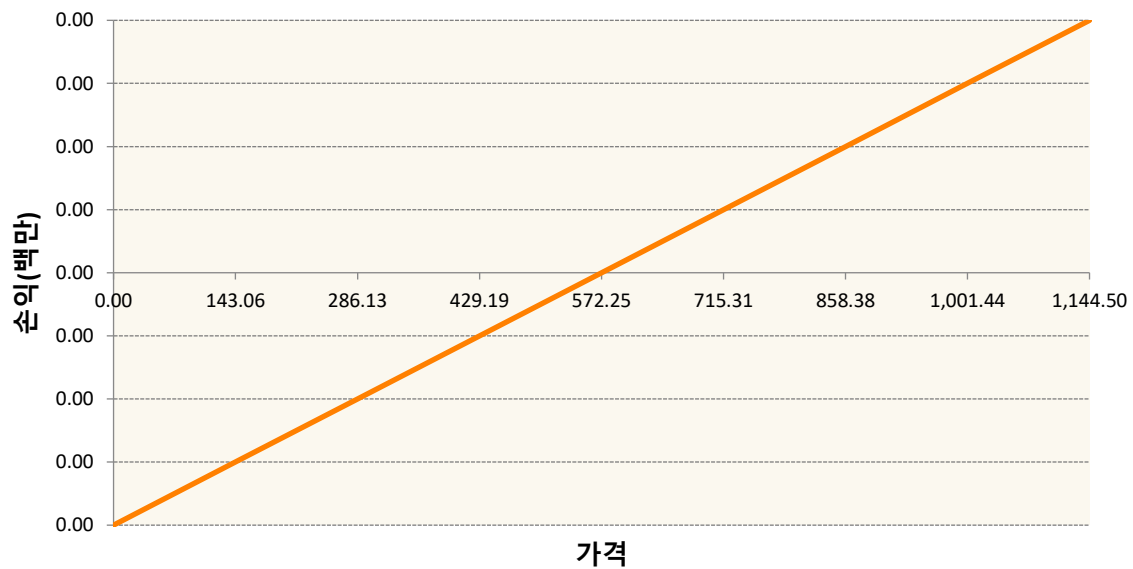
SH5-SOYBEAN FUTURE Mar25



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 | 2025-02-07 |
| 기준일 | 2025-02-06 |

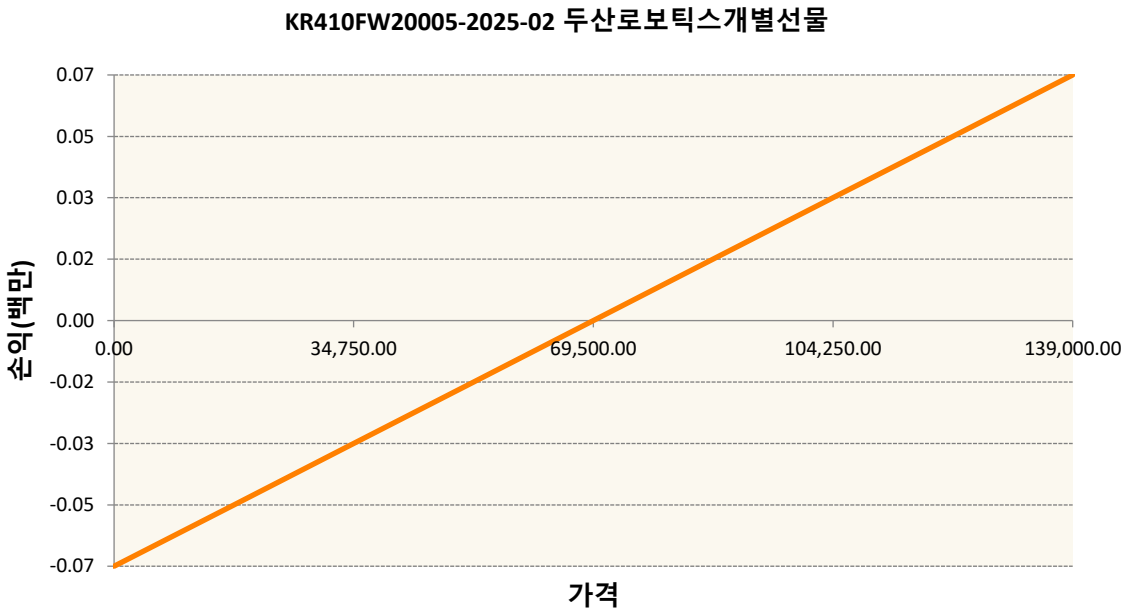
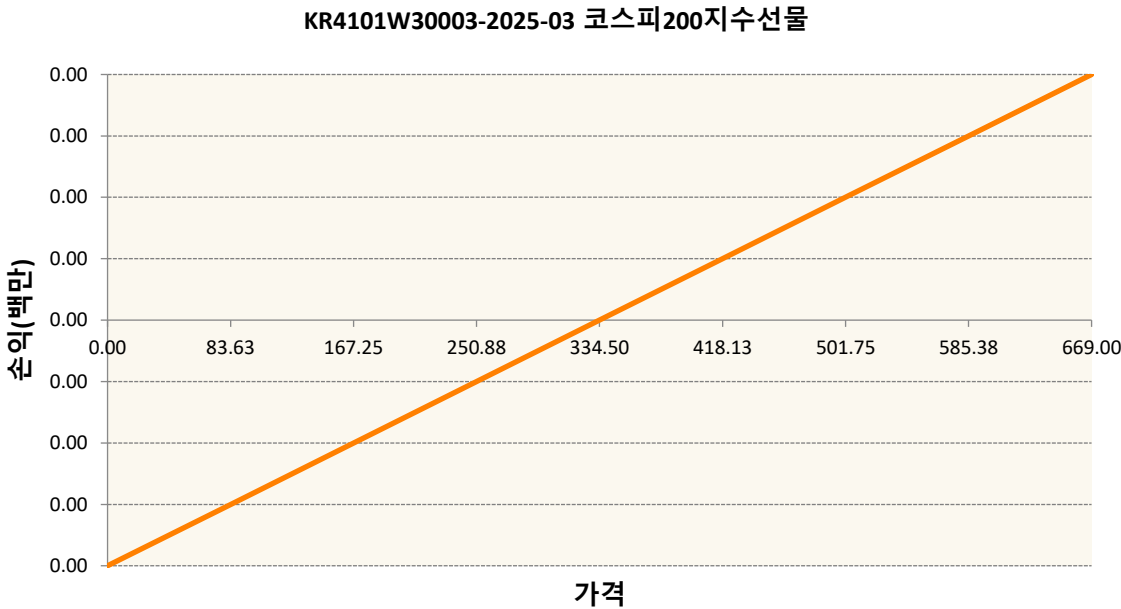
스마트인덱스모

1. 계약금액

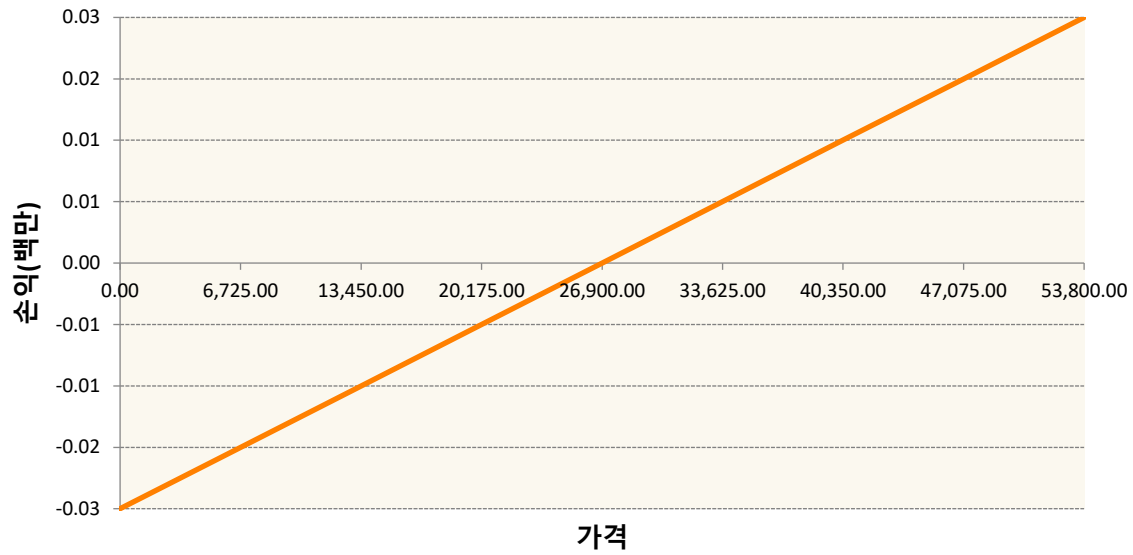
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         | 장내 |
| 누계 | 유가증권 | 선물   | 2,255 | 0     | 2,255     | 장내 |

