공시일	2017-11-02
기준일	2017-11-01

포커스농산물모(채권-파생평)

1. 계약금액

(단위:USD 백만)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	지수	스왑	0	0	0	장외
누계	지수	스왑	8	0	8	장외

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	2017-11-02
기준일	2017-11-01

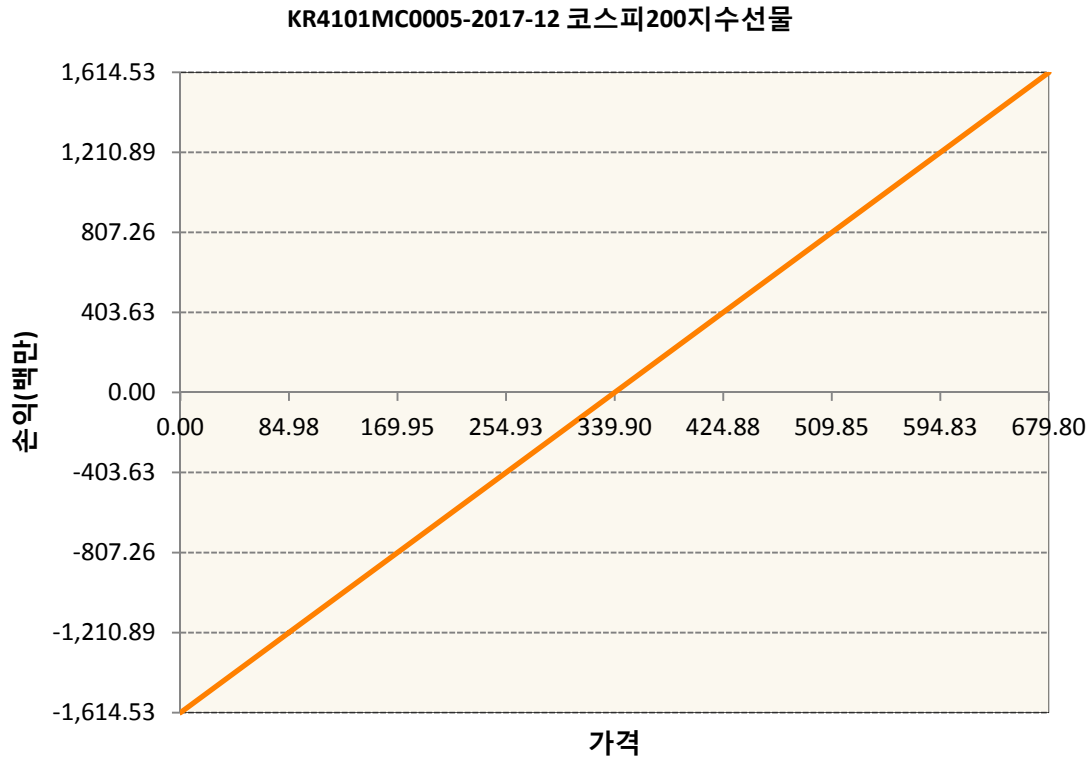
스마트인덱스모

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	1,615	0	1,615	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물						129
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-129	-129	-129	-129	-129	-129	-129
-5.33%	-86	-86	-86	-86	-86	-86	-86
-2.67%	-43	-43	-43	-43	-43	-43	-43
0%	0	0	0	0	0	0	0
2.67%	43	43	43	43	43	43	43
5.33%	86	86	86	86	86	86	86
8.00%	129	129	129	129	129	129	129

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

78

공시일	2017-11-02
기준일	2017-11-01

SMART합성-MSCI선진국증권상장지

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	12,592	0	12,592	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWMXWO0(신한MXWO 미래S170822	1,065

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

455

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-02
기준일	2017-11-01

SMART중국본토중소형CSI500상장

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	5,301	0	5,301	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWCSI50000 신한CSI500미래S170908	418

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

367

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-02
기준일	2017-11-01

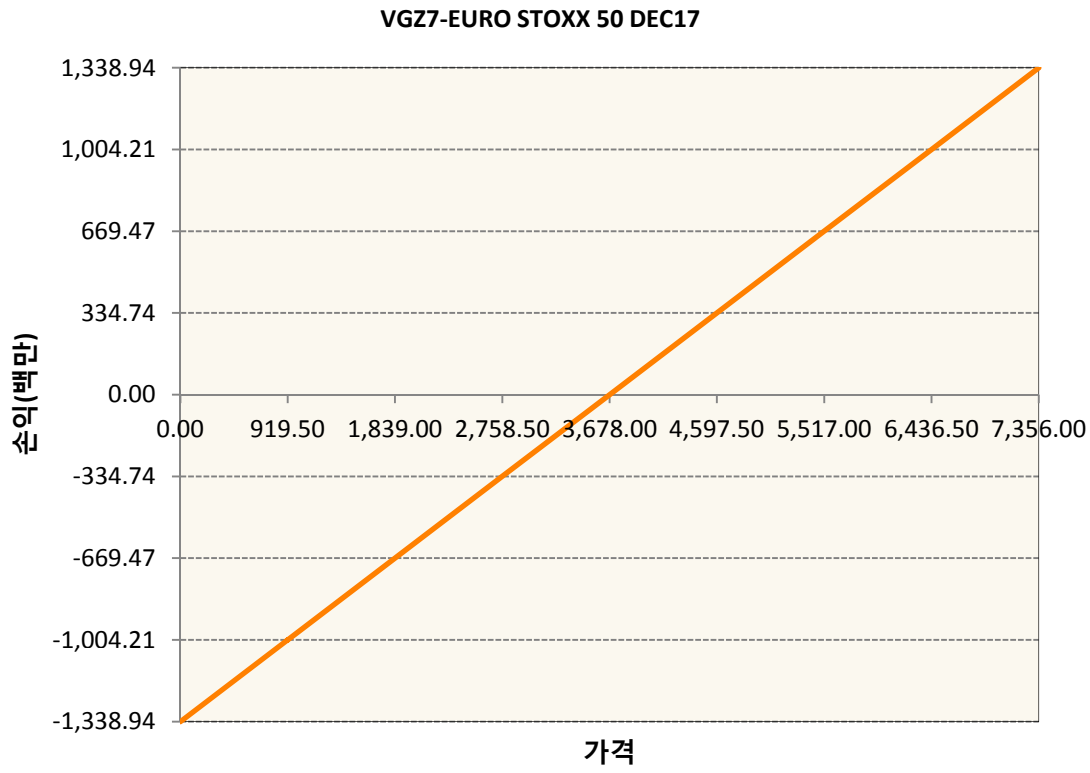
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,339	0	1,339	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGZ7	EURO STOXX 50 DEC17	107

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

(단위:백만원)

81

공시일	2017-11-02
기준일	2017-11-01

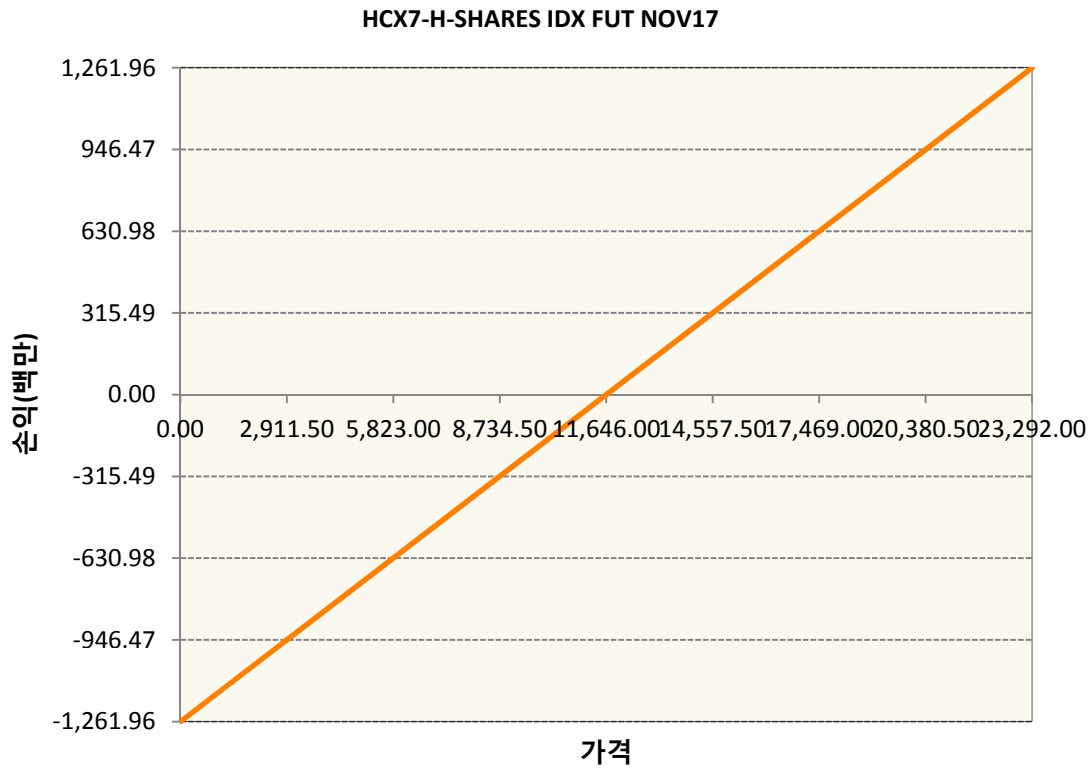
차이나인덱스모(주식-파생형)

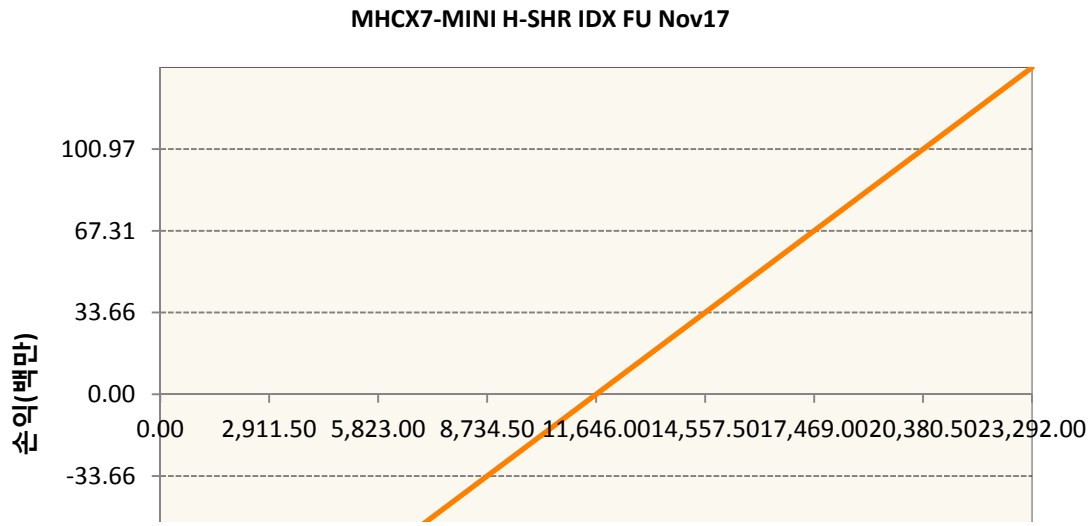
1. 계약금액

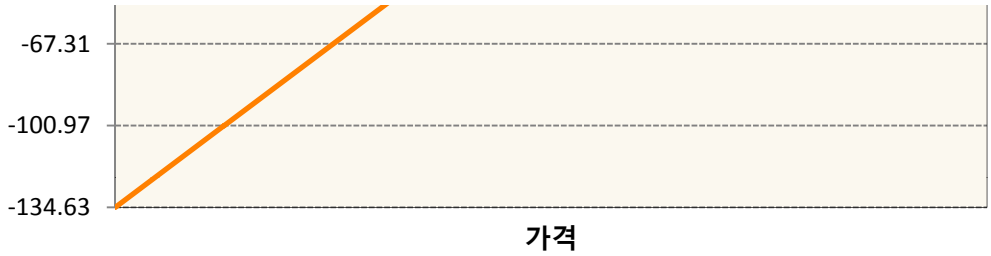
(단위:백만원)

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

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

HCX7	H-SHARES IDX FUT NOV17	101
MHCX7	MINI H-SHR IDX FU Nov17	11

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

91

공시일	2017-11-02
기준일	2017-11-01

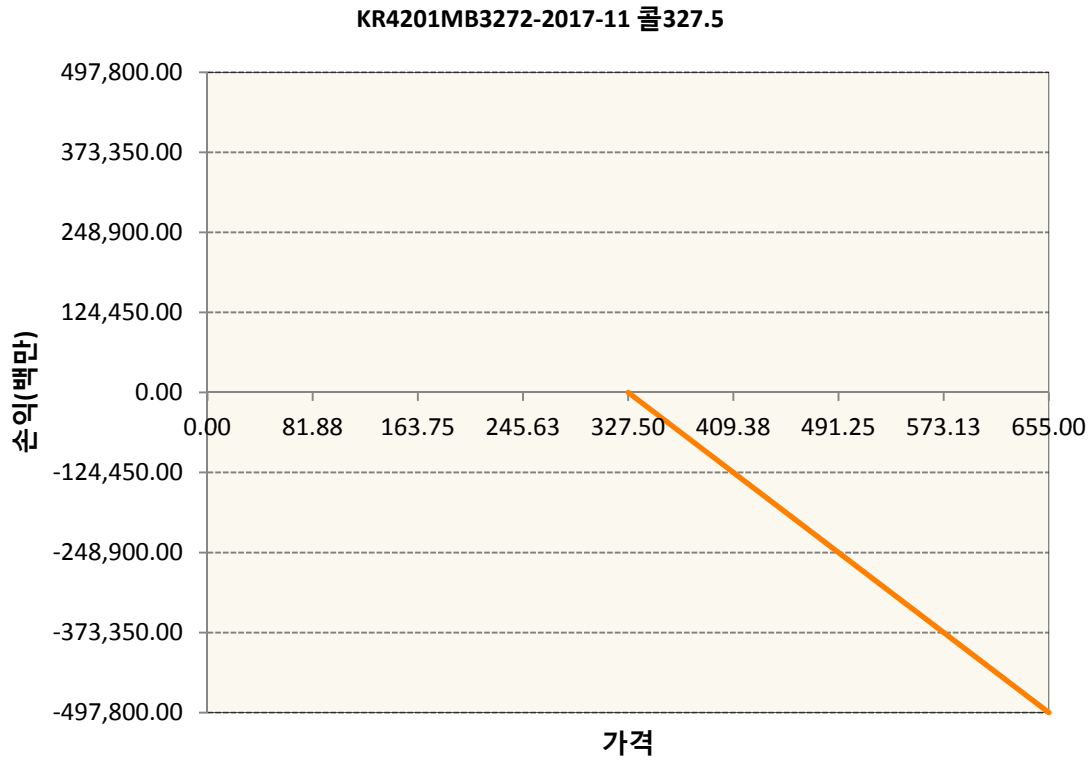
커버드콜모(주식혼합-파생형)

