

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

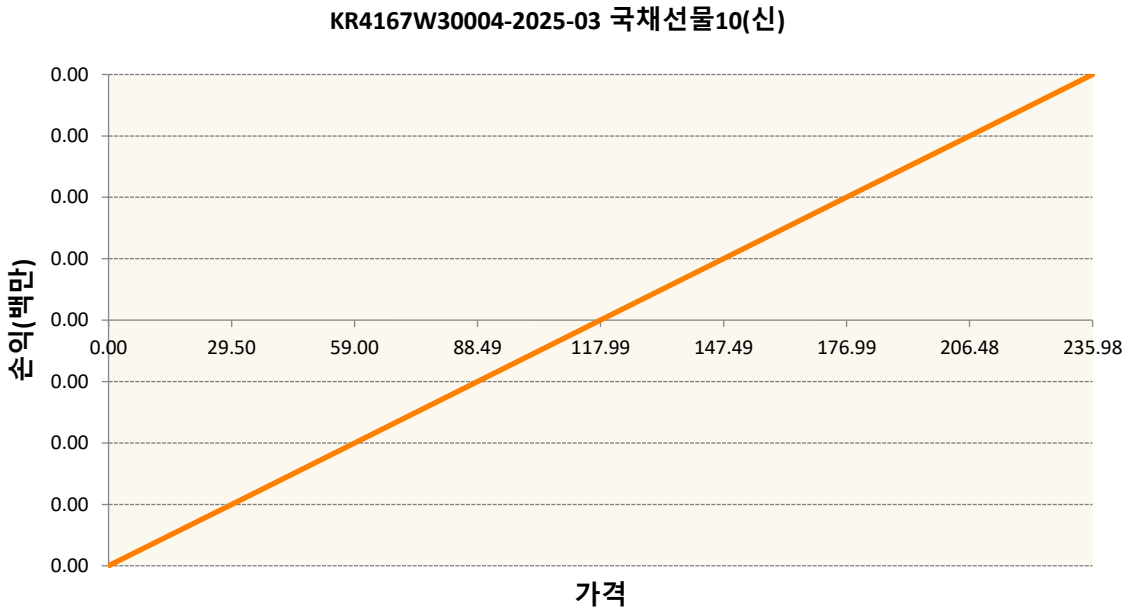
## 베스트장기채(채권-파생형)

### 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   | 267,837 | 0     | 267,837   | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

\* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

(단위:백만원)

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|-------|
| 6,844 |
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| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

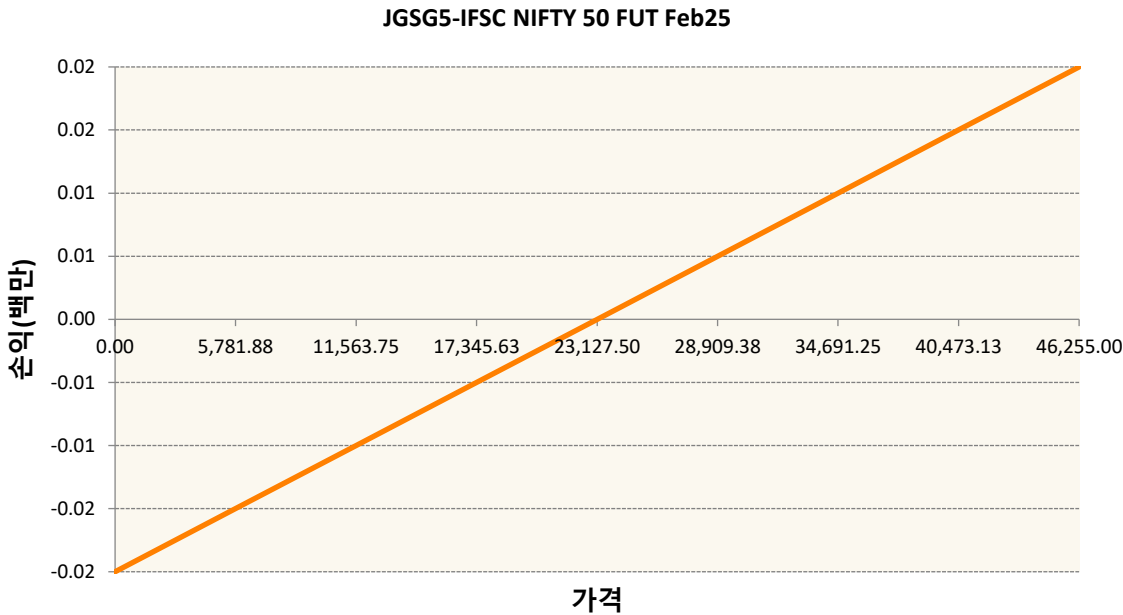
## 인도NIFTY50인덱스모(주식-파생형)

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 3,359 | 0     | 3,359     |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|       |                         |     |
|-------|-------------------------|-----|
| JGSG5 | IFSC NIFTY 50 FUT Feb25 | 269 |
|-------|-------------------------|-----|

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

(단위:백만원)

|     |
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| 183 |
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| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

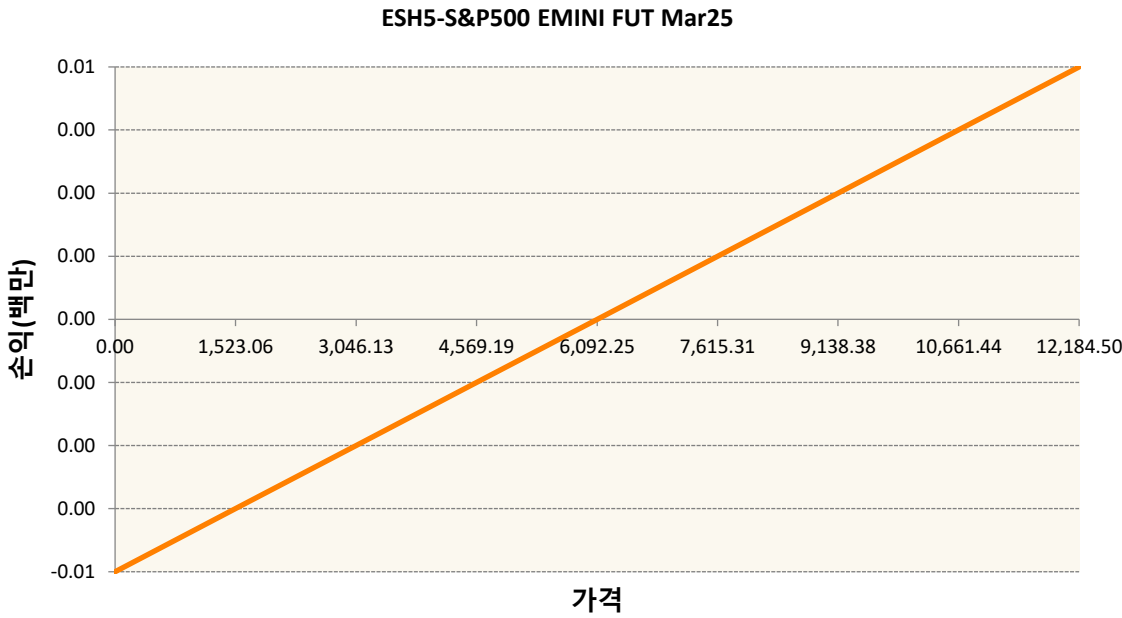
## SOL미국500타겟커버드콜액티브액티브상장지

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 876   | 0     | 876       |    |

### 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

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| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

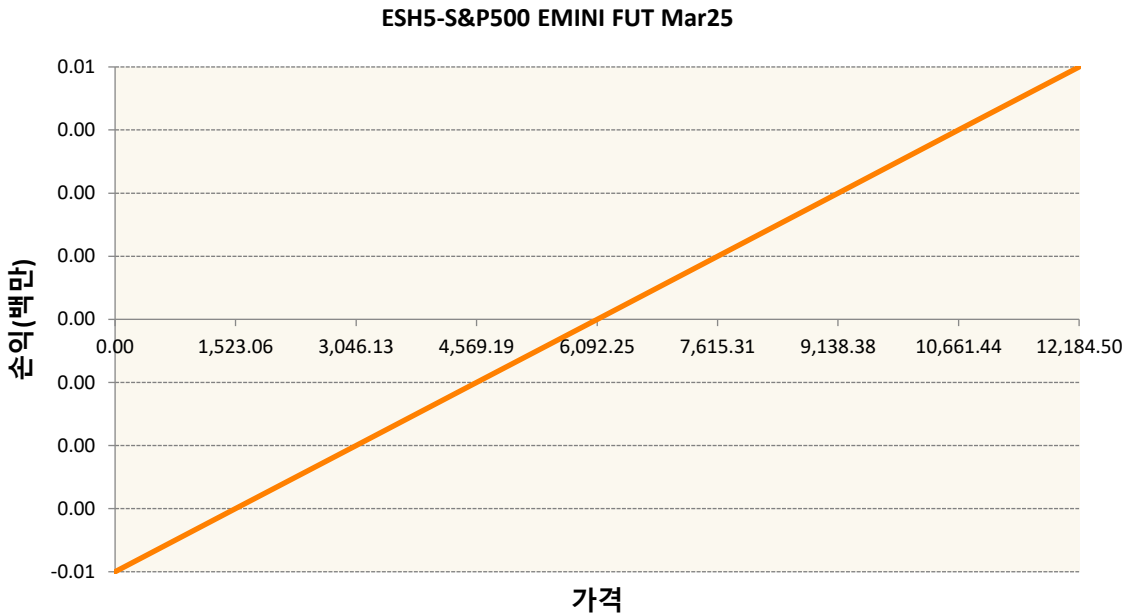
## SOL미국S&P500엔화노출상장지수(주식-파생)

### 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 2,653 | 0     | 2,653     |    |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                        |     |
|------|------------------------|-----|
| ESH5 | S&P500 EMINI FUT Mar25 | 212 |
|------|------------------------|-----|

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

(단위:백만원)

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| 290 |
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| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

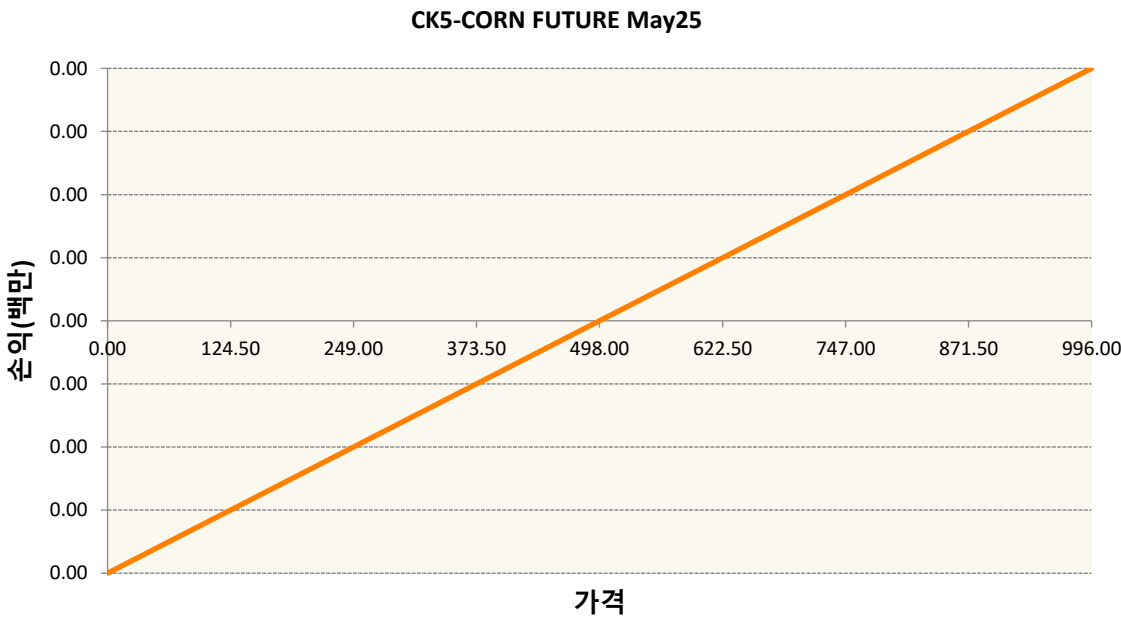
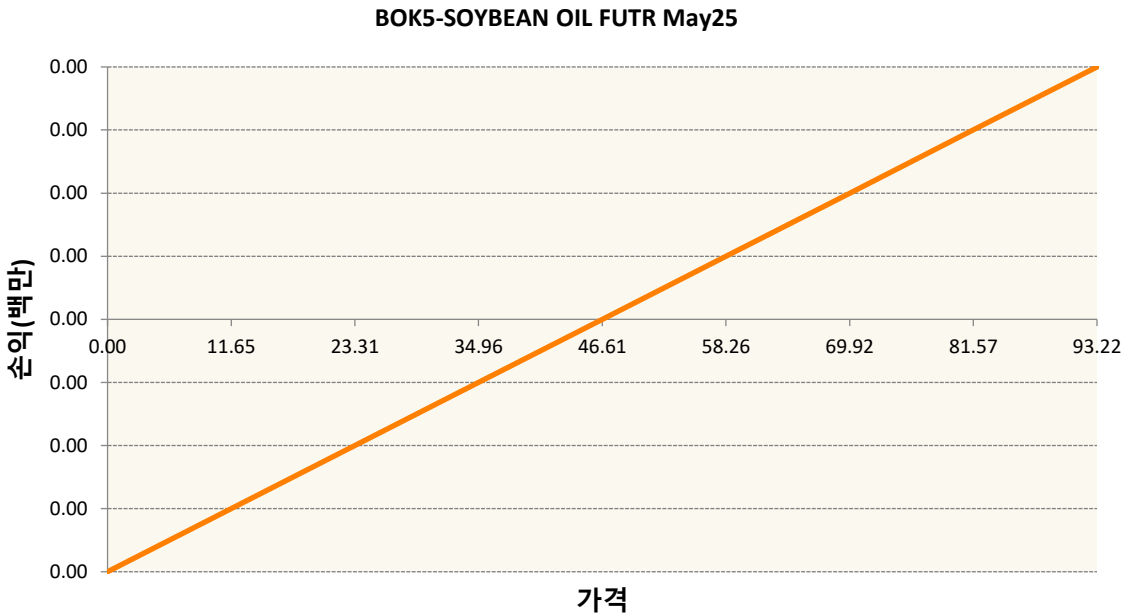
## 포커스농산물모(채권-파생형)

### 1. 계약금액

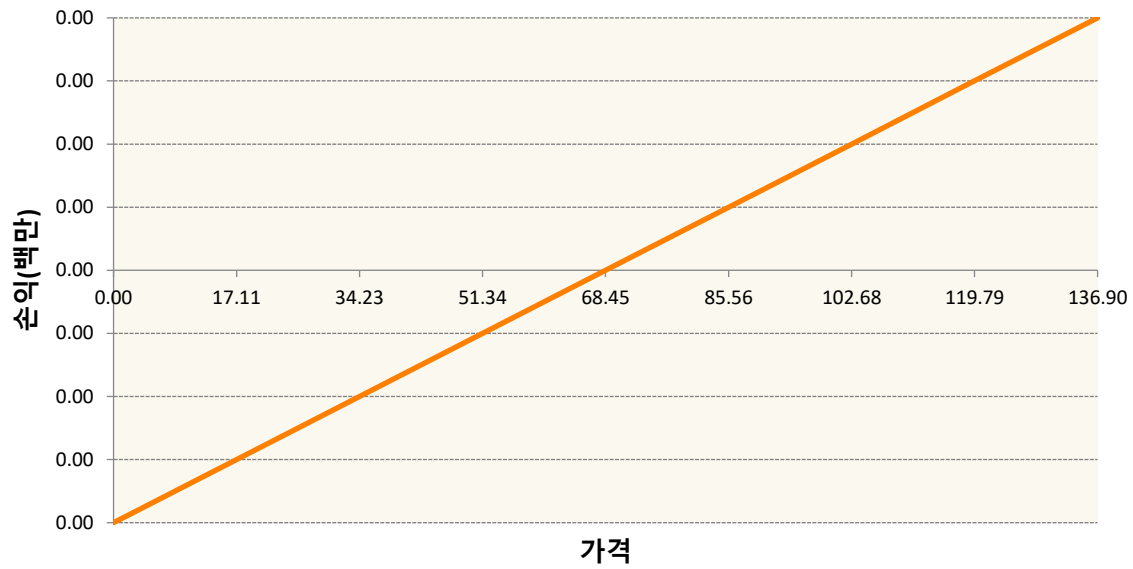
(단위:USD 백만)

| 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   | 4,028 | 0     | 4,028     |    |
| 누계 | 통화   | 선물   | 0     | 639   | -639      | 장내 |

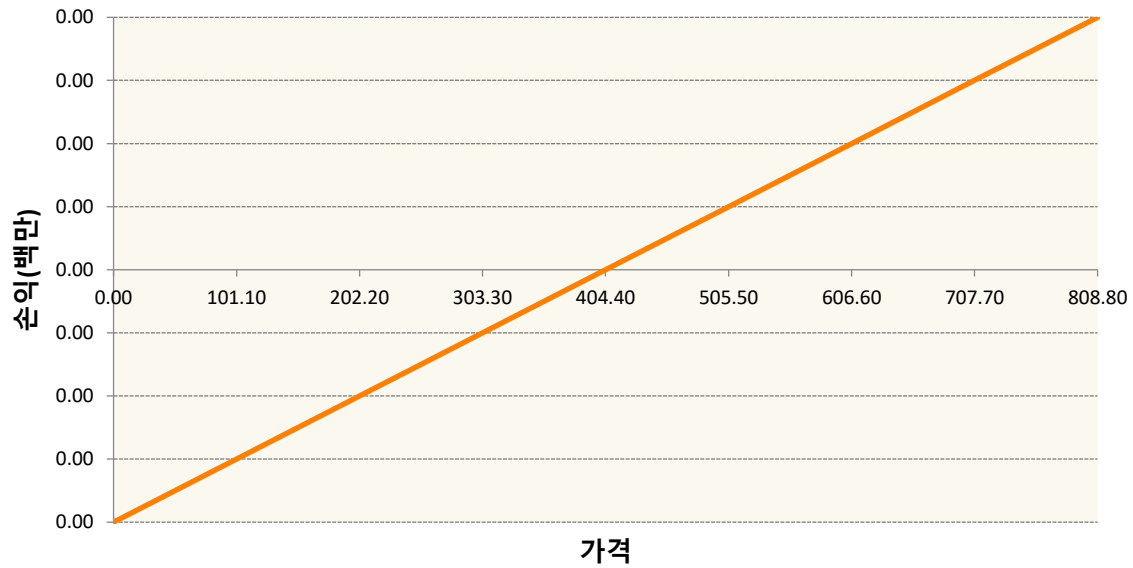
### 2. 만기시점의 손익구조



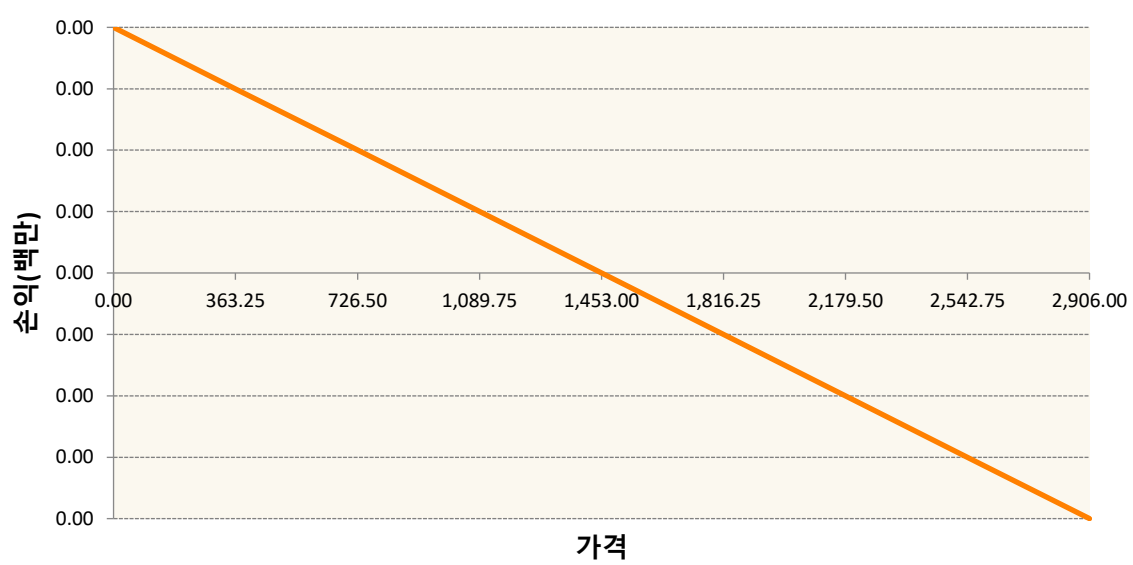
CTK5-COTTON NO.2 FUTR May 25



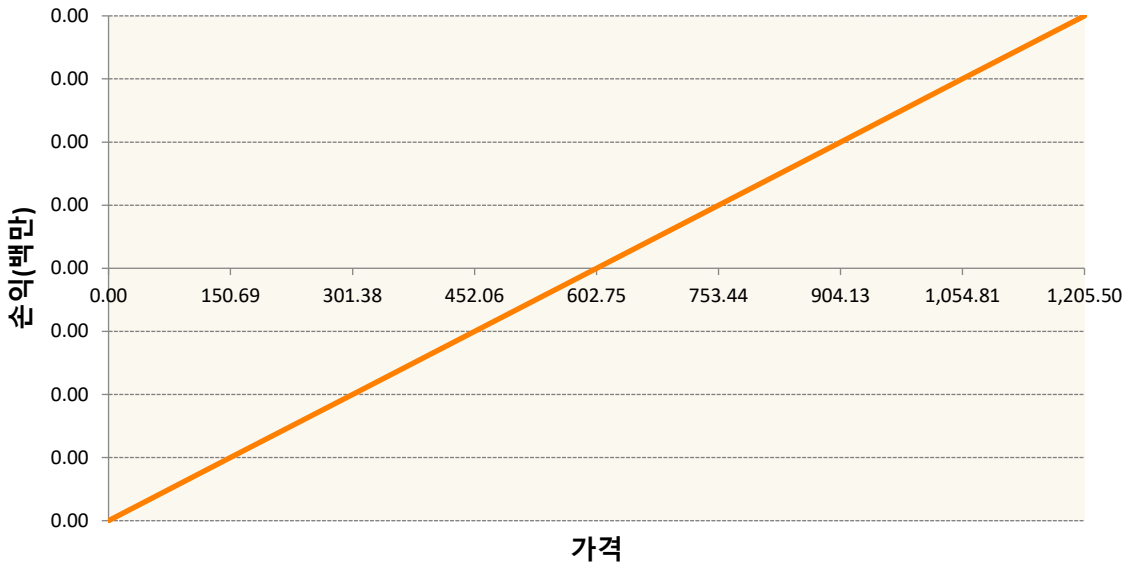
KCK5-COFFEE 'C' FUTURE May 25



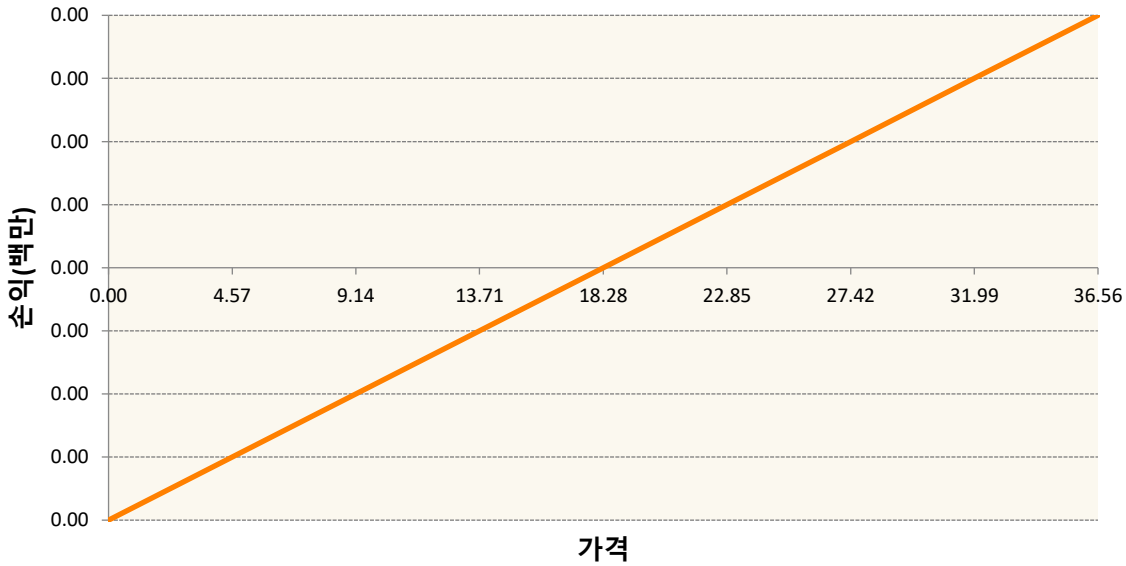
KR4175W20008-2025-02 달러선물



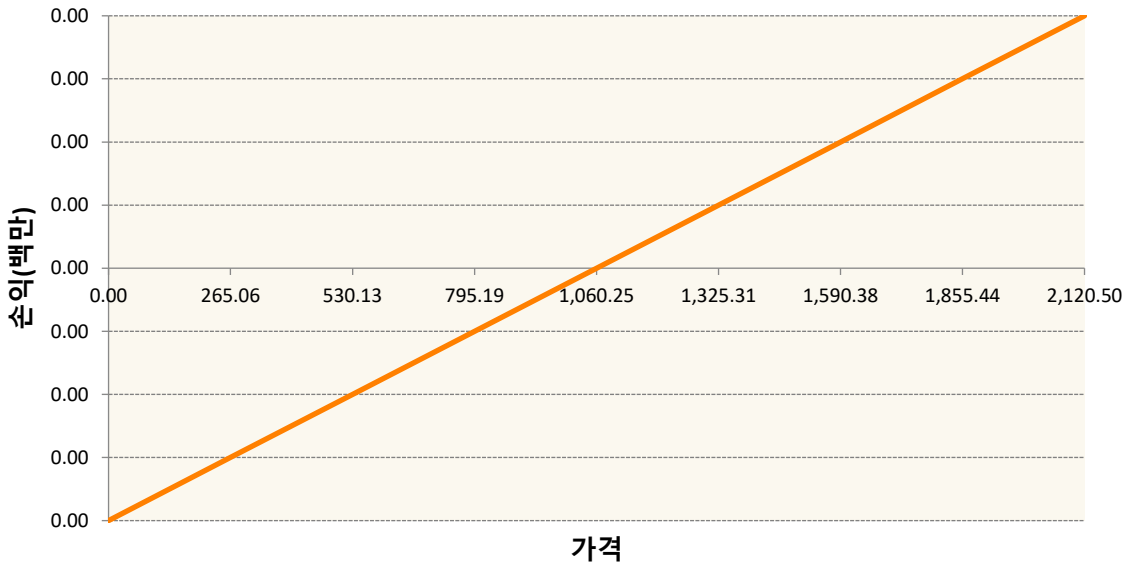
KWK5-KC HRW WHEAT FUT May 25



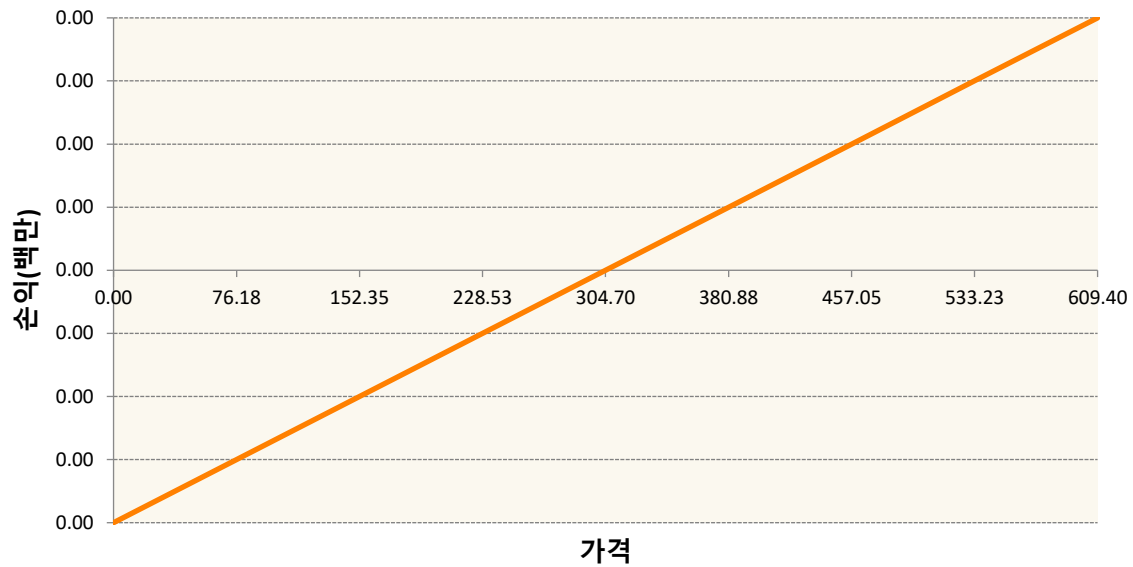
SBK5-Sugar #11 (WORLD) May 25



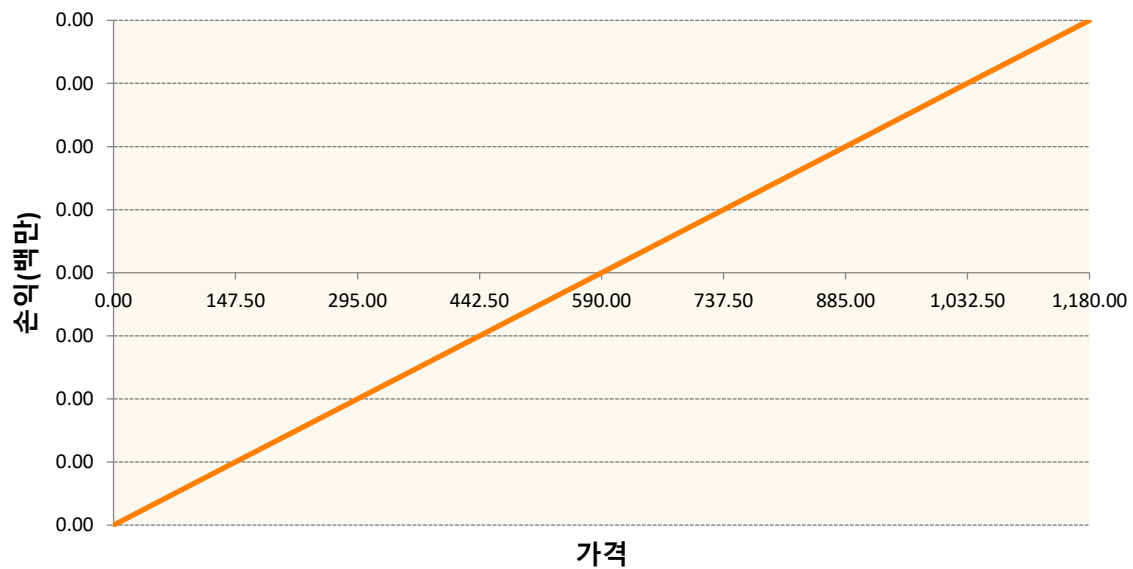
SK5-SOYBEAN FUTURE May 25



SMK5-SOYBEAN MEAL FUTR May 25



WK5-WHEAT FUTURE(CBT) May25



### 3. 시나리오별 손익구조변동(최대손실예상금액)

\* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음

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

\* 해당펀드는 위험지표산출에 어려움이 있어 공시하지 않음



|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

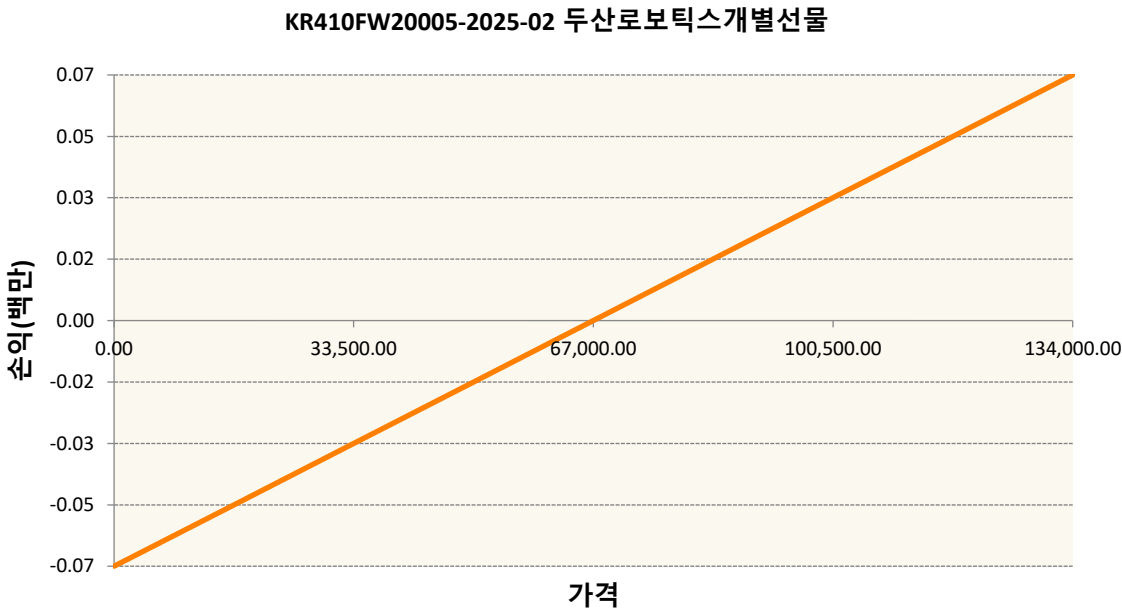
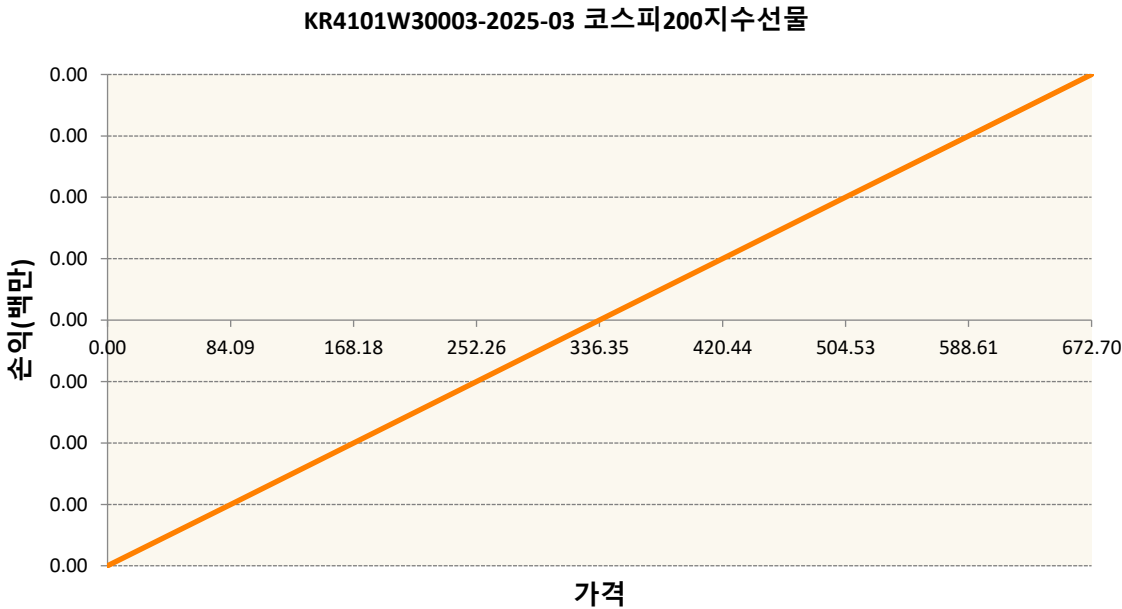
## 스마트인덱스모

### 1. 계약금액

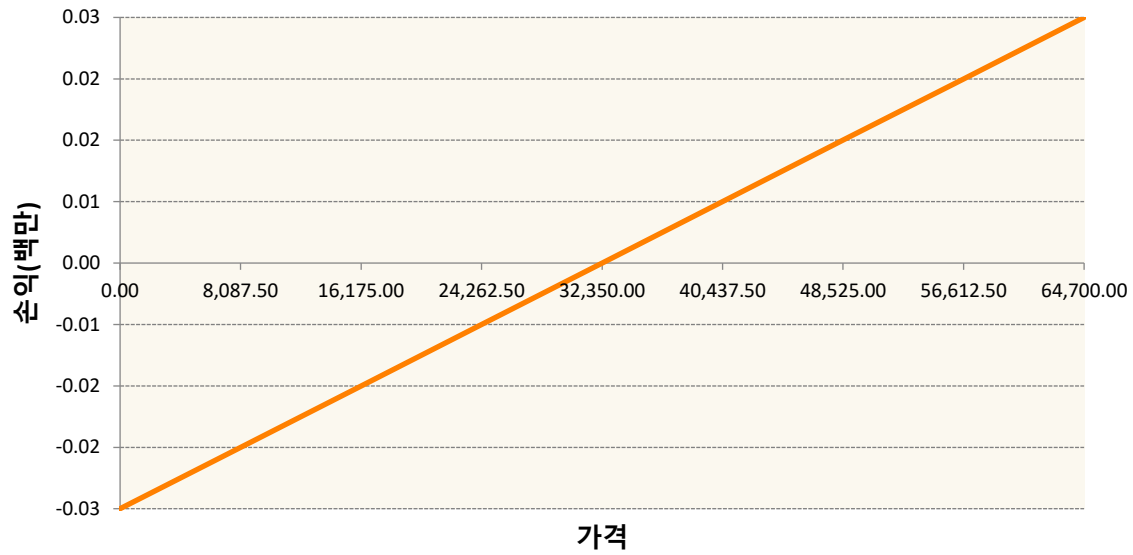
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 189   | 336   | -148      | 장내 |
| 누계 | 유가증권 | 선물   | 2,129 | 0     | 2,129     | 장내 |