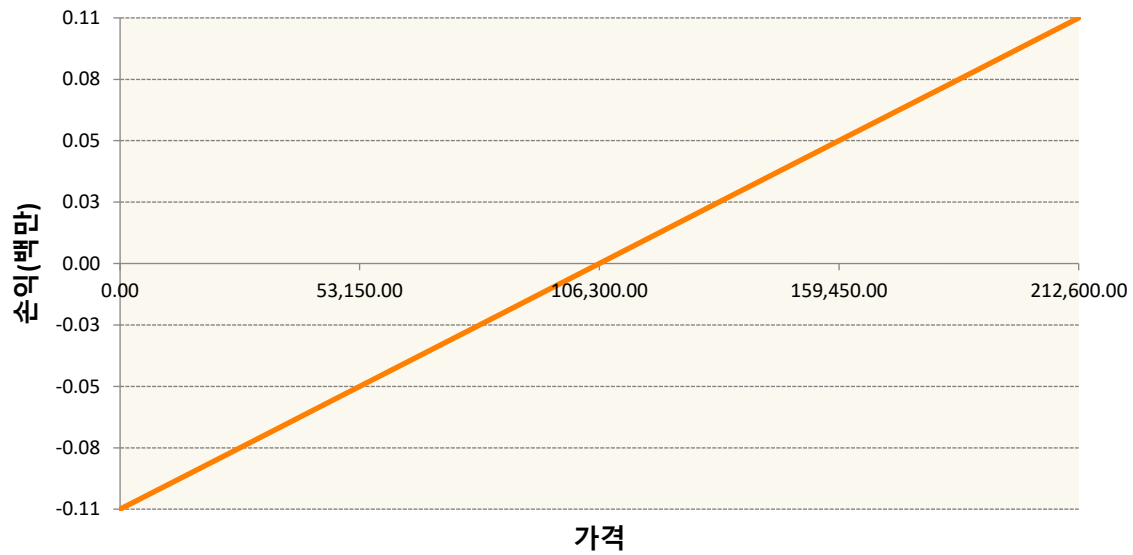
2. 만기시점의 손익구조



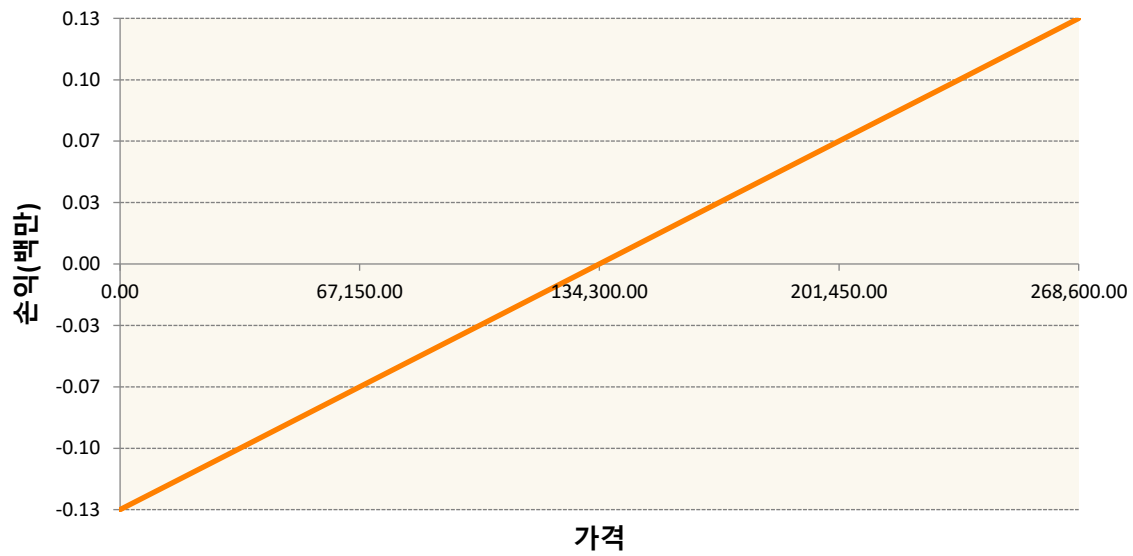
KR410SW20008-2025-02 울촌화학개별선물



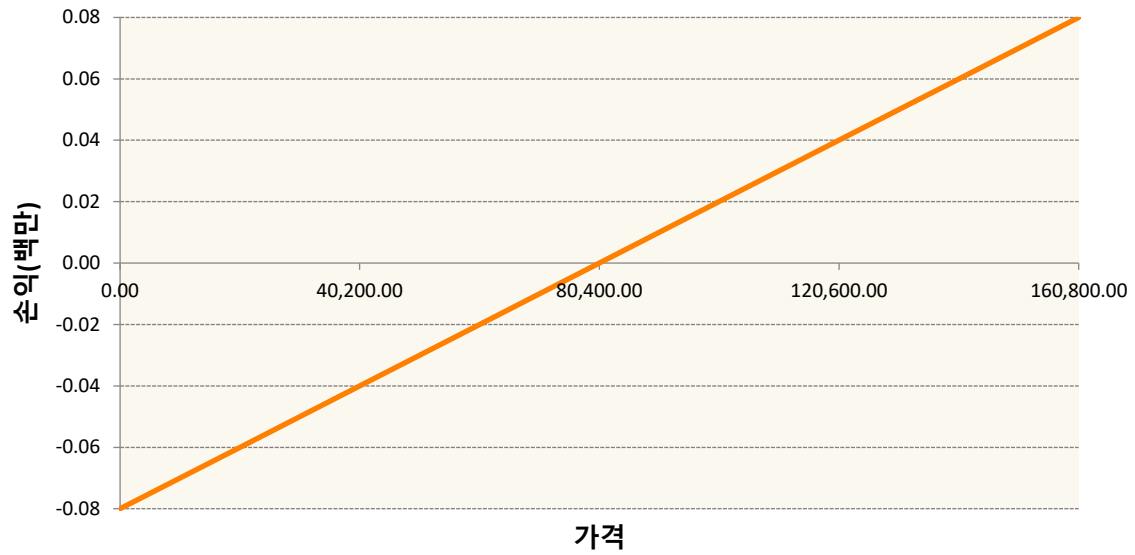
KR410ZW20003-2025-02 한미반도체개별선물



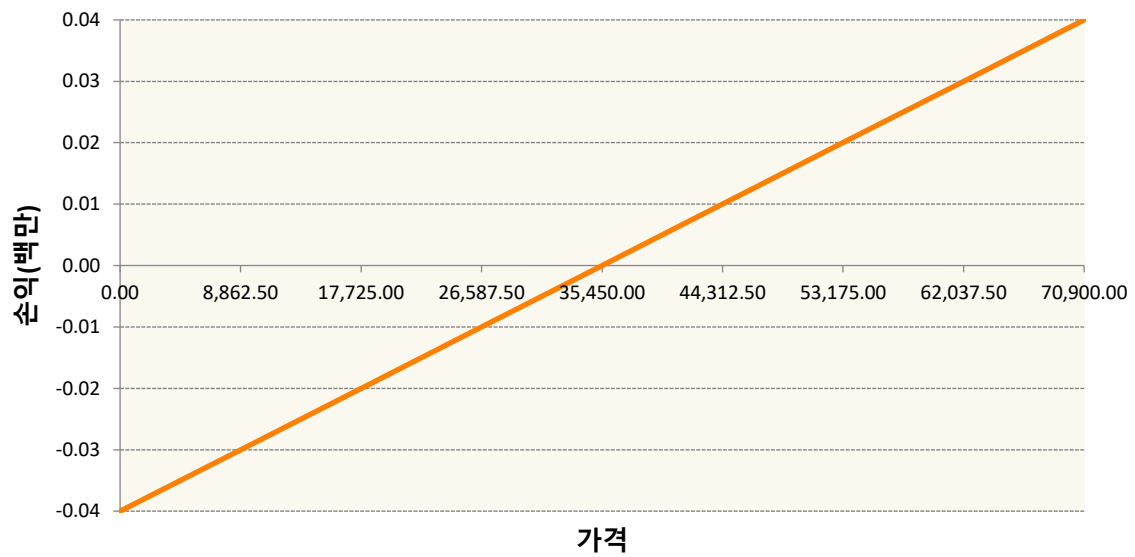
KR4123W20008-2025-02 삼성전기개별선물



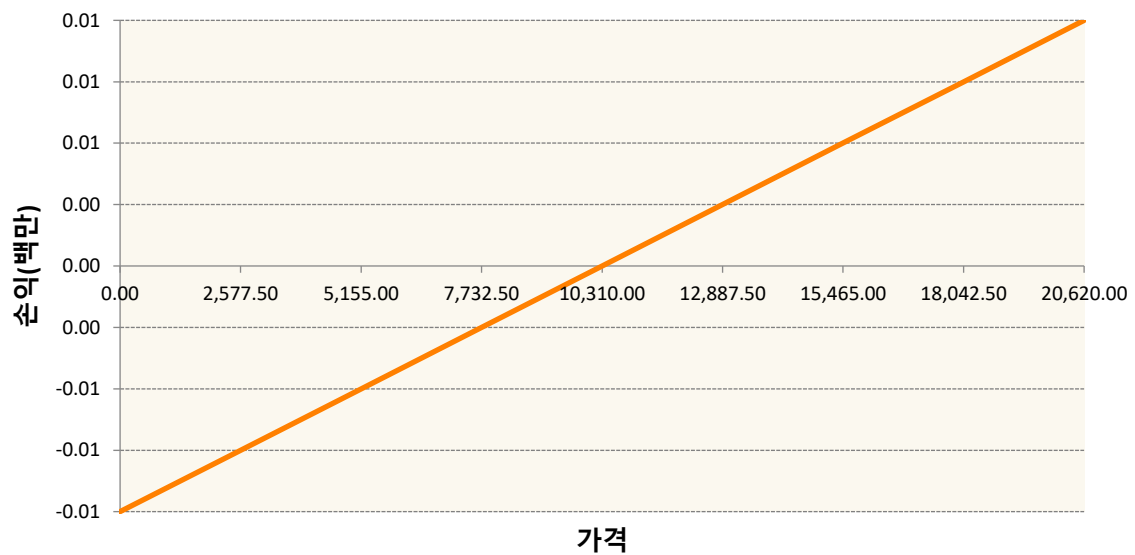
KR4124W20006-2025-02 LG전자개별선물



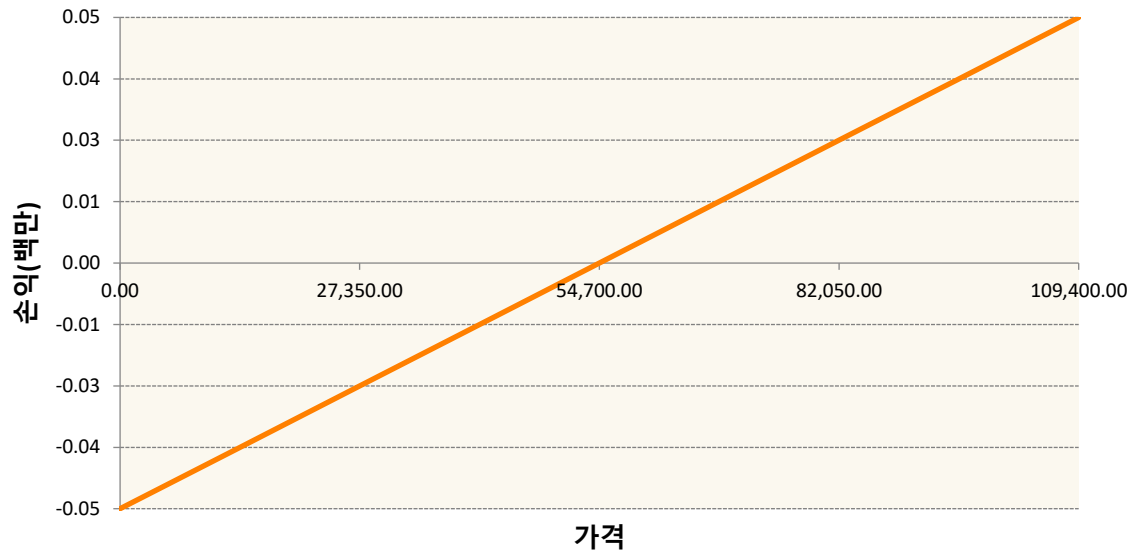
KR4128W20007-2025-02 한국가스공사개별선물



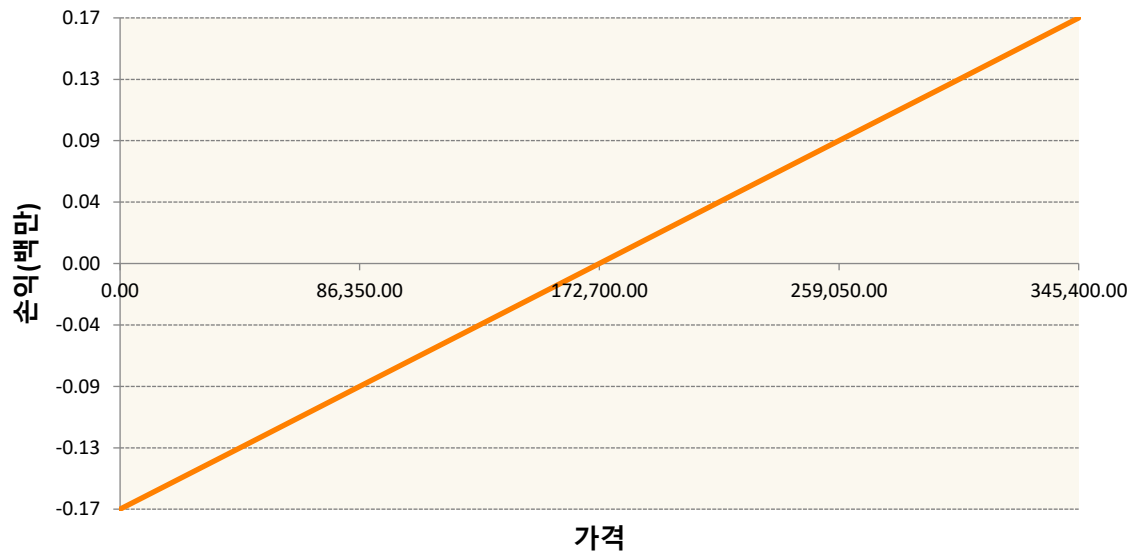
KR41B0W20004-2025-02 LG유플러스개별선물



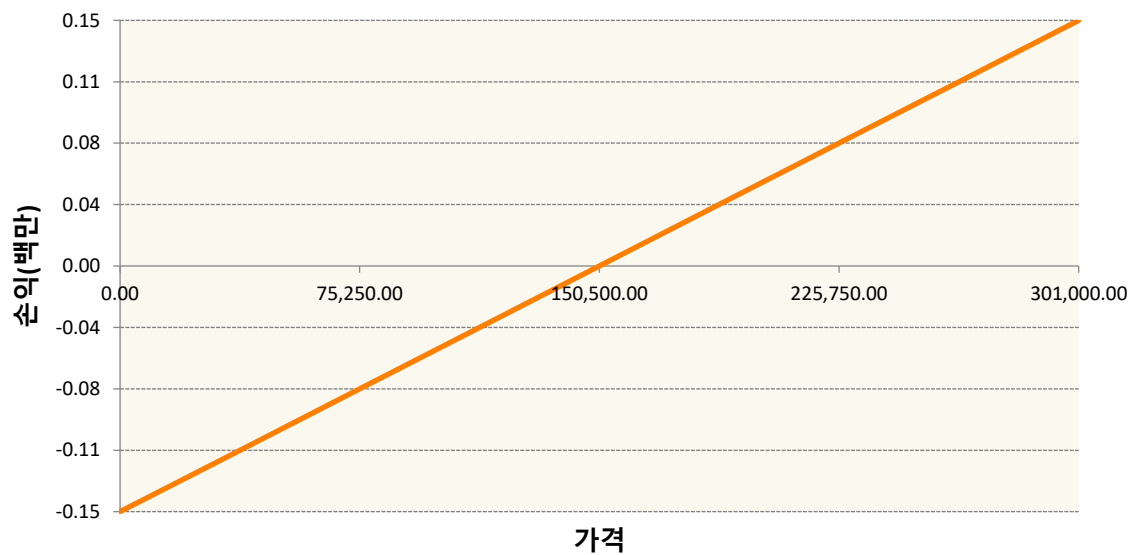
KR41BBW20000-2025-02 롯데케미칼개별선물



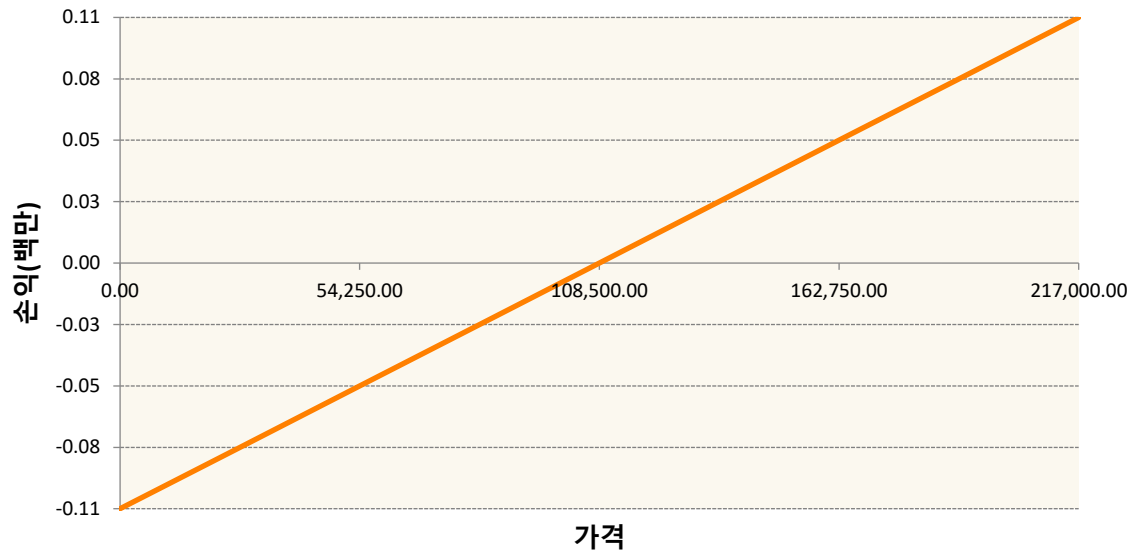
KR41BJW20003-2025-02 엔씨소프트개별선물



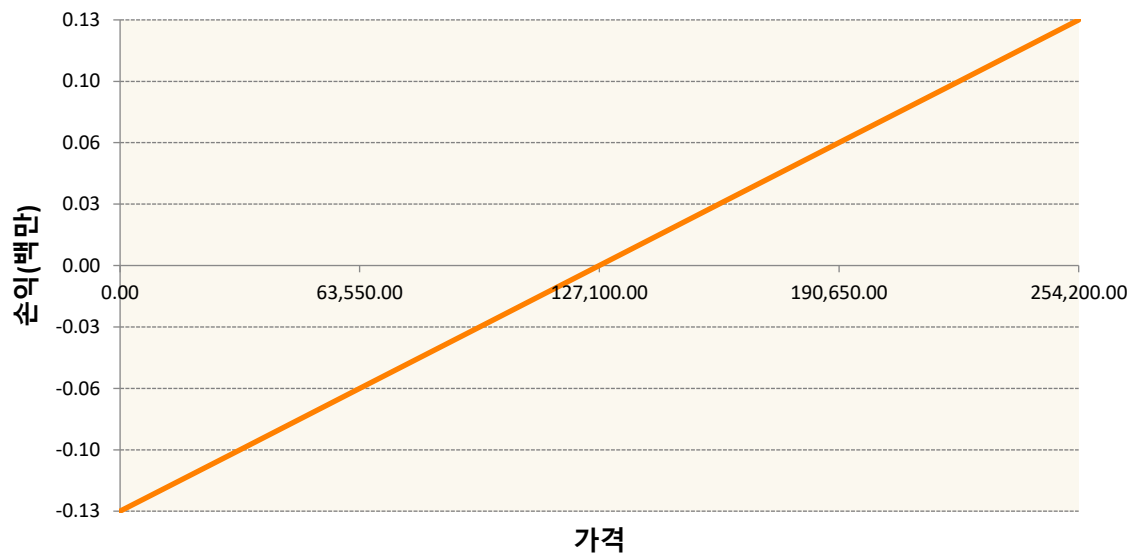
KR41BYW20002-2025-02 LG이노텍개별선물



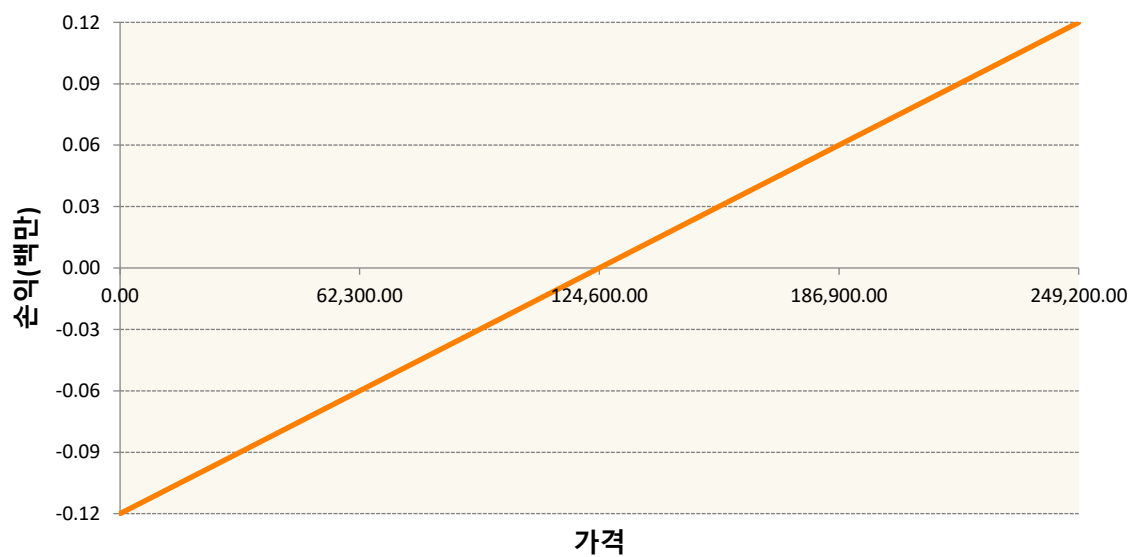
KR41C3W20007-2025-02 금호석유개별선물



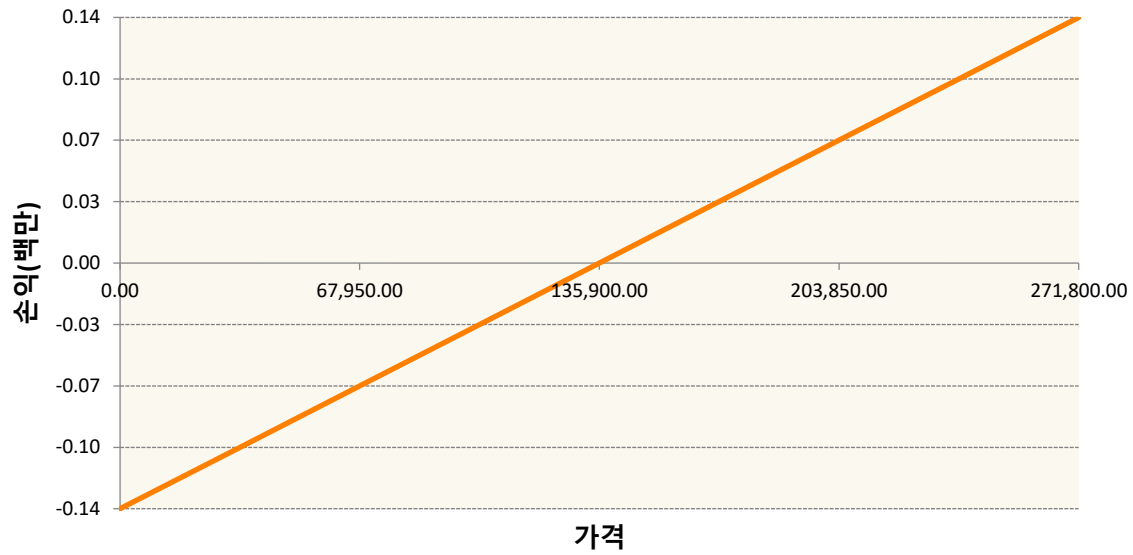
KR41C5W20002-2025-02 삼성에스디에스개별선물



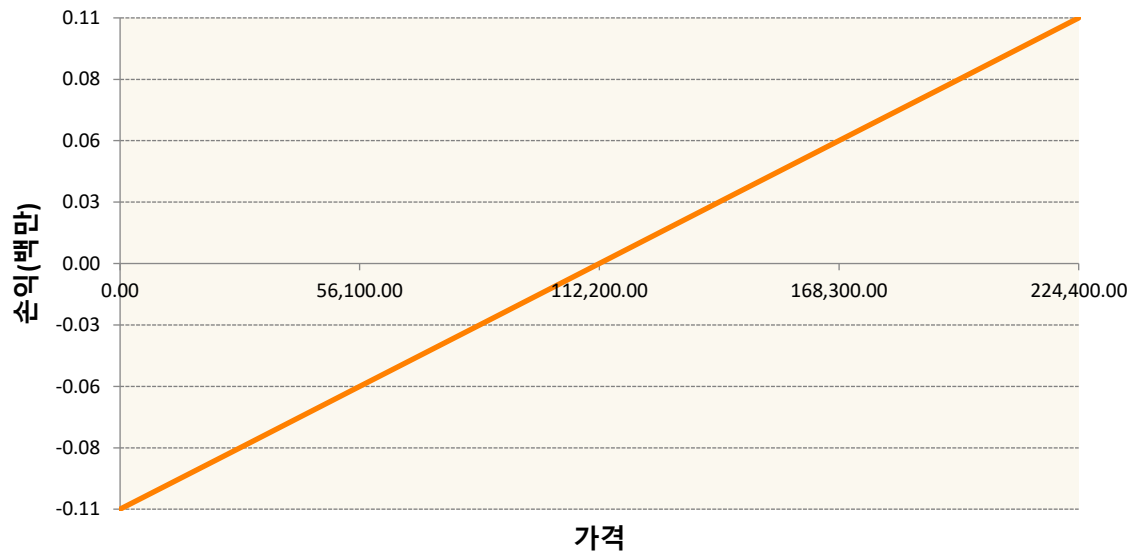
KR41C6W20000-2025-02 아모레퍼시픽개별선물



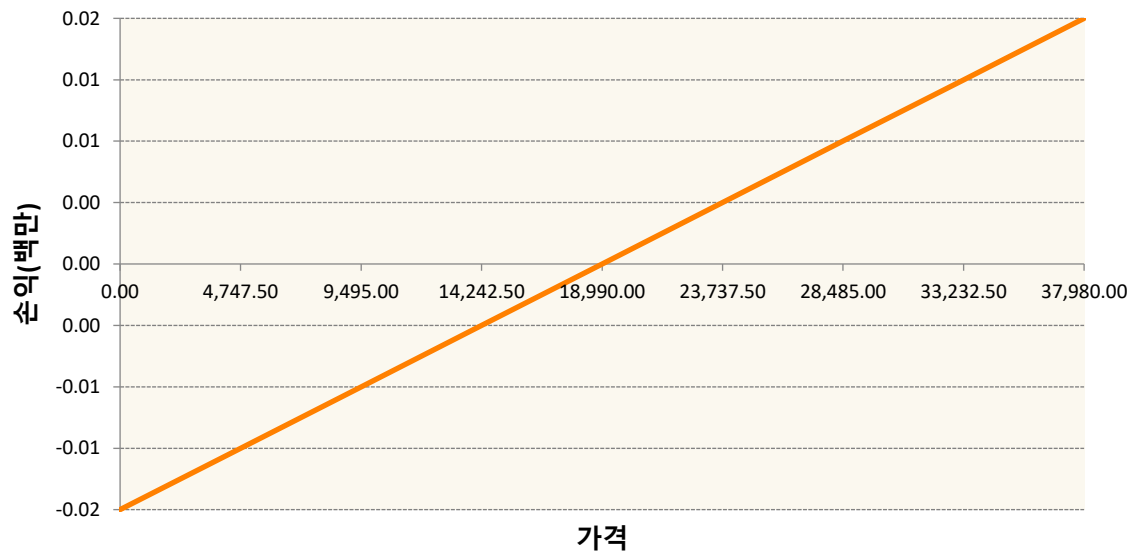
KR41CCW20006-2025-02 현대글로비스개별선물



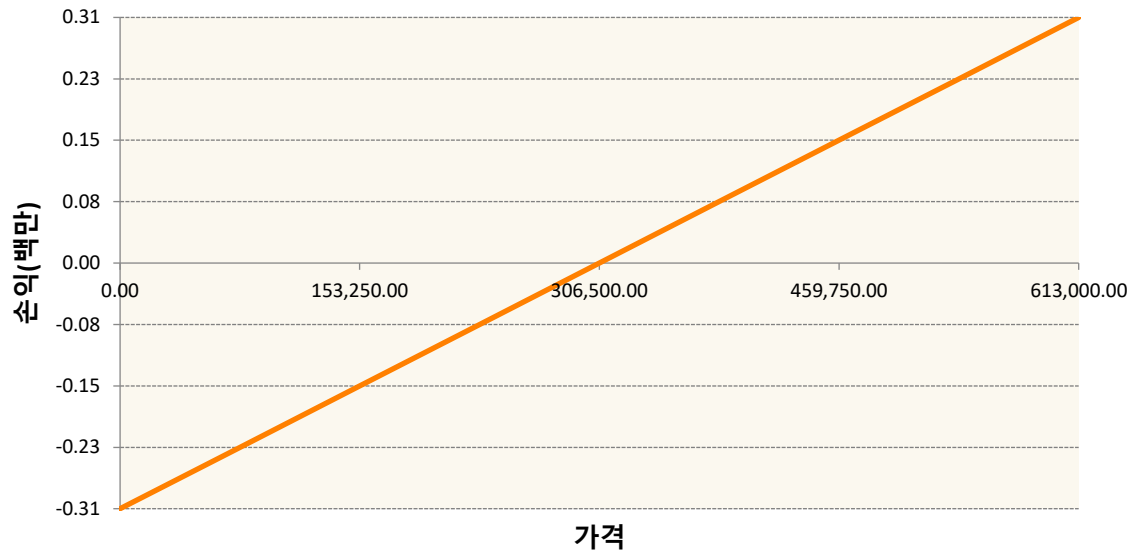
KR41CDW20004-2025-02 HD현대미포개별선물



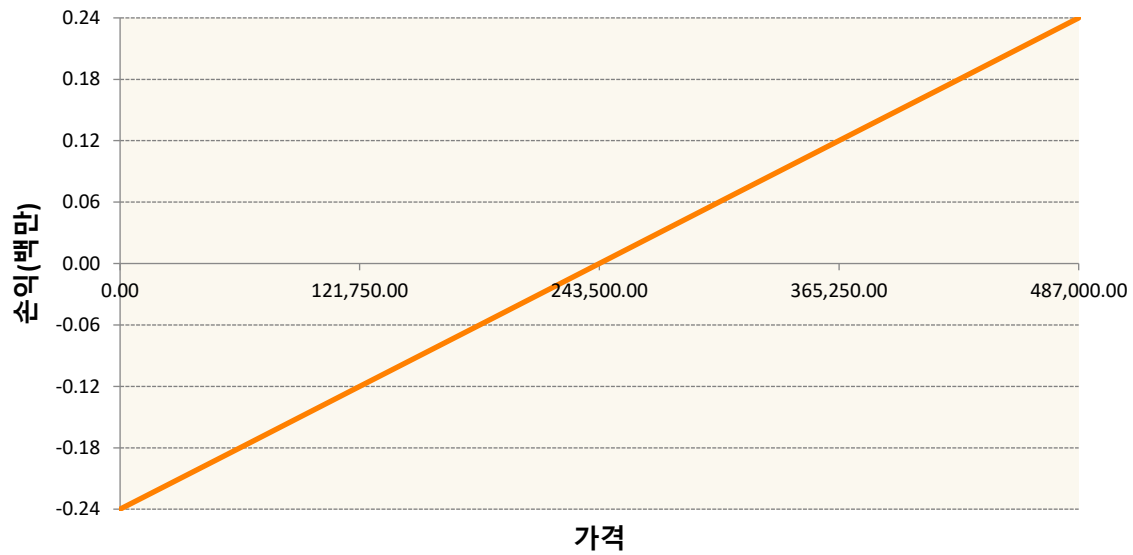
KR41CNW20003-2025-02 포스코DX개별선물



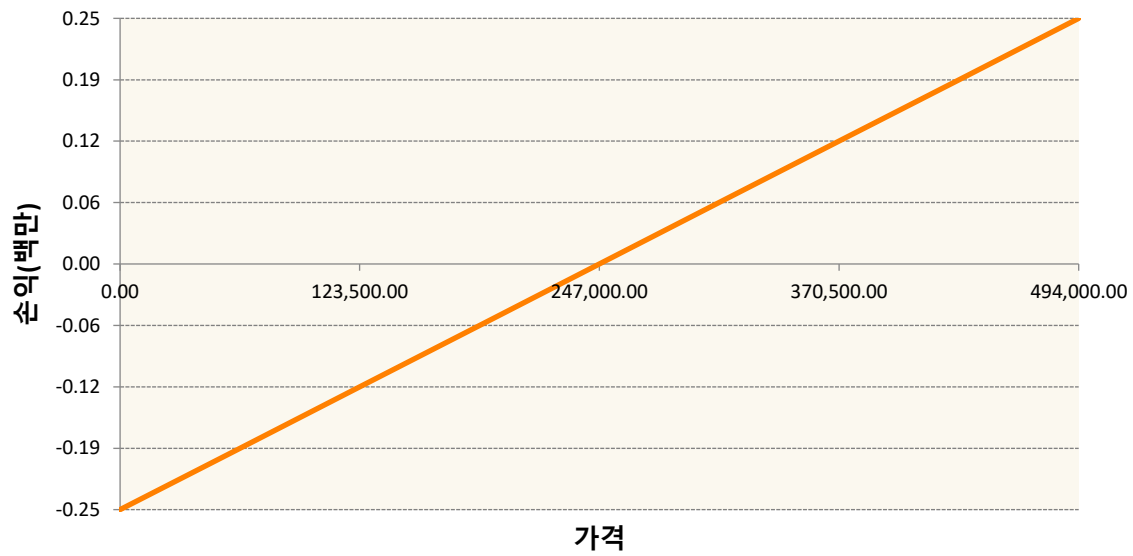
KR41CRW20004-2025-02 LG생활건강개별선물



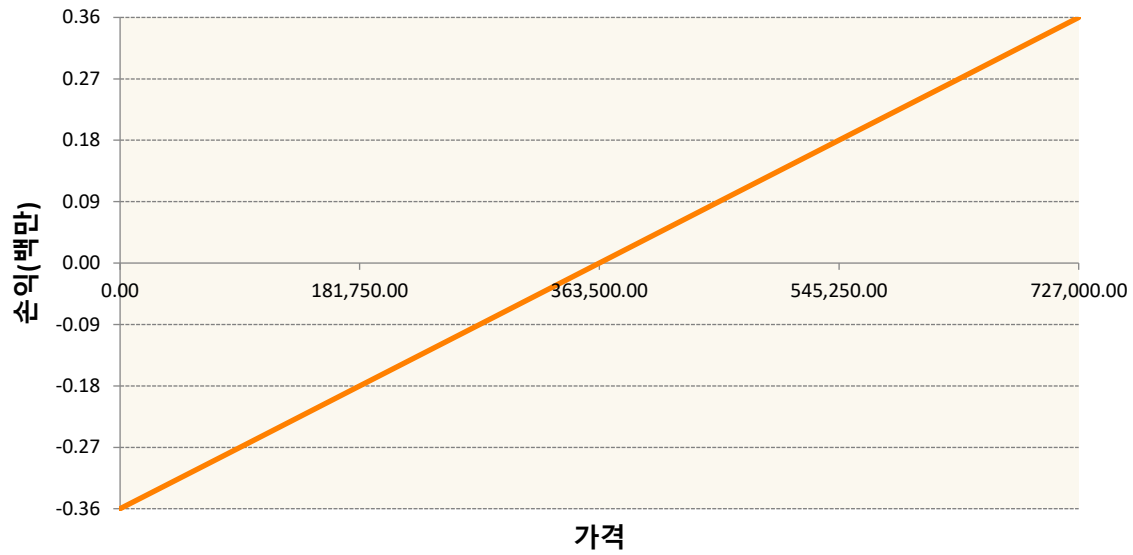
KR41CXW20002-2025-02 한미약품개별선물



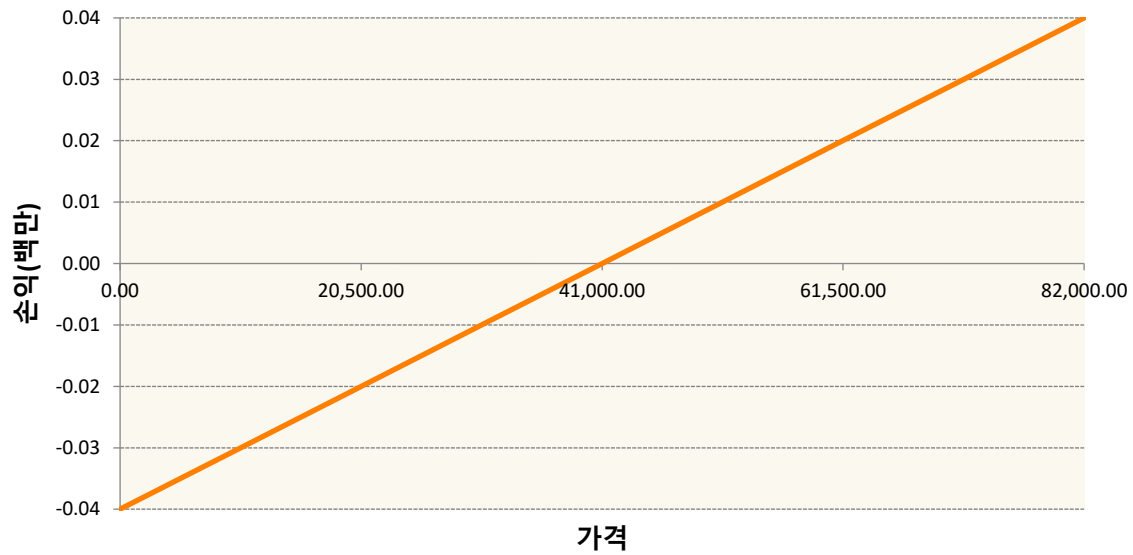
KR41D1W20000-2025-02 CJ제일제당개별선물



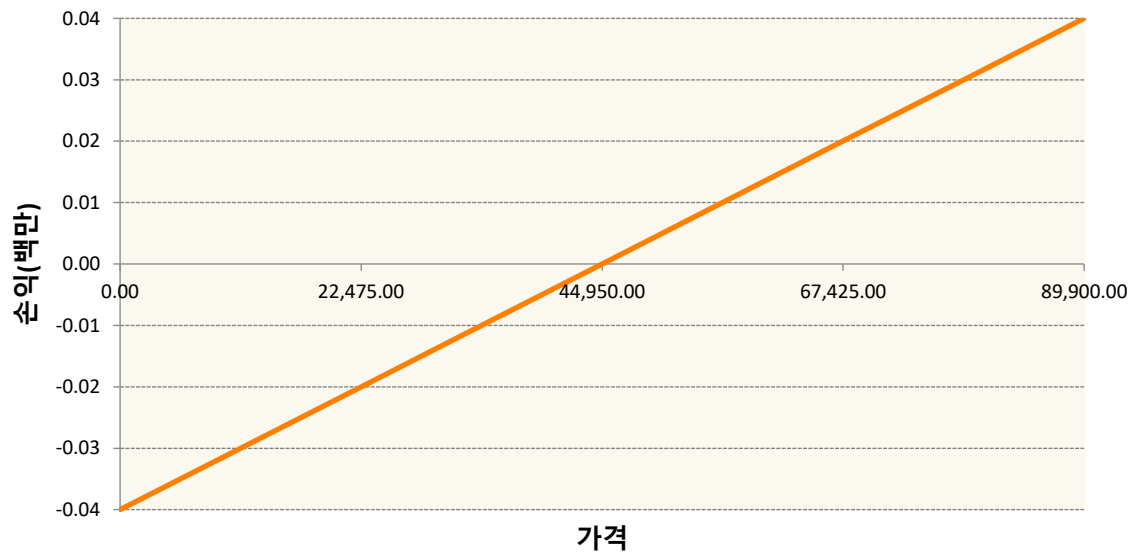
KR41DAW20008-2025-02 농심개별선물



KR41DCW20004-2025-02 HL만도개별선물

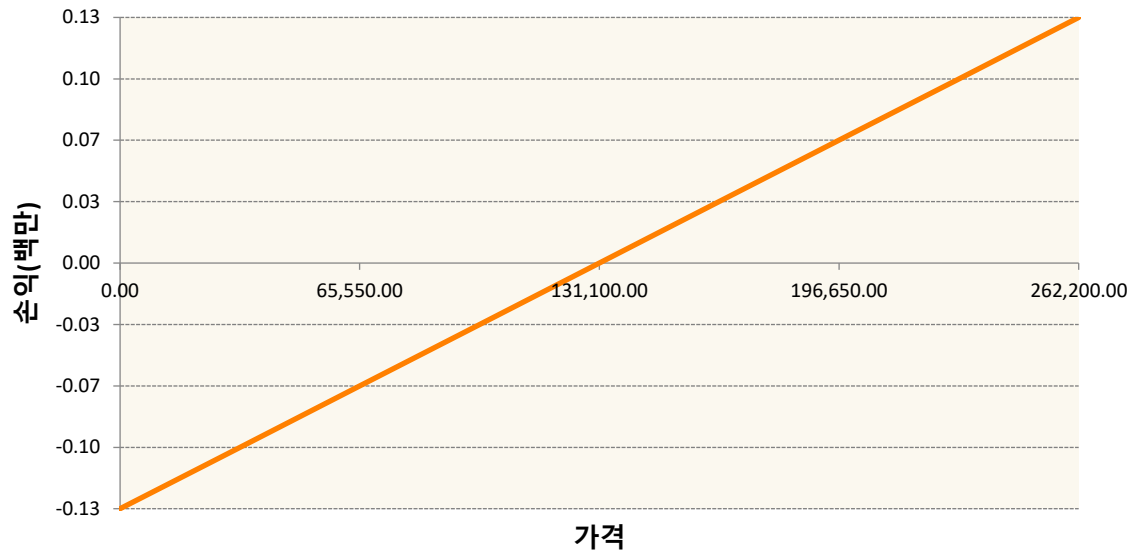


KR41E5W20000-2025-02 넷마블개별선물

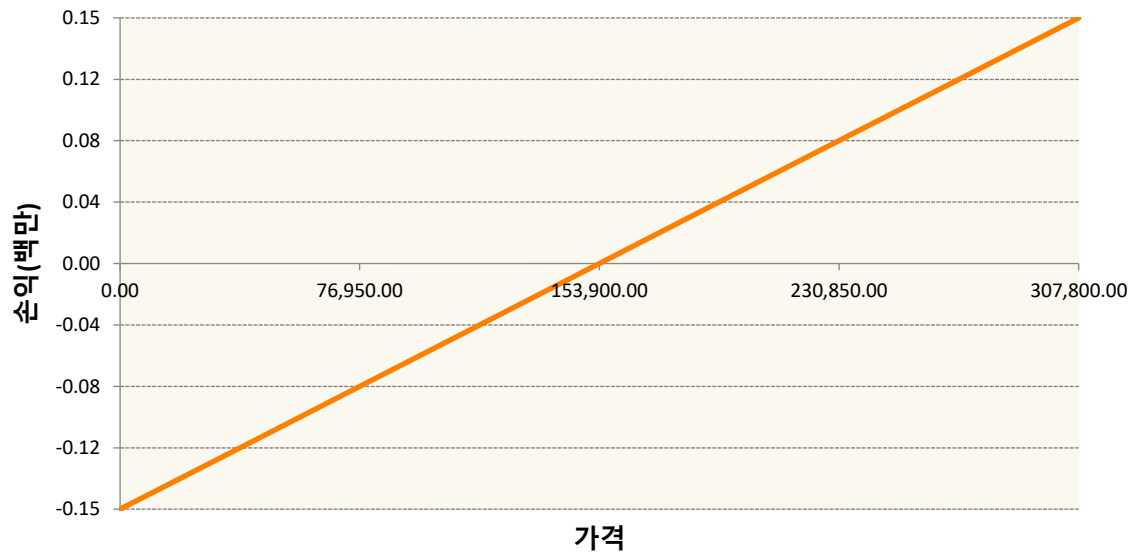




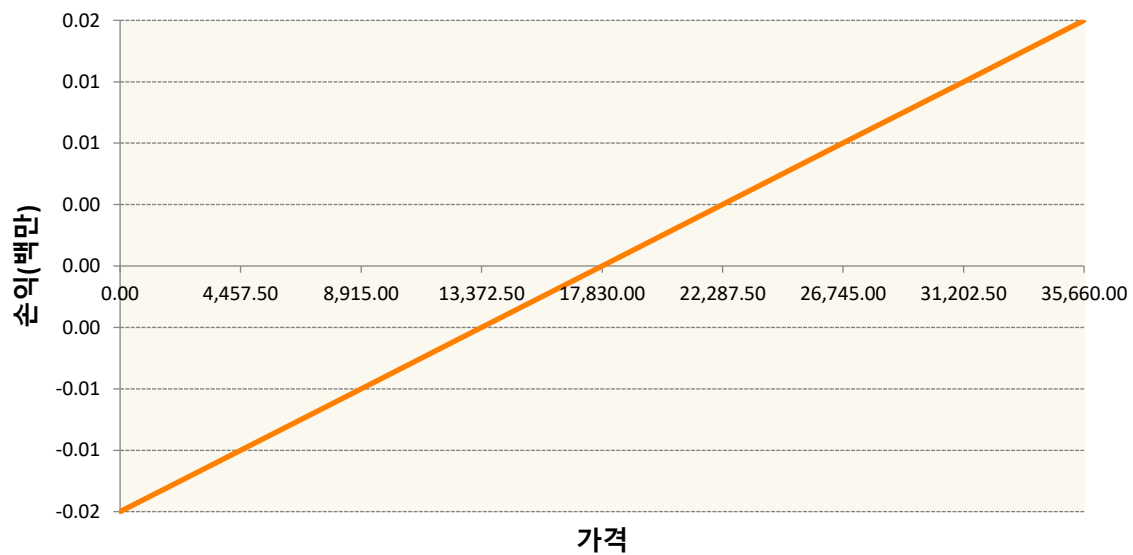
KR41E8W20004-2025-02 포스코퓨처엠개별선물



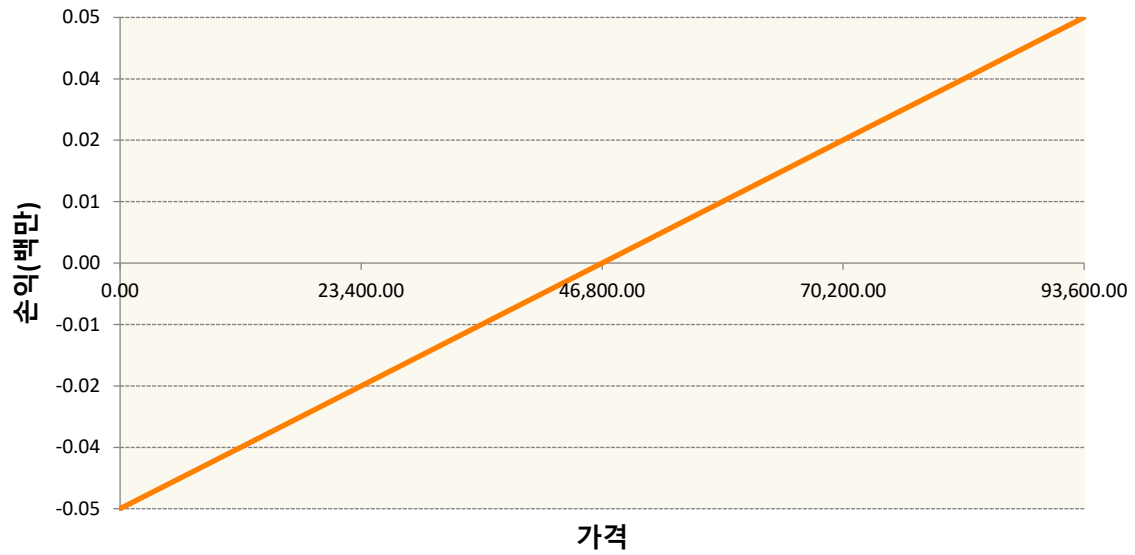
KR41EJW20007-2025-02 SKC개별선물



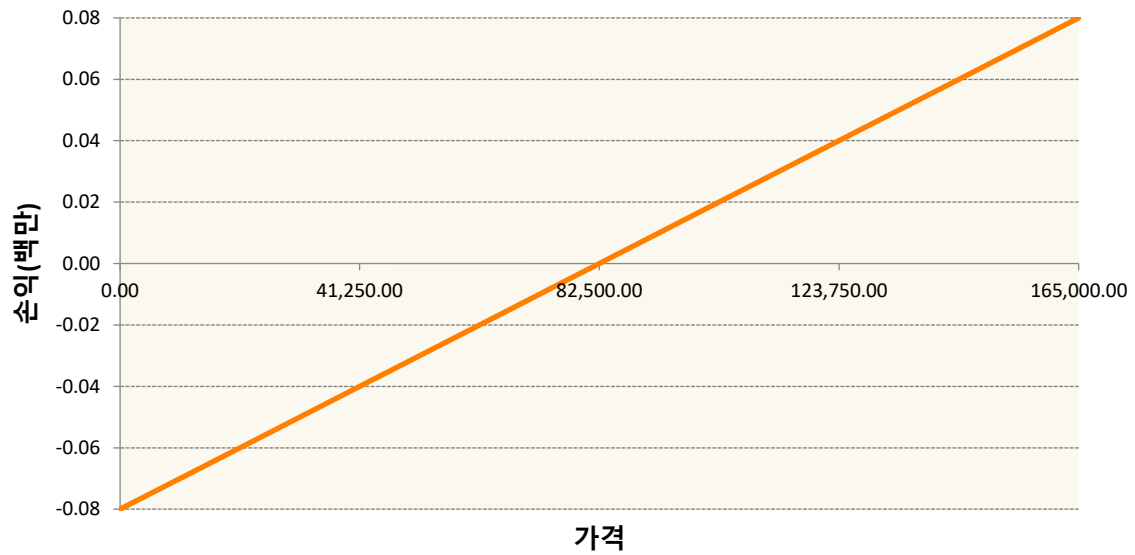
KR41ETW20006-2025-02 삼성E&A개별선물



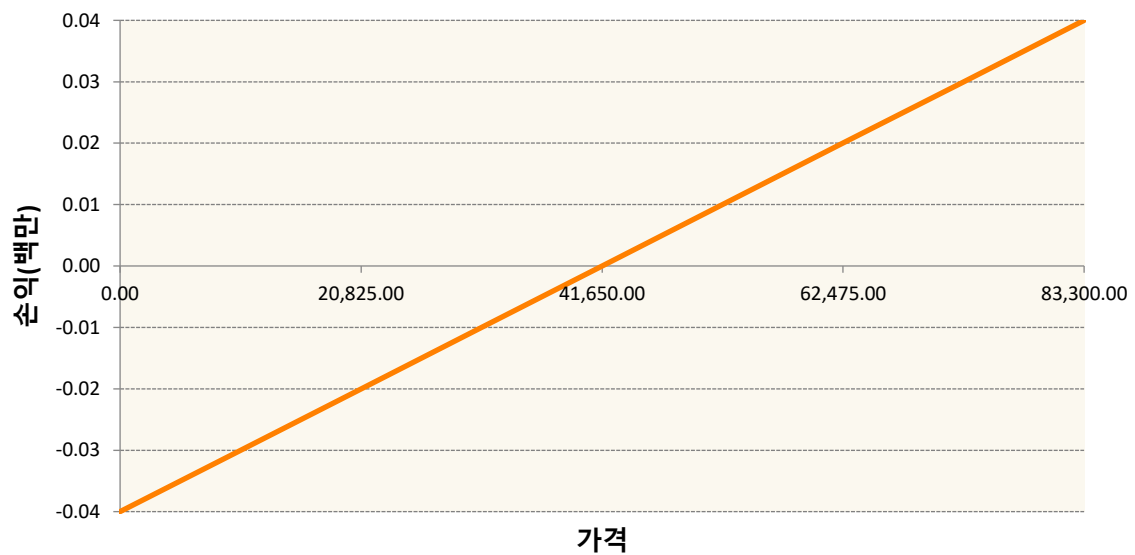
KR41F9W20001-2025-02 SK바이오사이언스개별선물



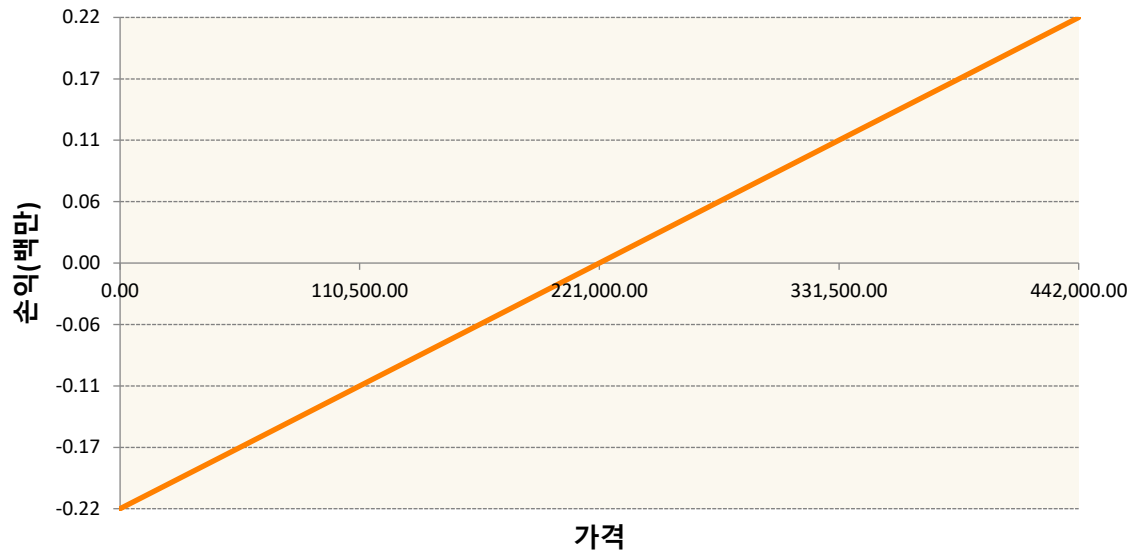
KR41FMW20008-2025-02 엘앤에프개별선물



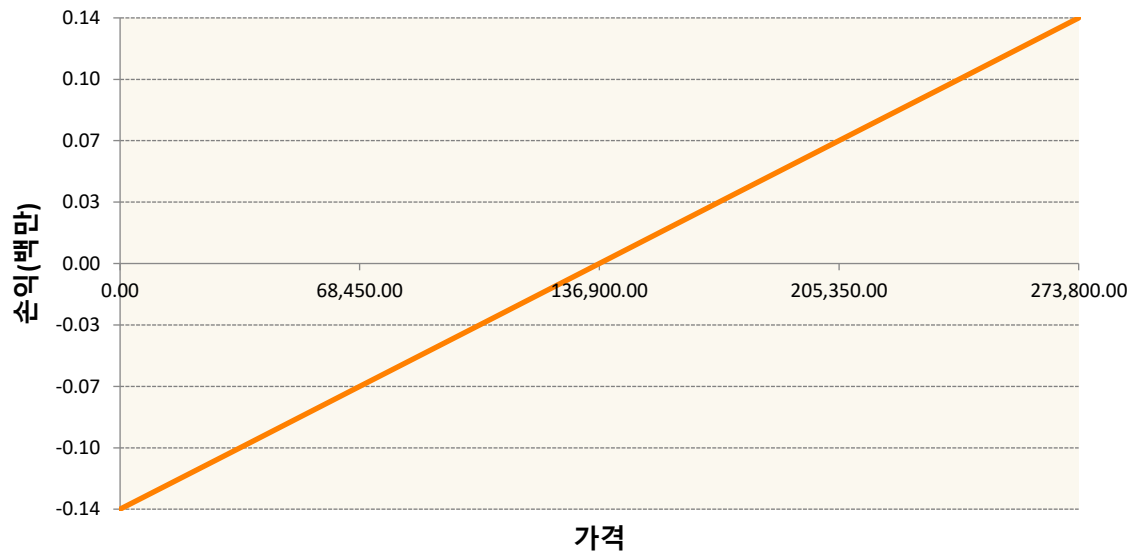
KR41G0W20009-2025-02 씨에스원드개별선물



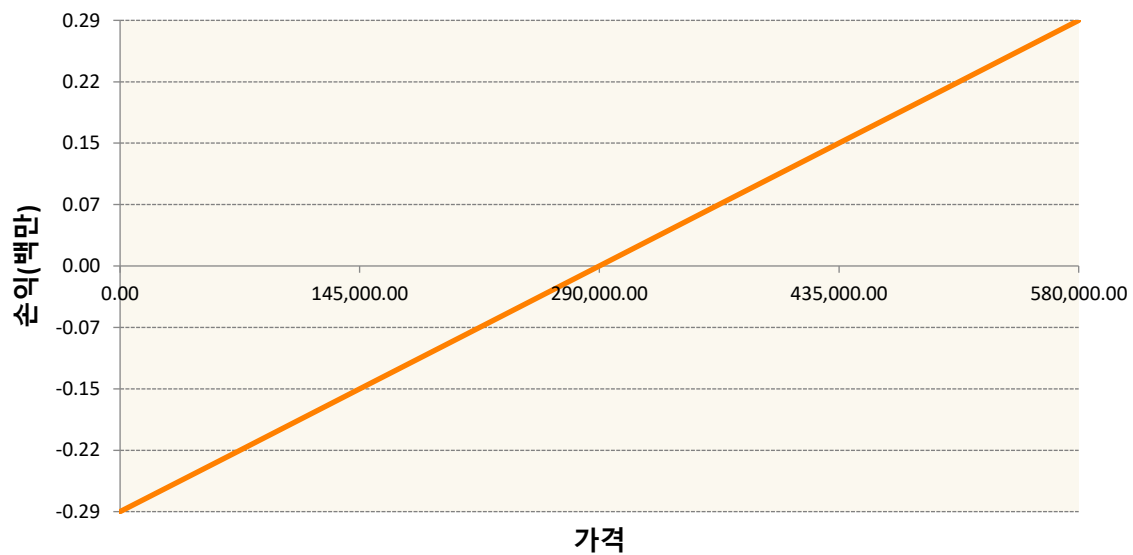
KR41GLW20008-2025-02 LS ELECTRIC개별선물



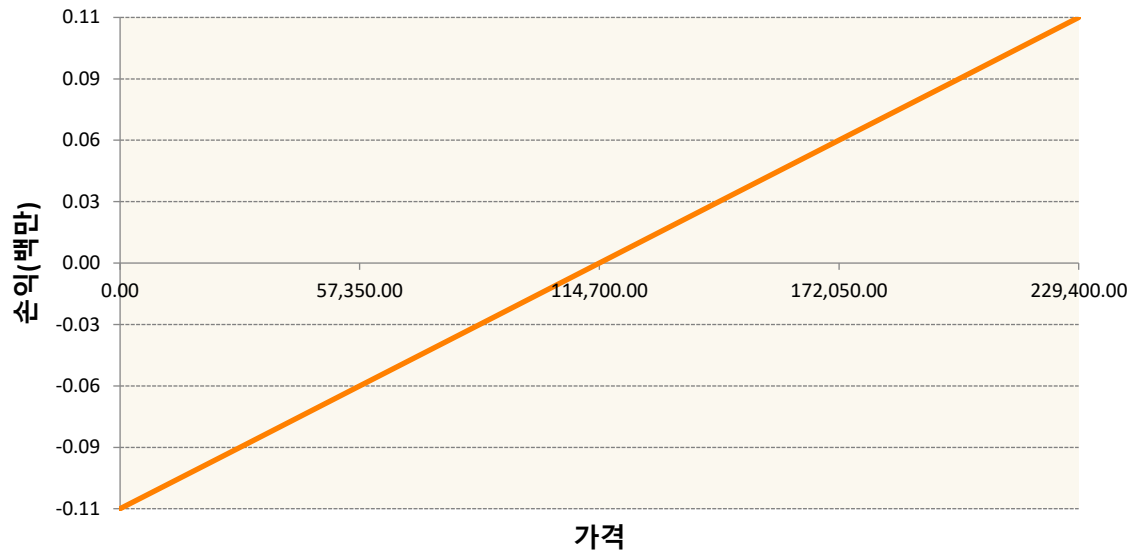
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



### KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                  |      |
|----------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물    | 80   |
| KR410FW20( 2025-02 두산로보틱스개별선물    | 2    |
| KR410SW20( 2025-02 울촌화학개별선물      | 0.32 |
| KR410ZW20( 2025-02 한미반도체개별선물     | 6    |
| KR4123W20( 2025-02 삼성전기개별선물      | 9    |
| KR4124W20( 2025-02 LG전자개별선물      | 11   |
| KR4128W20( 2025-02 한국가스공사개별선물    | 1    |
| KR41B0W20( 2025-02 LG유플러스개별선물    | 4    |
| KR41BBW20( 2025-02 롯데케미칼개별선물     | 1    |
| KR41BJW20C 2025-02 엔씨소프트개별선물     | 4    |
| KR41BYW20( 2025-02 LG이노텍개별선물     | 3    |
| 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       | 2    |
| KR41E8W20( 2025-02 포스코퓨처엠개별선물    | 4    |
| KR41EJW200 2025-02 SKC개별선물       | 4    |
| KR41ETW20( 2025-02 삼성E&A개별선물     | 3    |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물 | 1    |

|                                   |   |
|-----------------------------------|---|
| KR41FMW20 2025-02 엘앤에프개별선물        | 3 |
| 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)

338

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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 | 287 |
|-----------------------------|-----|

\* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

|     |
|-----|
| 476 |
|-----|

\* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

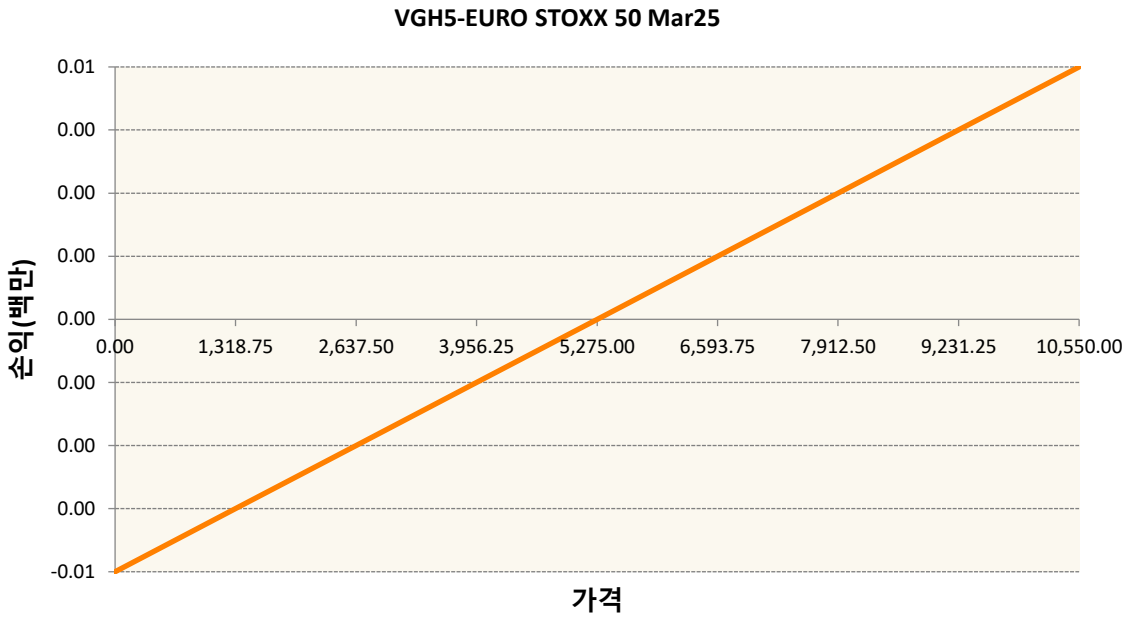
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 954   | 0     | 954       |    |

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

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

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

(단위:백만원)

|    |
|----|
| 51 |
|----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

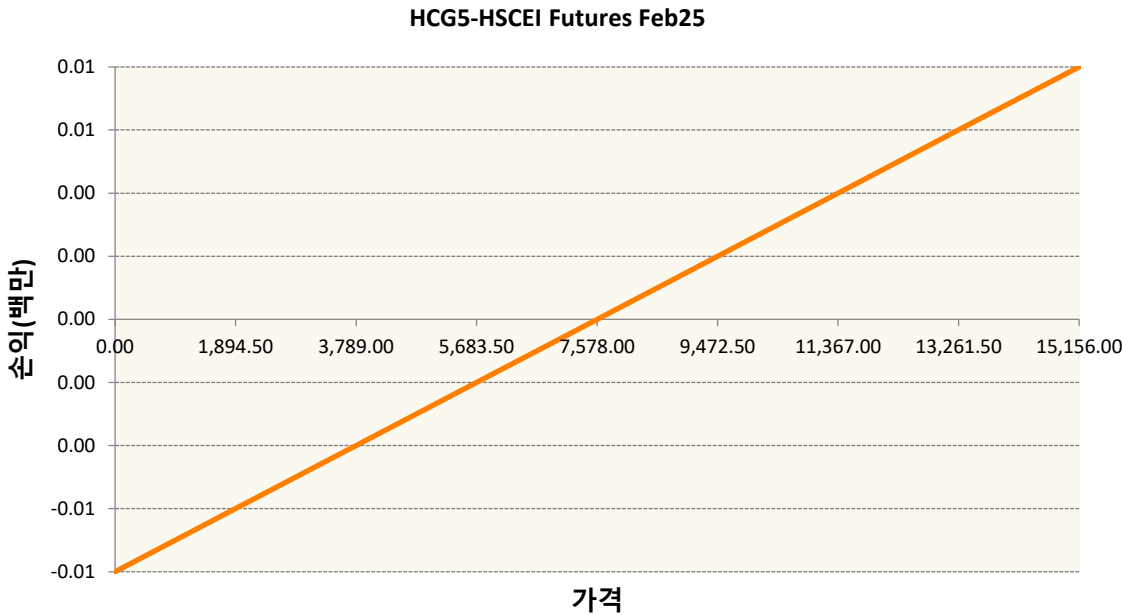
## 차이나인덱스모(주식-파생형)

### 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   | 1,603 | 0     | 1,603     | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                     |     |
|------|---------------------|-----|
| HCG5 | HSCEI Futures Feb25 | 128 |
|------|---------------------|-----|

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

(단위:백만원)

|     |
|-----|
| 172 |
|-----|



|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

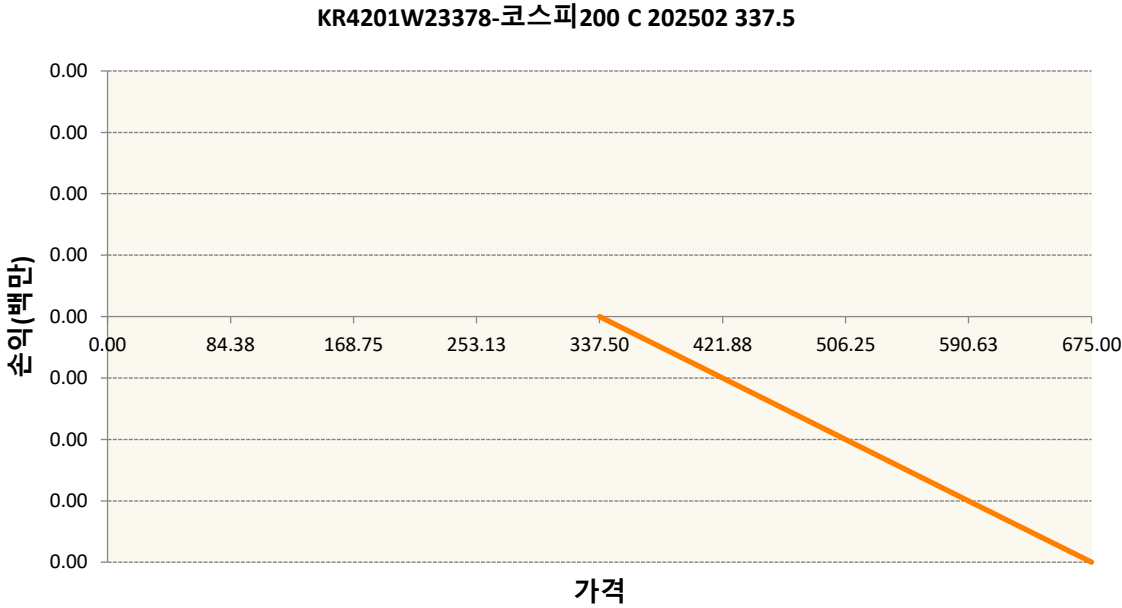
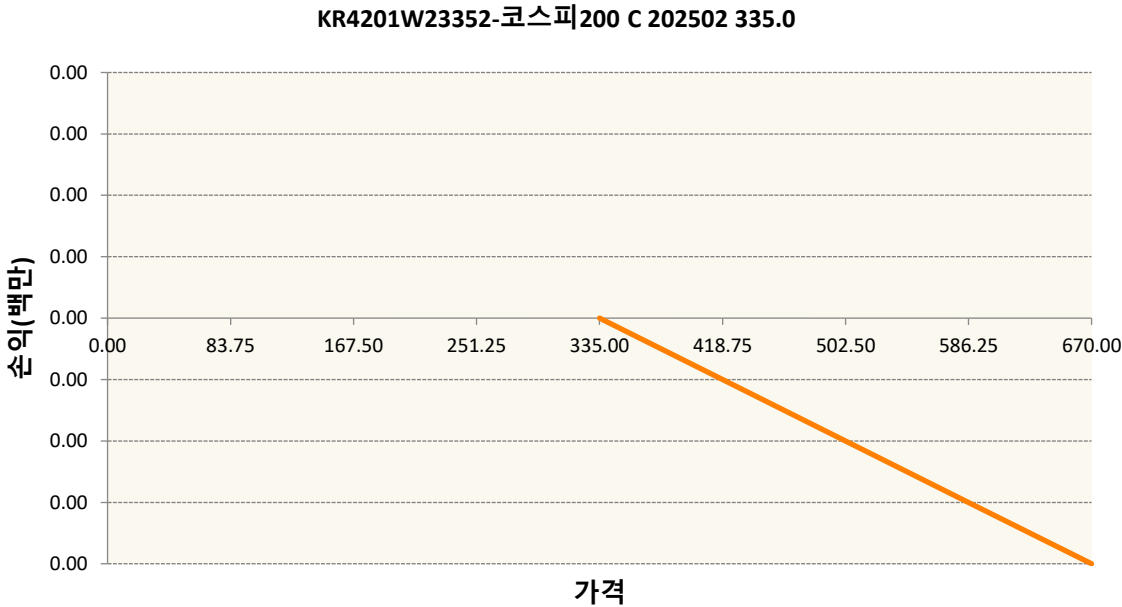
## 커버드콜모(주식혼합-파생형)

### 1. 계약금액

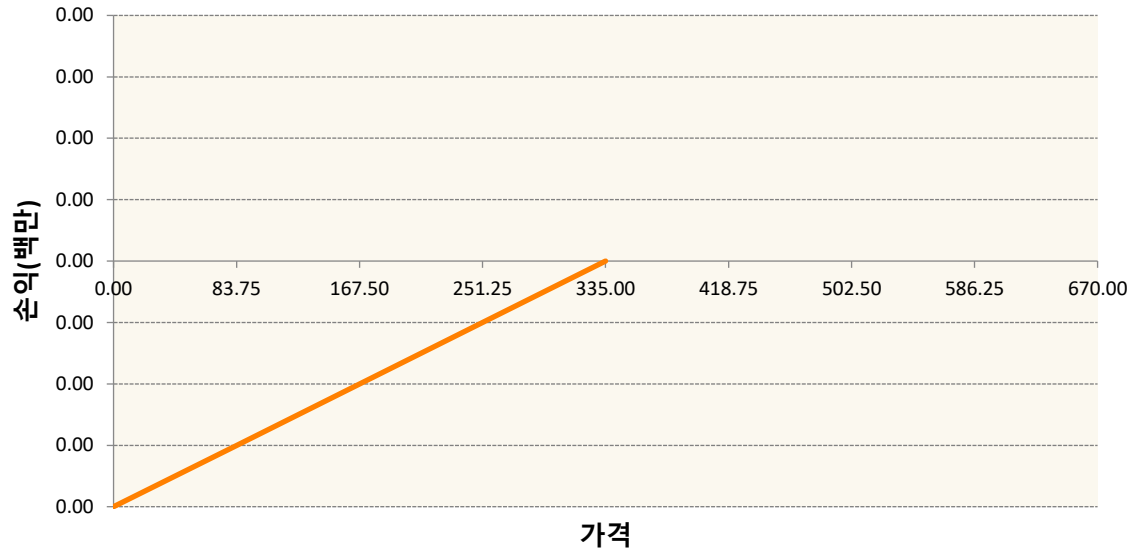
(단위:백만원)

| 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 |         |         |        |        |        |        |        | 1,752 |
|------------------------------------|---------|---------|--------|--------|--------|--------|--------|-------|
| 기초자산의 변동성                          |         |         |        |        |        |        |        |       |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |       |
| -8.00%                             | 393     | 392     | 392    | 391    | 389    | 386    | 382    |       |
| -5.33%                             | 388     | 384     | 378    | 370    | 361    | 350    | 338    |       |
| -2.67%                             | 332     | 313     | 293    | 272    | 250    | 227    | 204    |       |
| 0%                                 | 82      | 55      | 27     | 0      | -27    | -55    | -82    |       |
| 2.67%                              | -429    | -443    | -458   | -475   | -494   | -514   | -534   |       |
| 5.33%                              | -1,072  | -1,075  | -1,079 | -1,085 | -1,092 | -1,101 | -1,111 |       |
| 8.00%                              | -1,743  | -1,743  | -1,743 | -1,744 | -1,746 | -1,749 | -1,752 |       |
| KR4201W23378 코스피200 C 202502 337.5 |         |         |        |        |        |        |        | 411   |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |       |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |       |
| -8.00%                             | 74      | 74      | 73     | 73     | 73     | 73     | 72     |       |
| -5.33%                             | 73      | 72      | 72     | 70     | 69     | 67     | 64     |       |
| -2.67%                             | 65      | 62      | 58     | 53     | 49     | 44     | 39     |       |
| 0%                                 | 20      | 14      | 7      | 0      | -7     | -14    | -20    |       |
| 2.67%                              | -89     | -94     | -99    | -104   | -110   | -115   | -121   |       |
| 5.33%                              | -242    | -244    | -245   | -247   | -250   | -253   | -256   |       |
| 8.00%                              | -407    | -407    | -407   | -408   | -409   | -409   | -411   |       |
| KR4301W23350 코스피200 P 202502 335.0 |         |         |        |        |        |        |        | 449   |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |       |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |       |
| -8.00%                             | -448    | -448    | -448   | -448   | -448   | -448   | -449   |       |
| -5.33%                             | -269    | -269    | -270   | -271   | -272   | -274   | -276   |       |
| -2.67%                             | -99     | -102    | -106   | -110   | -115   | -120   | -124   |       |
| 0%                                 | 18      | 12      | 6      | 0      | -6     | -12    | -18    |       |

|       |    |    |    |    |    |    |    |
|-------|----|----|----|----|----|----|----|
| 2.67% | 55 | 53 | 50 | 47 | 44 | 40 | 36 |
| 5.33% | 59 | 59 | 59 | 58 | 57 | 56 | 54 |
| 8.00% | 59 | 59 | 59 | 59 | 59 | 59 | 59 |

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

(단위:백만원)

3,003

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

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 | 672   | 0     | 672       |    |

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 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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 | 4,441 | 0     | 4,441     |    |

### 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 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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 | 13,123 | 0      | 13,123    |    |
| 누계 | 통화   | 선도   | 0      | 13,102 | -13,102   | 장외 |

### 2. 만기시점의 손익구조

### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                              |     |
|------------------------------|-----|
| FXW213EBTC KRW/USD 28-02-25E | 562 |
| FXW213ECTC KRW/USD 31-03-25E | 258 |
| FXW213F1PC KRW/USD 30-04-25E | 211 |
| FXW213F24C KRW/USD 28-02-25E | 17  |
| IE00BD8RGM75                 |     |

\* 해당종목은 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

447

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

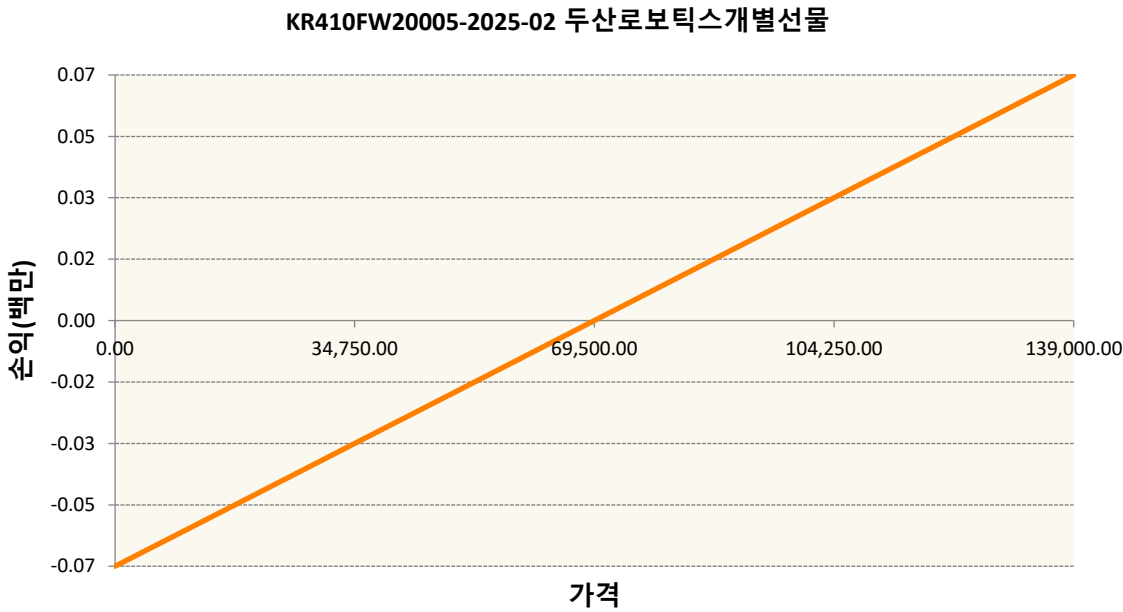
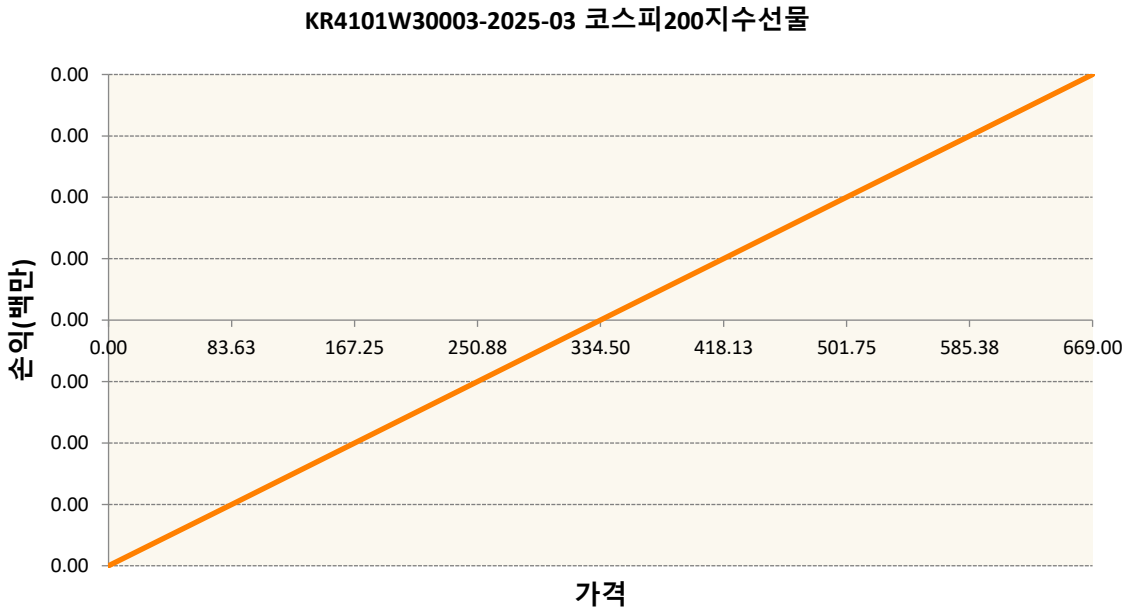
스마트KRX300인덱스모(주식-파생형)

1. 계약금액

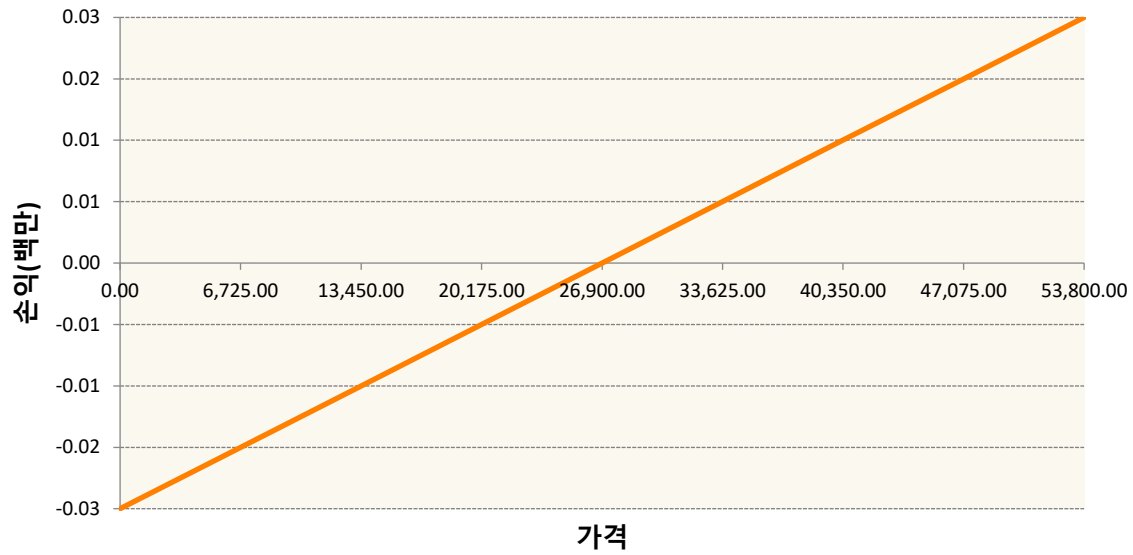
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 35    | 0     | 35        | 장내 |
| 누계 | 유가증권 | 선물   | 1,745 | 0     | 1,745     | 장내 |