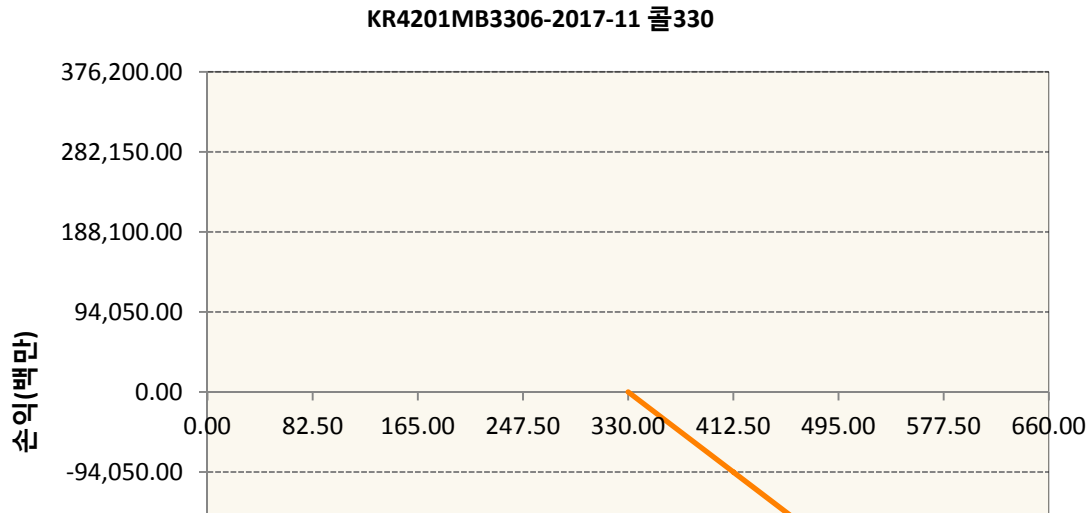
1. 계약금액

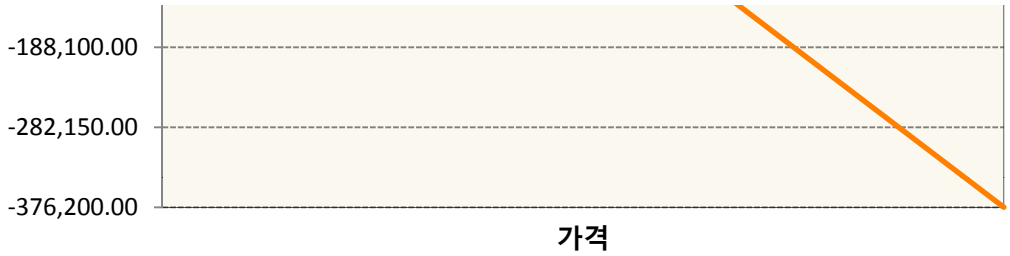
(단위:백만원)

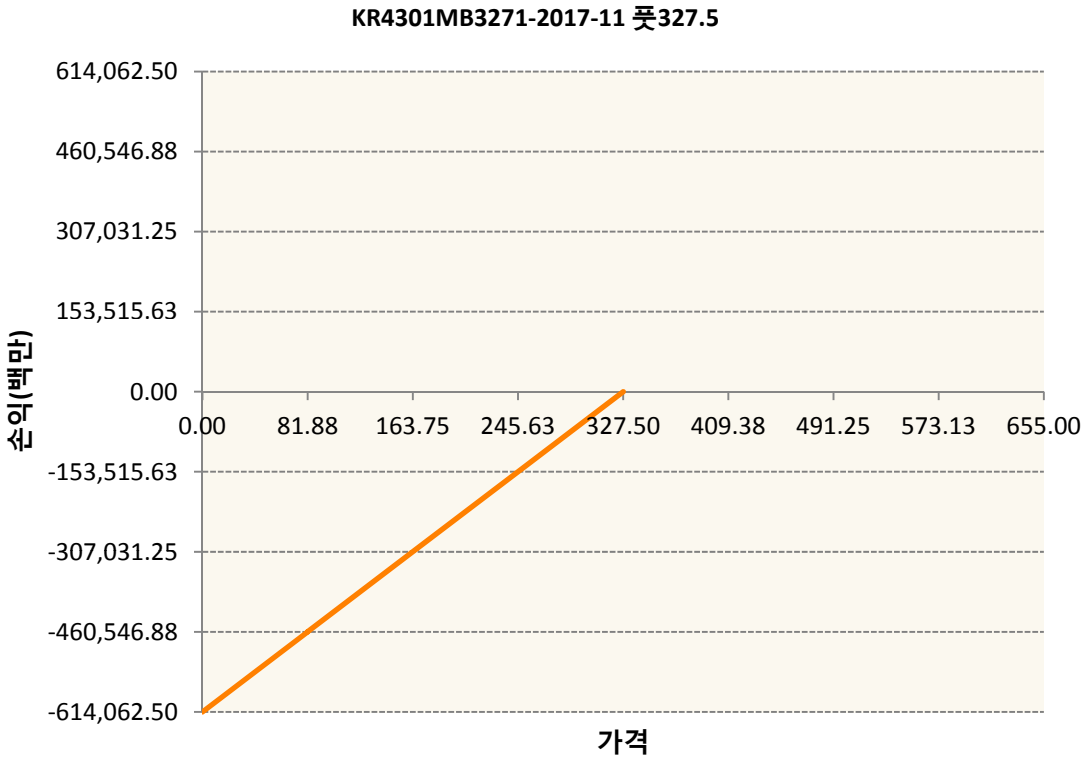
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	7,914	0	7,914	장내
누계	유가증권	옵션	0	1,488,063	-1,488,063	장내

2. 만기시점의 손익구조









3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4201MB3: 2017-11 콜327.5							39,524
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	18,699	18,568	18,397	18,187	17,941	17,663	17,356
-5.33%	17,187	16,734	16,259	15,766	15,259	14,740	14,213
-2.67%	11,584	11,002	10,416	9,828	9,238	8,646	8,054
0%	1,019	718	376	0	-405	-834	-1,284
2.67%	-12,079	-12,146	-12,247	-12,383	-12,554	-12,760	-12,998
5.33%	-25,745	-25,752	-25,768	-25,797	-25,844	-25,911	-26,001
8.00%	-39,469	-39,470	-39,471	-39,475	-39,483	-39,499	-39,524
KR4201MB3: 2017-11 콜330							29,078
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	11,837	11,777	11,691	11,578	11,439	11,275	11,088

-5.33%	11,142	10,871	10,574	10,257	9,923	9,574	9,215
-2.67%	7,969	7,518	7,066	6,615	6,163	5,712	5,260
0%	966	667	343	0	-359	-730	-1,112
2.67%	-8,523	-8,608	-8,724	-8,871	-9,045	-9,246	-9,470
5.33%	-18,720	-18,731	-18,753	-18,790	-18,844	-18,918	-19,013
8.00%	-29,009	-29,010	-29,013	-29,018	-29,029	-29,048	-29,078
KR4301MB3: 2017-11 풋327.5							29,549
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-29,456	-29,457	-29,462	-29,471	-29,487	-29,512	-29,549
-5.33%	-12,791	-12,935	-13,107	-13,303	-13,521	-13,756	-14,008
-2.67%	-1,597	-1,945	-2,301	-2,661	-3,025	-3,393	-3,763
0%	147	116	68	0	-89	-200	-330
2.67%	172	172	171	169	166	158	146
5.33%	172	172	172	172	172	171	171
8.00%	172	172	172	172	172	172	172

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

94,445

공시일	2017-11-02
기준일	2017-11-01

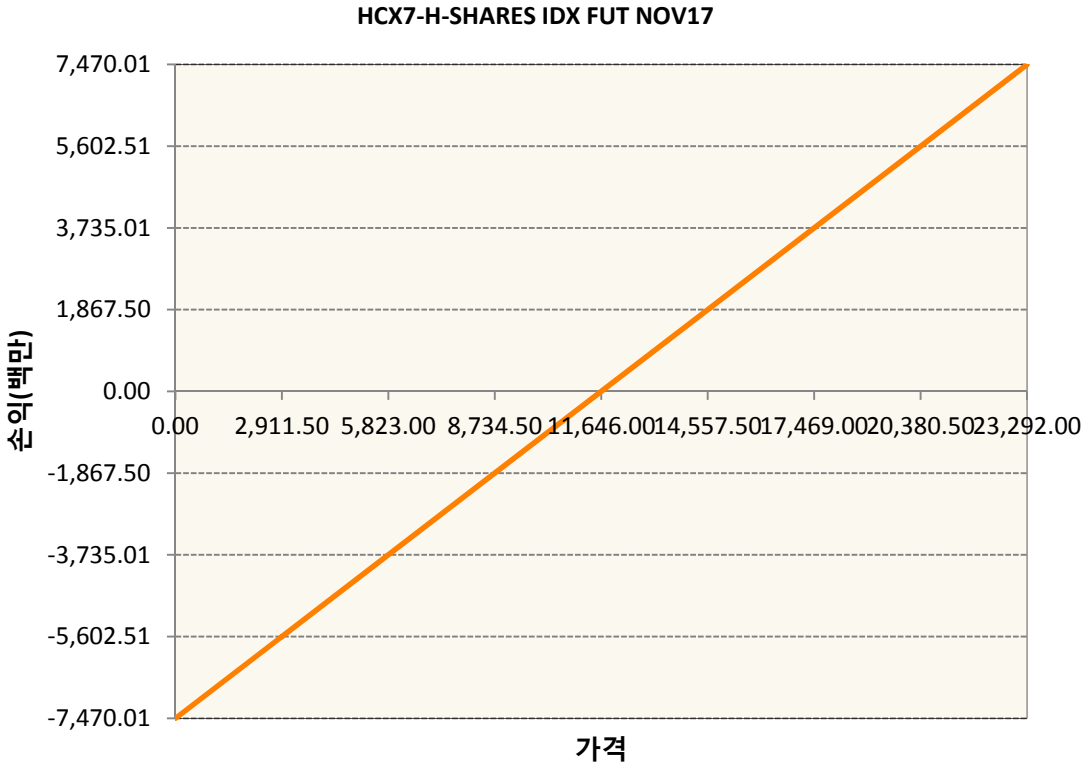
홍콩H커버드콜모(주식혼합-파생

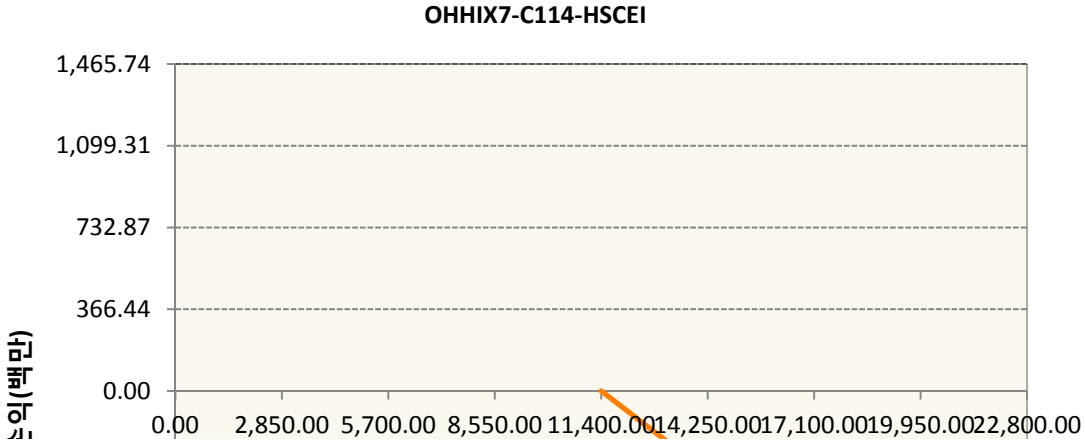
1. 계약금액

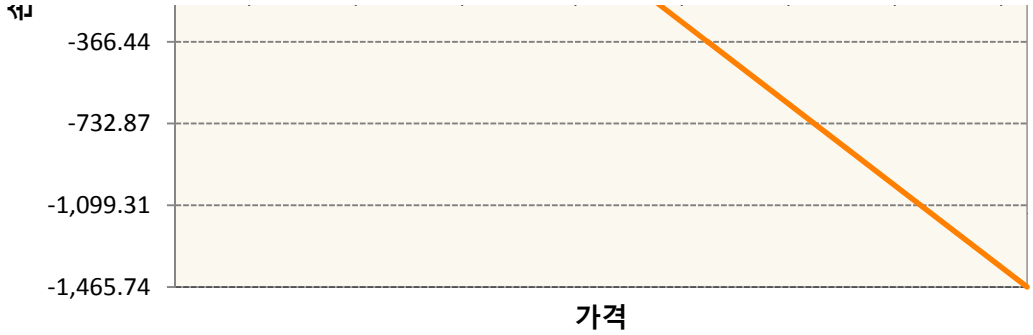
(단위:백만원)

