공시일	2017-11-15
기준일	2017-11-14

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	2017-11-15
기준일	2017-11-14

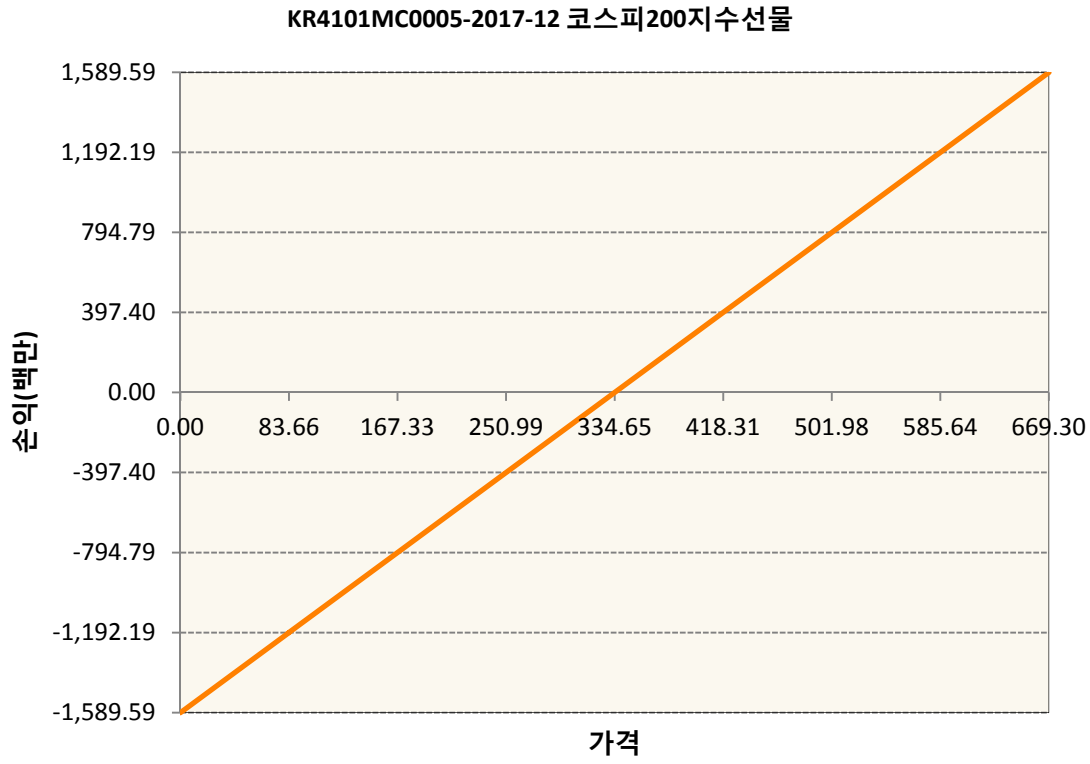
스마트인덱스모

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	1,590	0	1,590	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물						127
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-127	-127	-127	-127	-127	-127	-127
-5.33%	-85	-85	-85	-85	-85	-85	-85
-2.67%	-42	-42	-42	-42	-42	-42	-42
0%	0	0	0	0	0	0	0
2.67%	42	42	42	42	42	42	42
5.33%	85	85	85	85	85	85	85
8.00%	127	127	127	127	127	127	127

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

76

공시일	2017-11-15
기준일	2017-11-14

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)

362

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-15
기준일	2017-11-14

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	420

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

370

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-15
기준일	2017-11-14

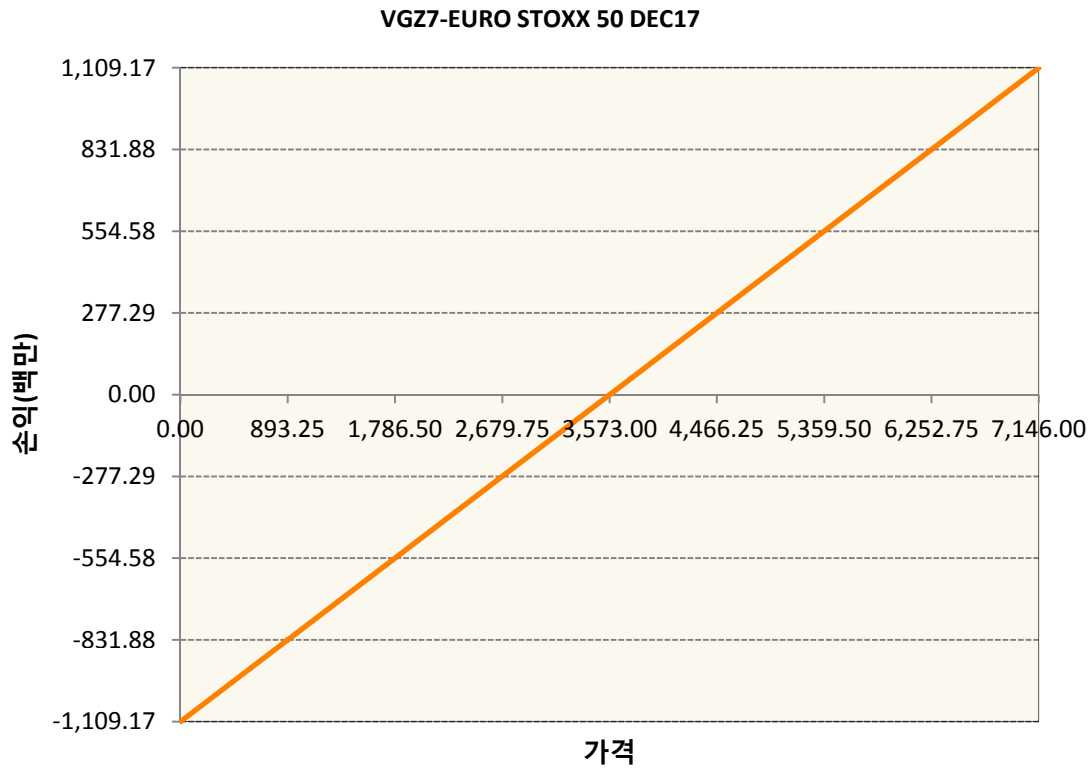
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,109	0	1,109	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGZ7	EURO STOXX 50 DEC17	89

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

(단위:백만원)

64

공시일	2017-11-15
기준일	2017-11-14

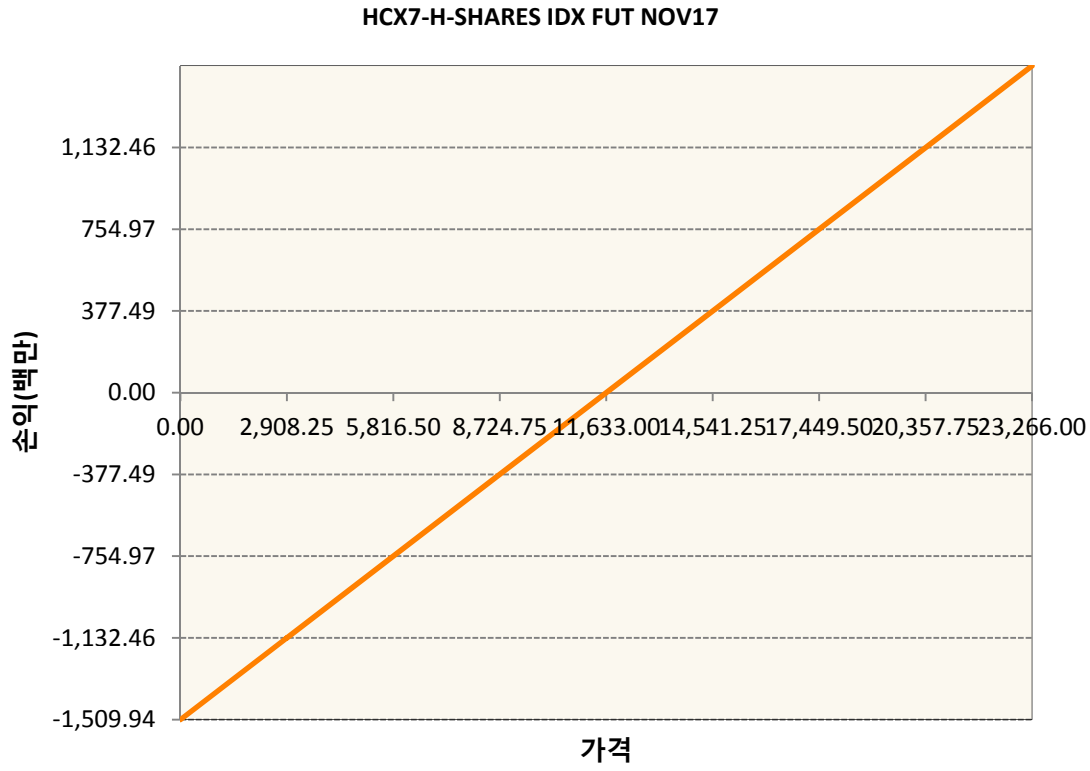
차이나인덱스모(주식-파생형)

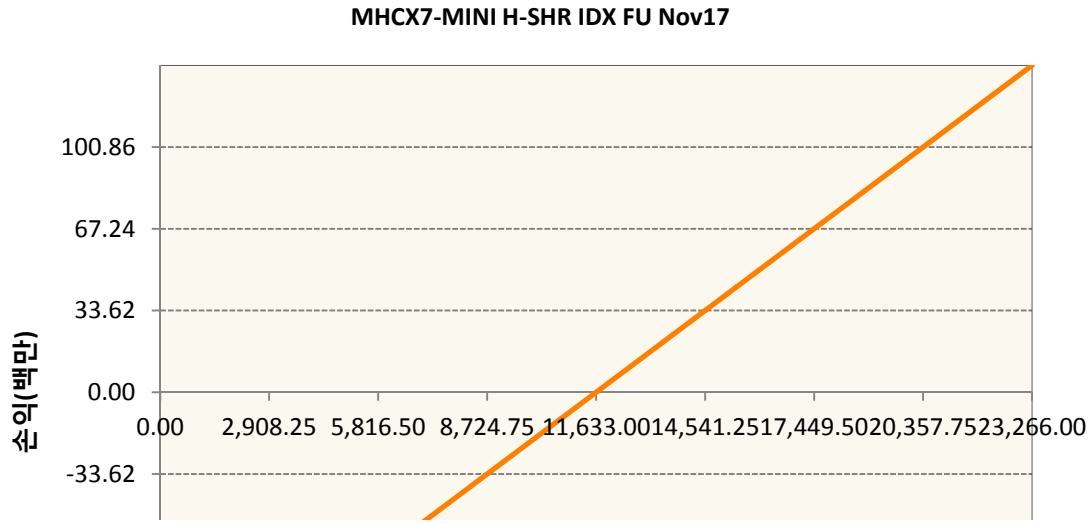
1. 계약금액

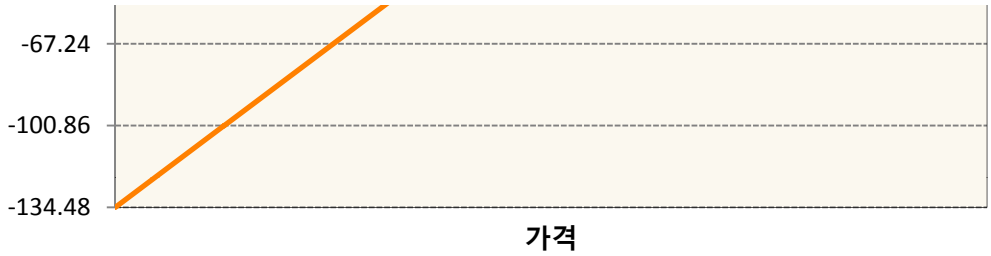
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,644	0	1,644	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCX7	H-SHARES IDX FUT NOV17	121
MHCX7	MINI H-SHR IDX FU Nov17	11

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	106

공시일	2017-11-15
기준일	2017-11-14

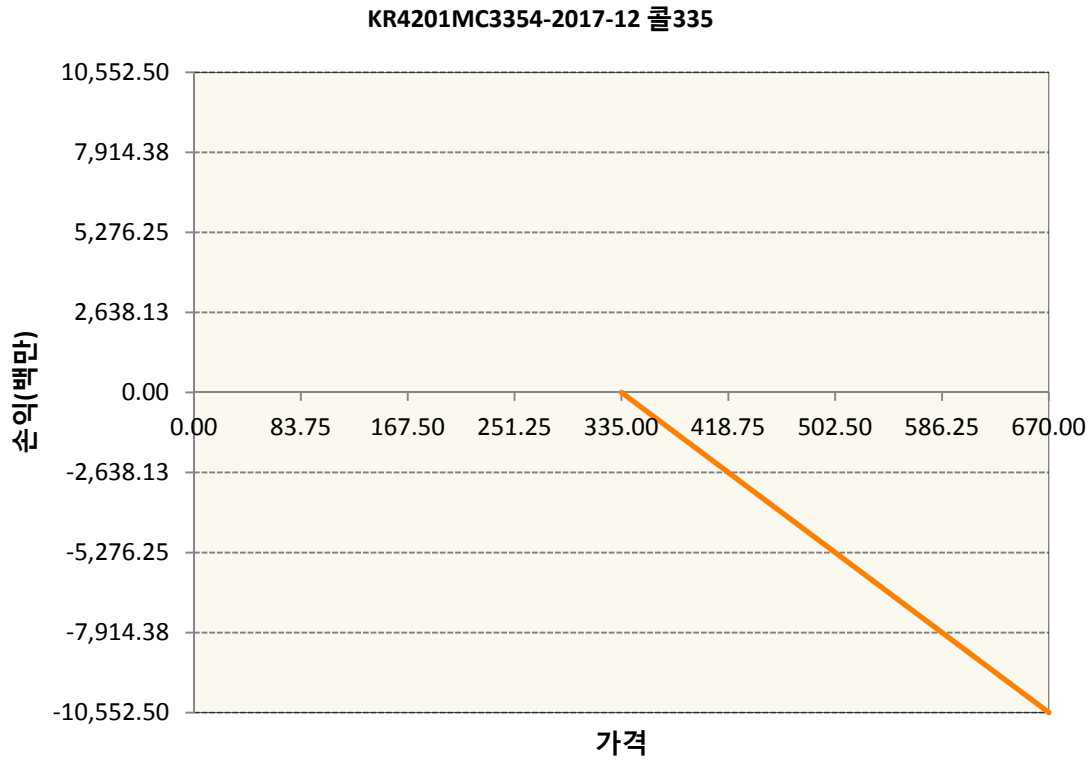
커버드콜모(주식혼합-파생형)