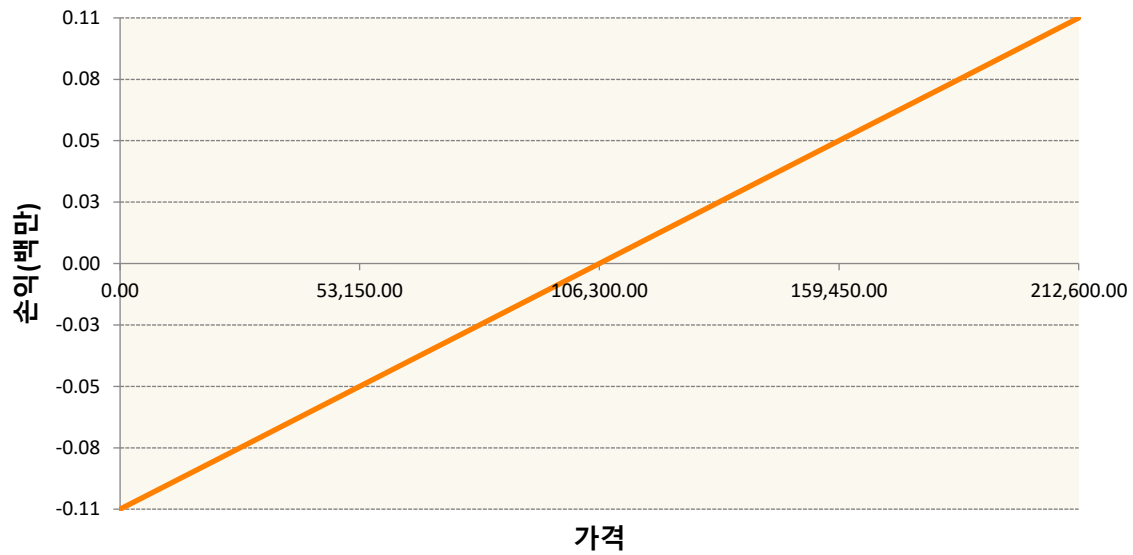
2. 만기시점의 손익구조



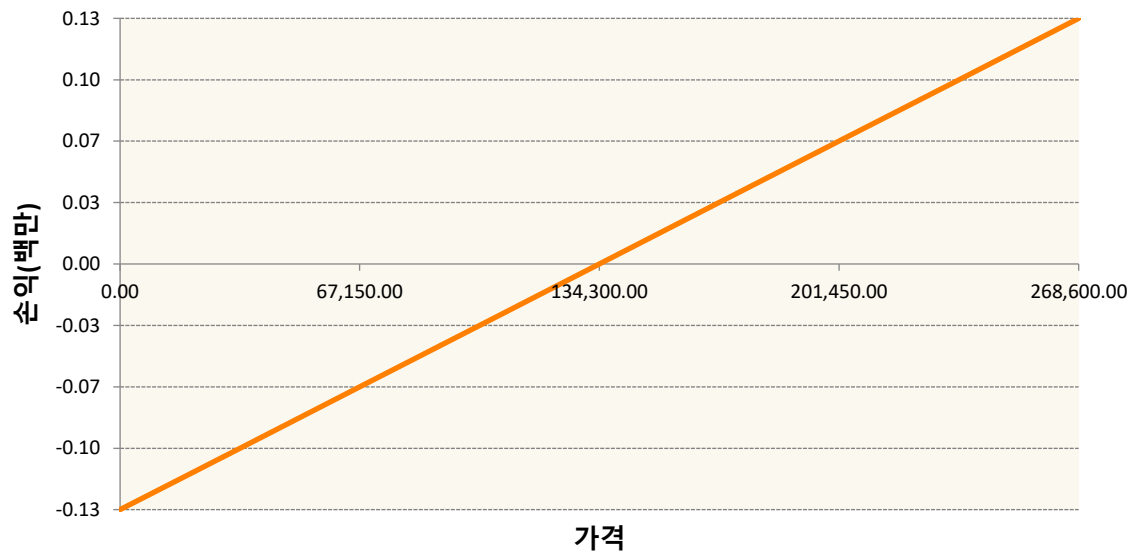
KR410SW20008-2025-02 울촌화학개별선물



KR410ZW20003-2025-02 한미반도체개별선물

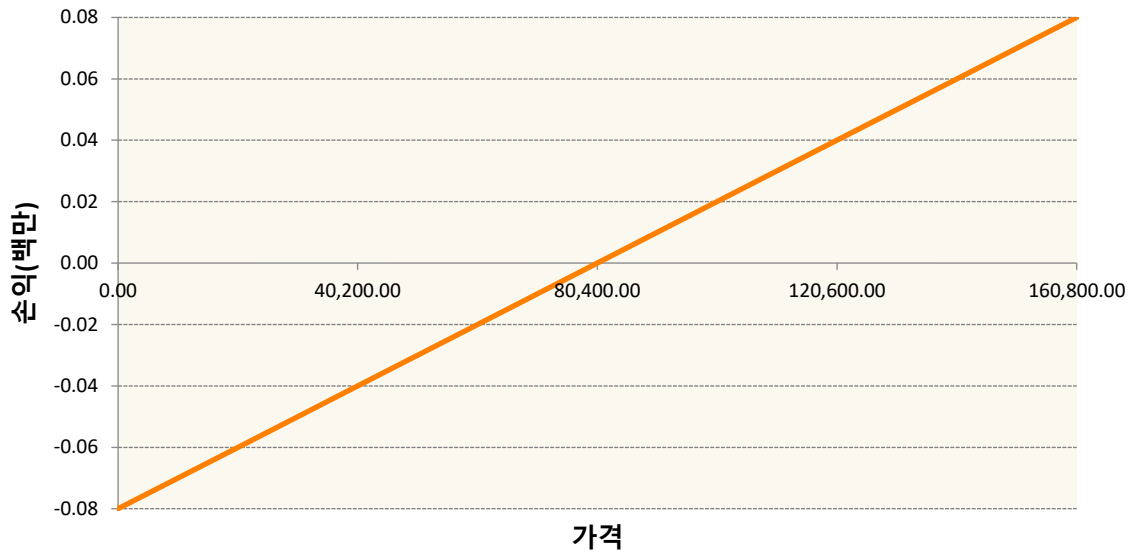


KR4123W20008-2025-02 삼성전기개별선물

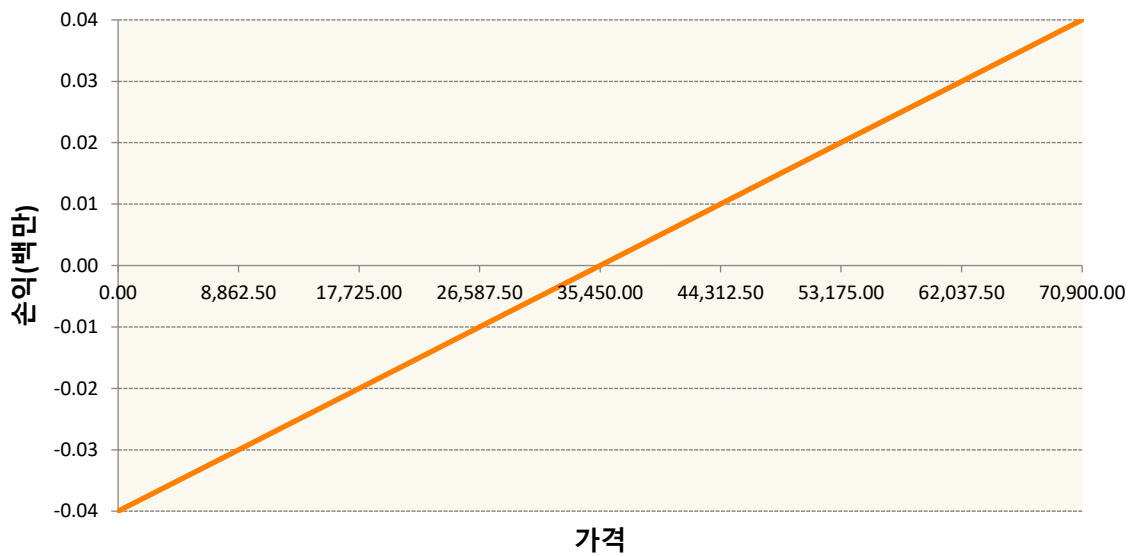




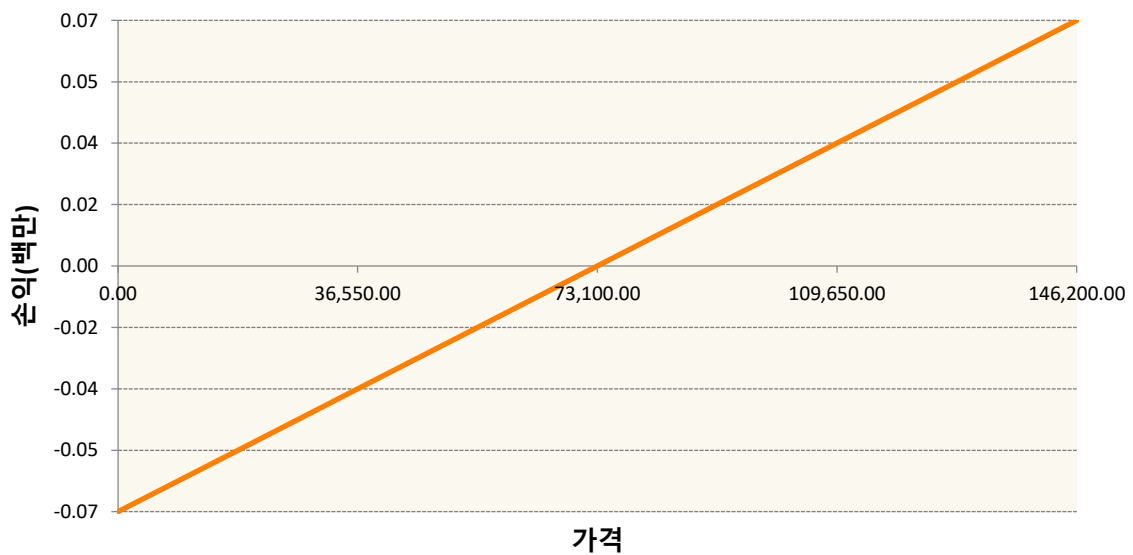
KR4124W20006-2025-02 LG전자개별선물



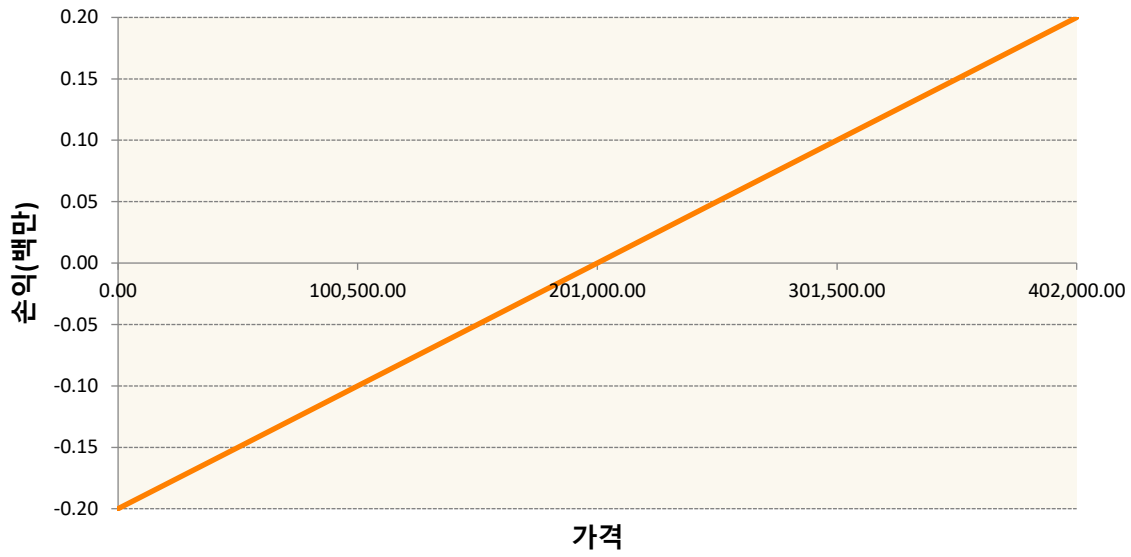
KR4128W20007-2025-02 한국가스공사개별선물



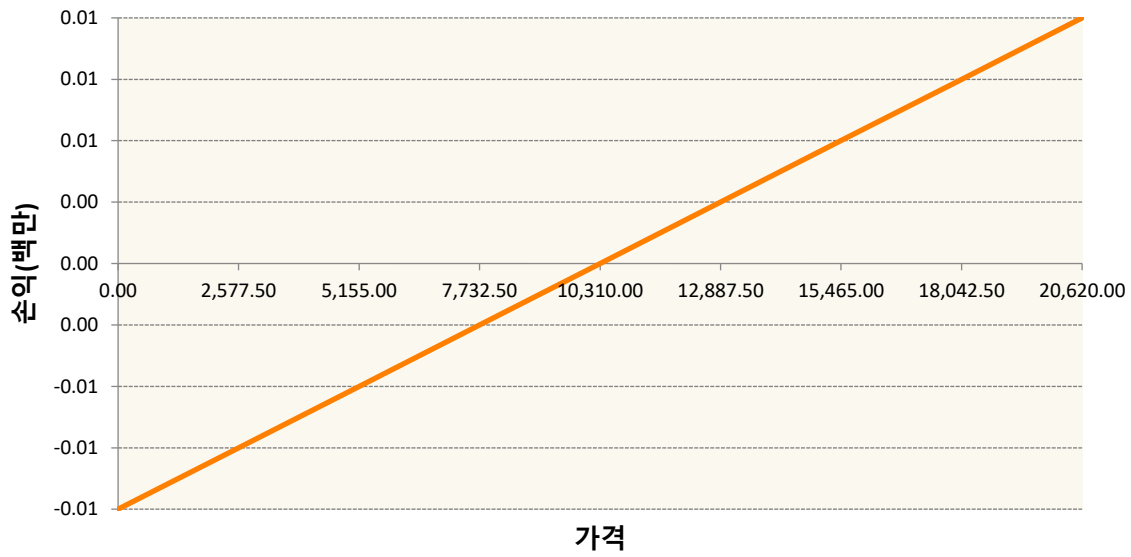
KR4134W20005-2025-02 LG개별선물



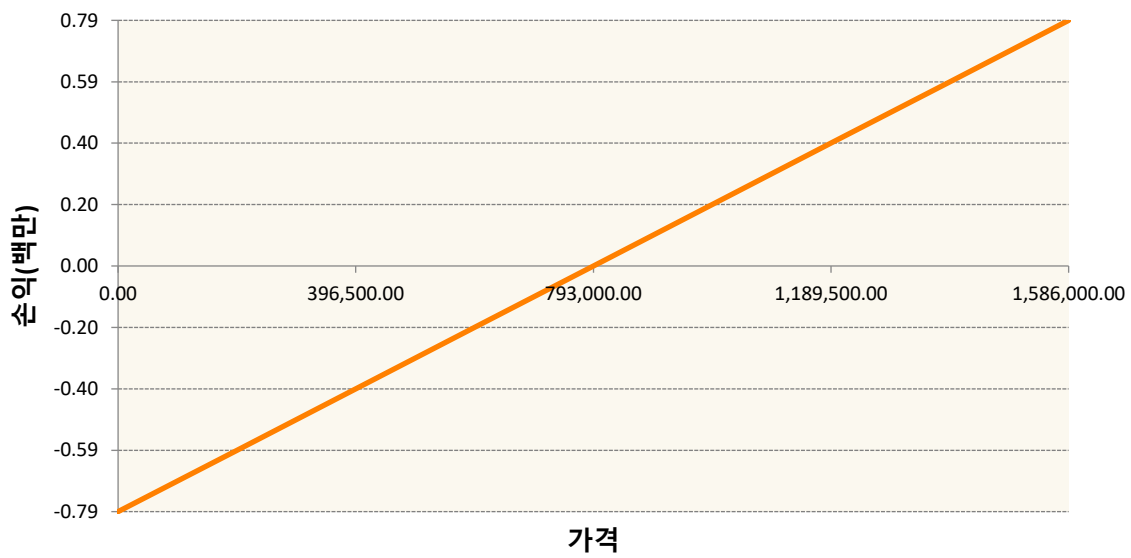
KR4150W20001-2025-02 SK하이닉스개별선물



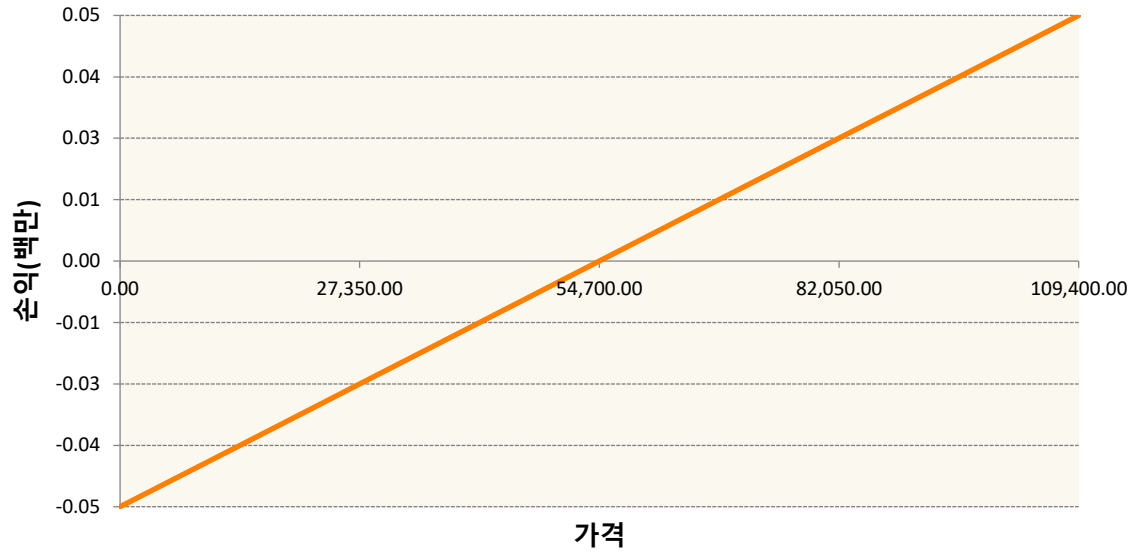
KR41B0W20004-2025-02 LG유플러스개별선물



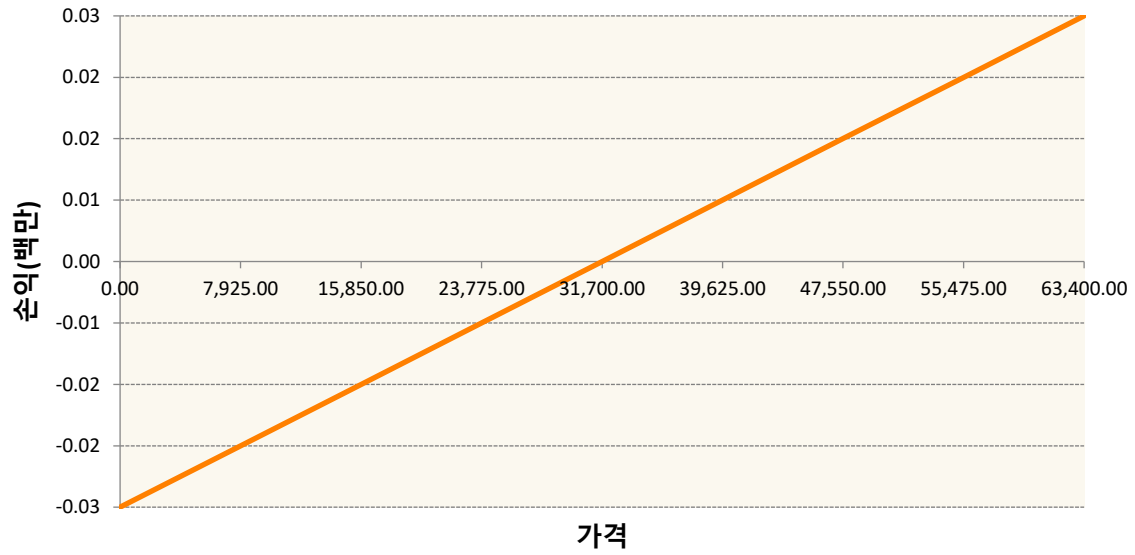
KR41B3W20008-2025-02 고려아연개별선물



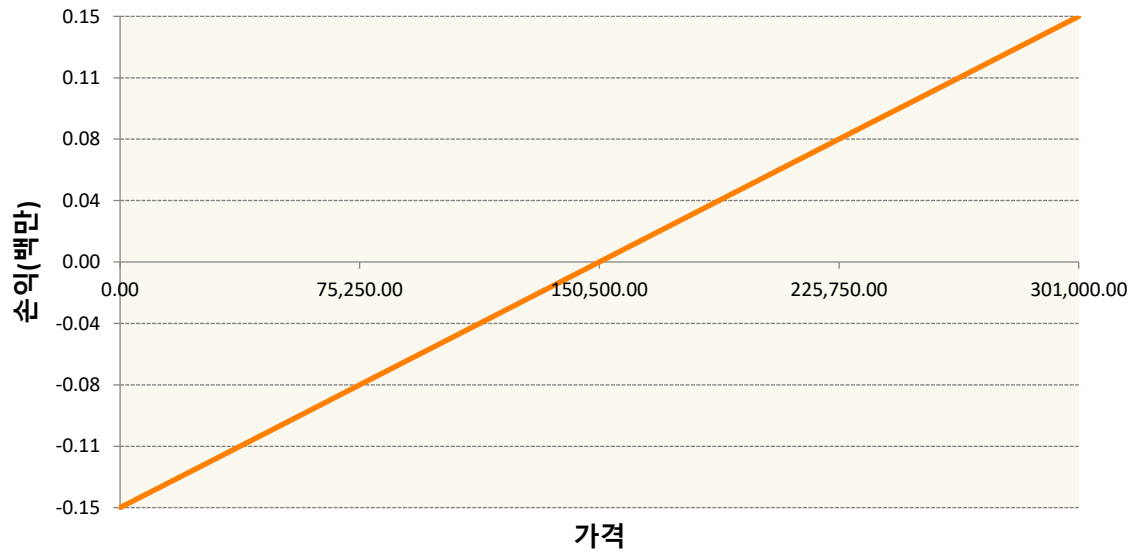
KR41BBW20000-2025-02 롯데케미칼개별선물



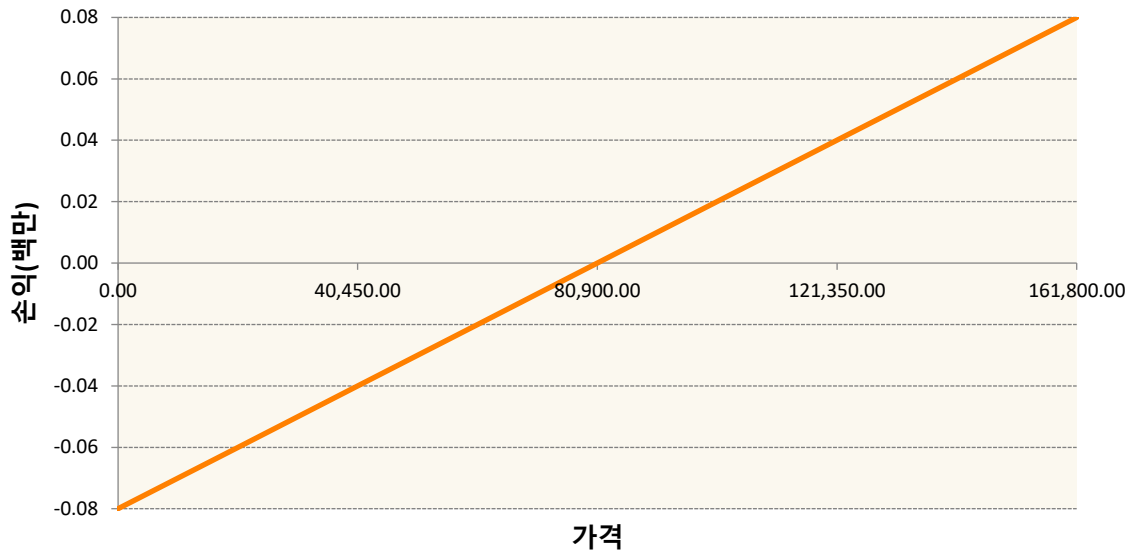
KR41BNW20005-2025-02 현대건설개별선물



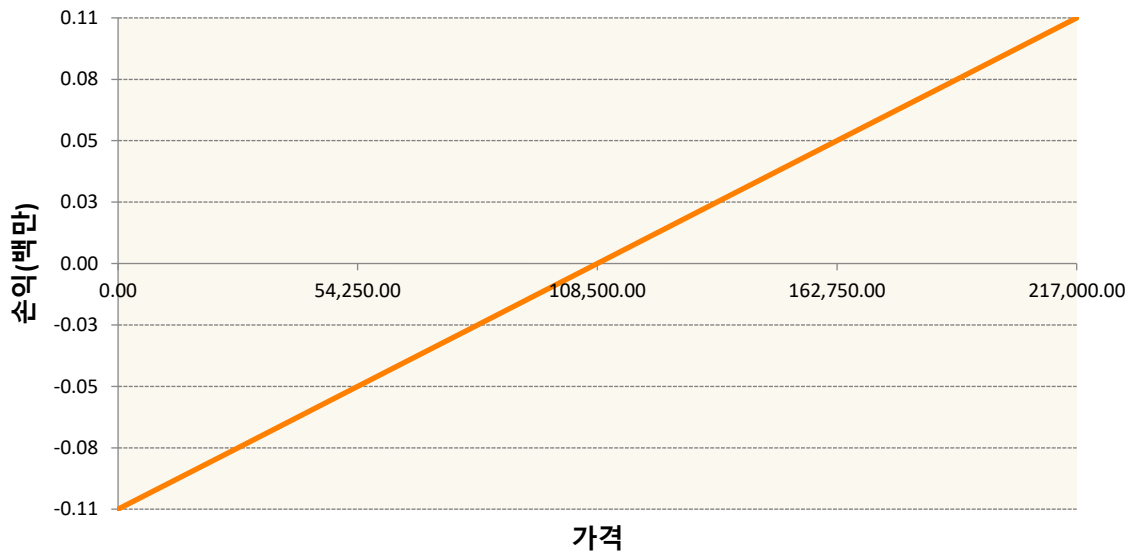
KR41BYW20002-2025-02 LG이노텍개별선물



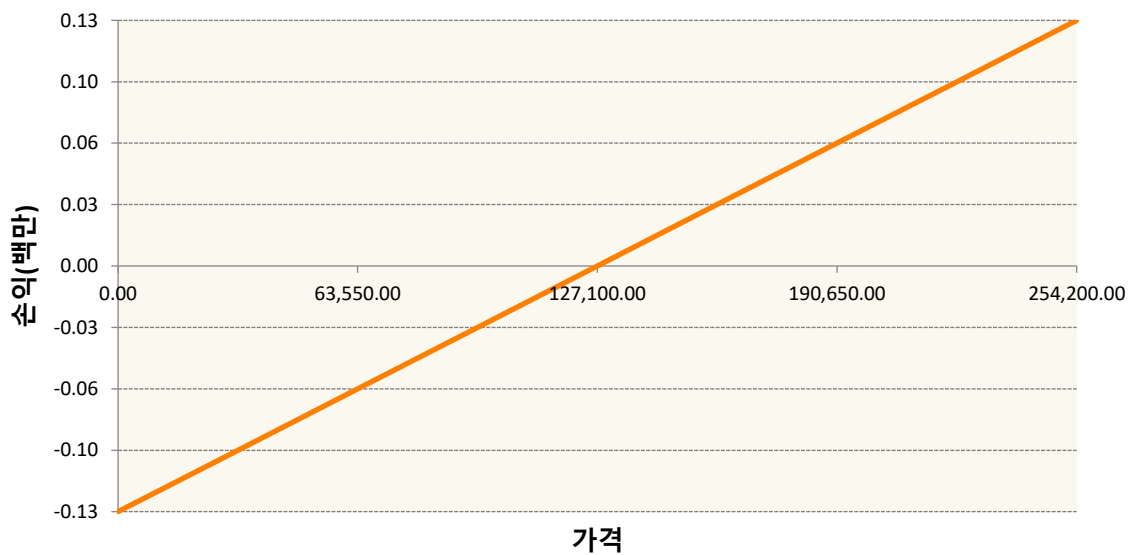
KR41C0W20003-2025-02 OCI홀딩스개별선물



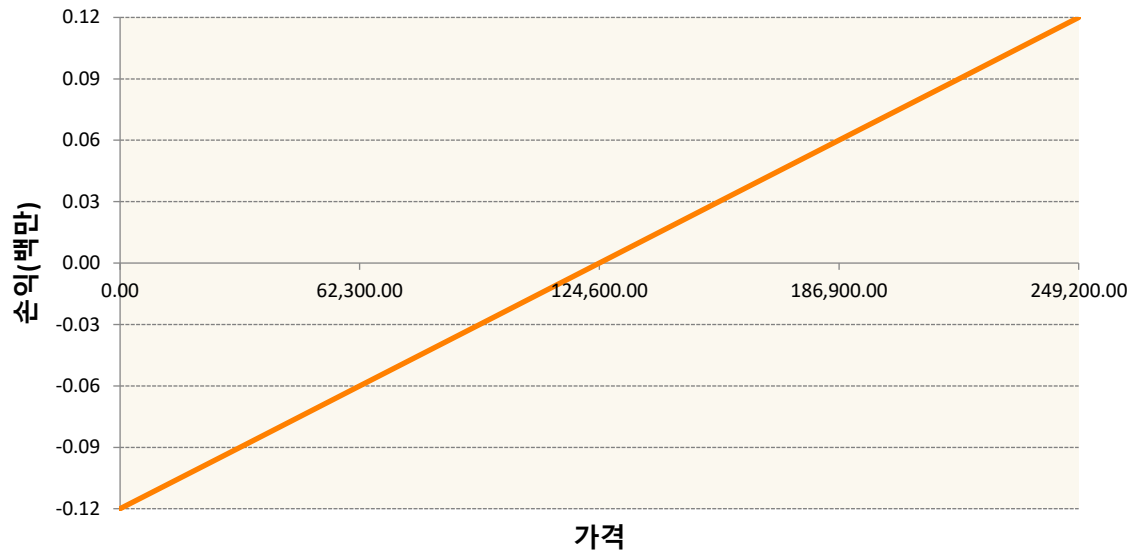
KR41C3W20007-2025-02 금호석유개별선물



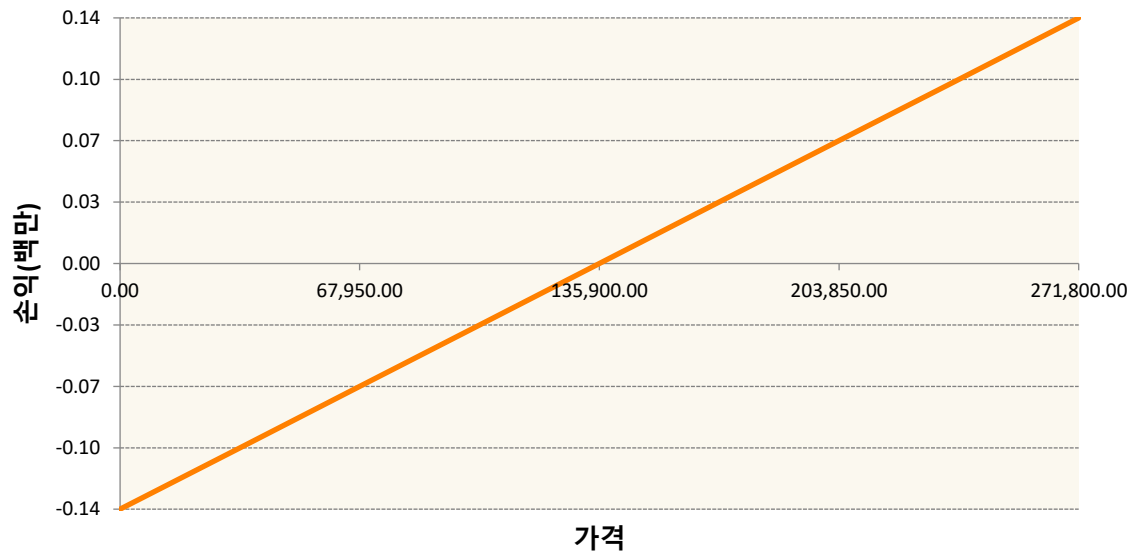
KR41C5W20002-2025-02 삼성에스디에스개별선물



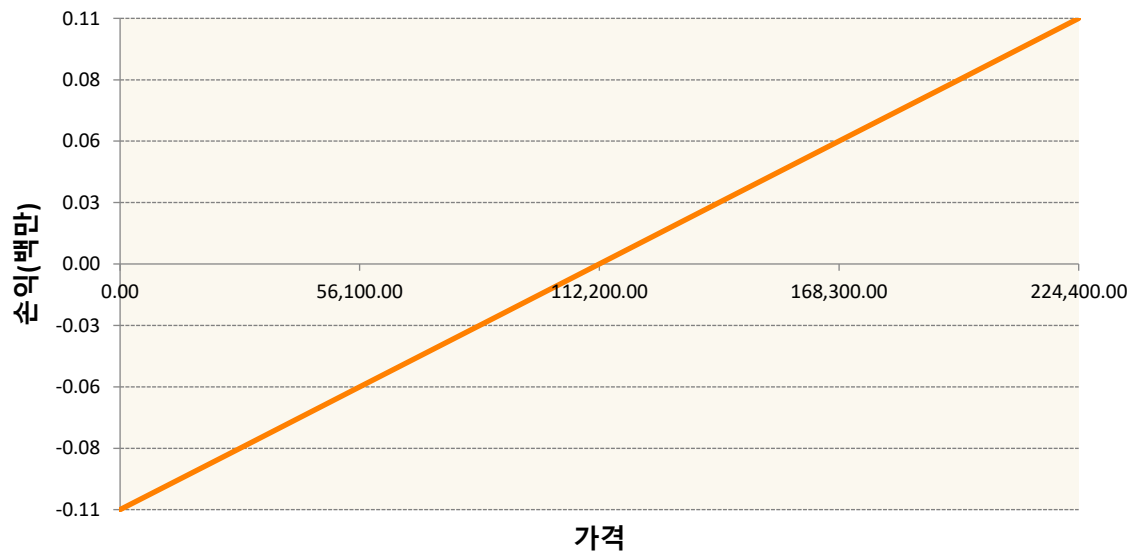
KR41C6W20000-2025-02 아모레퍼시픽개별선물



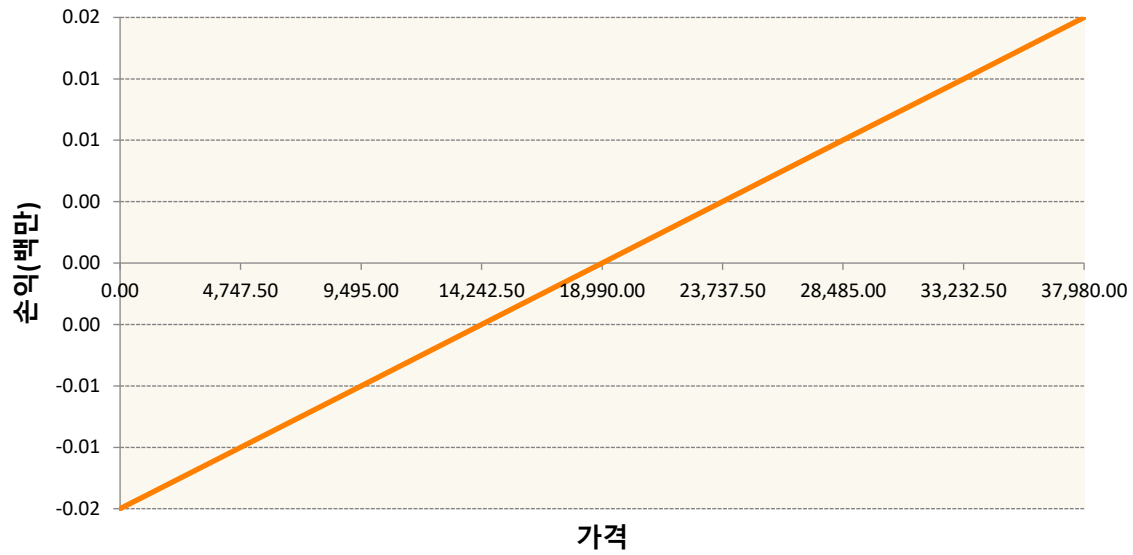
KR41CCW20006-2025-02 현대글로비스개별선물



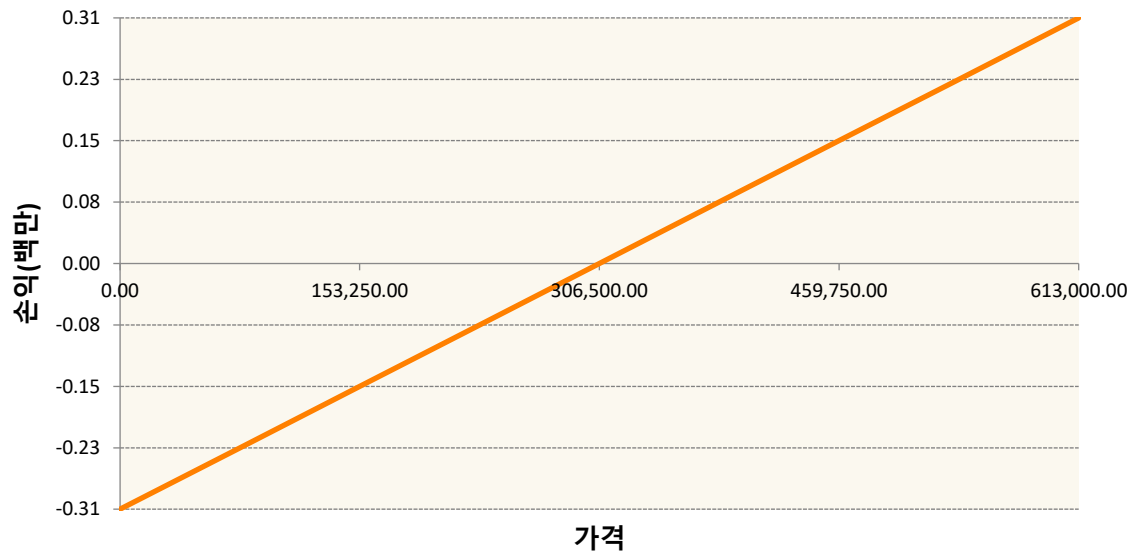
KR41CDW20004-2025-02 HD현대미포개별선물



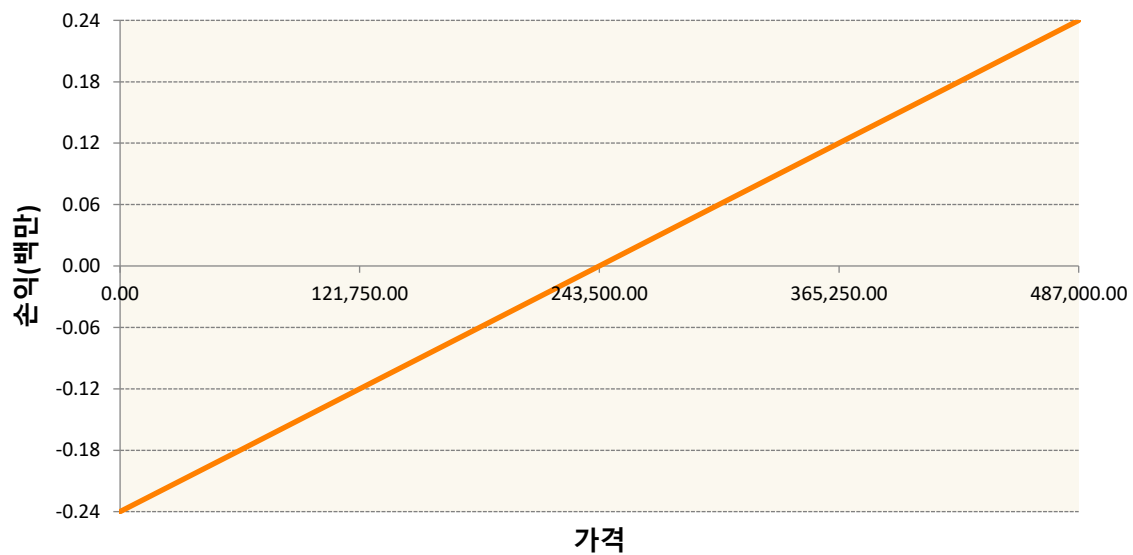
KR41CNW20003-2025-02 포스코DX개별선물



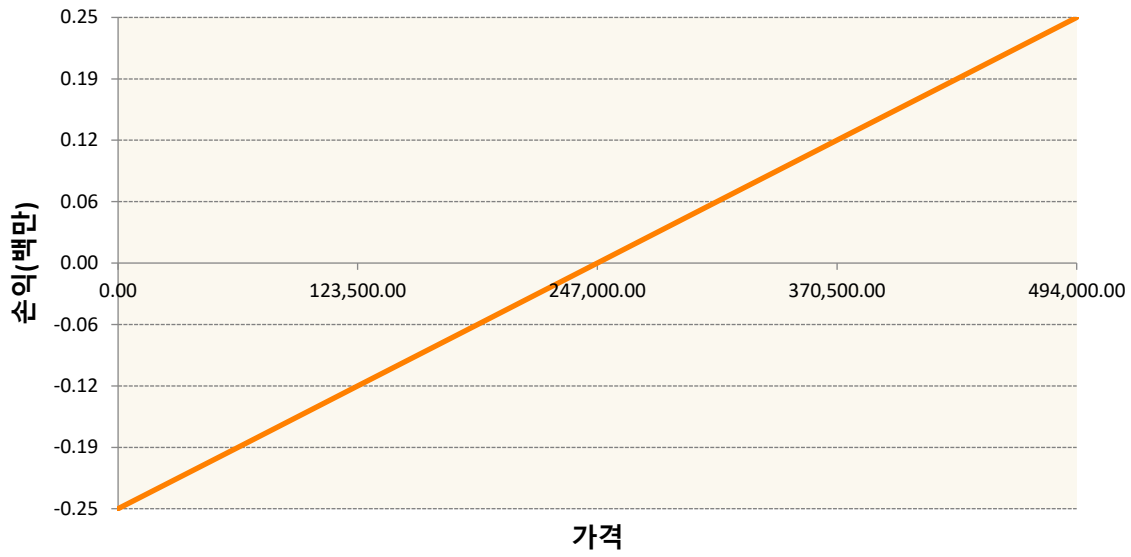
KR41CRW20004-2025-02 LG생활건강개별선물



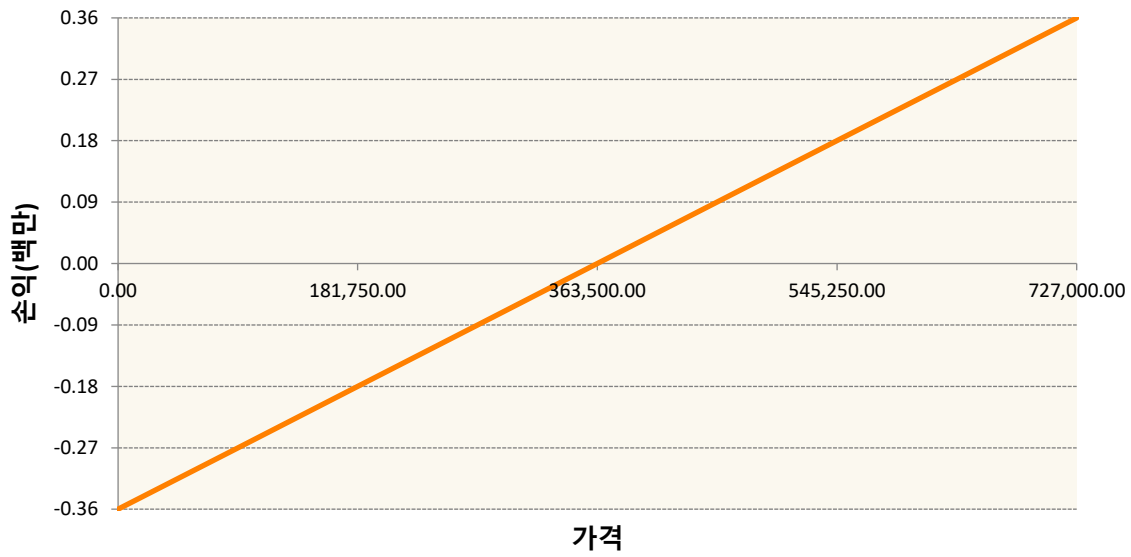
KR41CXW20002-2025-02 한미약품개별선물



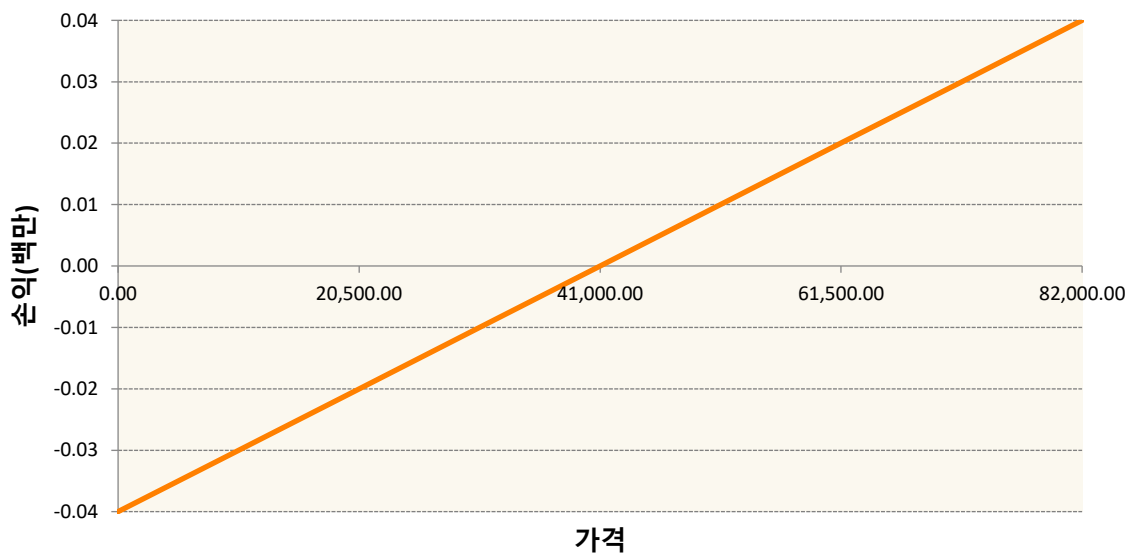
KR41D1W20000-2025-02 CJ제일제당개별선물



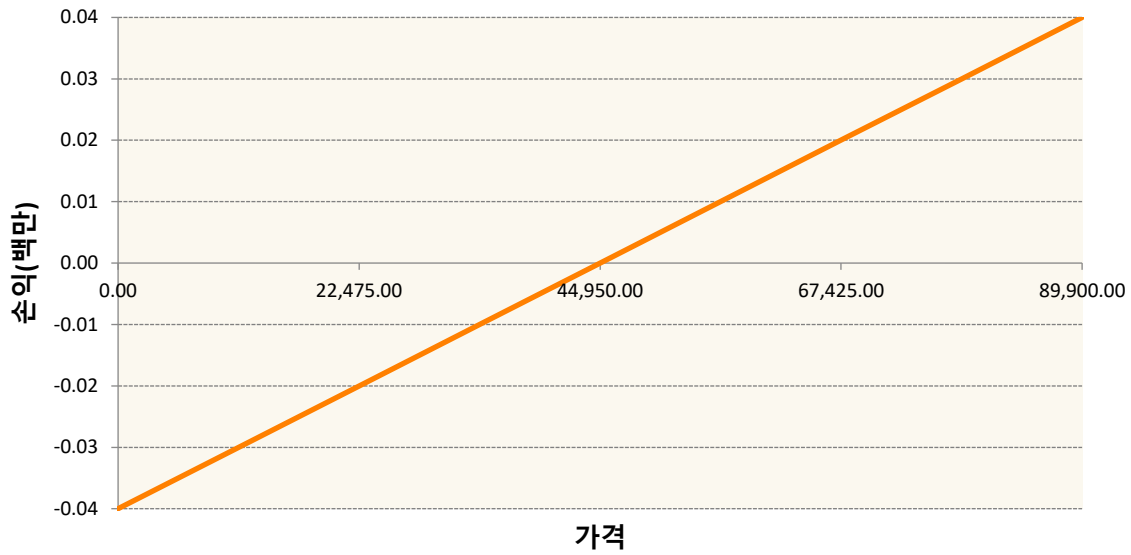
KR41DAW20008-2025-02 농심개별선물



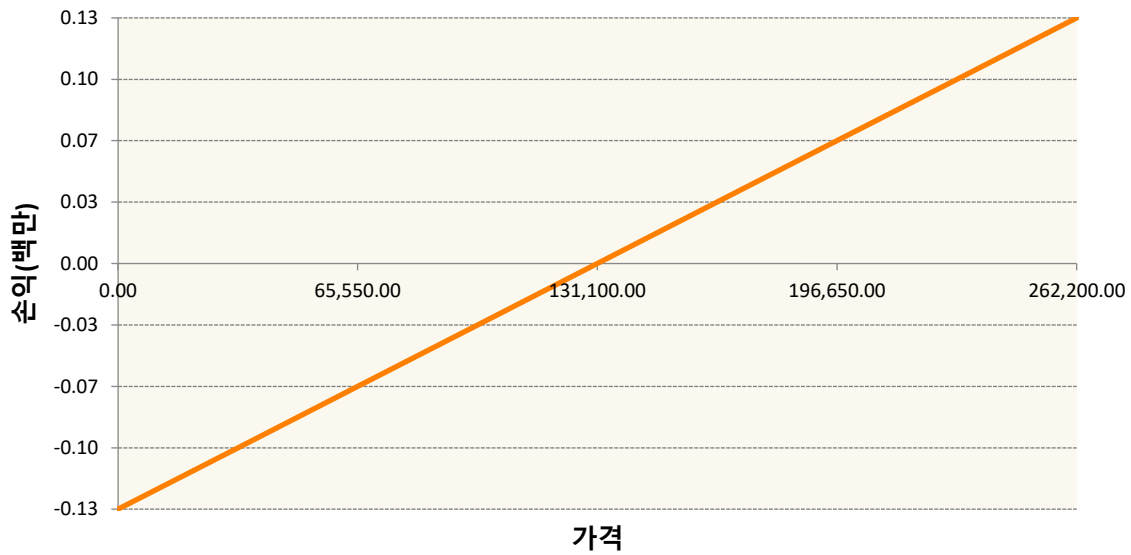
KR41DCW20004-2025-02 HL만도개별선물



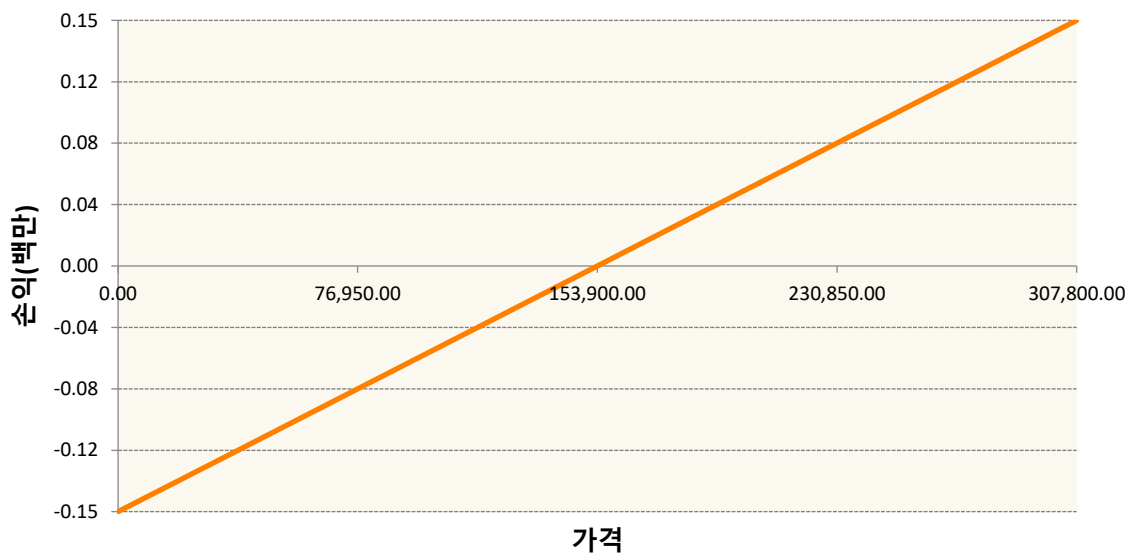
KR41E5W20000-2025-02 넷마블개별선물



KR41E8W20004-2025-02 포스코퓨처엠개별선물

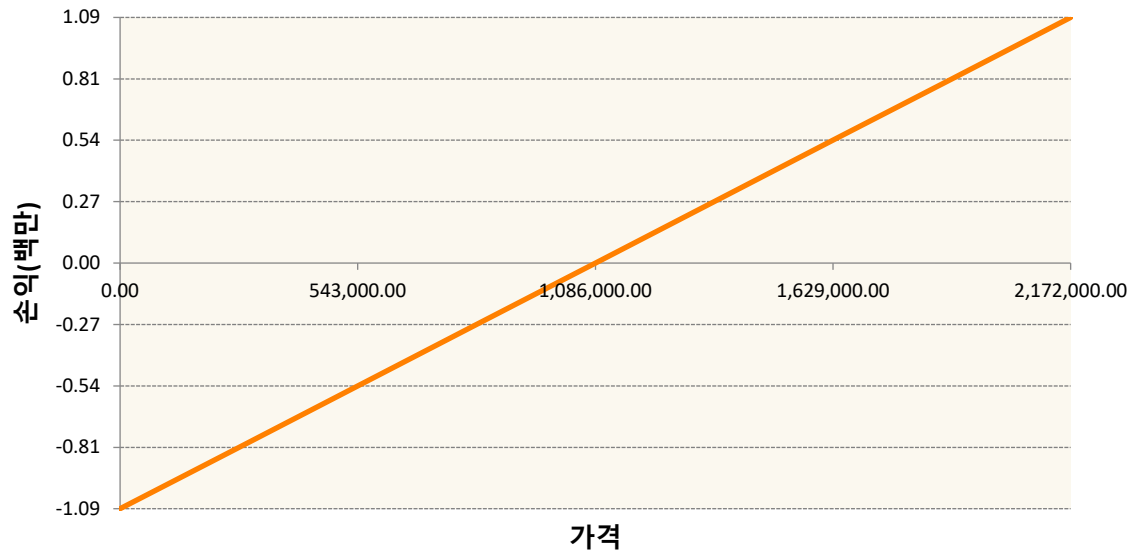


KR41EJW20007-2025-02 SKC개별선물