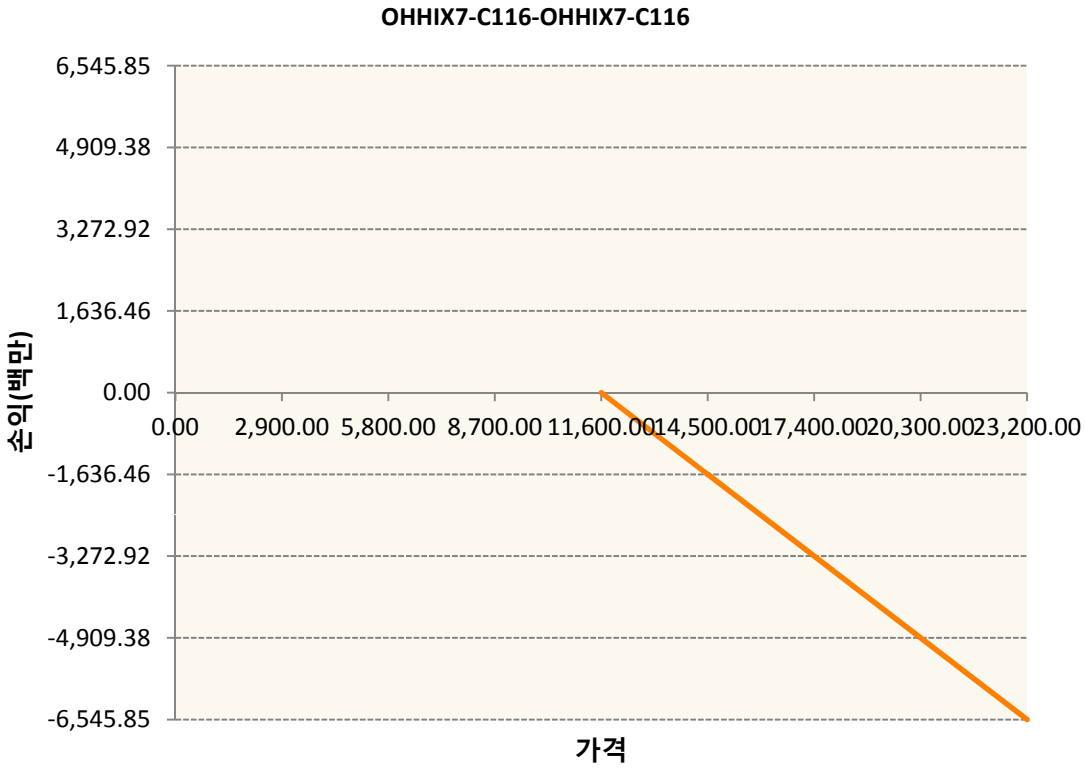
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	7,470	0	7,470	장내
누계	유가증권	옵션	0	16,023	-16,023	장내

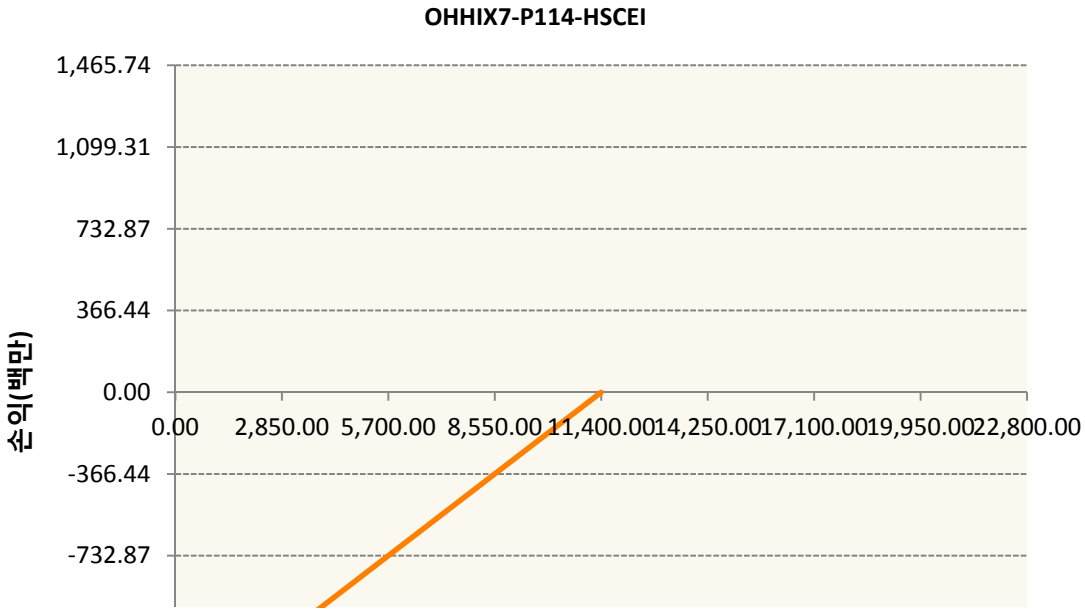
2. 만기시점의 손익구조

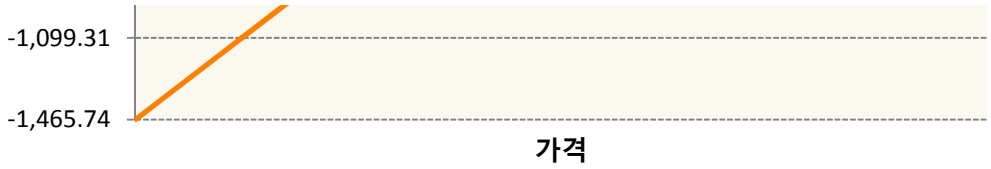


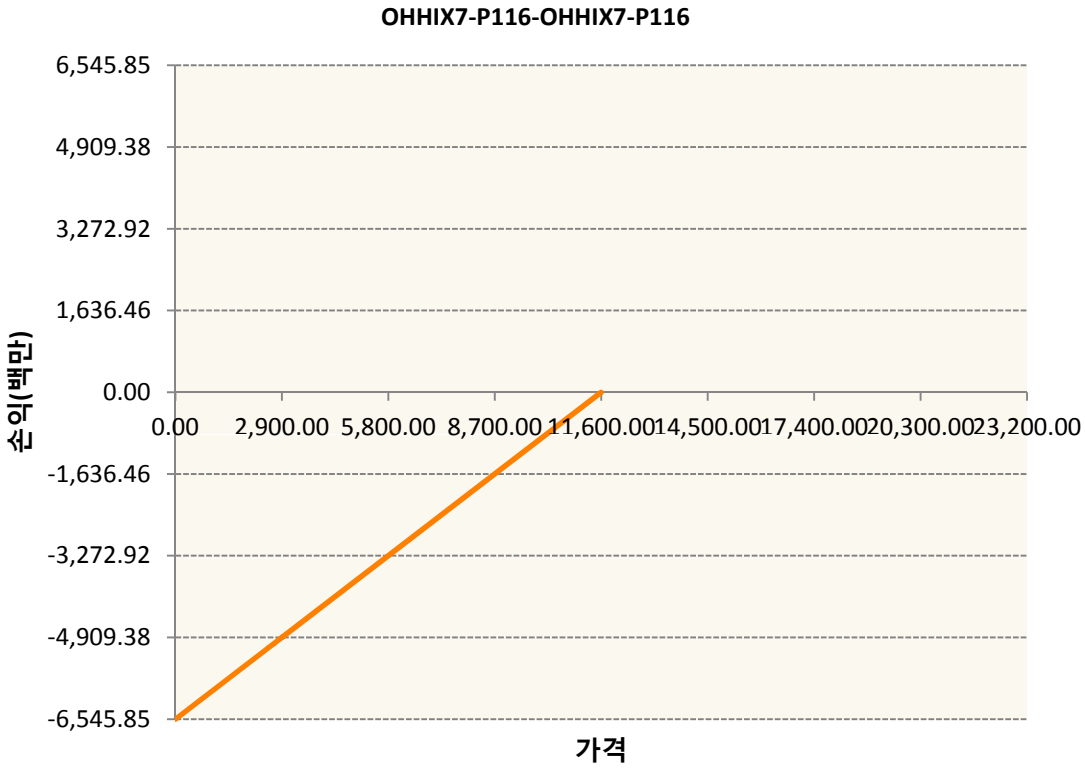



-366.44
-732.87
-1,099.31
-1,465.74
가격


OHHIX7-C116-OHHIX7-C116
6,545.85
4,909.38
3,272.92
1,636.46
0.00
-1,636.46
-3,272.92
-4,909.38
-6,545.85
0.00
2,900.00
5,800.00
8,700.00
11,600.00
14,500.00
17,400.00
20,300.00
23,200.00
손익(백만)
가격


OHHIX7-P114-HSCEI
1,465.74
1,099.31
732.87
366.44
0.00
-366.44
-732.87
0.00
2,850.00
5,700.00
8,550.00
11,400.00
14,250.00
17,100.00
19,950.00
22,800.00
손익(백만)





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCX7	H-SHARES IDX FUT NOV17	598
OHHIX7-C11	HSCEI	117
OHHIX7-C11	OHHIX7-C116	524
OHHIX7-P11	HSCEI	117
OHHIX7-P11	OHHIX7-P116	524

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,537

공시일	2017-11-02
기준일	2017-11-01

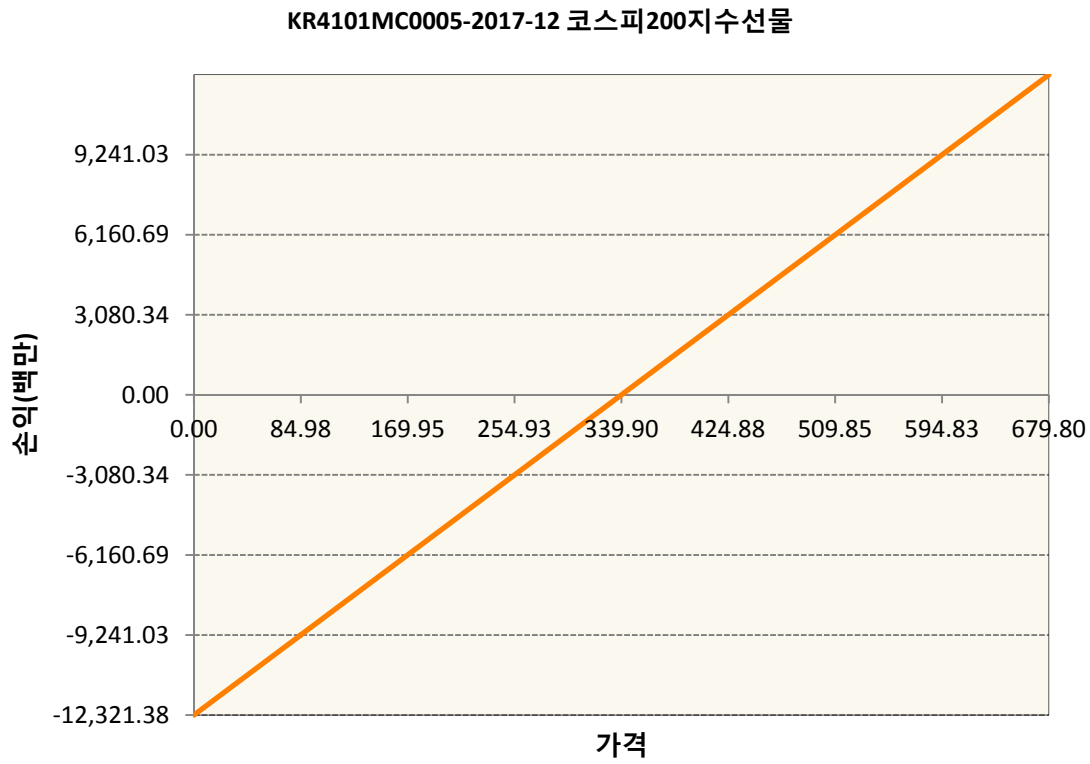
코리아듀얼엔진커버드콜(주식혼

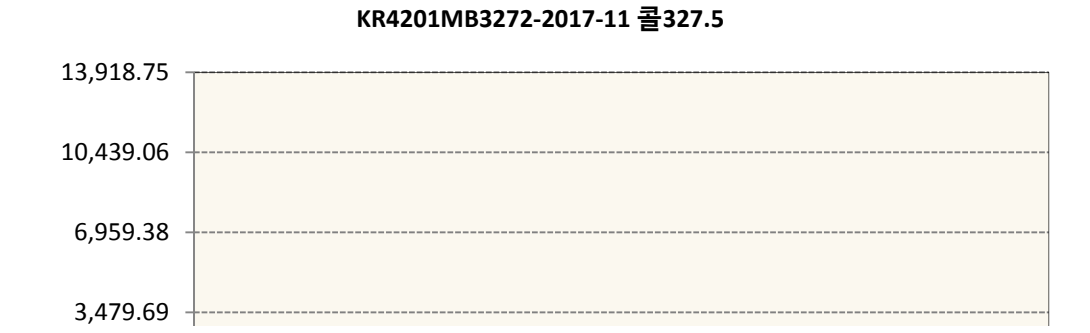
1. 계약금액

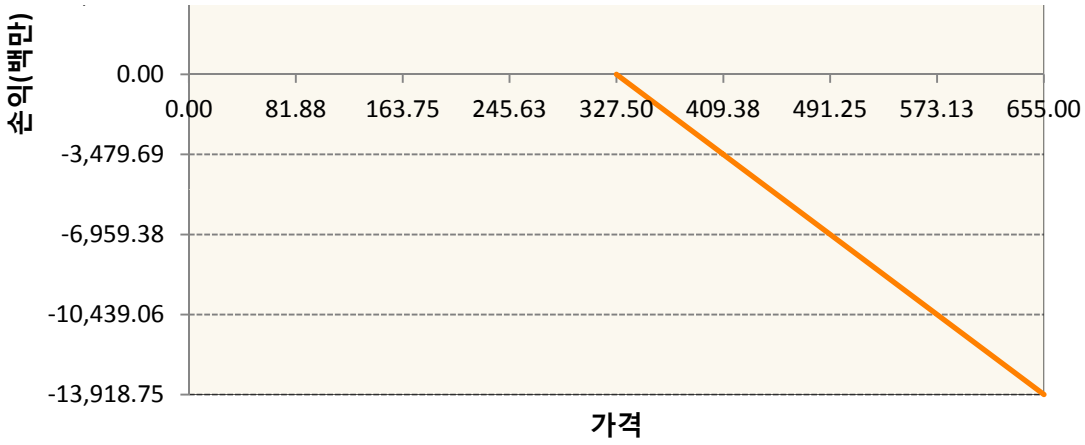
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	스왑	4,000	0	4,000	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	12,321	0	12,321	장내
누계	유가증권	스왑	42,700	0	42,700	장외
누계	유가증권	옵션	0	41,416	-41,416	장내