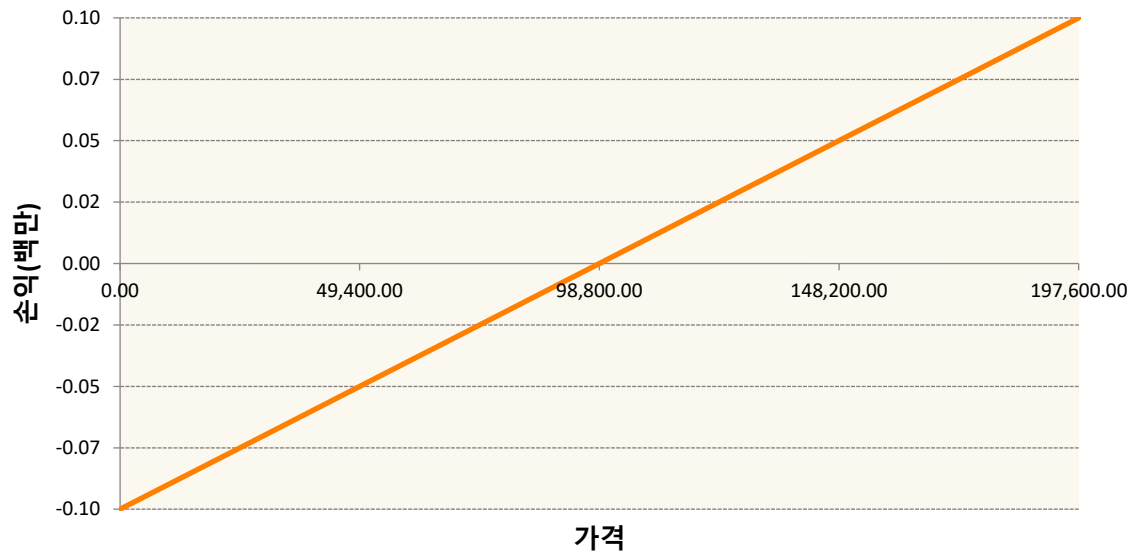
### 2. 만기시점의 손익구조



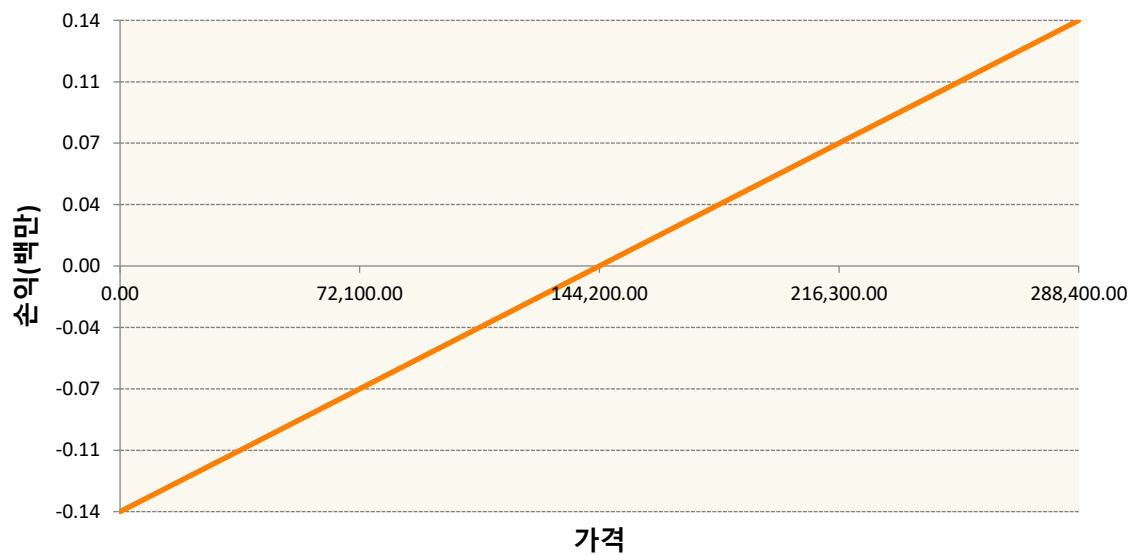
KR410SW20008-2025-02 울촌화학개별선물



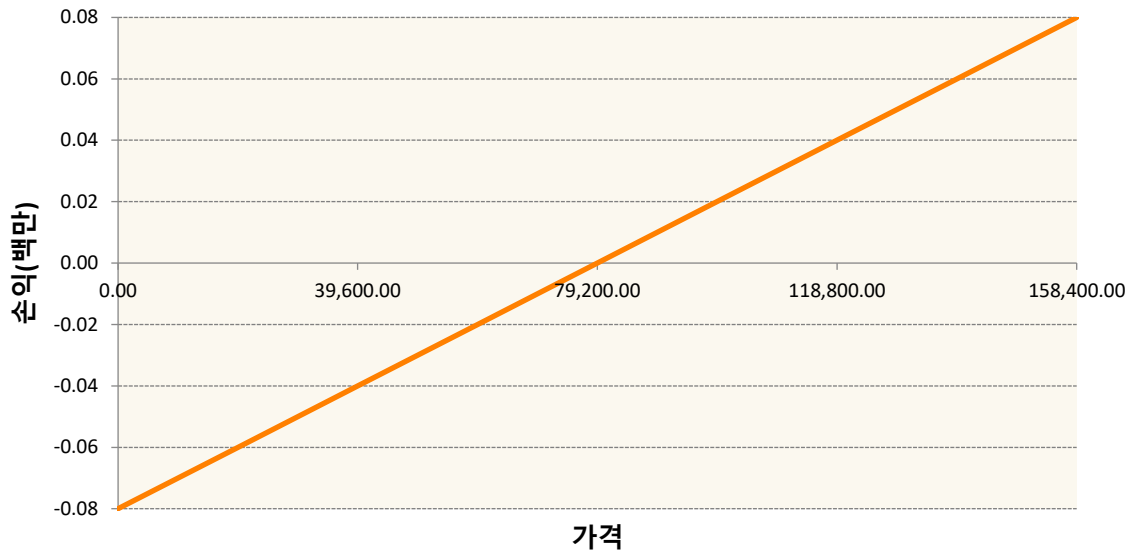
KR410ZW20003-2025-02 한미반도체개별선물



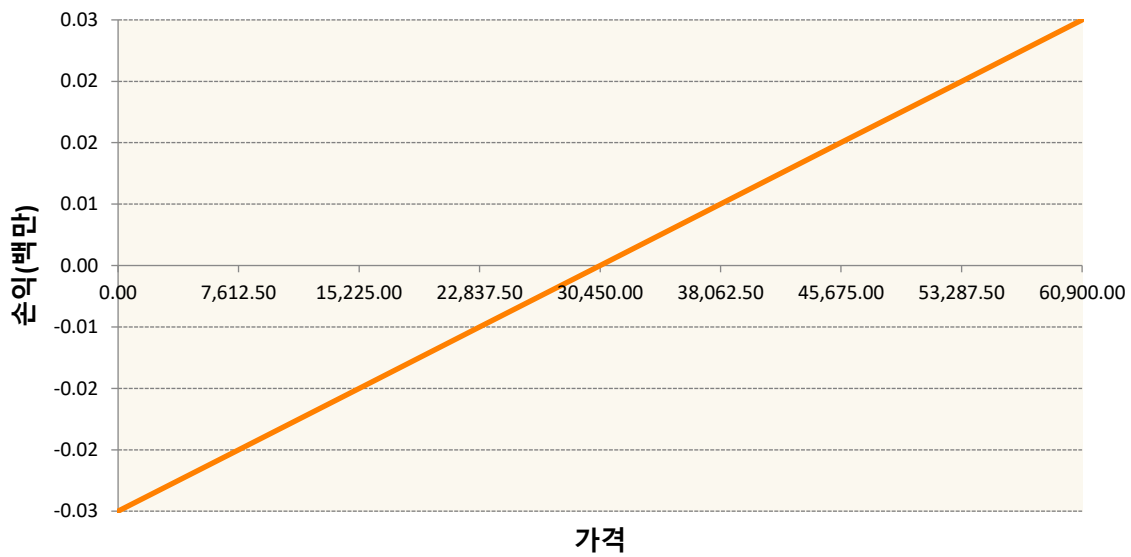
KR4123W20008-2025-02 삼성전기개별선물



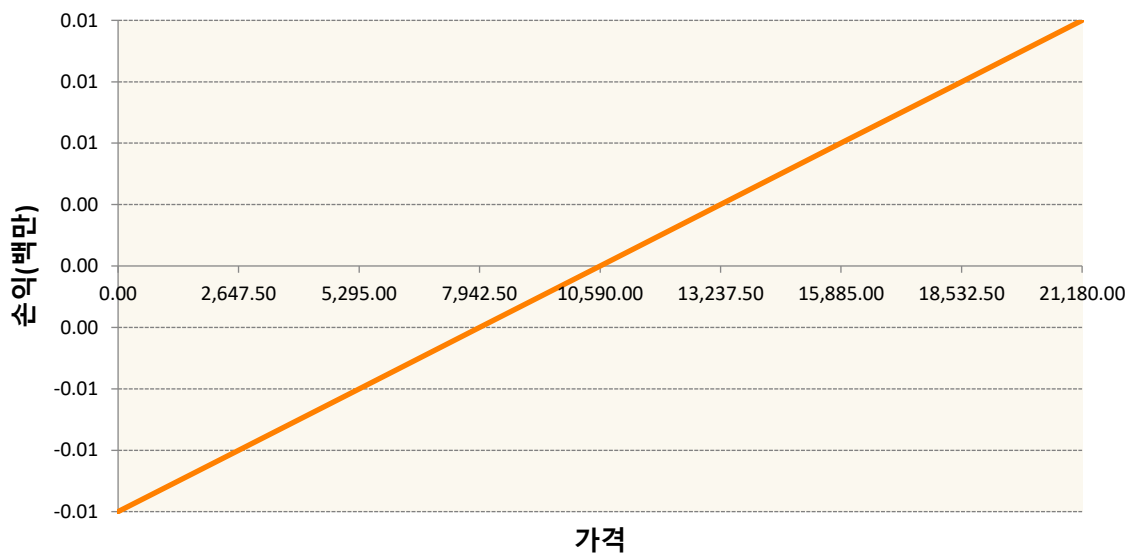
KR4124W20006-2025-02 LG전자개별선물



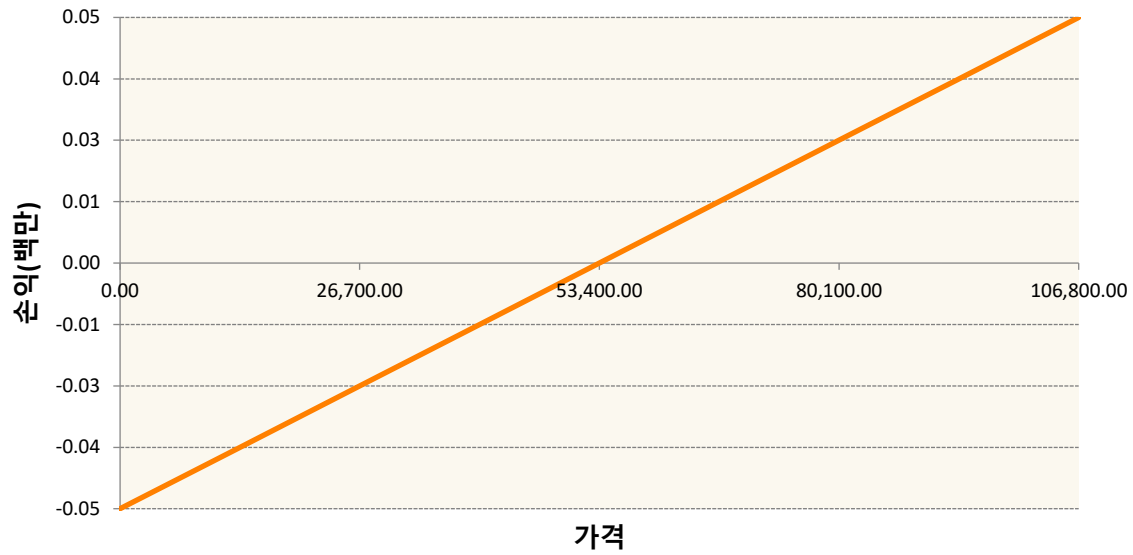
KR4128W20007-2025-02 한국가스공사개별선물



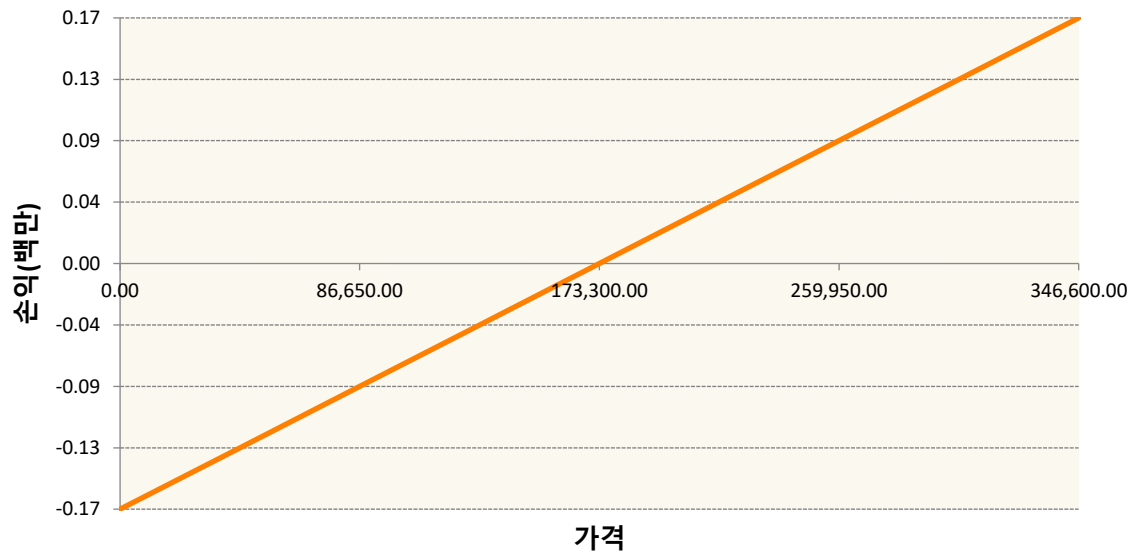
KR41B0W20004-2025-02 LG유플러스개별선물



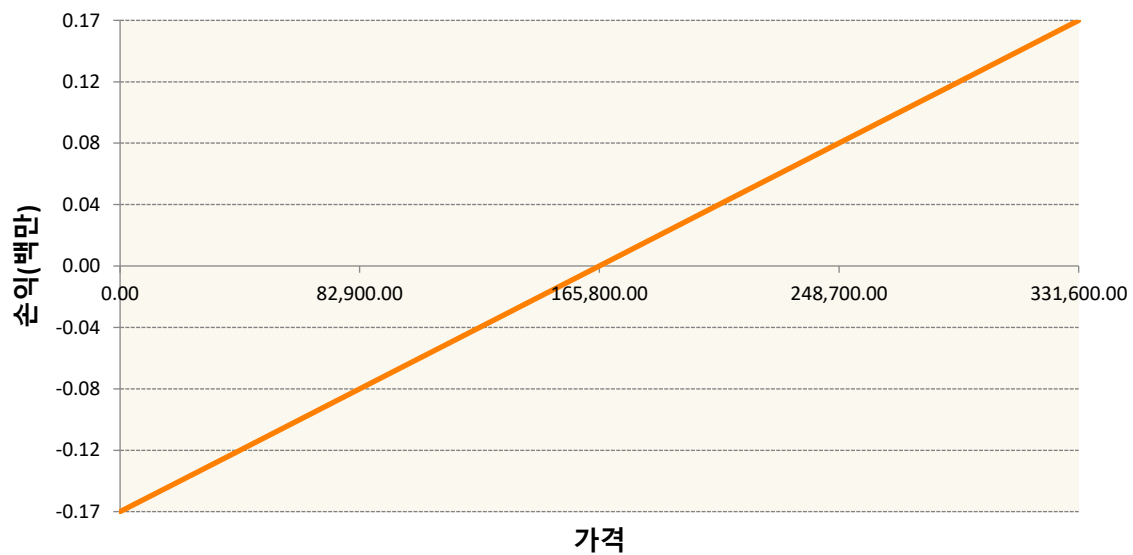
KR41BBW20000-2025-02 롯데케미칼개별선물



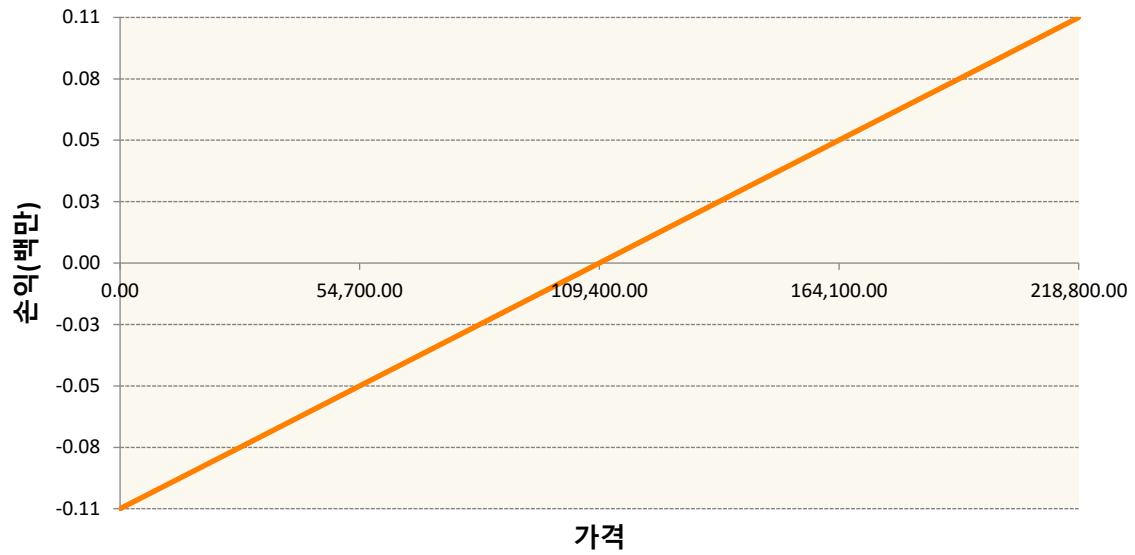
KR41BJW20003-2025-02 엔씨소프트개별선물



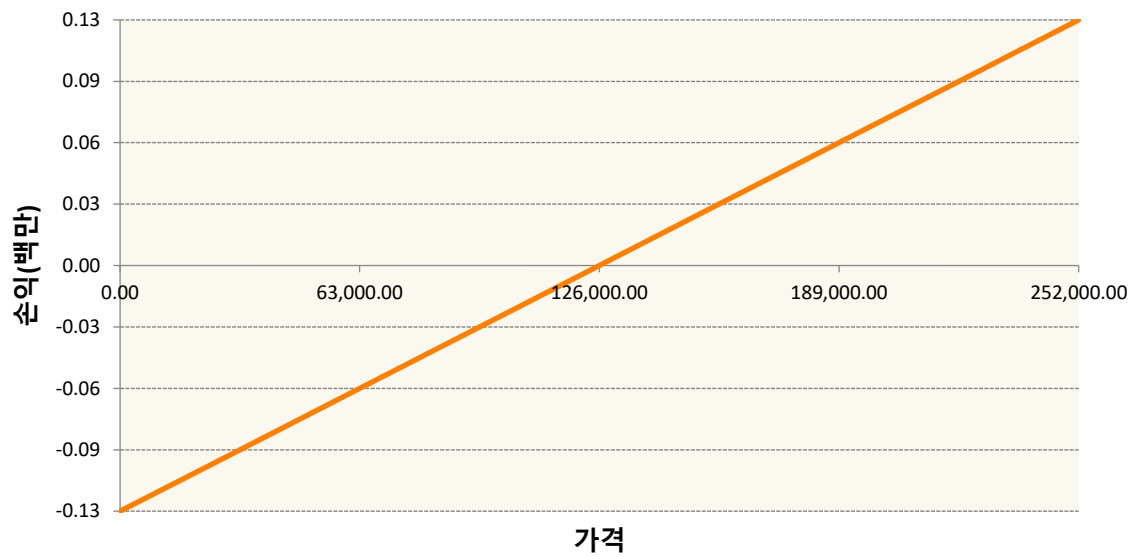
KR41BYW20002-2025-02 LG이노텍개별선물



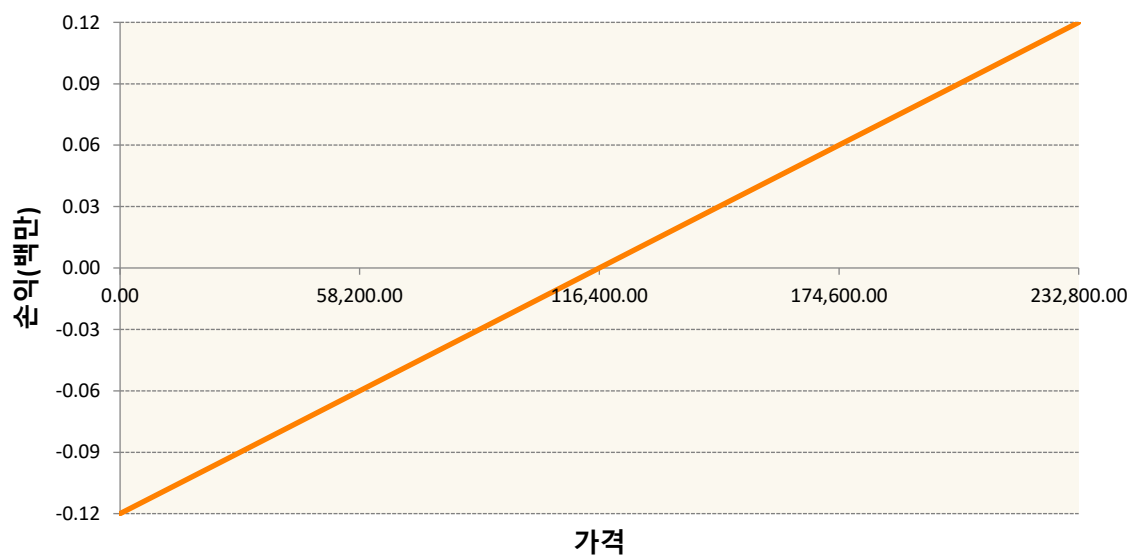
KR41C3W20007-2025-02 금호석유개별선물



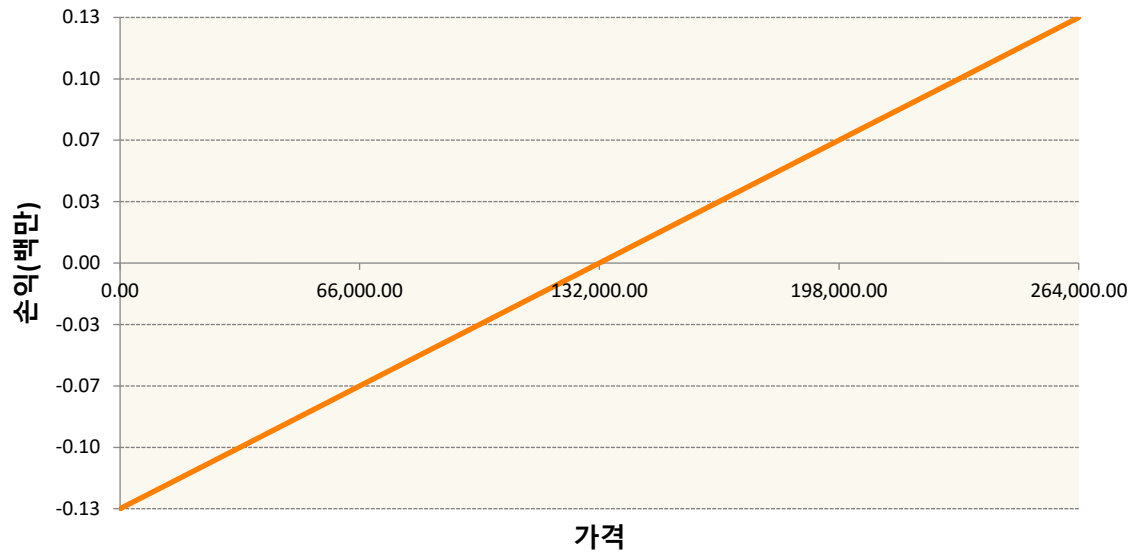
KR41C5W20002-2025-02 삼성에스디에스개별선물



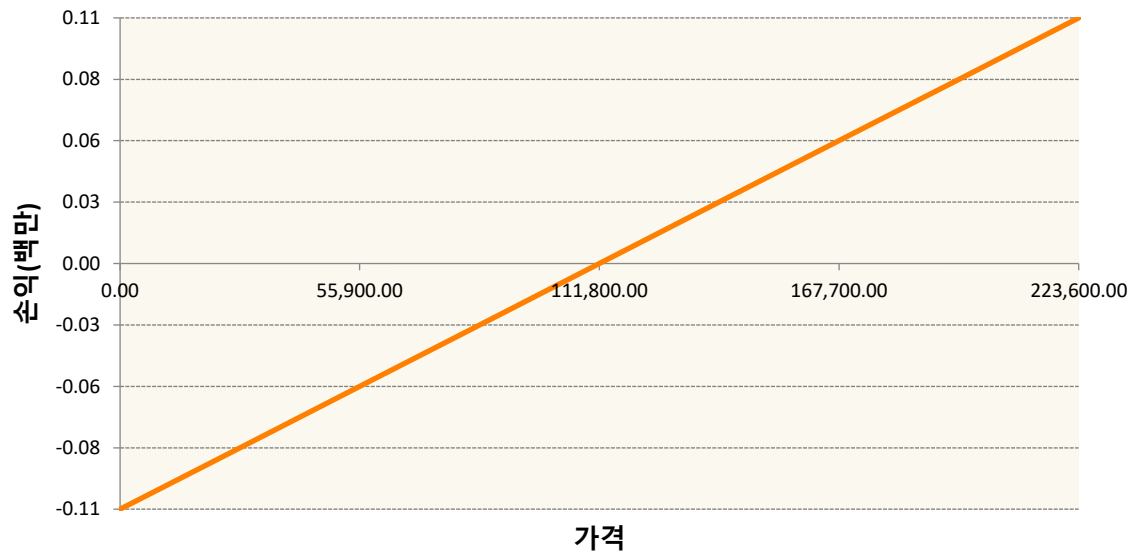
KR41C6W20000-2025-02 아모레퍼시픽개별선물



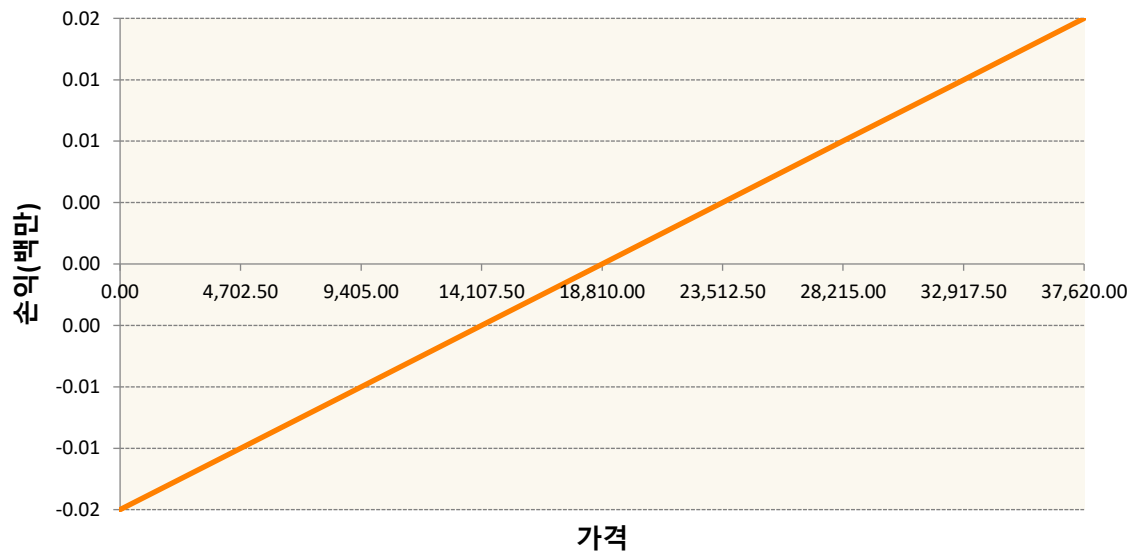
KR41CCW20006-2025-02 현대글로비스개별선물



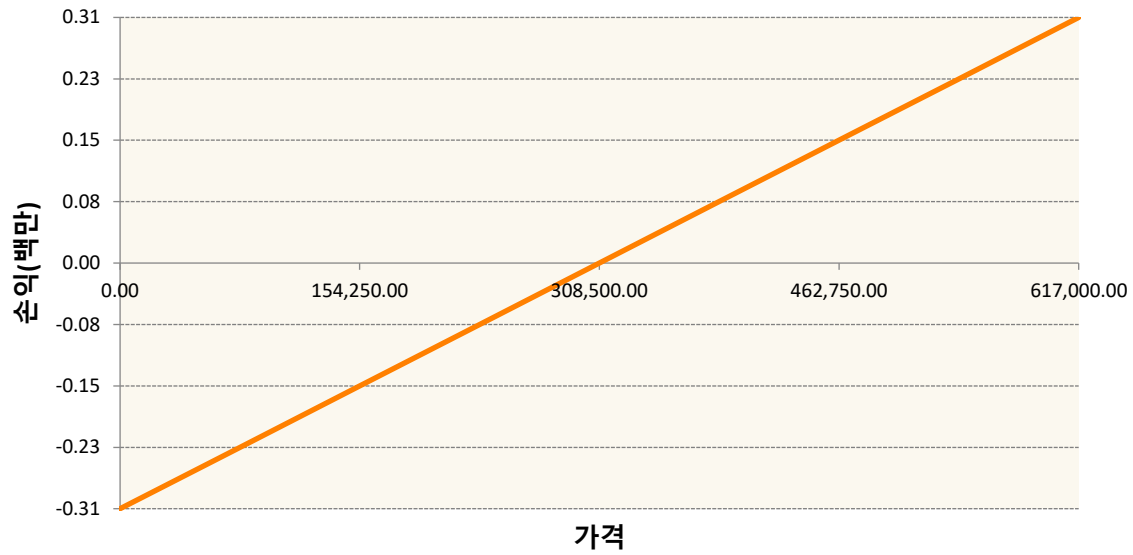
KR41CDW20004-2025-02 HD현대미포개별선물



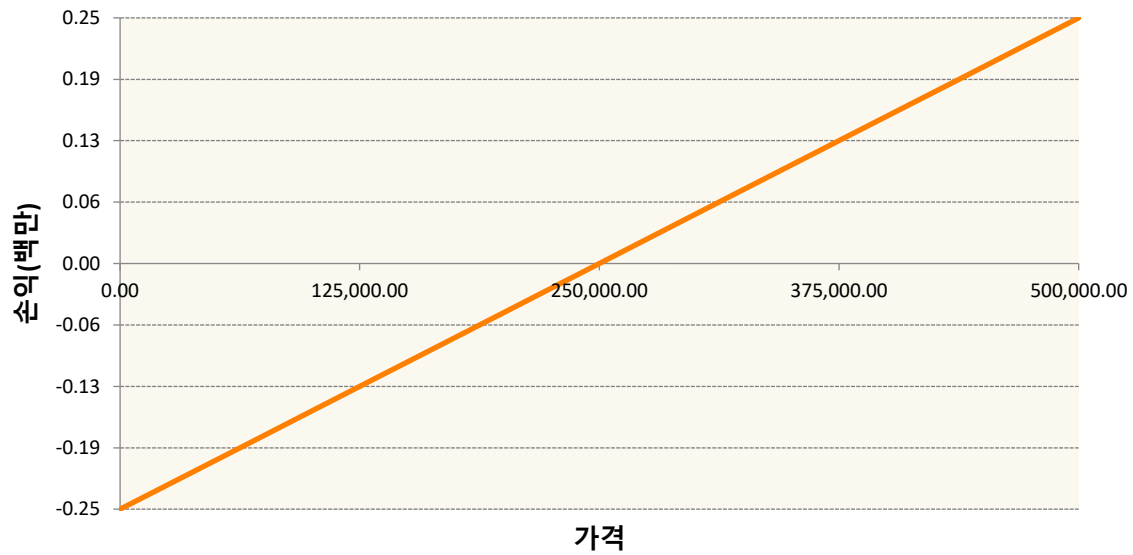
KR41CNW20003-2025-02 포스코DX개별선물



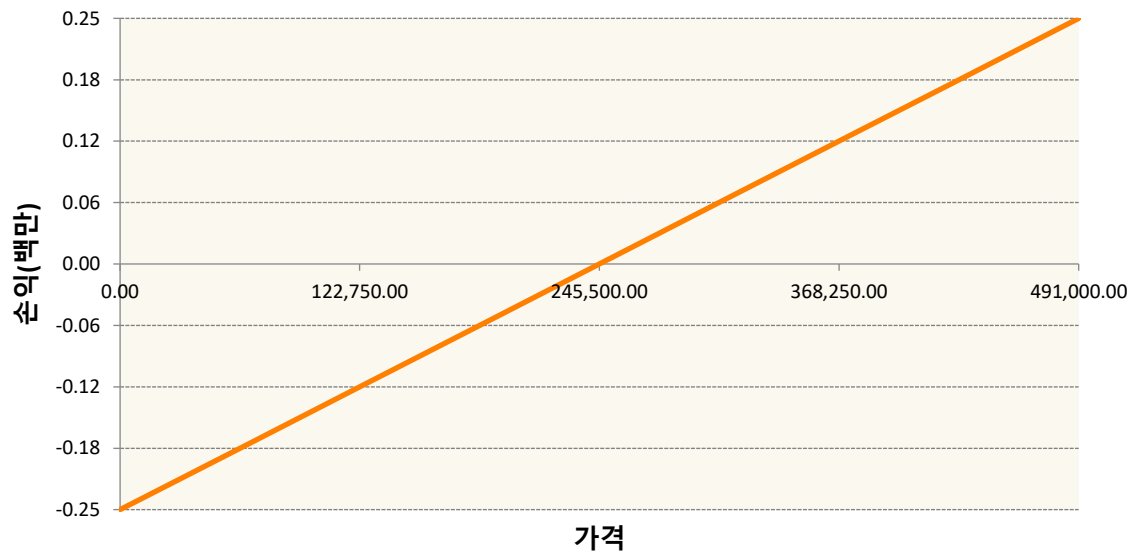
KR41CRW20004-2025-02 LG생활건강개별선물



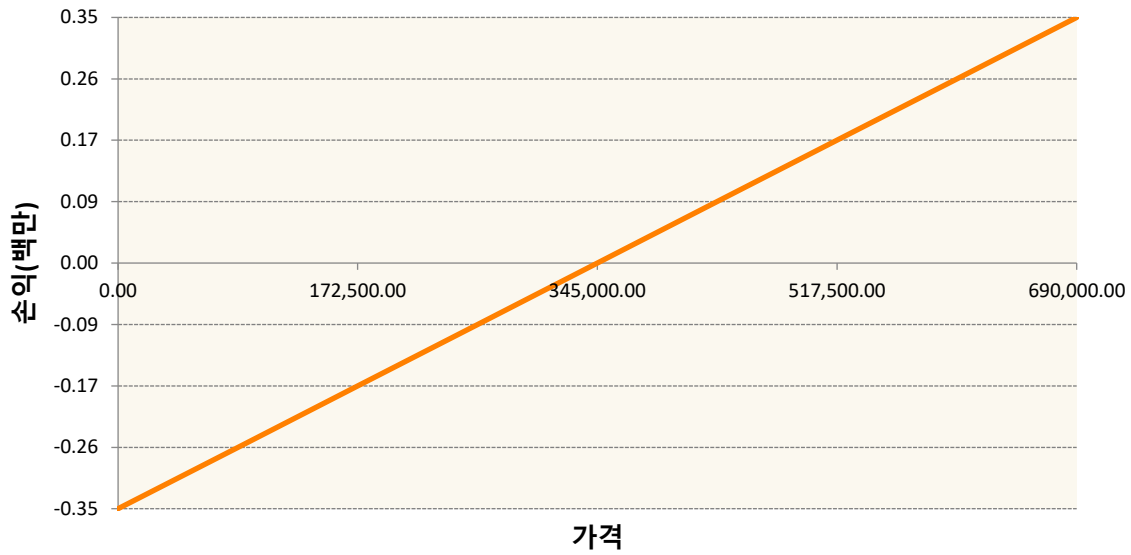
KR41CXW20002-2025-02 한미약품개별선물



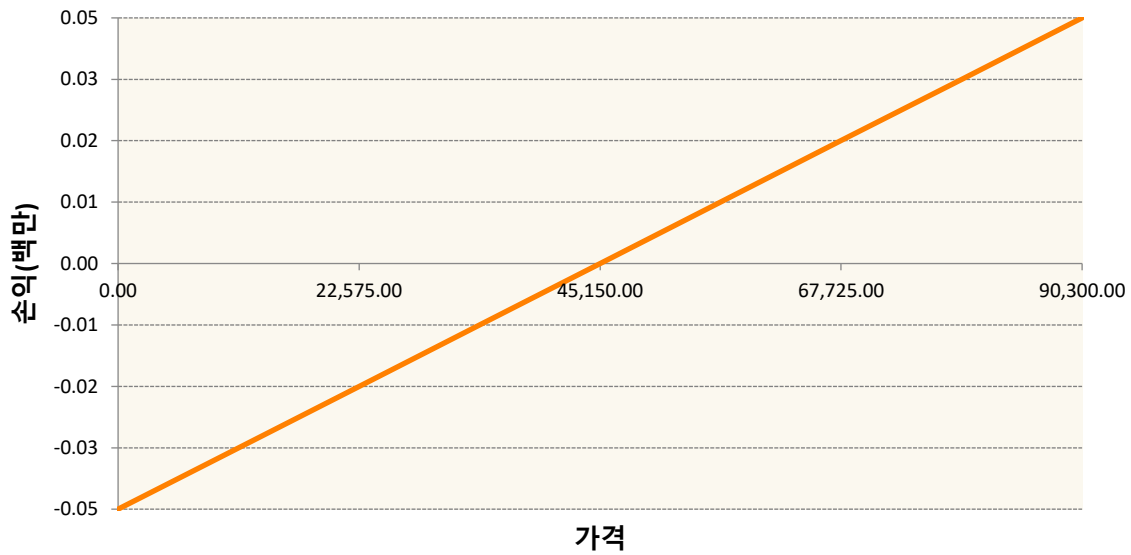
KR41D1W20000-2025-02 CJ제일제당개별선물



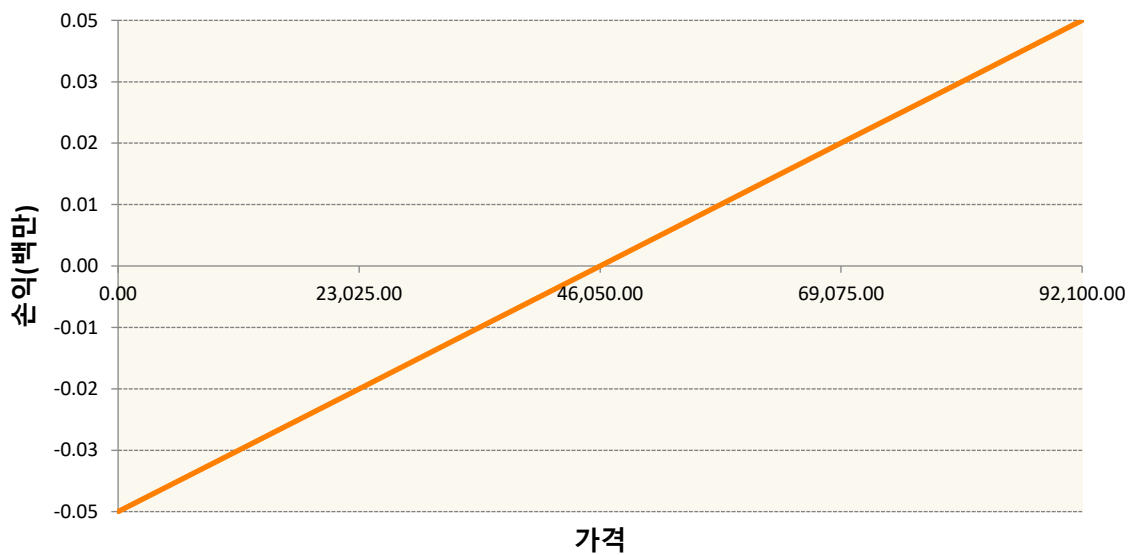
KR41DAW20008-2025-02 농심개별선물



KR41DCW20004-2025-02 HL만도개별선물

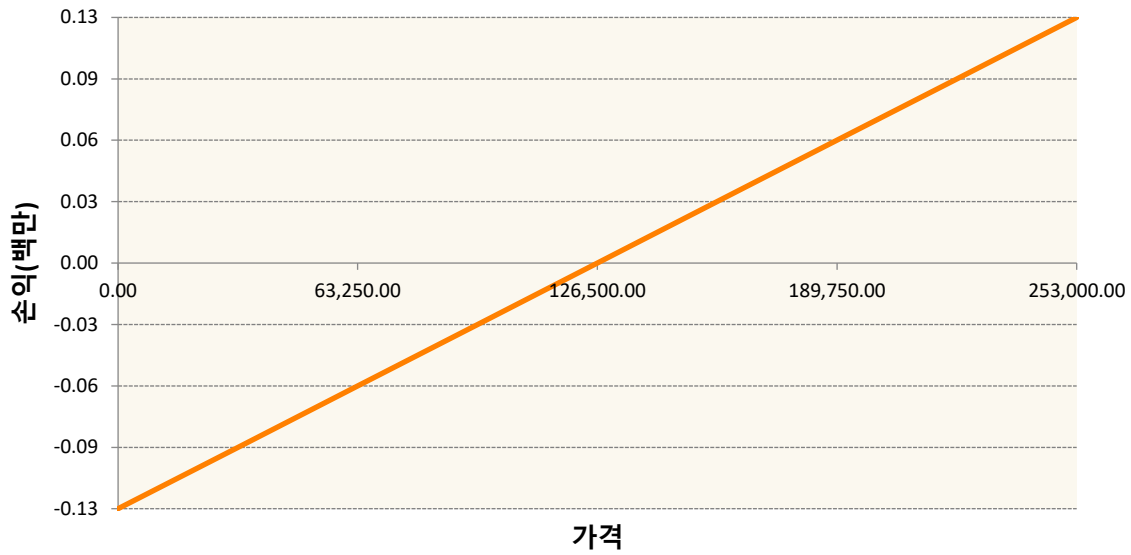


KR41E5W20000-2025-02 넷마블개별선물

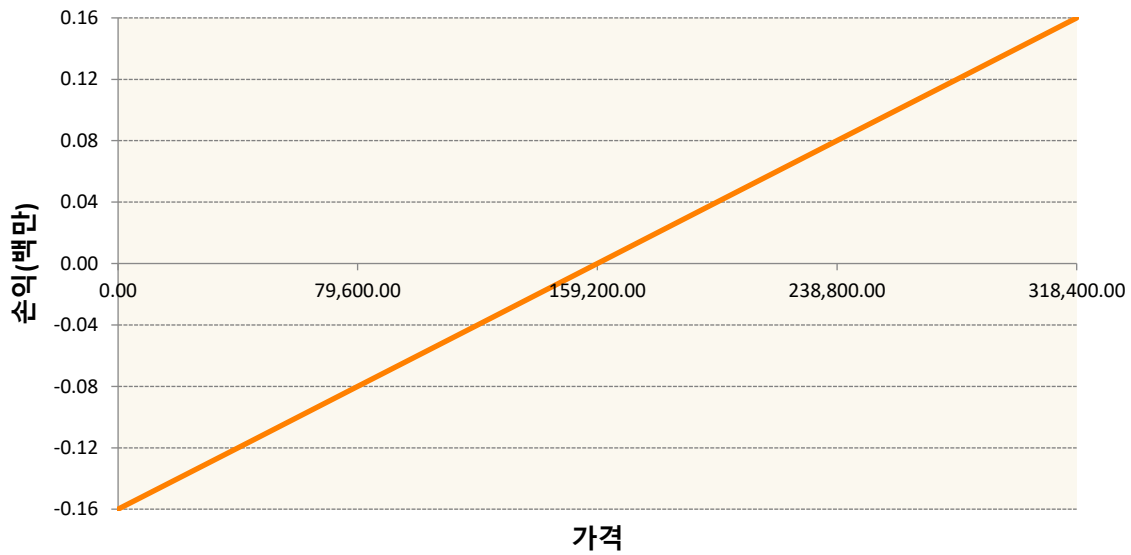




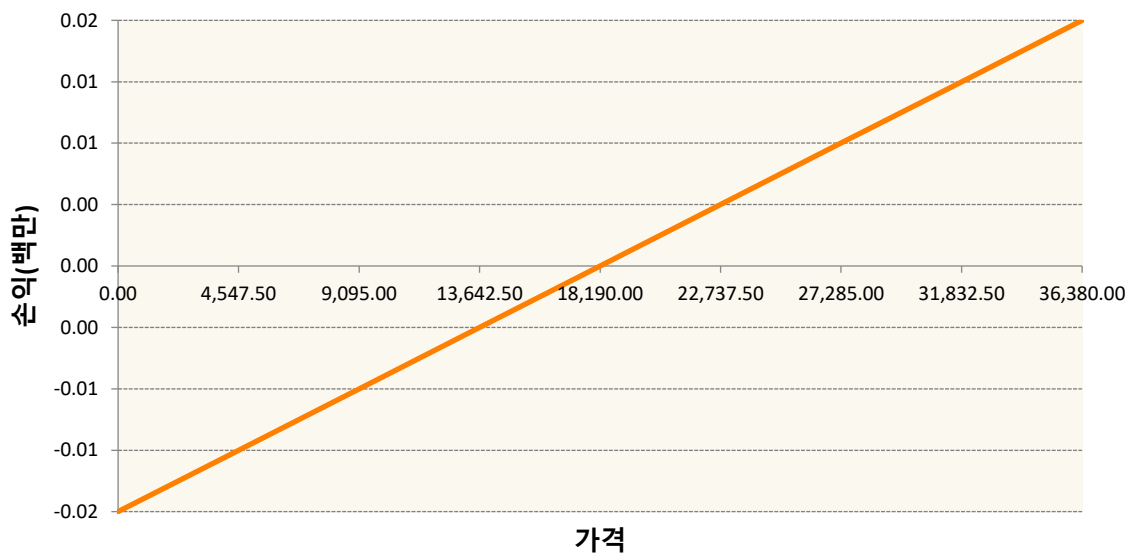
KR41E8W20004-2025-02 포스코퓨처엠개별선물



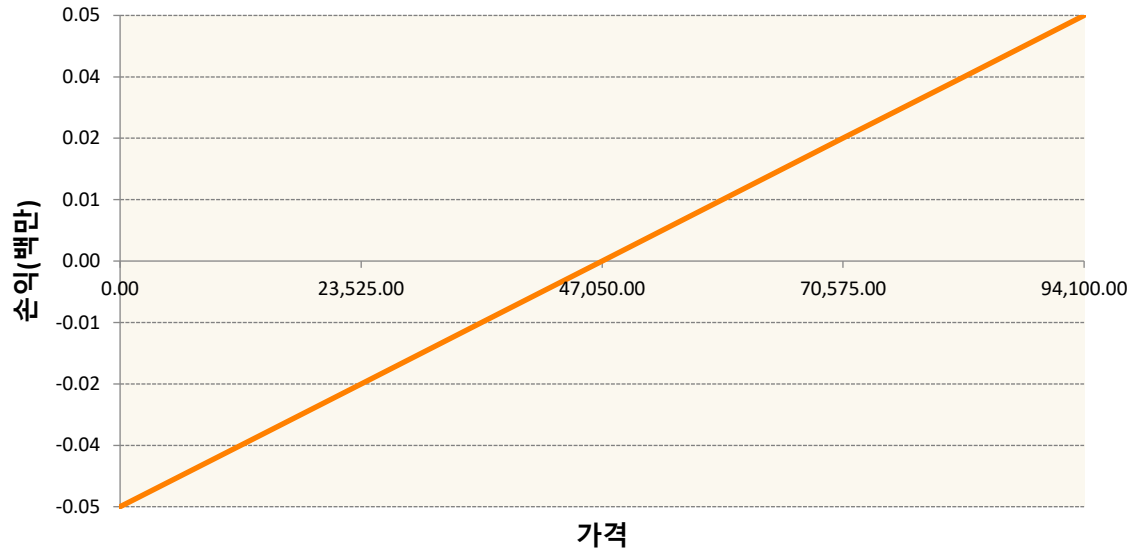
KR41EJW20007-2025-02 SKC개별선물



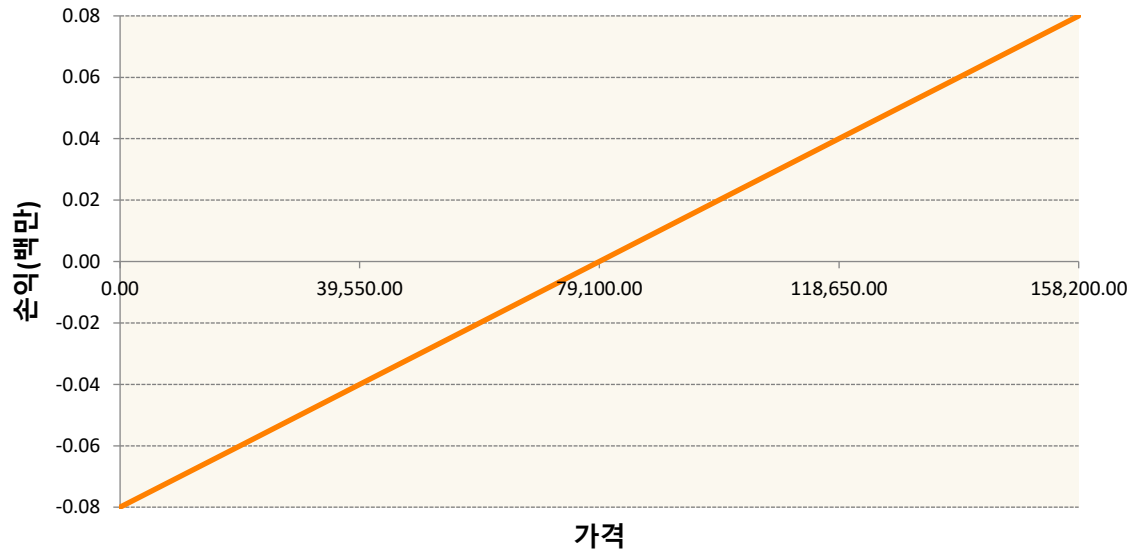
KR41ETW20006-2025-02 삼성E&A개별선물



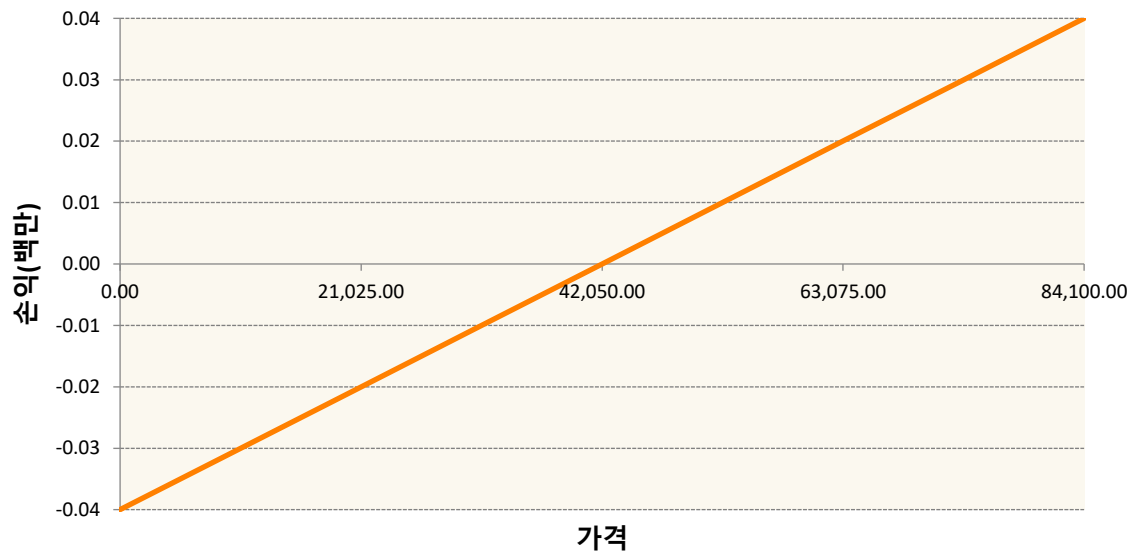
KR41F9W20001-2025-02 SK바이오사이언스개별선물



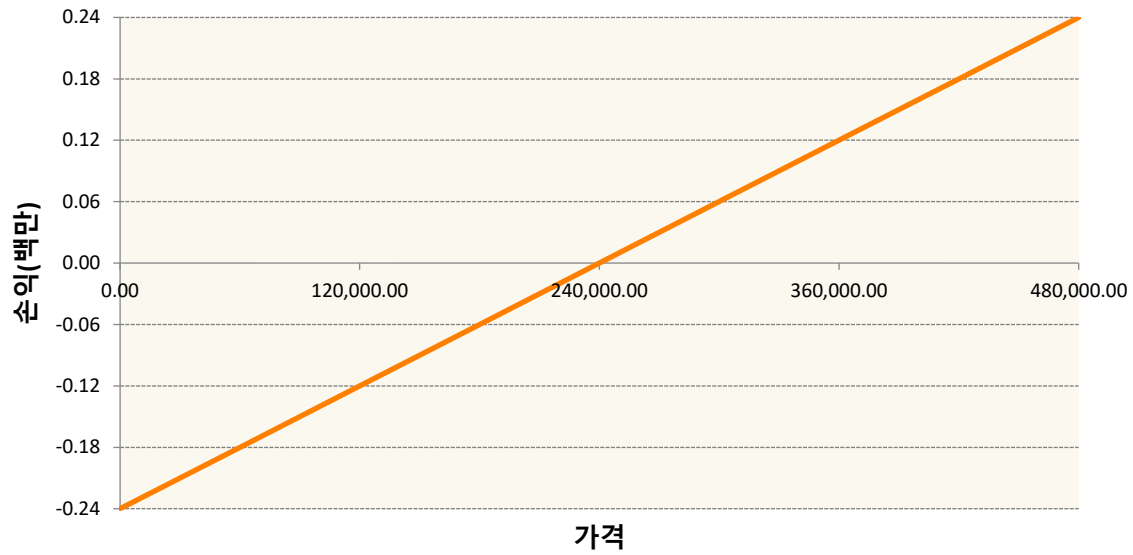
KR41FMW20008-2025-02 엘앤에프개별선물



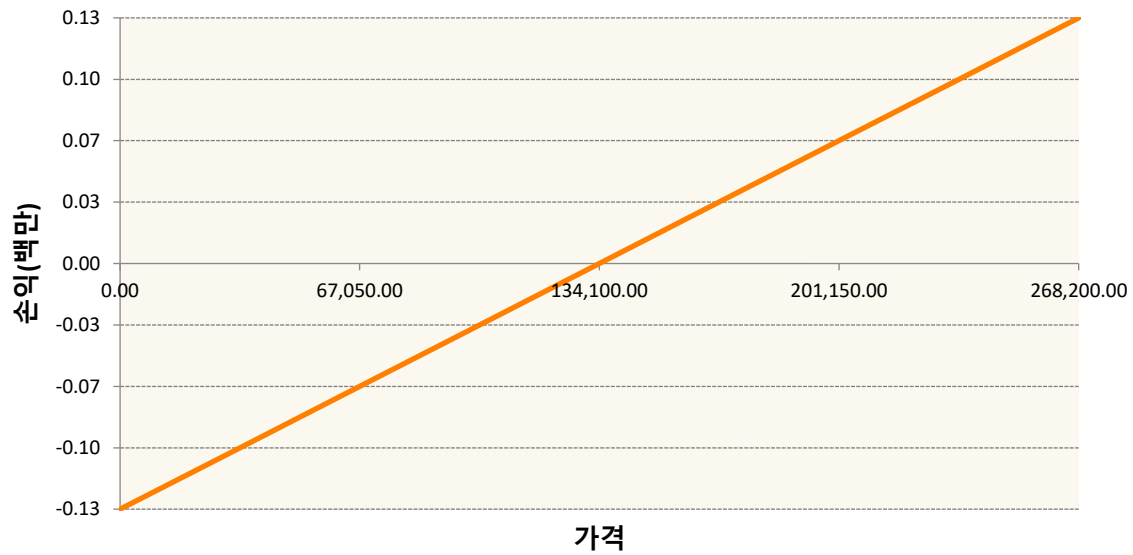
KR41G0W20009-2025-02 씨에스원드개별선물



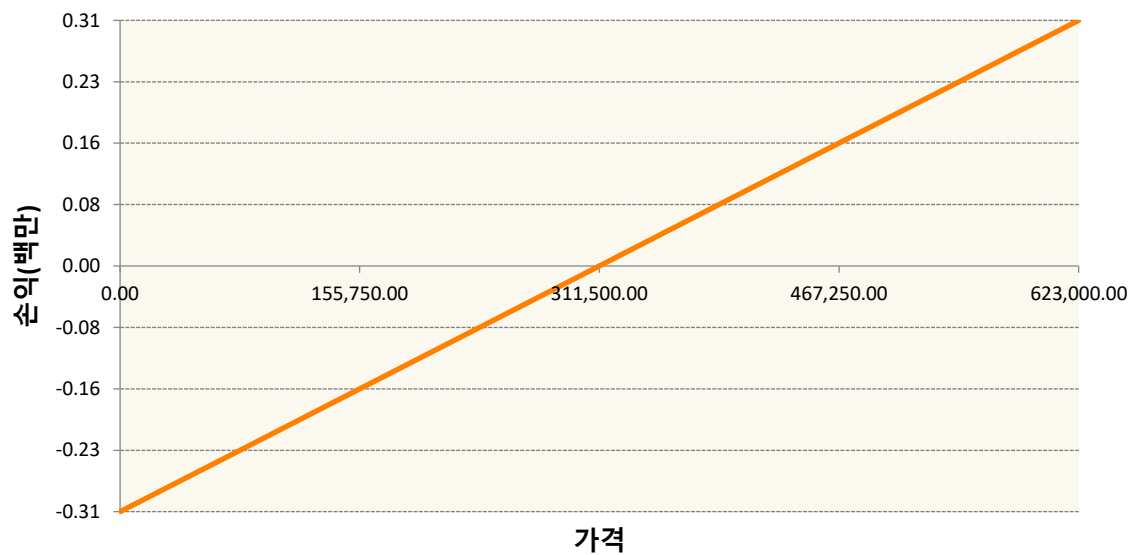
KR41GLW20008-2025-02 LS ELECTRIC개별선물



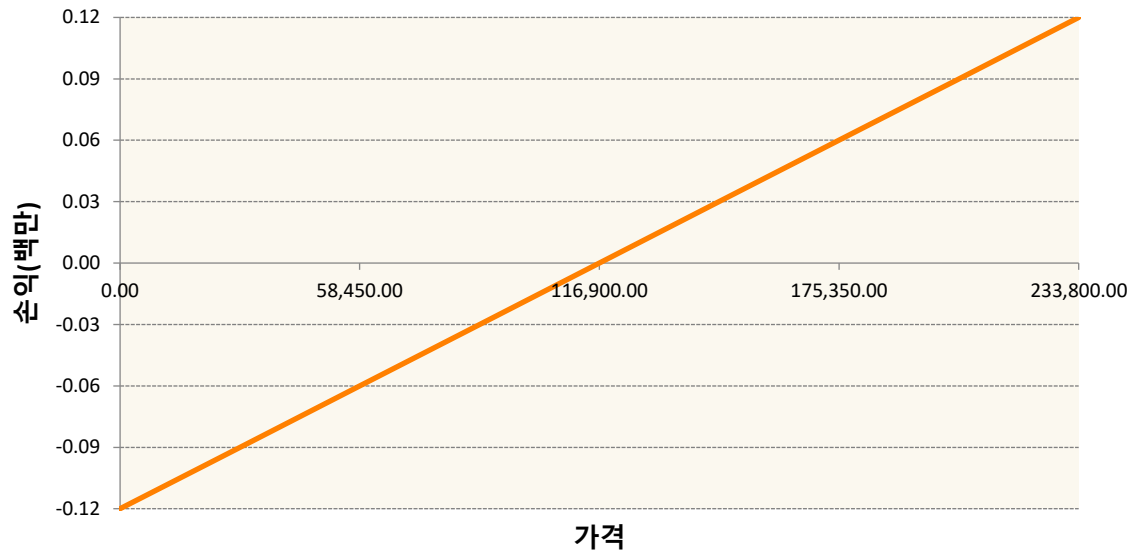
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



### KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                  |      |
|----------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물    | 47   |
| KR410FW20( 2025-02 두산로보틱스개별선물    | 2    |
| KR410SW20( 2025-02 울촌화학개별선물      | 0.39 |
| KR410ZW20( 2025-02 한미반도체개별선물     | 5    |
| KR4123W20( 2025-02 삼성전기개별선물      | 10   |
| KR4124W20( 2025-02 LG전자개별선물      | 10   |
| KR4128W20( 2025-02 한국가스공사개별선물    | 1    |
| KR41B0W20( 2025-02 LG유플러스개별선물    | 11   |
| 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    | 4    |
| 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 | 9    |

|                                   |   |
|-----------------------------------|---|
| 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        | 9 |

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

(단위:백만원)

335

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

## 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 | 298 |
|-----------------------------|-----|

\* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

|     |
|-----|
| 492 |
|-----|

\* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

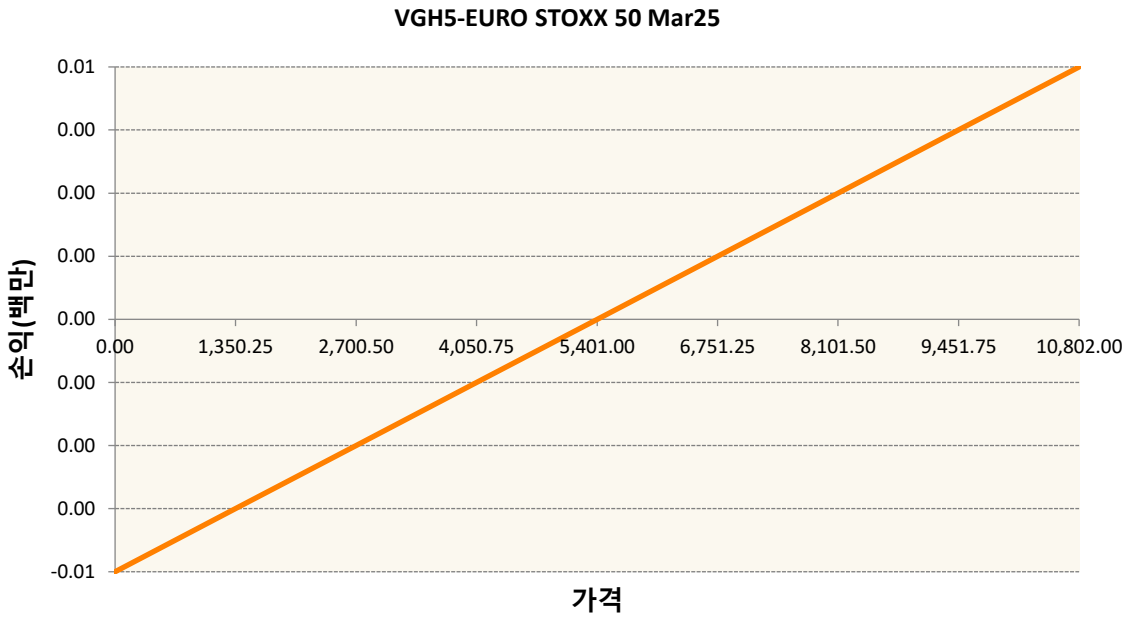
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 977   | 0     | 977       |    |

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                     |    |
|------|---------------------|----|
| VGH5 | EURO STOXX 50 Mar25 | 78 |
|------|---------------------|----|

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

(단위:백만원)

52

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

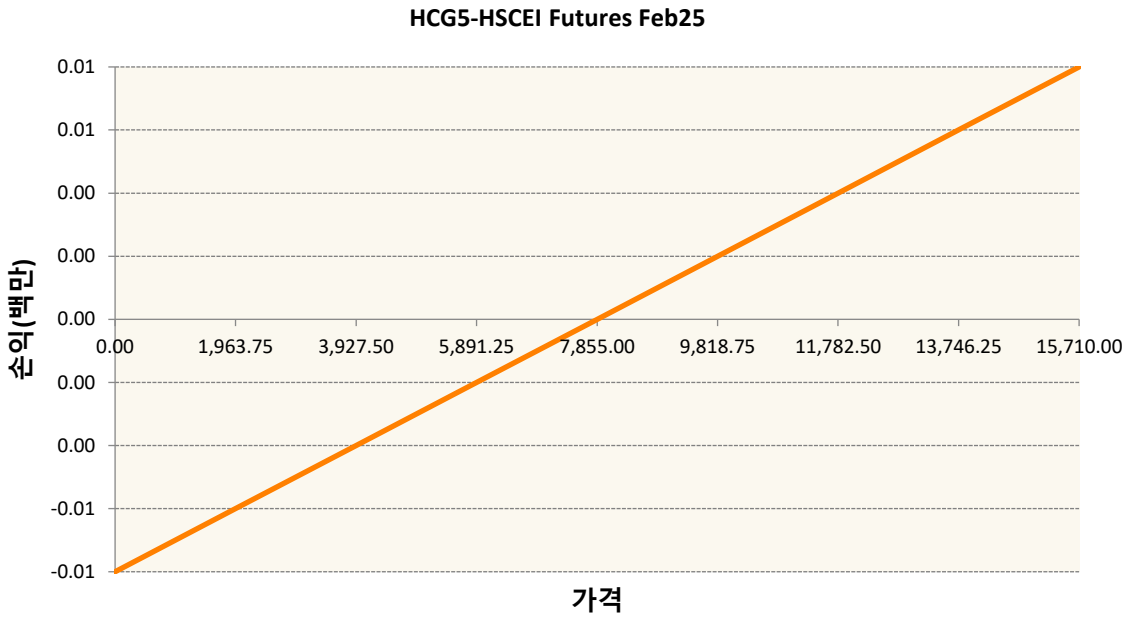
## 차이나인덱스모(주식-파생형)

### 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   | 1,663 | 0     | 1,663     | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|      |                     |     |
|------|---------------------|-----|
| HCG5 | HSCEI Futures Feb25 | 133 |
|------|---------------------|-----|

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

(단위:백만원)

|     |
|-----|
| 178 |
|-----|



|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

