공시일	2017-06-20
기준일	2017-06-19

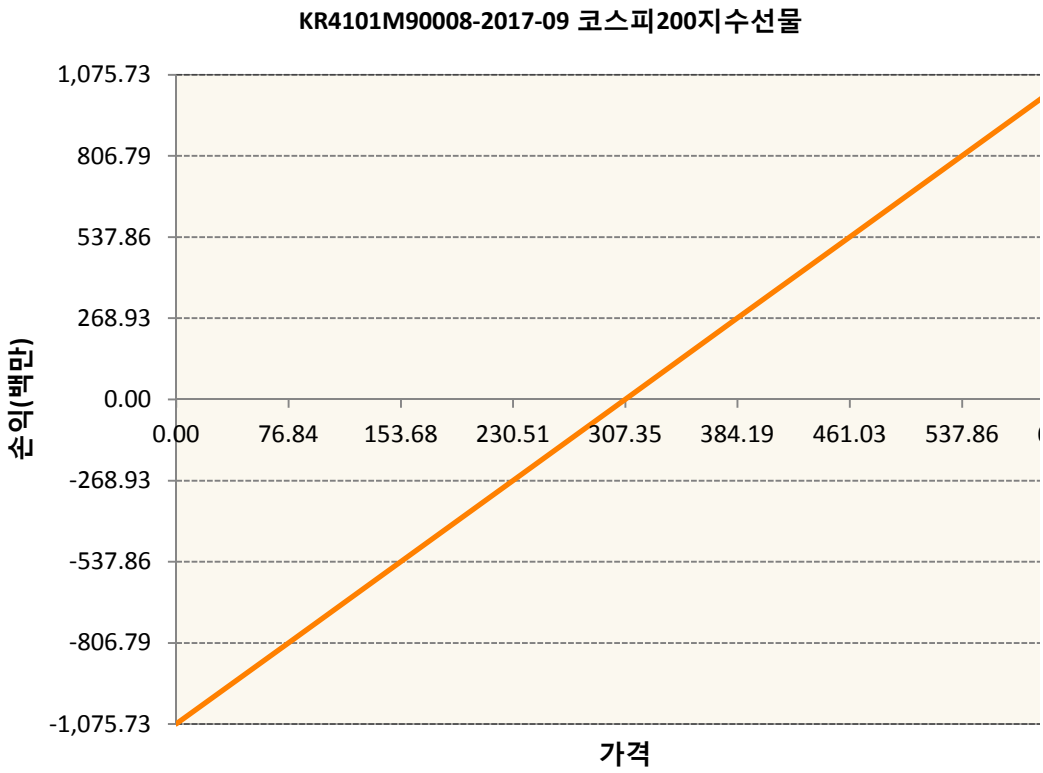
스마트인덱스모

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	1,076	0	1,076	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101M90(2017-09 코스피200지수선물							86
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-86	-86	-86	-86	-86	-86	-86
-5.33%	-58	-58	-58	-58	-58	-58	-58
-2.67%	-29	-29	-29	-29	-29	-29	-29
0%	0	0	0	0	0	0	0
2.67%	29	29	29	29	29	29	29
5.33%	58	58	58	58	58	58	58

8.00%	86	86	86	86	86	86	86

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

56

공시일	2017-06-20
기준일	2017-06-19

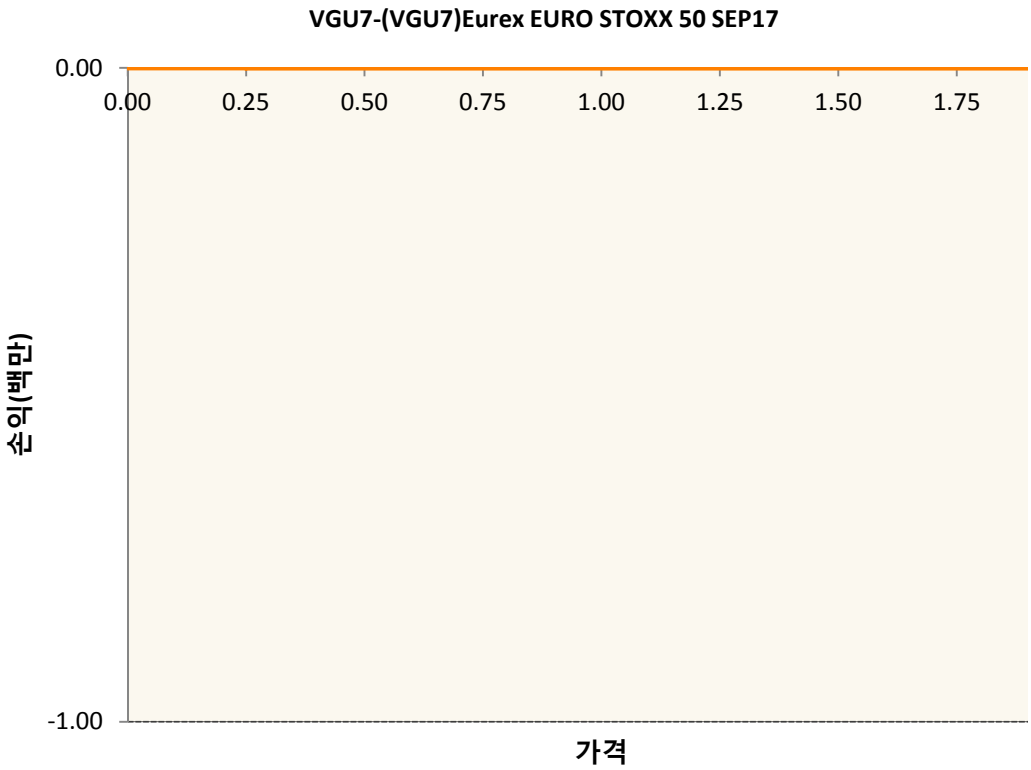
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

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

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGU7	(VGU7)Eurex EURO STOXX 50 SEP17	61

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

(단위:백만원)

55

공시일	2017-06-20
기준일	2017-06-19

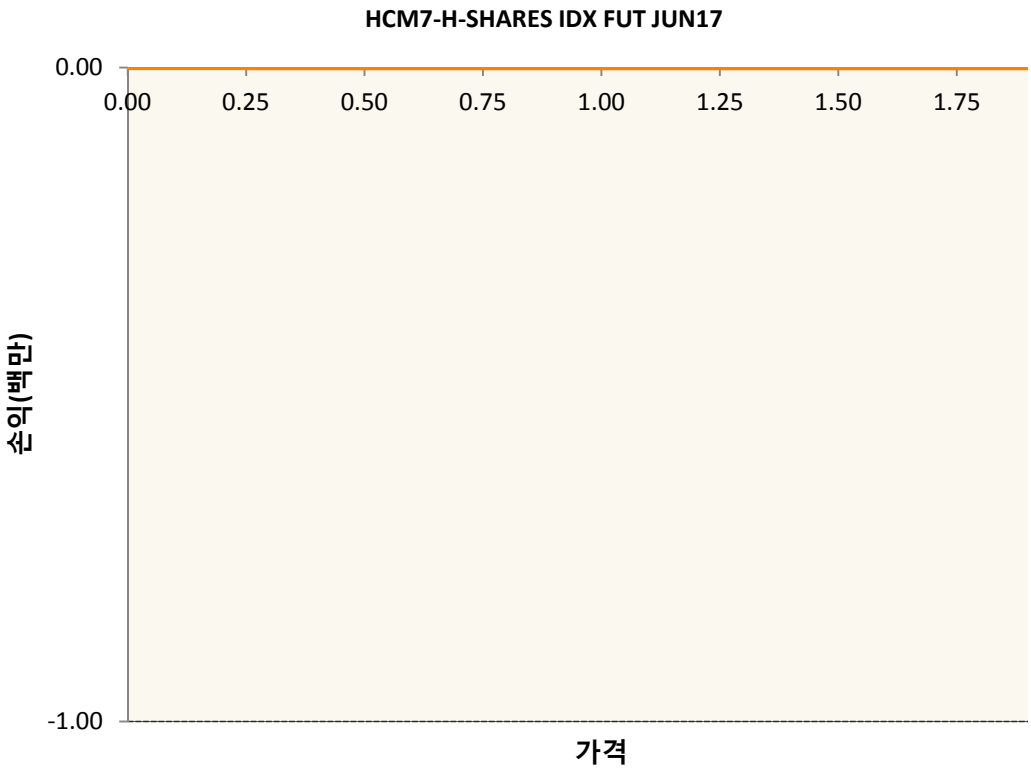
차이나인덱스모(주식-파생형)

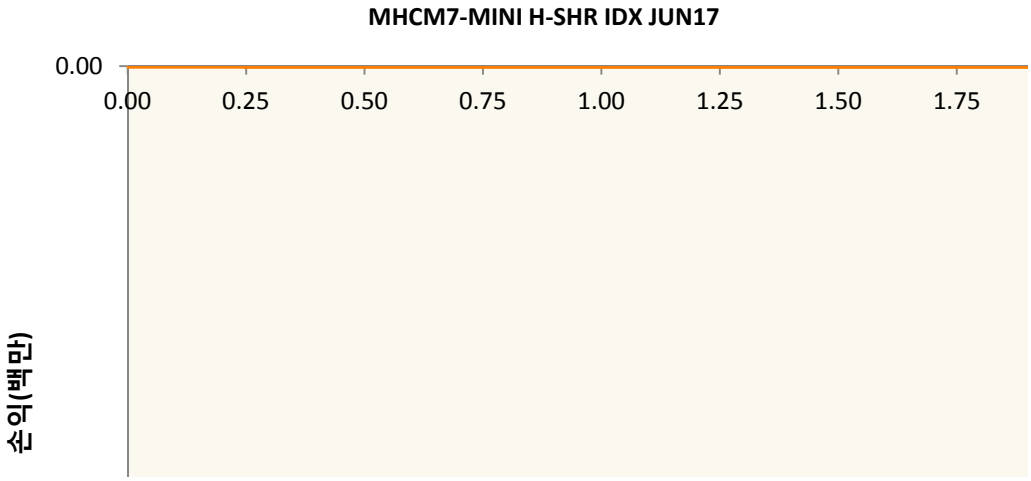
1. 계약금액

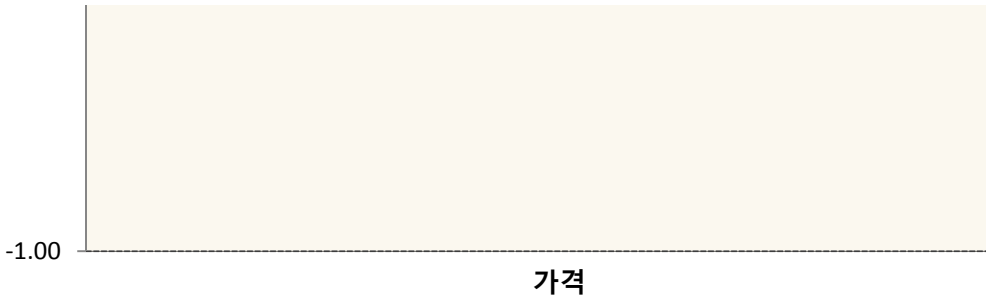
(단위:백만원)