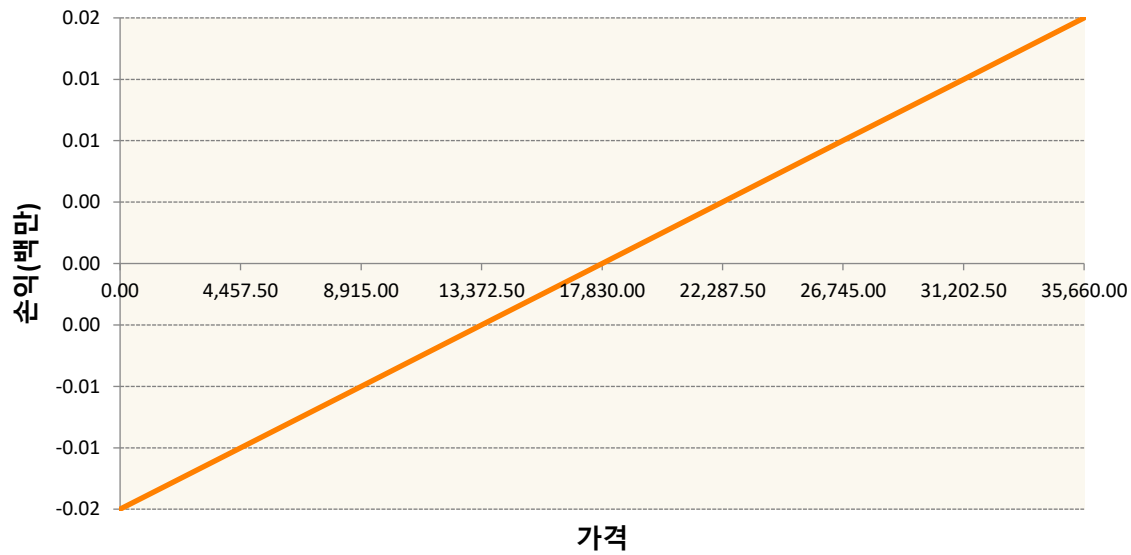




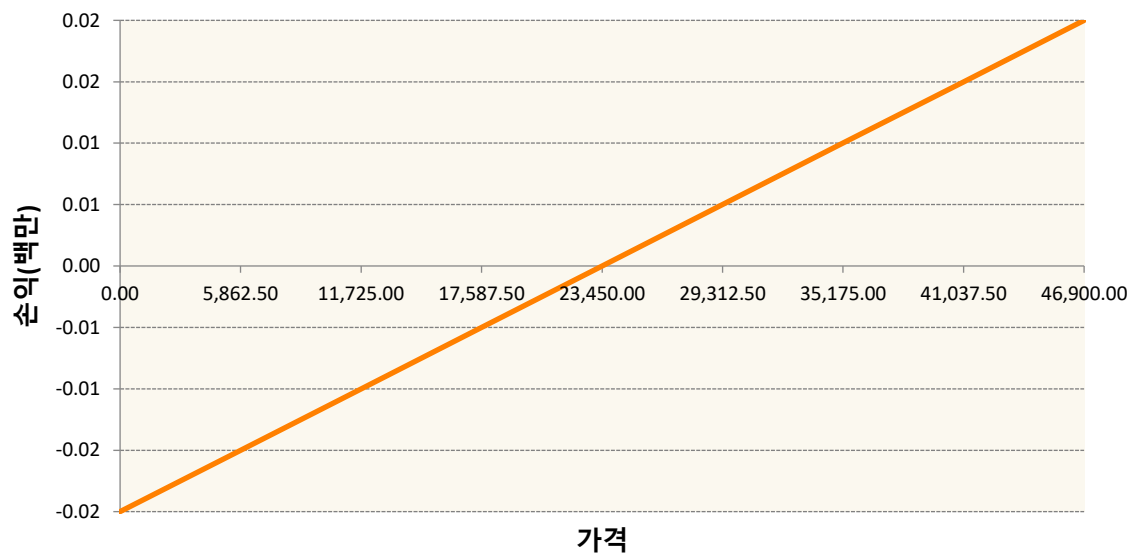
KR41ESW20008-2025-02 삼성바이오로직스개별선물



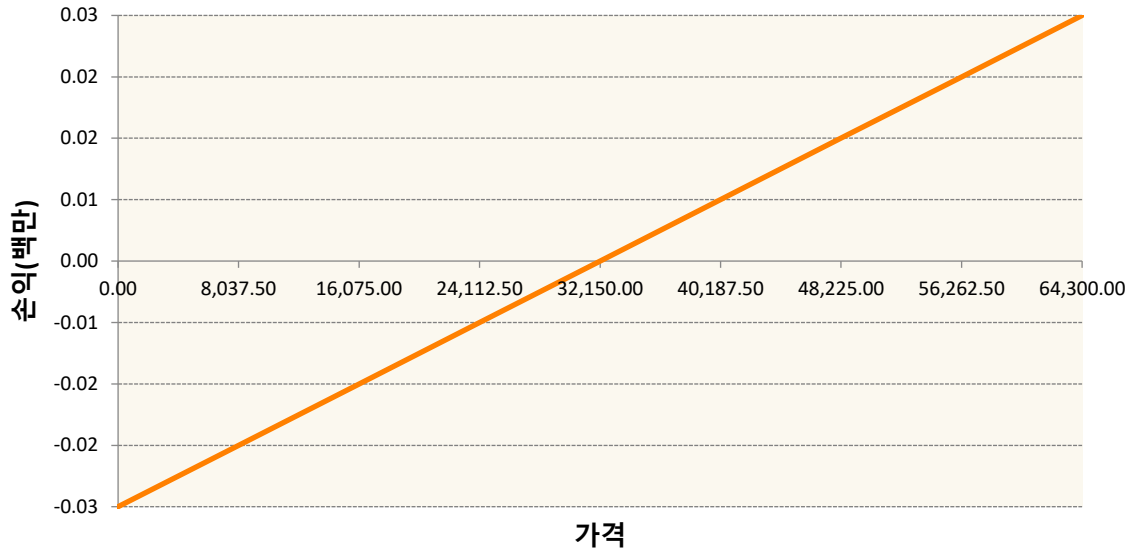
KR41ETW20006-2025-02 삼성E&A개별선물



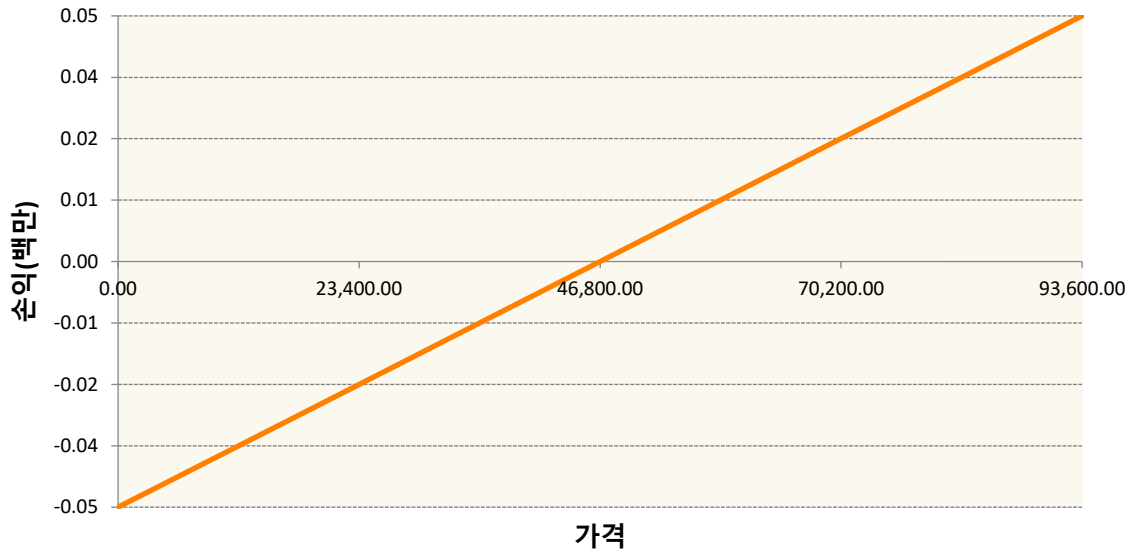
KR41F6W20007-2025-02 카카오뱅크개별선물



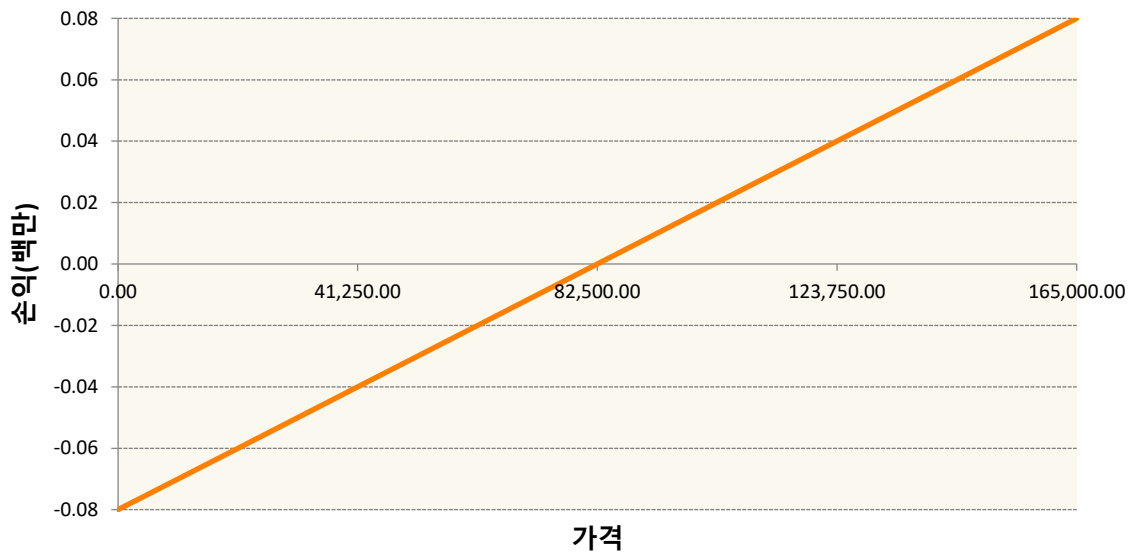
KR41F7W20005-2025-02 카카오페이개별선물



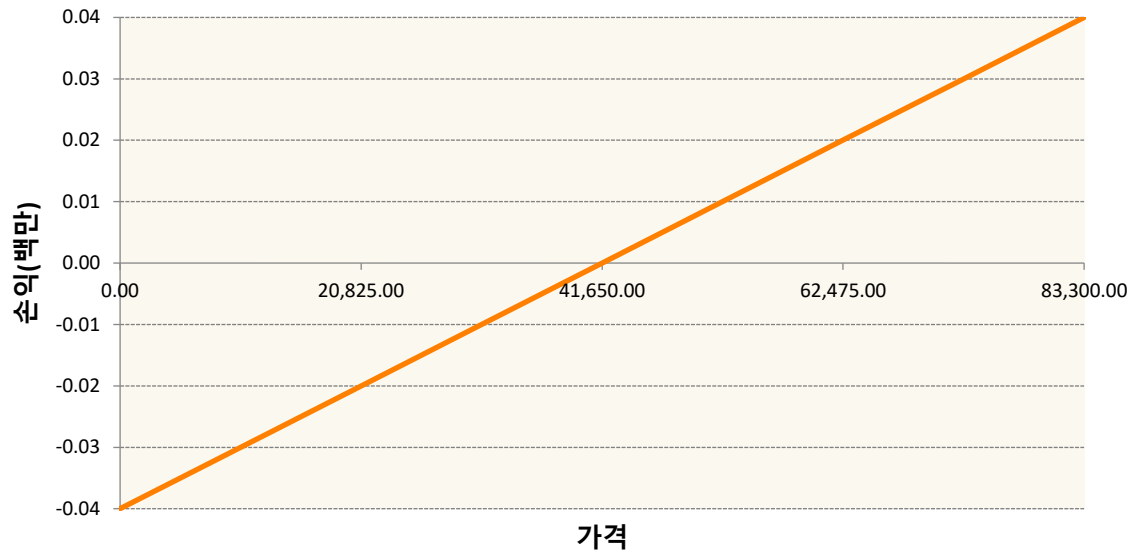
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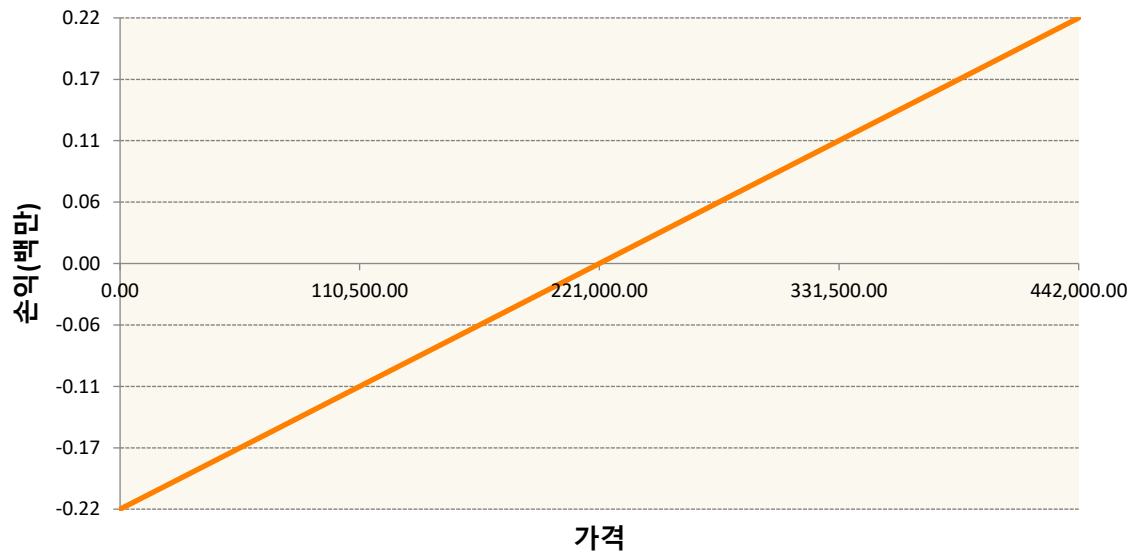
KR41FMW20008-2025-02 엘앤에프개별선물



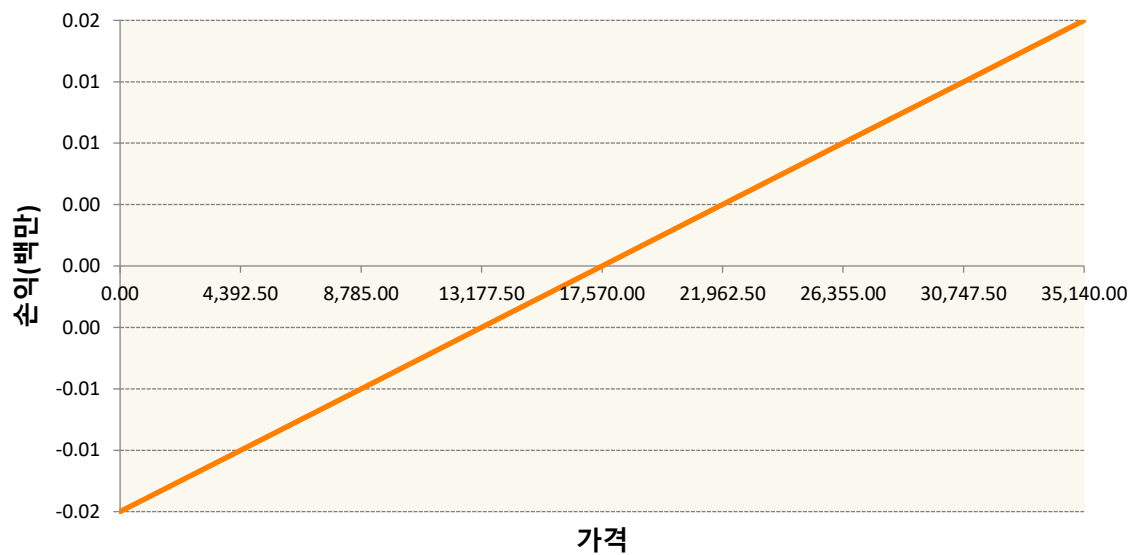
KR41G0W20009-2025-02 씨에스원드개별선물



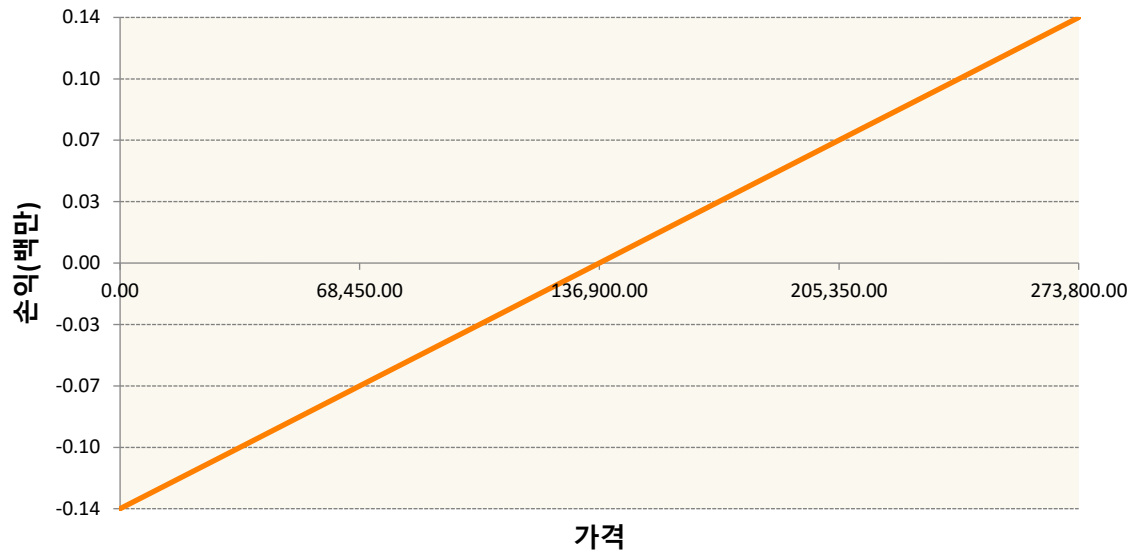
KR41GLW20008-2025-02 LS ELECTRIC개별선물



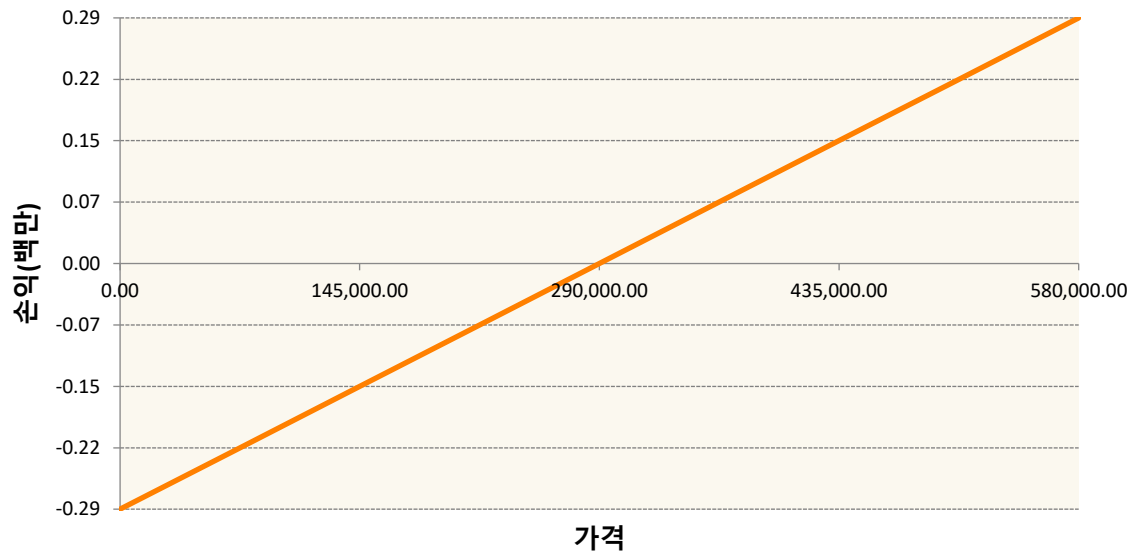
KR41GNW20004-2025-02 금양개별선물



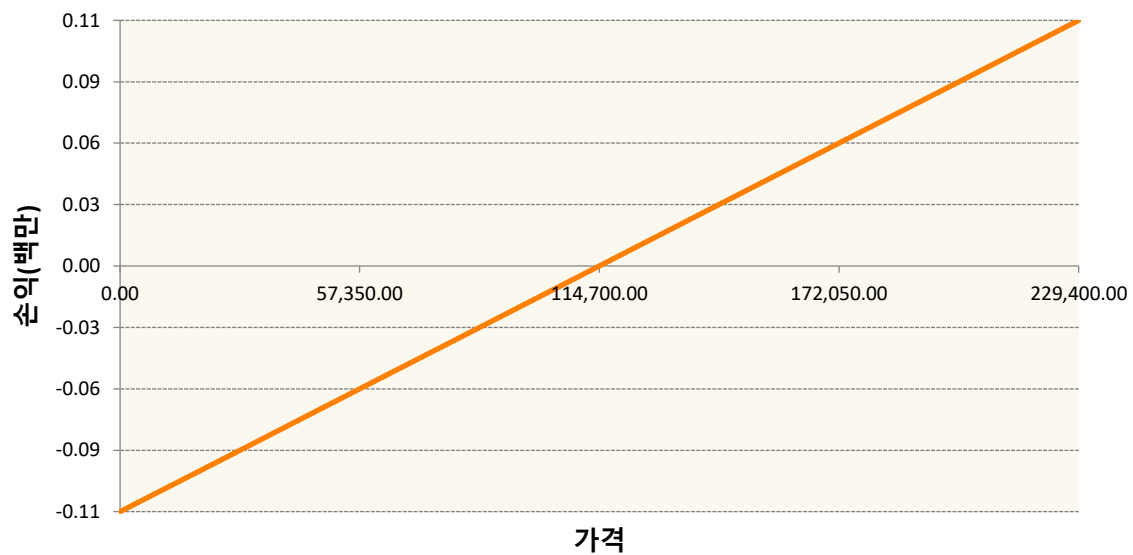
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                    |      |
|------------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물      | 60   |
| 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      | 27   |
| 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        | 0.47 |
| KR41CRW20( 2025-02 LG생활건강개별선물      | 1    |
| KR41CXW20( 2025-02 한미약품개별선물        | 1    |
| KR41D1W20 2025-02 CJ제일제당개별선물       | 1    |
| KR41DAW20 2025-02 농심개별선물           | 0.29 |
| 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 카카오페이가별선물       | 0.18 |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물   | 1    |
| KR41FMW20 2025-02 엘앤에프개별선물         | 1    |
| KR41G0W20 2025-02 씨에스윈드개별선물        | 0.5  |
| KR41GLW20( 2025-02 LS ELECTRIC개별선물 | 2    |
| KR41GNW20 2025-02 금양개별선물           | 0.32 |
| KR41GQW20 2025-02 녹십자개별선물          | 0.33 |
| KR41GTW20( 2025-02 두산개별선물          | 1    |
| KR41HEW20( 2025-02 키움증권개별선물        | 1    |

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

(단위:백만원)

279

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

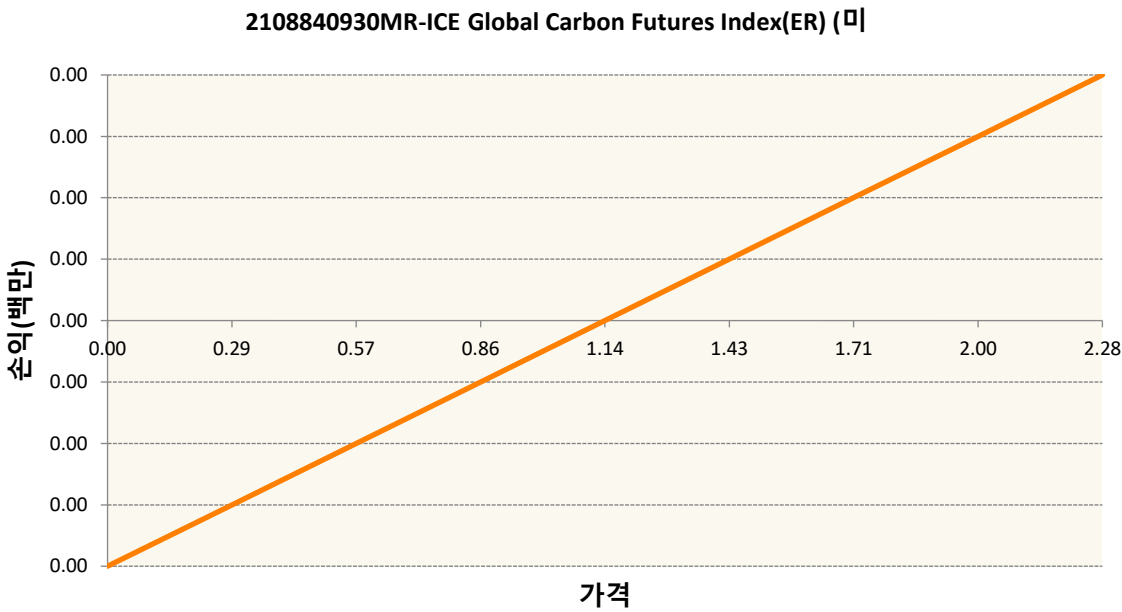
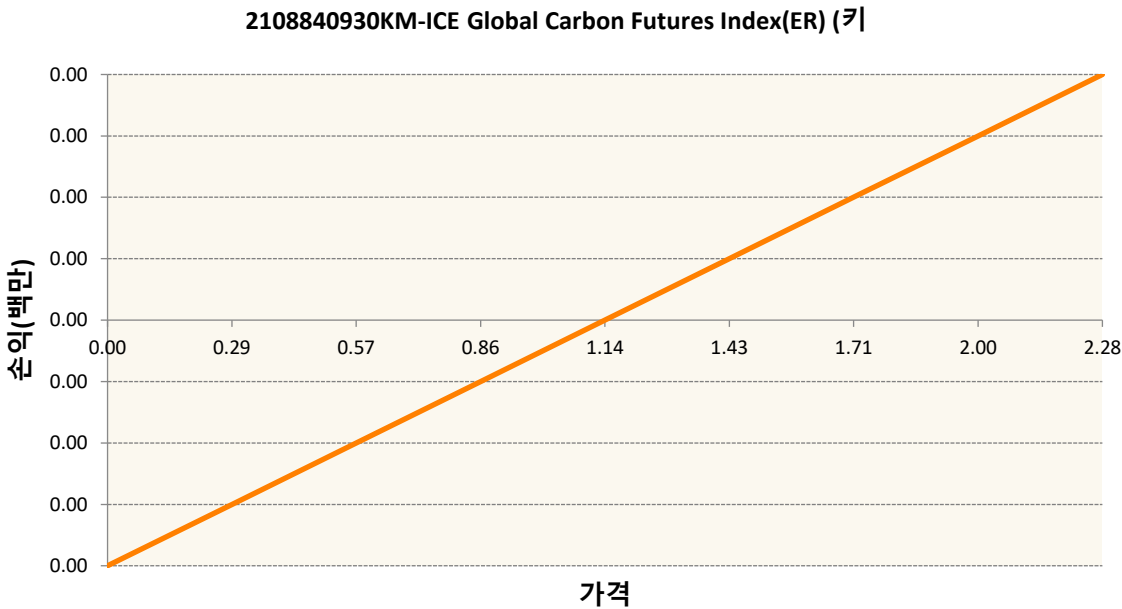
## SOL 글로벌탄소배출권선물IHS특

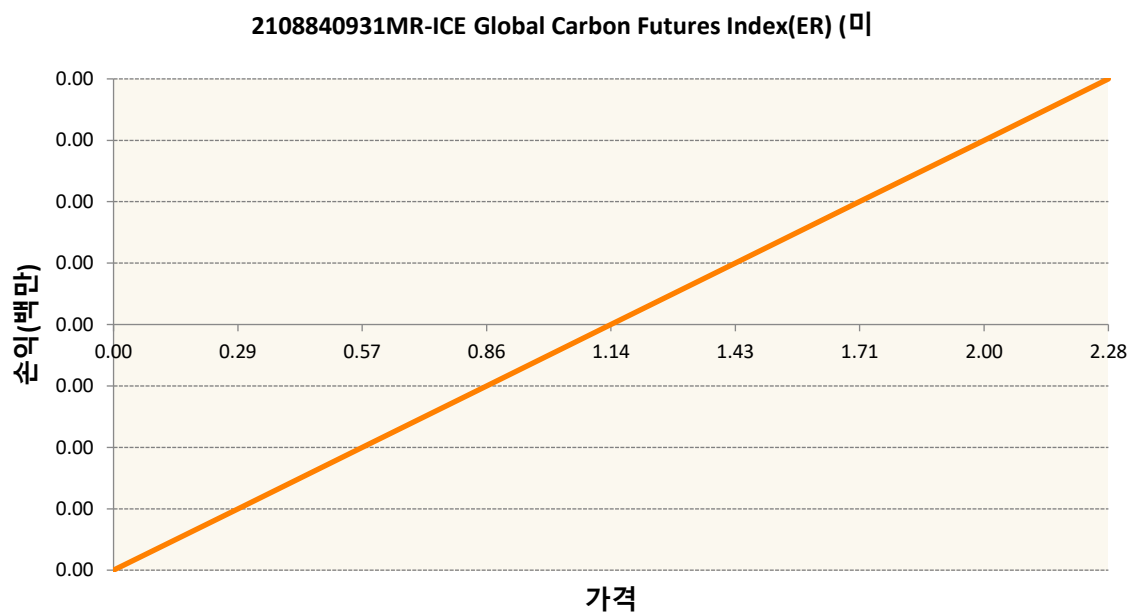
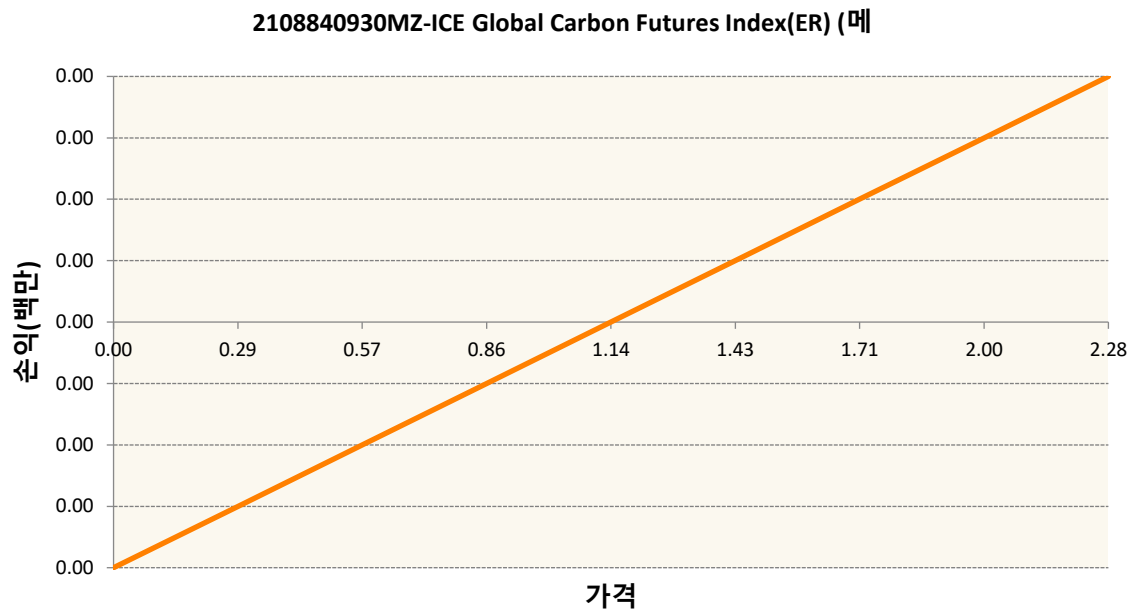
### 1. 계약금액