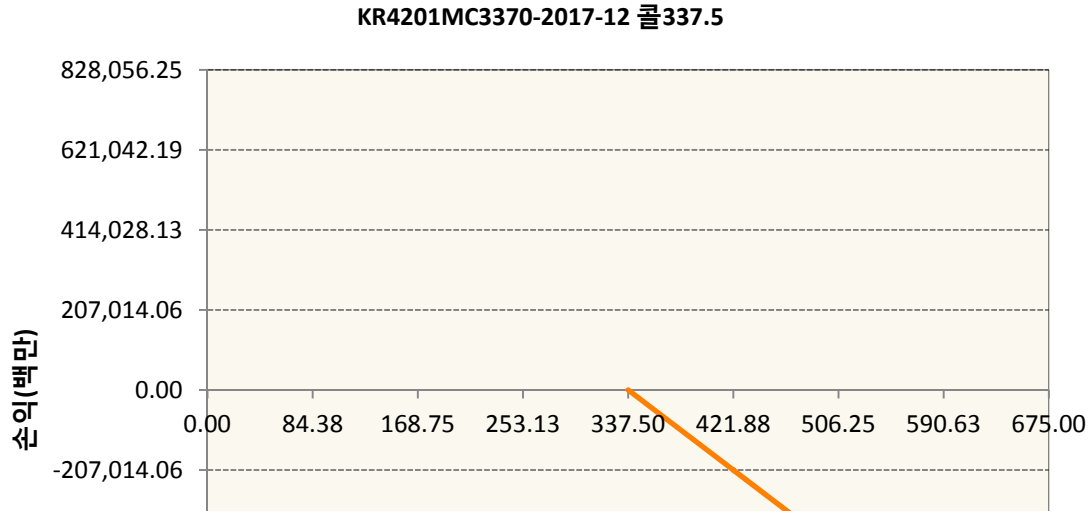
1. 계약금액

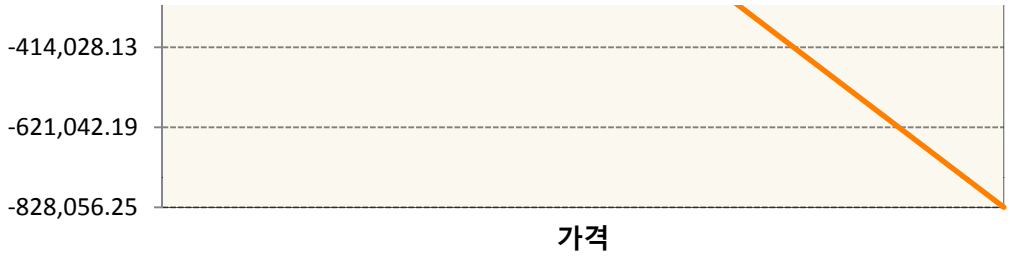
(단위:백만원)

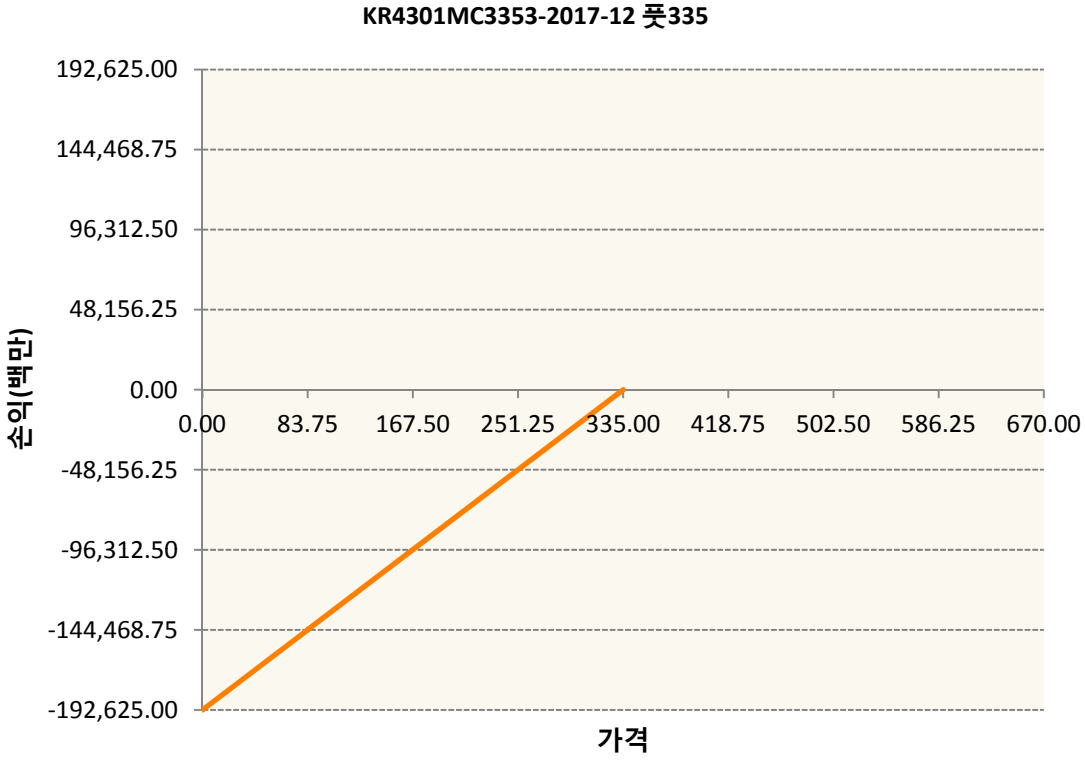
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	옵션	0	1,453,109	-1,453,109	장내

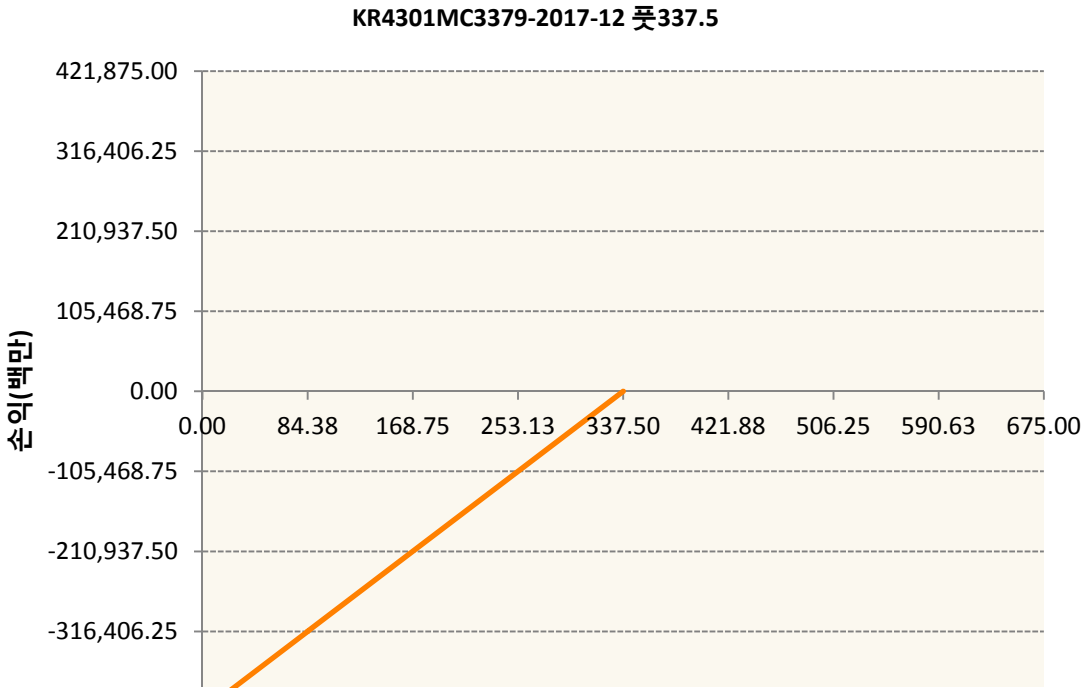
2. 만기시점의 손익구조






-414,028.13
-621,042.19
-828,056.25
가격


KR4301MC3353-2017-12 풋335
192,625.00
144,468.75
96,312.50
48,156.25
0.00
-48,156.25
-96,312.50
-144,468.75
-192,625.00
0.00
83.75
167.50
251.25
335.00
418.75
502.50
586.25
670.00
손익(백만)
가격


KR4301MC3379-2017-12 풋337.5
421,875.00
316,406.25
210,937.50
105,468.75
0.00
-105,468.75
-210,937.50
-316,406.25
0.00
84.38
168.75
253.13
337.50
421.88
506.25
590.63
675.00
손익(백만)

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4201MC3. 2017-12 콜335							633
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	265	258	250	239	228	215	201
-5.33%	240	226	211	194	177	159	140
-2.67%	181	160	139	117	95	72	49
0%	74	49	25	0	-25	-49	-74
2.67%	-89	-112	-135	-159	-182	-206	-231
5.33%	-300	-317	-336	-356	-376	-397	-419
8.00%	-546	-557	-569	-583	-599	-616	-633
KR4201MC3. 2017-12 콜337.5							47,326
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	18,192	17,753	17,183	16,490	15,685	14,778	13,782
-5.33%	16,658	15,728	14,672	13,510	12,260	10,935	9,548
-2.67%	12,914	11,412	9,844	8,226	6,567	4,876	3,159
0%	5,682	3,794	1,900	0	-1,903	-3,810	-5,719
2.67%	-5,774	-7,655	-9,549	-11,452	-13,363	-15,279	-17,199
5.33%	-21,231	-22,744	-24,333	-25,980	-27,675	-29,406	-31,168
8.00%	-39,705	-40,704	-41,837	-43,083	-44,423	-45,841	-47,326
KR4301MC3. 2017-12 풋335							13,180
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13,130	-13,131	-13,133	-13,138	-13,147	-13,160	-13,180
-5.33%	-8,035	-8,052	-8,079	-8,117	-8,167	-8,227	-8,298
-2.67%	-3,156	-3,262	-3,381	-3,512	-3,653	-3,802	-3,958
0%	631	421	211	0	-211	-422	-633
2.67%	2,441	2,292	2,133	1,966	1,792	1,613	1,429
5.33%	2,874	2,833	2,778	2,709	2,626	2,531	2,426
8.00%	2,921	2,917	2,907	2,891	2,868	2,835	2,794
KR4301MC3. 2017-12 풋337.5							29,871
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-29,806	-29,806	-29,809	-29,814	-29,825	-29,843	-29,871
-5.33%	-18,710	-18,730	-18,764	-18,817	-18,890	-18,984	-19,101
-2.67%	-7,869	-8,027	-8,219	-8,441	-8,689	-8,960	-9,250
0%	1,287	864	435	0	-439	-881	-1,326
2.67%	6,448	6,050	5,640	5,222	4,795	4,363	3,927

5.33%	7,985	7,842	7,664	7,455	7,217	6,955	6,672
8.00%	8,200	8,179	8,141	8,084	8,005	7,902	7,776