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

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

HCM7	H-SHARES IDX FUT JUN17	120
MHCM7	MINI H-SHR IDX JUN17	10

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

93

공시일	2017-06-20
기준일	2017-06-19

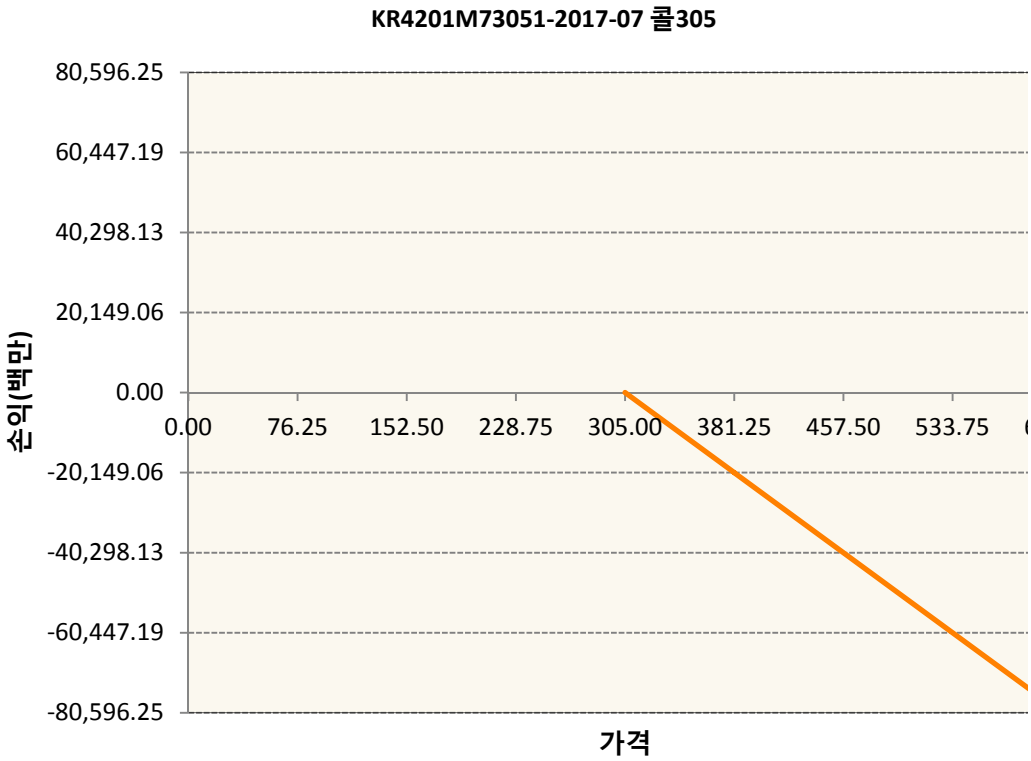
커버드콜모(주식혼합-파생형)

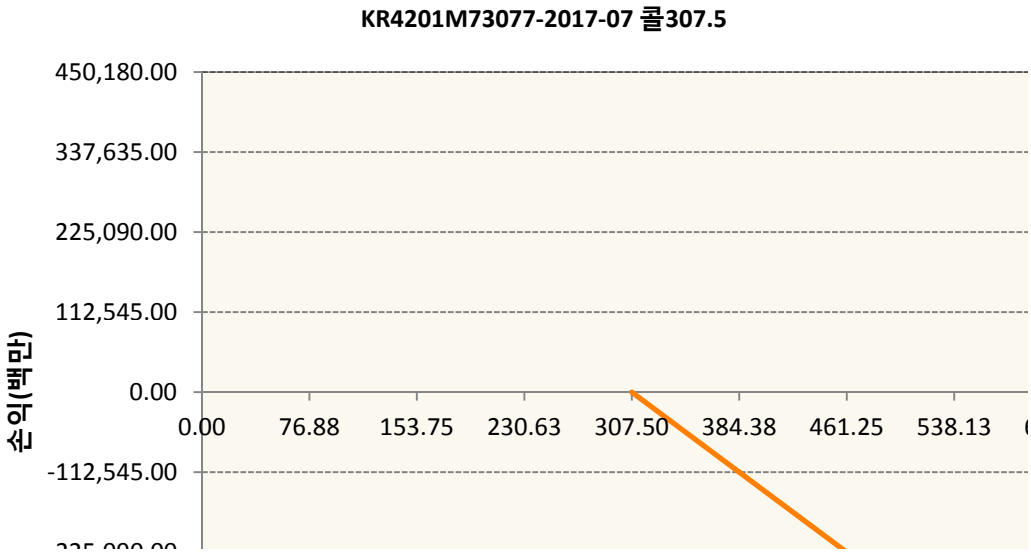
1. 계약금액

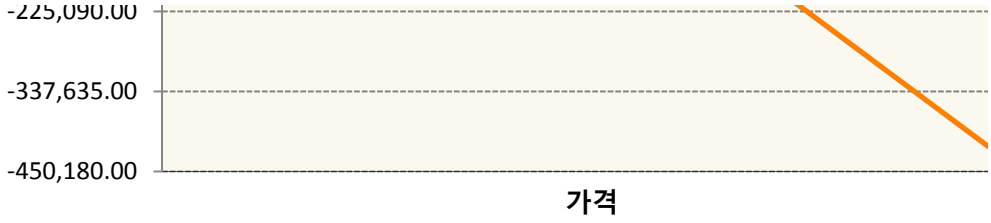
(단위:백만원)

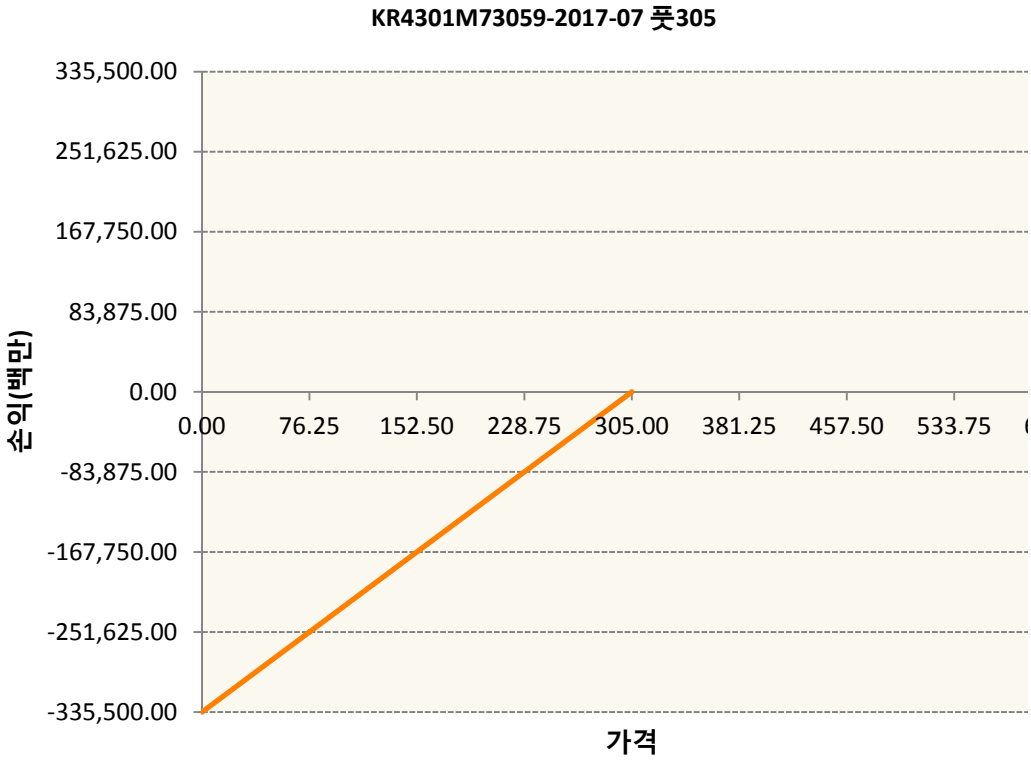
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	0	15,523	-15,523	장내
누계	유가증권	옵션	0	897,026	-897,026	장내