(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) |  | 508      |
| 2108840930ICE Global Carbon Futures Index(ER) (메) |  | 203      |
| 2108840931ICE Global Carbon Futures Index(ER) (미) |  | 203      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,109    |



|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

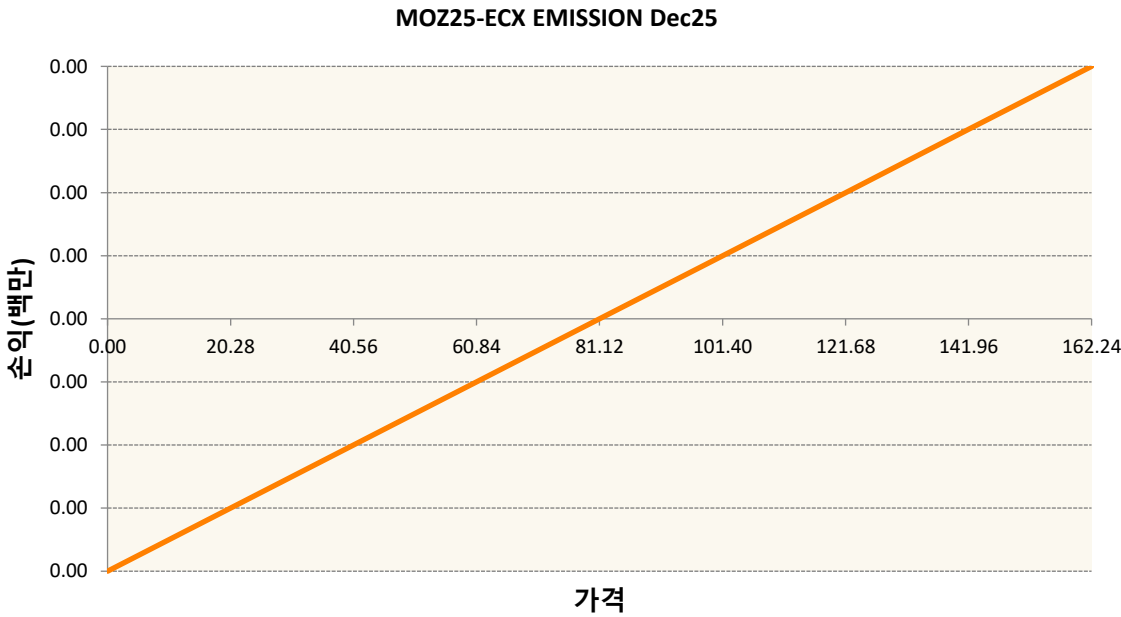
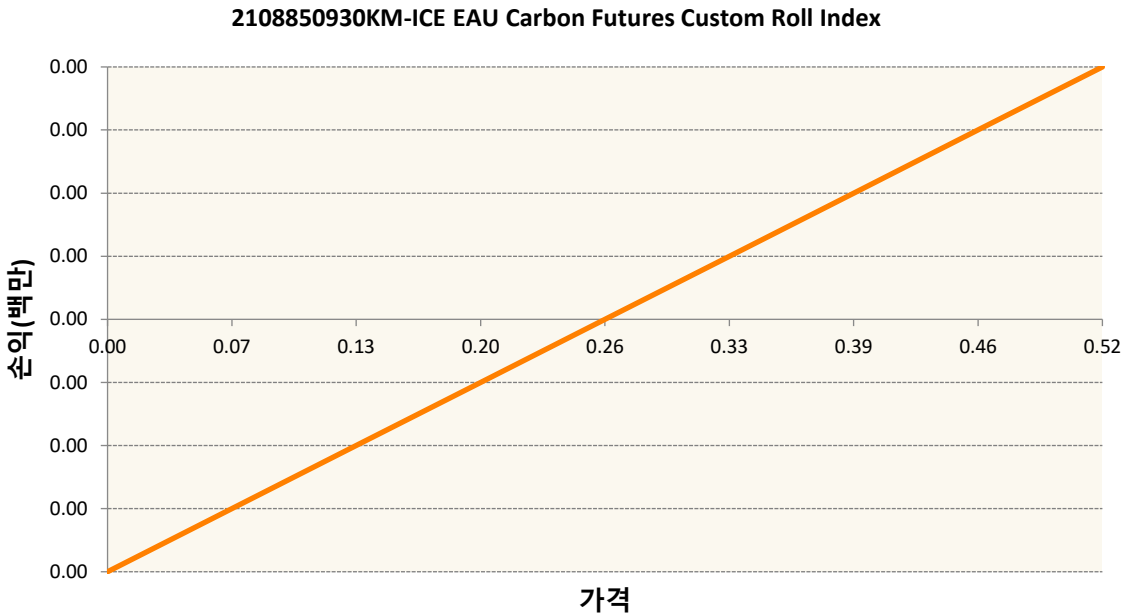
## SOL 유럽탄소배출권선물S&P특별

### 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   | 10,140 | 0     | 10,140    |    |
| 누계 | 통화   | 선도   | 0      | 1,580 | -1,580    | 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                     |  | 804      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,447    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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)  | 6 |
| SWCSI00000 신한CSI Index 240620 (NH)  | 6 |
| SWCSI00000 신한CSI Index 240923 (메리츠) | 9 |
| SWCSI00000 신한CSI Index 240923 (미래)  | 9 |

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

(단위:백만원)

|    |
|----|
| 52 |
|----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

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)  | 4 |
| SWSTAR000( 신한 STAR 50 Index 241219(메리츠) | 4 |
| SWSTAR000( 신한 STAR 50 Index 241219(NH)  | 3 |
| SWSTAR000( 신한 STAR 50 Index 231226(키움)  | 1 |

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

(단위:백만원)

20

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

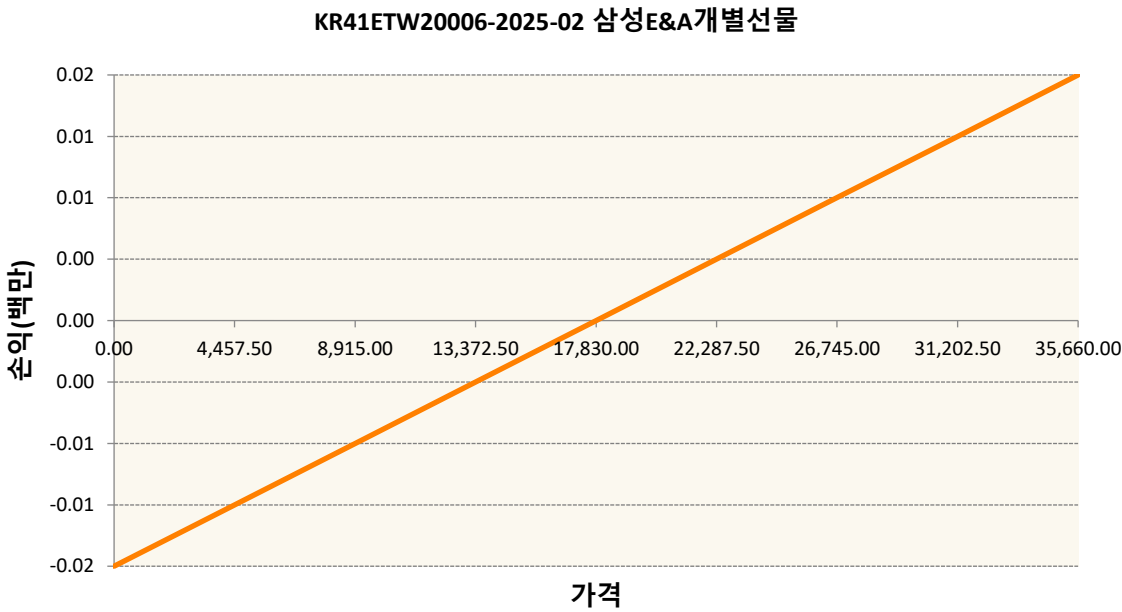
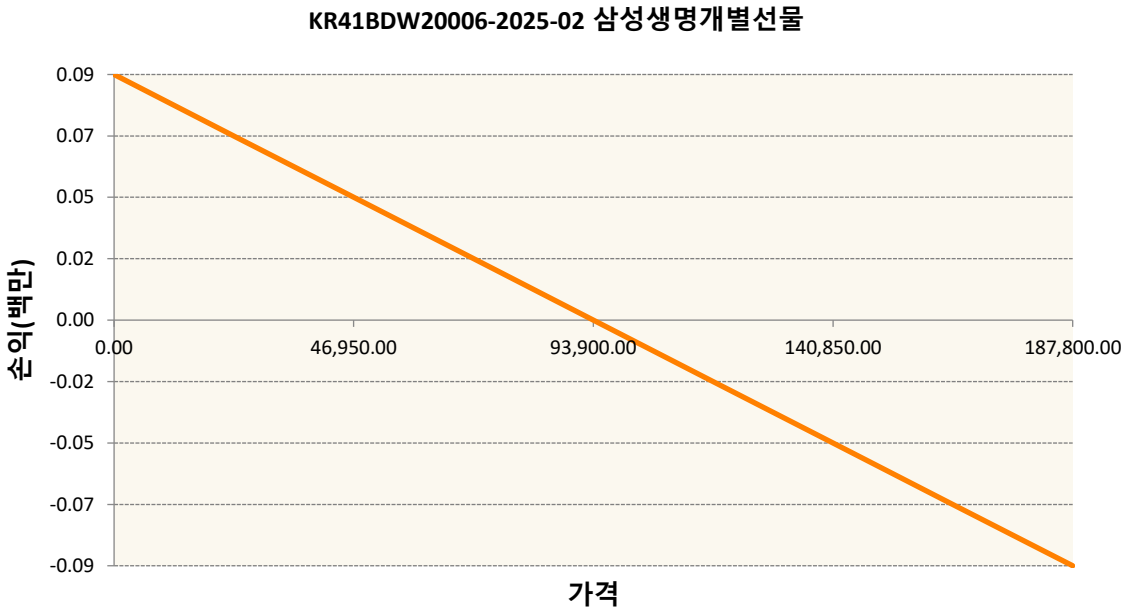
## 에쿼티알파일반사모혼합자산

### 1. 계약금액

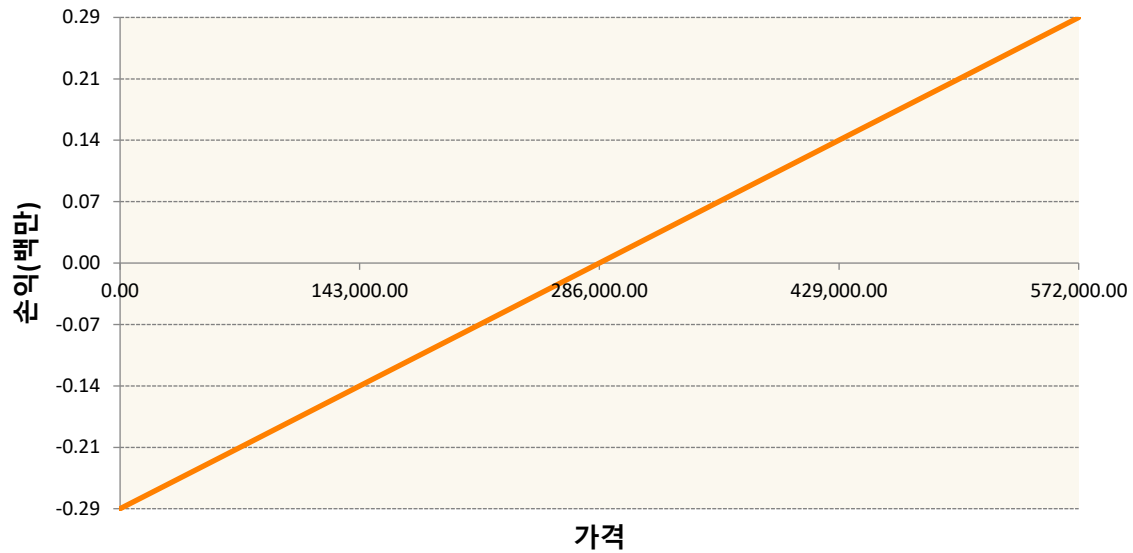
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         | 장내 |
| 누계 | 유가증권 | 선물   | 22    | 4     | 18        | 장내 |

### 2. 만기시점의 손익구조



KR41GTW30000-2025-03 두산개별선물



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR41BDW20 2025-02 삼성생명개별선물  
 KR41ETW20( 2025-02 삼성E&A개별선물  
 KR41GTW30( 2025-03 두산개별선물

0.3  
 1  
 1

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

(단위:백만원)

5

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

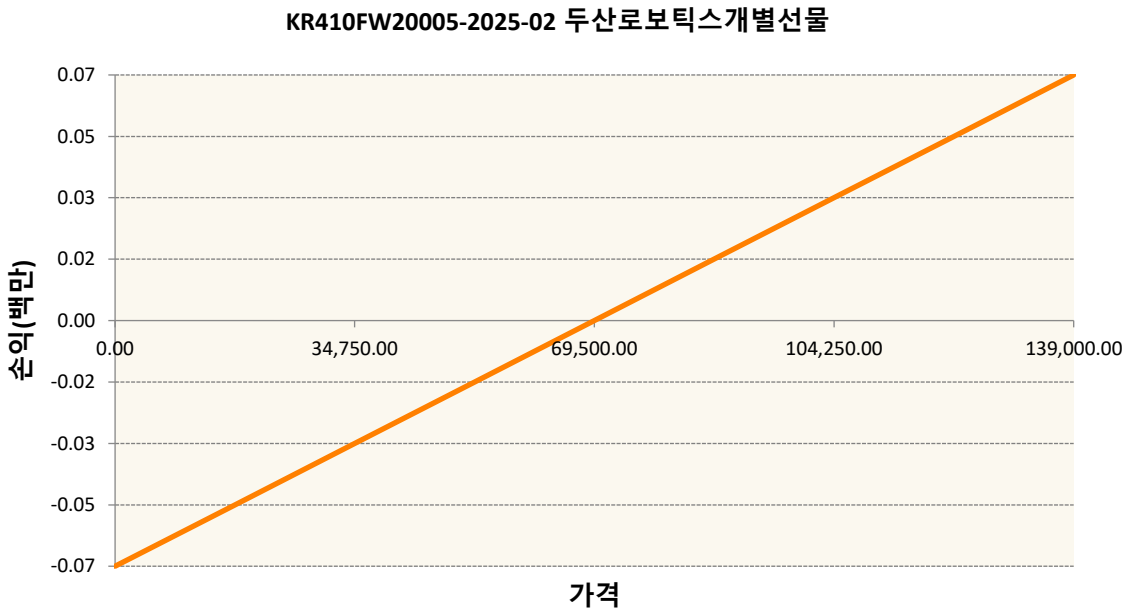
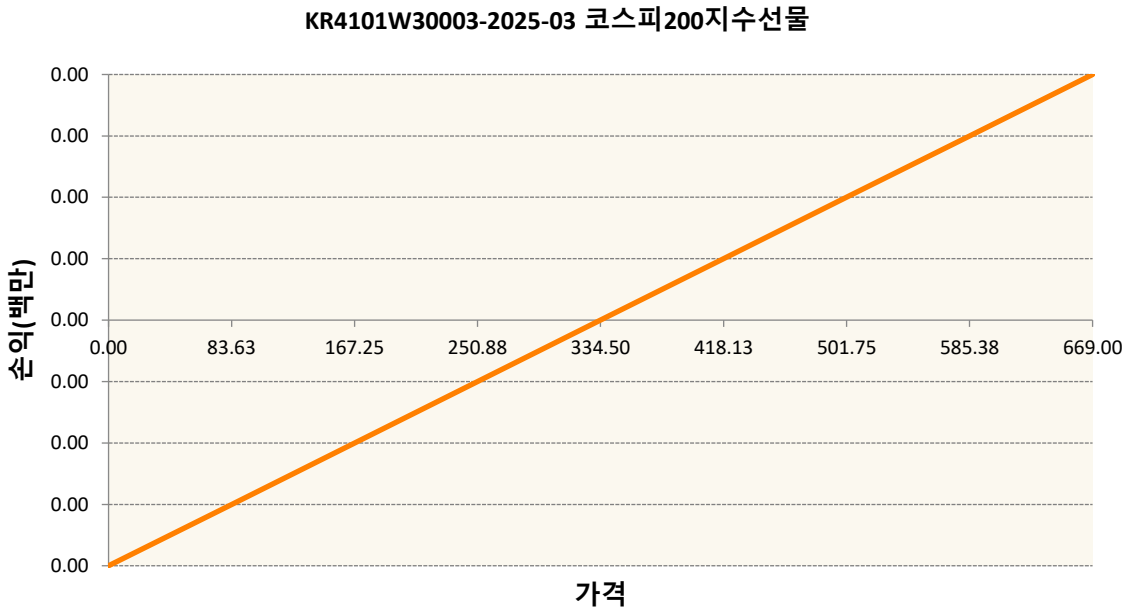
코리아인덱스(주식-파생형)(종)

1. 계약금액

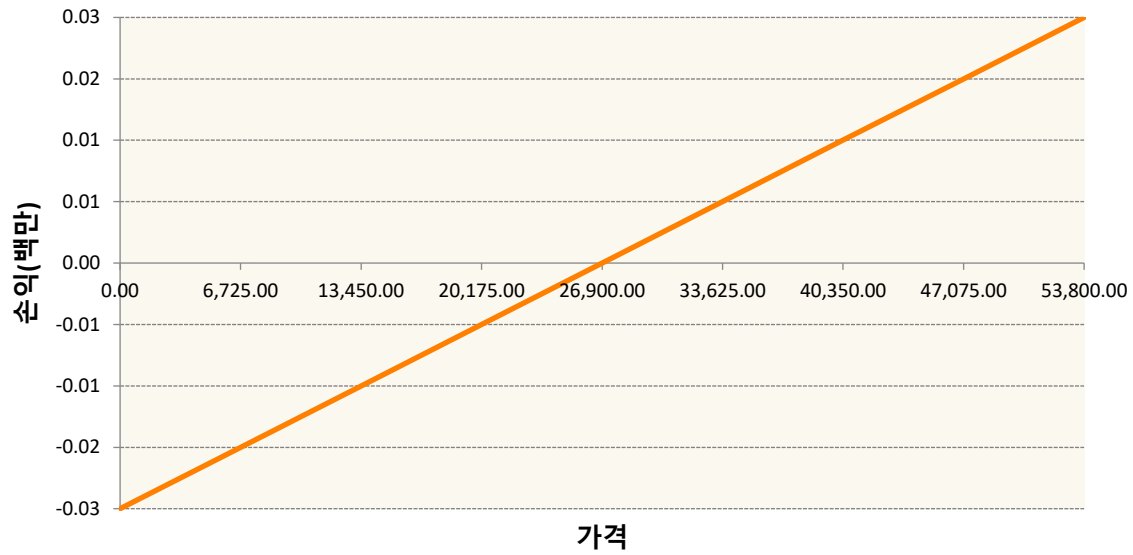
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1)  | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|--------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 8,473  | 2,509 | 5,964     | 장내 |
| 누계 | 유가증권 | 선물   | 19,072 | 0     | 19,072    | 장내 |