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

94,474

공시일	2017-11-15
기준일	2017-11-14

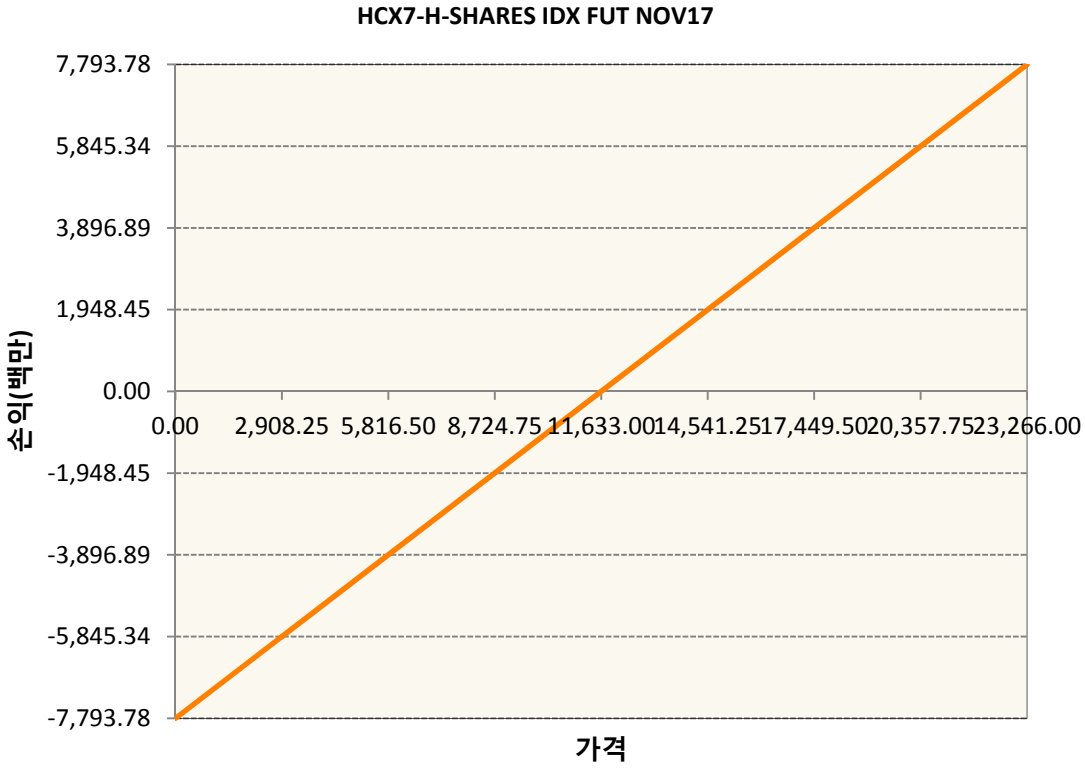
홍콩H커버드콜모(주식혼합-파생

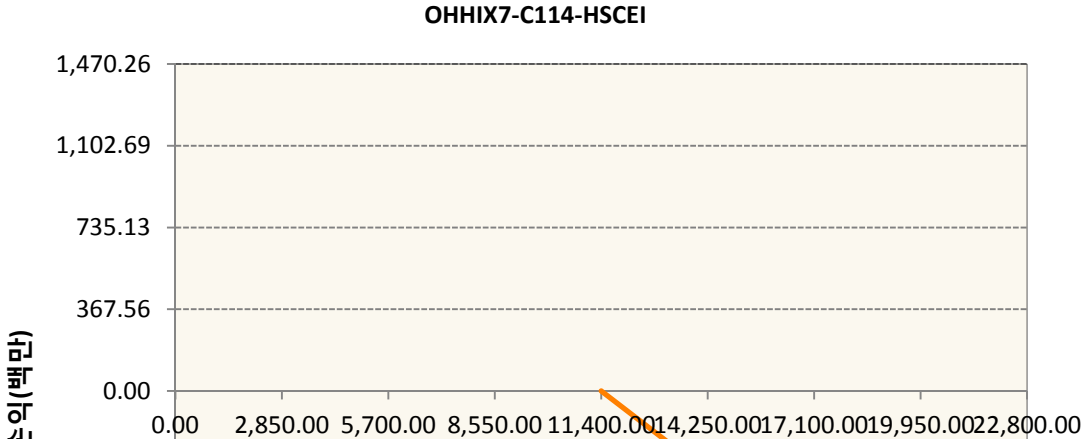
1. 계약금액

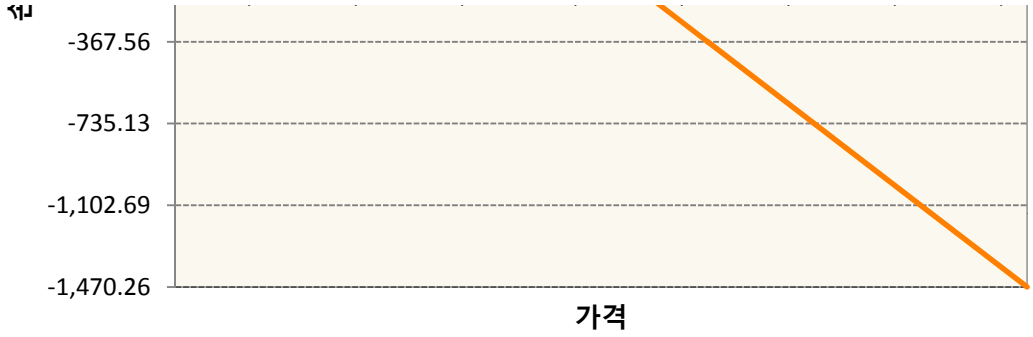
(단위:백만원)

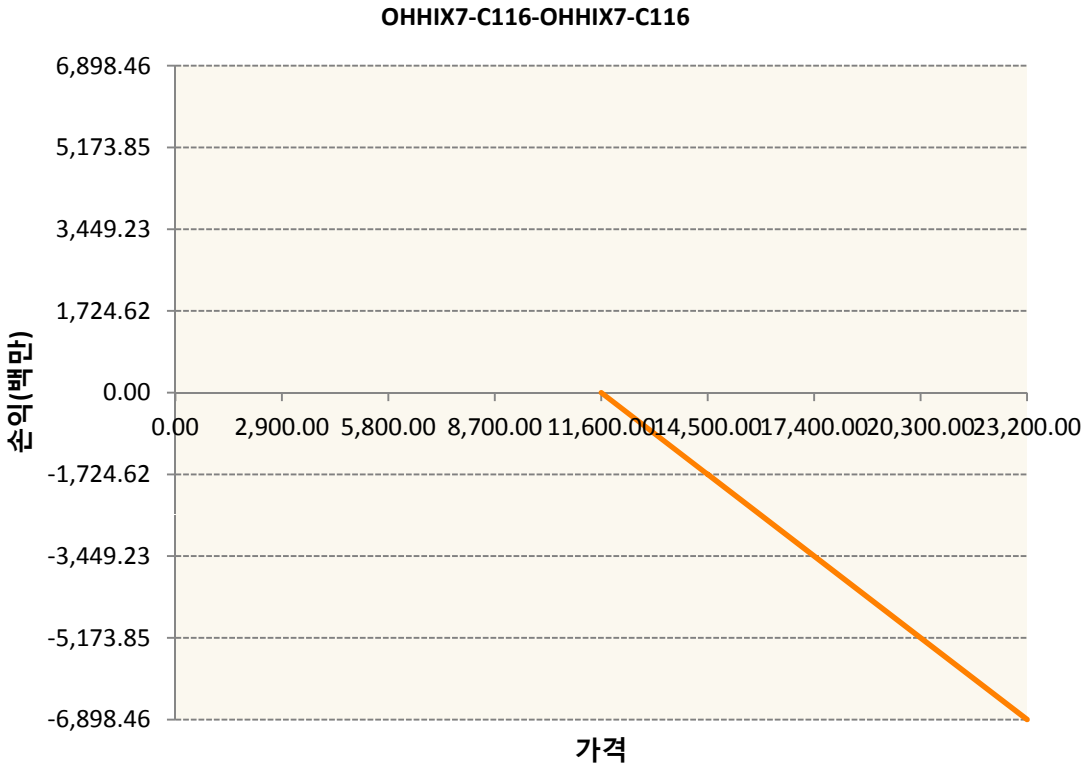
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	7,794	0	7,794	장내
누계	유가증권	옵션	0	16,737	-16,737	장내

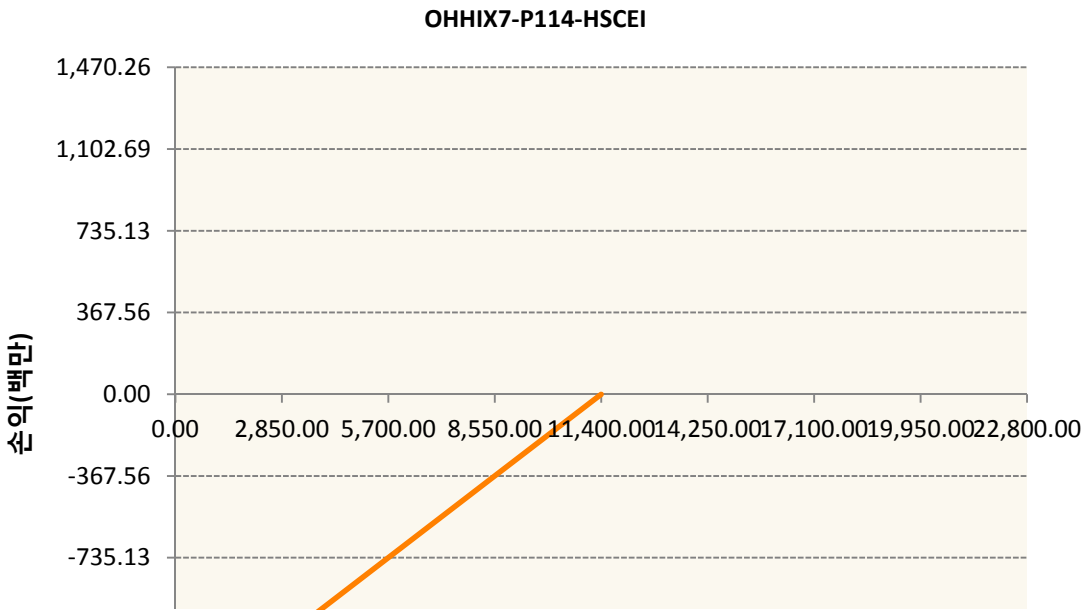
2. 만기시점의 손익구조

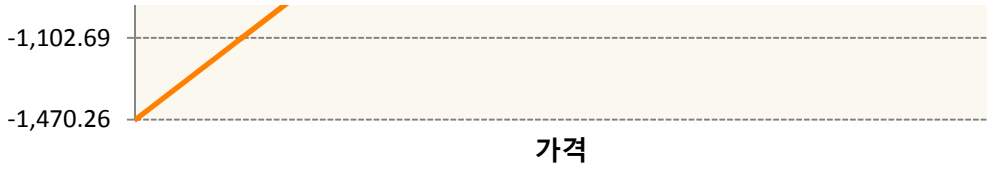


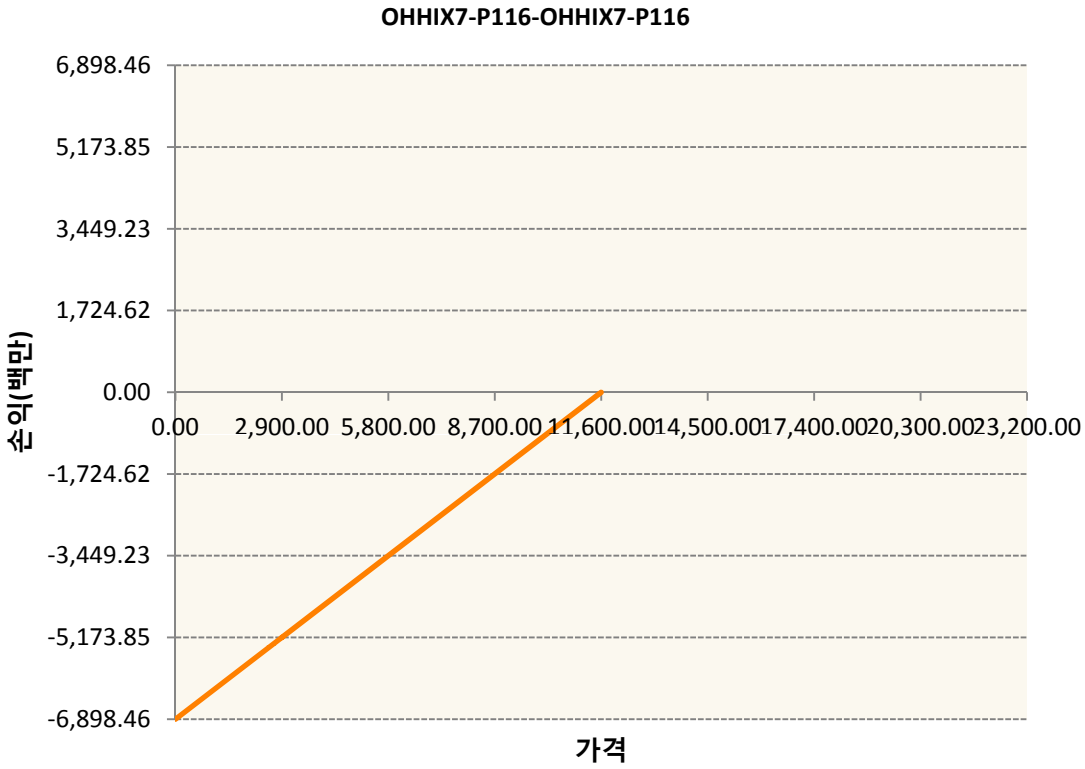



-367.56
-735.13
-1,102.69
-1,470.26
가격


OHHIX7-C116-OHHIX7-C116
6,898.46
5,173.85
3,449.23
1,724.62
0.00
-1,724.62
-3,449.23
-5,173.85
-6,898.46
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
1,470.26
1,102.69
735.13
367.56
0.00
-367.56
-735.13
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	624
OHHIX7-C11	HSCEI	118
OHHIX7-C11	OHHIX7-C116	552
OHHIX7-P11	HSCEI	118
OHHIX7-P11	OHHIX7-P116	552