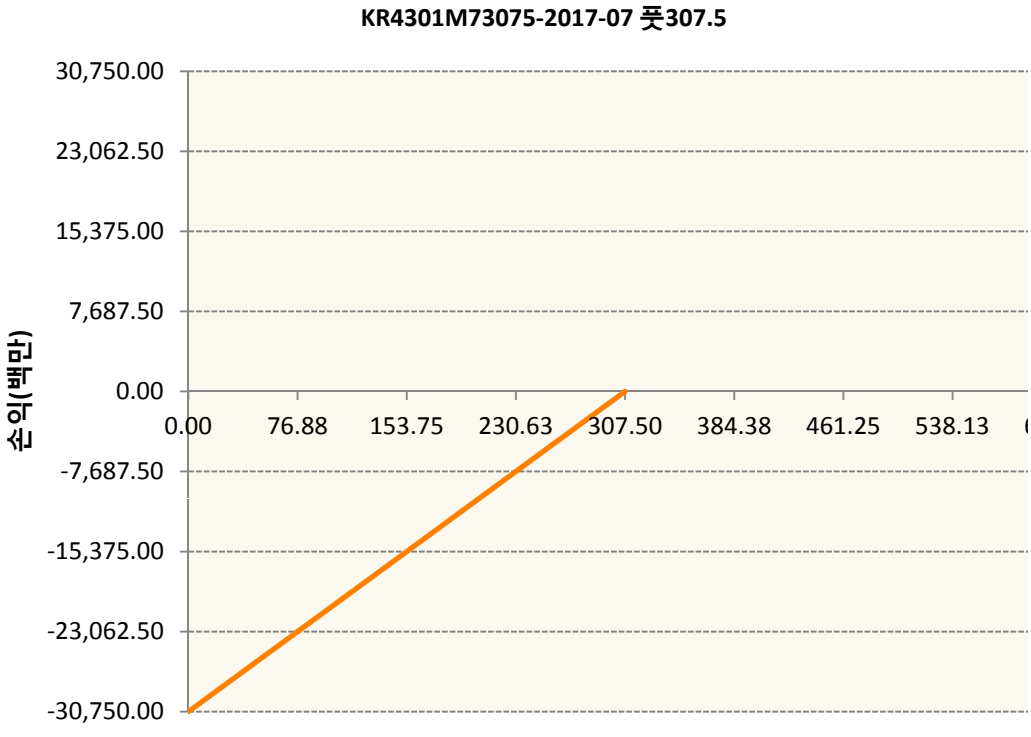
2. 만기시점의 손익구조






-225,090.00
-337,635.00
-450,180.00
가격


KR4301M73059-2017-07 풋305
335,500.00
251,625.00
167,750.00
83,875.00
0.00
-83,875.00
-167,750.00
-251,625.00
-335,500.00
0.00
76.25
152.50
228.75
305.00
381.25
457.50
533.75
손익(백만)
가격


KR4301M73075-2017-07 풋307.5
30,750.00
23,062.50
15,375.00
7,687.50
0.00
-7,687.50
-15,375.00
-23,062.50
-30,750.00
0.00
76.88
153.75
230.63
307.50
384.38
461.25
538.13
손익(백만)

가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4201M73(2017-07 콜305							5,959
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1,515	1,514	1,513	1,509	1,503	1,495	1,484
-5.33%	1,497	1,482	1,461	1,436	1,406	1,371	1,332
-2.67%	1,251	1,186	1,119	1,050	979	908	835
0%	219	147	74	0	-75	-151	-228
2.67%	-1,640	-1,662	-1,691	-1,725	-1,764	-1,807	-1,854
5.33%	-3,779	-3,781	-3,786	-3,793	-3,803	-3,817	-3,835
8.00%	-5,950	-5,950	-5,950	-5,951	-5,953	-5,955	-5,959
KR4201M73(2017-07 콜307.5							31,580
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	6,223	6,222	6,217	6,208	6,192	6,166	6,128
-5.33%	6,185	6,143	6,078	5,989	5,876	5,738	5,578
-2.67%	5,459	5,188	4,892	4,575	4,241	3,894	3,535
0%	1,334	890	446	0	-446	-893	-1,339
2.67%	-7,849	-8,055	-8,292	-8,557	-8,845	-9,152	-9,476
5.33%	-19,468	-19,498	-19,547	-19,618	-19,713	-19,832	-19,975
8.00%	-31,481	-31,483	-31,487	-31,496	-31,513	-31,540	-31,580
KR4301M73(2017-07 풋305							20,951
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-20,823	-20,826	-20,834	-20,848	-20,871	-20,905	-20,951
-5.33%	-11,856	-11,919	-12,003	-12,109	-12,235	-12,380	-12,541
-2.67%	-3,837	-4,106	-4,385	-4,673	-4,966	-5,265	-5,568
0%	911	613	309	0	-313	-629	-948
2.67%	2,218	2,124	2,005	1,864	1,701	1,521	1,325
5.33%	2,357	2,347	2,329	2,299	2,256	2,198	2,124
8.00%	2,362	2,361	2,360	2,357	2,351	2,340	2,322
KR4301M73(2017-07 풋307.5							2,048
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-2,041	-2,041	-2,042	-2,042	-2,043	-2,045	-2,048
-5.33%	-1,222	-1,225	-1,229	-1,235	-1,243	-1,252	-1,263
-2.67%	-449	-468	-488	-510	-532	-556	-581
0%	91	61	30	0	-30	-61	-91
2.67%	286	272	256	238	218	197	175

5.33%	314	312	309	304	298	290	280
8.00%	316	316	316	315	314	312	309

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

69,170

공시일	2017-06-20
기준일	2017-06-19

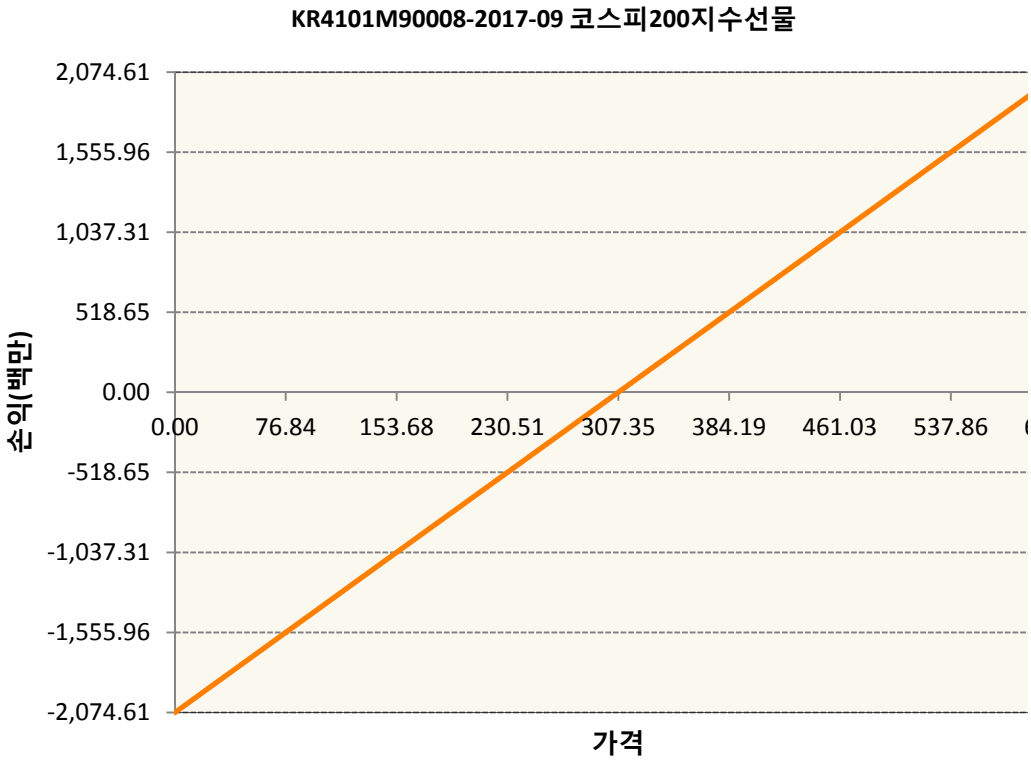
커버드콜목표전환형증권투자신탁

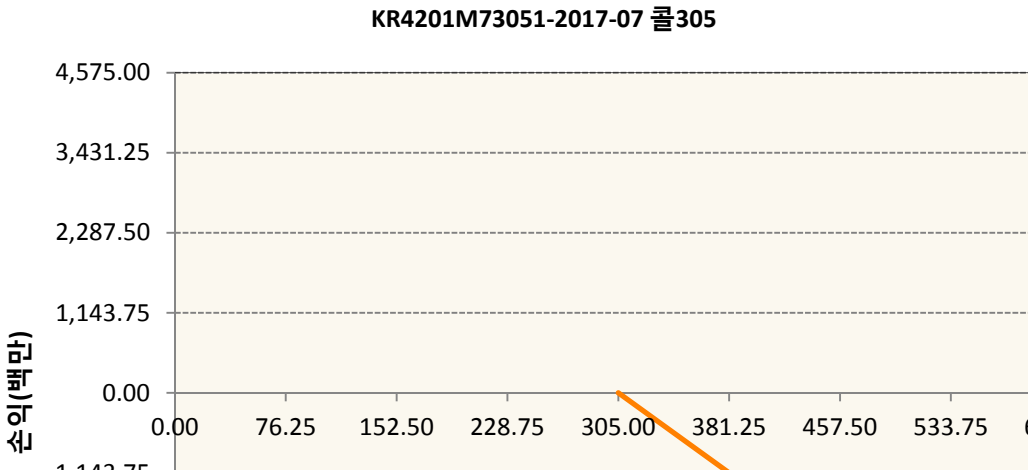
1. 계약금액

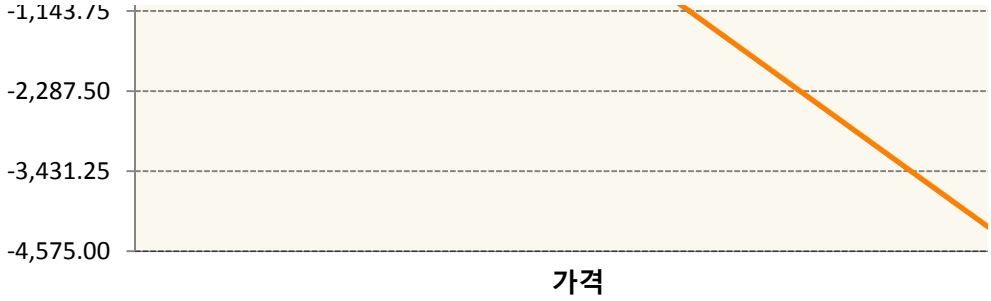
(단위:백만원)