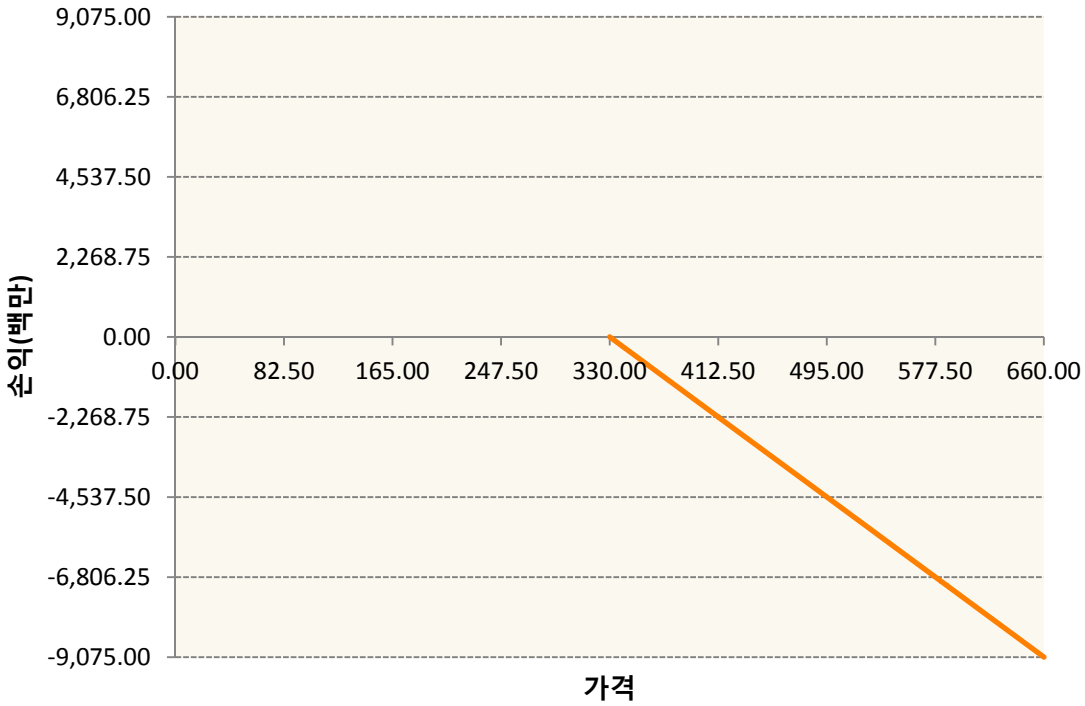
2. 만기시점의 손익구조



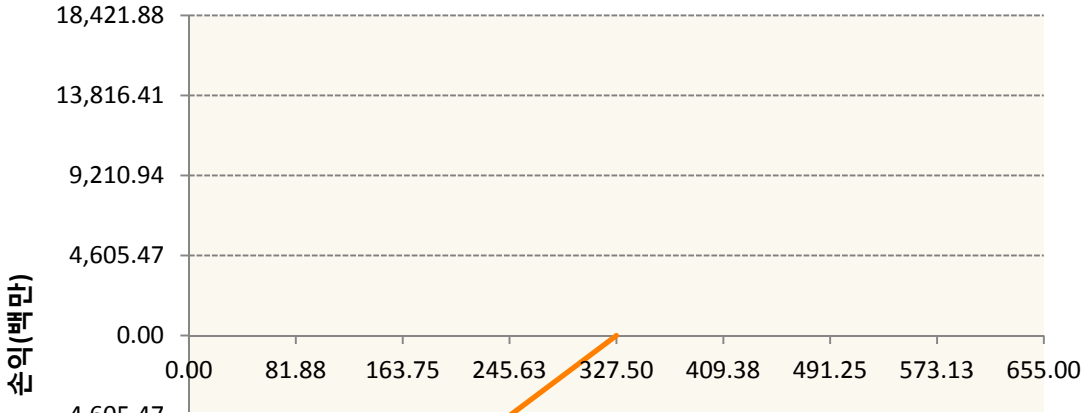




KR4201MB3306-2017-11 콜330



KR4301MB3271-2017-11 풋327.5





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

2.529E+11 UBCSFXC1 INDEX_2							1,490
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,490	-1,490	-1,490	-1,490	-1,490	-1,490	-1,490
-5.33%	-993	-993	-993	-993	-993	-993	-993
-2.67%	-497	-497	-497	-497	-497	-497	-497
0%	0	0	0	0	0	0	0
2.67%	497	497	497	497	497	497	497
5.33%	993	993	993	993	993	993	993
8.00%	1,490	1,490	1,490	1,490	1,490	1,490	1,490
2.529E+11 UBCSFXC1 INDEX_3							282
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-282	-282	-282	-282	-282	-282	-282
-5.33%	-188	-188	-188	-188	-188	-188	-188
-2.67%	-94	-94	-94	-94	-94	-94	-94
0%	0	0	0	0	0	0	0
2.67%	94	94	94	94	94	94	94
5.33%	188	188	188	188	188	188	188
8.00%	282	282	282	282	282	282	282
2.529E+11 UBCSFXC1 INDEX_4							161
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-161	-161	-161	-161	-161	-161	-161
-5.33%	-107	-107	-107	-107	-107	-107	-107
-2.67%	-54	-54	-54	-54	-54	-54	-54
0%	0	0	0	0	0	0	0
2.67%	54	54	54	54	54	54	54
5.33%	107	107	107	107	107	107	107
8.00%	161	161	161	161	161	161	161
2.529E+11 UBCSFXC1 INDEX_5							242
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%

-8.00%	-242	-242	-242	-242	-242	-242	-242
-5.33%	-161	-161	-161	-161	-161	-161	-161
-2.67%	-81	-81	-81	-81	-81	-81	-81
0%	0	0	0	0	0	0	0
2.67%	81	81	81	81	81	81	81
5.33%	161	161	161	161	161	161	161
8.00%	242	242	242	242	242	242	242
	2.529E+11 UBCSFXC1 INDEX_6						201
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-201	-201	-201	-201	-201	-201	-201
-5.33%	-134	-134	-134	-134	-134	-134	-134
-2.67%	-67	-67	-67	-67	-67	-67	-67
0%	0	0	0	0	0	0	0
2.67%	67	67	67	67	67	67	67
5.33%	134	134	134	134	134	134	134
8.00%	201	201	201	201	201	201	201
	2.529E+11 UBCSFXC1 INDEX_7						258
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-258	-258	-258	-258	-258	-258	-258
-5.33%	-172	-172	-172	-172	-172	-172	-172
-2.67%	-86	-86	-86	-86	-86	-86	-86
0%	0	0	0	0	0	0	0
2.67%	86	86	86	86	86	86	86
5.33%	172	172	172	172	172	172	172
8.00%	258	258	258	258	258	258	258
	2.529E+11 UBCSFXC1 INDEX_8						477
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-477	-477	-477	-477	-477	-477	-477
-5.33%	-318	-318	-318	-318	-318	-318	-318
-2.67%	-159	-159	-159	-159	-159	-159	-159
0%	0	0	0	0	0	0	0
2.67%	159	159	159	159	159	159	159
5.33%	318	318	318	318	318	318	318
8.00%	477	477	477	477	477	477	477
	2.529E+11 UBCSFXC1 INDEX_9						318
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-318	-318	-318	-318	-318	-318	-318
-5.33%	-212	-212	-212	-212	-212	-212	-212
-2.67%	-106	-106	-106	-106	-106	-106	-106
0%	0	0	0	0	0	0	0

2.67%	106	106	106	106	106	106	106
5.33%	212	212	212	212	212	212	212
8.00%	318	318	318	318	318	318	318
	KR4101MC0	2017-12 코스피200지수선물					982
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-982	-982	-982	-982	-982	-982	-982
-5.33%	-655	-655	-655	-655	-655	-655	-655
-2.67%	-327	-327	-327	-327	-327	-327	-327
0%	0	0	0	0	0	0	0
2.67%	327	327	327	327	327	327	327
5.33%	655	655	655	655	655	655	655
8.00%	982	982	982	982	982	982	982
	KR4201MB3	2017-11 콜327.5					1,105
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	523	519	514	509	502	494	485
-5.33%	481	468	455	441	427	412	397
-2.67%	324	308	291	275	258	242	225
0%	28	20	11	0	-11	-23	-36
2.67%	-338	-340	-342	-346	-351	-357	-363
5.33%	-720	-720	-720	-721	-723	-724	-727
8.00%	-1,104	-1,104	-1,104	-1,104	-1,104	-1,104	-1,105
	KR4201MB3	2017-11 콜330					701
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	286	284	282	279	276	272	267
-5.33%	269	262	255	247	239	231	222
-2.67%	192	181	170	160	149	138	127
0%	23	16	8	0	-9	-18	-27
2.67%	-206	-208	-210	-214	-218	-223	-228
5.33%	-452	-452	-452	-453	-455	-456	-459
8.00%	-700	-700	-700	-700	-700	-701	-701
	KR4301MB3	2017-11 풋327.5					886
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-884	-884	-884	-884	-885	-885	-886
-5.33%	-384	-388	-393	-399	-406	-413	-420
-2.67%	-48	-58	-69	-80	-91	-102	-113
0%	4	3	2	0	-3	-6	-10
2.67%	5	5	5	5	5	5	4
5.33%	5	5	5	5	5	5	5
8.00%	5	5	5	5	5	5	5

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

6,571

공시일	2017-11-02
기준일	2017-11-01

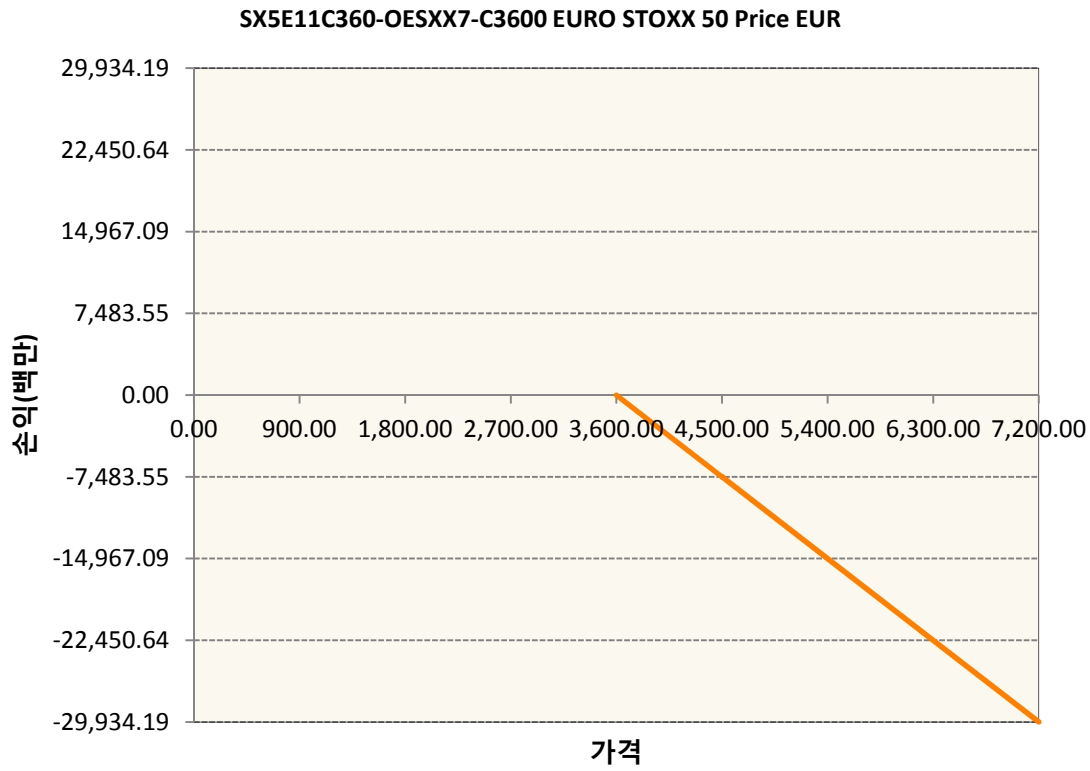
유로커버드콜모(주식혼합-파생형

1. 계약금액

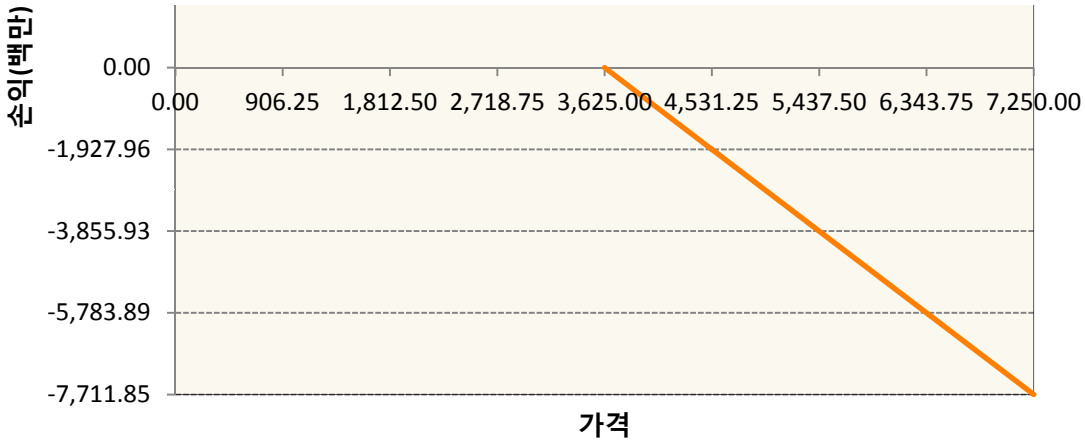
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	35,188	0	35,188	
누계	유가증권	스왑	97,292	0	97,292	장외
누계	유가증권	옵션	0	75,292	-75,292	장내