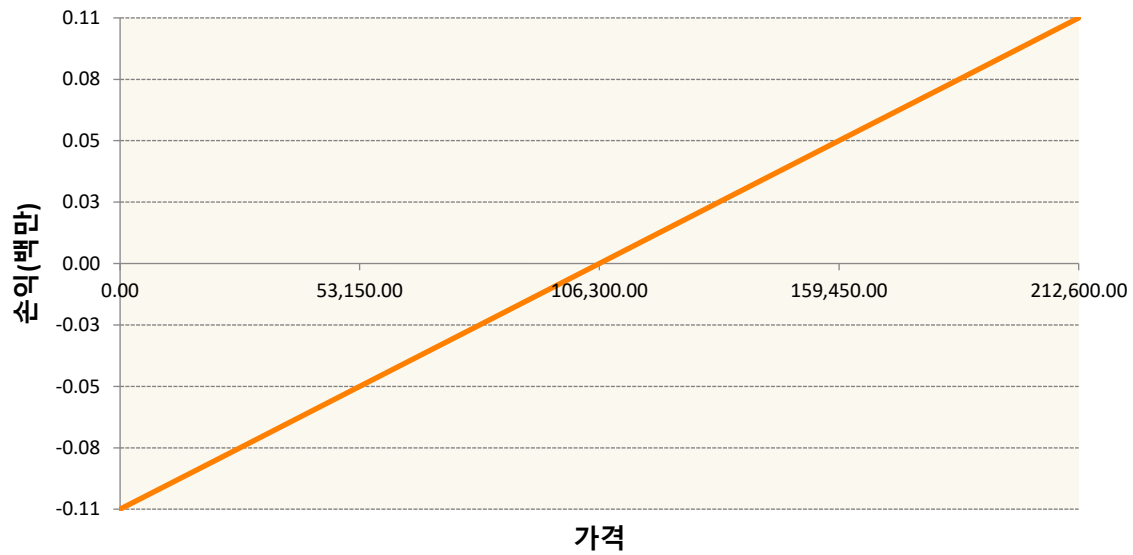
2. 만기시점의 손익구조



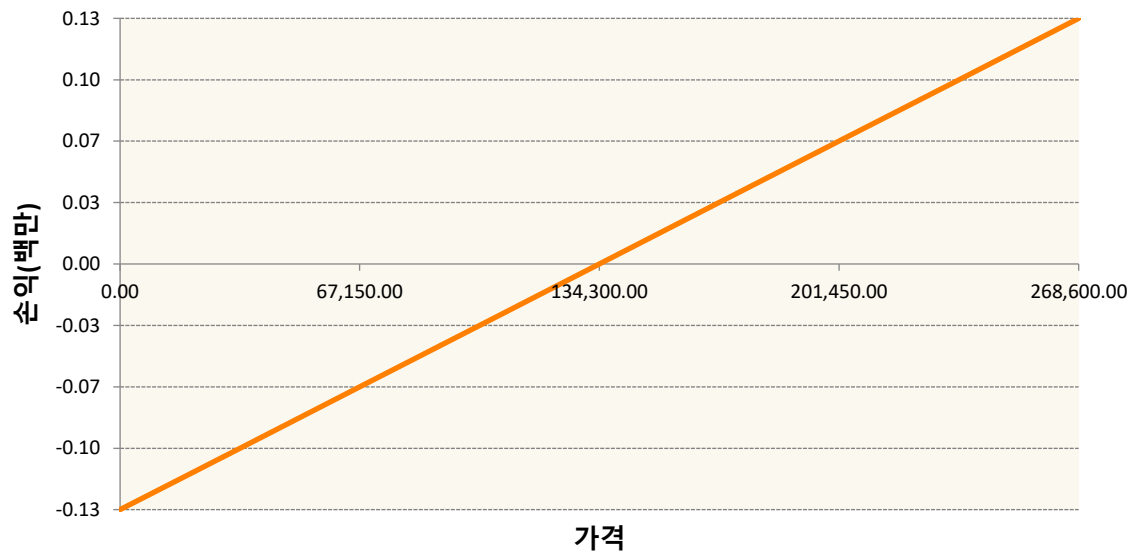
KR410SW20008-2025-02 울촌화학개별선물



KR410ZW20003-2025-02 한미반도체개별선물

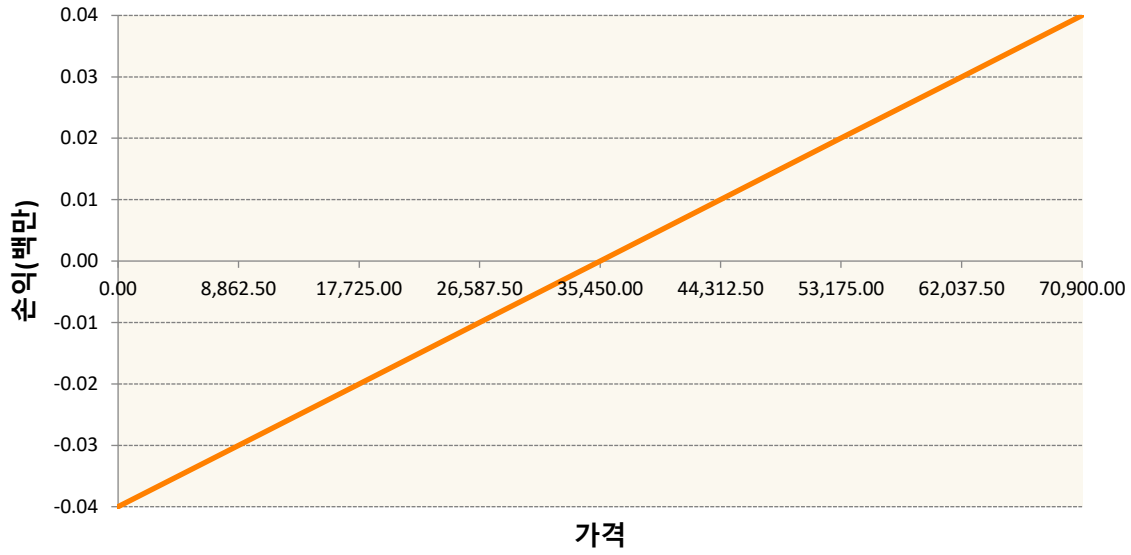


KR4123W20008-2025-02 삼성전기개별선물

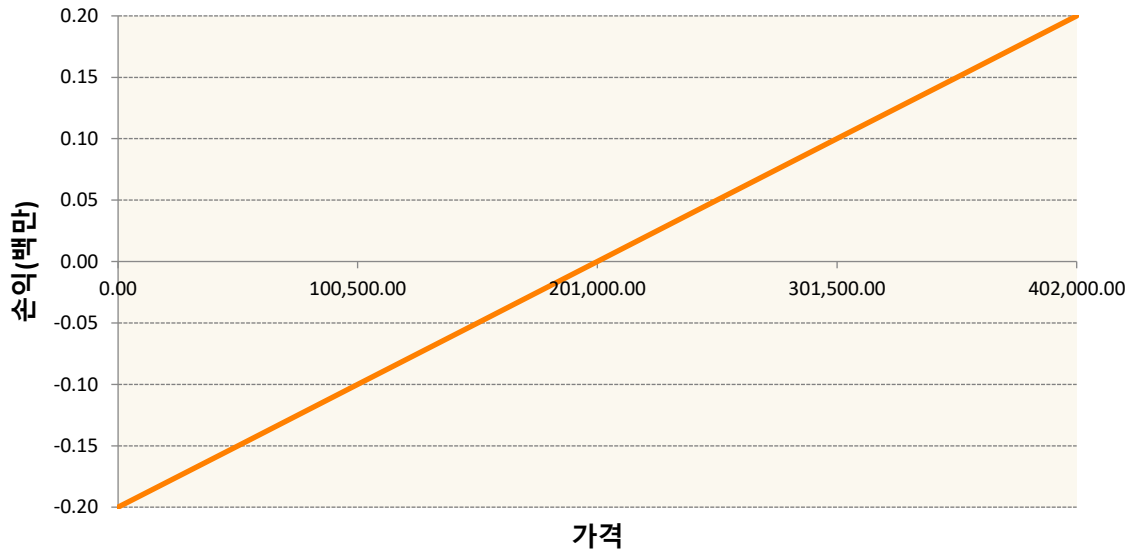




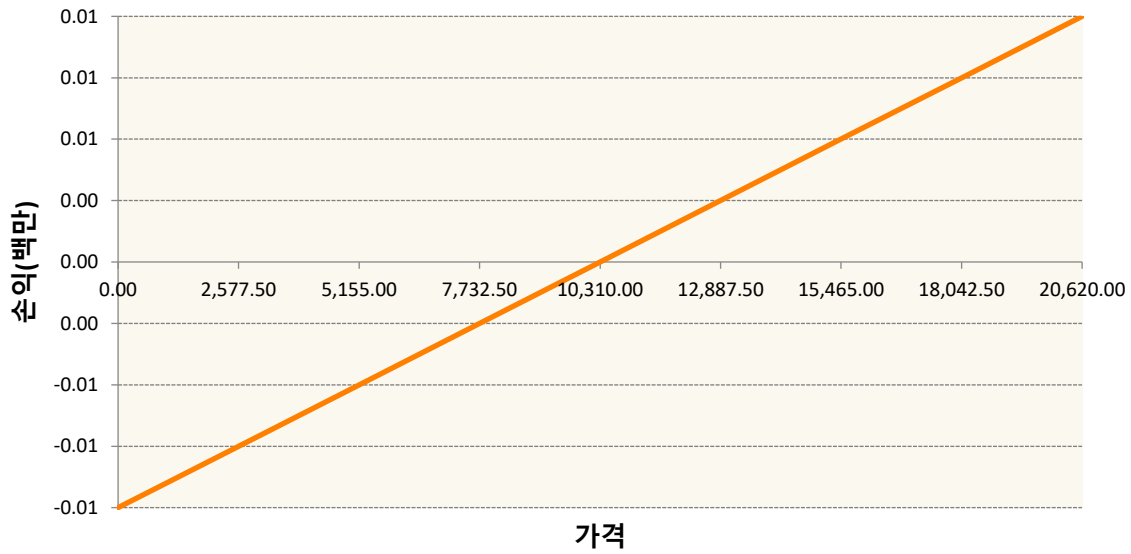
KR4128W20007-2025-02 한국가스공사개별선물



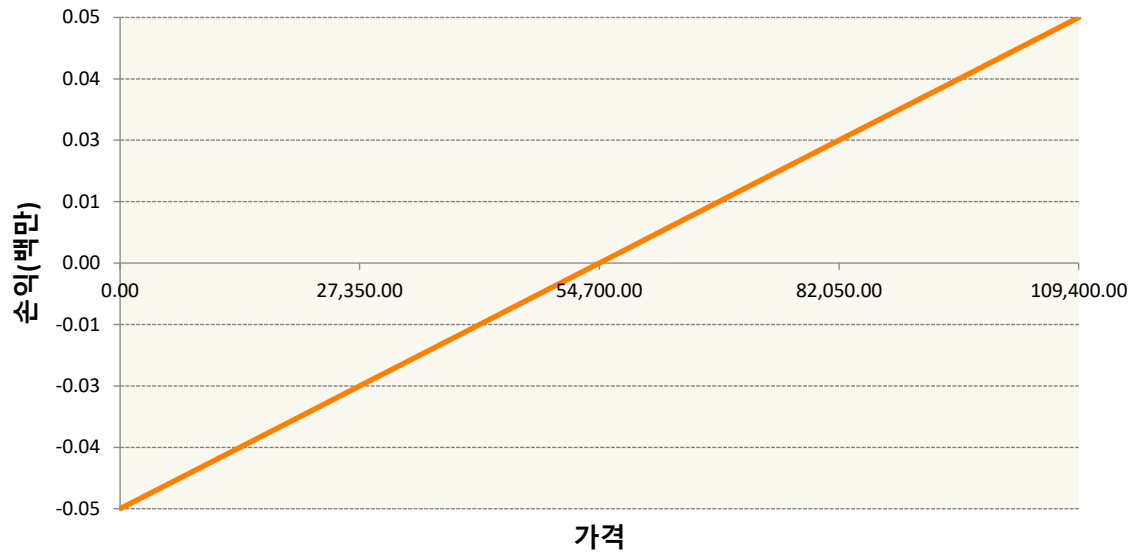
KR4150W20001-2025-02 SK하이닉스개별선물



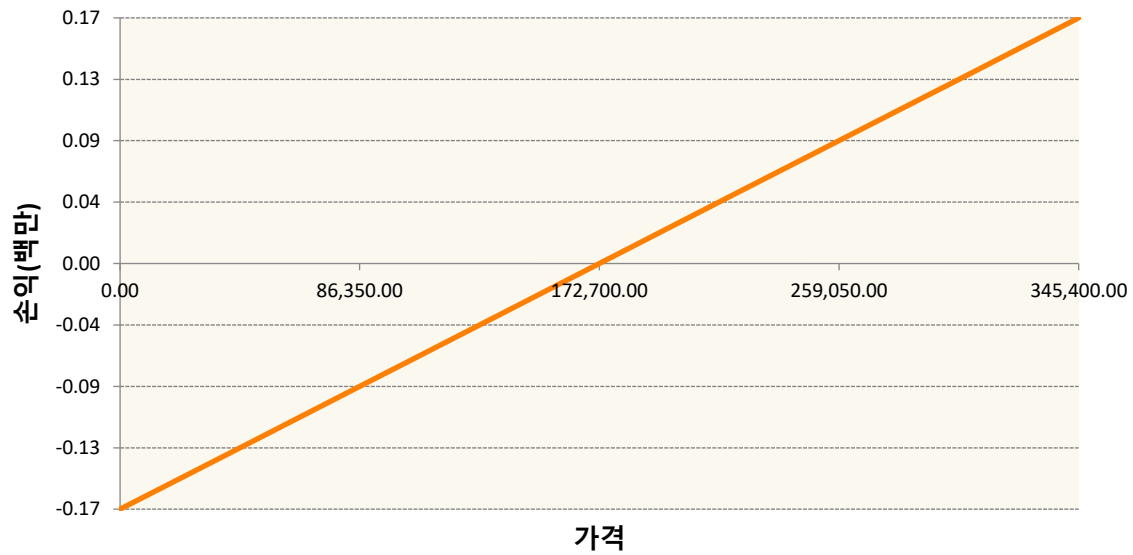
KR41B0W20004-2025-02 LG유플러스개별선물



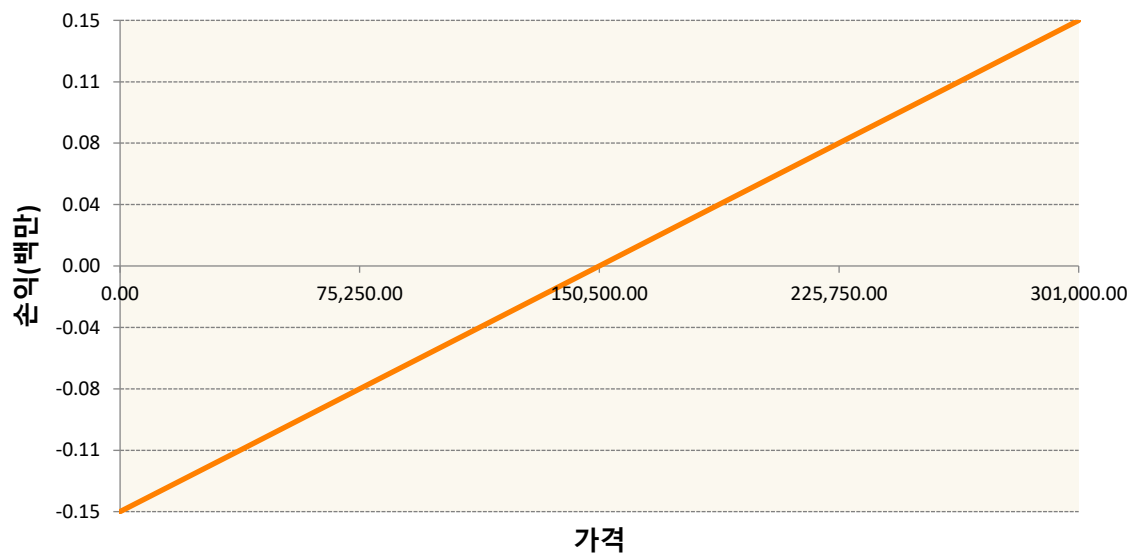
KR41BBW20000-2025-02 롯데케미칼개별선물



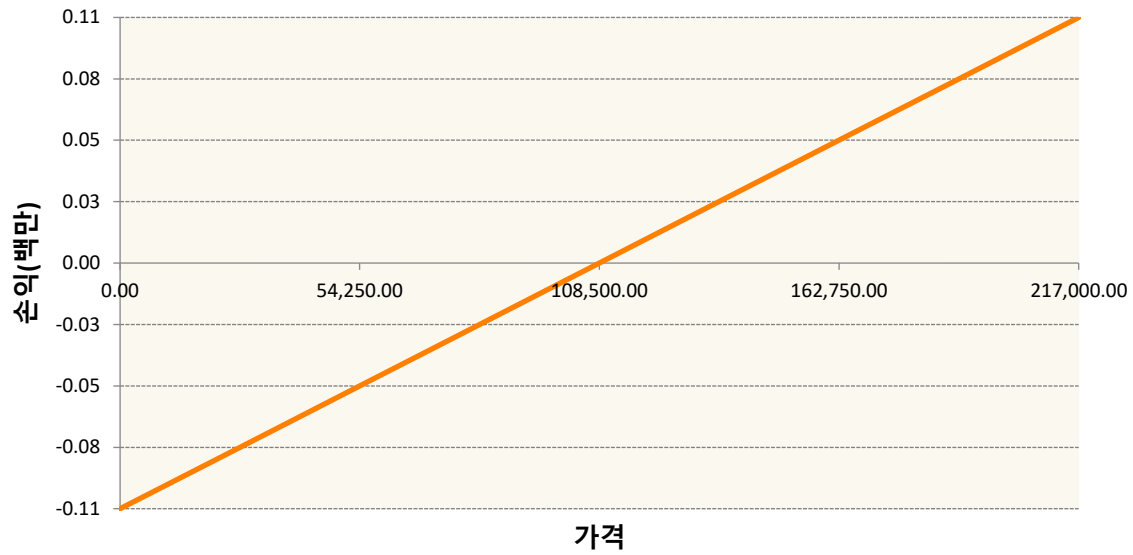
KR41BJW20003-2025-02 엔씨소프트개별선물



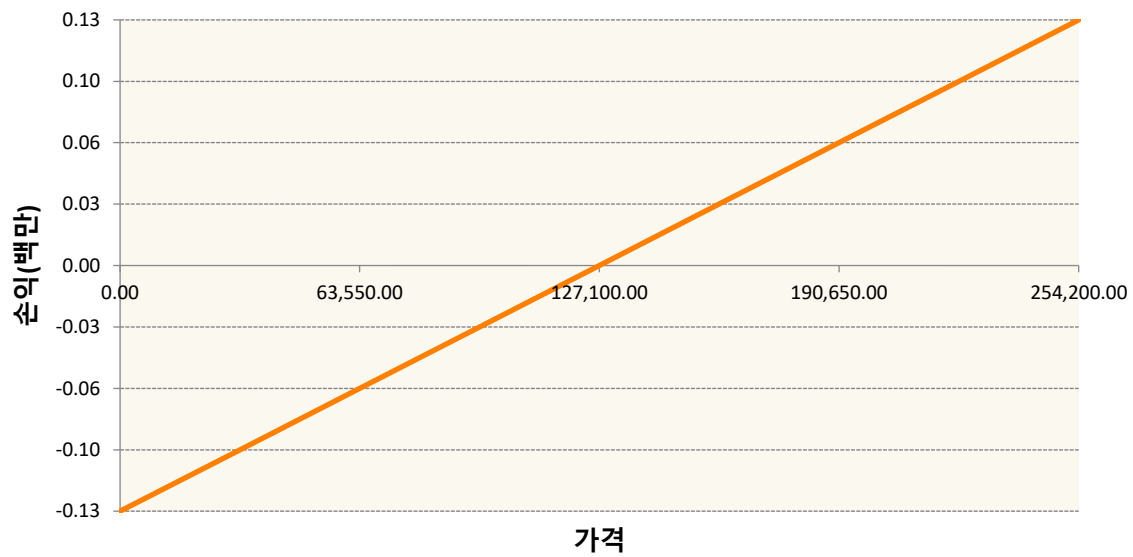
KR41BYW20002-2025-02 LG이노텍개별선물



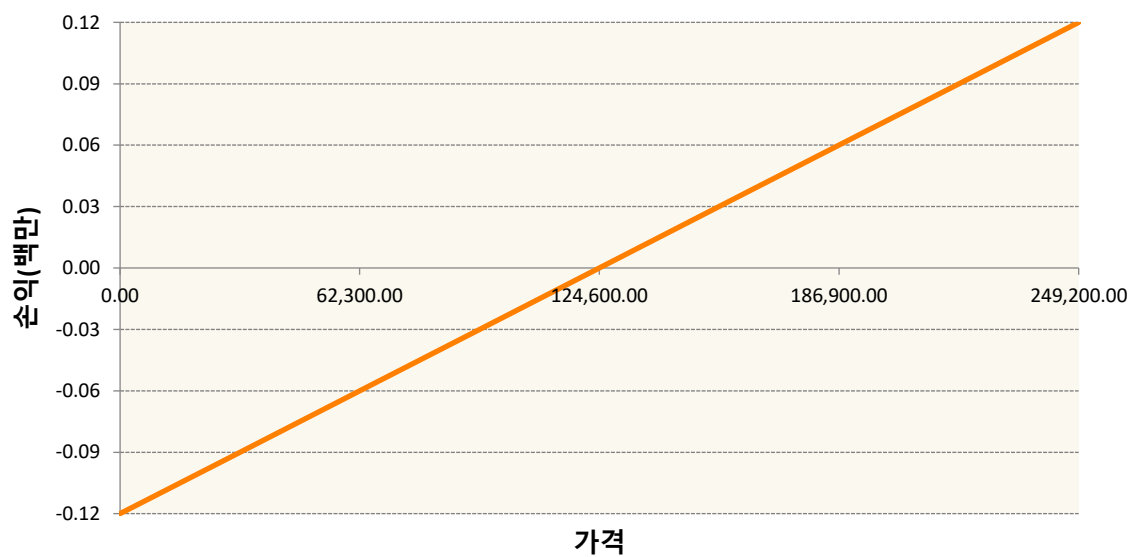
KR41C3W20007-2025-02 금호석유개별선물



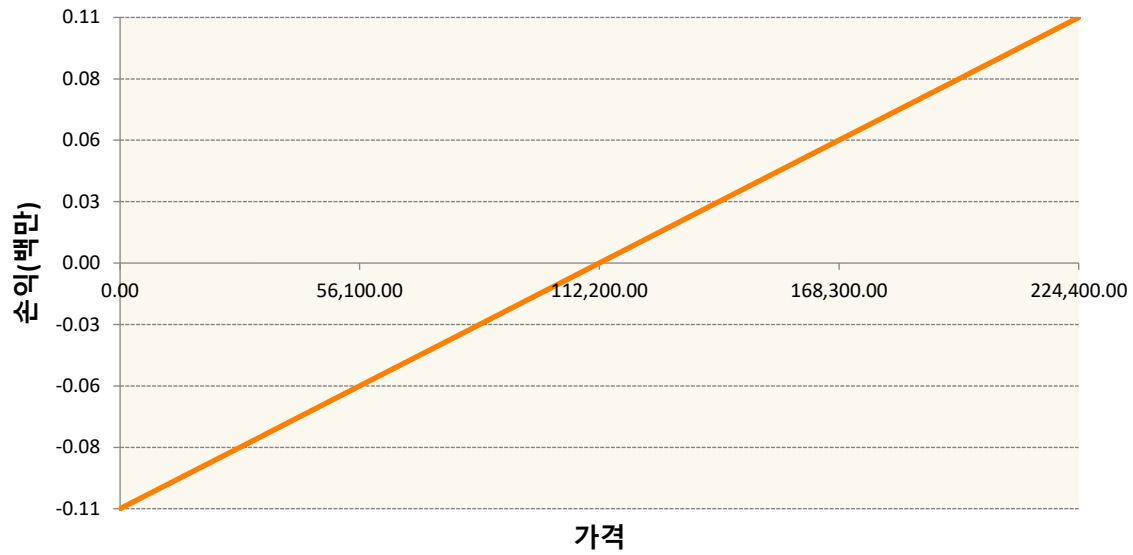
KR41C5W20002-2025-02 삼성에스디에스개별선물



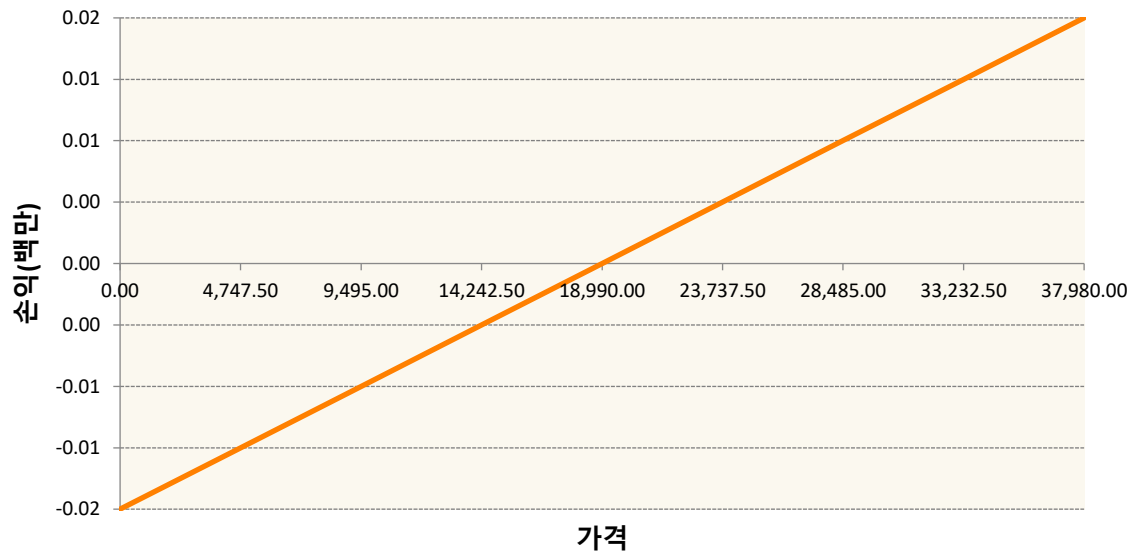
KR41C6W20000-2025-02 아모레퍼시픽개별선물



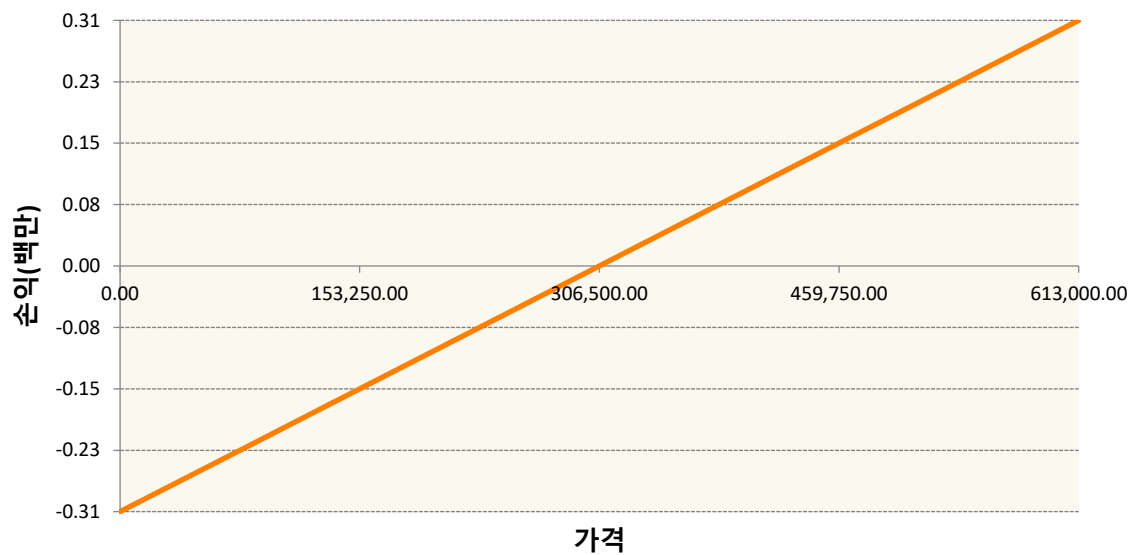
KR41CDW20004-2025-02 HD현대미포개별선물



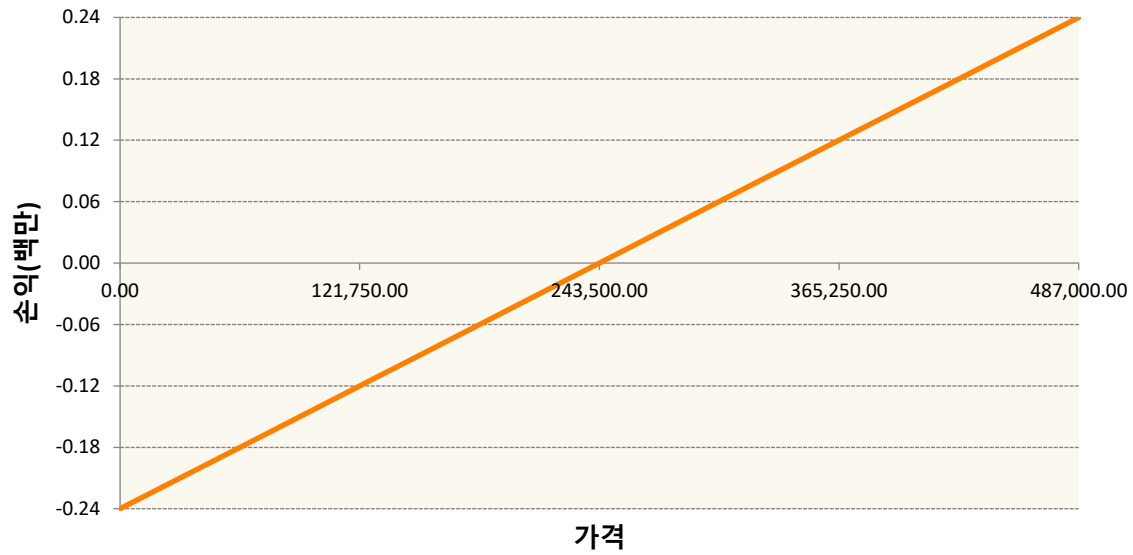
KR41CNW20003-2025-02 포스코DX개별선물



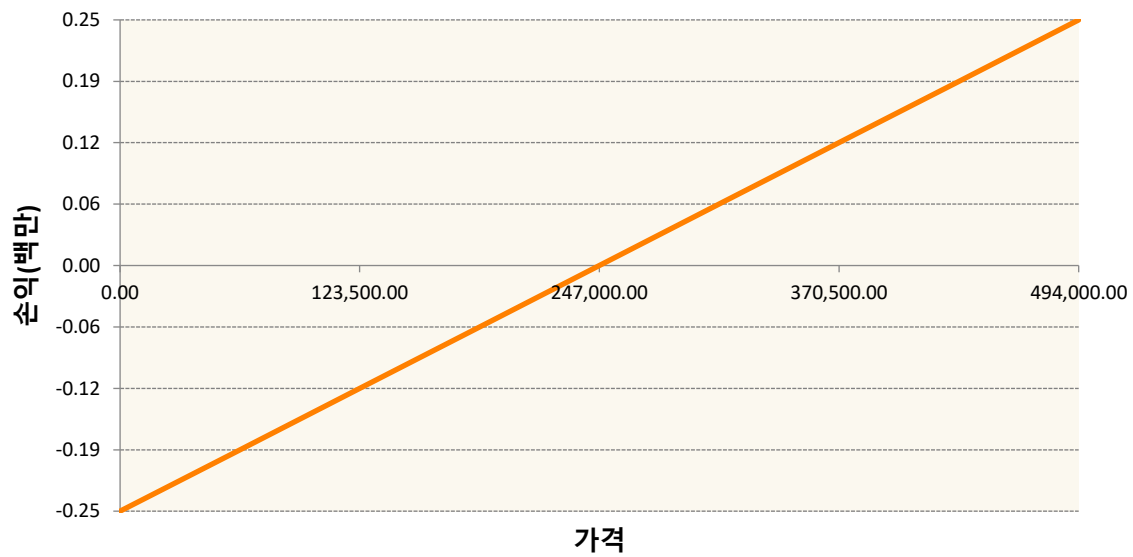
KR41CRW20004-2025-02 LG생활건강개별선물



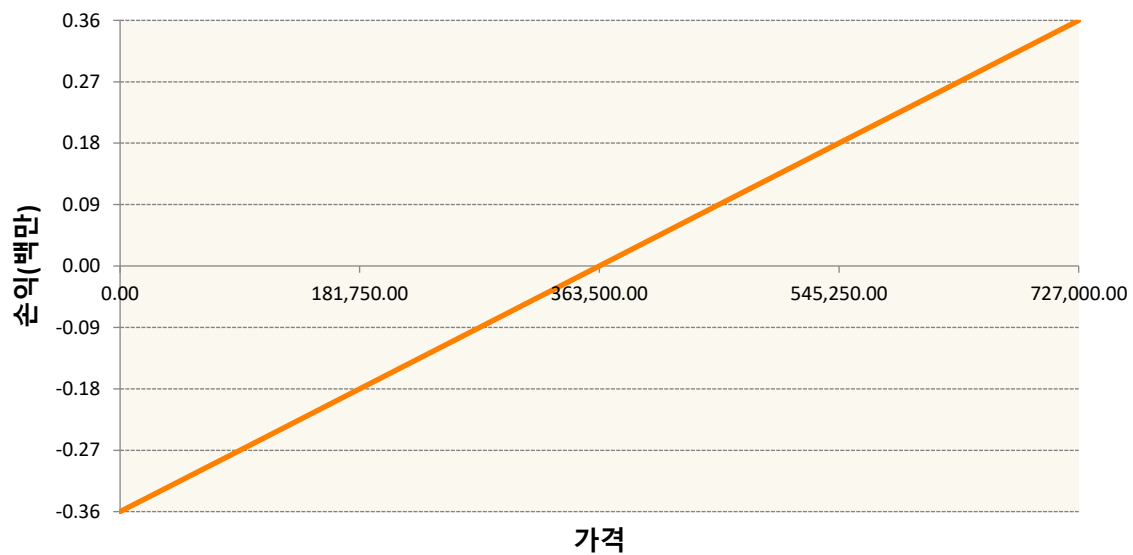
KR41CXW20002-2025-02 한미약품개별선물



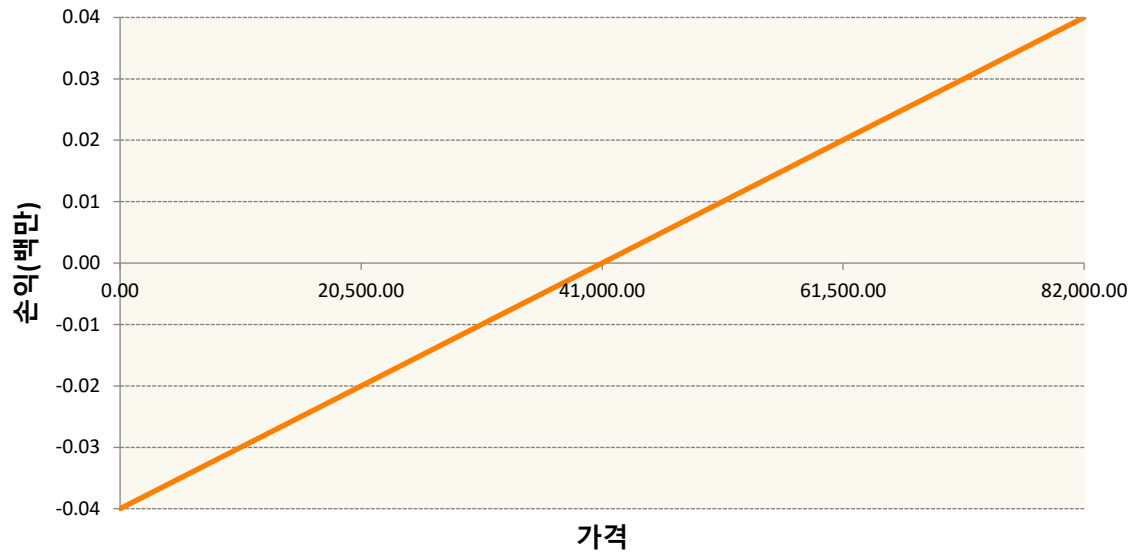
KR41D1W20000-2025-02 CJ제일제당개별선물



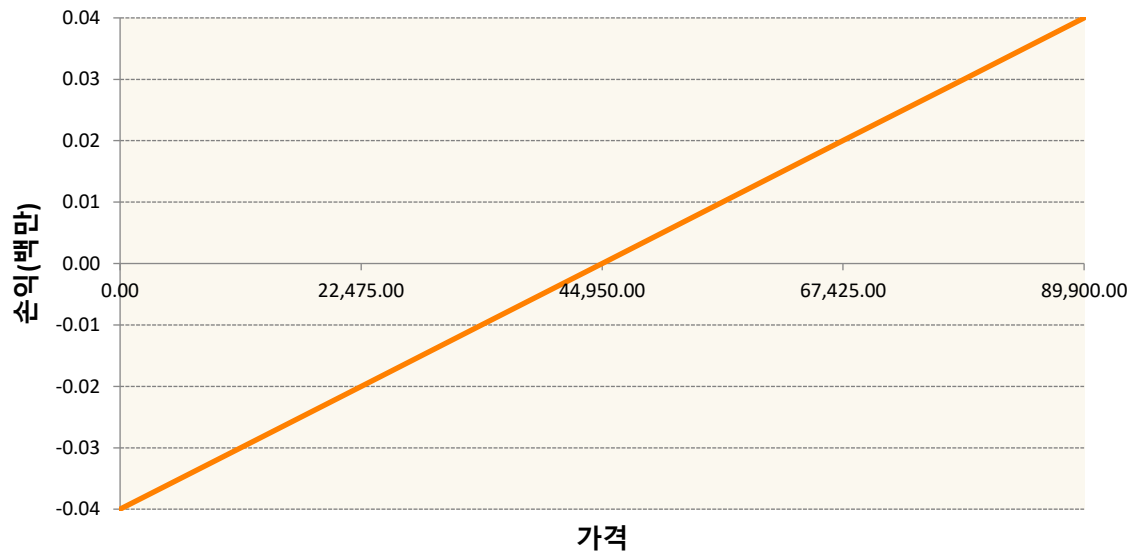
KR41DAW20008-2025-02 농심개별선물



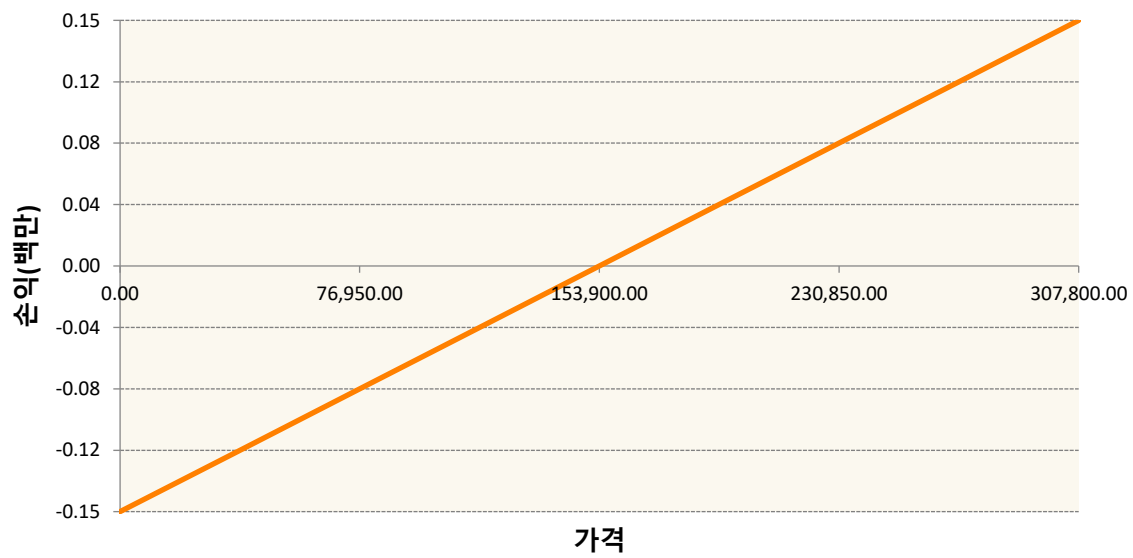
KR41DCW20004-2025-02 HL만도개별선물



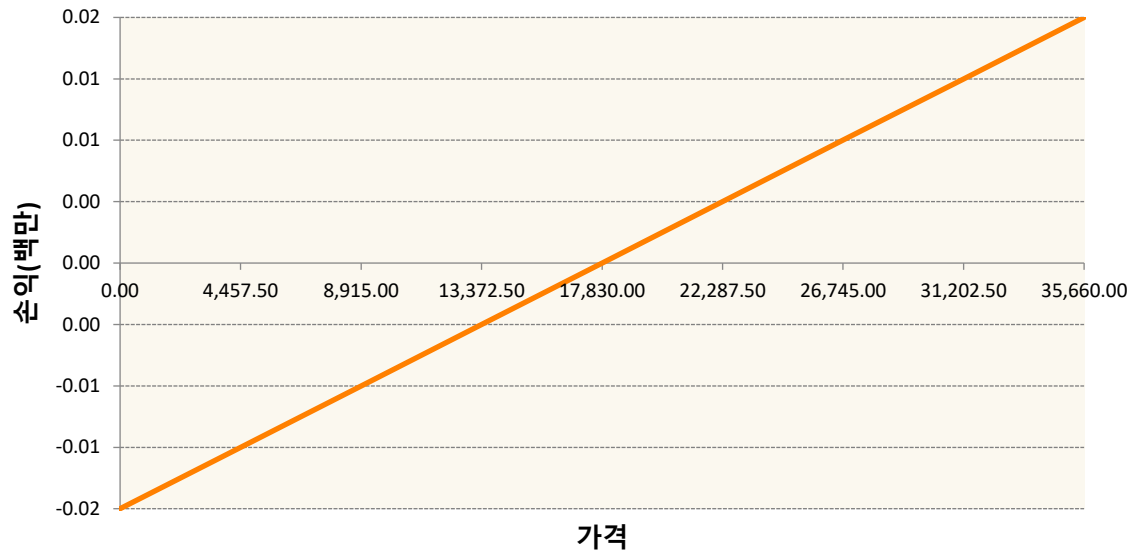
KR41E5W20000-2025-02 넷마블개별선물



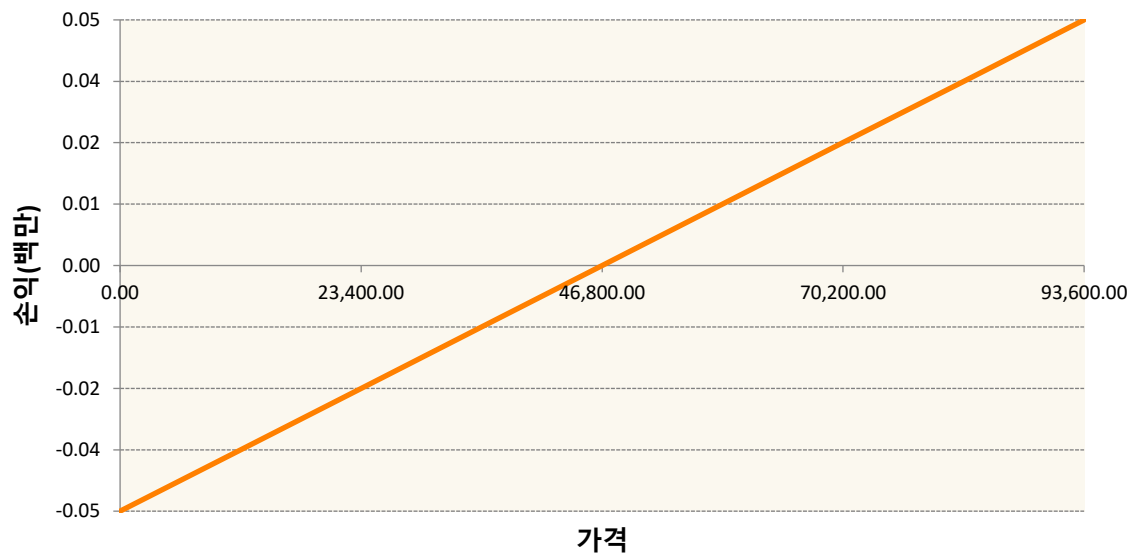
KR41EJW20007-2025-02 SKC개별선물



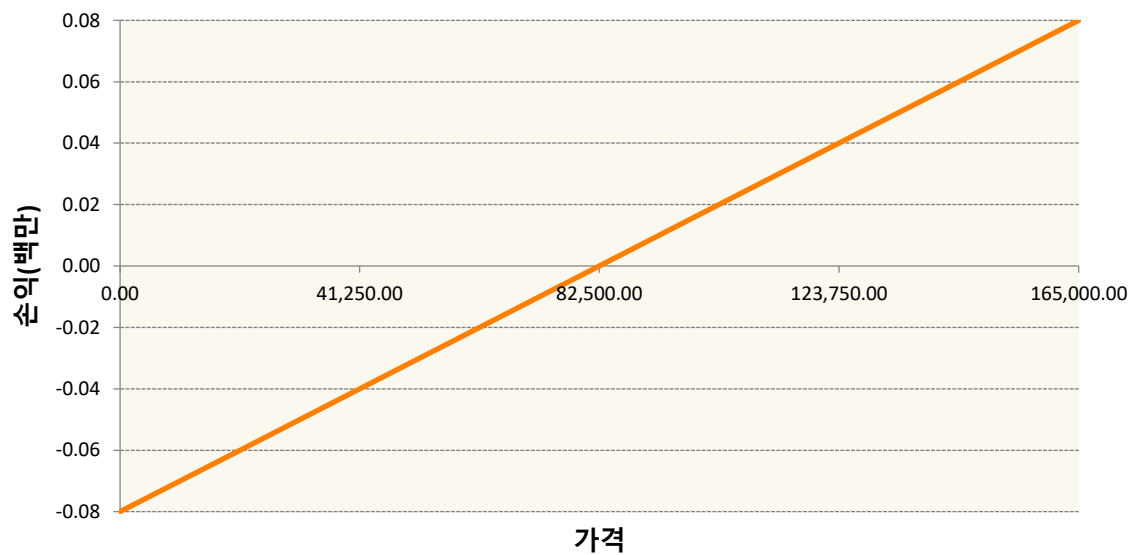
KR41ETW20006-2025-02 삼성E&A개별선물



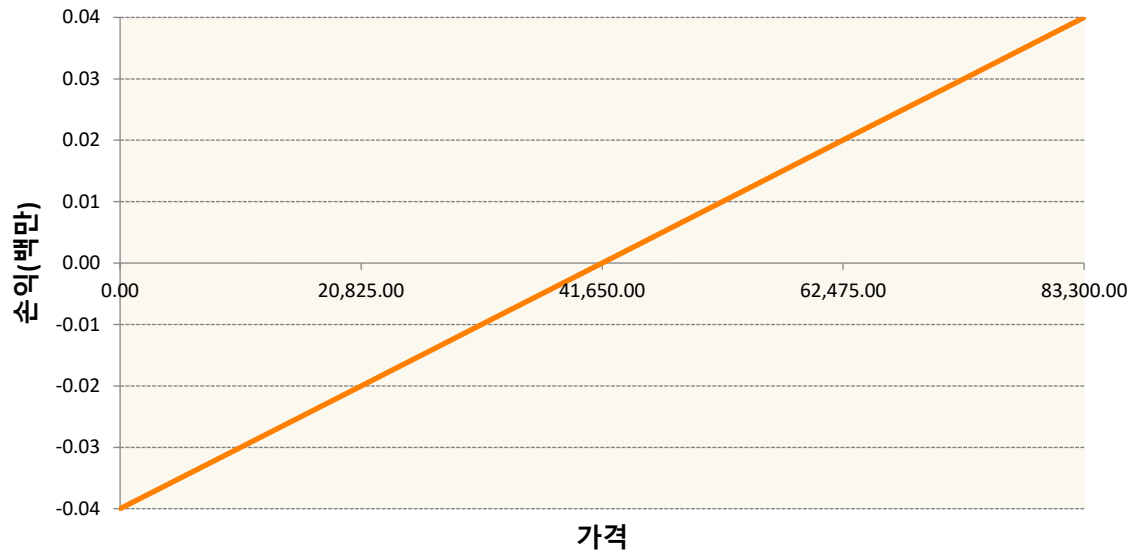
KR41F9W20001-2025-02 SK바이오사이언스개별선물



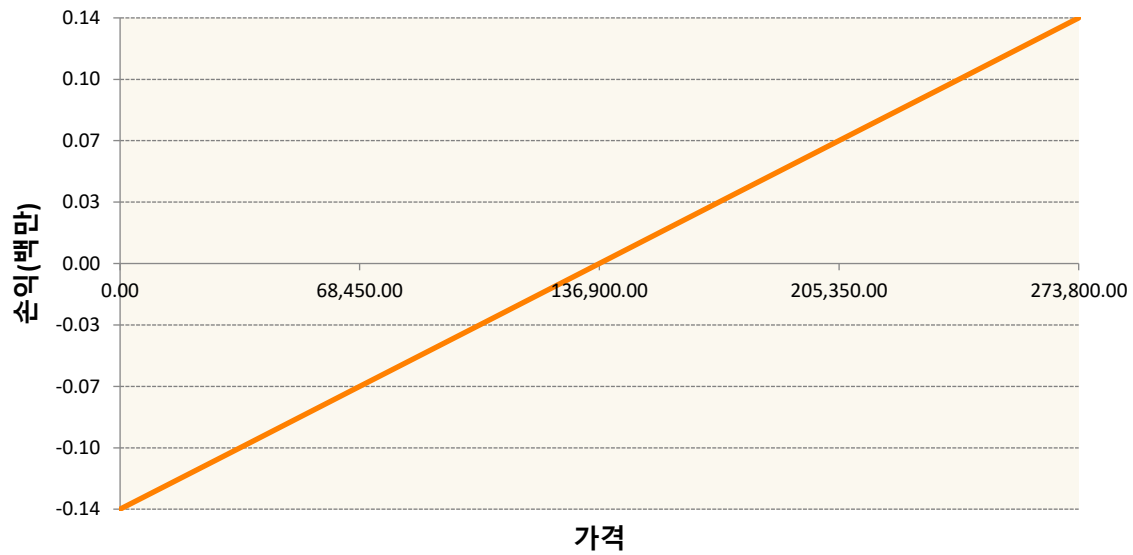
KR41FMW20008-2025-02 엘앤에프개별선물



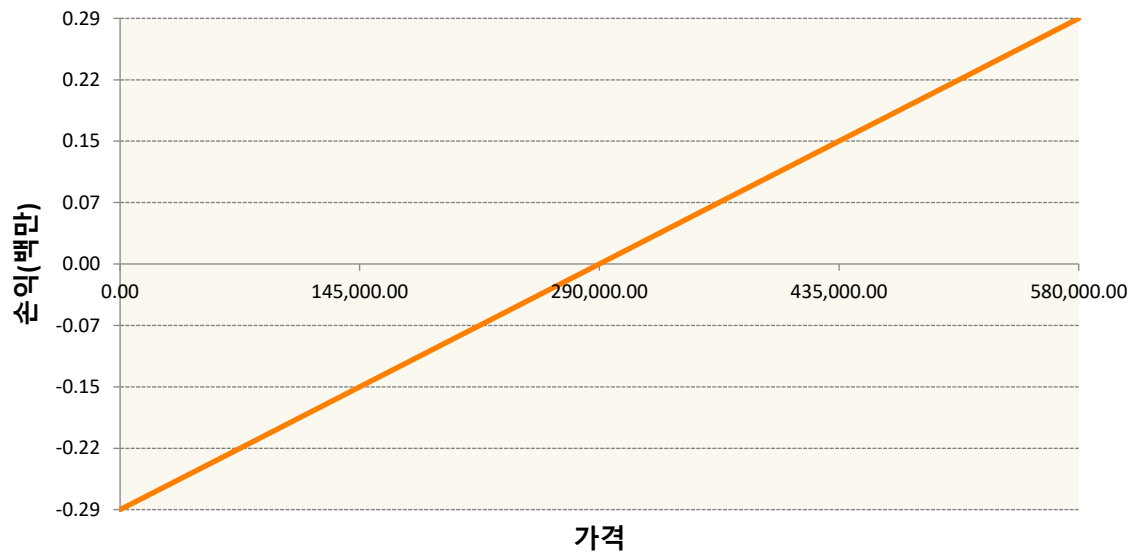
KR41G0W20009-2025-02 씨에스원드개별선물



KR41GQW20007-2025-02 녹십자개별선물

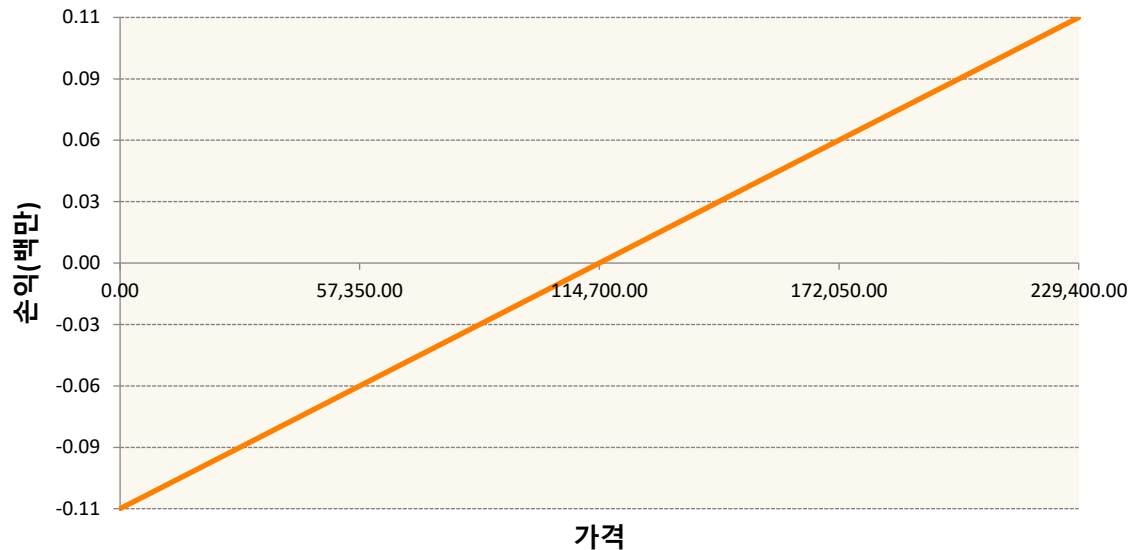


KR41GTW20001-2025-02 두산개별선물





### KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                  |     |
|----------------------------------|-----|
| KR4101W30( 2025-03 코스피200지수선물    | 602 |
| KR410FW20( 2025-02 두산로보틱스개별선물    | 13  |
| KR410SW20( 2025-02 울촌화학개별선물      | 3   |
| KR410ZW20( 2025-02 한미반도체개별선물     | 44  |
| KR4123W20( 2025-02 삼성전기개별선물      | 1   |
| KR4128W20( 2025-02 한국가스공사개별선물    | 11  |
| KR4150W20( 2025-02 SK하이닉스개별선물    | 470 |
| KR41B0W20( 2025-02 LG유플러스개별선물    | 28  |
| KR41BBW20( 2025-02 롯데케미칼개별선물     | 11  |
| KR41BJW20C 2025-02 엔씨소프트개별선물     | 21  |
| KR41BYW20( 2025-02 LG이노텍개별선물     | 21  |
| KR41C3W20( 2025-02 금호석유개별선물      | 17  |
| KR41C5W20( 2025-02 삼성에스디에스개별선물   | 8   |
| KR41C6W20( 2025-02 아모레퍼시픽개별선물    | 37  |
| KR41CDW20 2025-02 HD현대미포개별선물     | 25  |
| KR41CNW20 2025-02 포스코DX개별선물      | 9   |
| KR41CRW20 2025-02 LG생활건강개별선물     | 11  |
| KR41CXW20( 2025-02 한미약품개별선물      | 18  |
| KR41D1W20 2025-02 CJ제일제당개별선물     | 19  |
| KR41DAW20 2025-02 농심개별선물         | 10  |
| KR41DCW20 2025-02 HL만도개별선물       | 1   |
| KR41E5W20( 2025-02 넷마블개별선물       | 12  |
| KR41EJW200 2025-02 SKC개별선물       | 29  |
| KR41ETW20( 2025-02 삼성E&A개별선물     | 27  |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물 | 12  |
| KR41FMW20 2025-02 엘앤에프개별선물       | 20  |
| KR41G0W20( 2025-02 씨에스원드개별선물     | 10  |