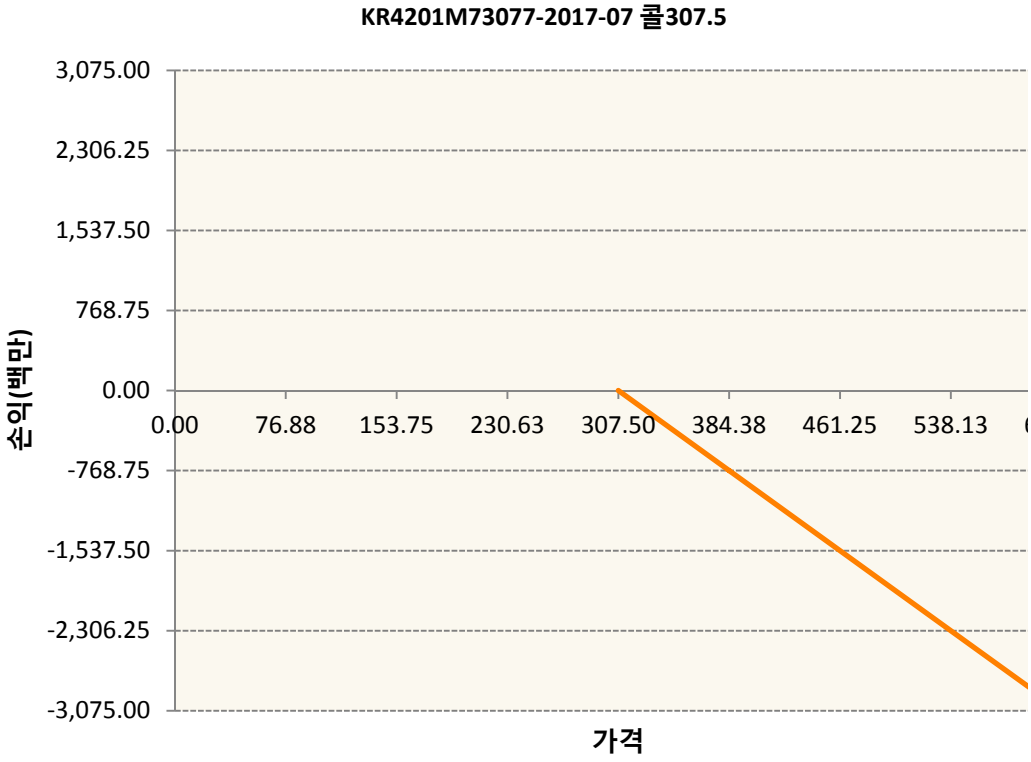
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	759	0	759	장내
누계	유가증권	선물	2,075	0	2,075	장내
누계	유가증권	옵션	0	9,111	-9,111	장내

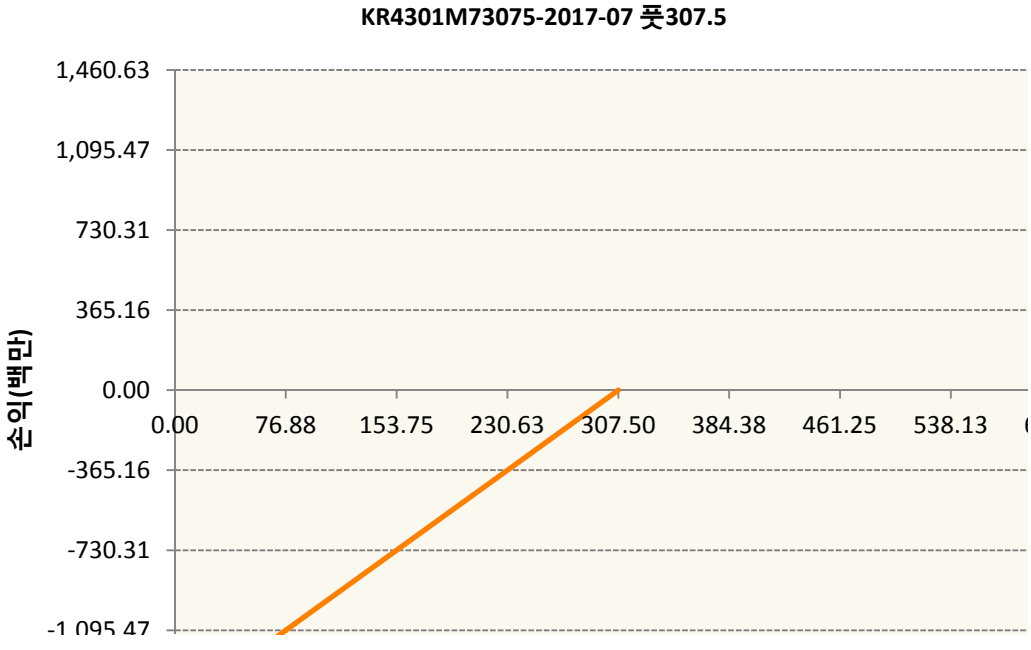
2. 만기시점의 손익구조

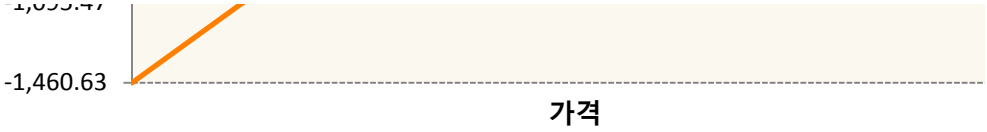





-1,143.75
-2,287.50
-3,431.25
-4,575.00
가격


KR4201M73077-2017-07 콜307.5
3,075.00
2,306.25
1,537.50
768.75
0.00
-768.75
-1,537.50
-2,306.25
-3,075.00
0.00
76.88
153.75
230.63
307.50
384.38
461.25
538.13
순익(백만)
가격


KR4301M73075-2017-07 풋307.5
1,460.63
1,095.47
730.31
365.16
0.00
-365.16
-730.31
-1,095.47
0.00
76.88
153.75
230.63
307.50
384.38
461.25
538.13
순익(백만)



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4101M90(2017-09 코스피200지수선물							167
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-167	-167	-167	-167	-167	-167	-167
-5.33%	-111	-111	-111	-111	-111	-111	-111
-2.67%	-56	-56	-56	-56	-56	-56	-56
0%	0	0	0	0	0	0	0
2.67%	56	56	56	56	56	56	56
5.33%	111	111	111	111	111	111	111
8.00%	167	167	167	167	167	167	167
KR4201M73(2017-07 콜305							338
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	86	86	86	86	85	85	84
-5.33%	85	84	83	82	80	78	76
-2.67%	71	67	64	60	56	52	47
0%	12	8	4	0	-4	-9	-13
2.67%	-93	-94	-96	-98	-100	-103	-105
5.33%	-215	-215	-215	-215	-216	-217	-218
8.00%	-338	-338	-338	-338	-338	-338	-338
KR4201M73(2017-07 콜307.5							216
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	43	42	42	42	42	42	42
-5.33%	42	42	42	41	40	39	38
-2.67%	37	35	33	31	29	27	24
0%	9	6	3	0	-3	-6	-9
2.67%	-54	-55	-57	-58	-60	-63	-65
5.33%	-133	-133	-134	-134	-135	-135	-136
8.00%	-215	-215	-215	-215	-215	-215	-216
KR4301M73(2017-07 풋307.5							97
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-97	-97	-97	-97	-97	-97	-97
-5.33%	-58	-58	-58	-59	-59	-59	-60
-2.67%	-21	-22	-23	-24	-25	-26	-28

0%	4	3	1	0	-1	-3	-4
2.67%	14	13	12	11	10	9	8
5.33%	15	15	15	14	14	14	13
8.00%	15	15	15	15	15	15	15

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

879

공시일	2017-06-20
기준일	2017-06-19

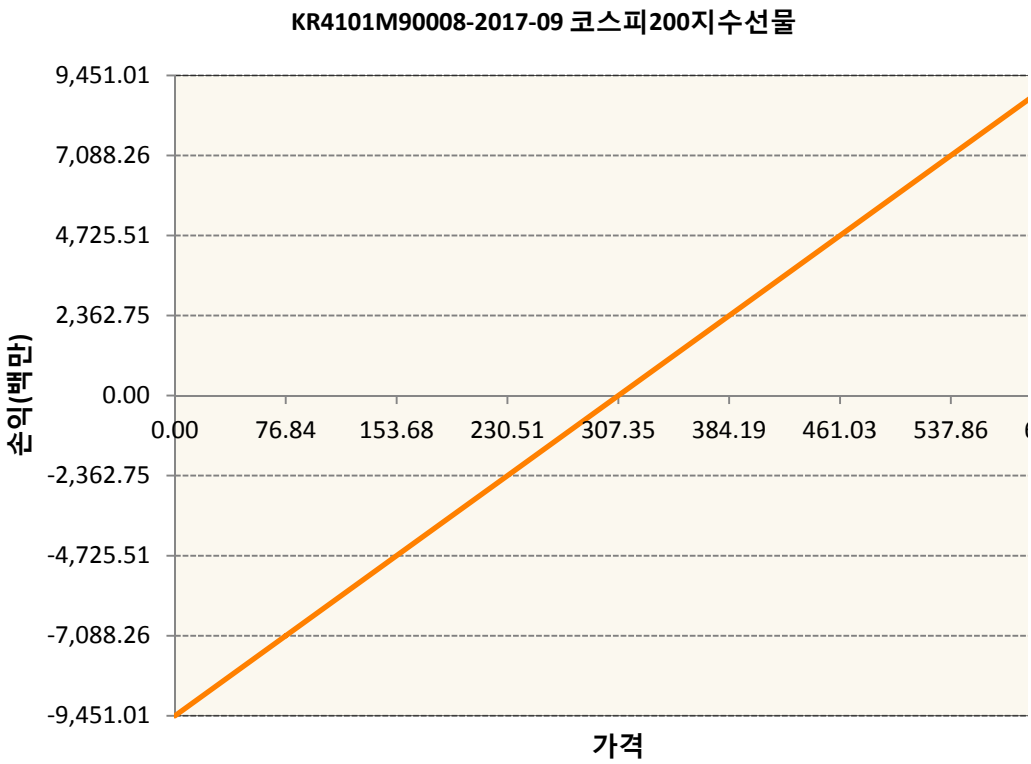
ETF스마트레버리지목표전환형6호

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	9,501	0	9,501	장내
누계	유가증권	선물	9,451	0	9,451	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101M90(2017-09 코스피200지수선물							759
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-759	-759	-759	-759	-759	-759	-759
-5.33%	-506	-506	-506	-506	-506	-506	-506
-2.67%	-253	-253	-253	-253	-253	-253	-253
0%	0	0	0	0	0	0	0
2.67%	253	253	253	253	253	253	253
5.33%	506	506	506	506	506	506	506
8.00%	759	759	759	759	759	759	759