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,584

공시일	2017-11-15
기준일	2017-11-14

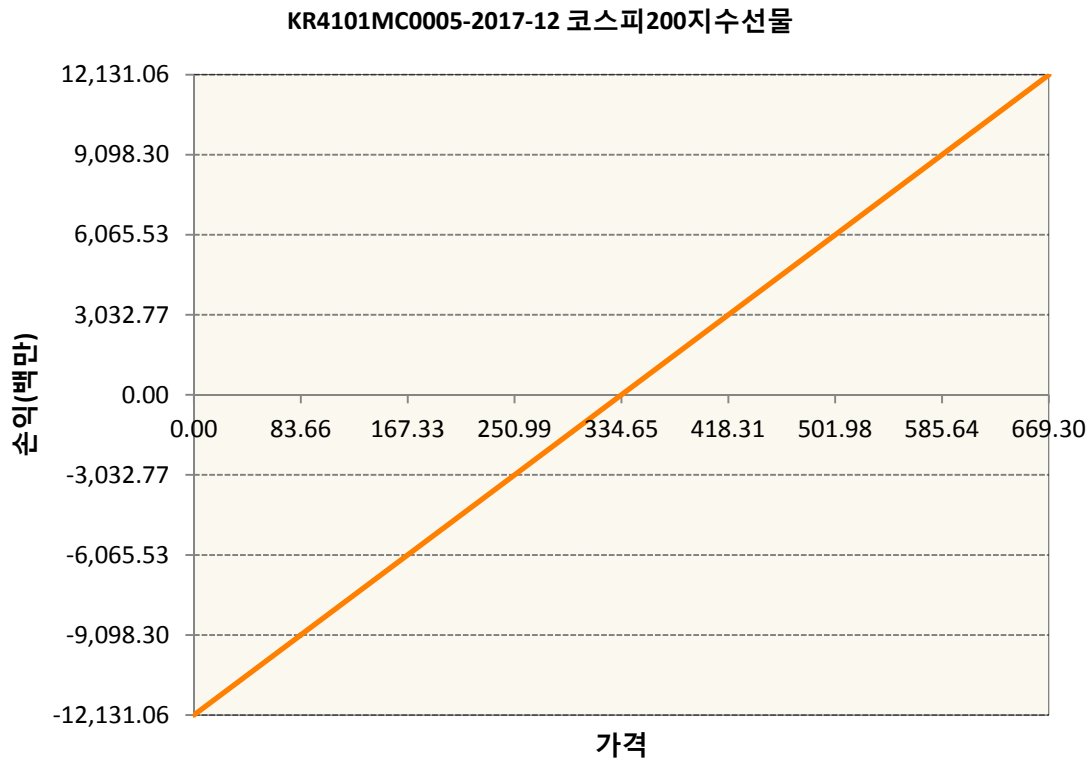
코리아듀얼엔진커버드콜(주식혼

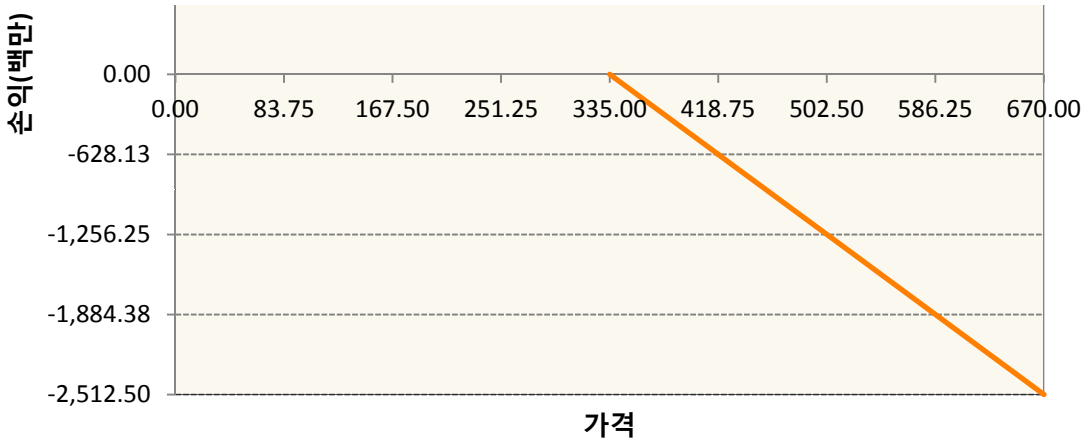
1. 계약금액

(단위:백만원)

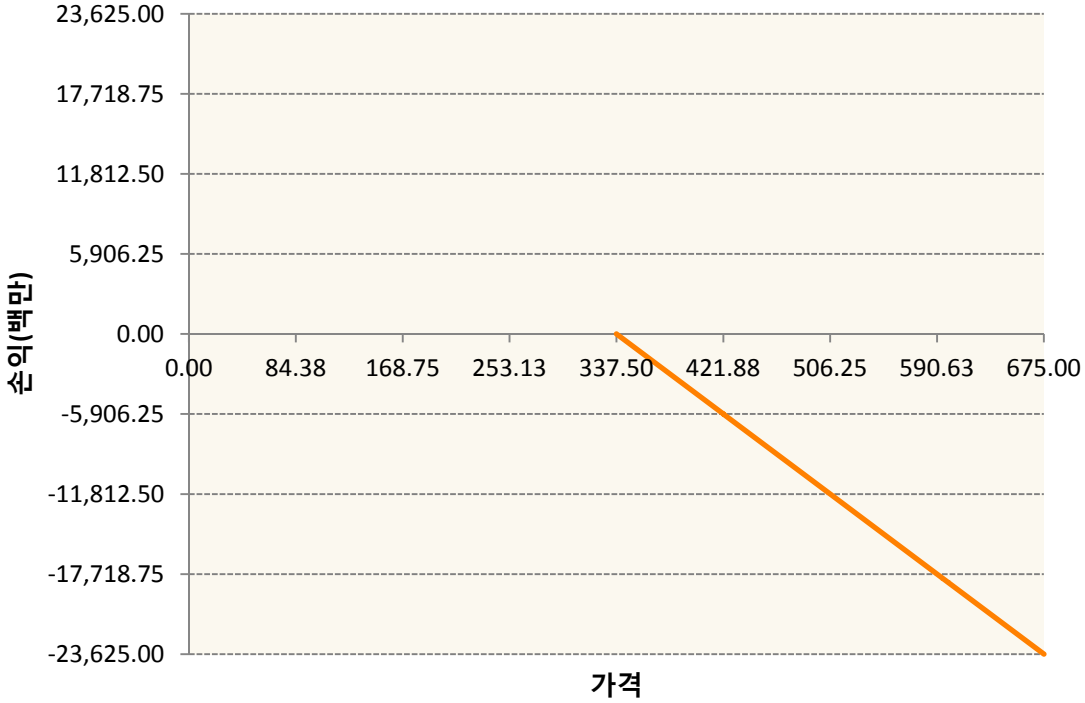
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	8,545	-8,545	장내
누계	유가증권	선물	12,131	0	12,131	장내
누계	유가증권	스왑	46,200	0	46,200	장외
누계	유가증권	옵션	0	50,984	-50,984	장내

2. 만기시점의 손익구조

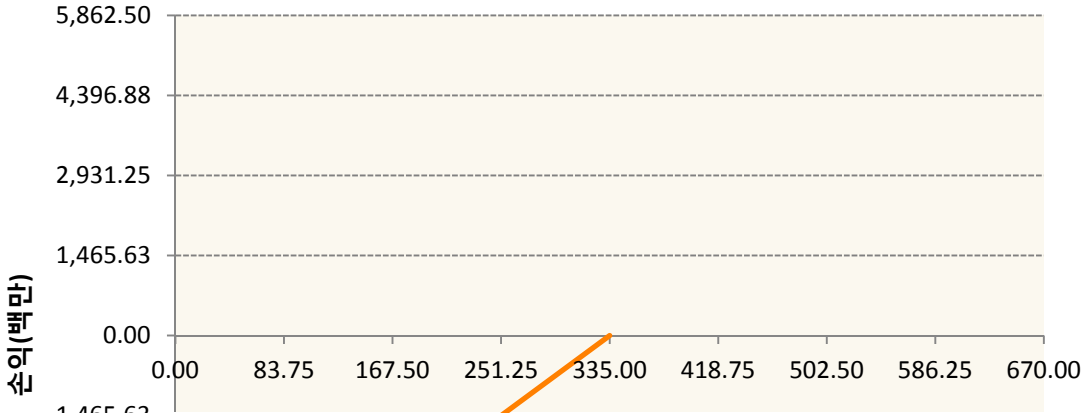


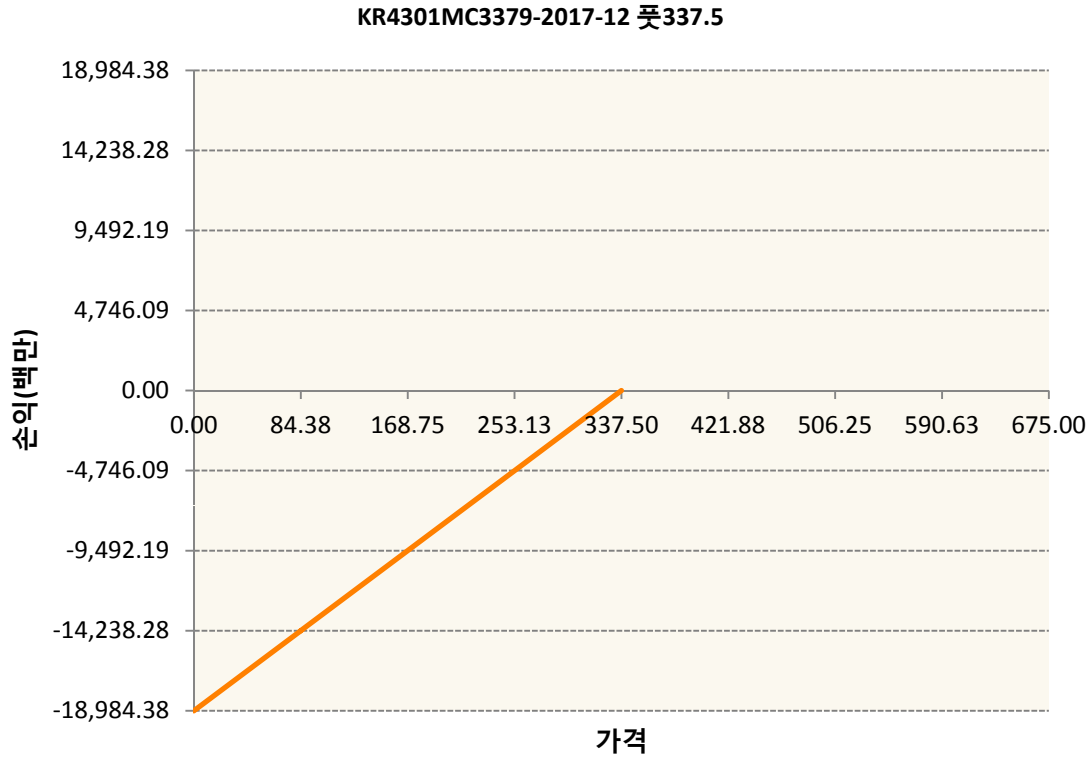


KR4201MC3370-2017-12 콜337.5



KR4301MC3353-2017-12 풋335





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

2.529E+11 UBCSFXC1 INDEX_2							1,492
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,492	-1,492	-1,492	-1,492	-1,492	-1,492	-1,492
-5.33%	-995	-995	-995	-995	-995	-995	-995
-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%	995	995	995	995	995	995	995
8.00%	1,492	1,492	1,492	1,492	1,492	1,492	1,492
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%	-108	-108	-108	-108	-108	-108	-108
-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%	108	108	108	108	108	108	108
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						202
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-202	-202	-202	-202	-202	-202	-202
-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%	202	202	202	202	202	202	202
	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
	2.529E+11 UBCSFXC1 INDEX_10						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
	KR4101MC0	2017-12 코스피200지수선물					967
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-967	-967	-967	-967	-967	-967	-967
-5.33%	-645	-645	-645	-645	-645	-645	-645
-2.67%	-322	-322	-322	-322	-322	-322	-322
0%	0	0	0	0	0	0	0
2.67%	322	322	322	322	322	322	322
5.33%	645	645	645	645	645	645	645
8.00%	967	967	967	967	967	967	967
	KR4201MC3	2017-12 콜335					151

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	63	61	59	57	54	51	48
-5.33%	57	54	50	46	42	38	33
-2.67%	43	38	33	28	23	17	12
0%	18	12	6	0	-6	-12	-18
2.67%	-21	-27	-32	-38	-43	-49	-55
5.33%	-71	-76	-80	-85	-90	-95	-100
8.00%	-130	-133	-136	-139	-143	-147	-151
	KR4201MC3. 2017-12 콜337.5						1,350

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	519	506	490	470	447	422	393
-5.33%	475	449	419	385	350	312	272
-2.67%	368	326	281	235	187	139	90
0%	162	108	54	0	-54	-109	-163
2.67%	-165	-218	-272	-327	-381	-436	-491
5.33%	-606	-649	-694	-741	-790	-839	-889
8.00%	-1,133	-1,161	-1,194	-1,229	-1,267	-1,308	-1,350
	KR4301MC3. 2017-12 풋335						401

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-400	-400	-400	-400	-400	-401	-401
-5.33%	-245	-245	-246	-247	-249	-250	-253
-2.67%	-96	-99	-103	-107	-111	-116	-120
0%	19	13	6	0	-6	-13	-19
2.67%	74	70	65	60	55	49	44
5.33%	87	86	85	82	80	77	74
8.00%	89	89	88	88	87	86	85
	KR4301MC3. 2017-12 풋337.5						1,344

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,341	-1,341	-1,341	-1,342	-1,342	-1,343	-1,344
-5.33%	-842	-843	-844	-847	-850	-854	-860
-2.67%	-354	-361	-370	-380	-391	-403	-416
0%	58	39	20	0	-20	-40	-60
2.67%	290	272	254	235	216	196	177
5.33%	359	353	345	335	325	313	300
8.00%	369	368	366	364	360	356	350