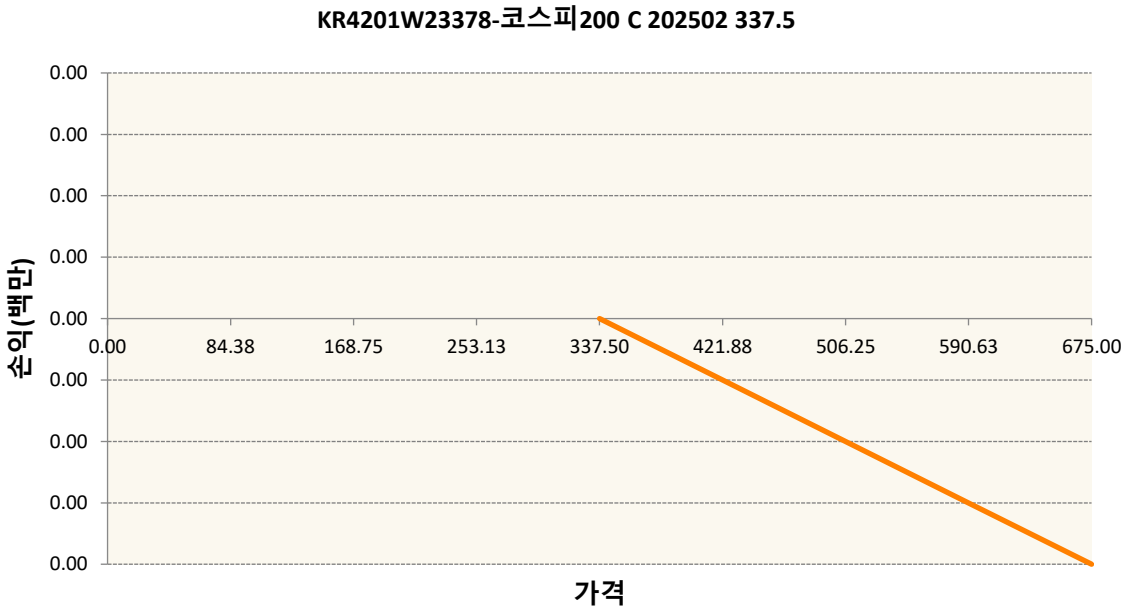
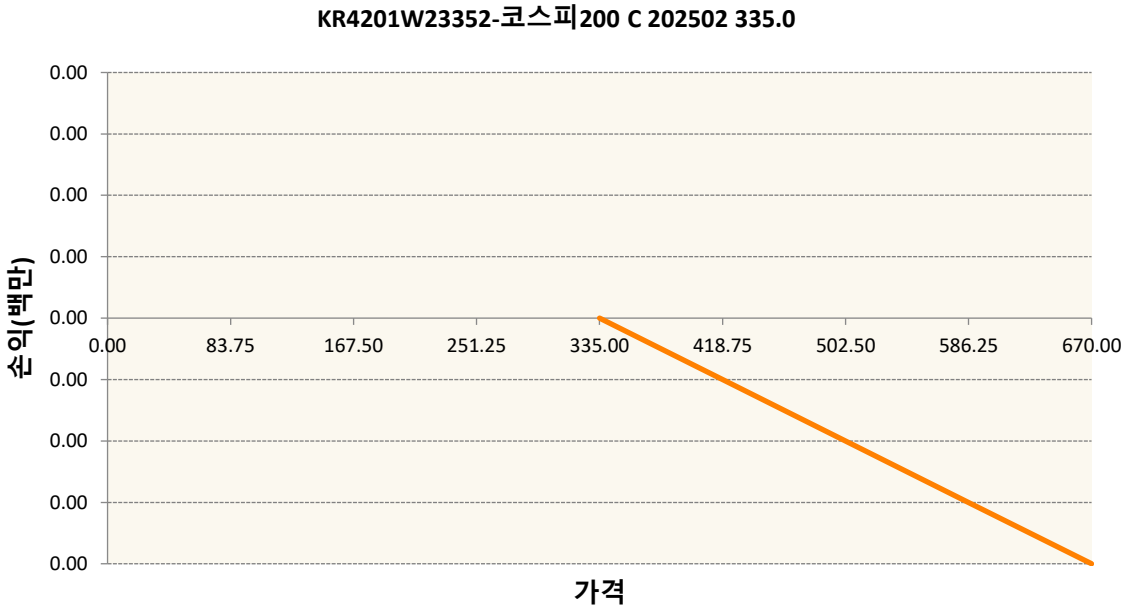
## 커버드콜모(주식혼합-파생형)

### 1. 계약금액

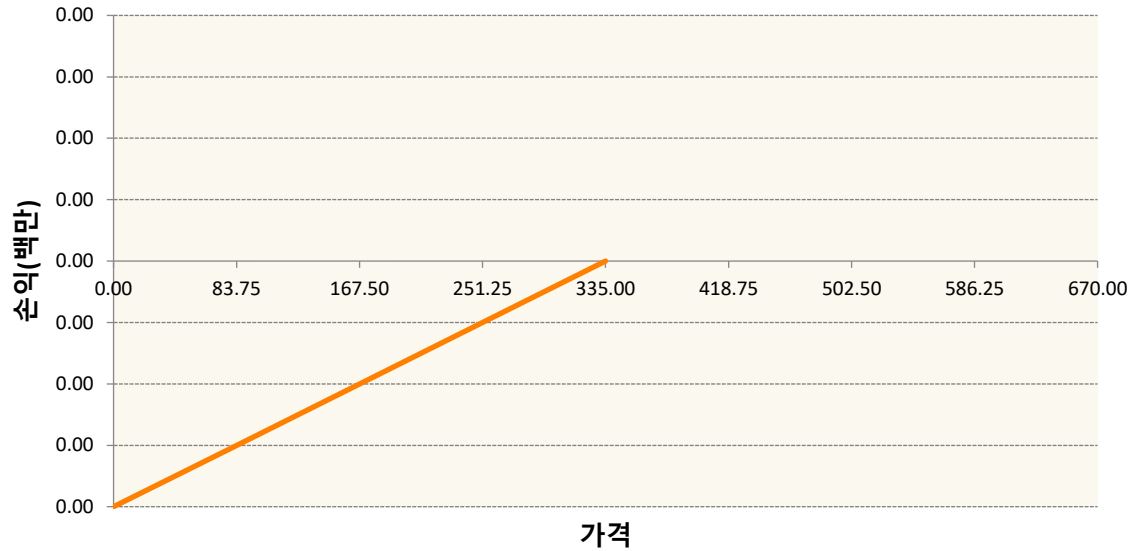
(단위:백만원)

| 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 |         |         |        |        |        |        | 1,965  |
|------------------------------------|---------|---------|--------|--------|--------|--------|--------|
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | 226     | 226     | 226    | 226    | 226    | 226    | 226    |
| -5.33%                             | 226     | 226     | 226    | 226    | 226    | 226    | 225    |
| -2.67%                             | 224     | 223     | 222    | 219    | 216    | 213    | 209    |
| 0%                                 | 26      | 17      | 9      | 0      | -9     | -18    | -28    |
| 2.67%                              | -617    | -617    | -617   | -617   | -617   | -618   | -619   |
| 5.33%                              | -1,291  | -1,291  | -1,291 | -1,291 | -1,291 | -1,291 | -1,291 |
| 8.00%                              | -1,965  | -1,965  | -1,965 | -1,965 | -1,965 | -1,965 | -1,965 |
| KR4201W23378 코스피200 C 202502 337.5 |         |         |        |        |        |        | 466    |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | 28      | 28      | 28     | 28     | 28     | 28     | 28     |
| -5.33%                             | 28      | 28      | 28     | 28     | 28     | 28     | 28     |
| -2.67%                             | 28      | 28      | 28     | 28     | 28     | 27     | 27     |
| 0%                                 | 8       | 5       | 3      | 0      | -3     | -5     | -8     |
| 2.67%                              | -133    | -133    | -133   | -134   | -134   | -135   | -135   |
| 5.33%                              | -300    | -300    | -300   | -300   | -300   | -300   | -300   |
| 8.00%                              | -466    | -466    | -466   | -466   | -466   | -466   | -466   |
| KR4301W23350 코스피200 P 202502 335.0 |         |         |        |        |        |        | 485    |
| 기초자산의 변동성                          |         |         |        |        |        |        |        |
| 가격                                 | -25.00% | -16.67% | -8.33% | 0%     | 8.33%  | 16.67% | 25.00% |
| -8.00%                             | -485    | -485    | -485   | -485   | -485   | -485   | -485   |
| -5.33%                             | -305    | -305    | -305   | -305   | -305   | -305   | -305   |
| -2.67%                             | -125    | -125    | -125   | -125   | -126   | -126   | -127   |
| 0%                                 | 5       | 3       | 2      | 0      | -2     | -4     | -6     |

|       |    |    |    |    |    |    |    |
|-------|----|----|----|----|----|----|----|
| 2.67% | 10 | 10 | 10 | 10 | 10 | 10 | 10 |
| 5.33% | 10 | 10 | 10 | 10 | 10 | 10 | 10 |
| 8.00% | 10 | 10 | 10 | 10 | 10 | 10 | 10 |

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

(단위:백만원)

**4,324**

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

## 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 | 681   | 0     | 681       |    |

### 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 | 2025-02-13 |
| 기준일 | 2025-02-12 |

## 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 | 4,502 | 0     | 4,502     |    |

### 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 | 2025-02-13 |
| 기준일 | 2025-02-12 |

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 | 13,304 | 0      | 13,304    |    |
| 누계 | 통화   | 선도   | 0      | 13,153 | -13,153   | 장외 |

2. 만기시점의 손익구조

| 3. 시나리오별 손익구조변동(최대손실예상금액)    |                                 | (단위:백만원) |
|------------------------------|---------------------------------|----------|
| FXW213EBTC KRW/USD 28-02-25E |                                 | 564      |
| FXW213ECTC KRW/USD 31-03-25E |                                 | 259      |
| FXW213F1PC KRW/USD 30-04-25E |                                 | 212      |
| FXW213F24C KRW/USD 28-02-25E |                                 | 17       |
| IE00BD8RGM75                 | * 해당종목은 위험지표산출에 어려움이 있어 공시하지 않음 |          |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 449      |

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

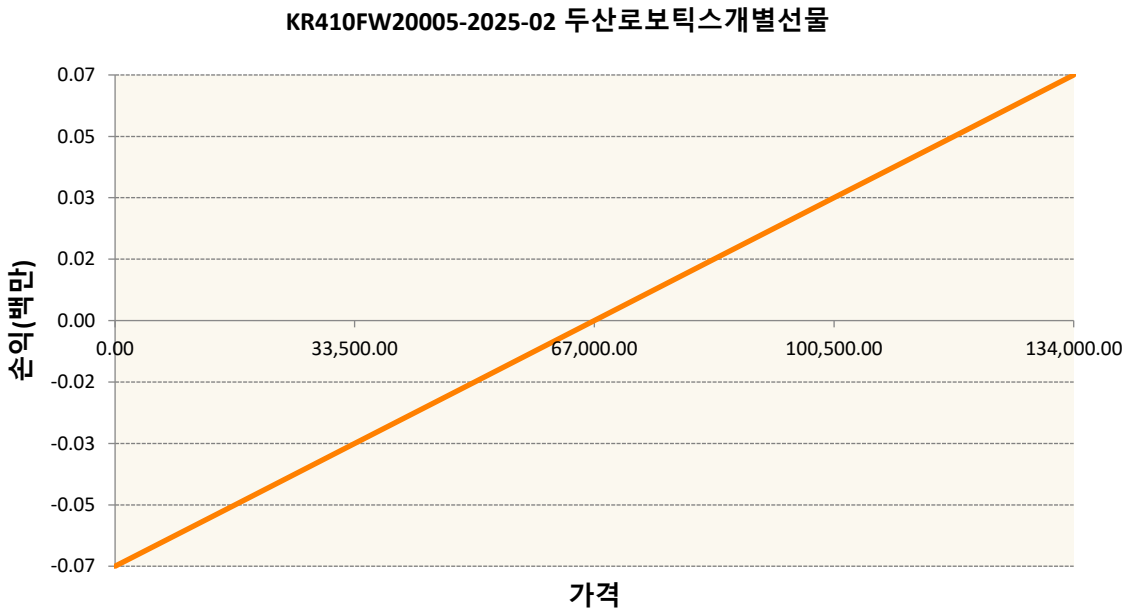
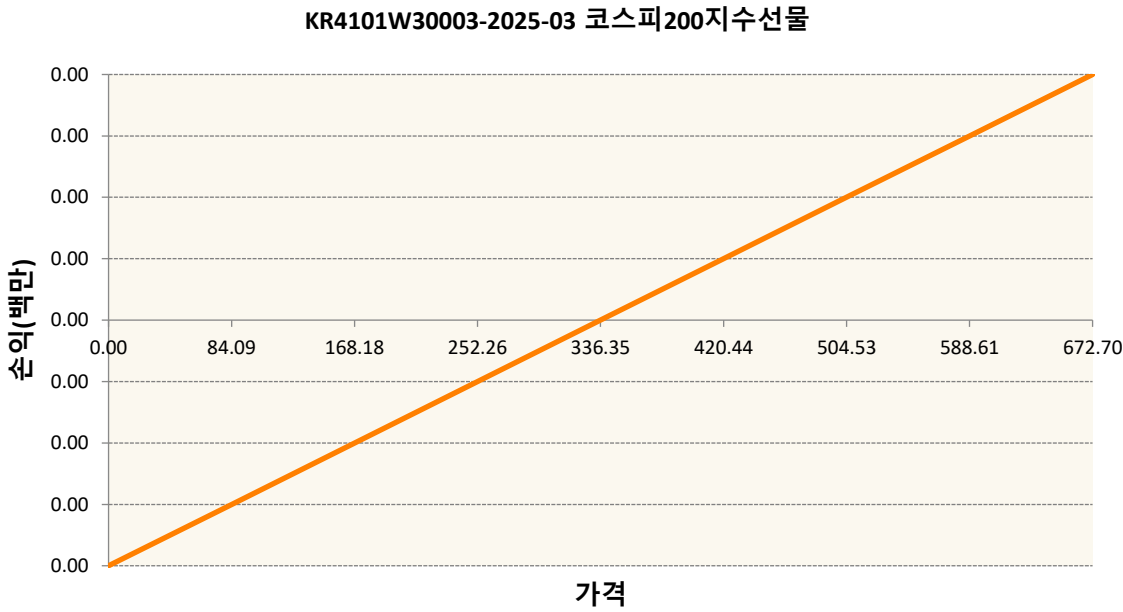
스마트KRX300인덱스모(주식-파생형)