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

494

공시일	2017-06-20
기준일	2017-06-19

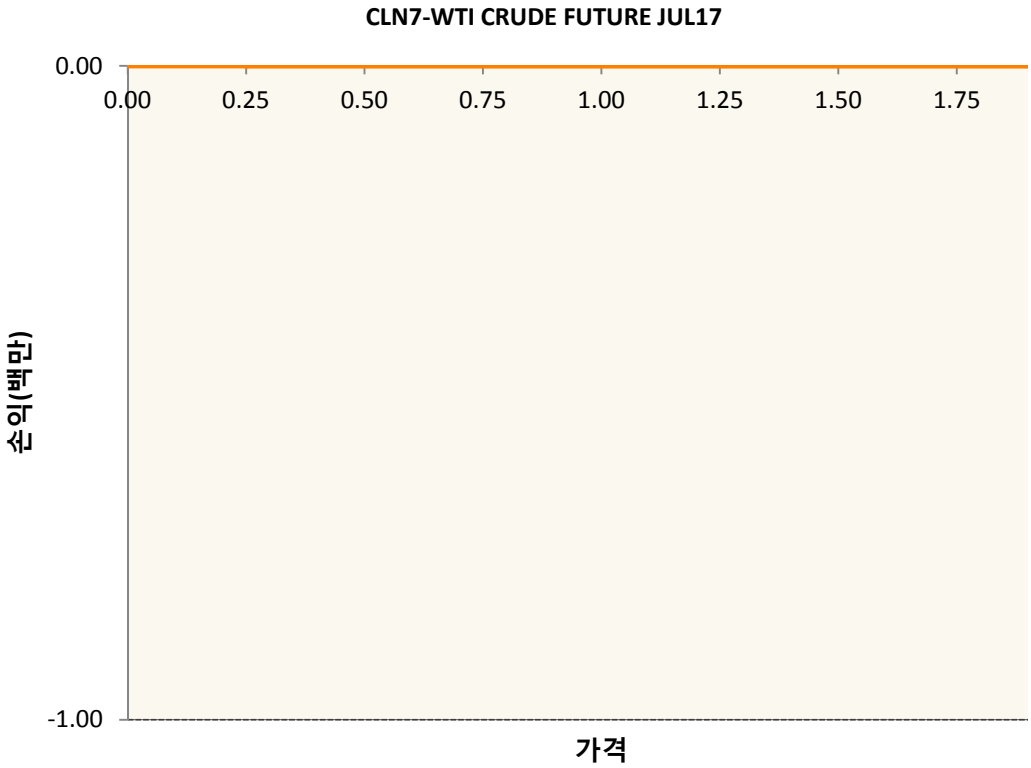
에너지인덱스플러스모(채권-파생형)

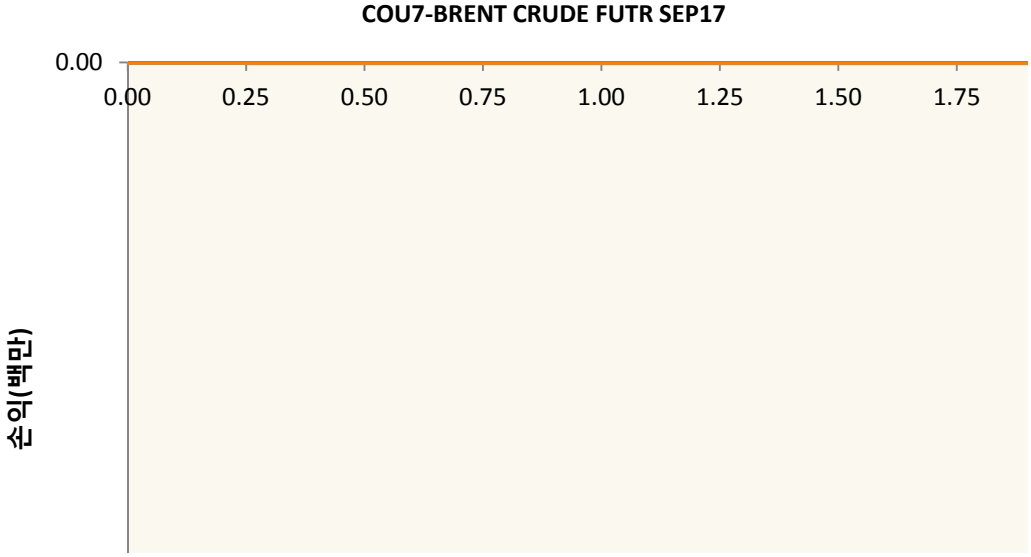
1. 계약금액

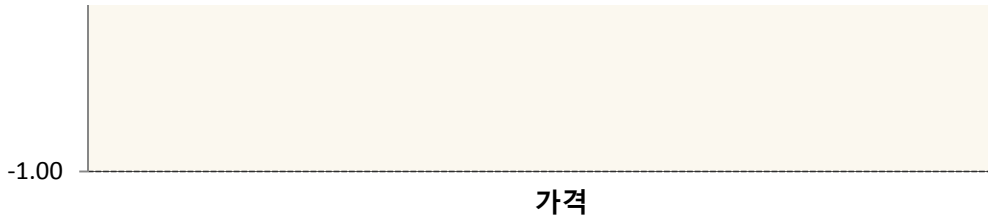
(단위:백만원)

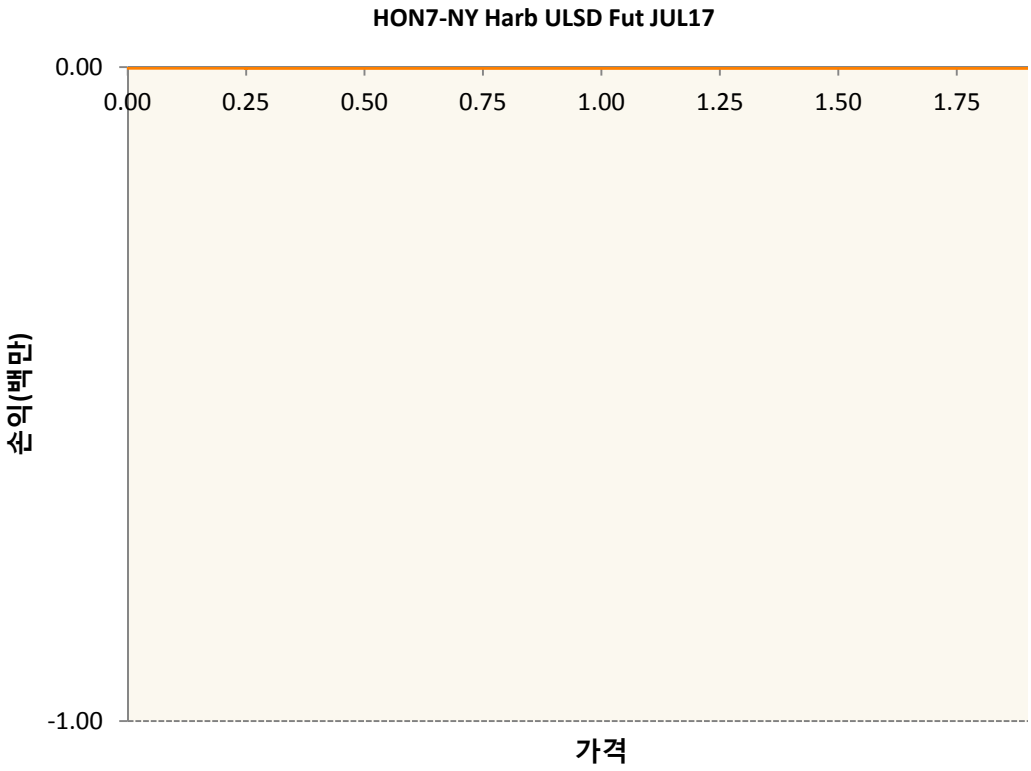
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	0	227	-227	