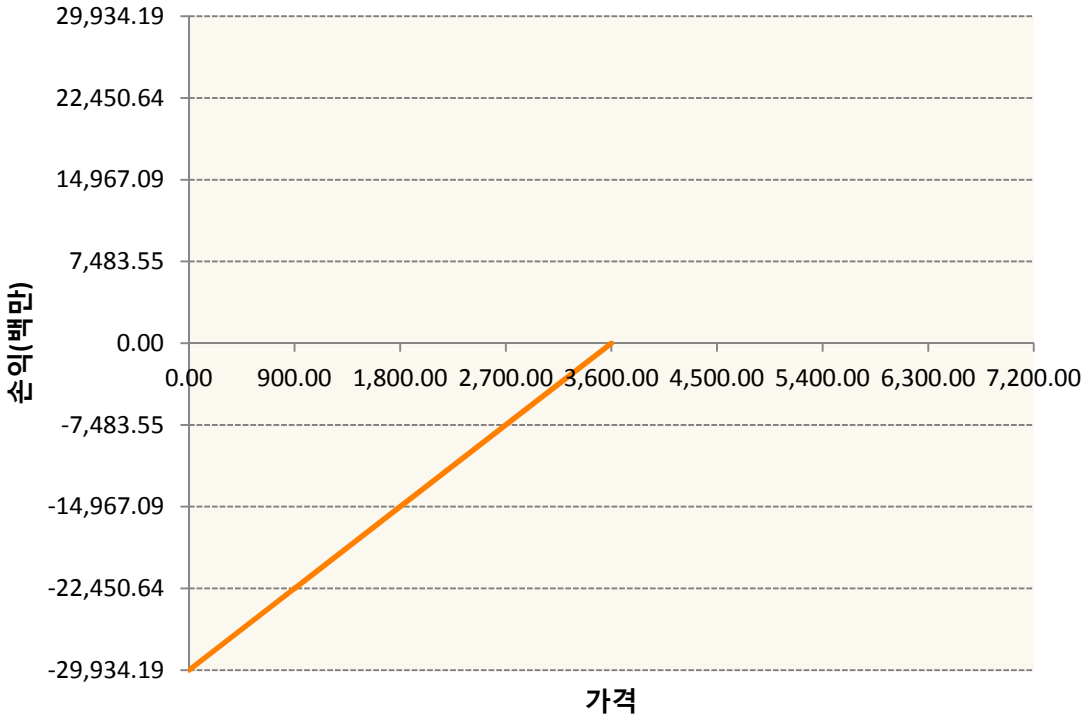
2. 만기시점의 손익구조



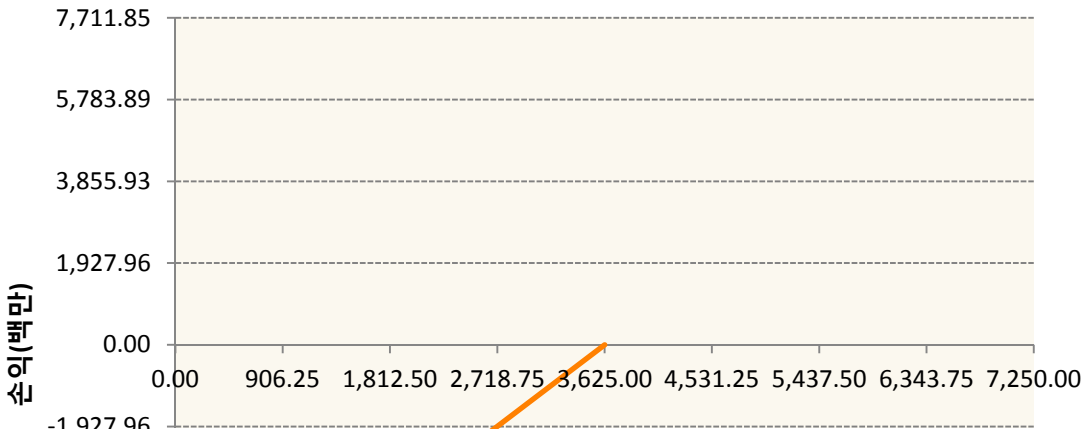


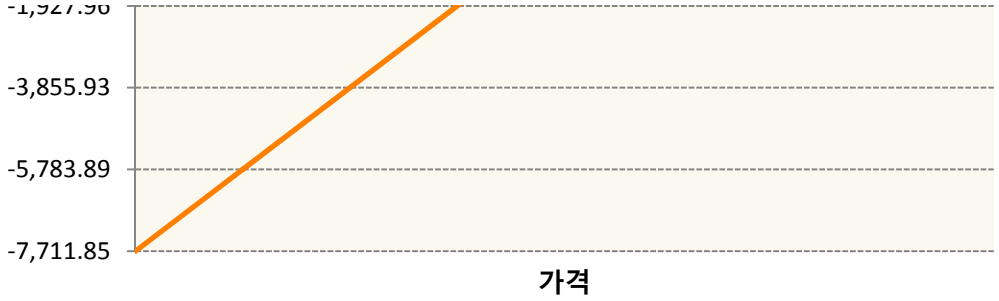


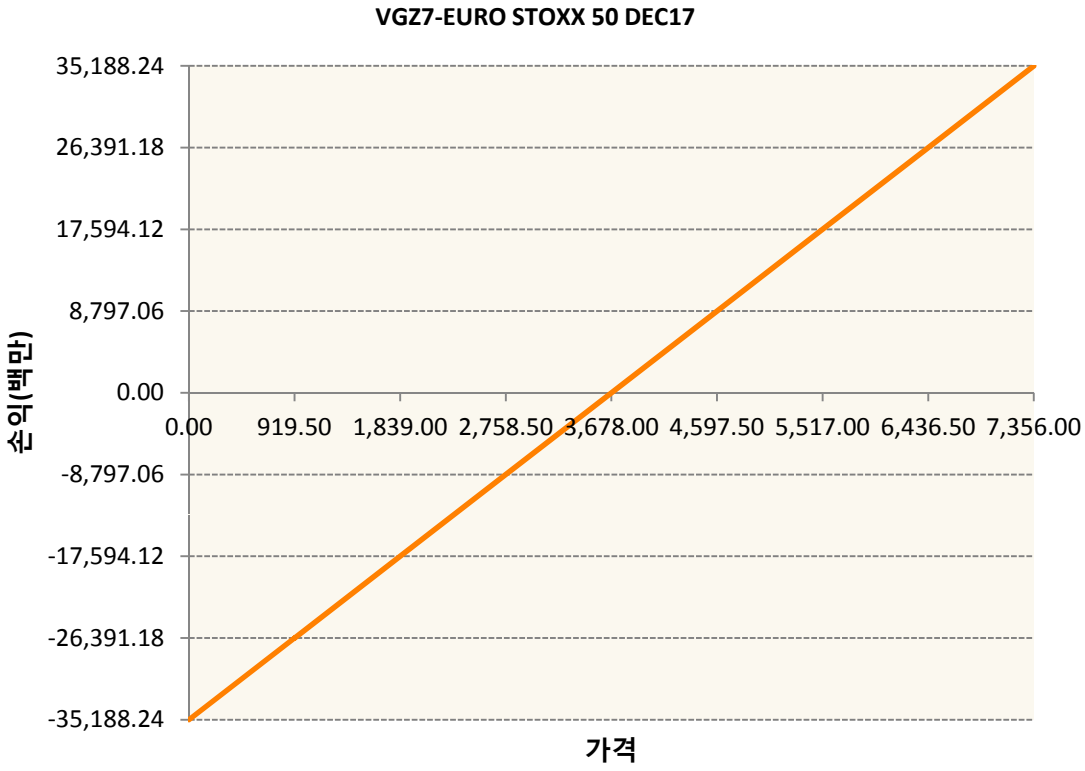
SX5E11P360-OESXX7-P3600 EURO STOXX 50 Price EUR



SX5E11P362-OESXX7-P3625 EURO STOXX 50 Price EUR







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
260105SQPX	SG EURO Covered CALL STRATEGY	49
SX5E11C360	OESXX7-C3600 EURO STOXX 50 Price EUR	2,395
SX5E11C362	OESXX7-C3625 EURO STOXX 50 Price EUR	617
SX5E11P360	OESXX7-P3600 EURO STOXX 50 Price EUR	2,395
SX5E11P362	OESXX7-P3625 EURO STOXX 50 Price EUR	617
VGZ7	EURO STOXX 50 DEC17	2,815

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	6,700

공시일	2017-11-02
기준일	2017-11-01

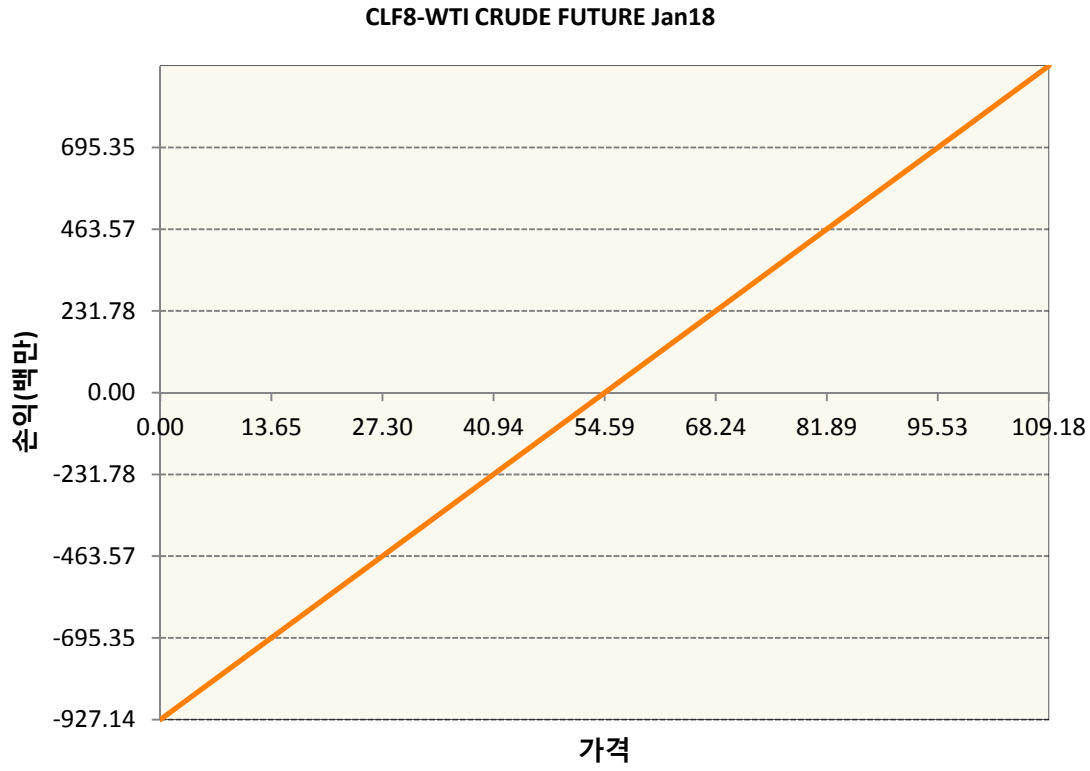
에너지인덱스플러스모(채권-파생형)

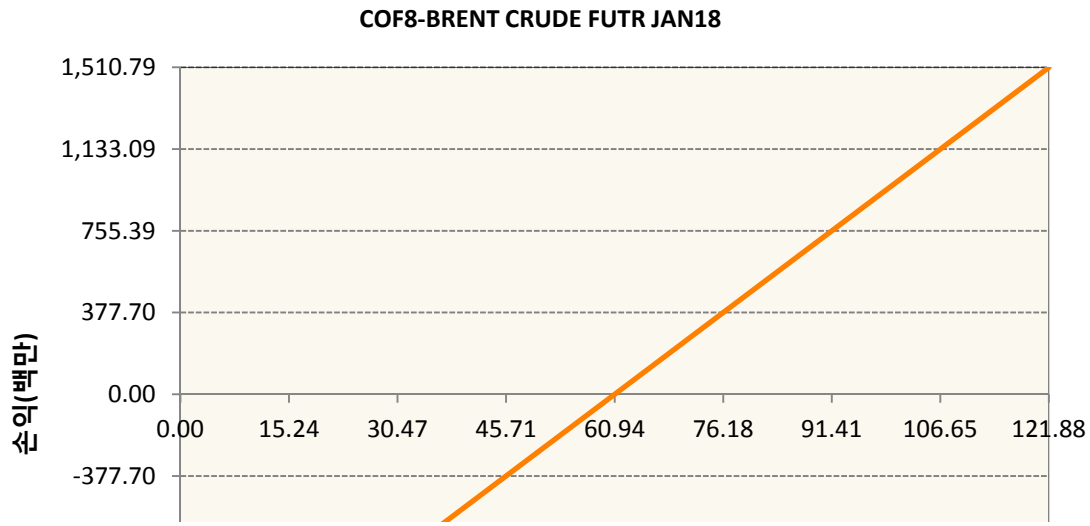
1. 계약금액

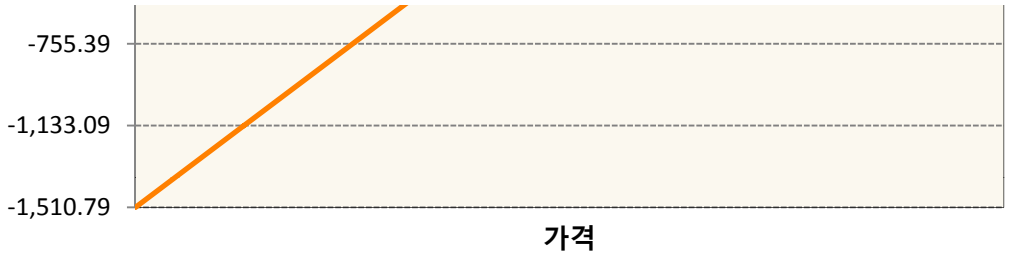
(단위:백만원)