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

7,721

공시일	2017-11-15
기준일	2017-11-14

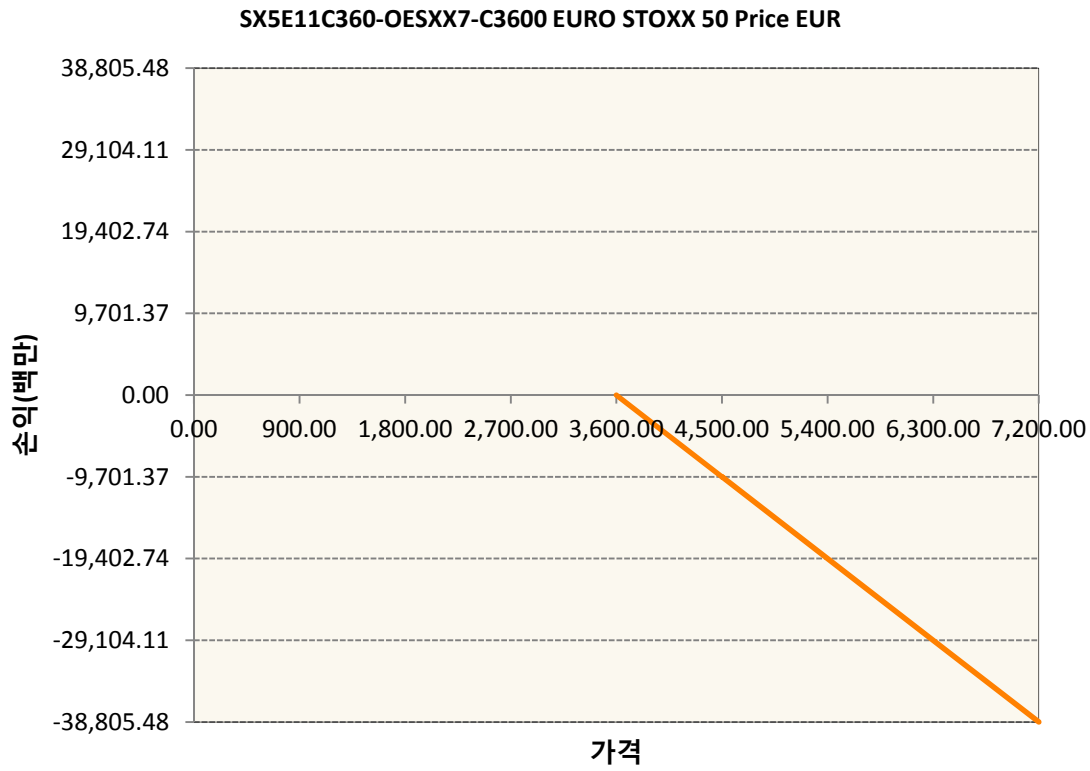
유로커버드콜모(주식혼합-파생형

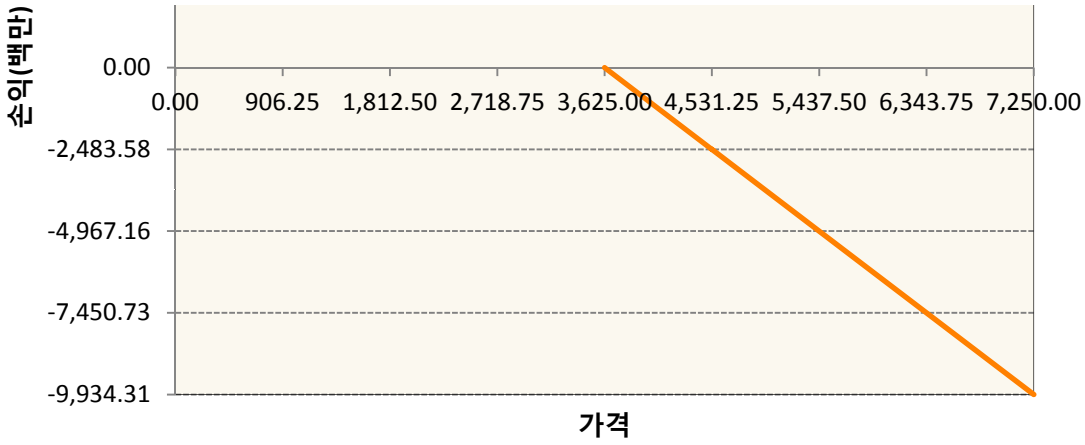
1. 계약금액

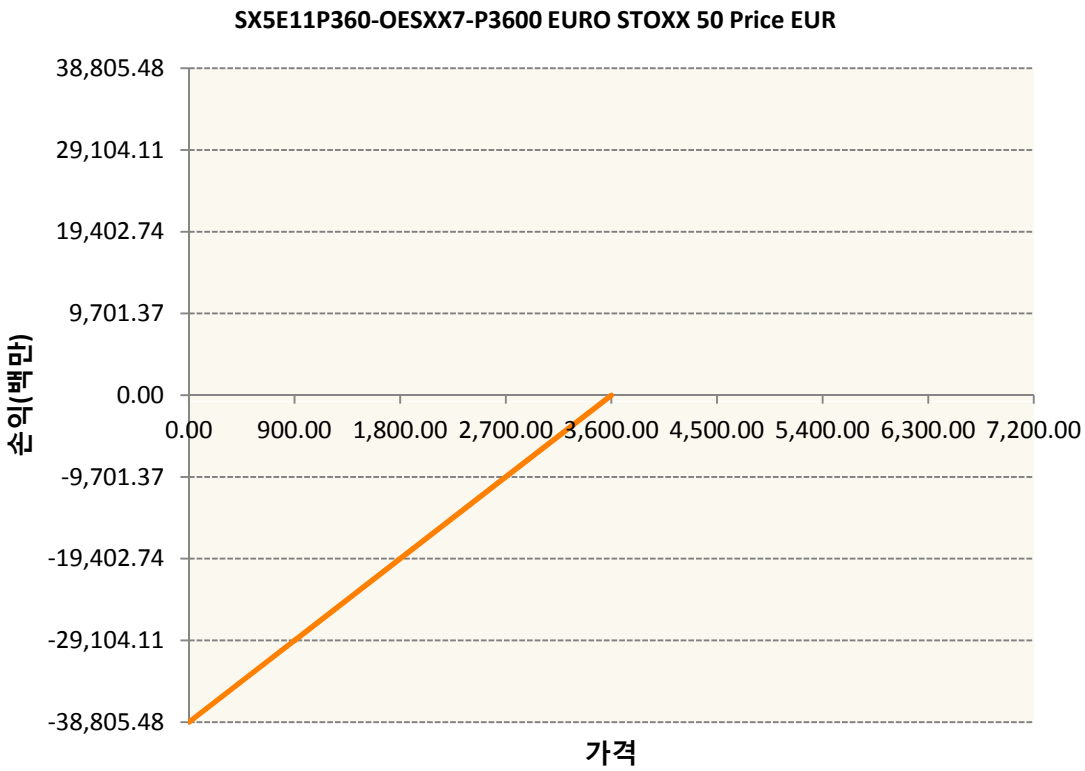
(단위:백만원)

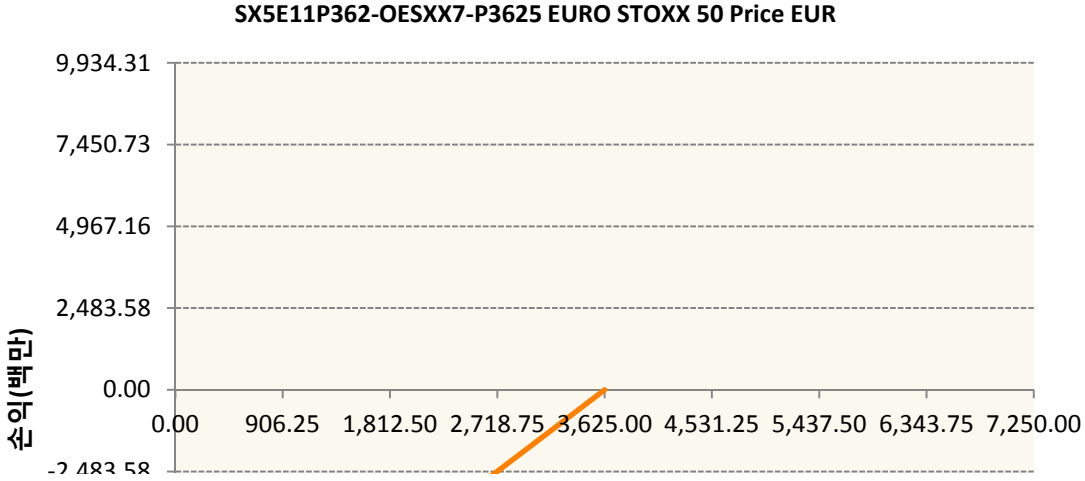
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	41,173	0	41,173	
누계	유가증권	스왑	97,878	0	97,878	장외
누계	유가증권	옵션	0	97,480	-97,480	장내

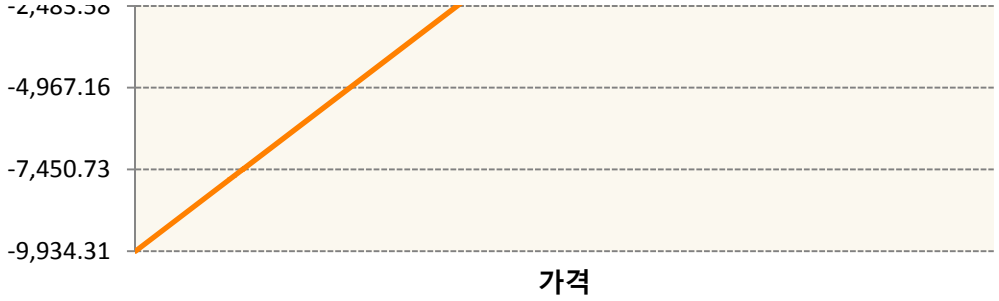
2. 만기시점의 손익구조

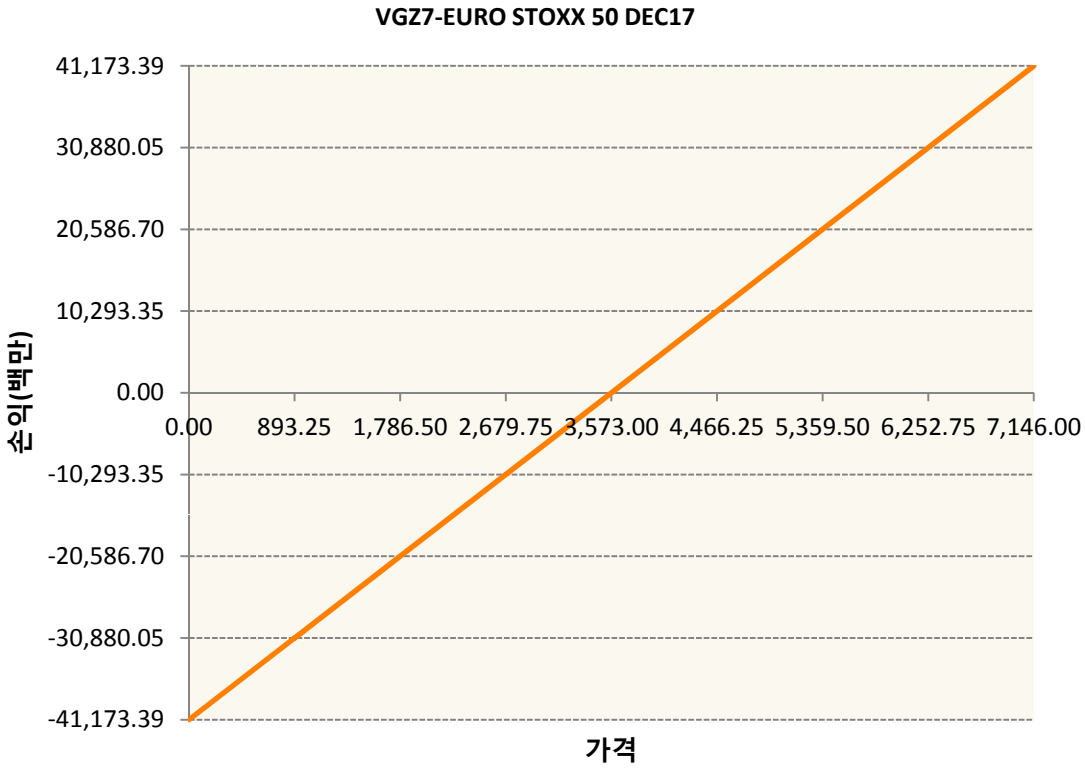



손익(백만)
0.00
-2,483.58
-4,967.16
-7,450.73
-9,934.31
0.00
906.25
1,812.50
2,718.75
3,625.00
4,531.25
5,437.50
6,343.75
7,250.00
가격


SX5E11P360-OESXX7-P3600 EURO STOXX 50 Price EUR
손익(백만)
38,805.48
29,104.11
19,402.74
9,701.37
0.00
-9,701.37
-19,402.74
-29,104.11
-38,805.48
0.00
900.00
1,800.00
2,700.00
3,600.00
4,500.00
5,400.00
6,300.00
7,200.00
가격


SX5E11P362-OESXX7-P3625 EURO STOXX 50 Price EUR
손익(백만)
9,934.31
7,450.73
4,967.16
2,483.58
0.00
0.00
906.25
1,812.50
2,718.75
3,625.00
4,531.25
5,437.50
6,343.75
7,250.00





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

260105SQPX	SG EURO Covered CALL STRATEGY	3
SX5E11C360	OESXX7-C3600 EURO STOXX 50 Price EUR	3,105
SX5E11C362	OESXX7-C3625 EURO STOXX 50 Price EUR	795
SX5E11P360	OESXX7-P3600 EURO STOXX 50 Price EUR	3,105
SX5E11P362	OESXX7-P3625 EURO STOXX 50 Price EUR	795
VGZ7	EURO STOXX 50 DEC17	3,294