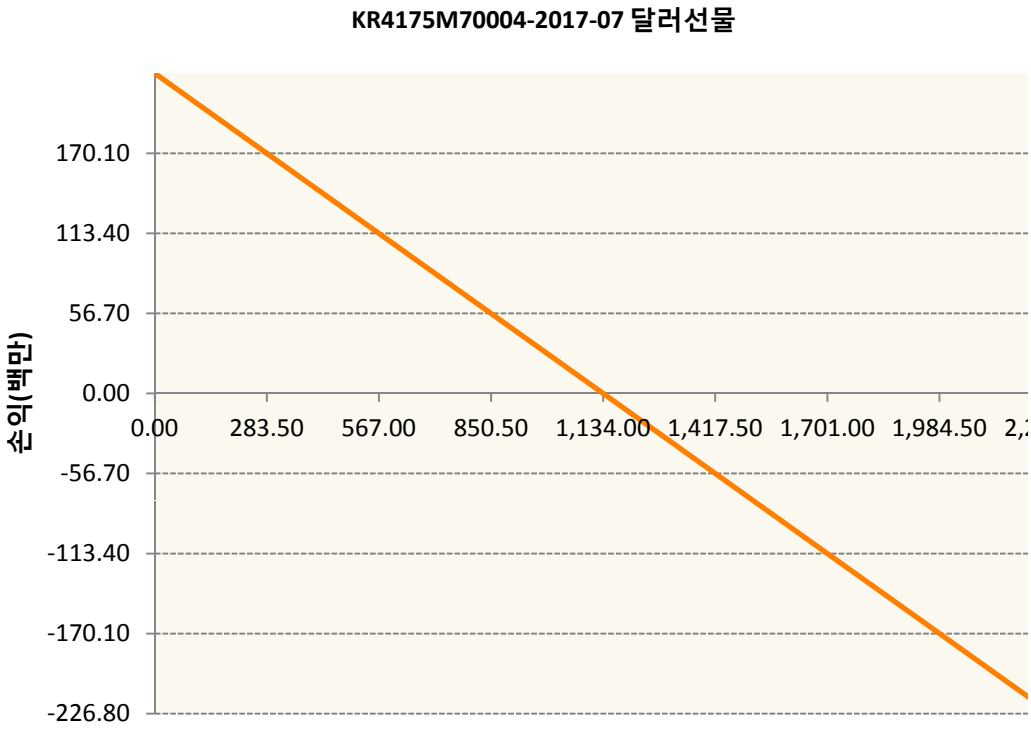
2. 만기시점의 손익구조



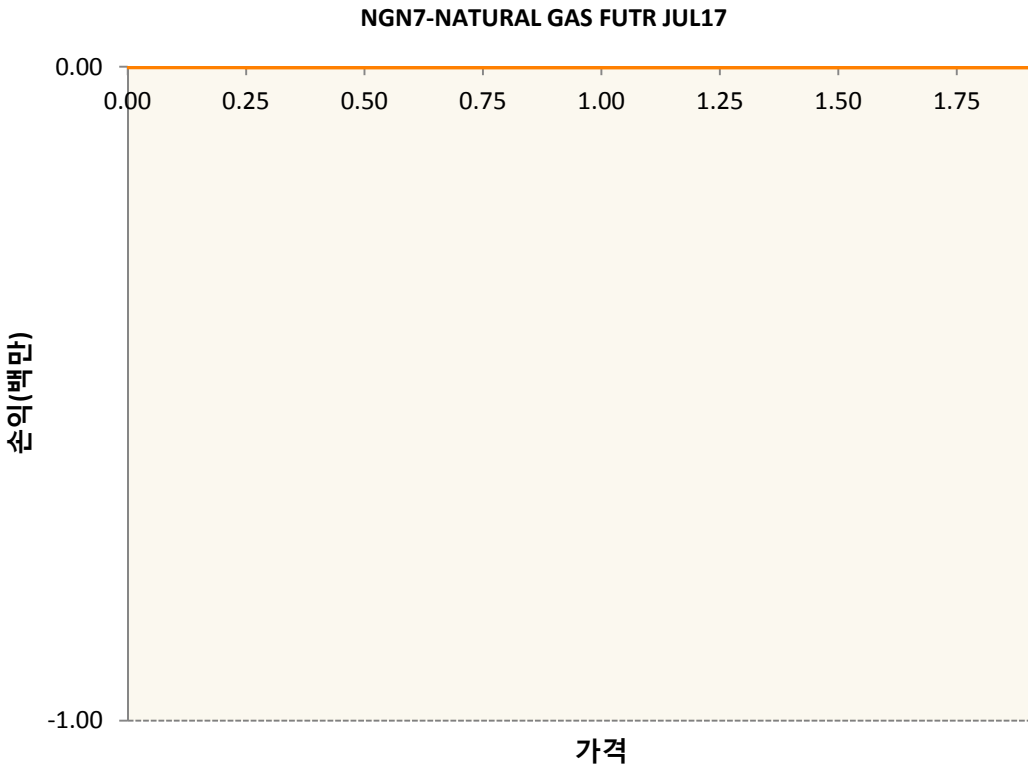


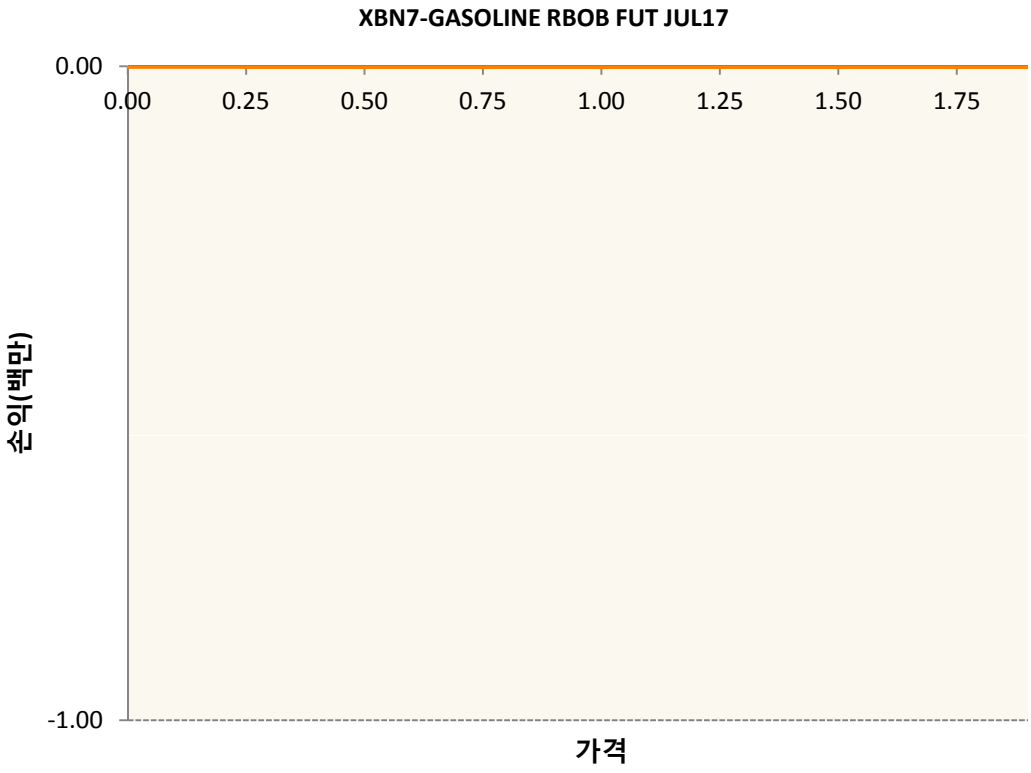

-1.00
가격


HON7-NY Harb ULSD Fut JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
-1.00
가격
손익(백만)


KR4175M70004-2017-07 달러선물
170.10
113.40
56.70
0.00
-56.70
-113.40
-170.10
-226.80
0.00
283.50
567.00
850.50
1,134.00
1,417.50
1,701.00
1,984.50
손익(백만)

가격


NGN7-NATURAL GAS FUTR JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
-1.00
손익(백만)
가격


XBN7-GASOLINE RBOB FUT JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
-1.00
손익(백만)
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLN7	WTI CRUDE FUTURE JUL17	69
COU7	BRENT CRUDE FUTR SEP17	107
HON7	NY Harb ULSD Fut JUL17	55
KR4175M70(	2017-07 달러선물	18
NGN7	NATURAL GAS FUTR JUL17	116
XBN7	GASOLINE RBOB FUT JUL17	56

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

824

공시일	2017-06-20
기준일	2017-06-19

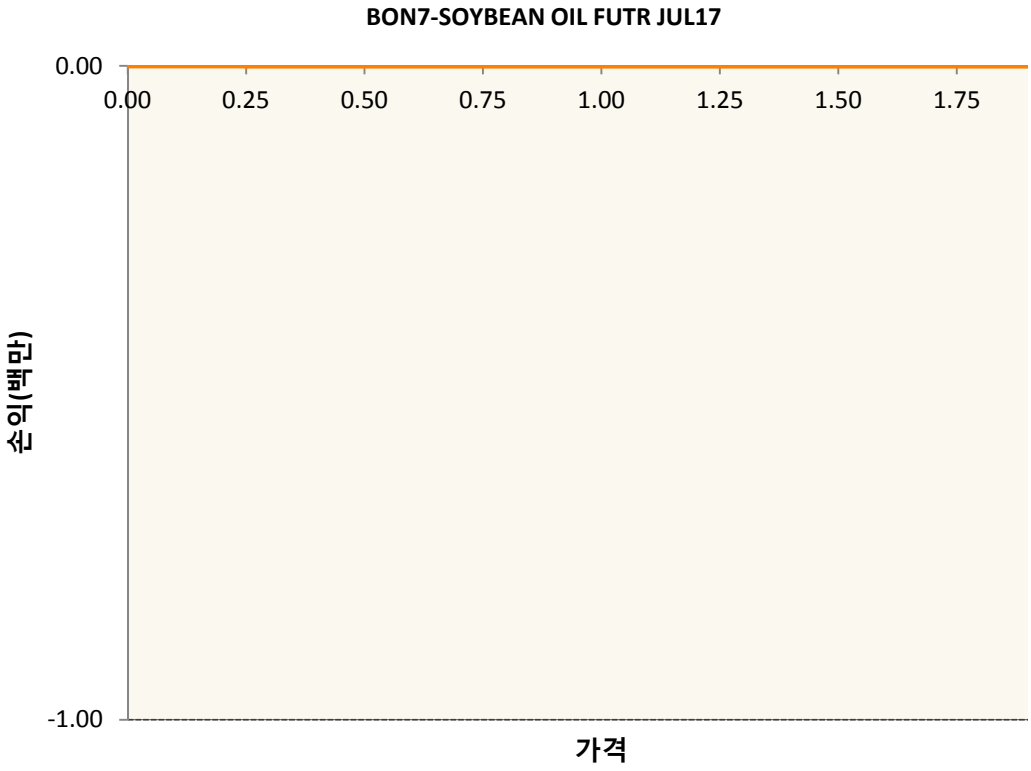
애그리컬쳐인덱스플러스모(채권-파생형)

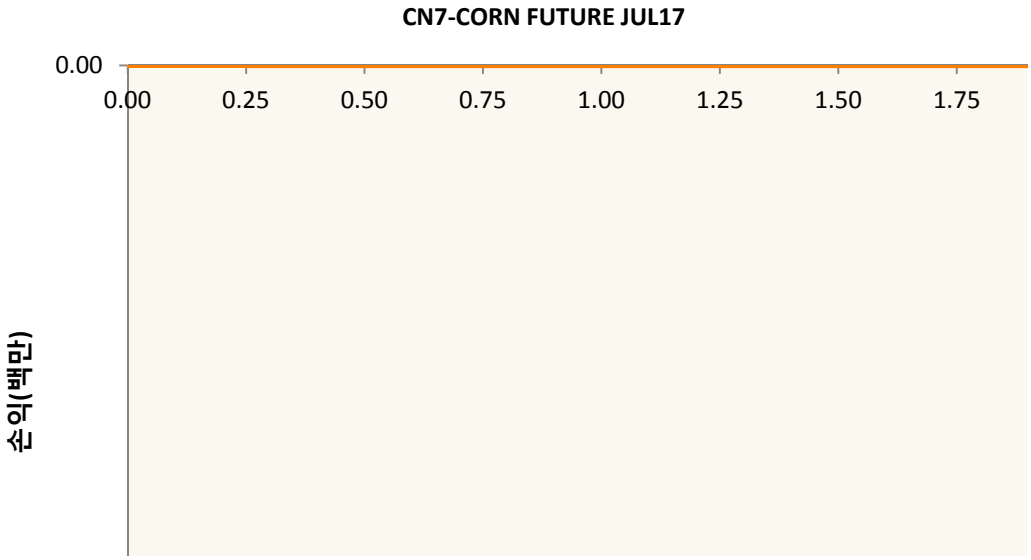
1. 계약금액

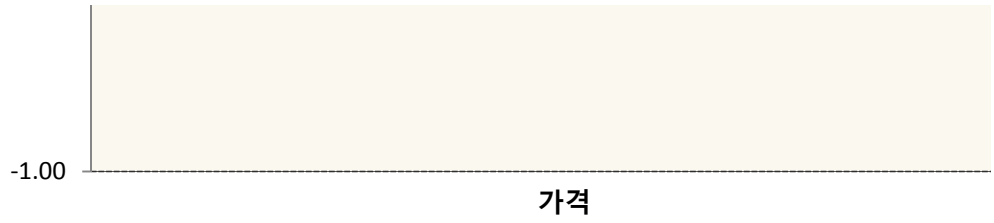
(단위:백만원)