1. 계약금액

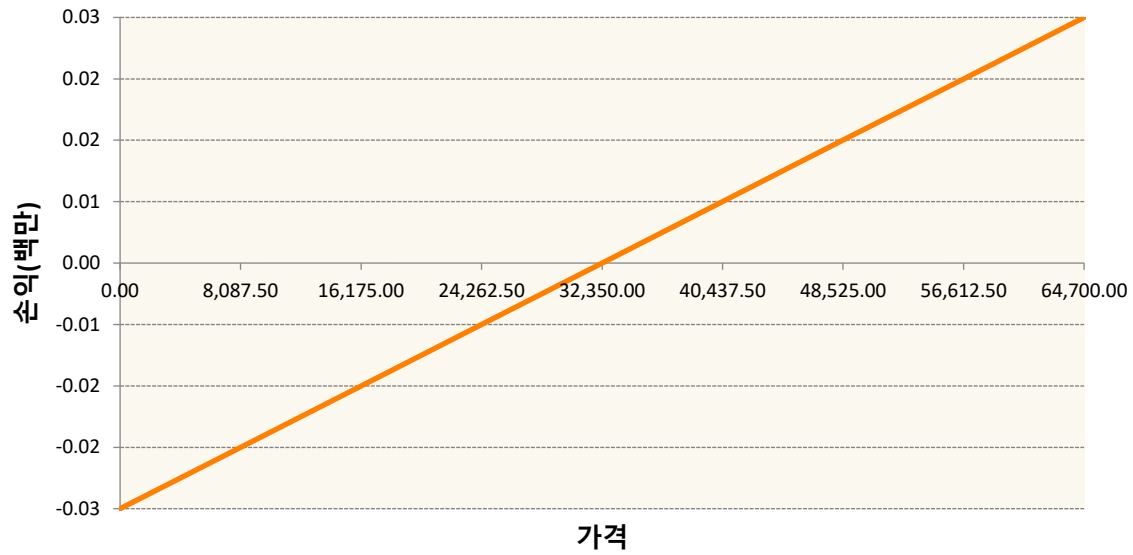
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         | 장내 |
| 누계 | 유가증권 | 선물   | 1,753 | 0     | 1,753     | 장내 |