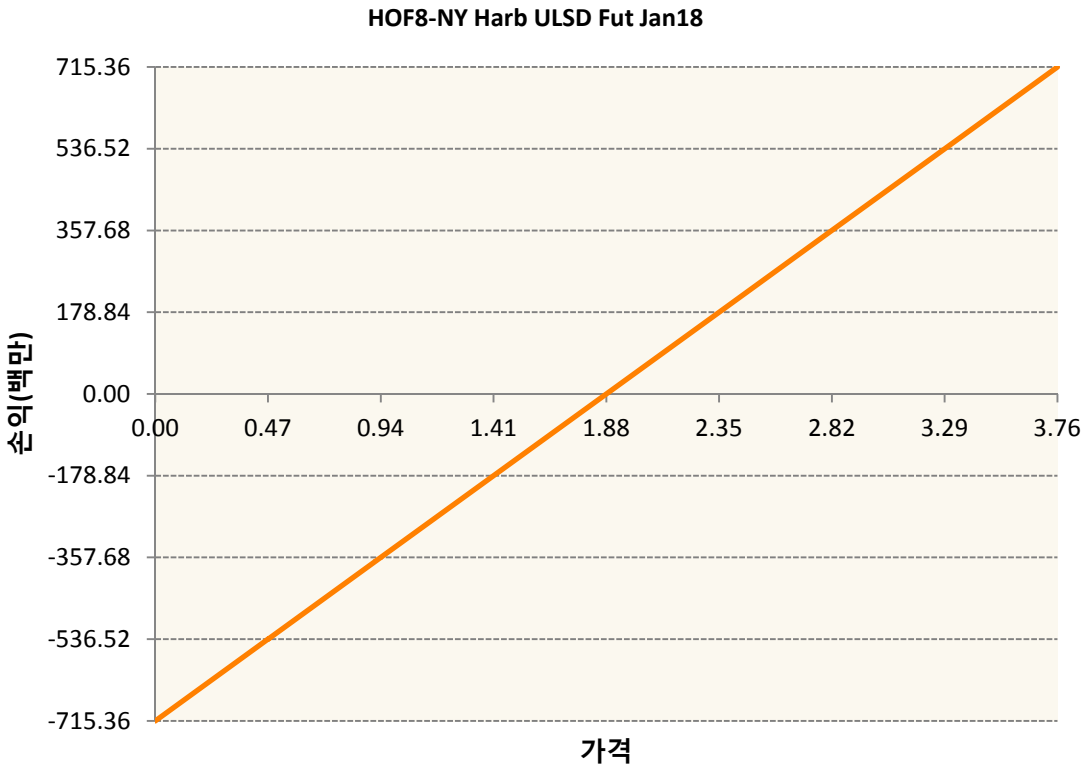
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	5,190	891	4,299	

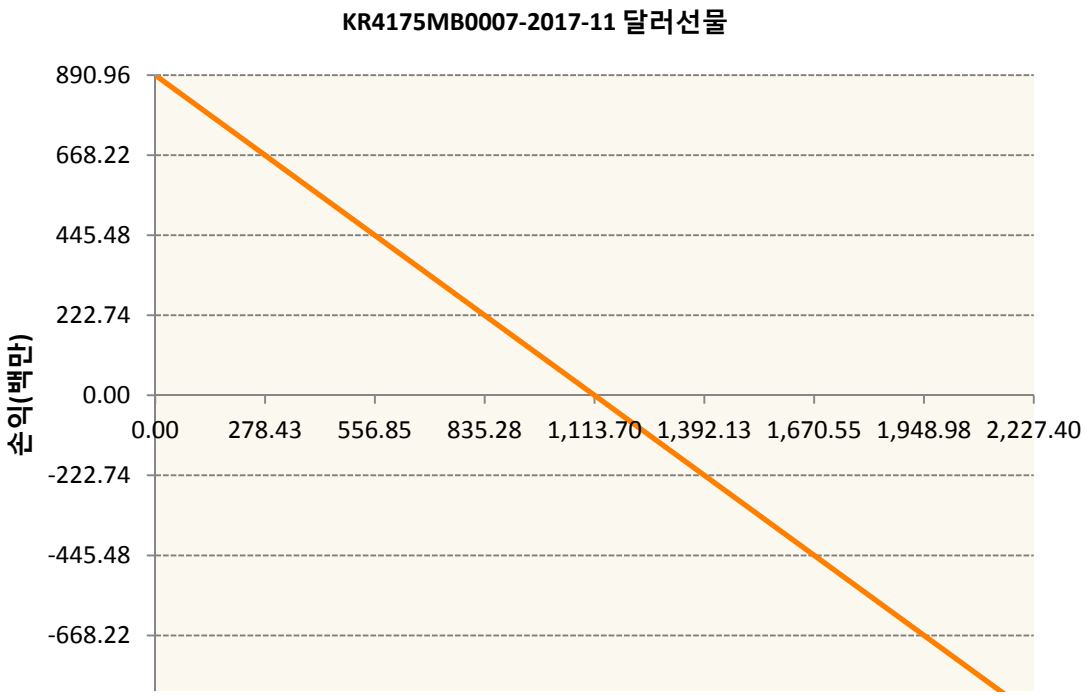
2. 만기시점의 손익구조

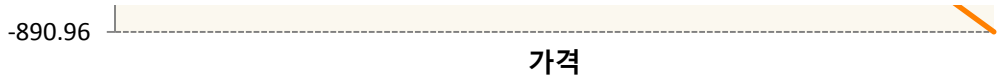


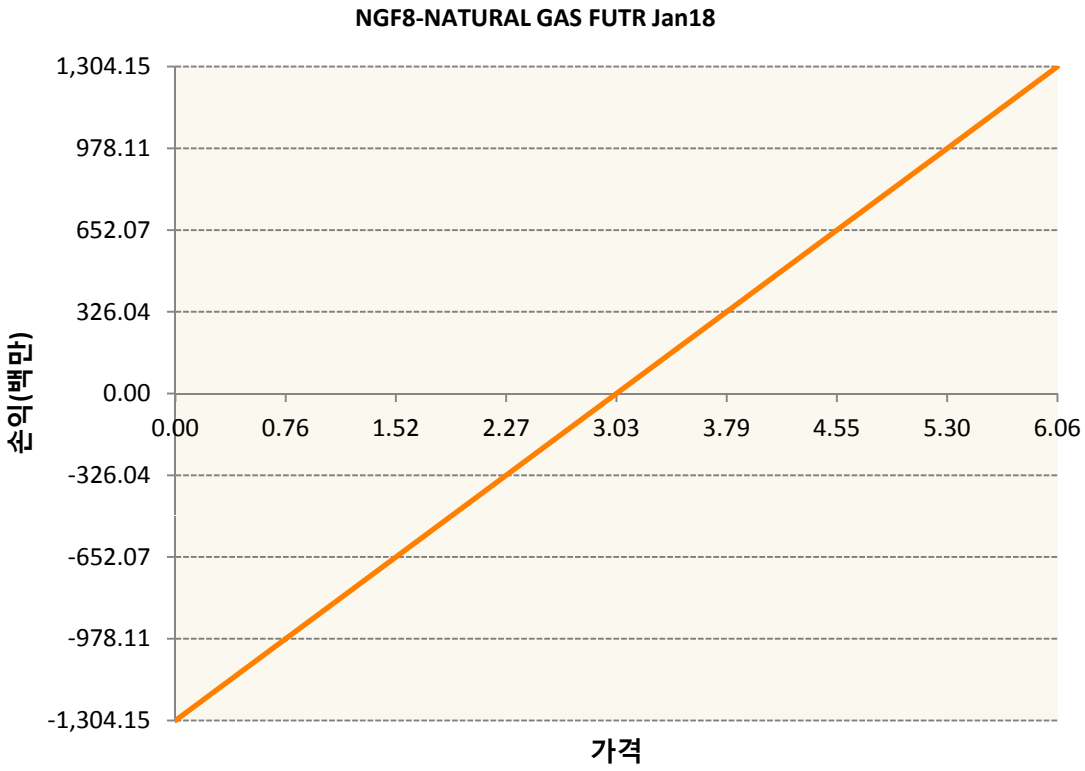


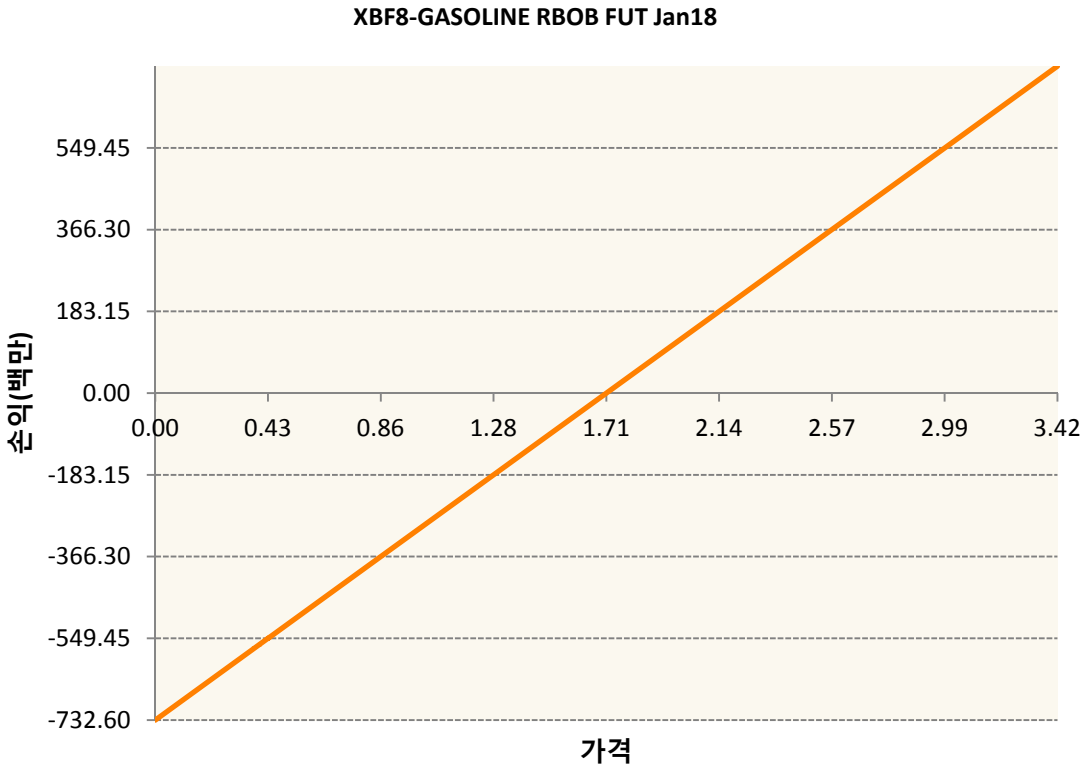

-755.39
-1,133.09
-1,510.79
가격


HOF8-NY Harb ULSD Fut Jan18
715.36
536.52
357.68
178.84
0.00
-178.84
-357.68
-536.52
-715.36
0.00
0.47
0.94
1.41
1.88
2.35
2.82
3.29
3.76
손익(백만)
가격


KR4175MB0007-2017-11 달러선물
890.96
668.22
445.48
222.74
0.00
-222.74
-445.48
-668.22
0.00
278.43
556.85
835.28
1,113.70
1,392.13
1,670.55
1,948.98
2,227.40
손익(백만)


-890.96
가격


NGF8-NATURAL GAS FUTR Jan18
1,304.15
978.11
652.07
326.04
0.00
-326.04
-652.07
-978.11
-1,304.15
손익(백만)
0.00
0.76
1.52
2.27
3.03
3.79
4.55
5.30
6.06
가격


XBF8-GASOLINE RBOB FUT Jan18
549.45
366.30
183.15
0.00
-183.15
-366.30
-549.45
-732.60
손익(백만)
0.00
0.43
0.86
1.28
1.71
2.14
2.57
2.99
3.42
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLF8	WTI CRUDE FUTURE Jan18	74
COF8	BRENT CRUDE FUTR JAN18	121
HOF8	NY Harb ULSD Fut Jan18	57
KR4175MB0(	2017-11 달러선물	71
NGF8	NATURAL GAS FUTR Jan18	104
XBF8	GASOLINE RBOB FUT Jan18	59