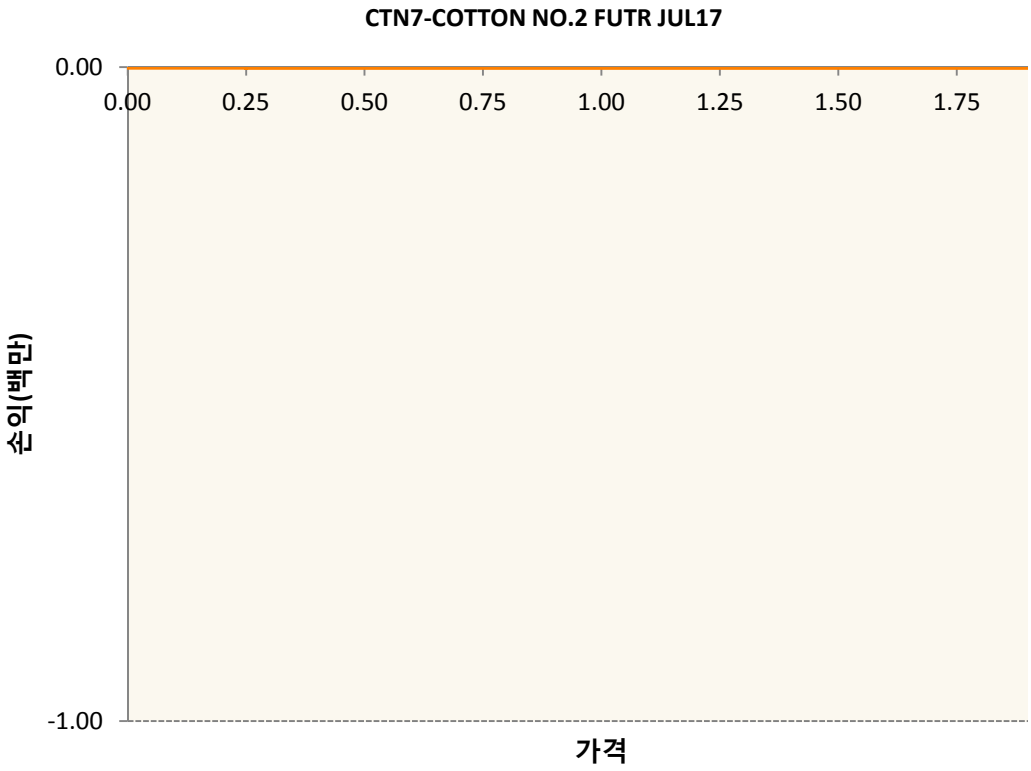
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	0	397	-397	