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

8,036

공시일	2017-11-15
기준일	2017-11-14

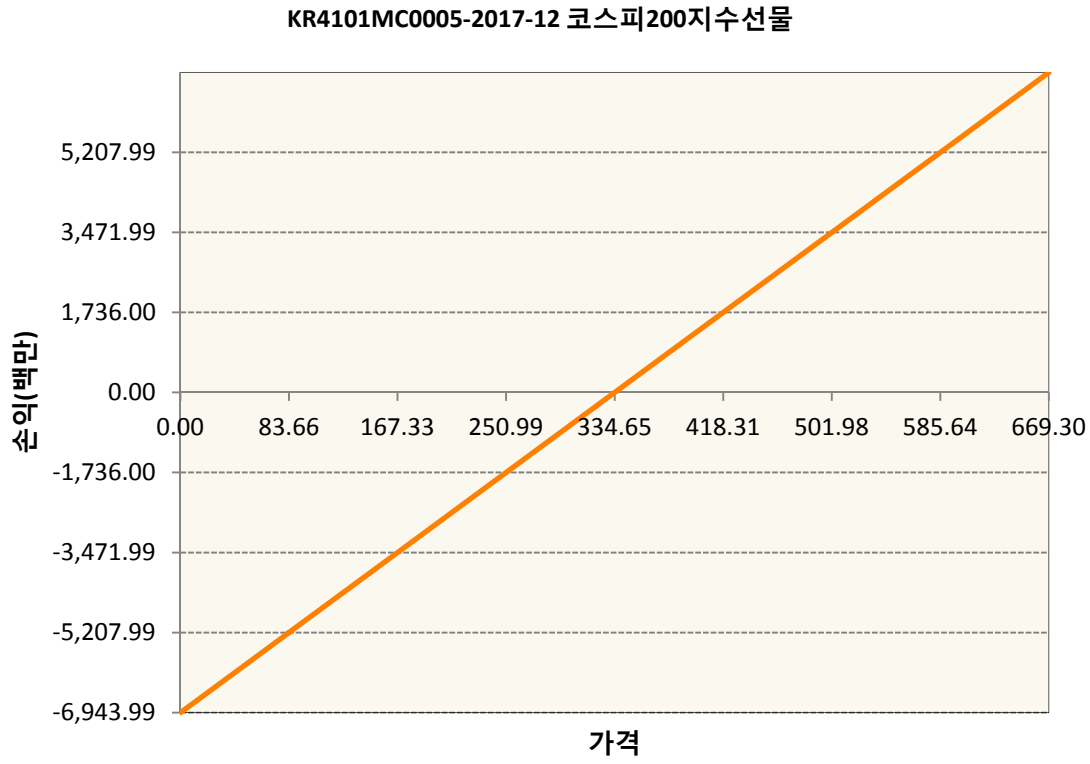
ETF스마트레버리지목표전환형8호

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	6,944	0	6,944	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물	554

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-554	-554	-554	-554	-554	-554	-554
-5.33%	-369	-369	-369	-369	-369	-369	-369
-2.67%	-185	-185	-185	-185	-185	-185	-185
0%	0	0	0	0	0	0	0
2.67%	185	185	185	185	185	185	185
5.33%	369	369	369	369	369	369	369
8.00%	554	554	554	554	554	554	554

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

333

공시일	2017-11-15
기준일	2017-11-14

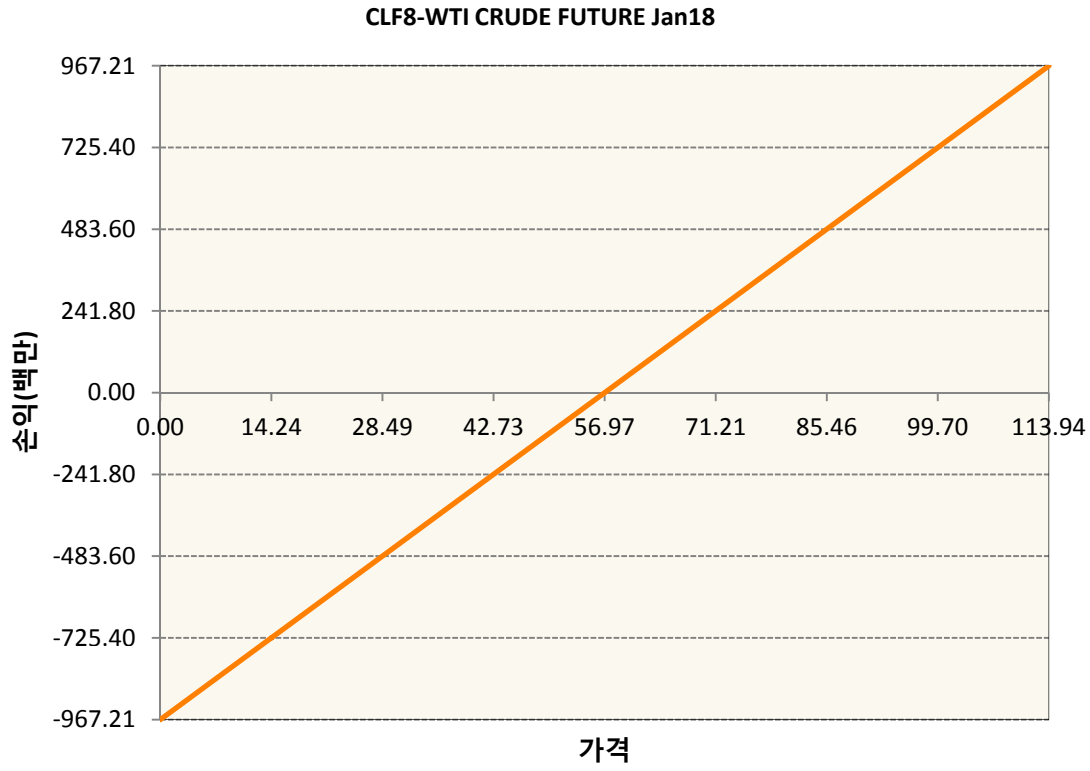
에너지인덱스플러스모(채권-파생형)

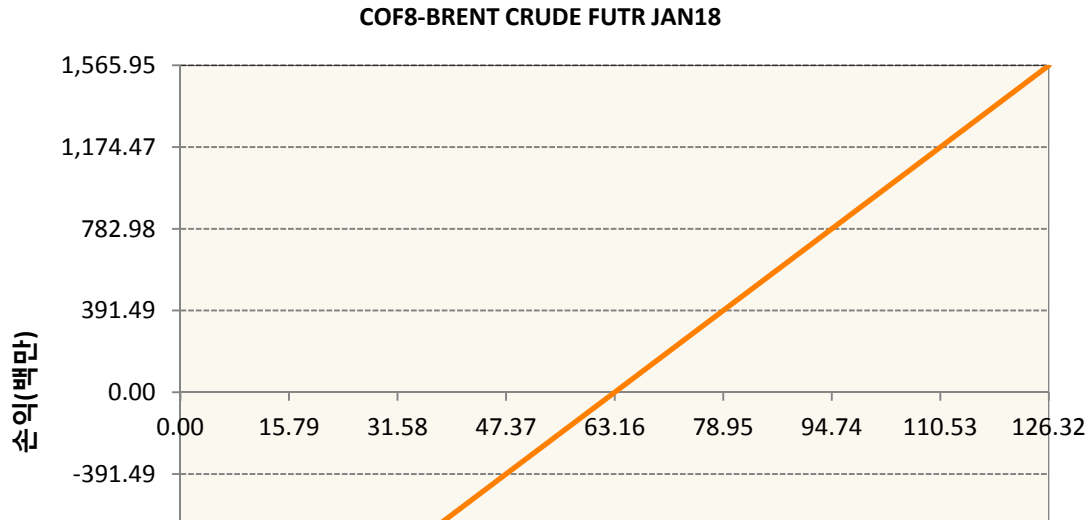
1. 계약금액

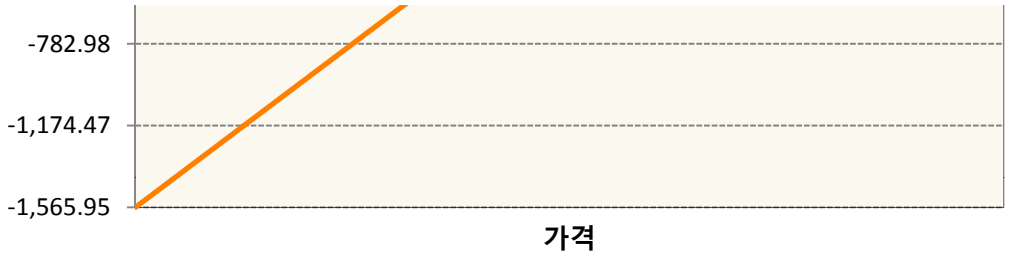
(단위:백만원)

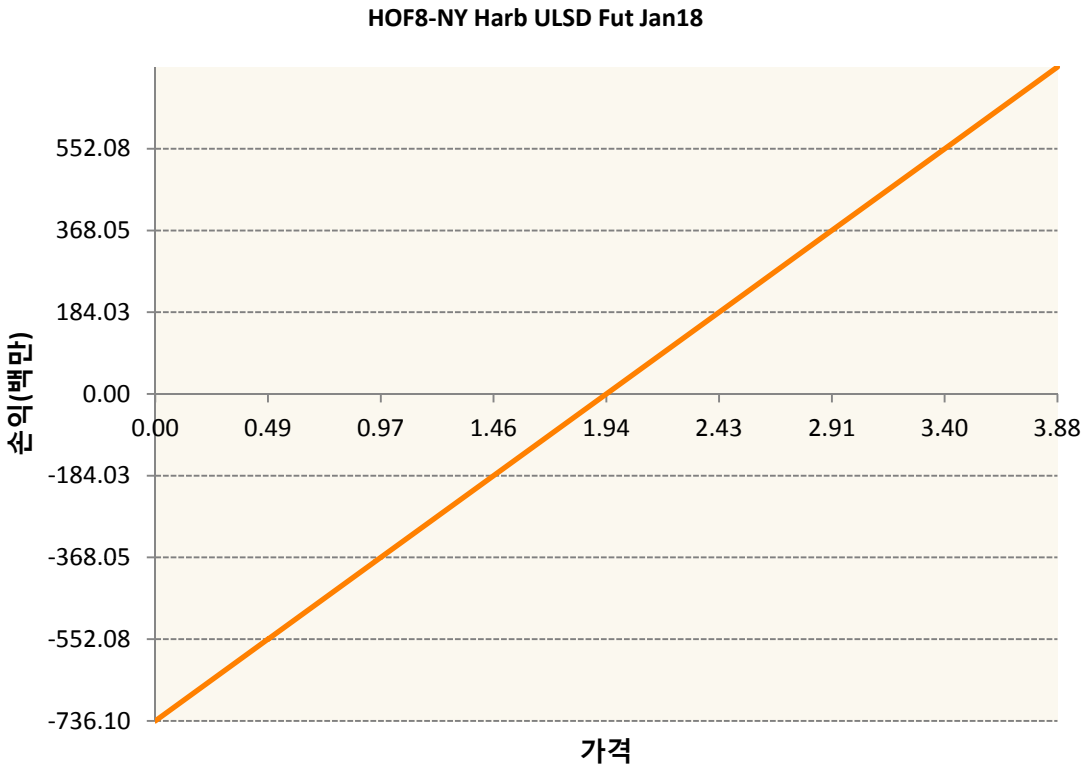
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	5,436	894	4,542	