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

736

공시일	2017-11-02
기준일	2017-11-01

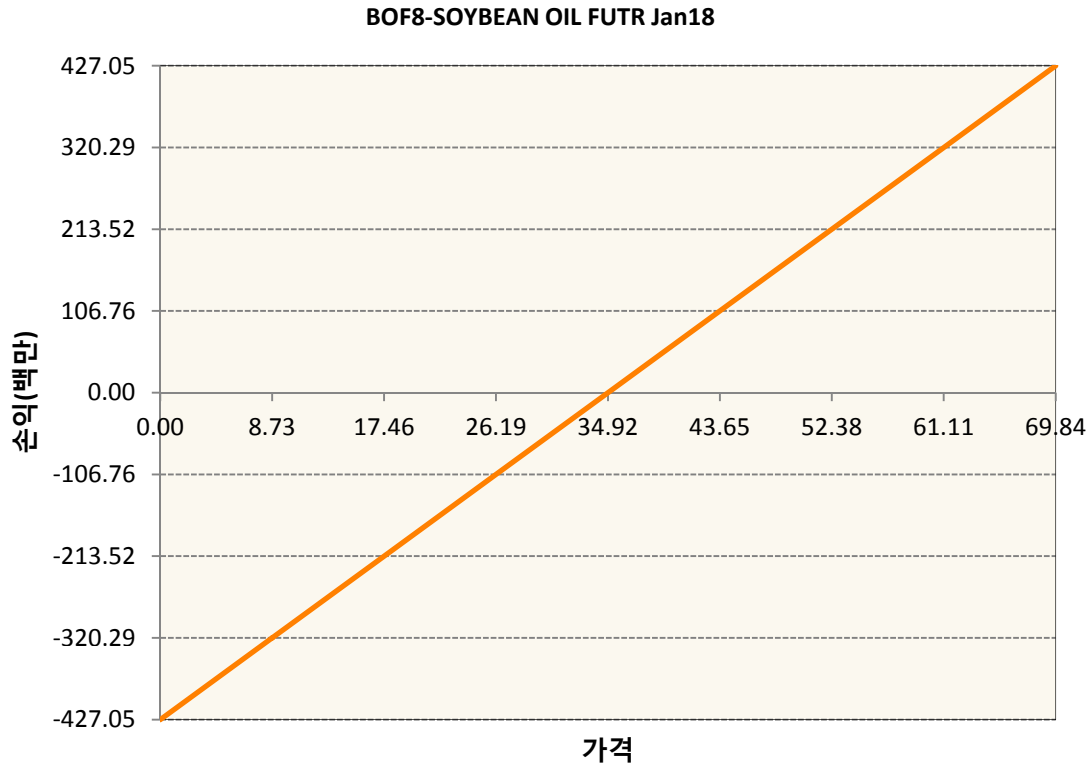
애그리컬쳐인덱스플러스모(채권-파생형)

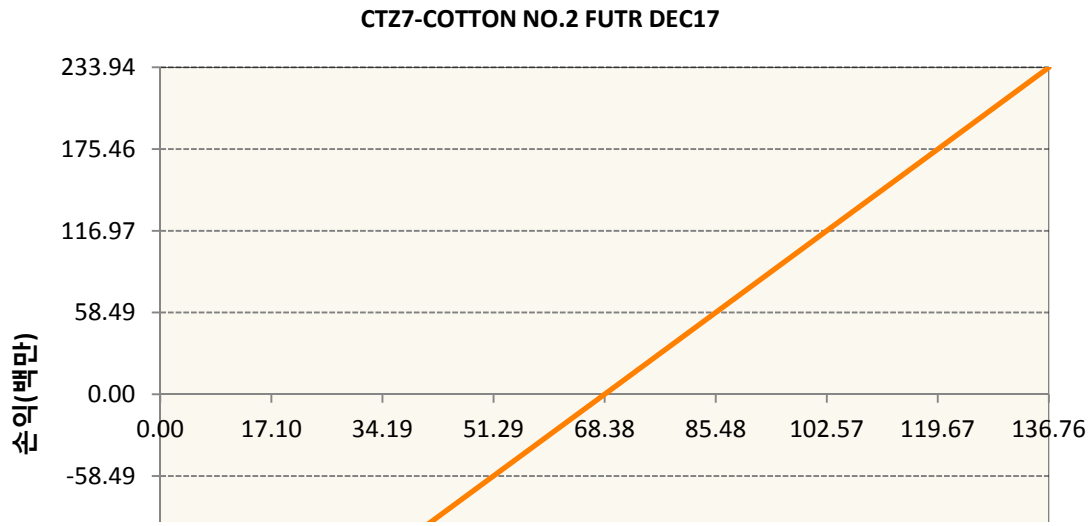
1. 계약금액

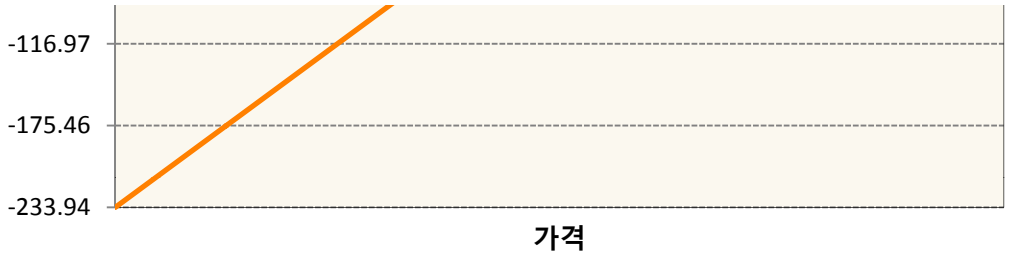
(단위:백만원)

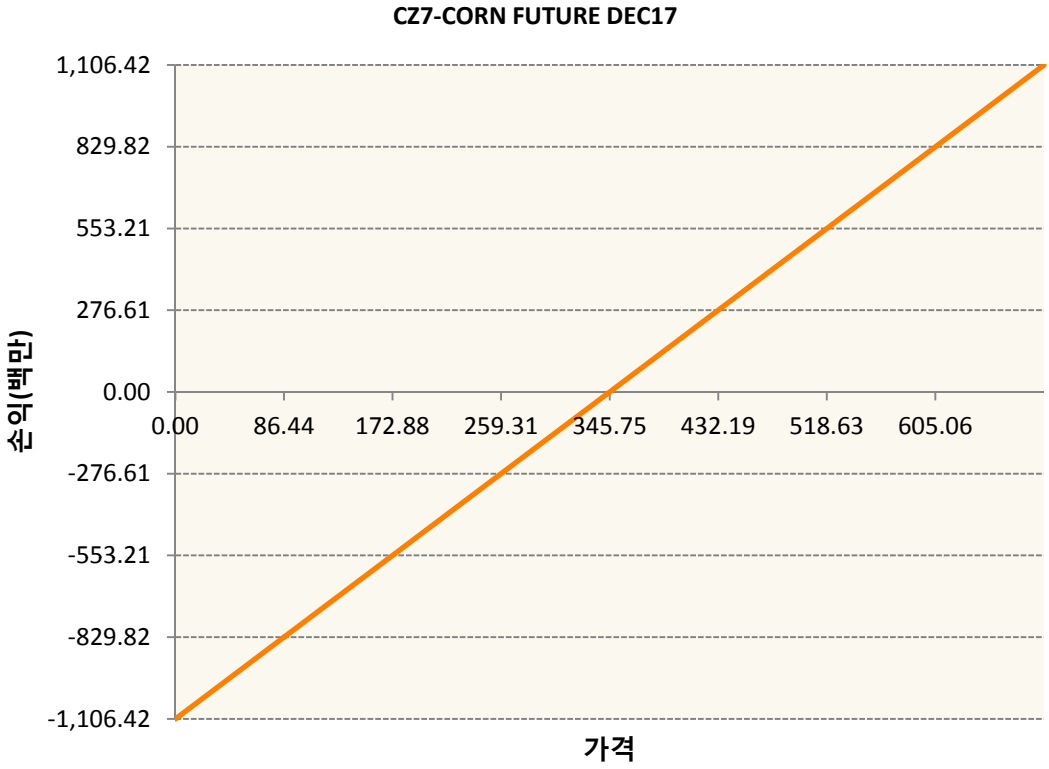
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,533	334	4,199	