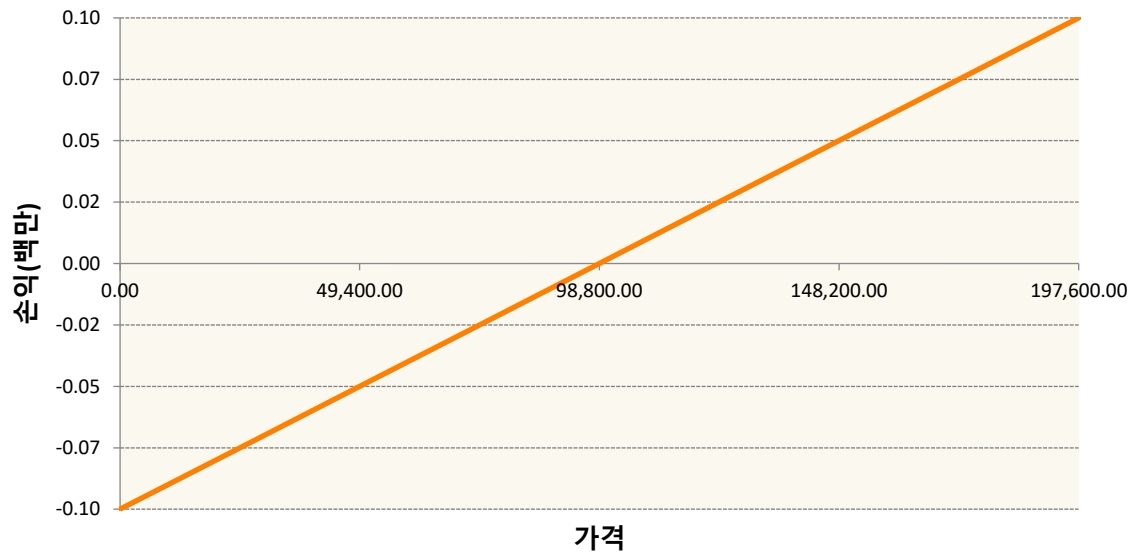
2. 만기시점의 손익구조



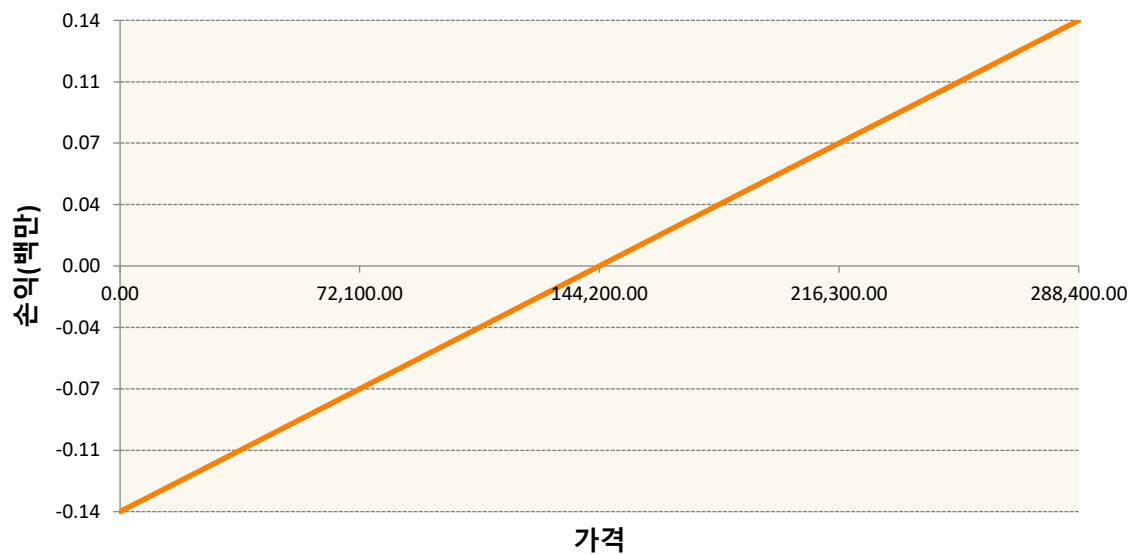
KR410SW20008-2025-02 울촌화학개별선물



KR410ZW20003-2025-02 한미반도체개별선물

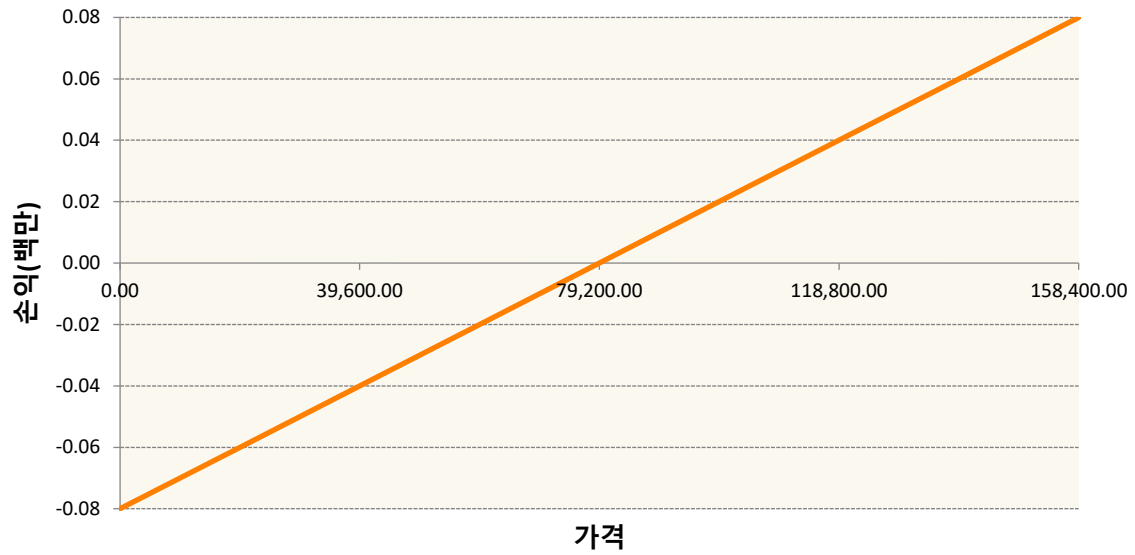


KR4123W20008-2025-02 삼성전기개별선물

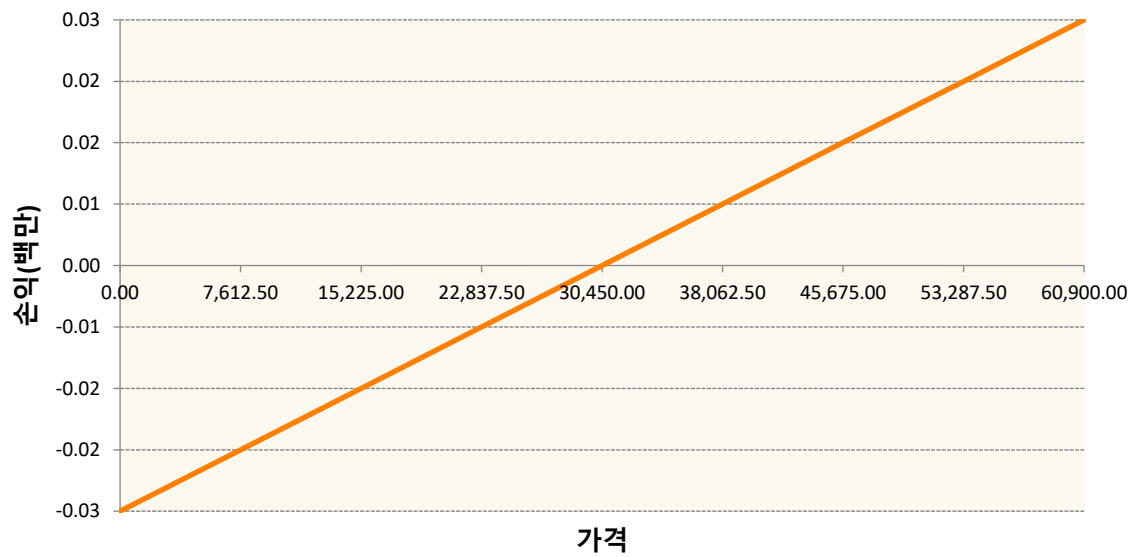




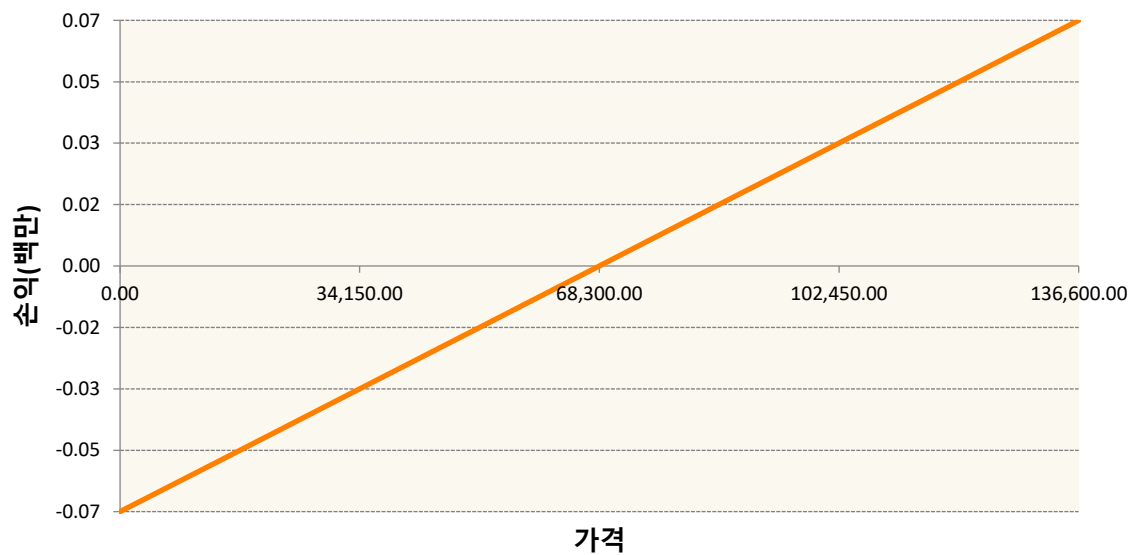
KR4124W20006-2025-02 LG전자개별선물



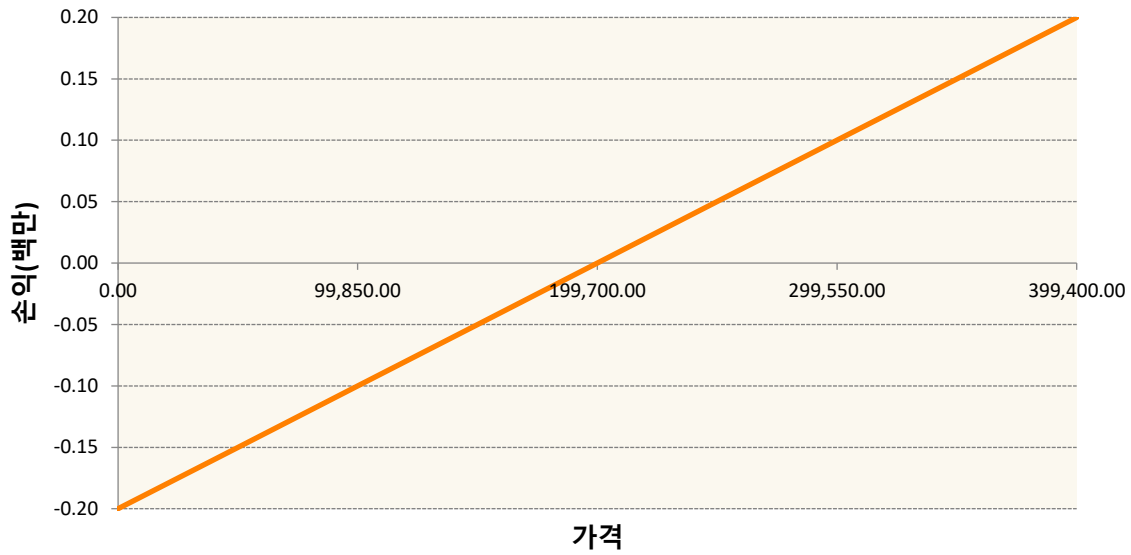
KR4128W20007-2025-02 한국가스공사개별선물



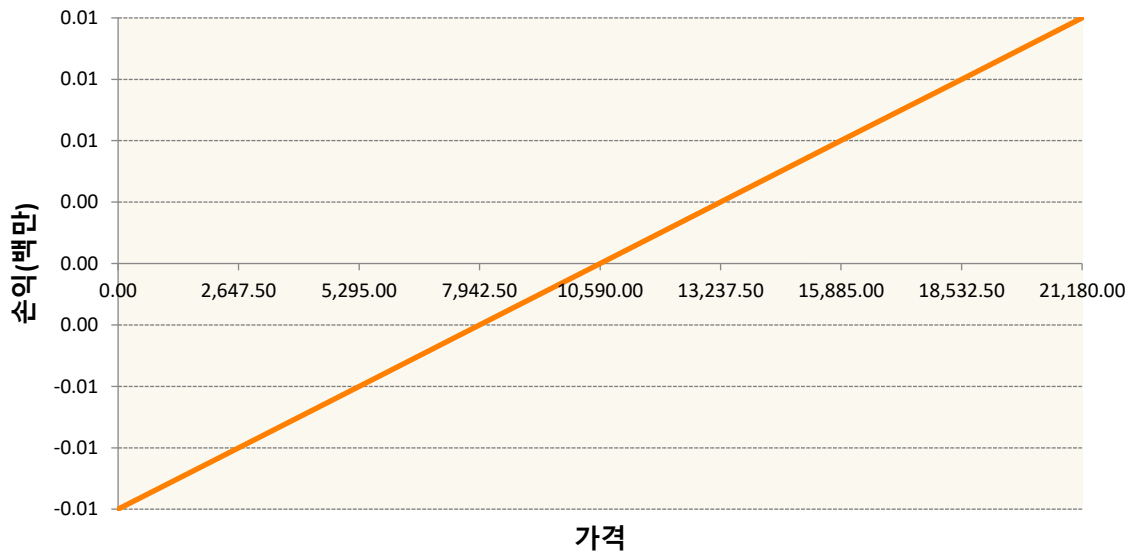
KR4134W20005-2025-02 LG개별선물



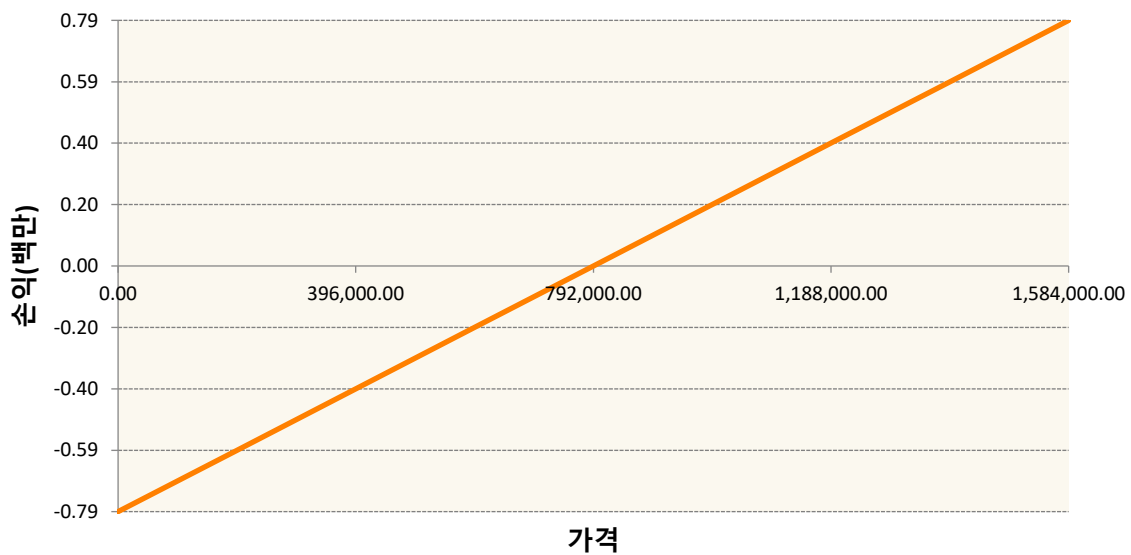
KR4150W20001-2025-02 SK하이닉스개별선물



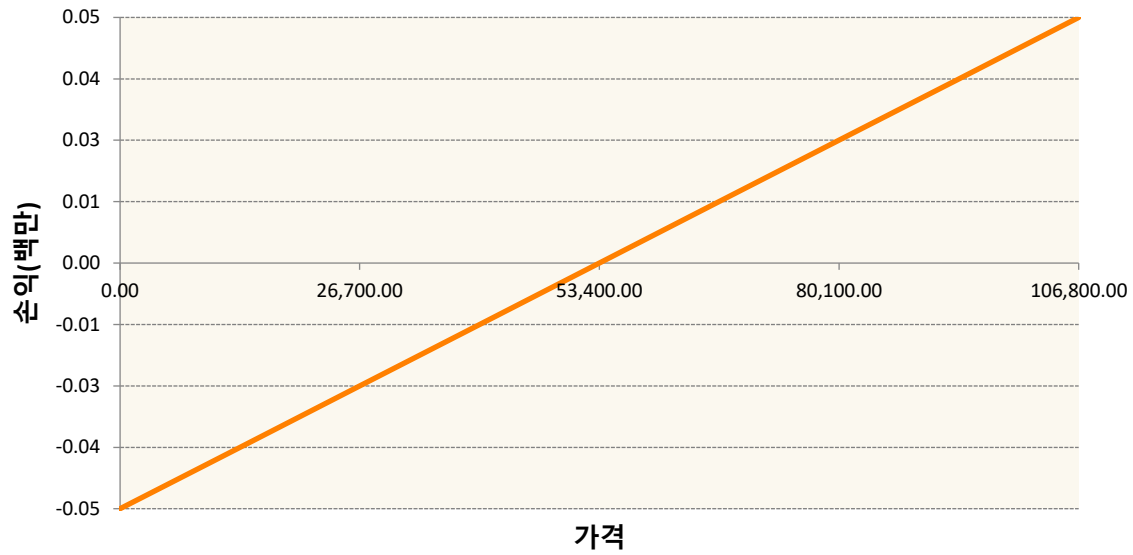
KR41B0W20004-2025-02 LG유플러스개별선물



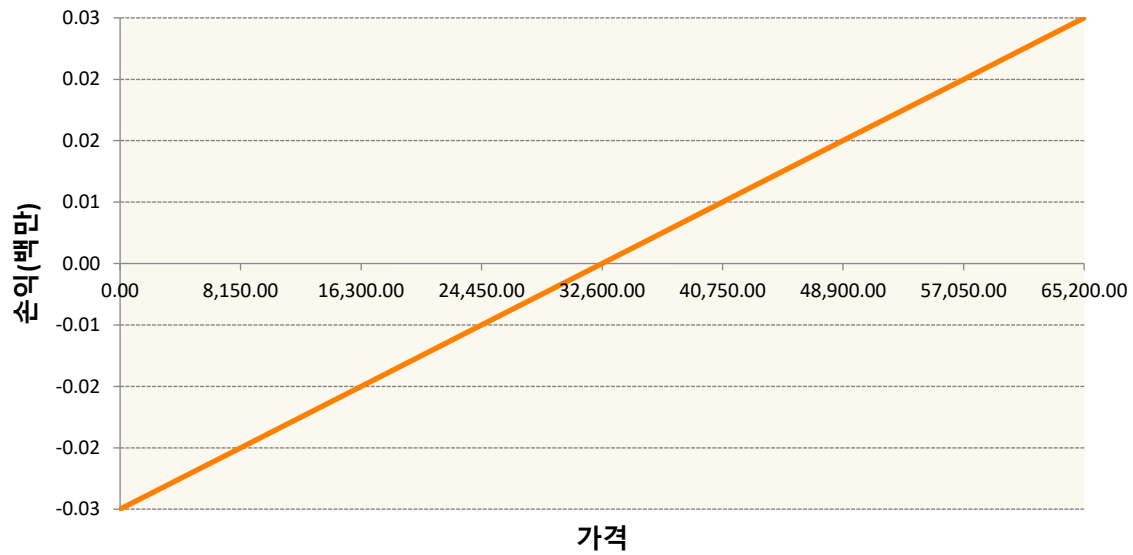
KR41B3W20008-2025-02 고려아연개별선물



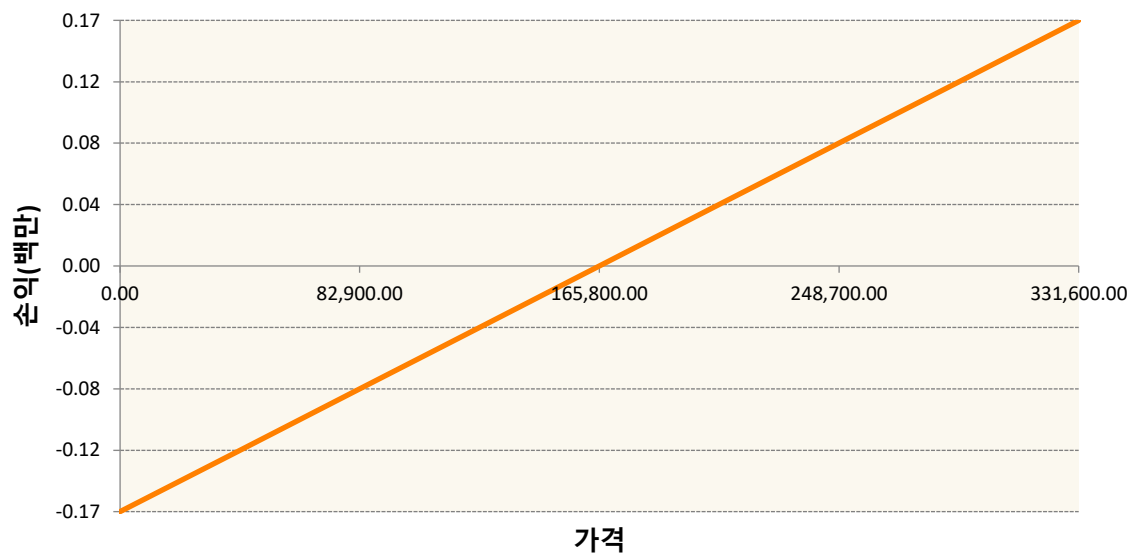
KR41BBW20000-2025-02 롯데케미칼개별선물



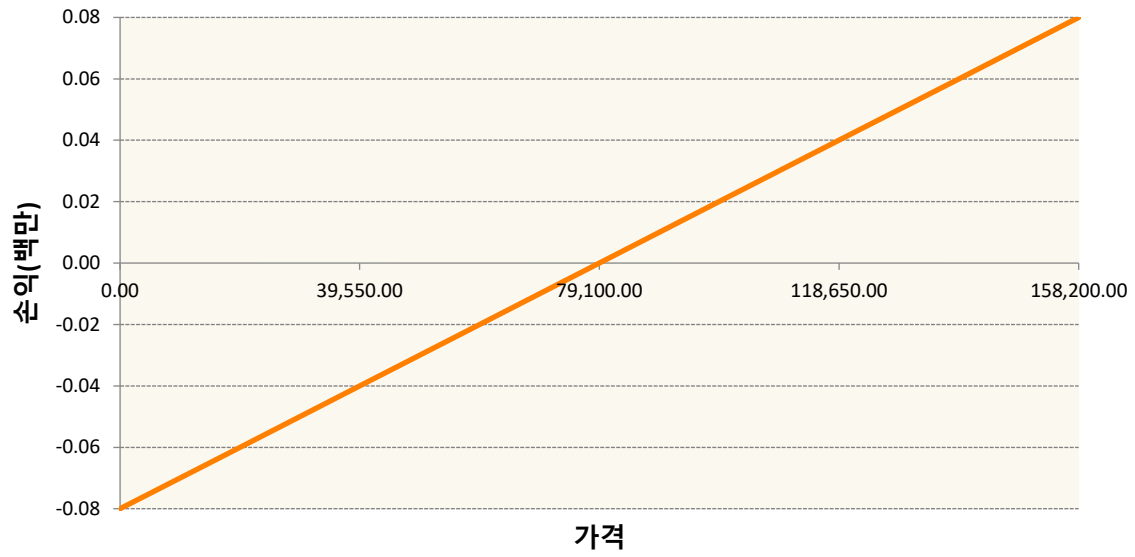
KR41BNW20005-2025-02 현대건설개별선물



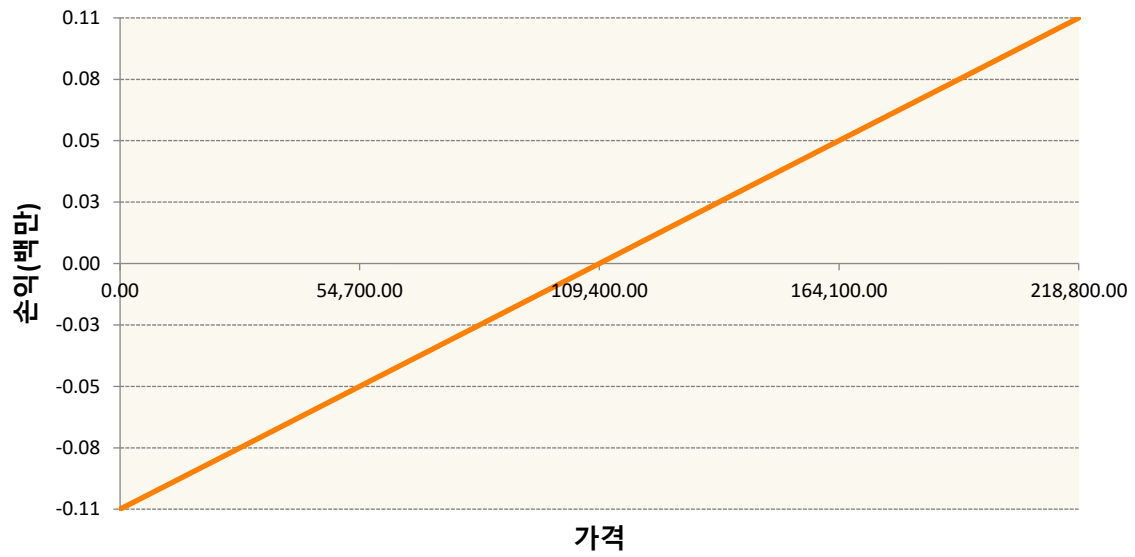
KR41BYW20002-2025-02 LG이노텍개별선물



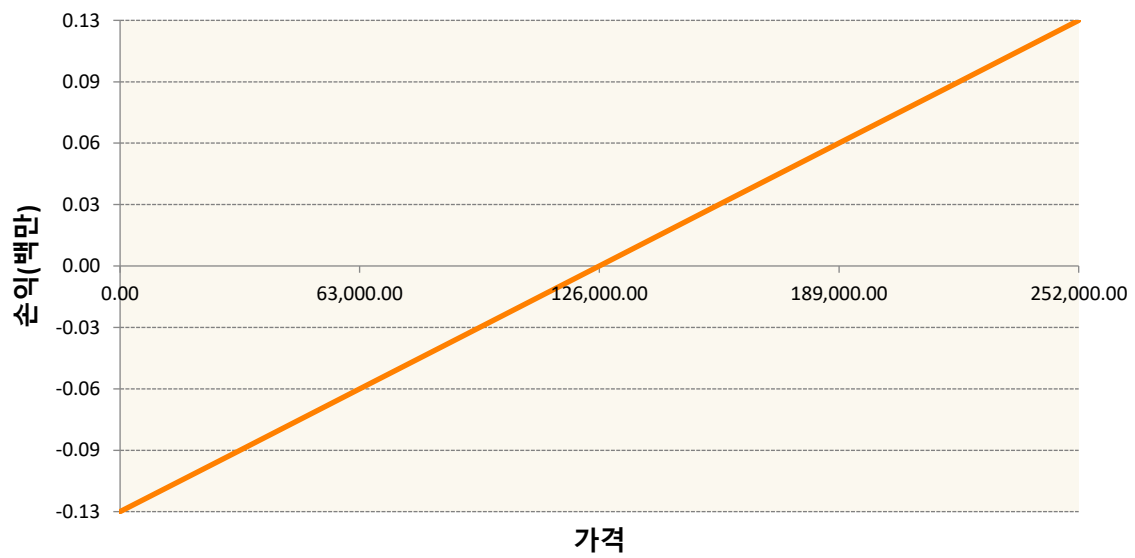
KR41C0W20003-2025-02 OCI홀딩스개별선물



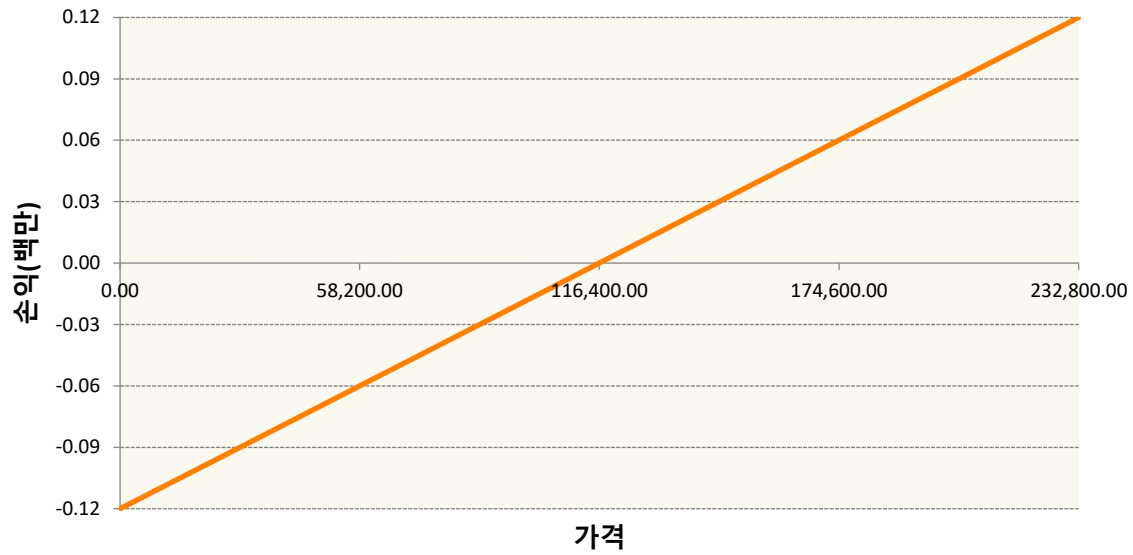
KR41C3W20007-2025-02 금호석유개별선물



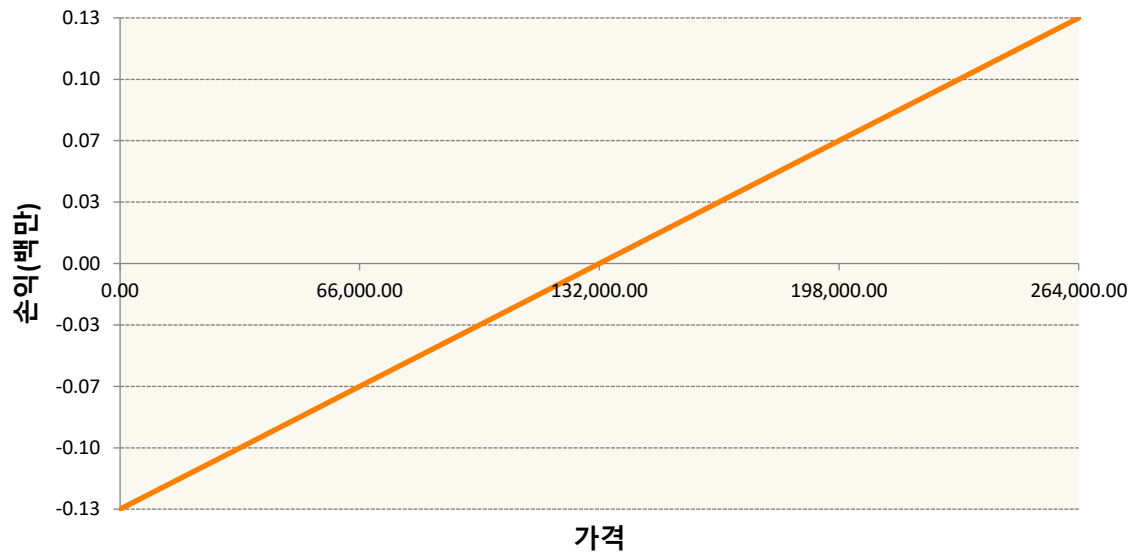
KR41C5W20002-2025-02 삼성에스디에스개별선물



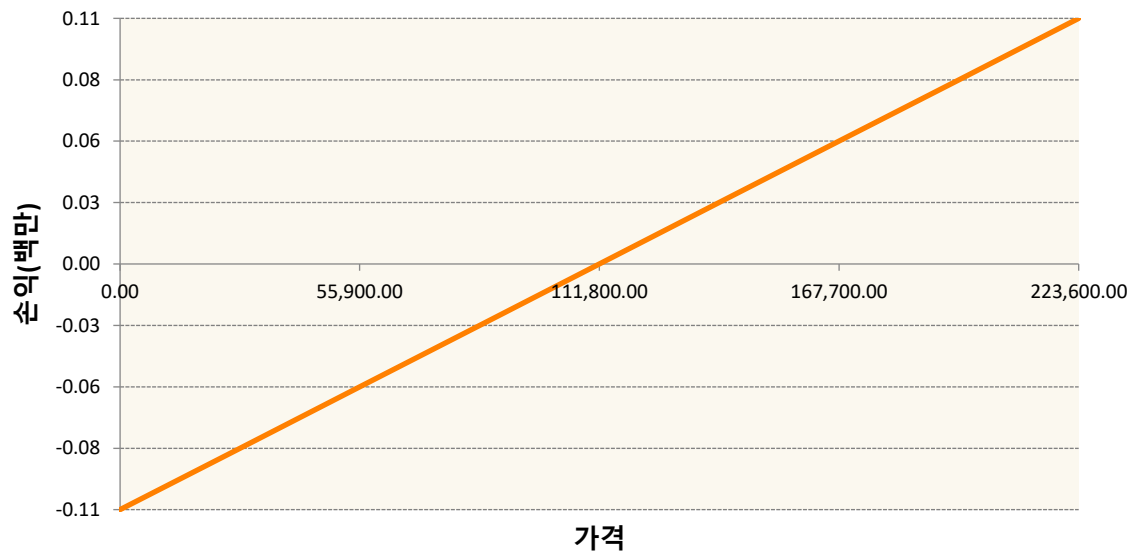
KR41C6W20000-2025-02 아모레퍼시픽개별선물



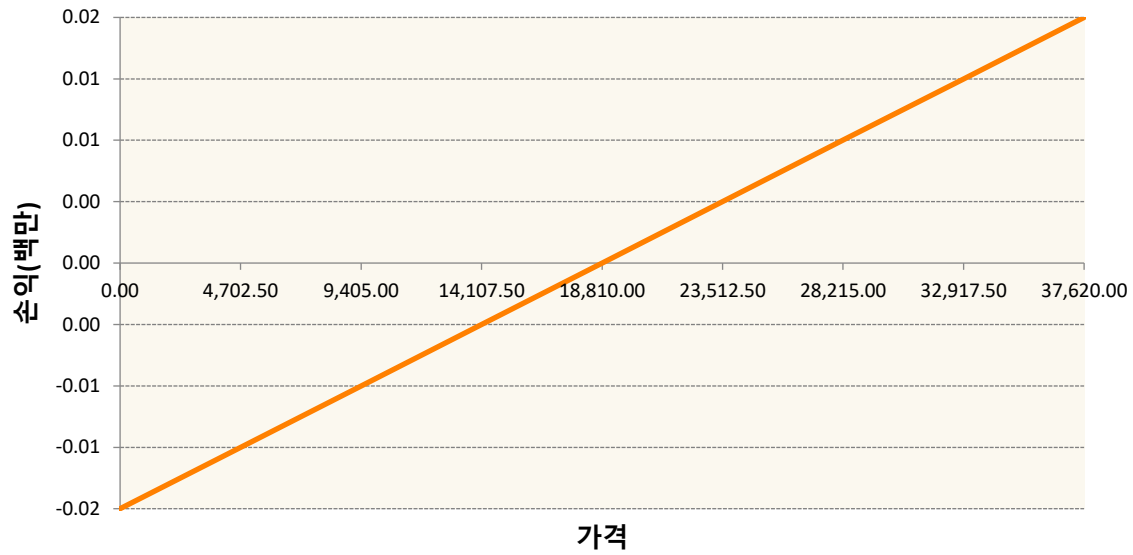
KR41CCW20006-2025-02 현대글로비스개별선물



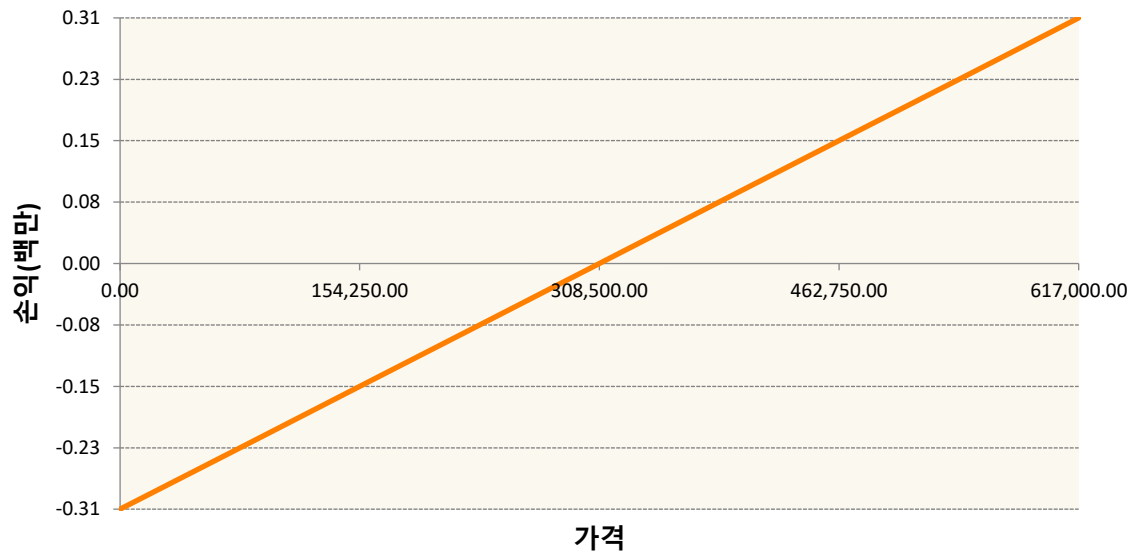
KR41CDW20004-2025-02 HD현대미포개별선물



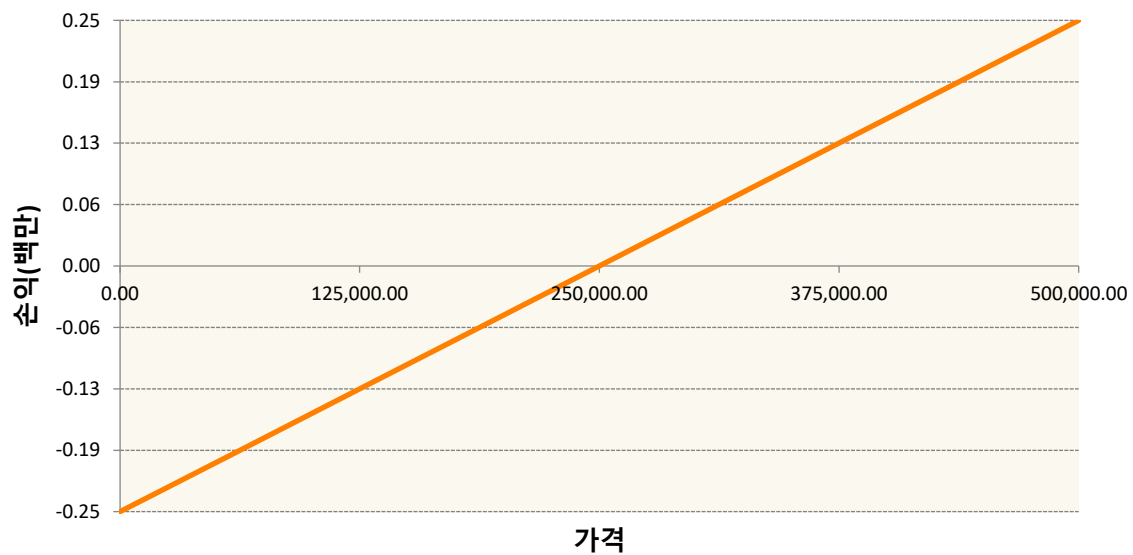
KR41CNW20003-2025-02 포스코DX개별선물



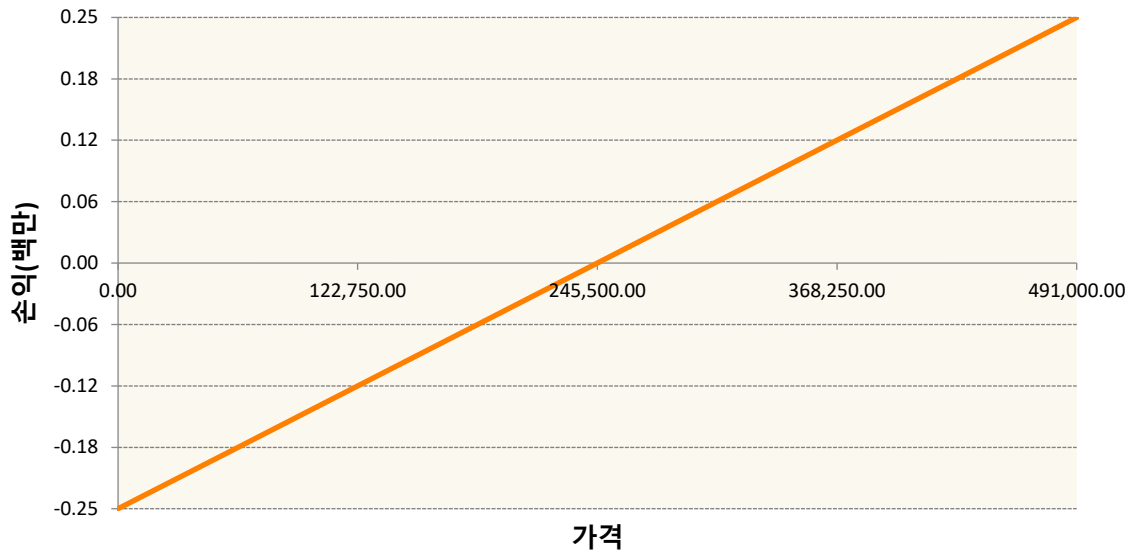
KR41CRW20004-2025-02 LG생활건강개별선물



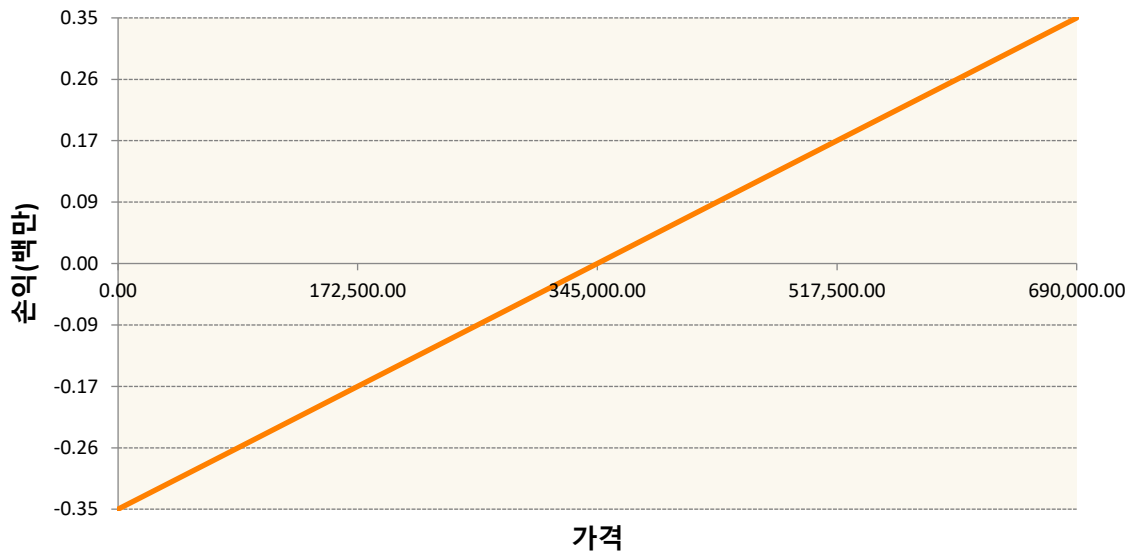
KR41CXW20002-2025-02 한미약품개별선물



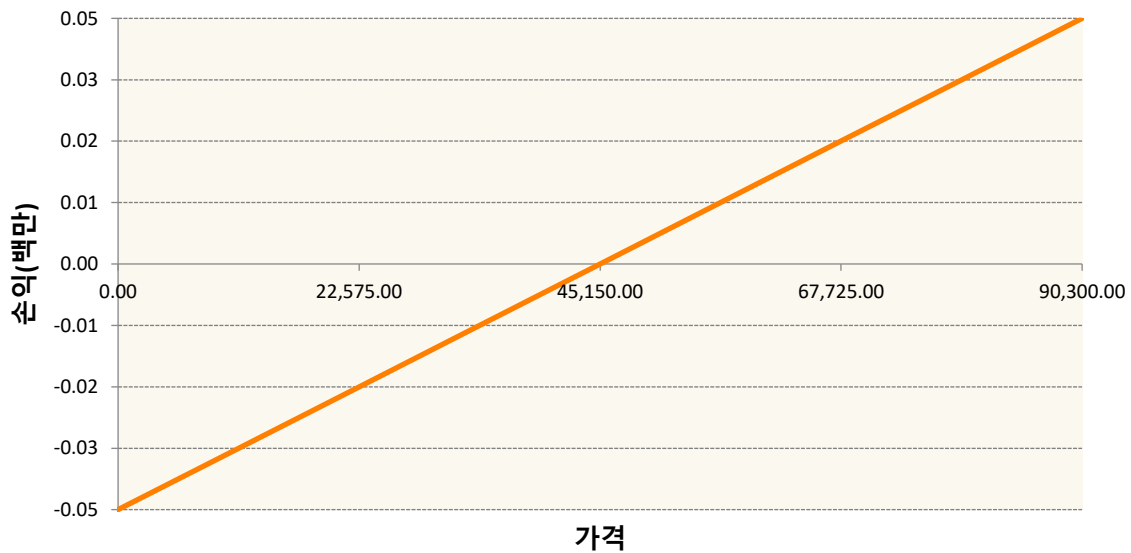
KR41D1W20000-2025-02 CJ제일제당개별선물



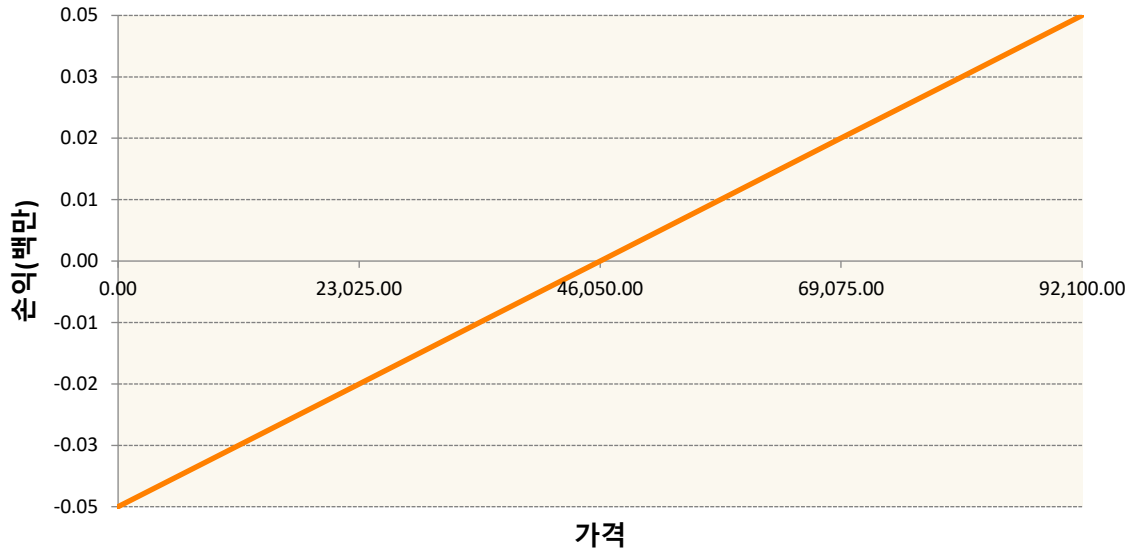
KR41DAW20008-2025-02 농심개별선물



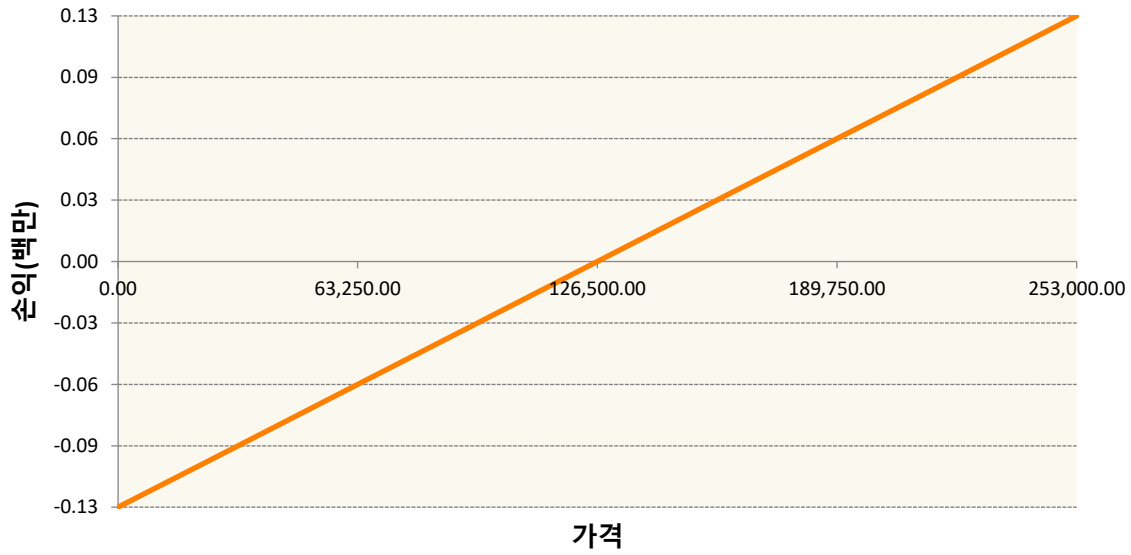
KR41DCW20004-2025-02 HL만도개별선물



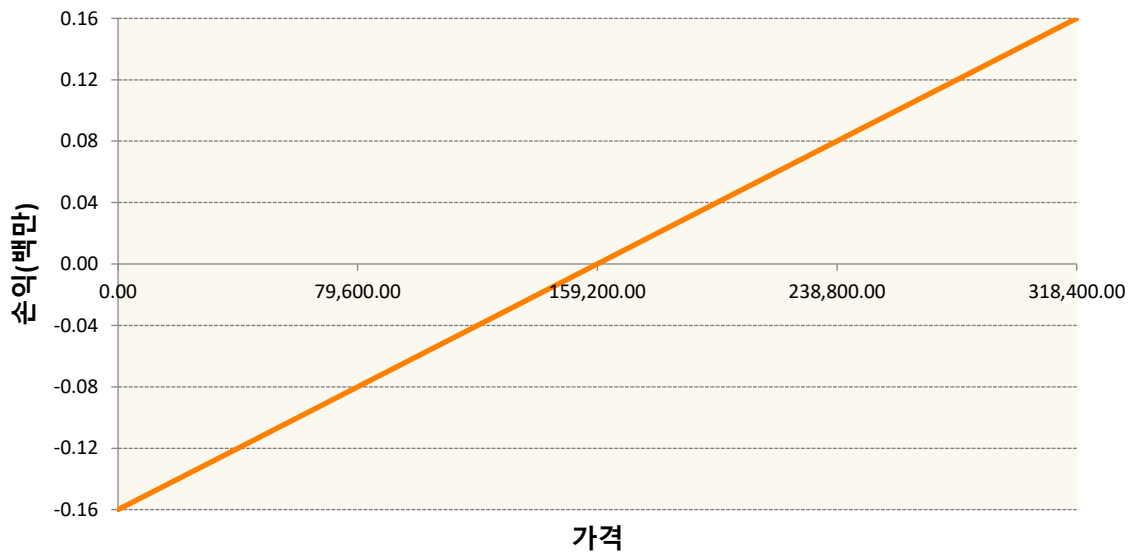
KR41E5W20000-2025-02 넷마블개별선물



KR41E8W20004-2025-02 포스코퓨처엠개별선물

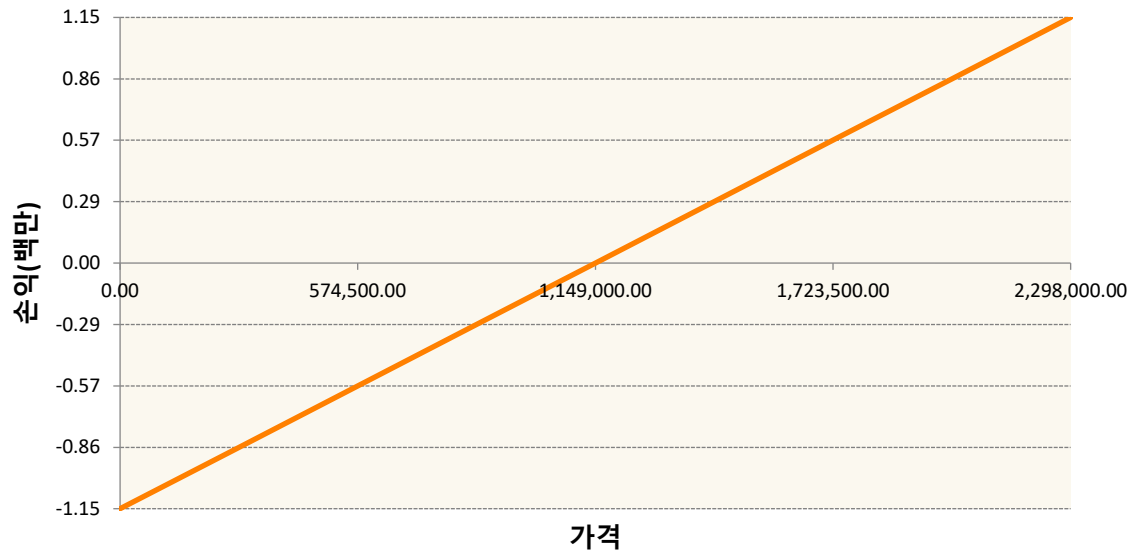


KR41EJW20007-2025-02 SKC개별선물

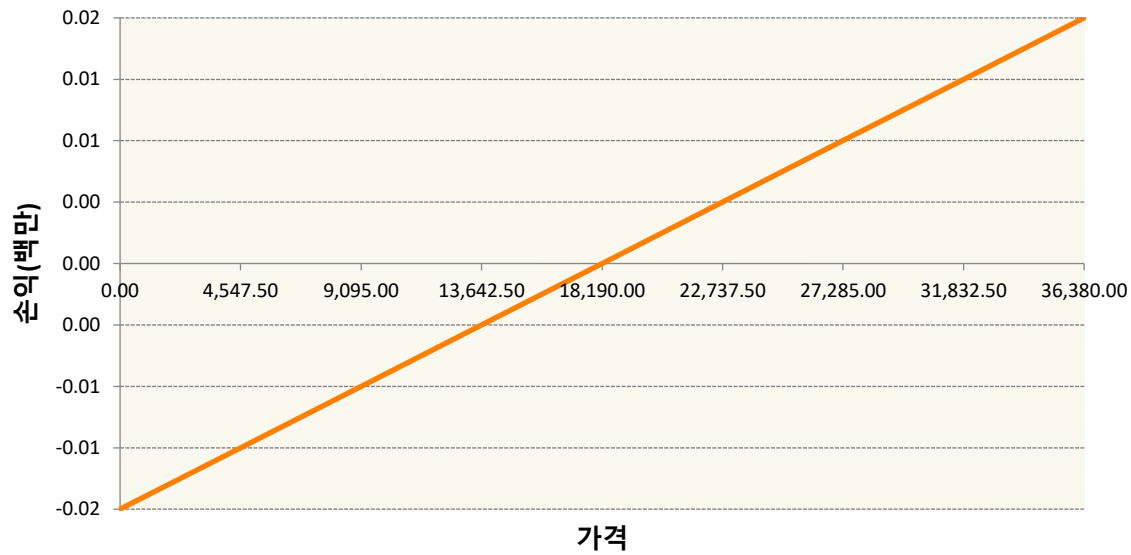




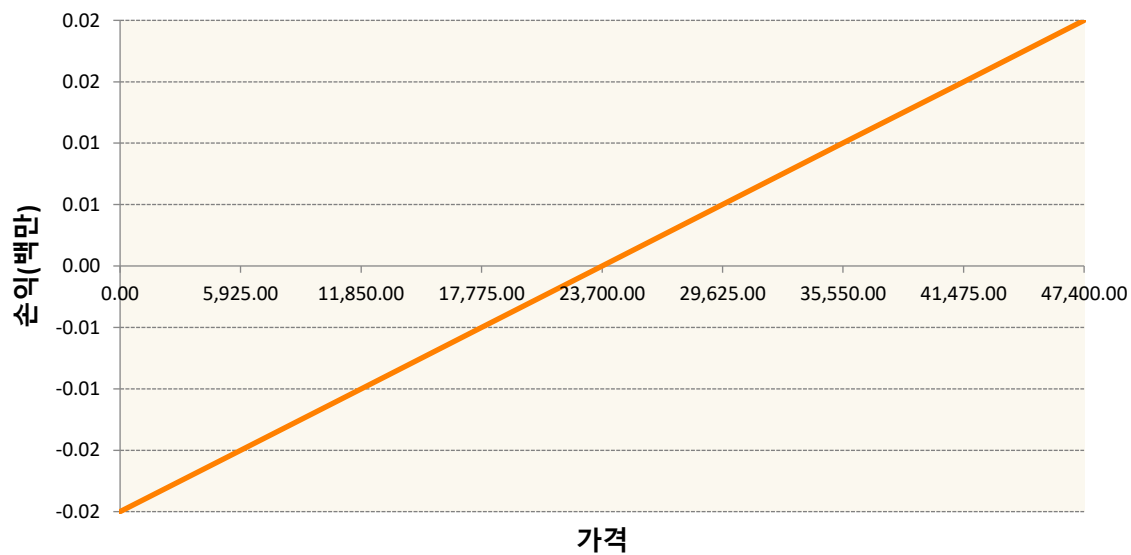
KR41ESW20008-2025-02 삼성바이오로직스개별선물



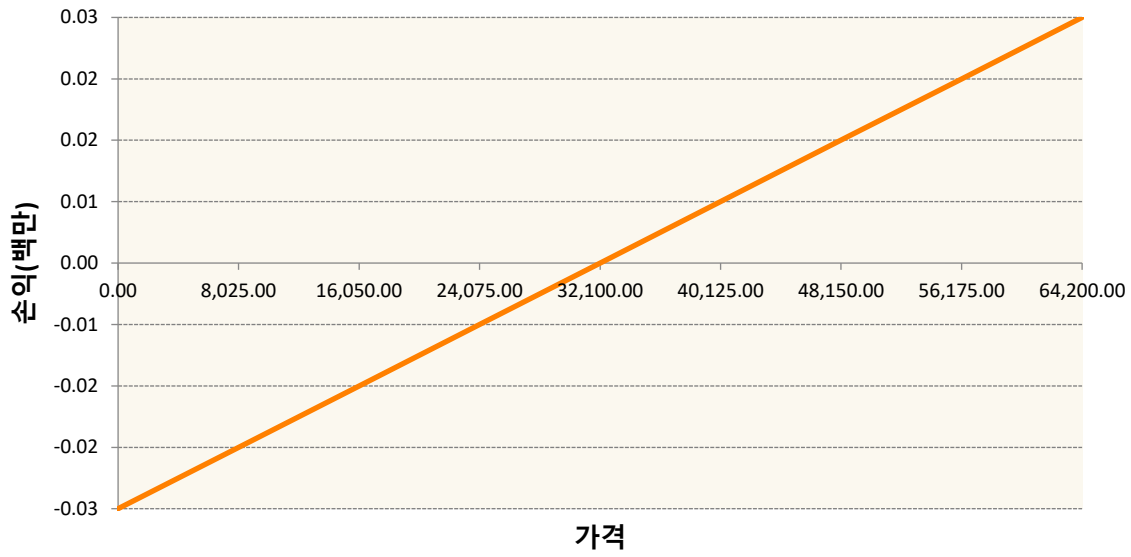
KR41ETW20006-2025-02 삼성E&A개별선물



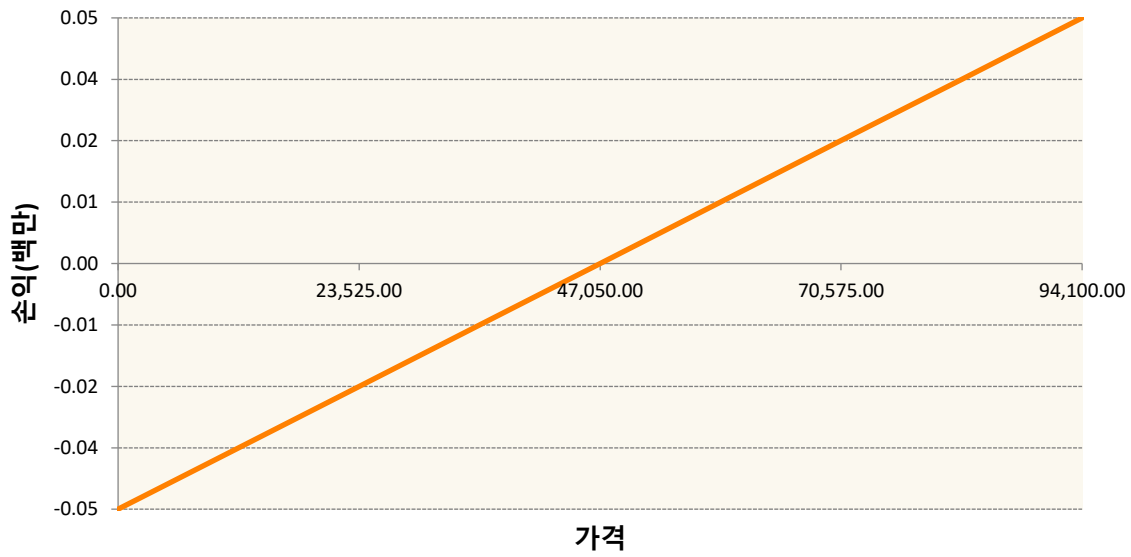
KR41F6W20007-2025-02 카카오뱅크개별선물



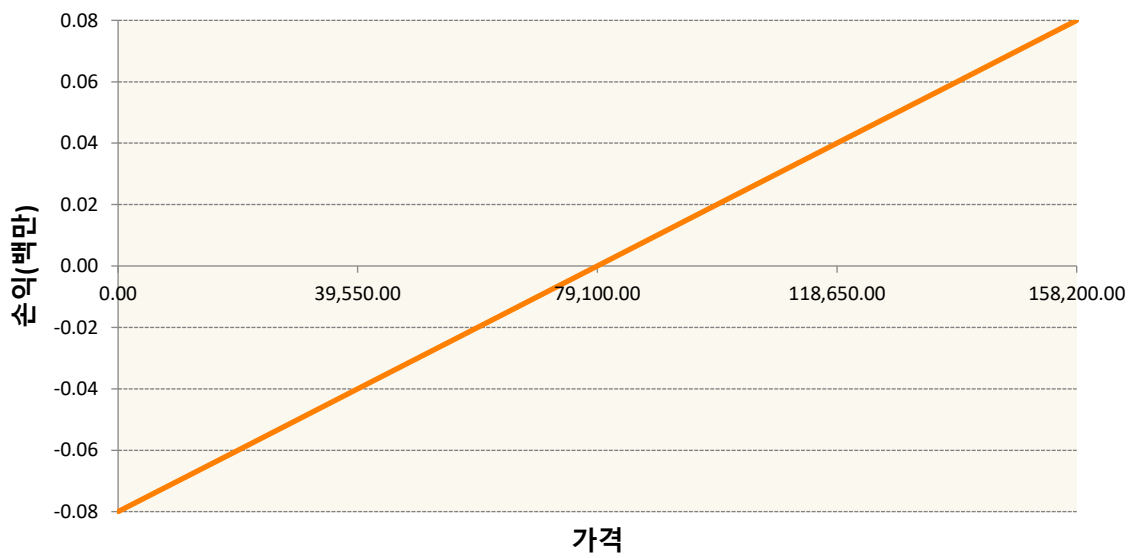
KR41F7W20005-2025-02 카카오페이개별선물



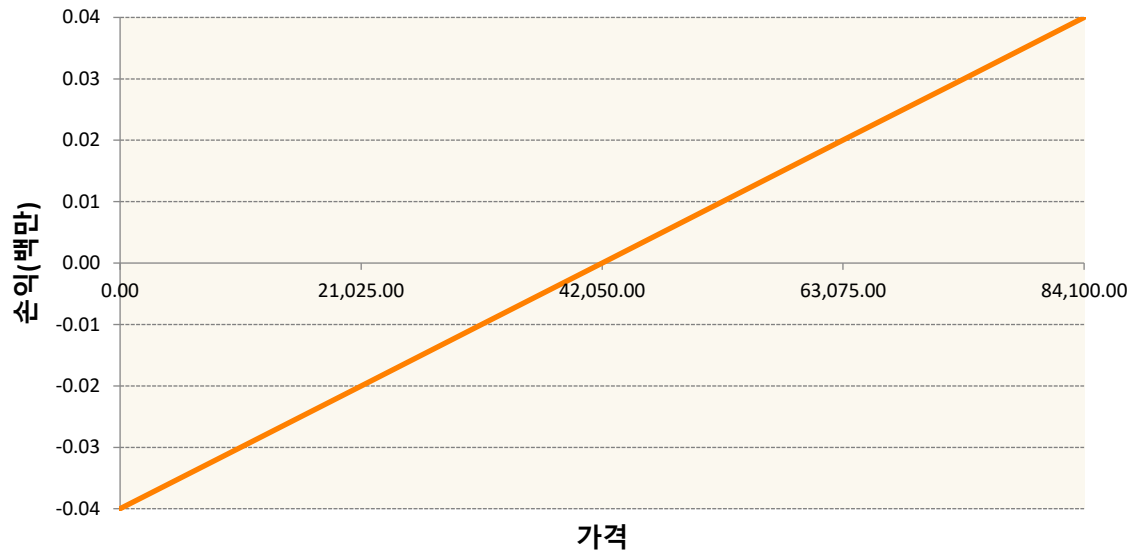
KR41F9W20001-2025-02 SK바이오사이언스개별선물



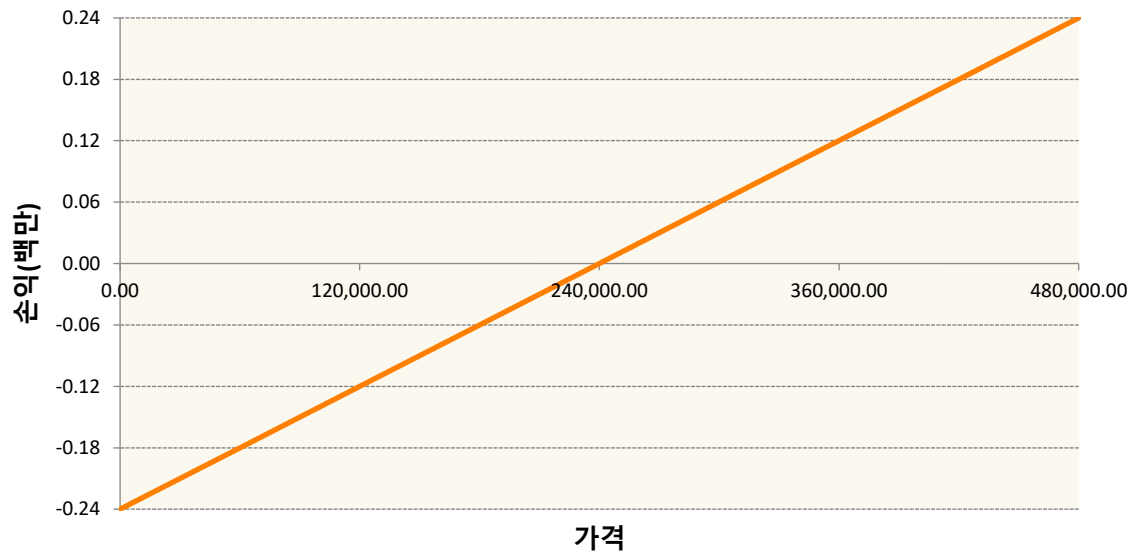
KR41FMW20008-2025-02 엘앤에프개별선물



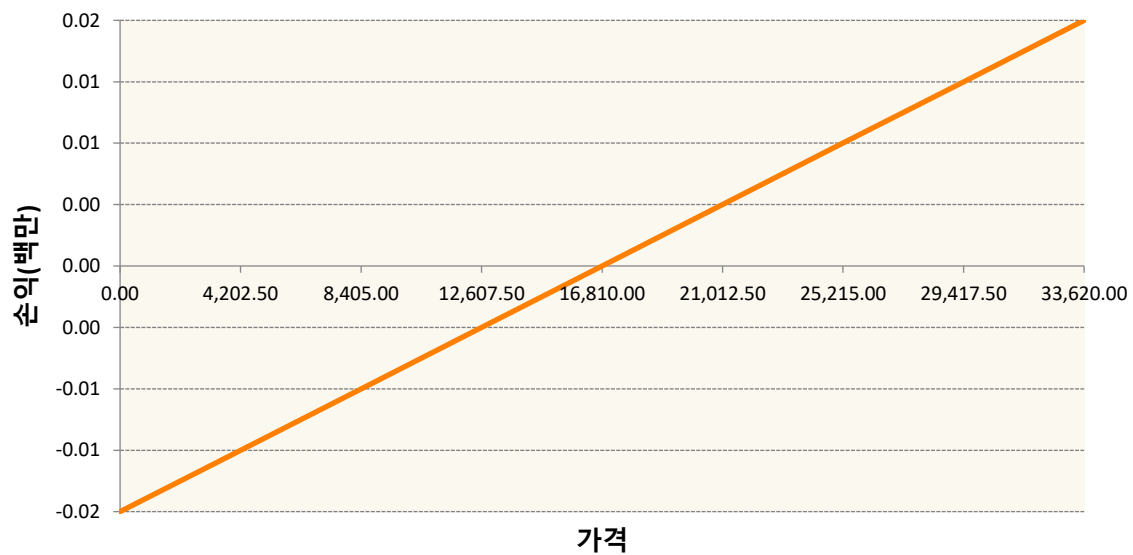
KR41G0W20009-2025-02 씨에스원드개별선물



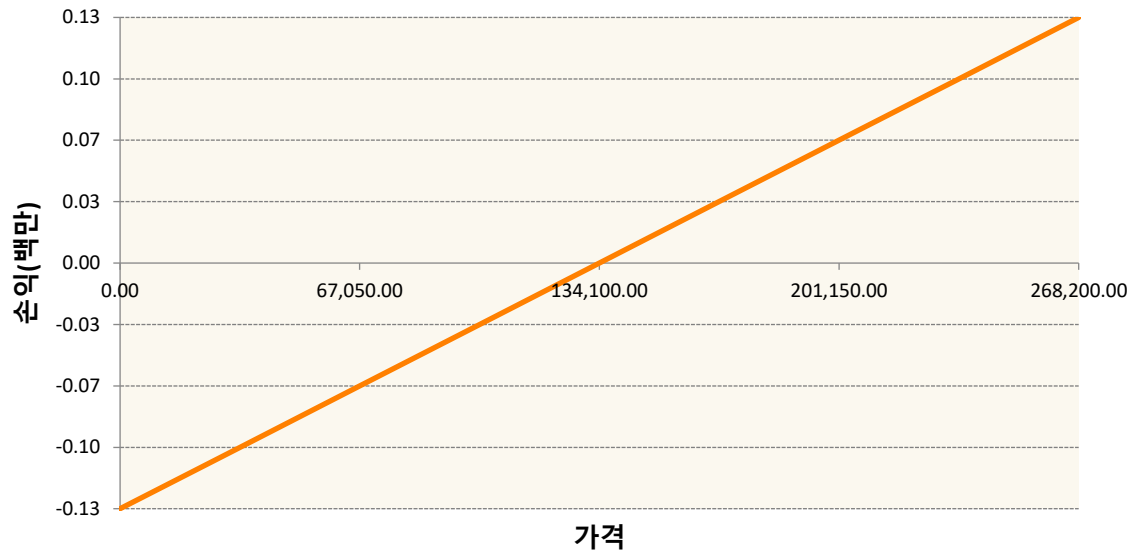
KR41GLW20008-2025-02 LS ELECTRIC개별선물



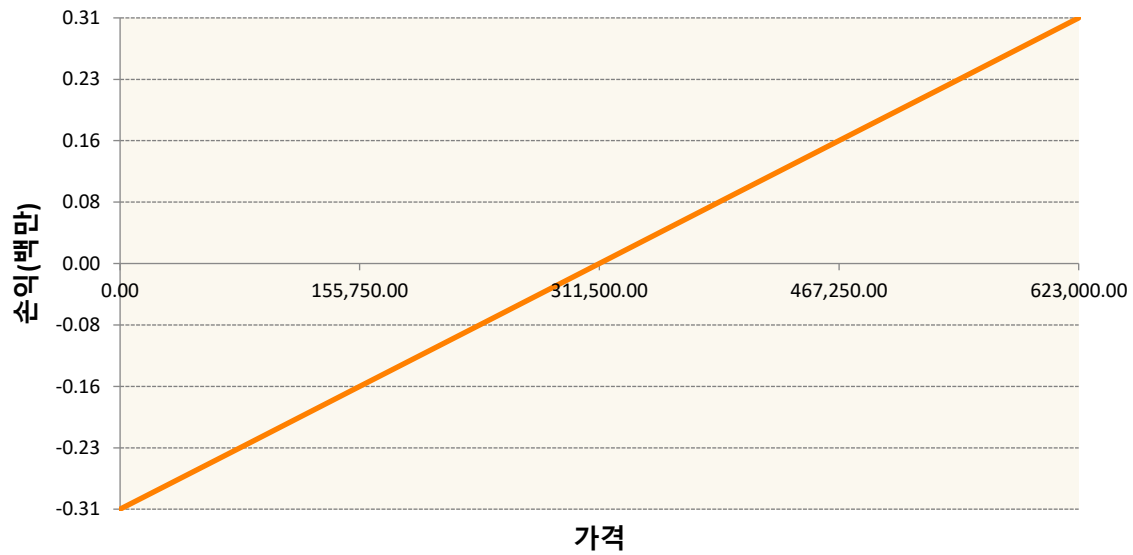
KR41GNW20004-2025-02 금양개별선물



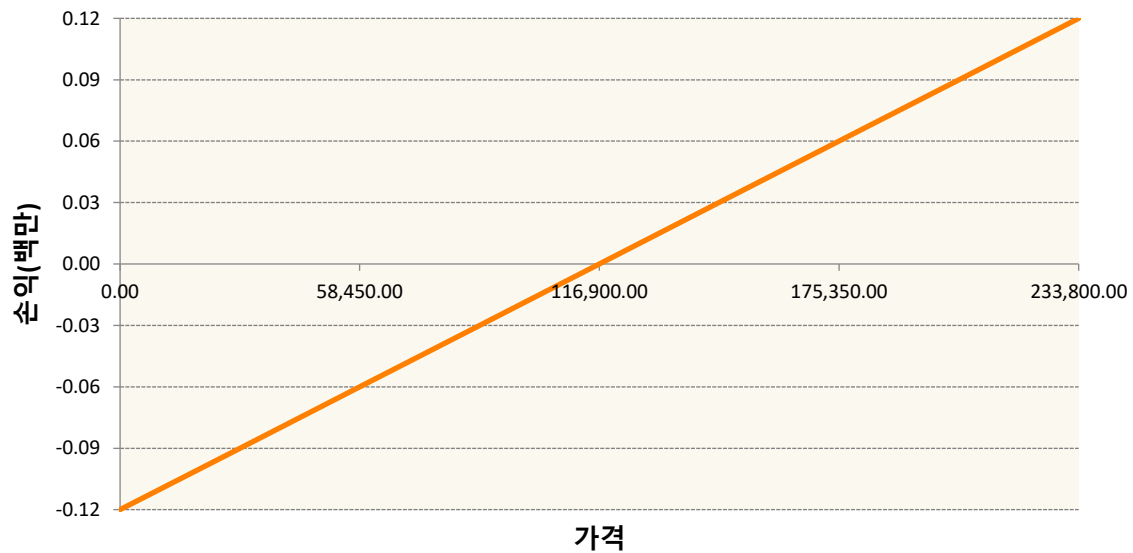
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                    |      |
|------------------------------------|------|
| KR4101W30( 2025-03 코스피200지수선물      | 61   |
| KR410FW20( 2025-02 두산로보틱스개별선물      | 1    |
| KR410SW20( 2025-02 올촌화학개별선물        | 0.16 |
| KR410ZW20( 2025-02 한미반도체개별선물       | 2    |
| KR4123W20( 2025-02 삼성전기개별선물        | 4    |
| KR4124W20( 2025-02 LG전자개별선물        | 4    |
| KR4128W20( 2025-02 한국가스공사개별선물      | 0.49 |
| 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      | 2    |
| 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           | 0.28 |
| KR41DCW20 2025-02 HL만도개별선물         | 1    |
| KR41E5W20( 2025-02 넷마블개별선물         | 1    |
| KR41E8W20( 2025-02 포스코퓨처엠개별선물      | 2    |
| KR41EJW200 2025-02 SKC개별선물         | 2    |
| KR41ESW20( 2025-02 삼성바이오로직스개별선물    | 5    |
| KR41ETW20( 2025-02 삼성E&A개별선물       | 1    |
| KR41F6W20( 2025-02 카카오뱅크개별선물       | 4    |
| KR41F7W20( 2025-02 카카오페이개별선물       | 0.18 |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물   | 1    |
| KR41FMW20 2025-02 엘앤에프개별선물         | 1    |
| KR41G0W20 2025-02 씨에스윈드개별선물        | 1    |
| 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)