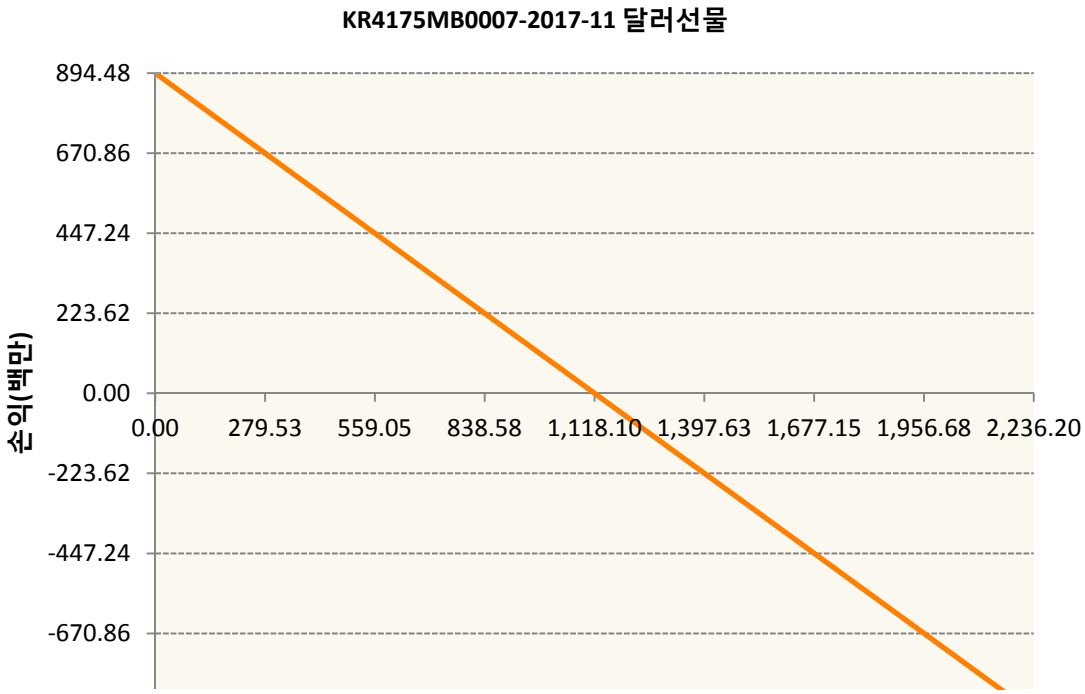
2. 만기시점의 손익구조

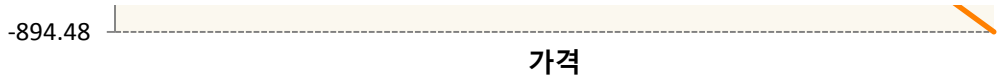


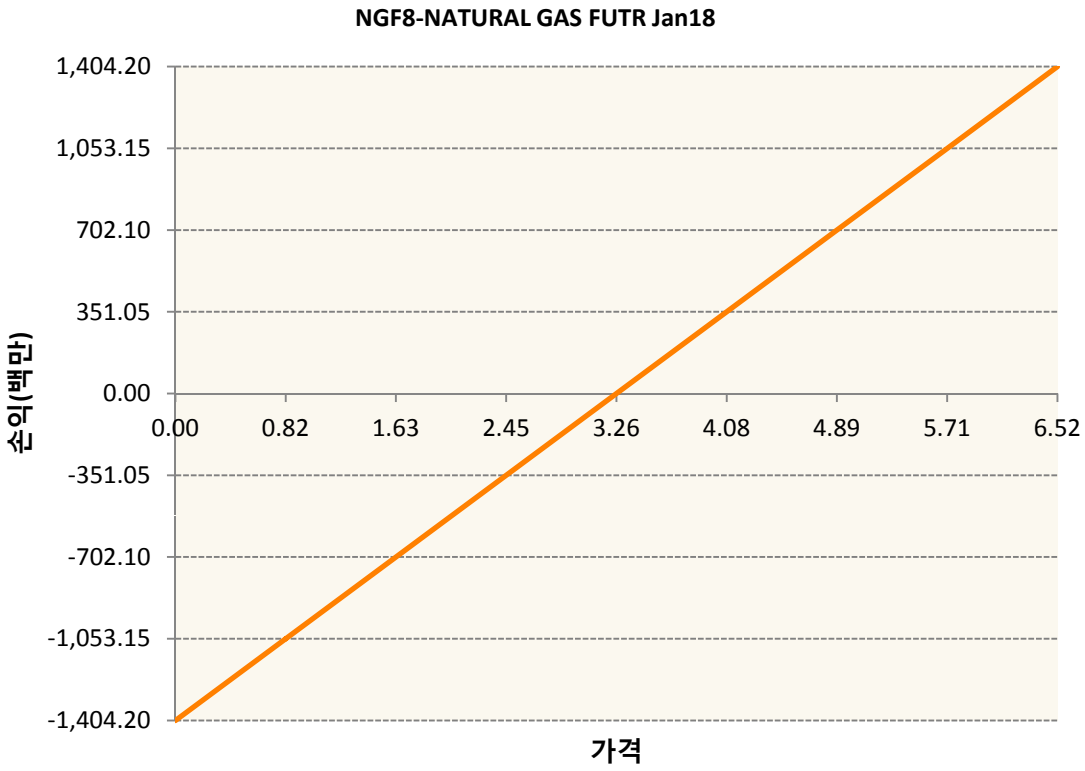


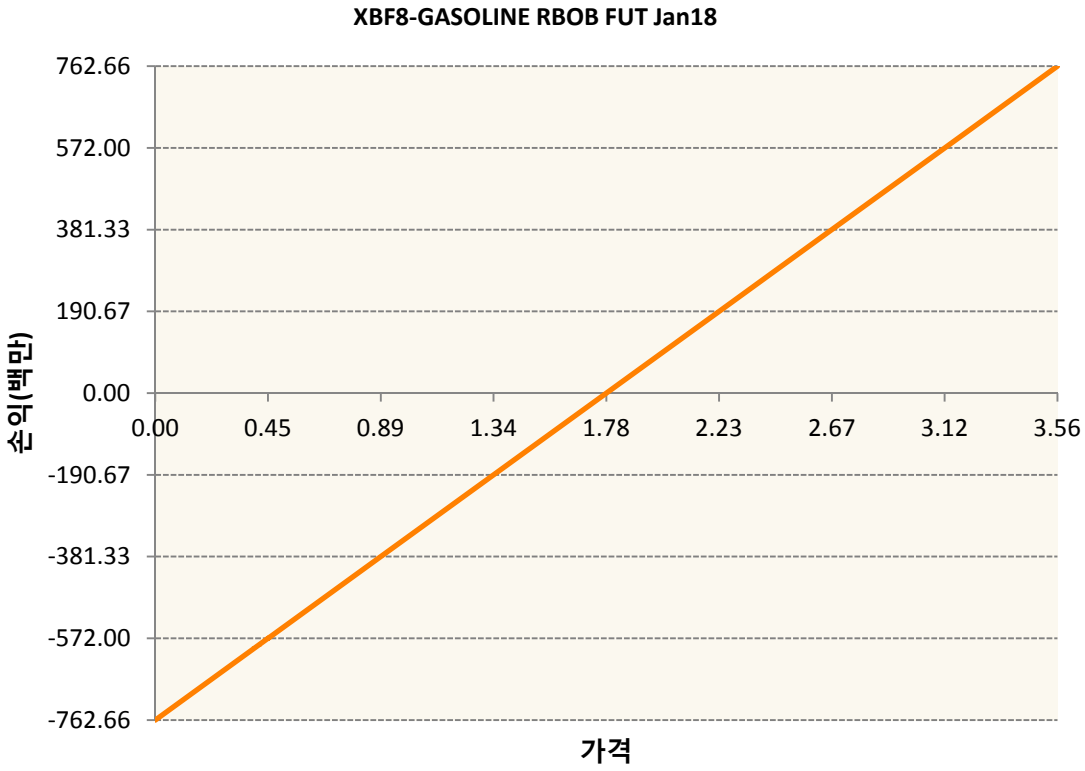

-782.98
-1,174.47
-1,565.95
가격


HOF8-NY Harb ULSD Fut Jan18
552.08
368.05
184.03
0.00
-184.03
-368.05
-552.08
-736.10
0.00
0.49
0.97
1.46
1.94
2.43
2.91
3.40
3.88
손익(백만)
가격


KR4175MB0007-2017-11 달러선물
894.48
670.86
447.24
223.62
0.00
-223.62
-447.24
-670.86
0.00
279.53
559.05
838.58
1,118.10
1,397.63
1,677.15
1,956.68
2,236.20
손익(백만)


-894.48
가격


NGF8-NATURAL GAS FUTR Jan18
1,404.20
1,053.15
702.10
351.05
0.00
-351.05
-702.10
-1,053.15
-1,404.20
0.00
0.82
1.63
2.45
3.26
4.08
4.89
5.71
6.52
손익(백만)
가격


XBF8-GASOLINE RBOB FUT Jan18
762.66
572.00
381.33
190.67
0.00
-190.67
-381.33
-572.00
-762.66
0.00
0.45
0.89
1.34
1.78
2.23
2.67
3.12
3.56
손익(백만)
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLF8	WTI CRUDE FUTURE Jan18	77
COF8	BRENT CRUDE FUTR JAN18	125
HOF8	NY Harb ULSD Fut Jan18	59
KR4175MB0(	2017-11 달러선물	72
NGF8	NATURAL GAS FUTR Jan18	112
XBF8	GASOLINE RBOB FUT Jan18	61

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

764

공시일	2017-11-15
기준일	2017-11-14

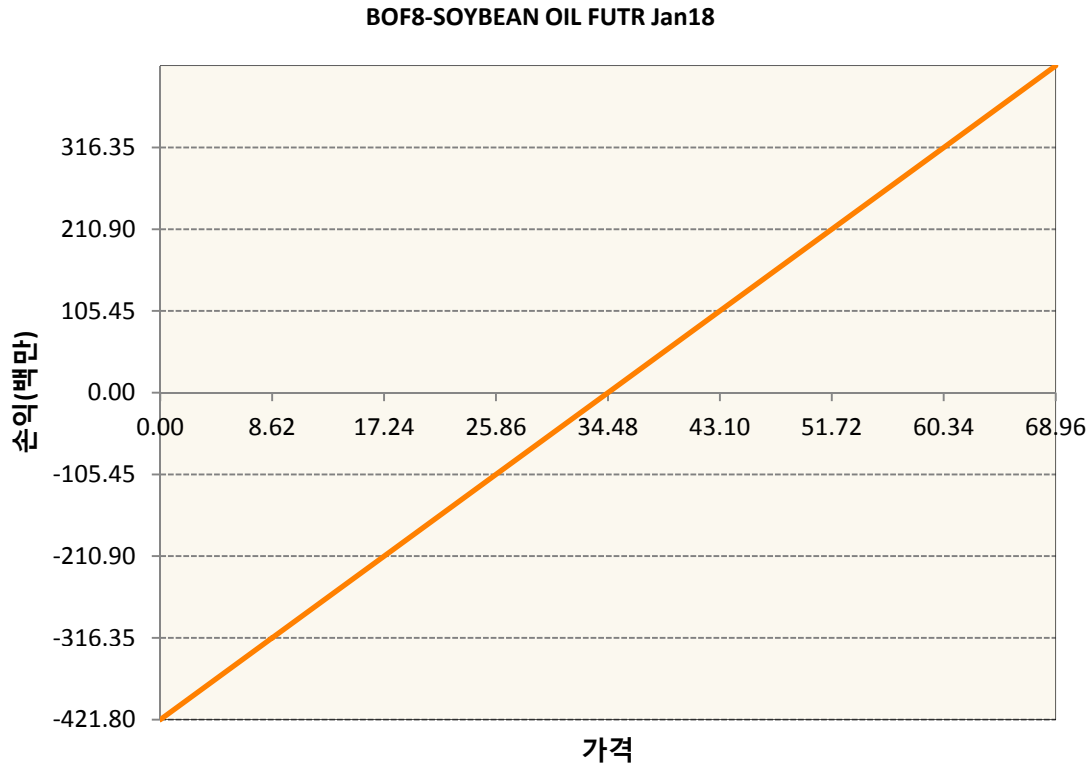
애그리컬쳐인덱스플러스모(채권-파생형)

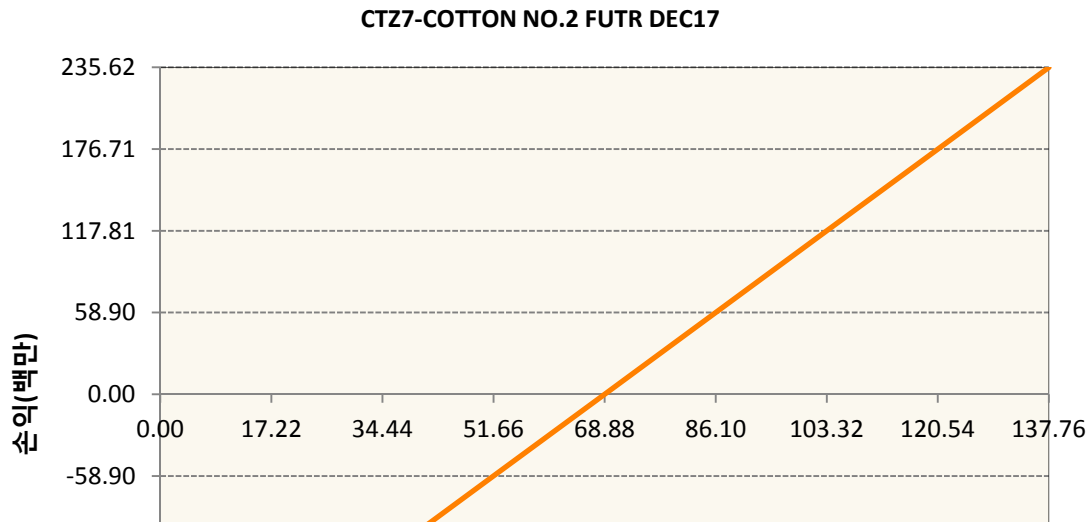
1. 계약금액

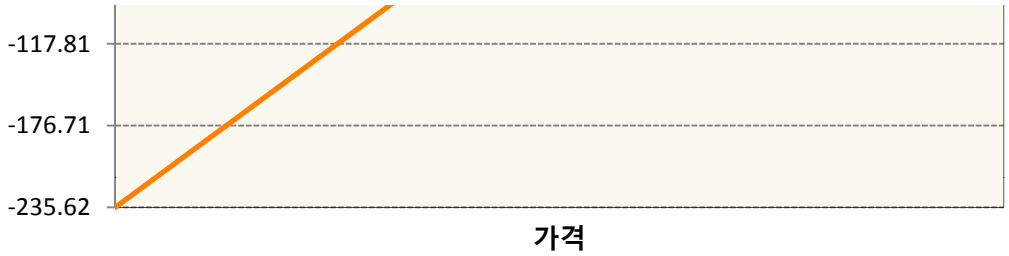
(단위:백만원)