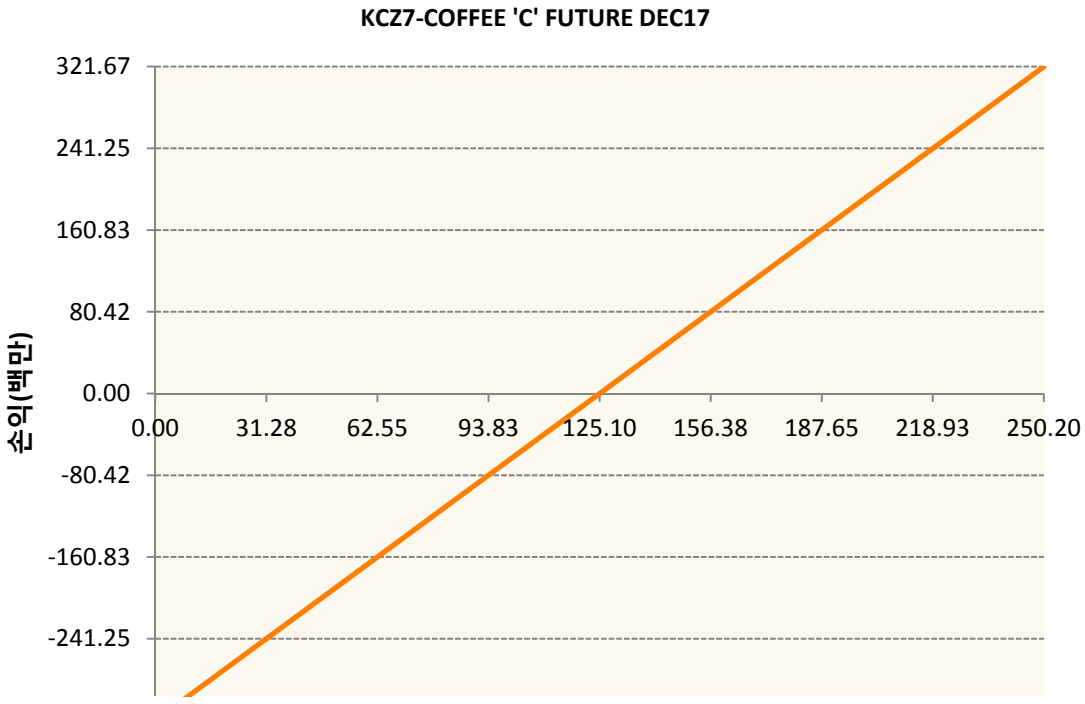
2. 만기시점의 손익구조

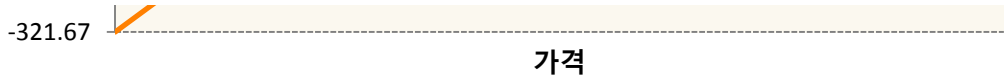


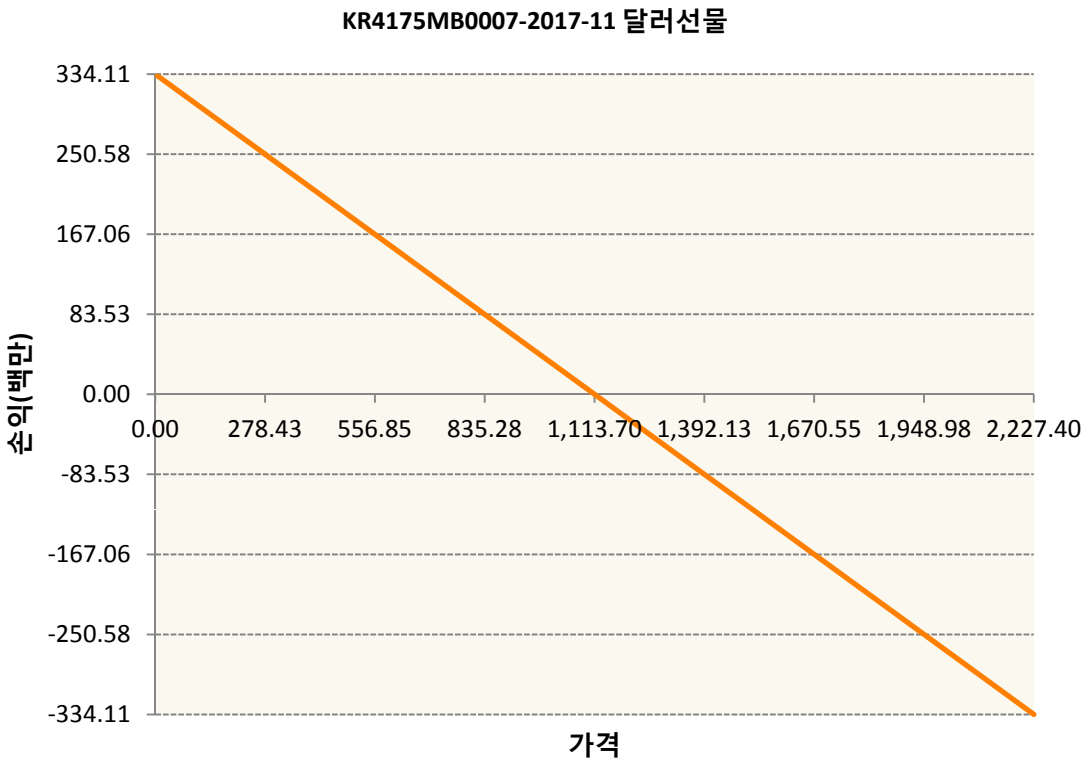


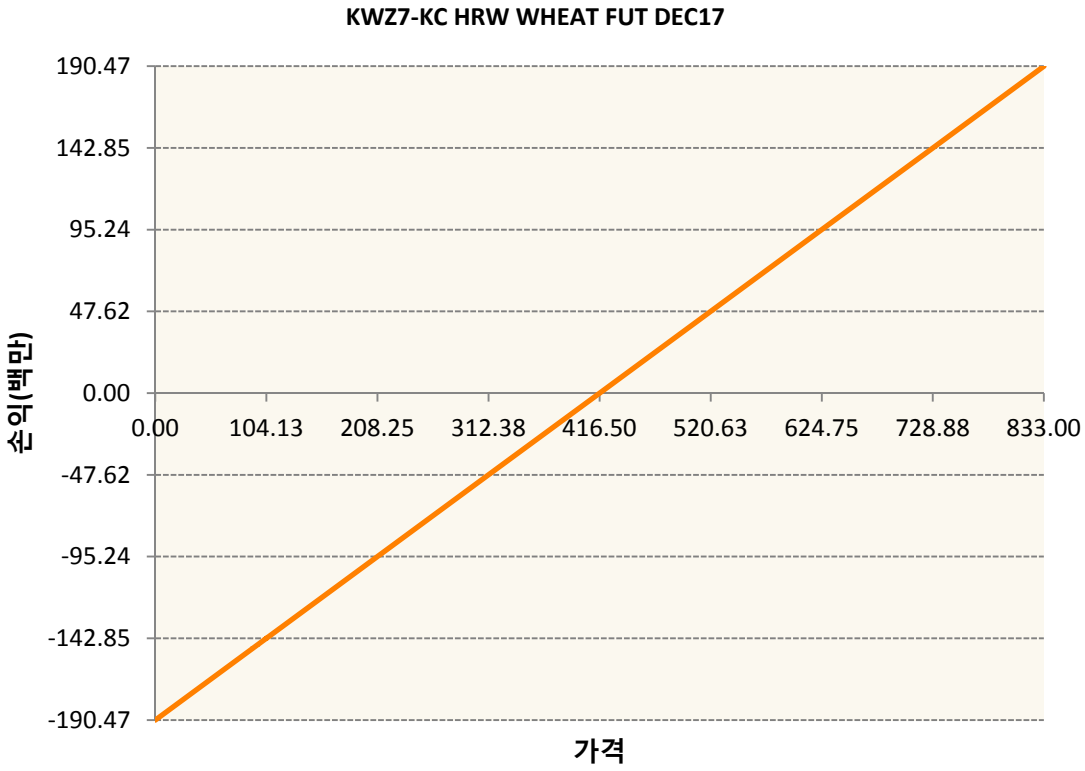

-116.97
-175.46
-233.94
가격

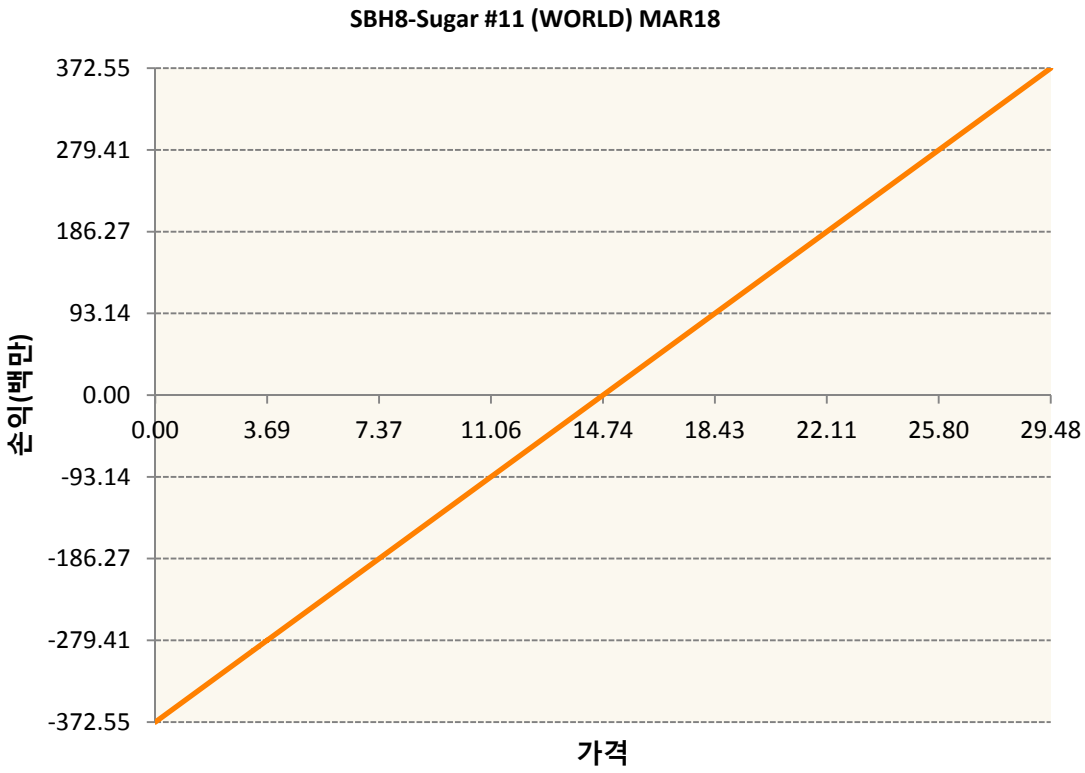

CZ7-CORN FUTURE DEC17
1,106.42
829.82
553.21
276.61
0.00
-276.61
-553.21
-829.82
-1,106.42
0.00
86.44
172.88
259.31
345.75
432.19
518.63
605.06
손익(백만)
가격

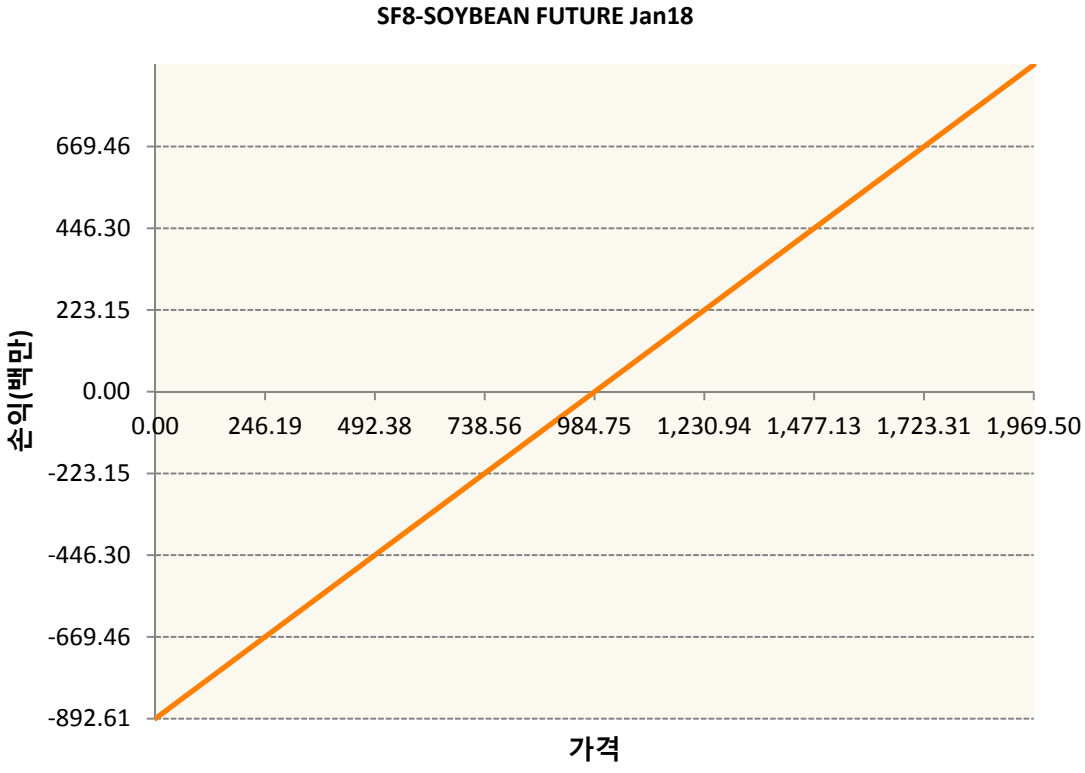

KCZ7-COFFEE 'C' FUTURE DEC17
321.67
241.25
160.83
80.42
0.00
-80.42
-160.83
-241.25
0.00
31.28
62.55
93.83
125.10
156.38
187.65
218.93
250.20
손익(백만)


-321.67
가격

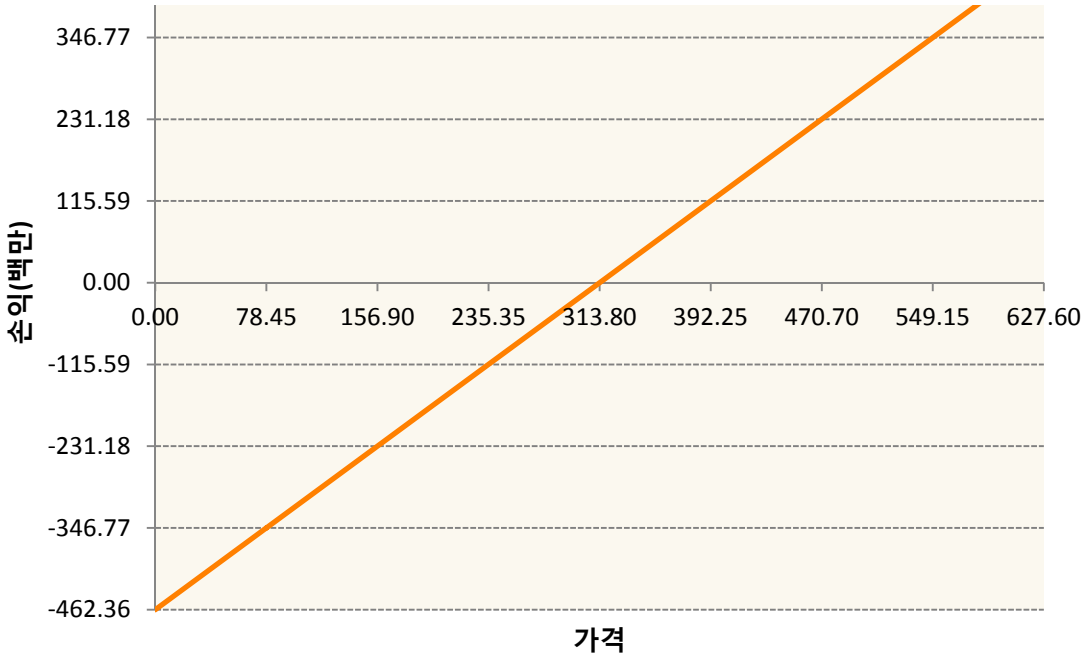

KR4175MB0007-2017-11 달러선물
334.11
250.58
167.06
83.53
0.00
-83.53
-167.06
-250.58
-334.11
0.00
278.43
556.85
835.28
1,113.70
1,392.13
1,670.55
1,948.98
2,227.40
손익(백만)
가격


KWZ7-KC HRW WHEAT FUT DEC17
190.47
142.85
95.24
47.62
0.00
-47.62
-95.24
-142.85
-190.47
0.00
104.13
208.25
312.38
416.50
520.63
624.75
728.88
833.00
손익(백만)
가격

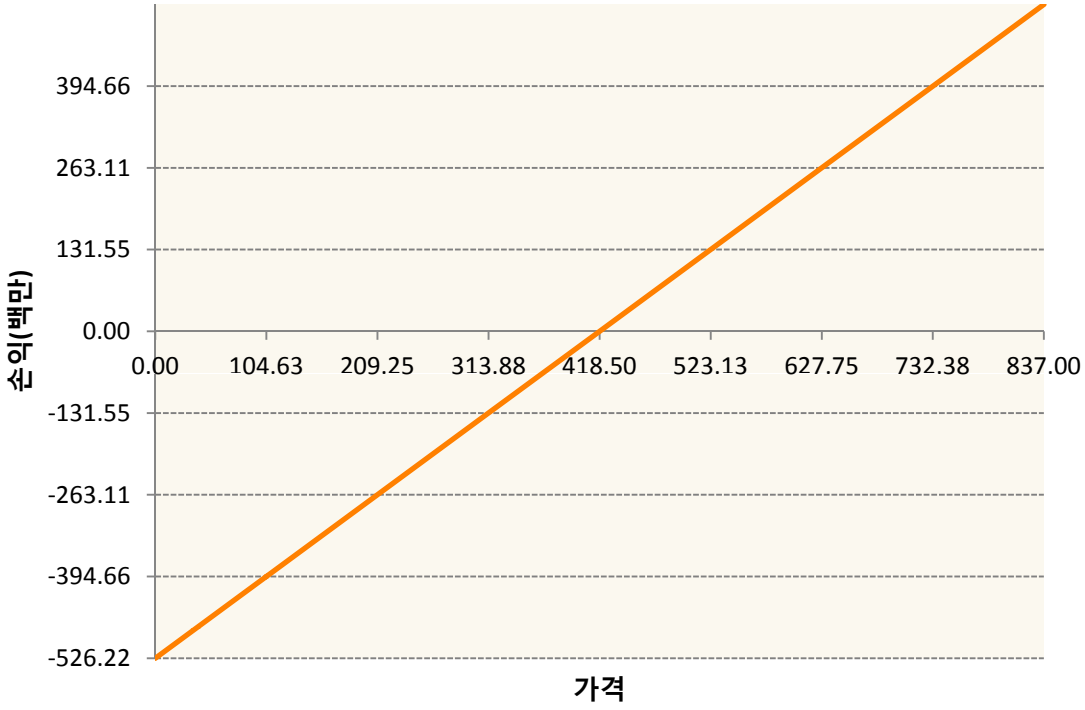

SBH8-Sugar #11 (WORLD) MAR18
372.55
279.41
186.27
93.14
0.00
-93.14
-186.27
-279.41
-372.55
0.00
3.69
7.37
11.06
14.74
18.43
22.11
25.80
29.48
손익(백만)
가격


SF8-SOYBEAN FUTURE Jan18
669.46
446.30
223.15
0.00
-223.15
-446.30
-669.46
-892.61
0.00
246.19
492.38
738.56
984.75
1,230.94
1,477.13
1,723.31
1,969.50
손익(백만)
가격


SMF8-SOYBEAN MEAL FUTR Jan18
462.36



WZ7-WHEAT FUTURE(CBT) DEC17



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BOF8	SOYBEAN OIL FUTR Jan18	34
CTZ7	COTTON NO.2 FUTR DEC17	19
CZ7	CORN FUTURE DEC17	89
KCZ7	COFFEE 'C' FUTURE DEC17	26
KR4175MB0(	2017-11 달러선물	27

KWZ7	KC HRW WHEAT FUT DEC17	15
SBH8	Sugar #11 (WORLD) MAR18	30
SF8	SOYBEAN FUTURE Jan18	71
SMF8	SOYBEAN MEAL FUTR Jan18	37
WZ7	WHEAT FUTURE(CBT) DEC17	42

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

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