280

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

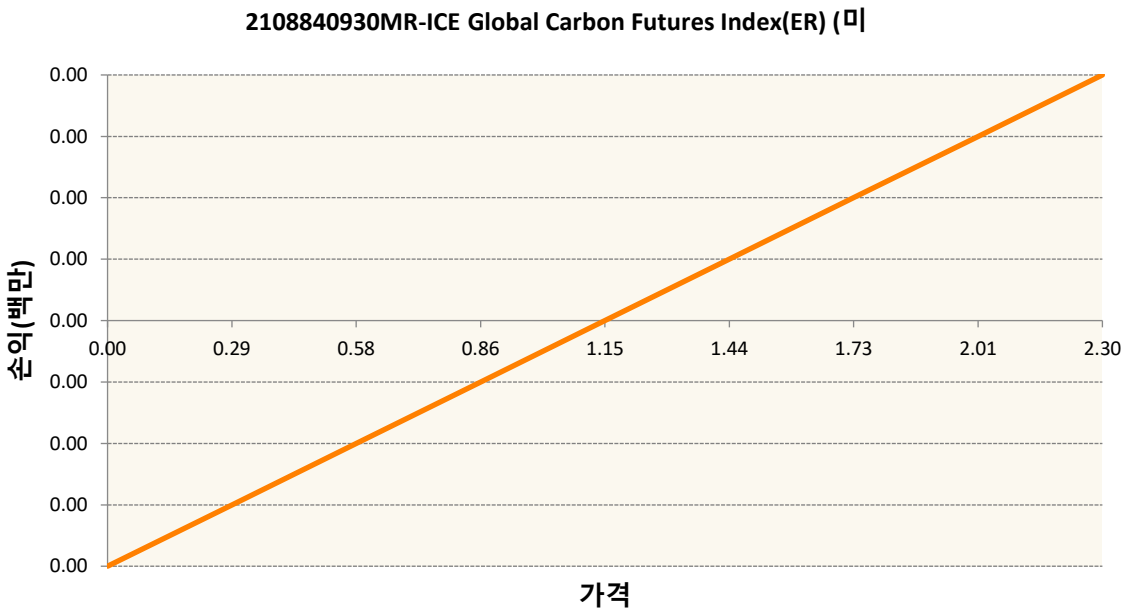
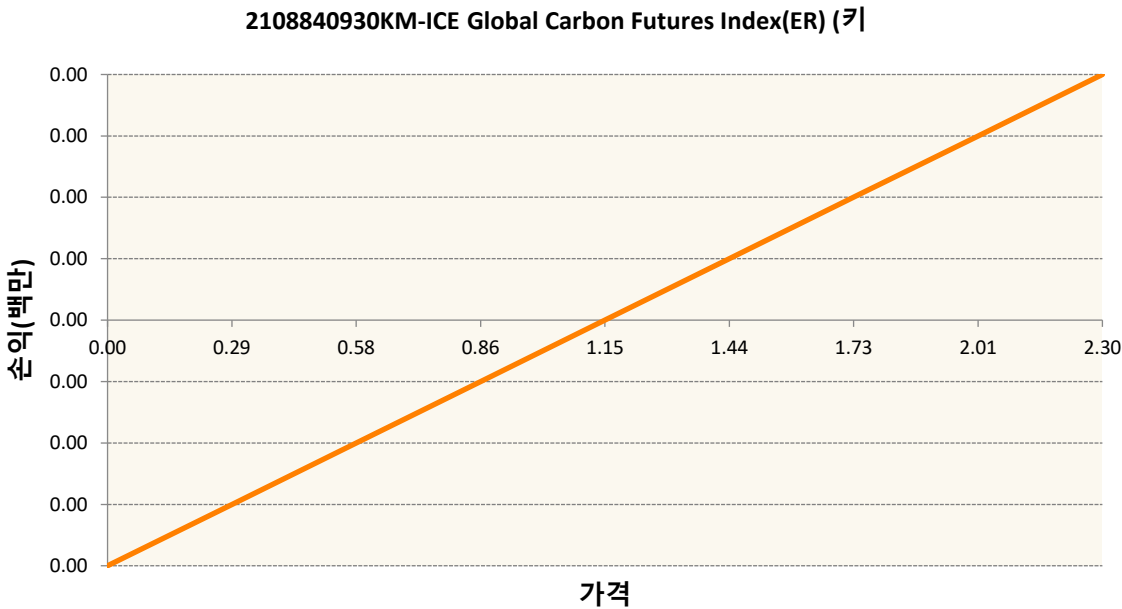
# SOL 글로벌탄소배출권선물IHS특

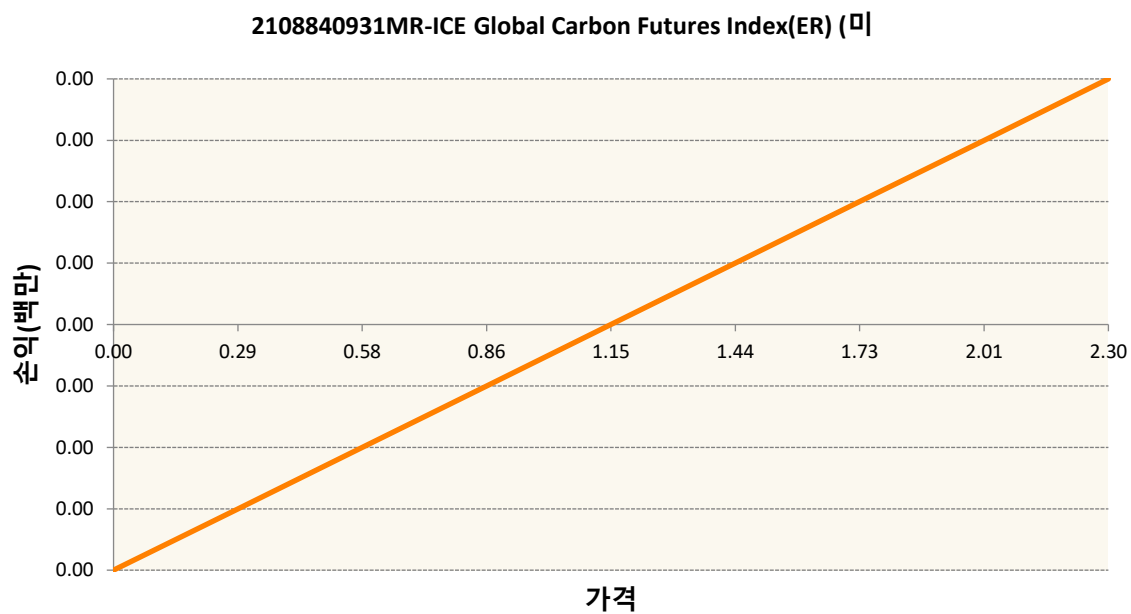
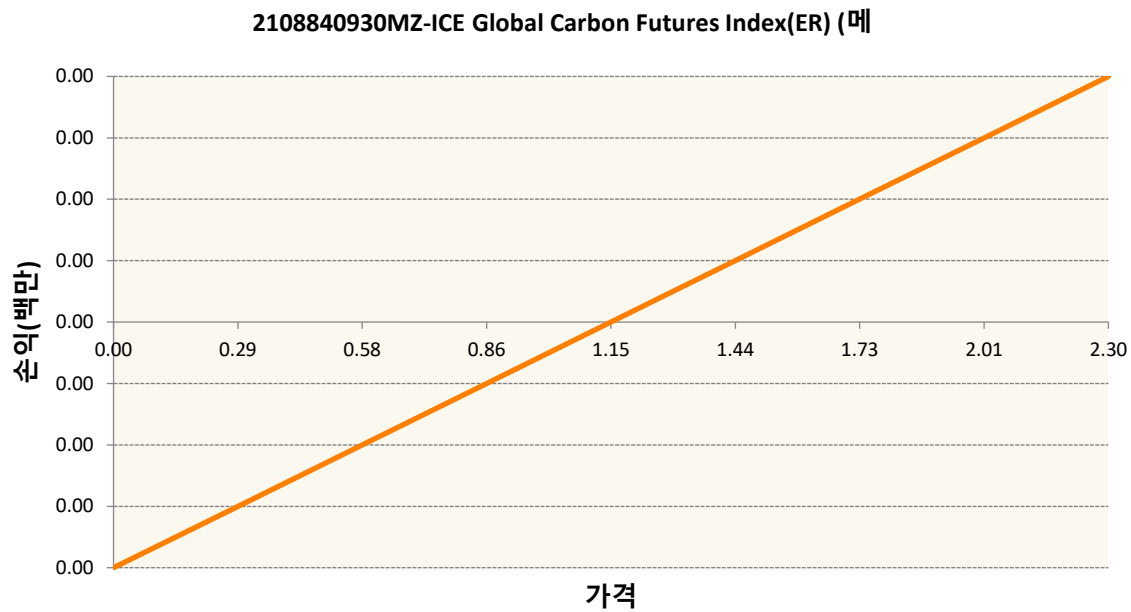
## 1. 계약금액

(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1)  | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|--------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0      | 0     | 0         |    |
| 누계 | 유가증권 | 선물   | 12,854 | 0     | 12,854    |    |

## 2. 만기시점의 손익구조





| 3. 시나리오별 손익구조변동(최대손실예상금액)                        |  | (단위:백만원) |
|--------------------------------------------------|--|----------|
| 2108840930ICE Global Carbon Futures Index(ER) (키 |  | 103      |
| 2108840930ICE Global Carbon Futures Index(ER) (미 |  | 516      |
| 2108840930ICE Global Carbon Futures Index(ER) (메 |  | 206      |
| 2108840931ICE Global Carbon Futures Index(ER) (미 |  | 206      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,122    |



|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

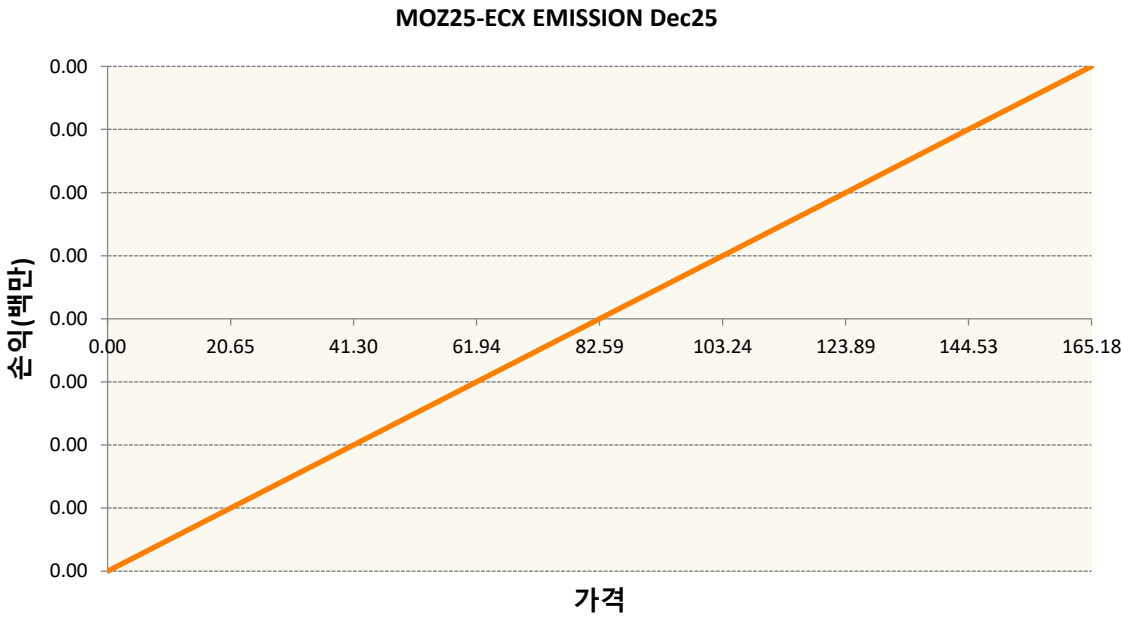
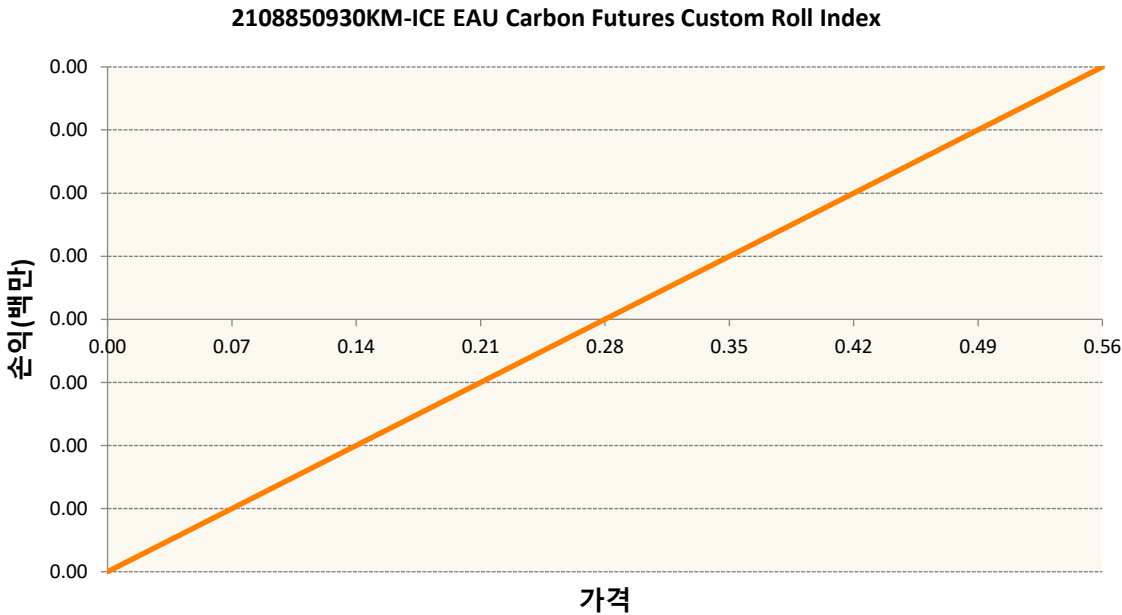
## SOL 유럽탄소배출권선물S&P특별

### 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   | 10,332 | 0     | 10,332    |    |
| 누계 | 통화   | 선도   | 0      | 1,581 | -1,581    | 장외 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액)                           |  | (단위:백만원) |
|-----------------------------------------------------|--|----------|
| 2108850930IICE EAU Carbon Futures Custom Roll Index |  | 8        |
| FXW213F1PC KRW/EUR 28-02-25E                        |  | 40       |
| FXW213F1PC KRW/EUR 28-02-25E                        |  | 87       |
| MOZ25        ECX EMISSION Dec25                     |  | 819      |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 1,470    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

## 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)  | 4 |
| SWCSI00000 신한CSI Index 240620 (NH)  | 4 |
| SWCSI00000 신한CSI Index 240923 (메리츠) | 6 |
| SWCSI00000 신한CSI Index 240923 (미래)  | 6 |

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

(단위:백만원)

|    |
|----|
| 37 |
|----|

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

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)  | 12       |
| SWSTAR000( 신한 STAR 50 Index 241219(메리츠) | 14       |
| SWSTAR000( 신한 STAR 50 Index 241219(NH)  | 10       |
| SWSTAR000( 신한 STAR 50 Index 231226(키움)  | 3        |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 65       |

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

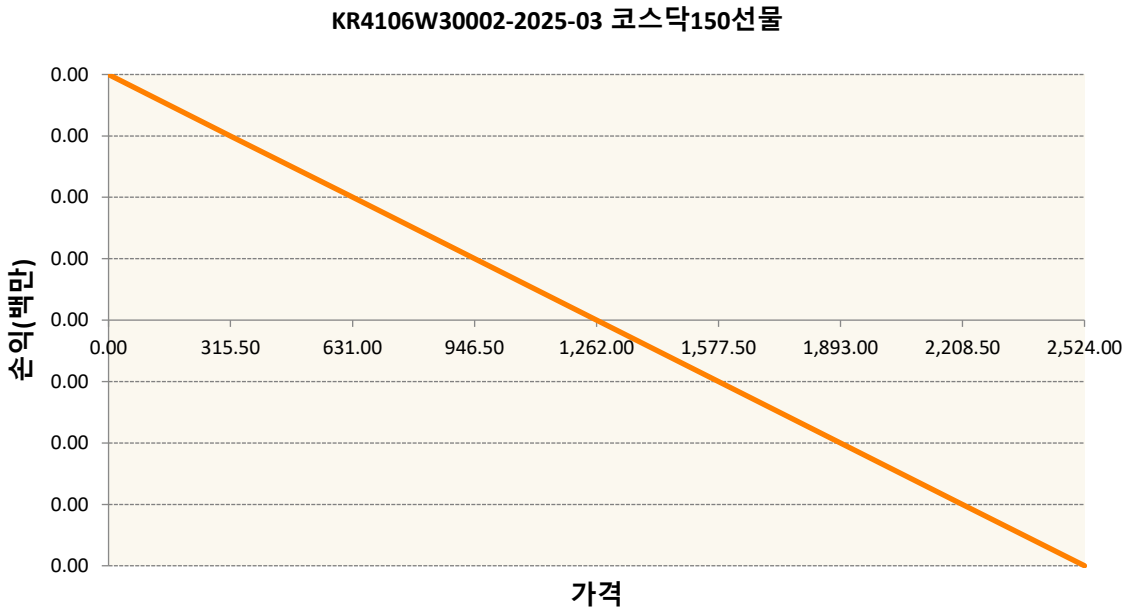
## 에퀴티알파일반사모혼합자산

### 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   | 0     | 13    | -13       | 장내 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4106W30( 2025-03 코스닥150선물

1

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

(단위:백만원)

2

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

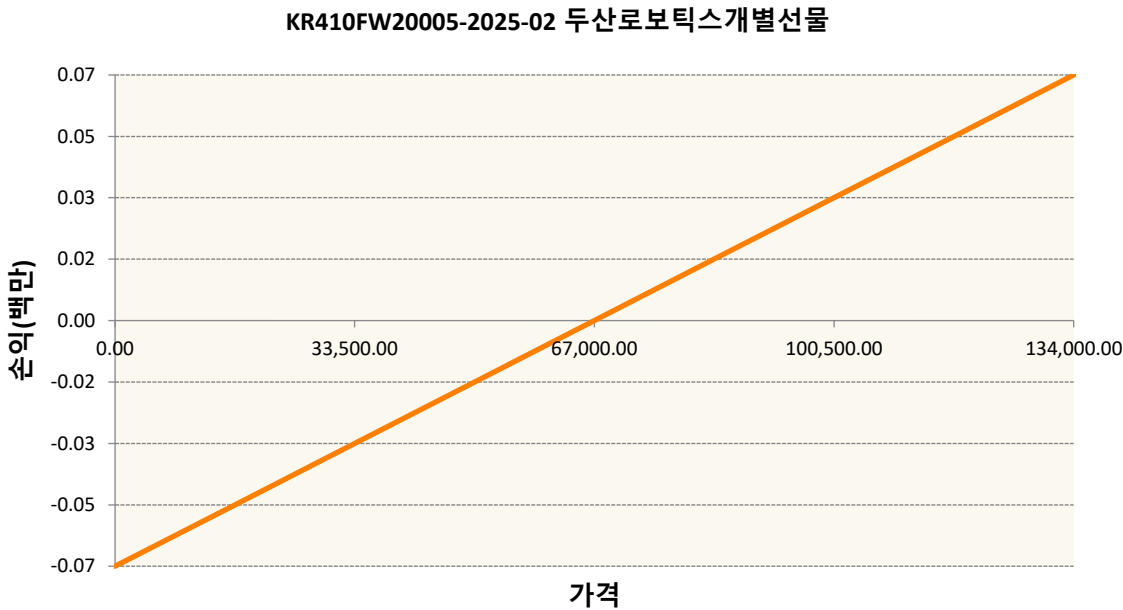
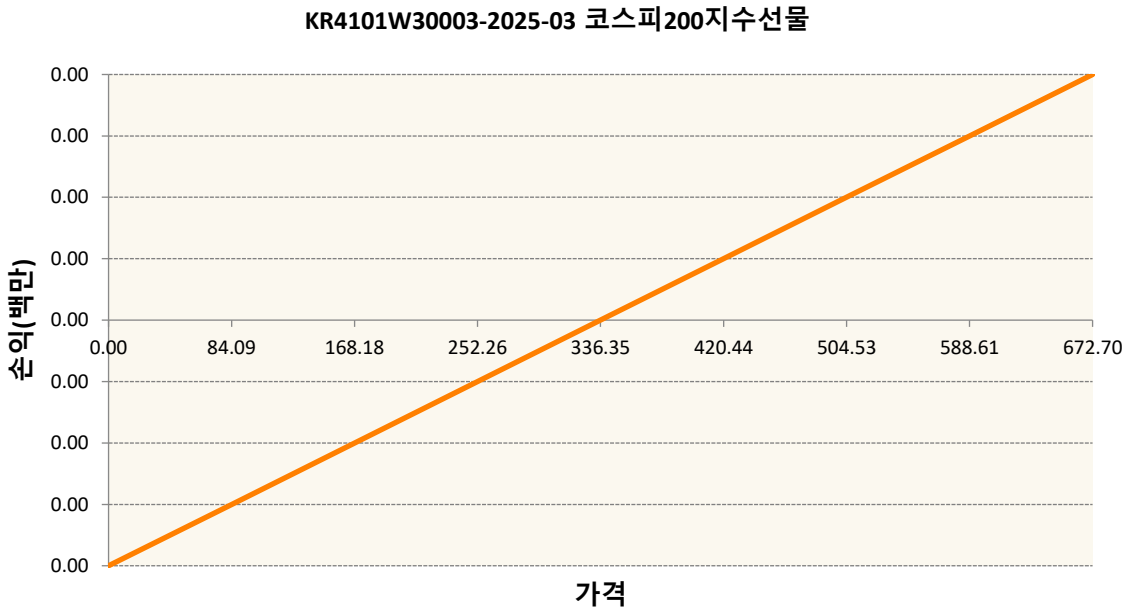
## 코리아인덱스(주식-파생형)(종)

### 1. 계약금액

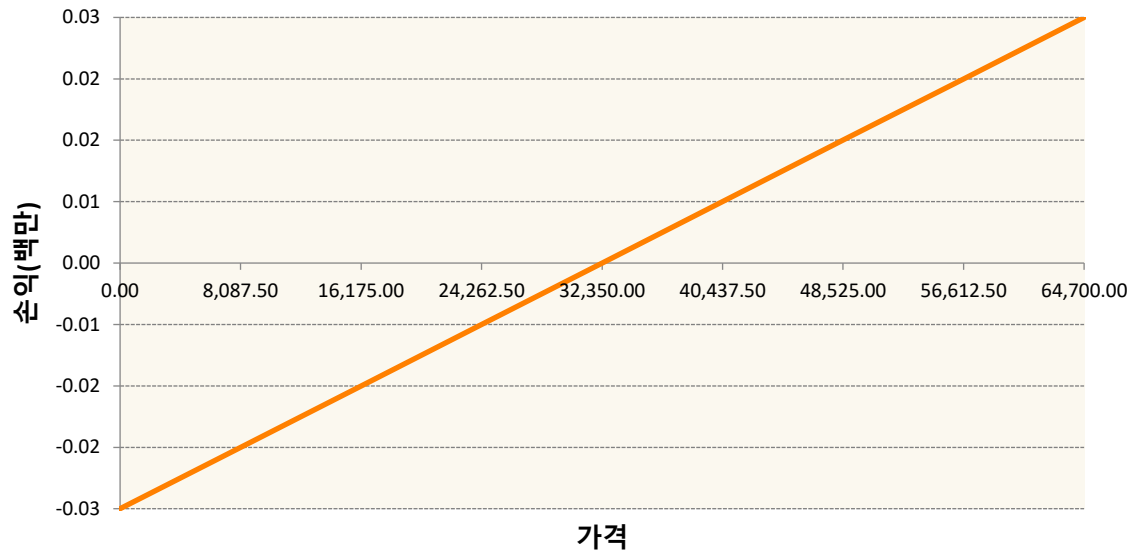
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1)  | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|--------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 5,749  | 1,682 | 4,067     | 장내 |
| 누계 | 유가증권 | 선물   | 24,319 | 0     | 24,319    | 장내 |