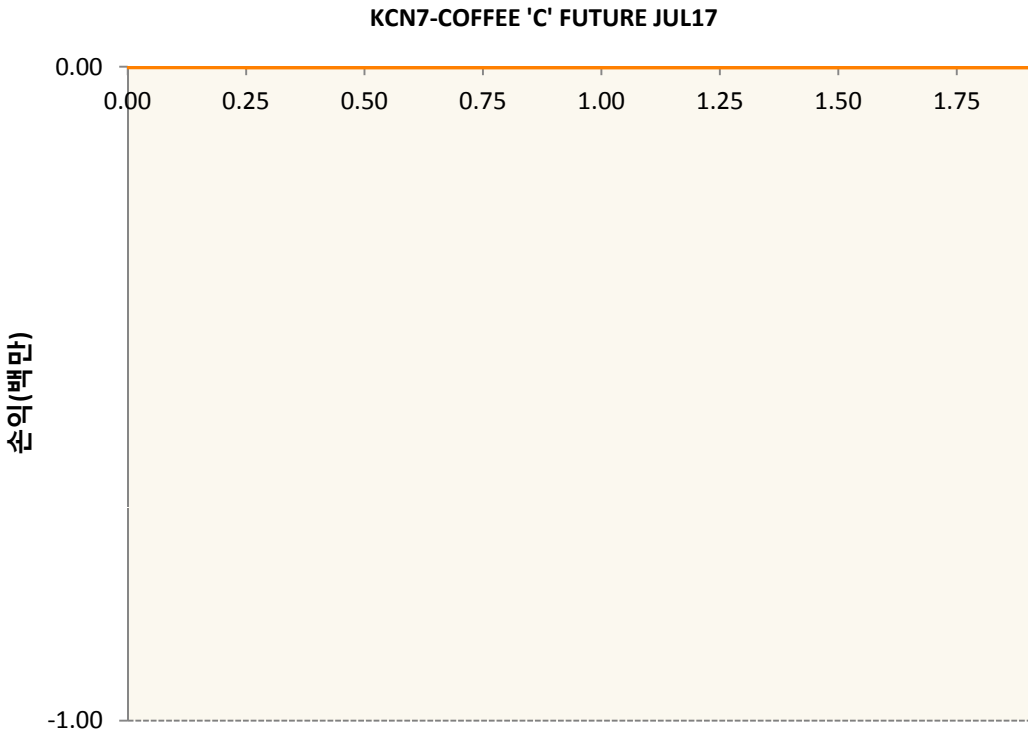
2. 만기시점의 손익구조



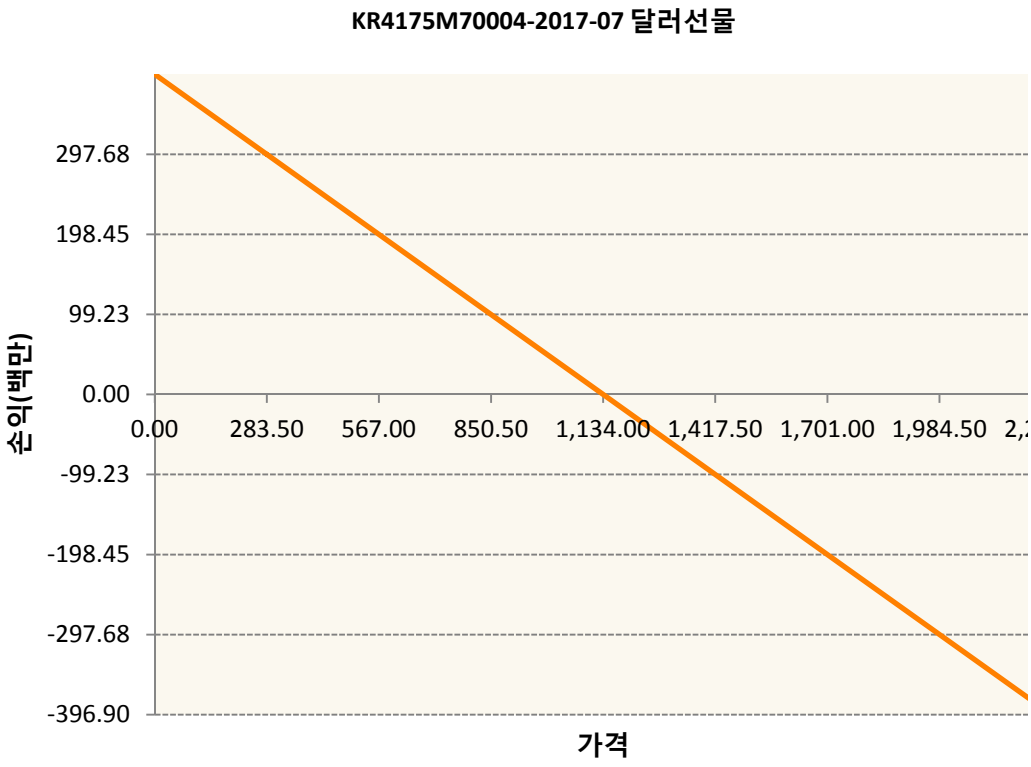


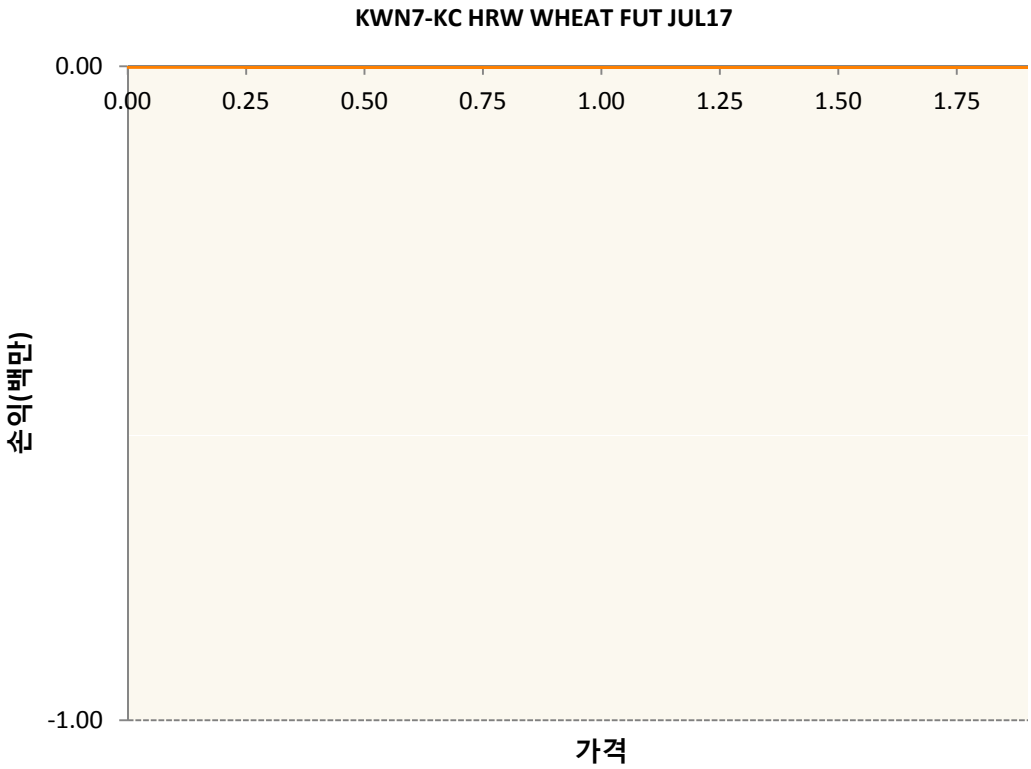

-1.00
가격

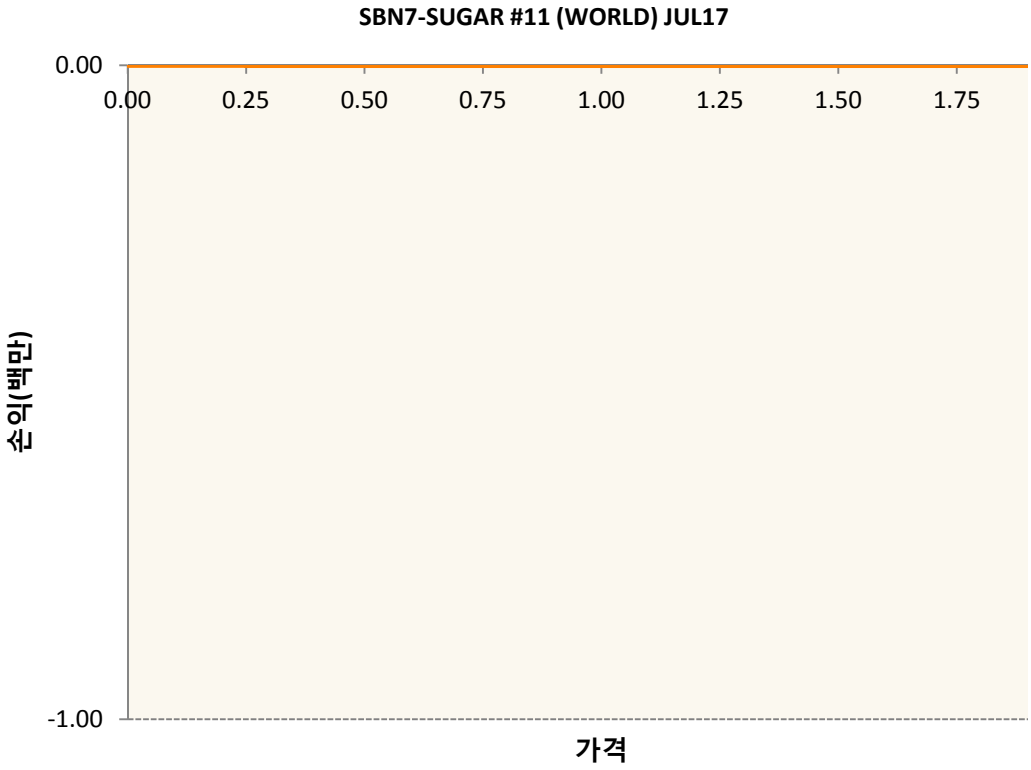

CTN7-COTTON NO.2 FUTR JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
손익(백만)
-1.00
가격

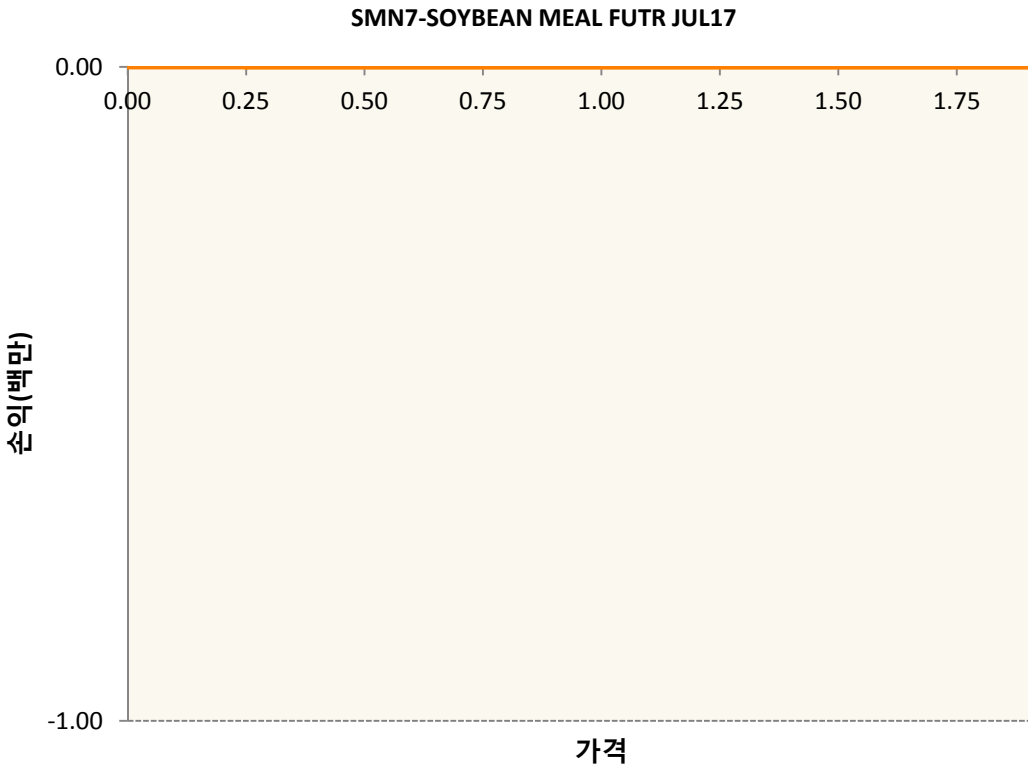

KCN7-COFFEE 'C' FUTURE JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
손익(백만)
-1.00

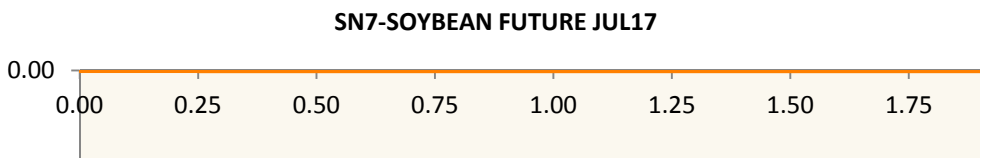
가격


KR4175M70004-2017-07 달러선물
297.68
198.45
99.23
0.00
-99.23
-198.45
-297.68
-396.90
0.00
283.50
567.00
850.50
1,134.00
1,417.50
1,701.00
1,984.50
순이(백만)
가격

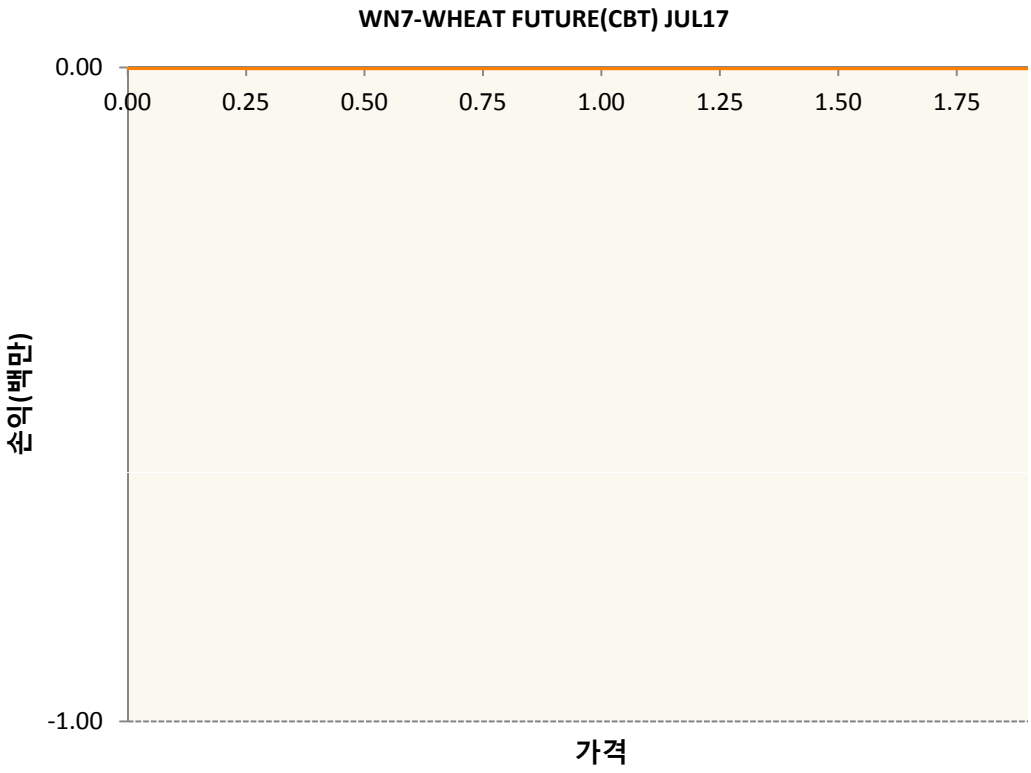

KWN7-KC HRW WHEAT FUT JUL17
0.00
-1.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
순이(백만)
가격


SBN7-SUGAR #11 (WORLD) JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
손익(백만)
-1.00
가격


SMN7-SOYBEAN MEAL FUTR JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
손익(백만)
-1.00
가격


SN7-SOYBEAN FUTURE JUL17
0.00
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BON7	SOYBEAN OIL FUTR JUL17	60
CN7	CORN FUTURE JUL17	184
CTN7	COTTON NO.2 FUTR JUL17	30
KCN7	COFFEE 'C' FUTURE JUL17	47
KR4175M70(	2017-07 달러선물	32

KWN7	KC HRW WHEAT FUT JUL17	26
SBN7	SUGAR #11 (WORLD) JUL17	49
SMN7	SOYBEAN MEAL FUTR JUL17	63
SN7	SOYBEAN FUTURE JUL17	128
WN7	WHEAT FUTURE(CBT) JUL17	85

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

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