KR41GQW20 2025-02 녹십자개별선물  
KR41GTW20 2025-02 두산개별선물  
KR41HEW20 2025-02 키움증권개별선물

|    |
|----|
| 4  |
| 20 |
| 15 |

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

(단위:백만원)

|              |
|--------------|
| <b>3,321</b> |
|--------------|

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

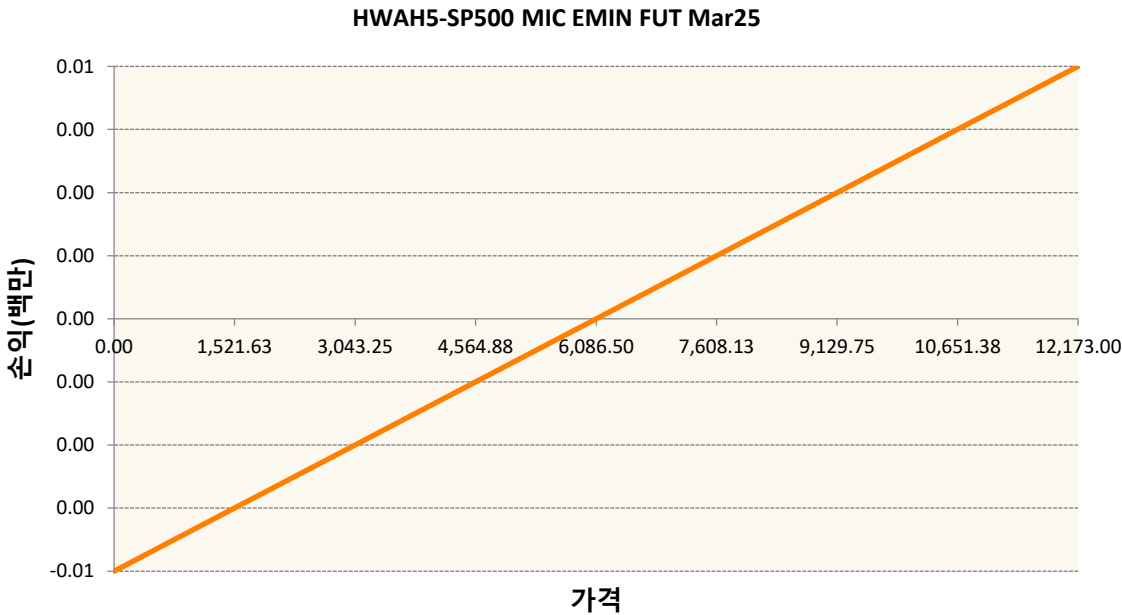
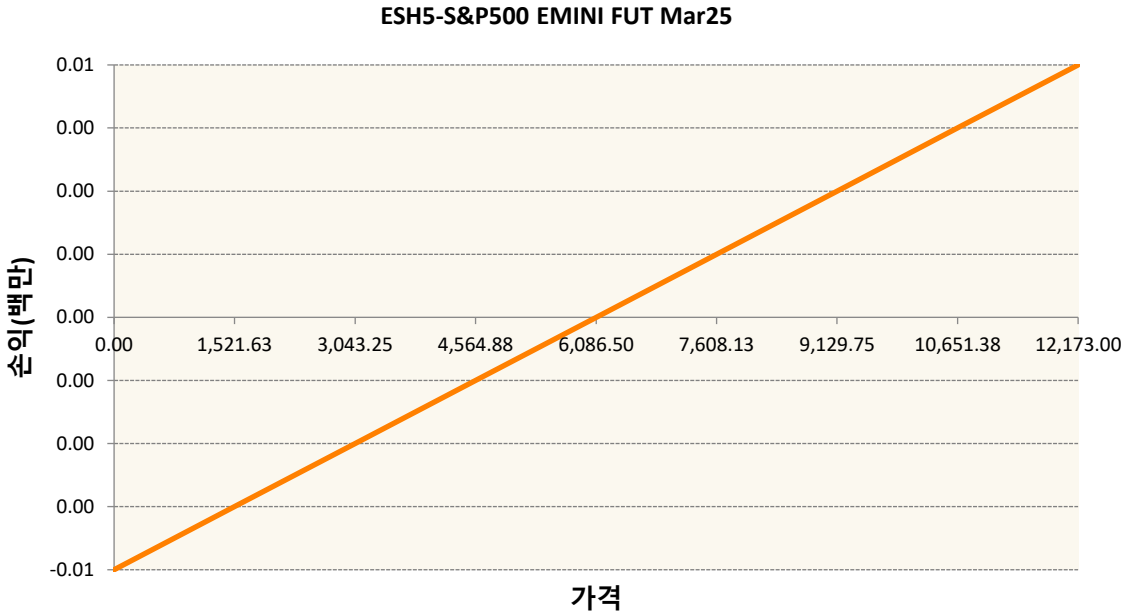
## 미국S&P500인덱스모(주식-파생형)

### 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   | 29,617 | 0     | 29,617    |    |
| 누계 | 유가증권 | 선물   | 1,060  | 0     | 1,060     | 장내 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          | (단위:백만원) |
|---------------------------|--------------------------|----------|
| ESH5                      | S&P500 EMINI FUT Mar25   | 2,369    |
| HWAH5                     | SP500 MIC EMIN FUT Mar25 | 85       |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 3,293    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

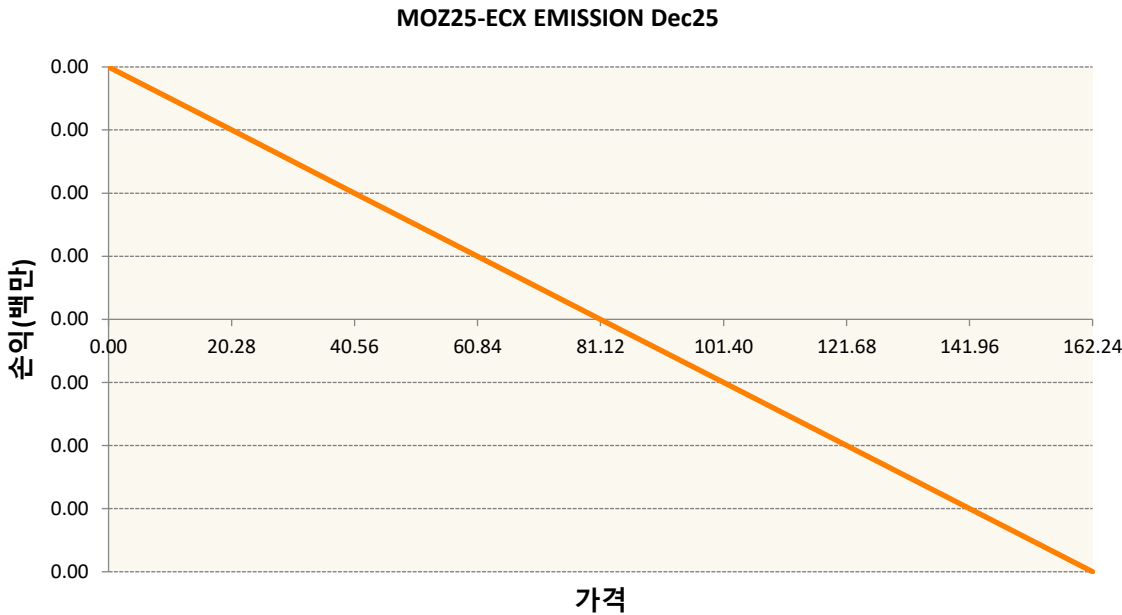
## SOL유럽탄소배출권선물인버스ICE특별자산상

### 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   | 3,473 | -3,562    |    |
| 누계 | 통화   | 선도   | 0     | 696   | -696      | 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                       | 278 |

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

(단위:백만원)

|     |
|-----|
| 512 |
|-----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

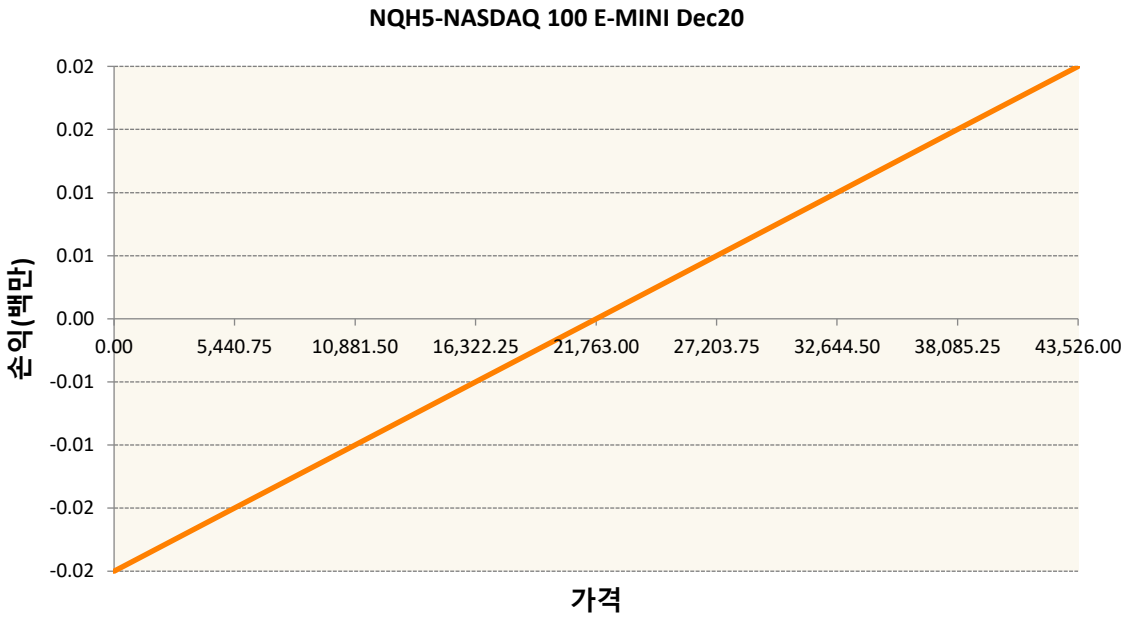
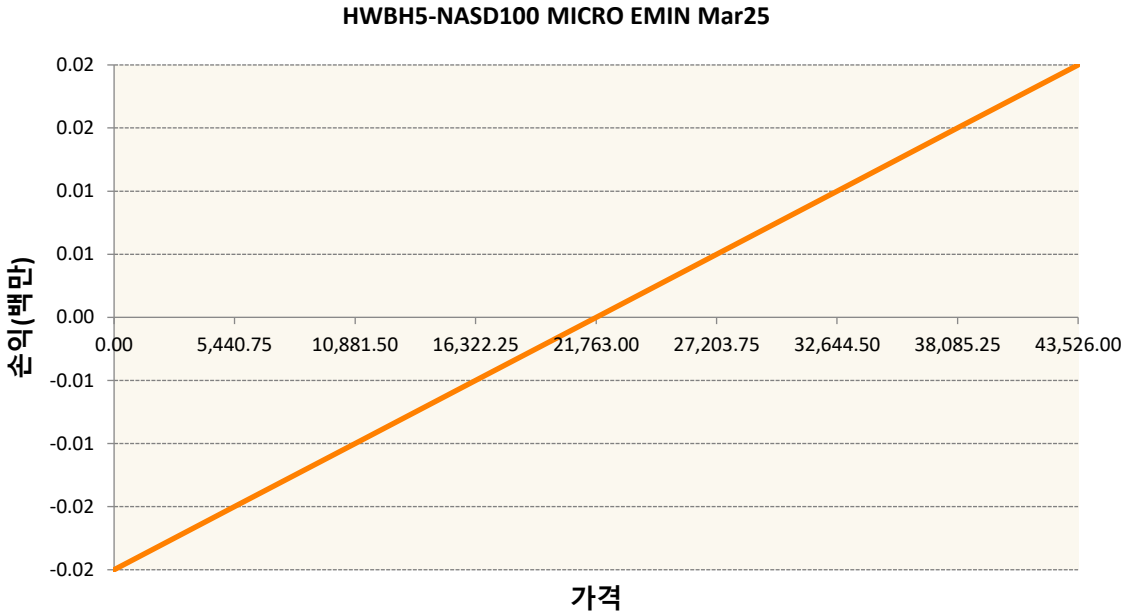
## 미국나스닥100인덱스모(주식-파생형)

### 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   | 15,178 | 0     | 15,178    |    |
| 누계 | 유가증권 | 선물   | 633    | 0     | 633       | 장내 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          | (단위:백만원) |
|---------------------------|--------------------------|----------|
| HWBH5                     | NASD100 MICRO EMIN Mar25 | 51       |
| NQH5                      | NASDAQ 100 E-MINI Dec20  | 1,214    |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,109    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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 | 719   |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 2,990 |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 6,980 |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 6,821 |

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

(단위:백만원)

|       |
|-------|
| 9,936 |
|-------|



|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

## 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)

16

|     |            |
|-----|------------|
| 공시일 | 2025-02-07 |
| 기준일 | 2025-02-06 |

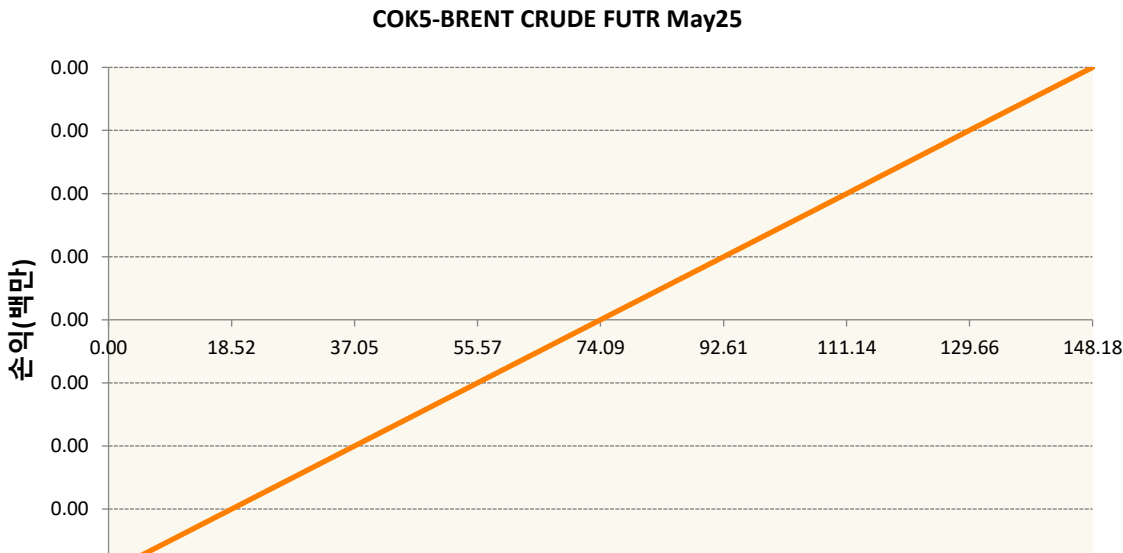
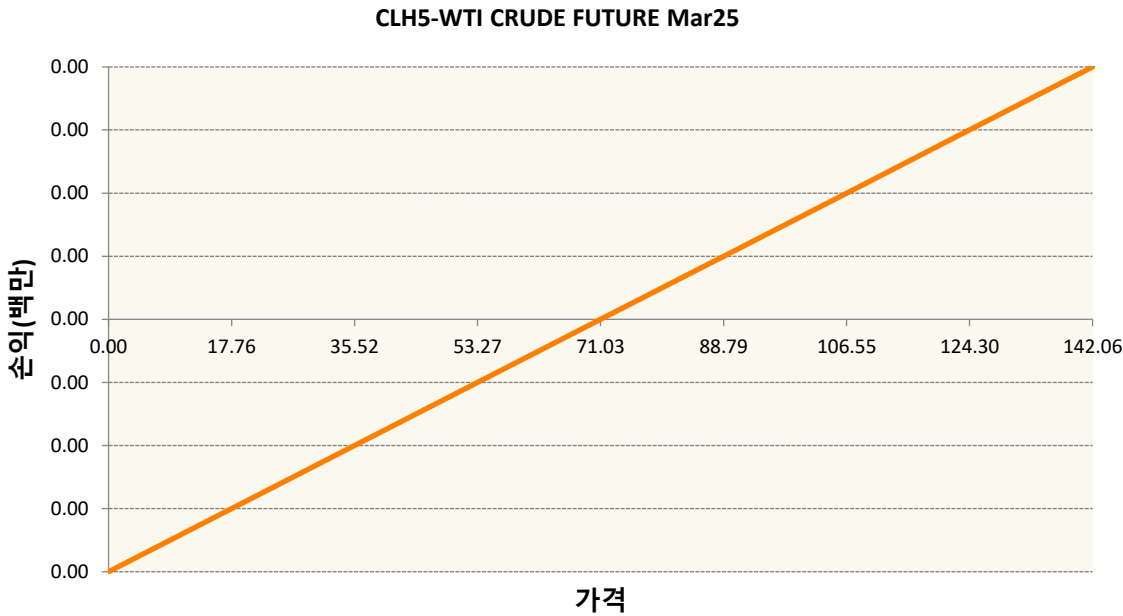
## 에너지인덱스플러스모(채권-파생형)

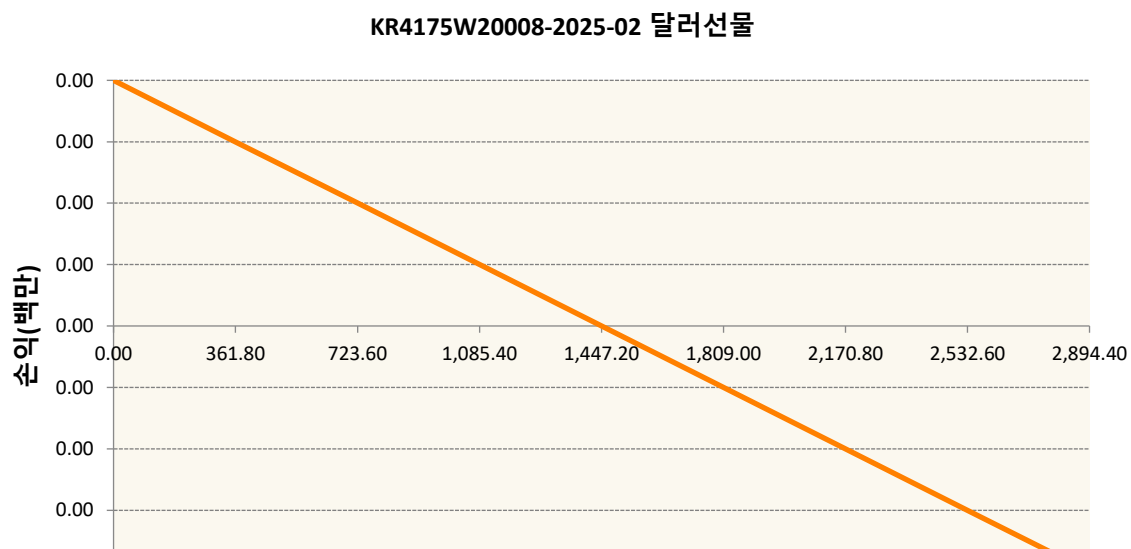
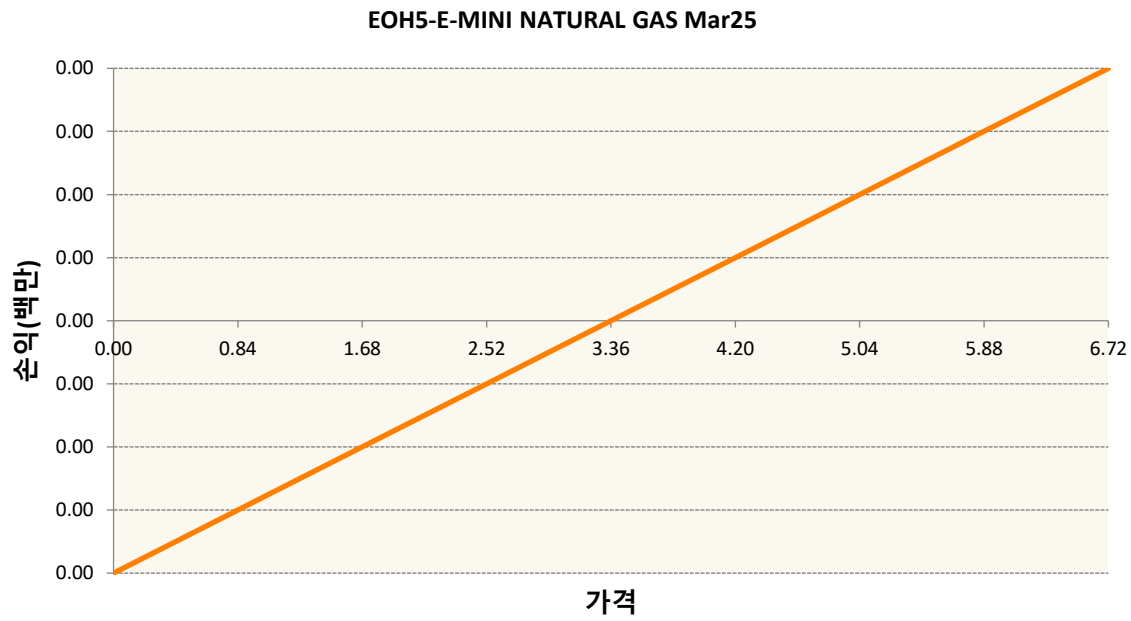
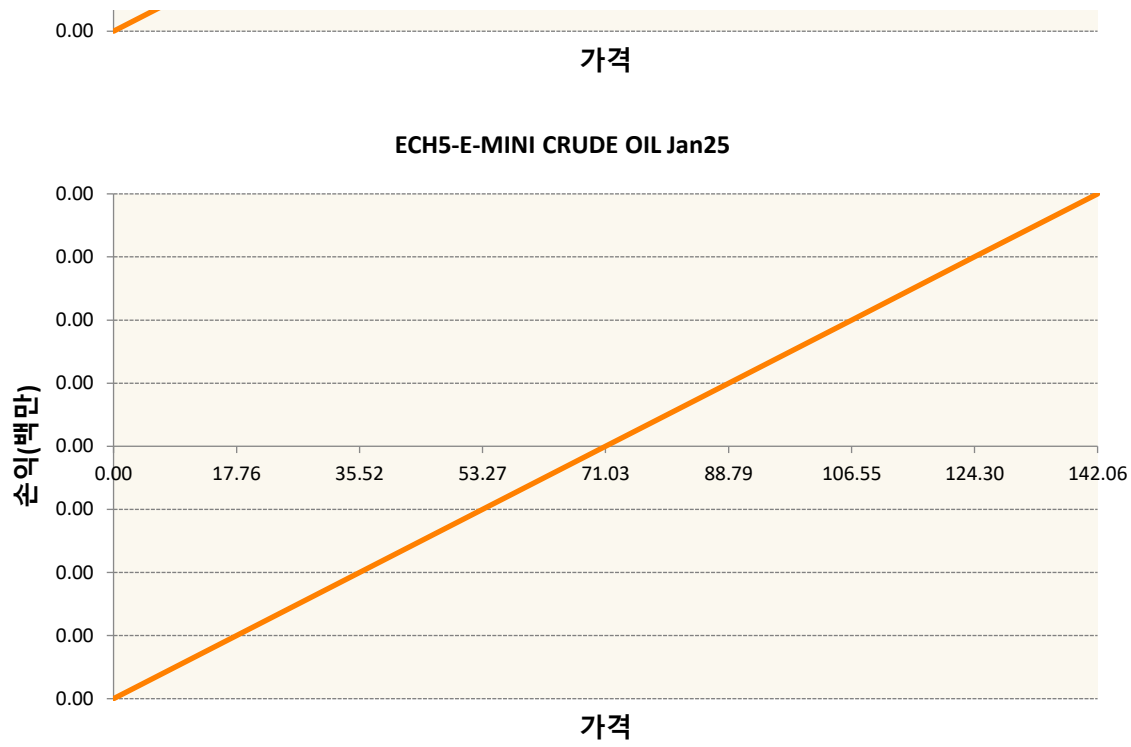
### 1. 계약금액

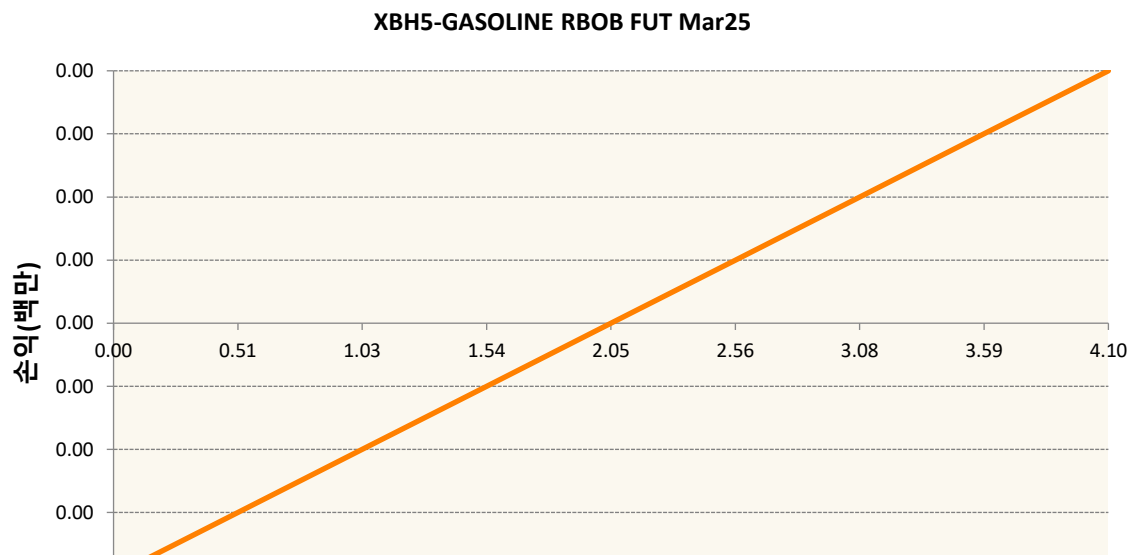
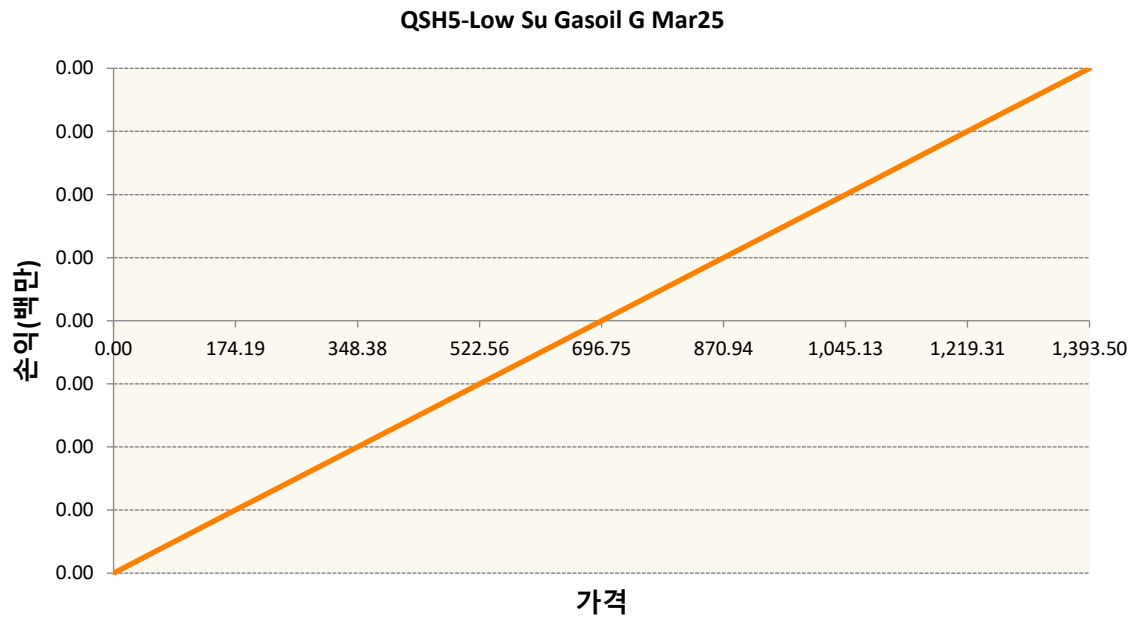
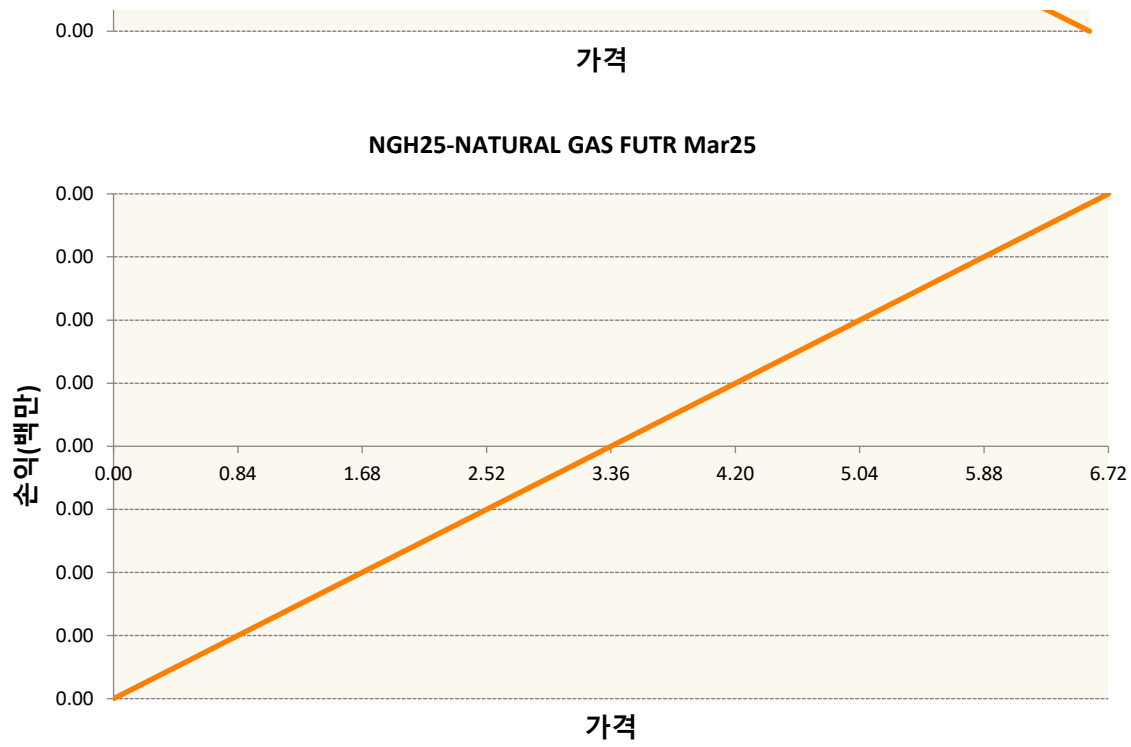
(단위:백만원)

| 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 | 102   | 0     | 102       |    |
| 누계 | 유가증권 | 선물   | 746   | 0     | 746       |    |
| 누계 | 통화   | 선물   | 0     | 130   | -130      | 장내 |

### 2. 만기시점의 손익구조







| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          | (단위:백만원) |
|---------------------------|--------------------------|----------|
| CLH5                      | WTI CRUDE FUTURE Mar25   | 8        |
| COK5                      | BRENT CRUDE FUTR May25   | 17       |
| ECH5                      | E-MINI CRUDE OIL Jan25   | 4        |
| EOH5                      | E-MINI NATURAL GAS Mar25 | 5        |
| KR4175W20( 2025-02 달러선물   |                          | 10       |
| 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      |