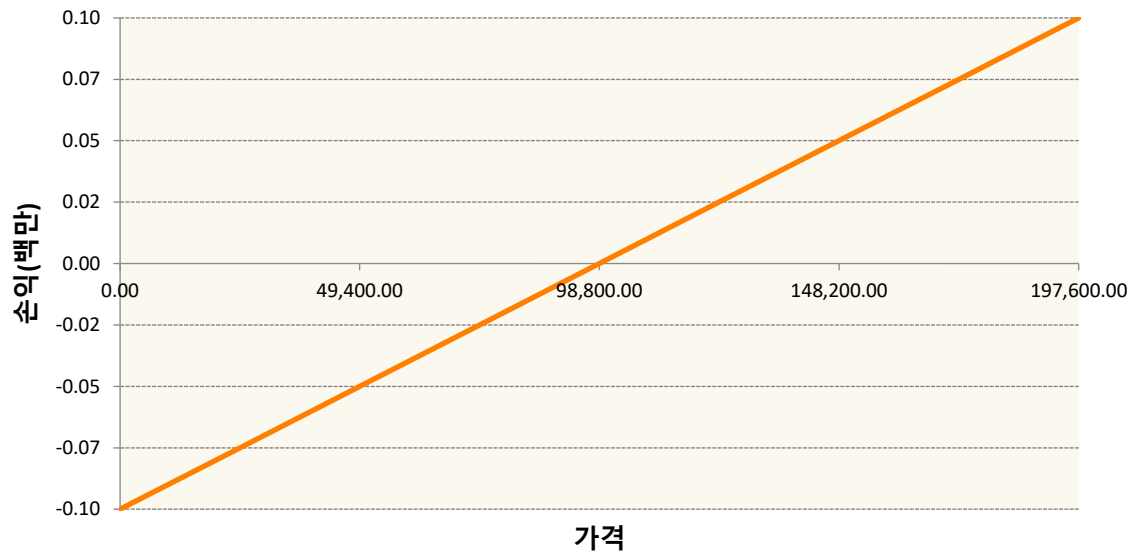
### 2. 만기시점의 손익구조



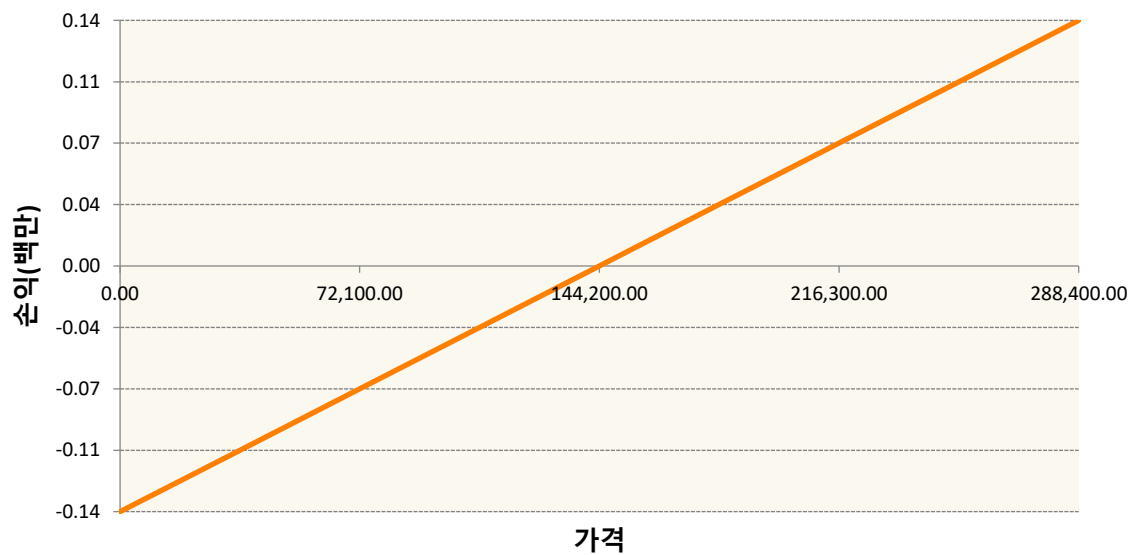
KR410SW20008-2025-02 울촌화학개별선물



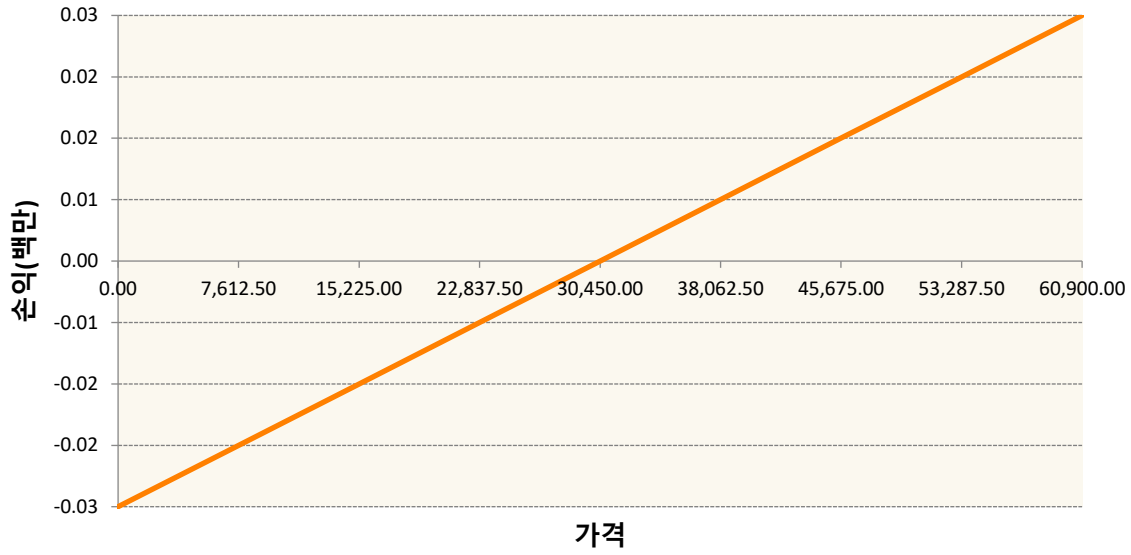
KR410ZW20003-2025-02 한미반도체개별선물



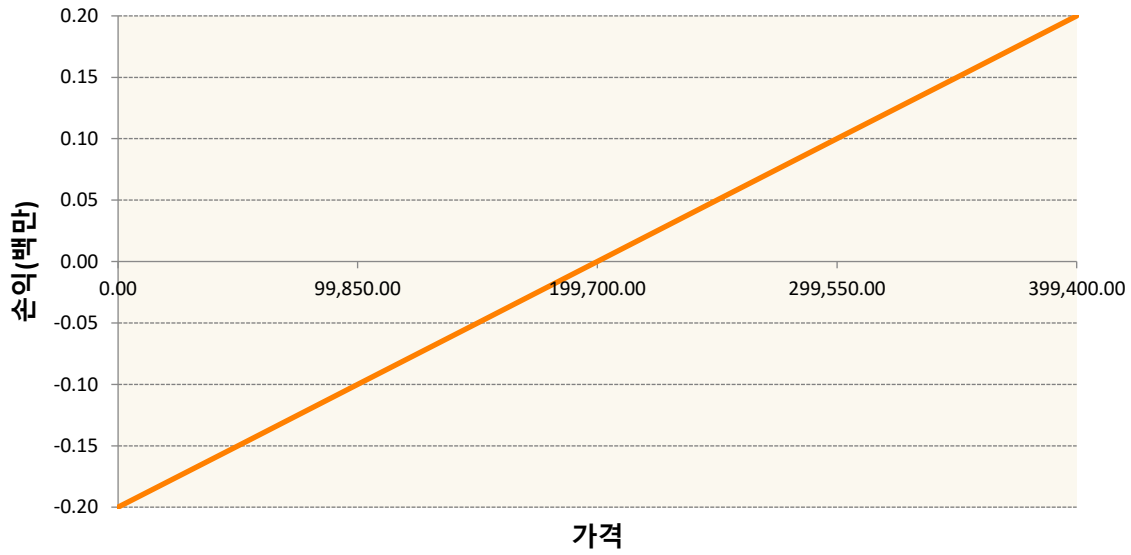
KR4123W20008-2025-02 삼성전기개별선물



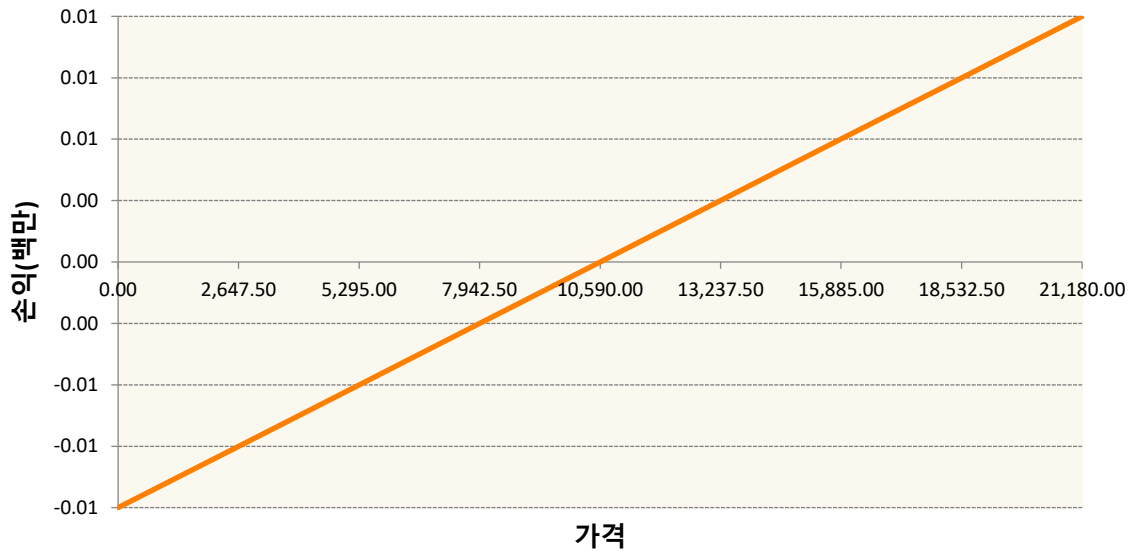
KR4128W20007-2025-02 한국가스공사개별선물



KR4150W20001-2025-02 SK하이닉스개별선물

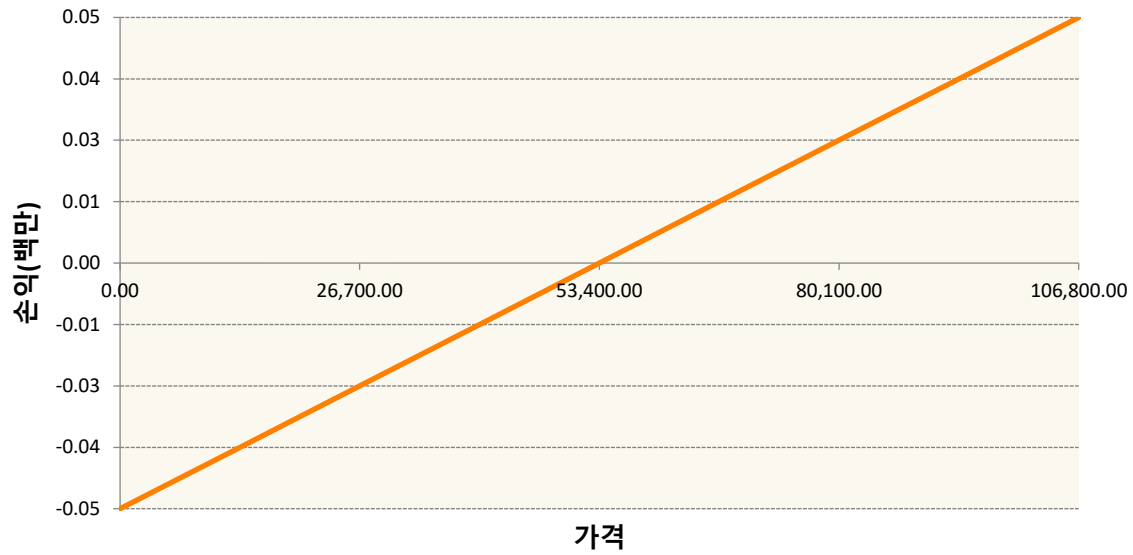


KR41B0W20004-2025-02 LG유플러스개별선물

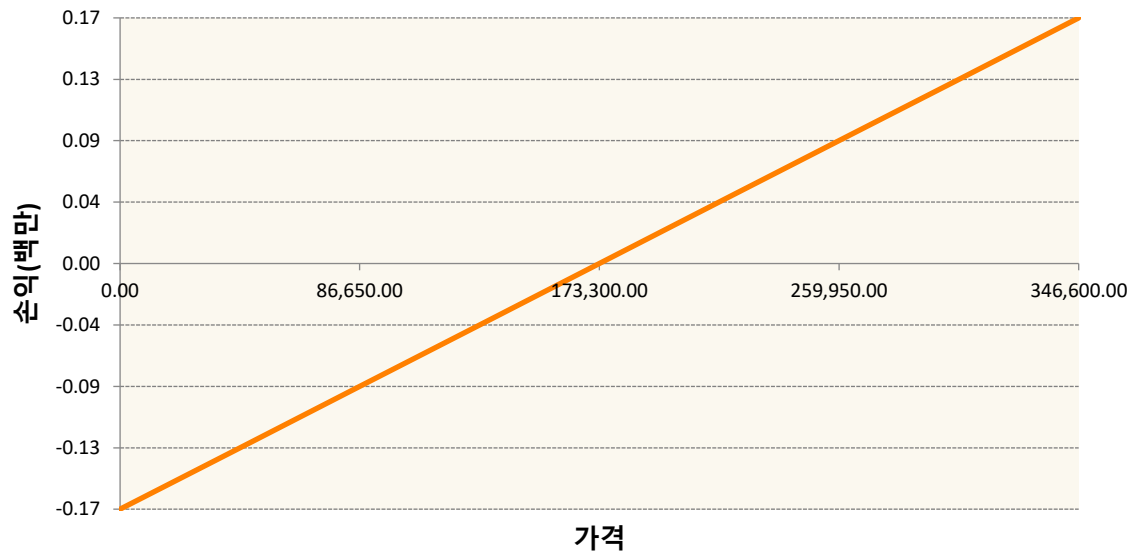




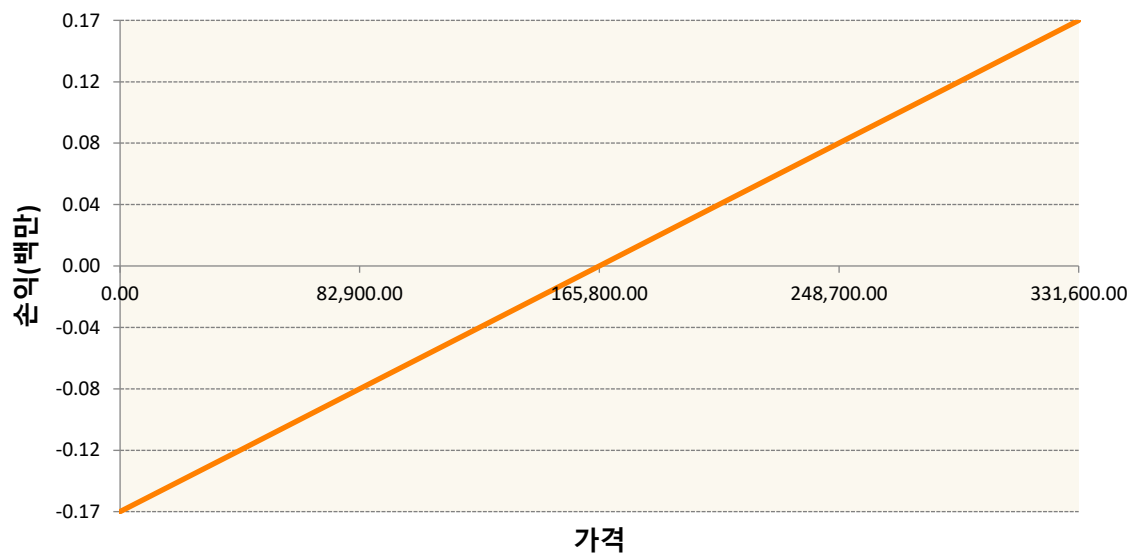
KR41BBW20000-2025-02 롯데케미칼개별선물



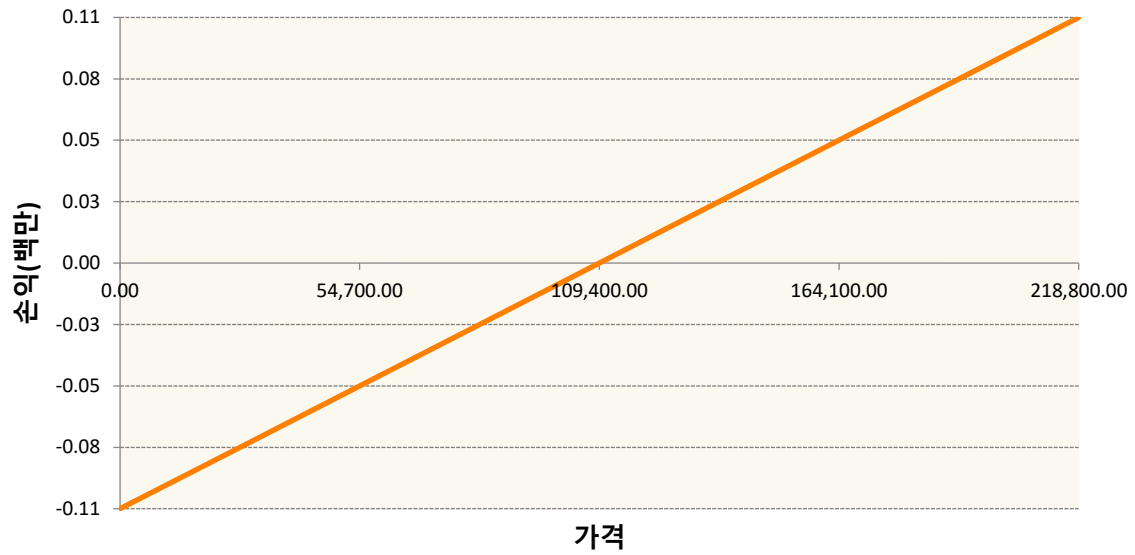
KR41BJW20003-2025-02 엔씨소프트개별선물



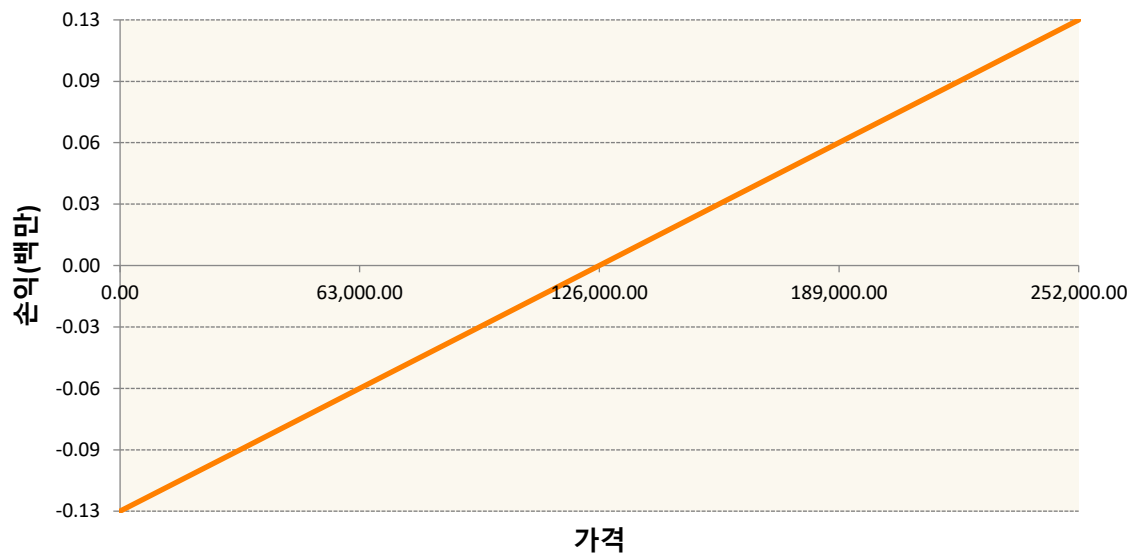
KR41BYW20002-2025-02 LG이노텍개별선물



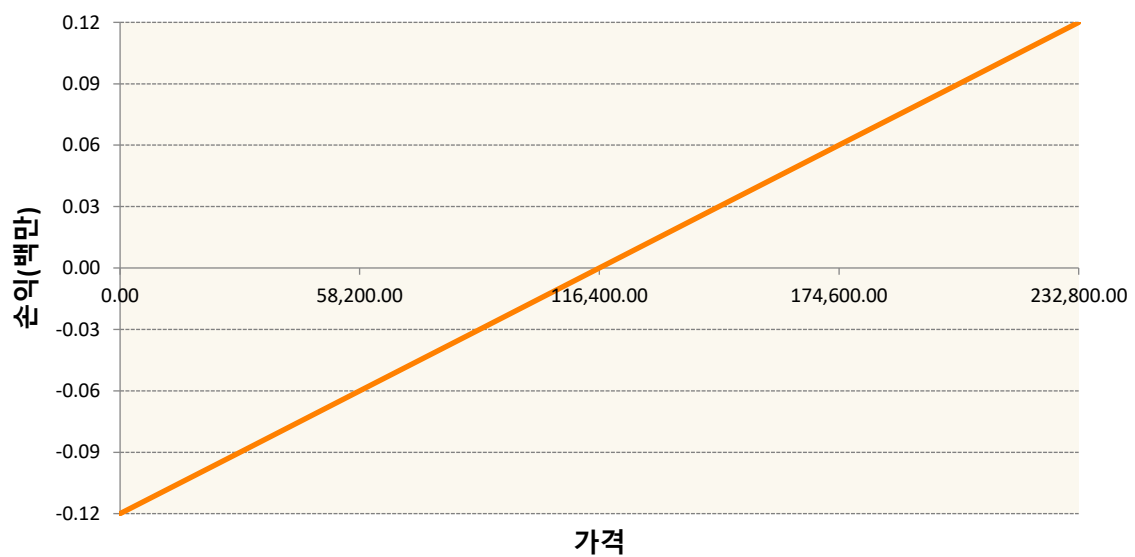
KR41C3W20007-2025-02 금호석유개별선물



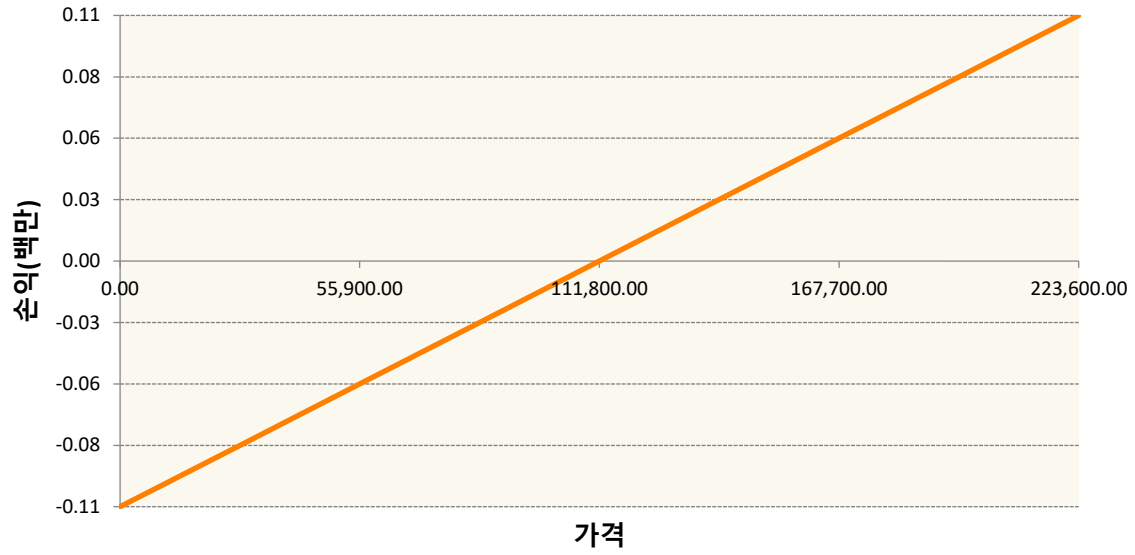
KR41C5W20002-2025-02 삼성에스디에스개별선물



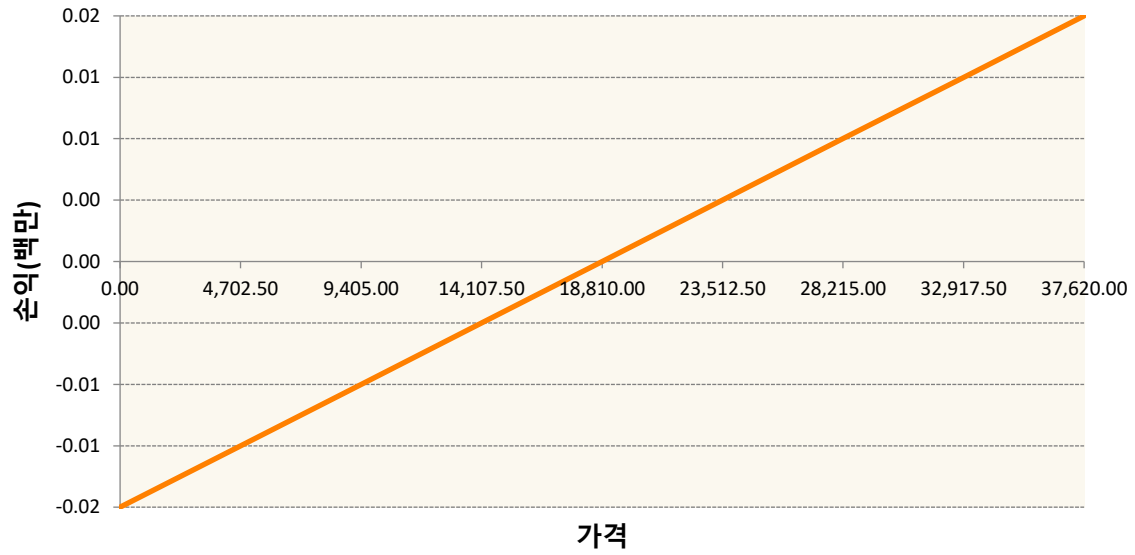
KR41C6W20000-2025-02 아모레퍼시픽개별선물



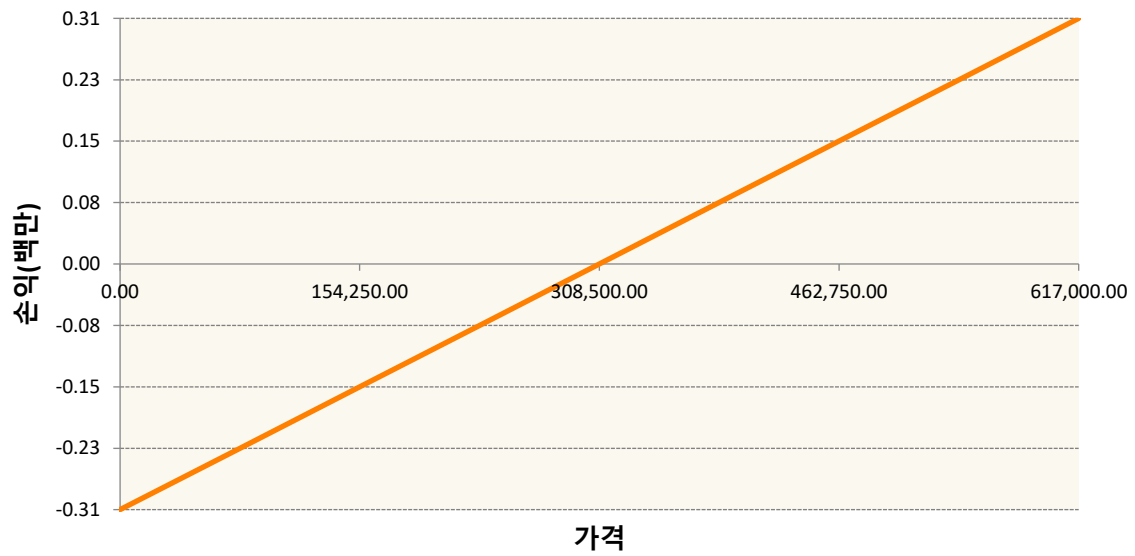
KR41CDW20004-2025-02 HD현대미포개별선물



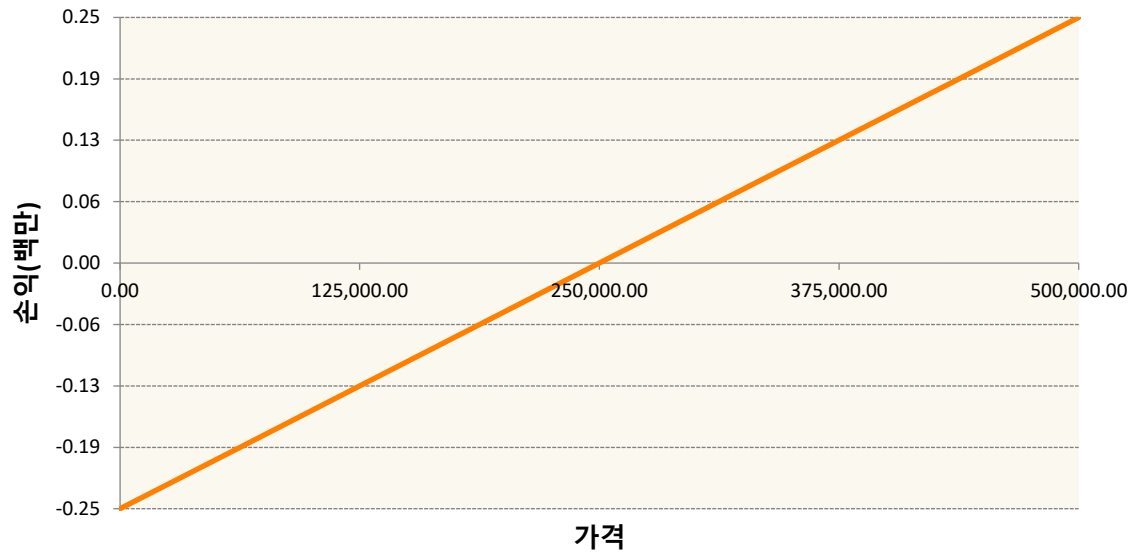
KR41CNW20003-2025-02 포스코DX개별선물



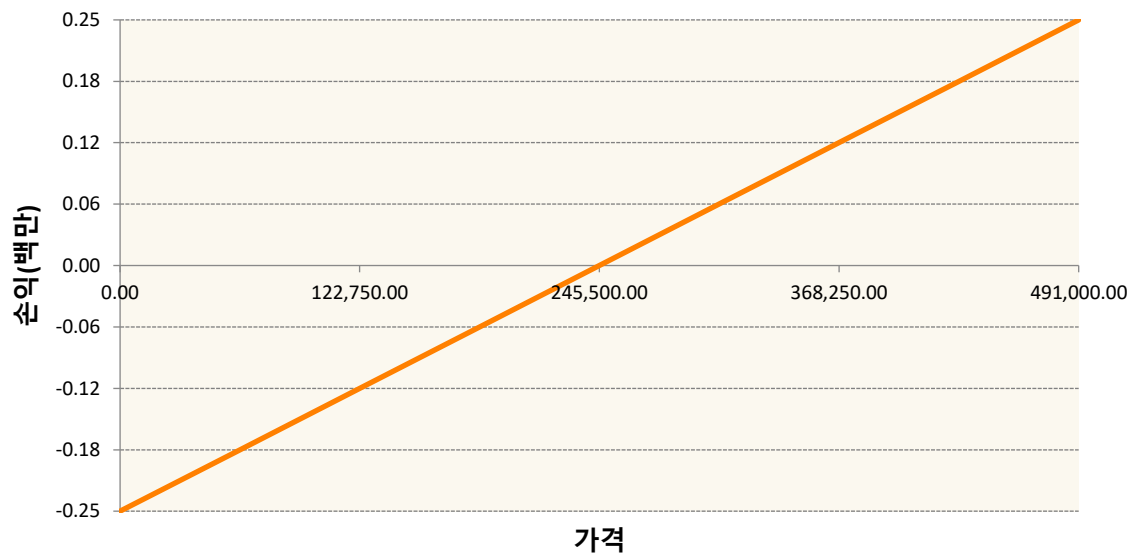
KR41CRW20004-2025-02 LG생활건강개별선물



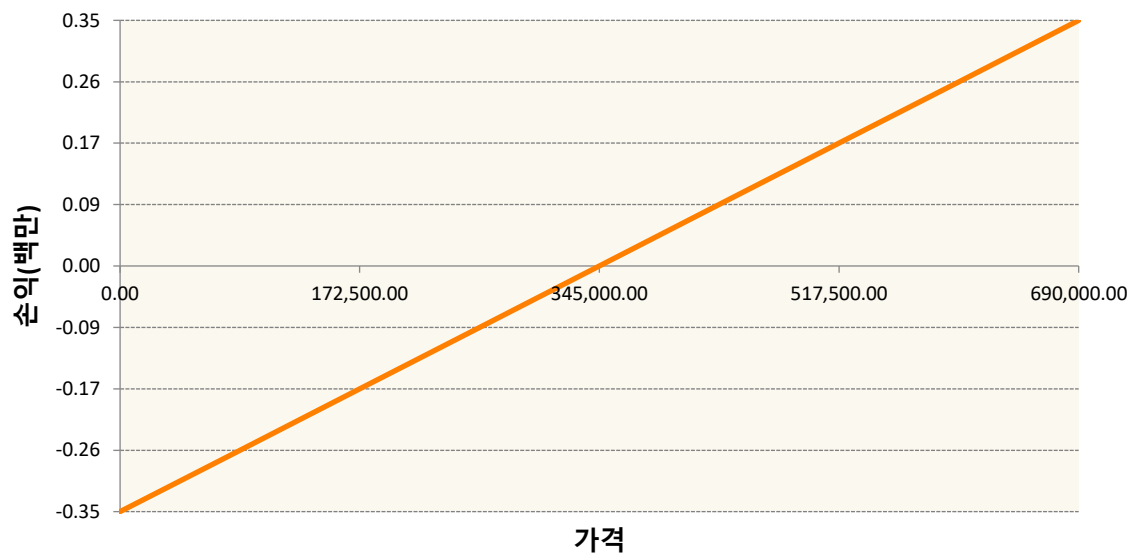
KR41CXW20002-2025-02 한미약품개별선물



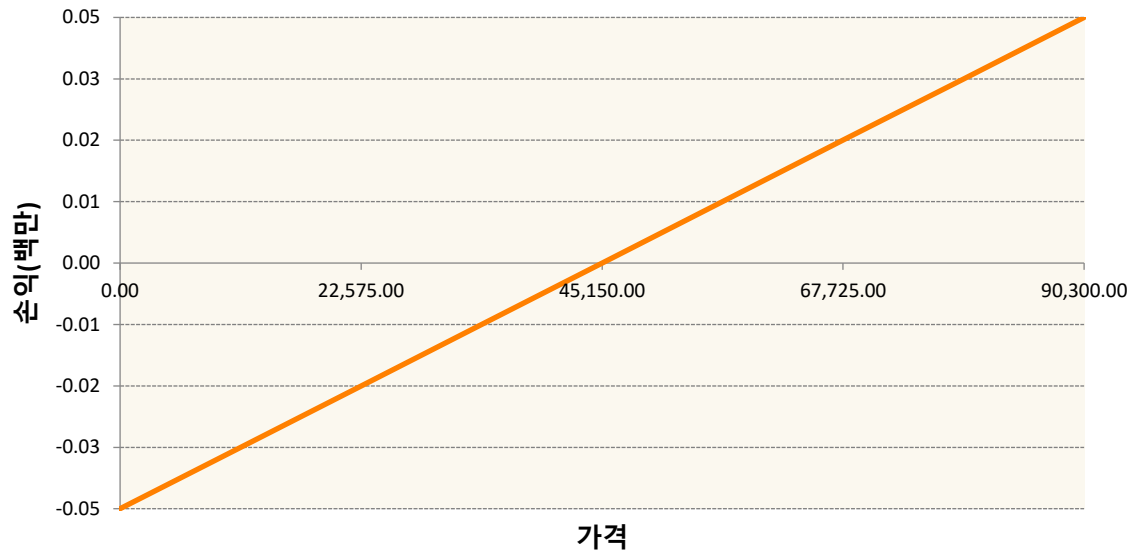
KR41D1W20000-2025-02 CJ제일제당개별선물



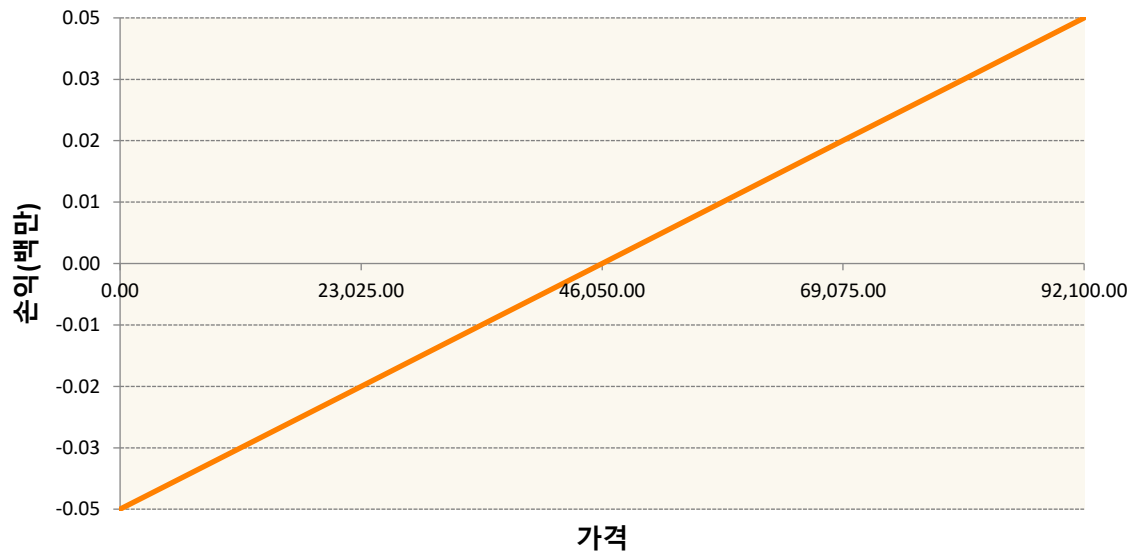
KR41DAW20008-2025-02 농심개별선물



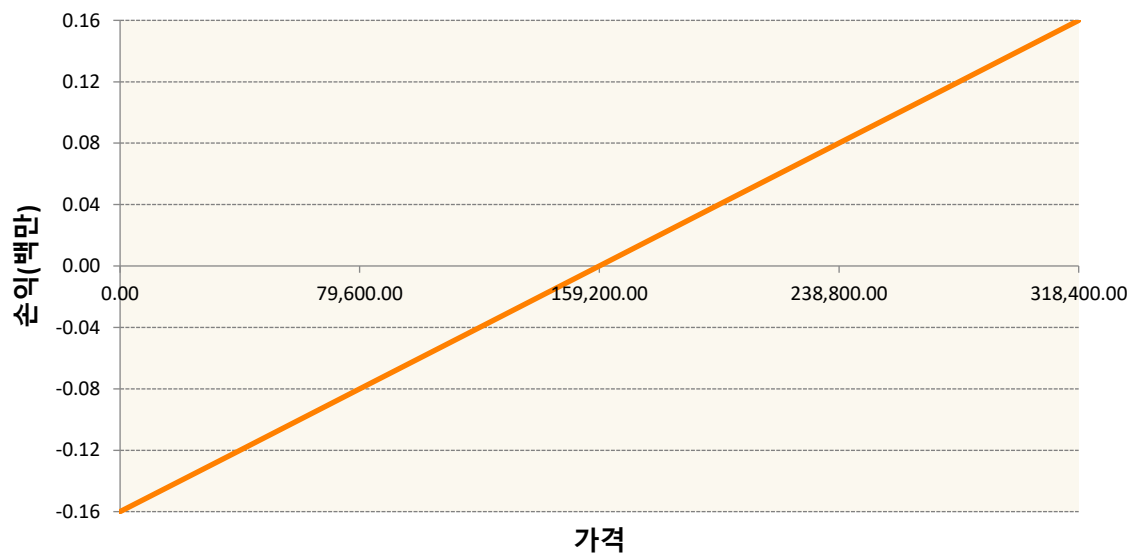
KR41DCW20004-2025-02 HL만도개별선물



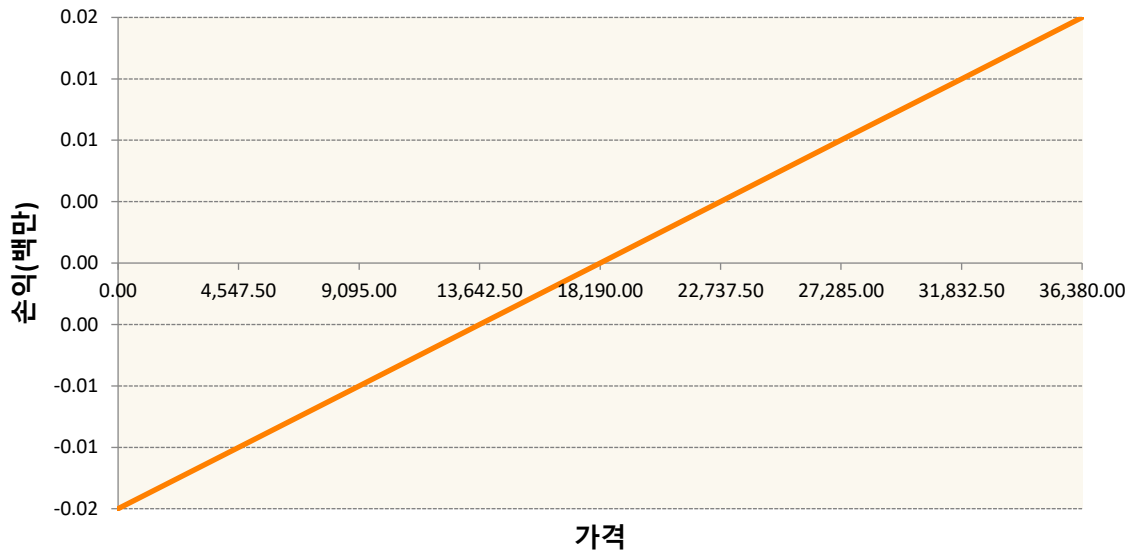
KR41E5W20000-2025-02 넷마블개별선물



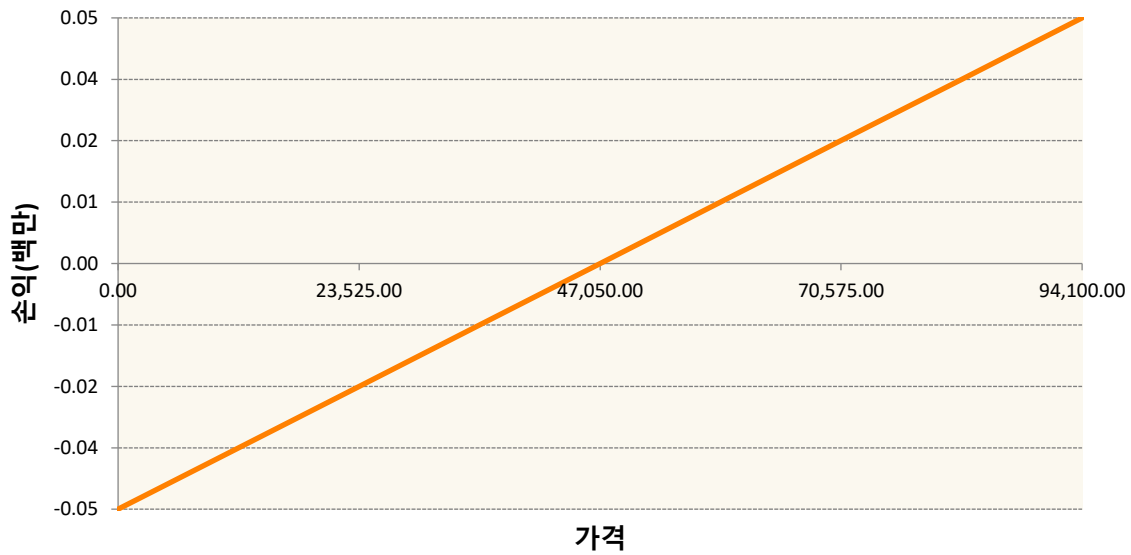
KR41EJW20007-2025-02 SKC개별선물



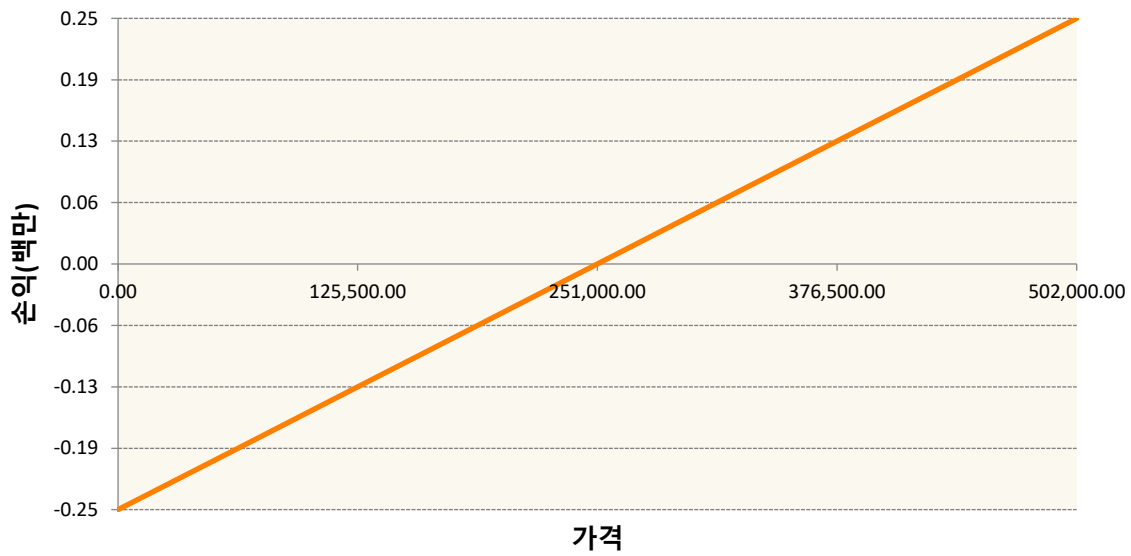
KR41ETW20006-2025-02 삼성E&A개별선물



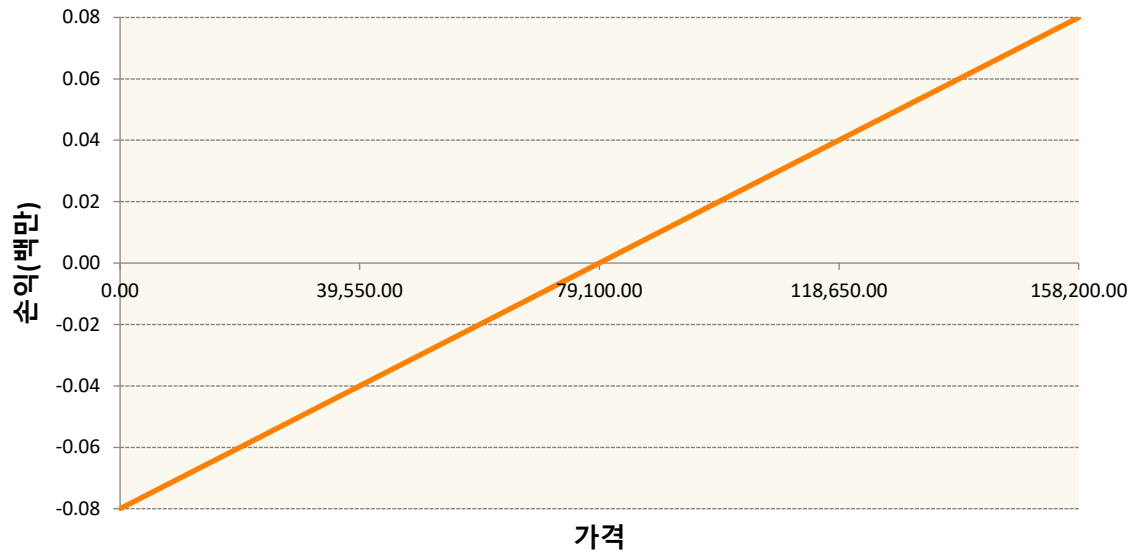
KR41F9W20001-2025-02 SK바이오사이언스개별선물



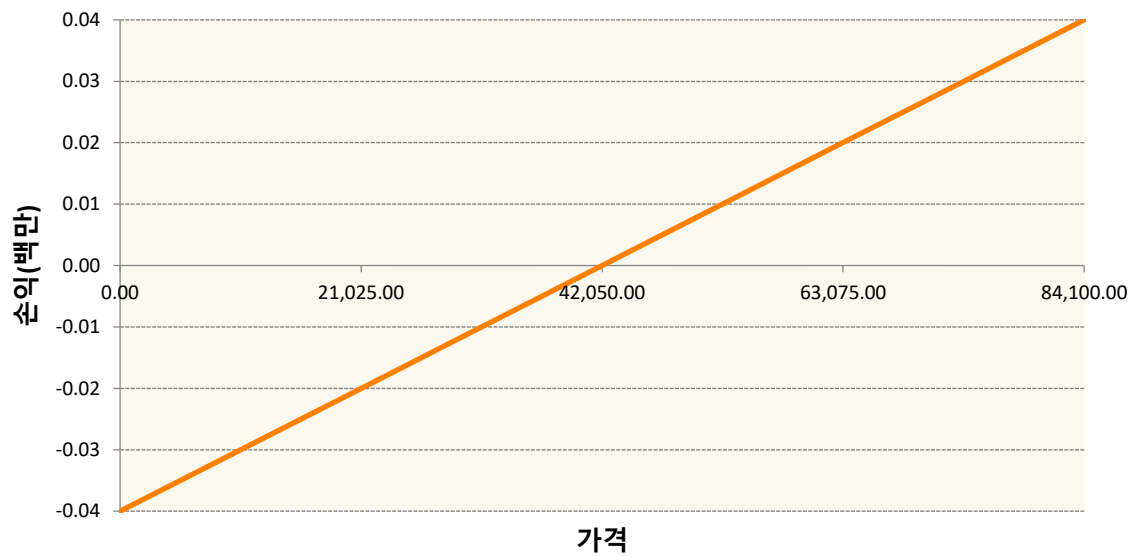
KR41FCW20009-2025-02 하이브개별선물



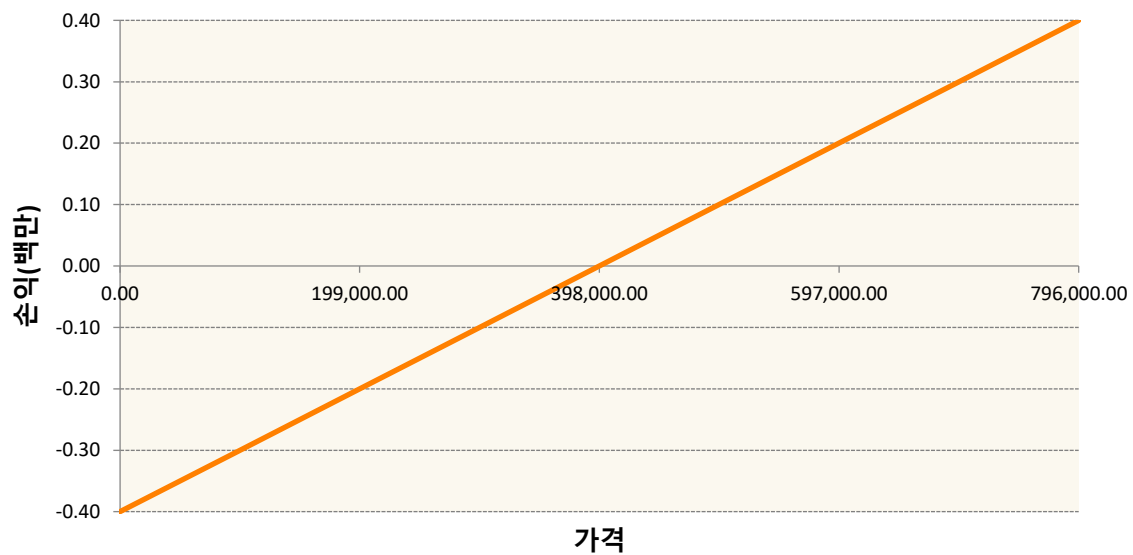
KR41FMW20008-2025-02 엘애프개별선물



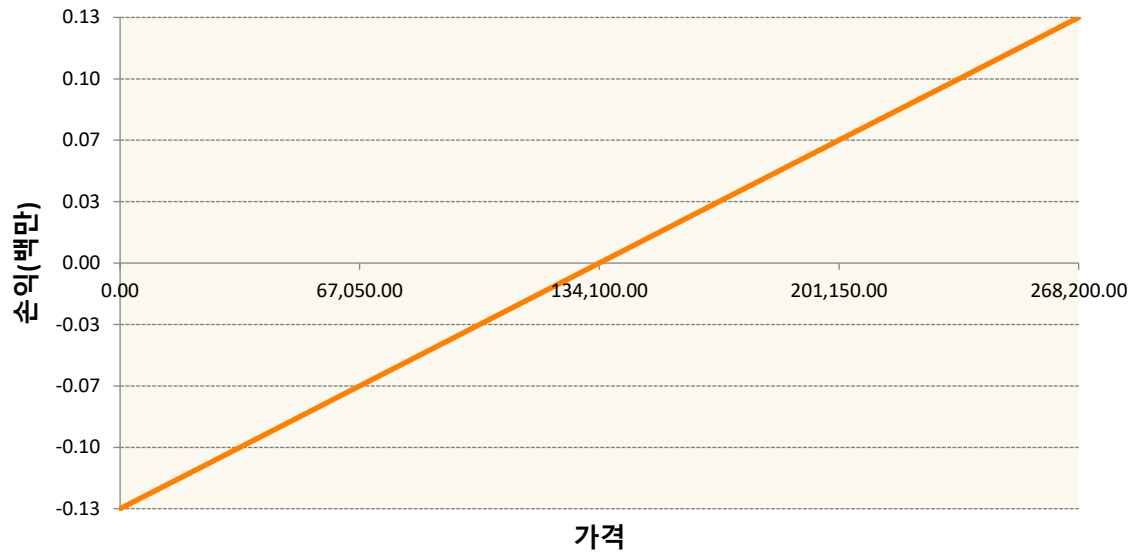
KR41G0W20009-2025-02 씨에스원드개별선물



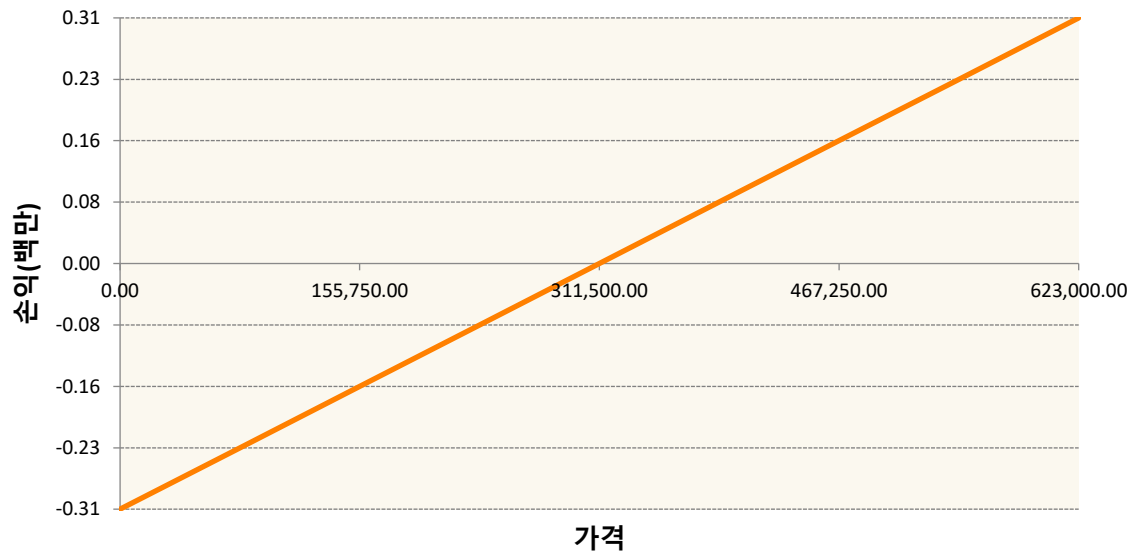
KR41GHW20006-2025-02 HD현대일렉트릭개별선물



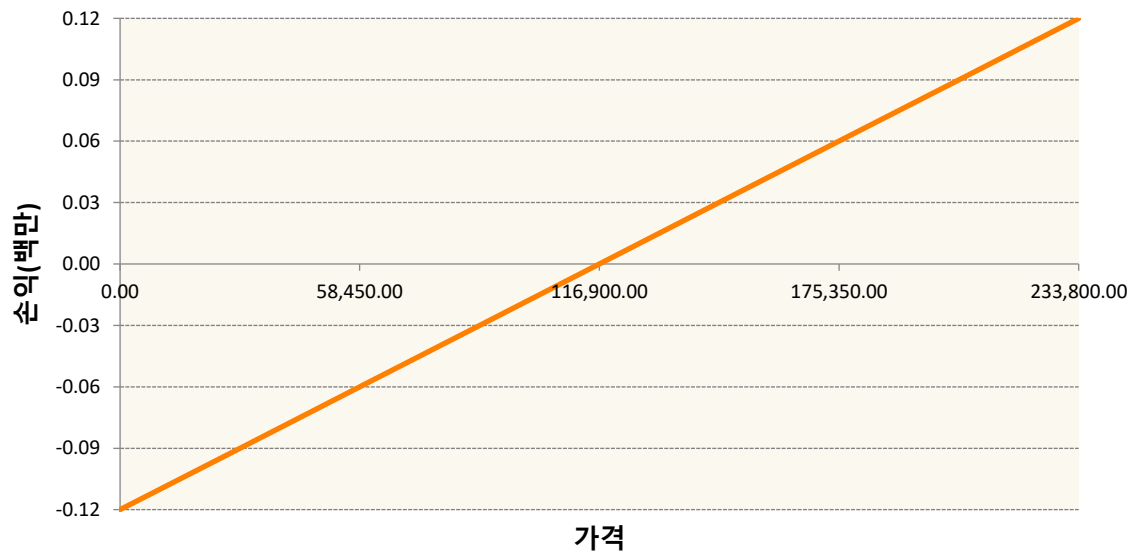
KR41GQW20007-2025-02 녹십자개별선물



KR41GTW20001-2025-02 두산개별선물



KR41HEW20001-2025-02 키움증권개별선물





### 3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

|                                  |     |
|----------------------------------|-----|
| KR4101W30( 2025-03 코스피200지수선물    | 572 |
| KR410FW20( 2025-02 두산로보틱스개별선물    | 13  |
| KR410SW20( 2025-02 올촌화학개별선물      | 3   |
| KR410ZW20( 2025-02 한미반도체개별선물     | 41  |
| KR4123W20( 2025-02 삼성전기개별선물      | 1   |
| KR4128W20( 2025-02 한국가스공사개별선물    | 10  |
| KR4150W20( 2025-02 SK하이닉스개별선물    | 783 |
| KR41B0W20( 2025-02 LG유플러스개별선물    | 29  |
| KR41BBW20( 2025-02 롯데케미칼개별선물     | 10  |
| KR41BJW20( 2025-02 엔씨소프트개별선물     | 21  |
| KR41BYW20( 2025-02 LG이노텍개별선물     | 23  |
| KR41C3W20( 2025-02 금호석유개별선물      | 17  |
| KR41C5W20( 2025-02 삼성에스디에스개별선물   | 8   |
| KR41C6W20( 2025-02 아모레퍼시픽개별선물    | 35  |
| KR41CDW20 2025-02 HD현대미포개별선물     | 25  |
| KR41CNW20 2025-02 포스코DX개별선물      | 9   |
| KR41CRW20( 2025-02 LG생활건강개별선물    | 11  |
| KR41CXW20( 2025-02 한미약품개별선물      | 18  |
| KR41D1W20 2025-02 CJ제일제당개별선물     | 18  |
| KR41DAW20 2025-02 농심개별선물         | 10  |
| KR41DCW20 2025-02 HL만도개별선물       | 1   |
| KR41E5W20( 2025-02 넷마블개별선물       | 12  |
| KR41EJW200 2025-02 SKC개별선물       | 30  |
| KR41ETW20( 2025-02 삼성E&A개별선물     | 28  |
| KR41F9W20( 2025-02 SK바이오사이언스개별선물 | 68  |
| KR41FCW20( 2025-02 하이브개별선물       | 37  |
| KR41FMW20 2025-02 엘앤에프개별선물       | 19  |
| KR41G0W20 2025-02 씨에스원드개별선물      | 10  |
| KR41GHW20 2025-02 HD현대일렉트릭개별선물   | 45  |
| KR41GQW20 2025-02 녹십자개별선물        | 4   |
| KR41GTW20( 2025-02 두산개별선물        | 21  |
| KR41HEW20( 2025-02 키움증권개별선물      | 15  |

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

4,552

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

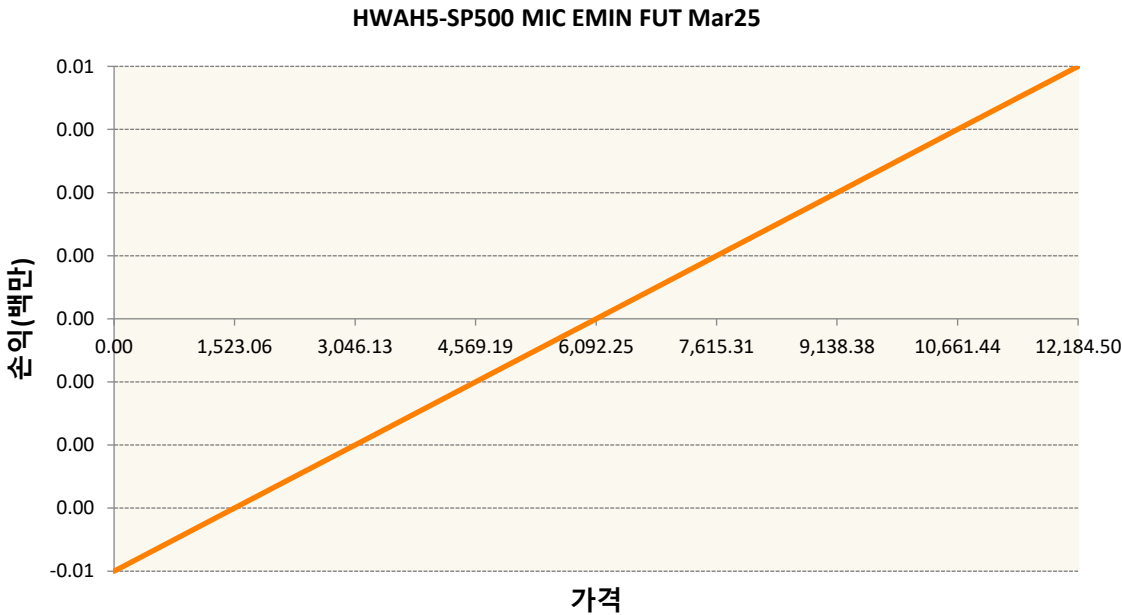
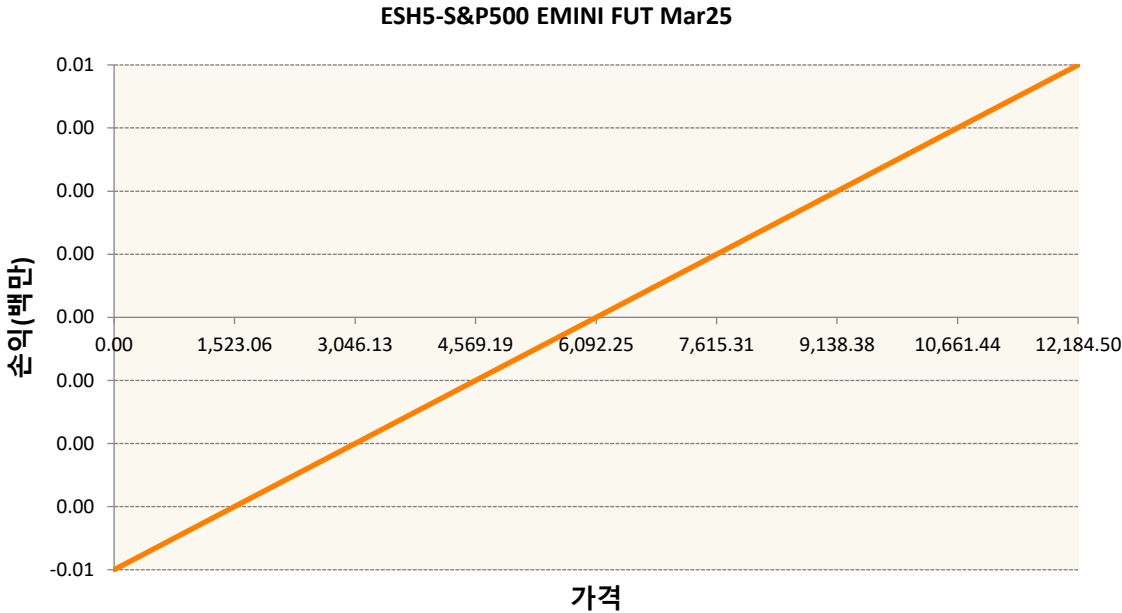
## 미국S&P500인덱스모(주식-파생형)

### 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   | 29,647 | 0     | 29,647    |    |
| 누계 | 유가증권 | 선물   | 1,061  | 0     | 1,061     | 장내 |

### 2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          | (단위:백만원) |
|---------------------------|--------------------------|----------|
| ESH5                      | S&P500 EMINI FUT Mar25   | 2,372    |
| HWAH5                     | SP500 MIC EMIN FUT Mar25 | 85       |

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

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

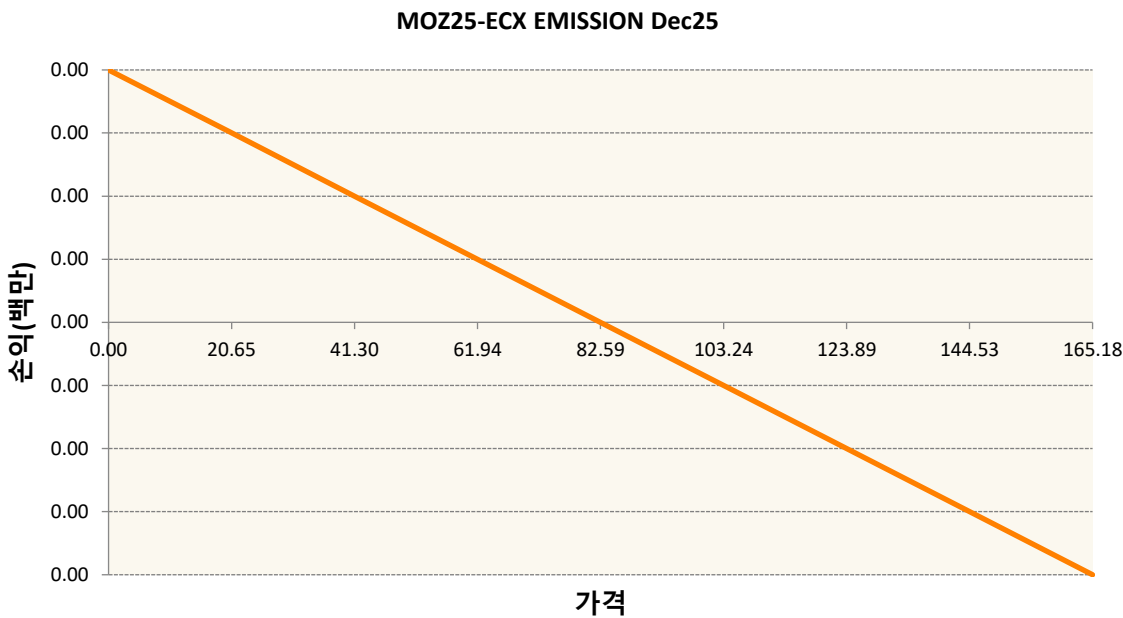
## SOL유럽탄소배출권선물인버스ICE특별자산상

### 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   | -99   | 3,227 | -3,325    |    |
| 누계 | 통화   | 선도   | 0     | 696   | -696      | 장외 |

### 2. 만기시점의 손익구조



### 3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

|                                                     |     |
|-----------------------------------------------------|-----|
| 2109930930IICE EUA CARBON FUTURES CUSTOM ROLL INDEX | 8   |
| FXW213F1PC KRW/EUR 28-02-25E                        | 56  |
| MOZ25 ECX EMISSION Dec25                            | 258 |

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

(단위:백만원)

478

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

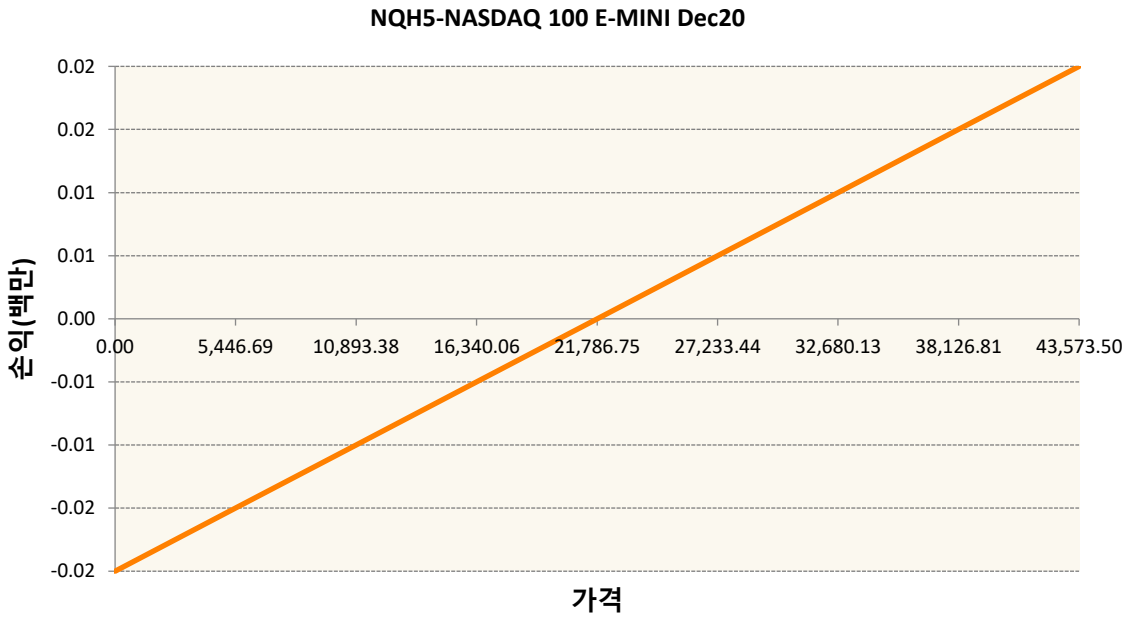
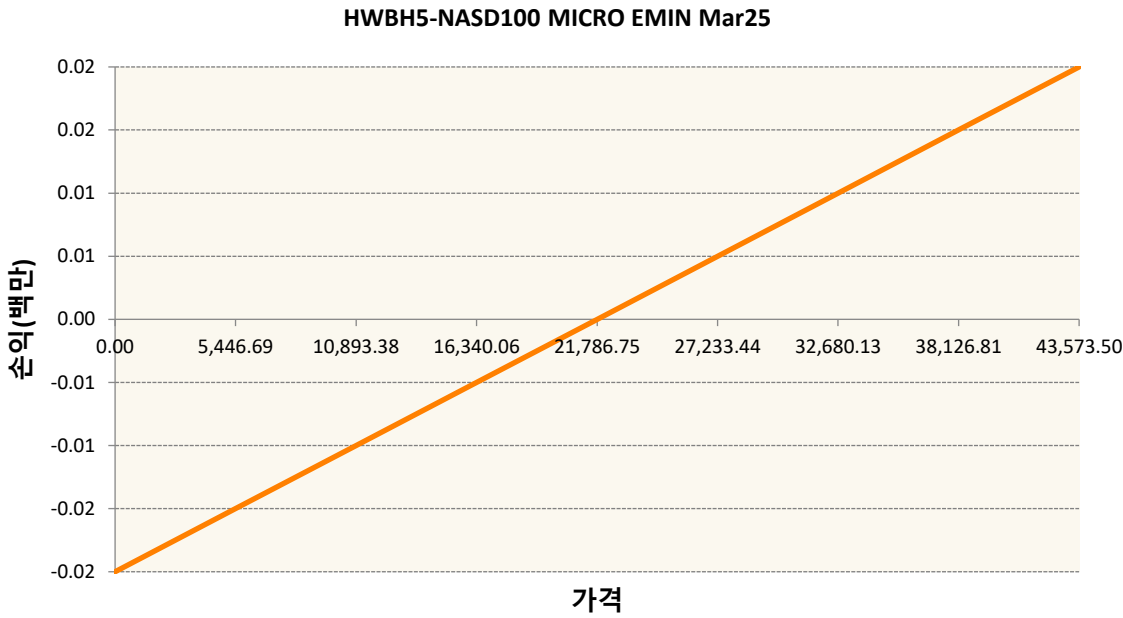
미국나스닥100인덱스모(주식-파생형)

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   | 15,195 | 0     | 15,195    |    |
| 누계 | 유가증권 | 선물   | 317    | 0     | 317       | 장내 |

2. 만기시점의 손익구조



| 3. 시나리오별 손익구조변동(최대손실예상금액) |                          |  | (단위:백만원) |
|---------------------------|--------------------------|--|----------|
| HWBH5                     | NASD100 MICRO EMIN Mar25 |  | 25       |
| NQH5                      | NASDAQ 100 E-MINI Dec20  |  | 1,216    |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) |  |  | (단위:백만원) |
|----------------------------------------|--|--|----------|
|                                        |  |  | 1,096    |

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

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 | 7,003 |
| SWKEDI0001 KEDI US TREASURY 20Y+ 2% OTM BUYWRITE IN | 6,843 |

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

(단위:백만원)

9,650

|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

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 | 3 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 3 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 3 |
| SWSOL0000(SOLACTIVE US TECH TOP 10 CUSTOM INDEX (P | 3 |

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

(단위:백만원)

|    |
|----|
| 13 |
|----|



|     |            |
|-----|------------|
| 공시일 | 2025-02-13 |
| 기준일 | 2025-02-12 |

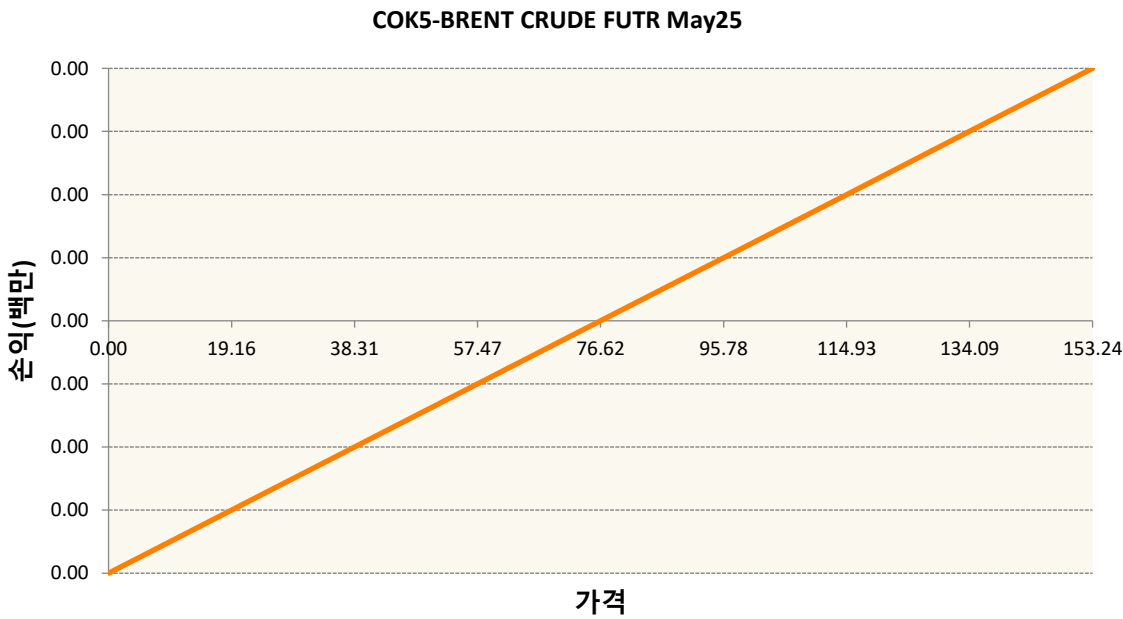
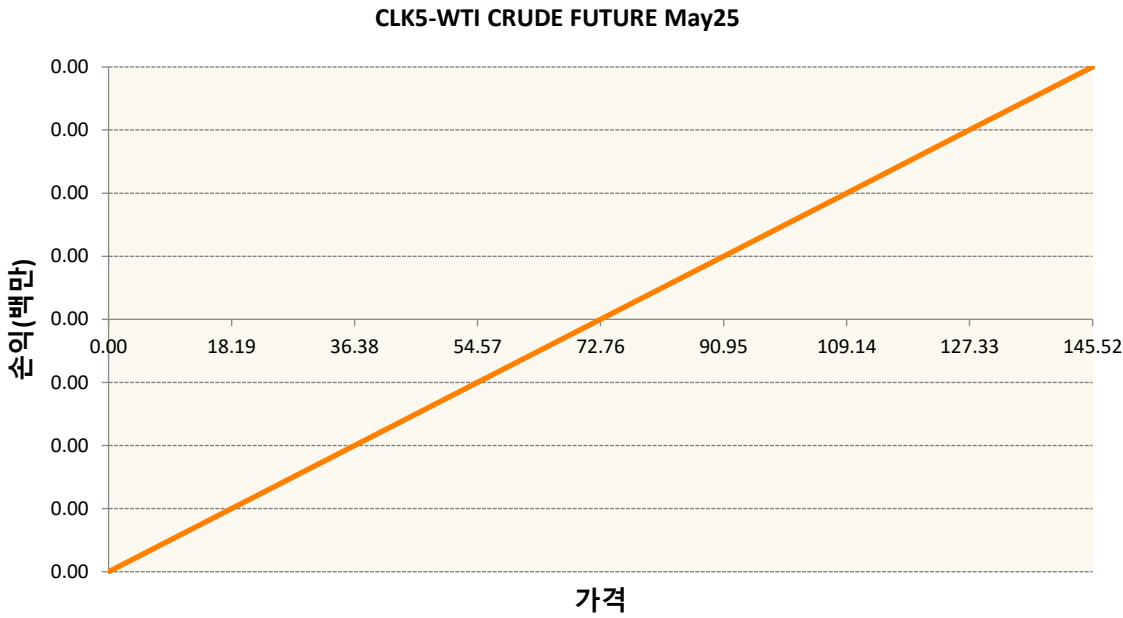
## 에너지인덱스플러스모(채권-파생형)

### 1. 계약금액

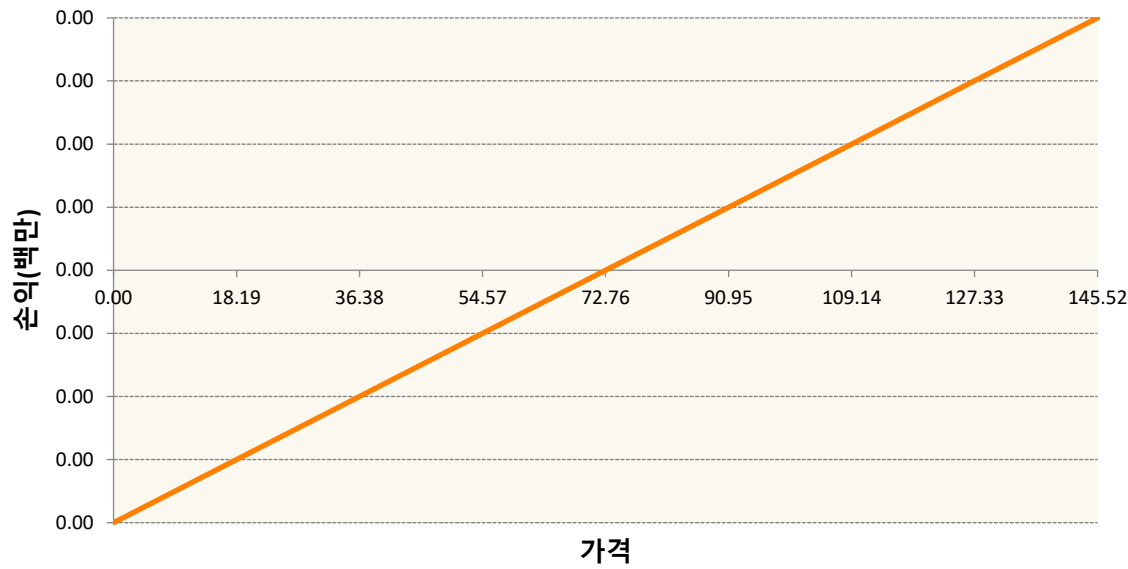
(단위:백만원)

| 구분 | 거래대상 | 거래유형 | 매수(1) | 매도(2) | 순포지션(1-2) | 비고 |
|----|------|------|-------|-------|-----------|----|
| 신규 | 유가증권 | 선물   | 0     | 0     | 0         |    |
| 신규 | 통화   | 선물   | 0     | 15    | -15       | 장내 |
| 누계 | 유가증권 | 선물   | 867   | 0     | 867       |    |
| 누계 | 통화   | 선물   | 0     | 160   | -160      | 장내 |

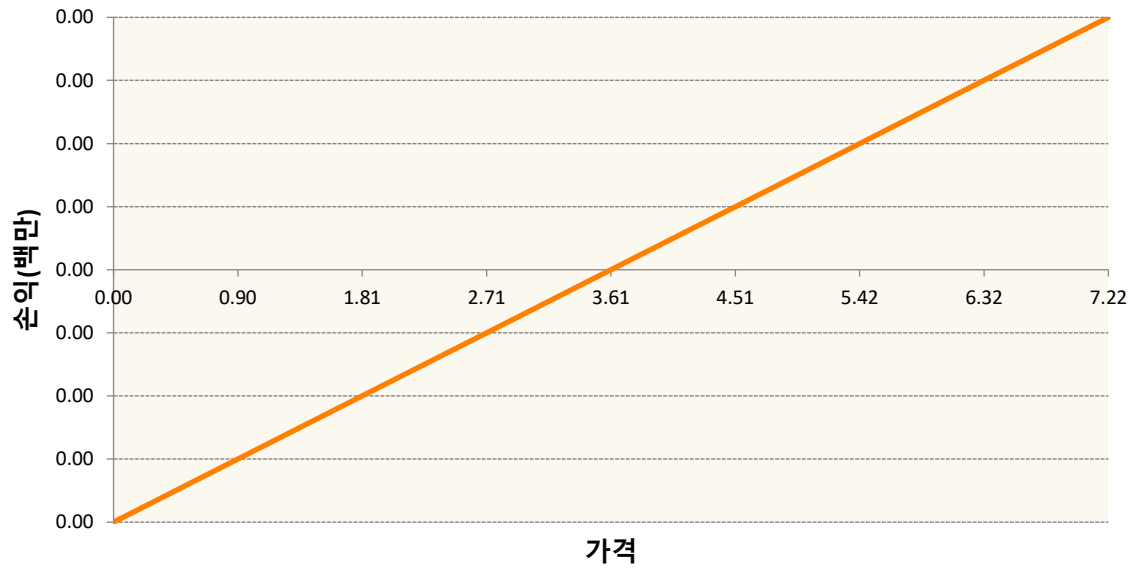
### 2. 만기시점의 손익구조



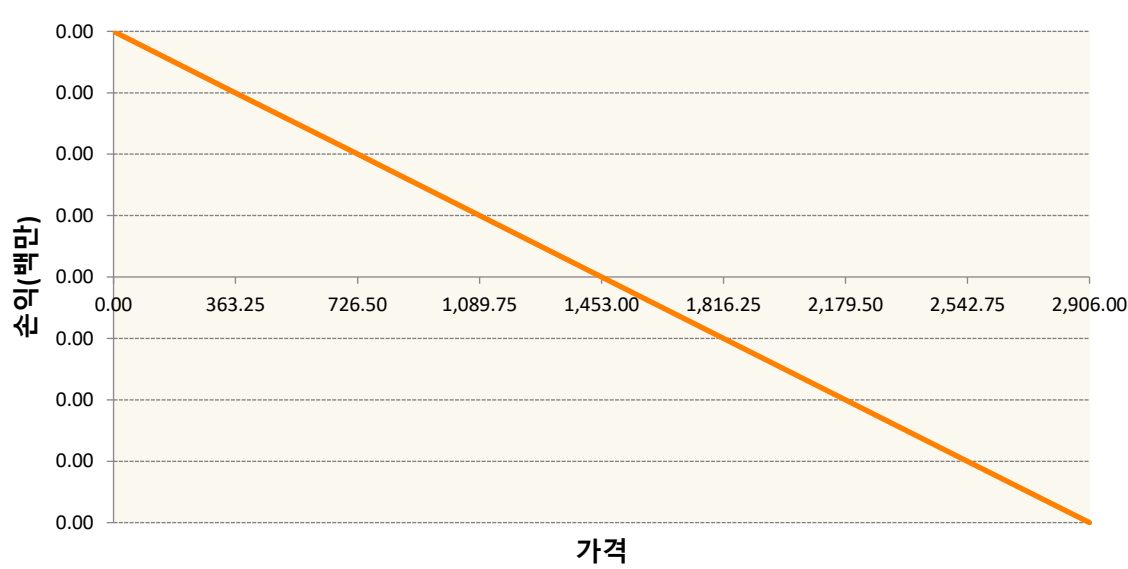
ECK5-E-mini Crude Oil May 25



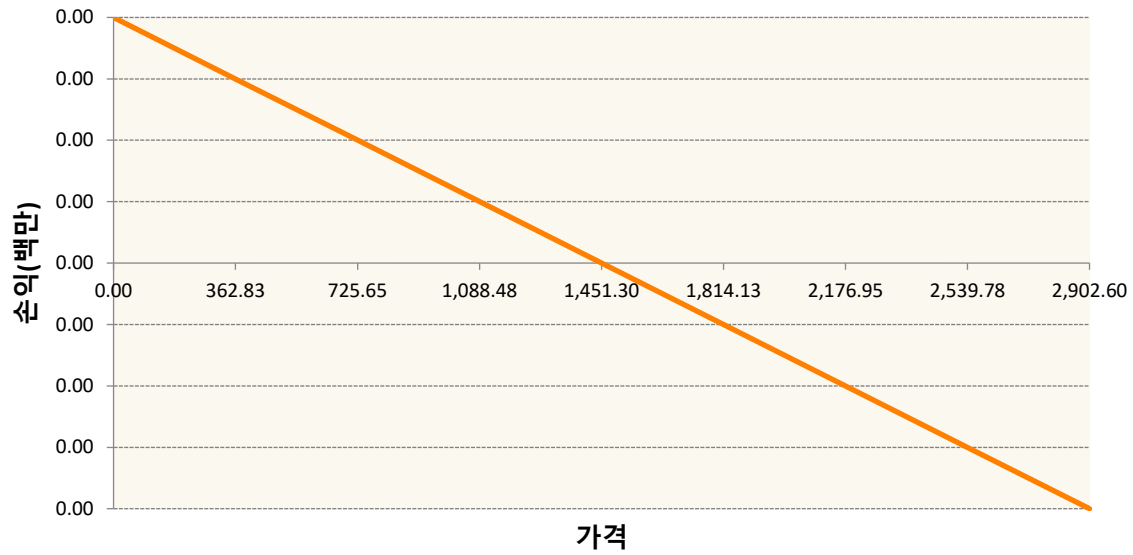
EOK5-E-MINI NATURAL GAS May 25



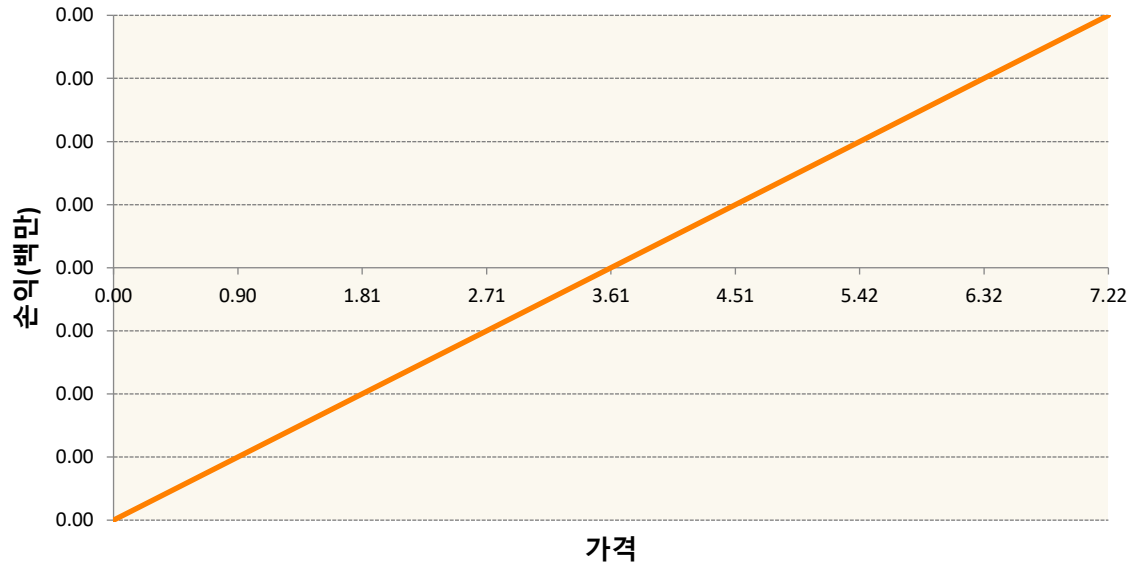
KR4175W20008-2025-02 달러선물



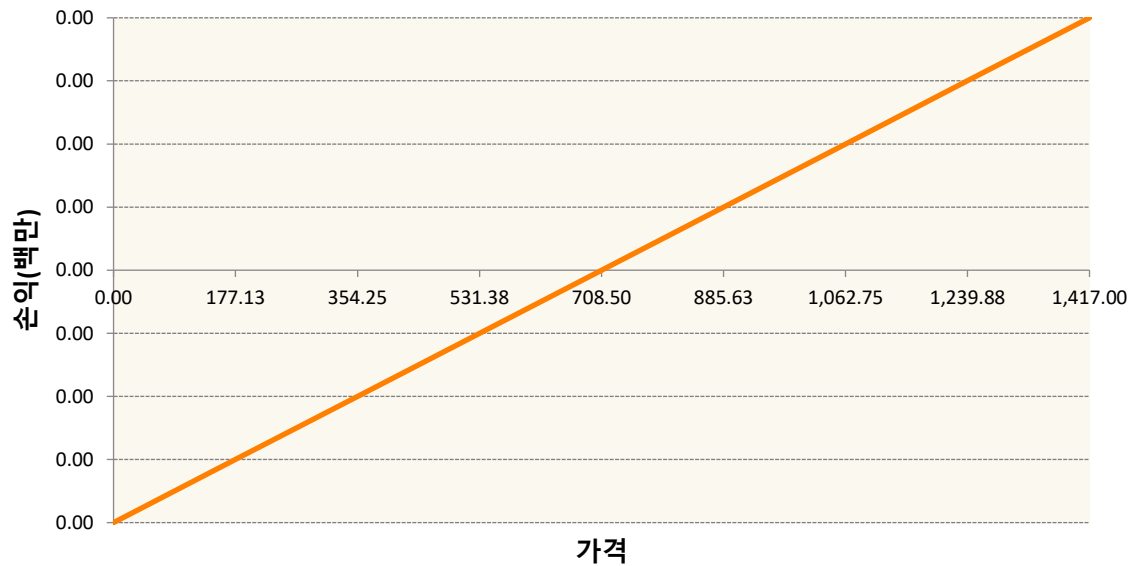
KR4175W30007-2025-03 달러선물

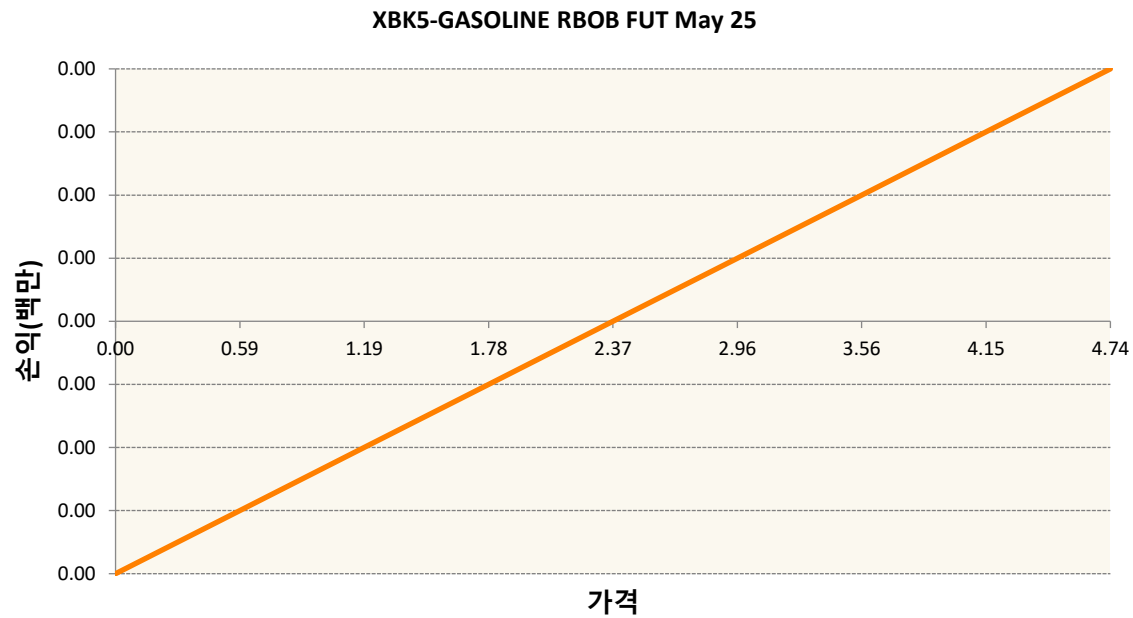


NGK25-NATURAL GAS FUTR May 25



QSK5-Low Su Gasoil G May 25





| 3. 시나리오별 손익구조변동(최대손실예상금액) |                           | (단위:백만원) |
|---------------------------|---------------------------|----------|
| CLK5                      | WTI CRUDE FUTURE May25    | 8        |
| COK5                      | BRENT CRUDE FUTR May25    | 18       |
| ECK5                      | E-mini Crude Oil May 25   | 4        |
| EOK5                      | E-MINI NATURAL GAS May 25 | 6        |
| KR4175W20( 2025-02 달러선물   |                           | 12       |
| KR4175W30( 2025-03 달러선물   |                           | 1        |
| NGK25                     | NATURAL GAS FUTR May 25   | 13       |
| QSK5                      | Low Su Gasoil G May 25    | 8        |
| XBK5                      | GASOLINE RBOB FUT May 25  | 12       |

| 4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준) | (단위:백만원) |
|----------------------------------------|----------|
|                                        | 145      |