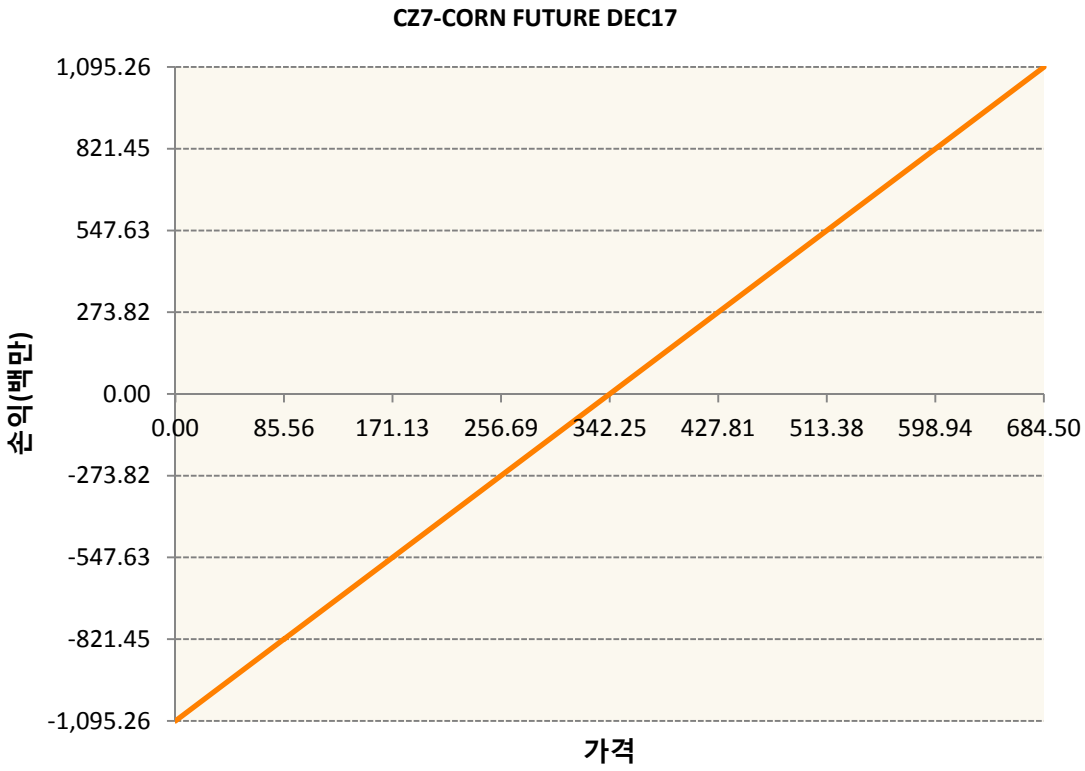
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,536	335	4,201	

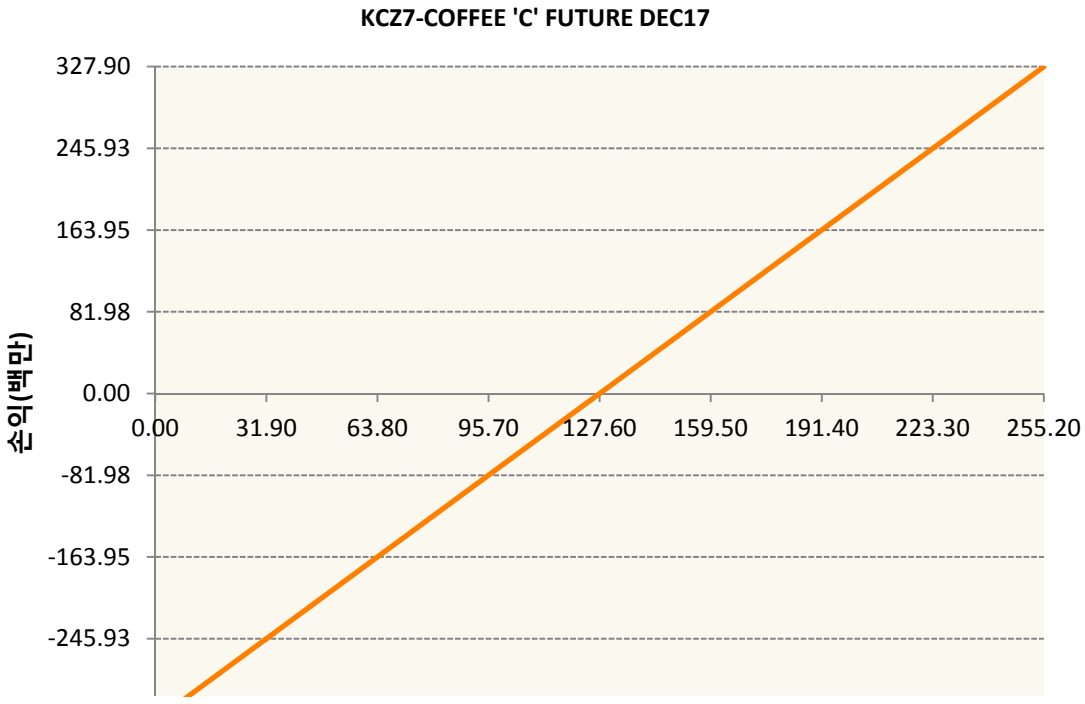
2. 만기시점의 손익구조

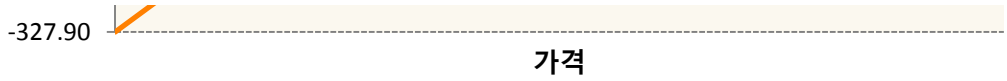


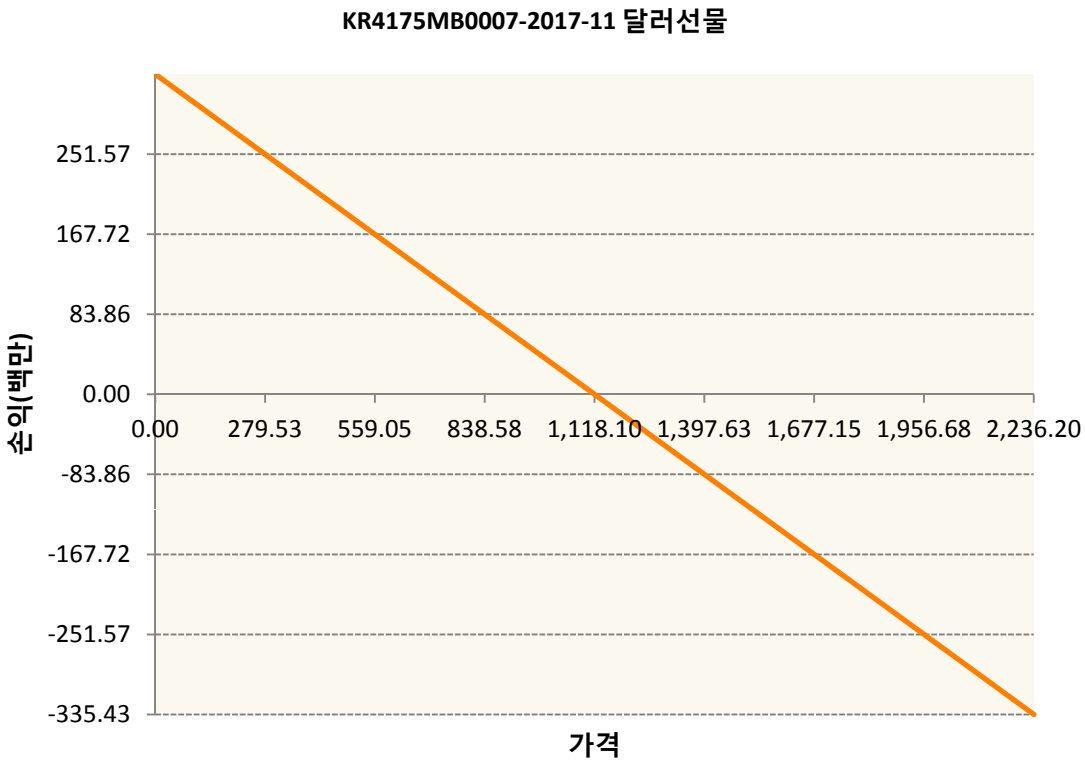


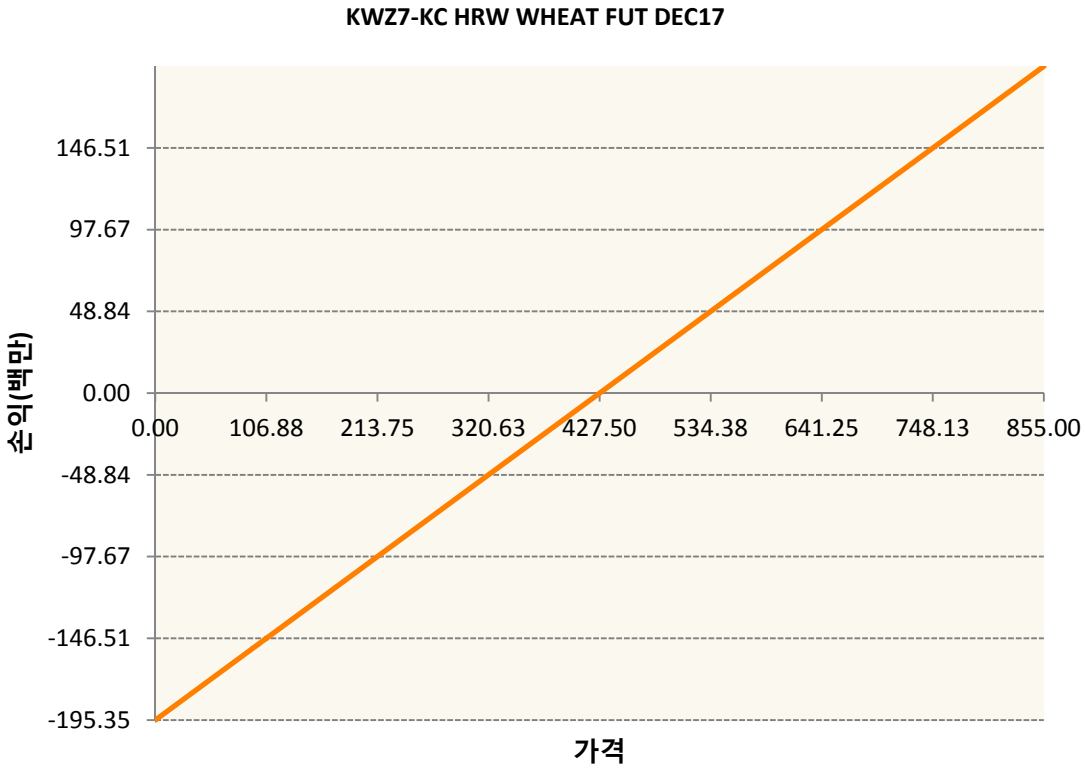

-117.81
-176.71
-235.62
가격

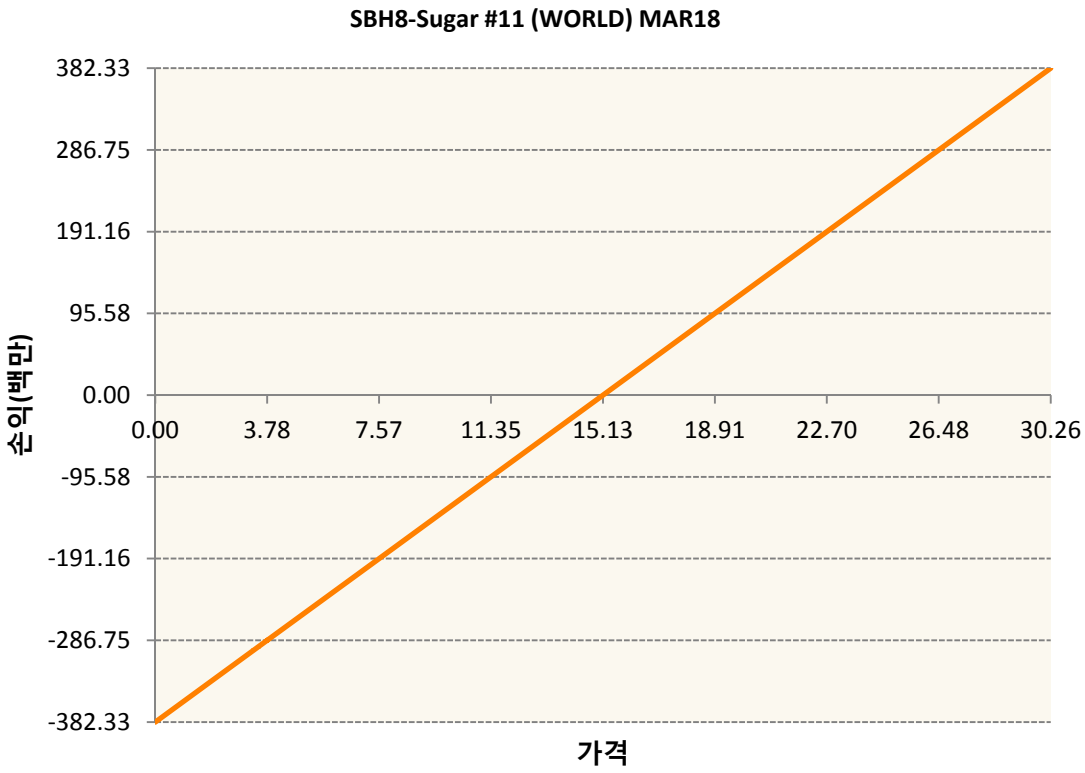

CZ7-CORN FUTURE DEC17
1,095.26
821.45
547.63
273.82
0.00
-273.82
-547.63
-821.45
-1,095.26
0.00
85.56
171.13
256.69
342.25
427.81
513.38
598.94
684.50
손익(백만)
가격

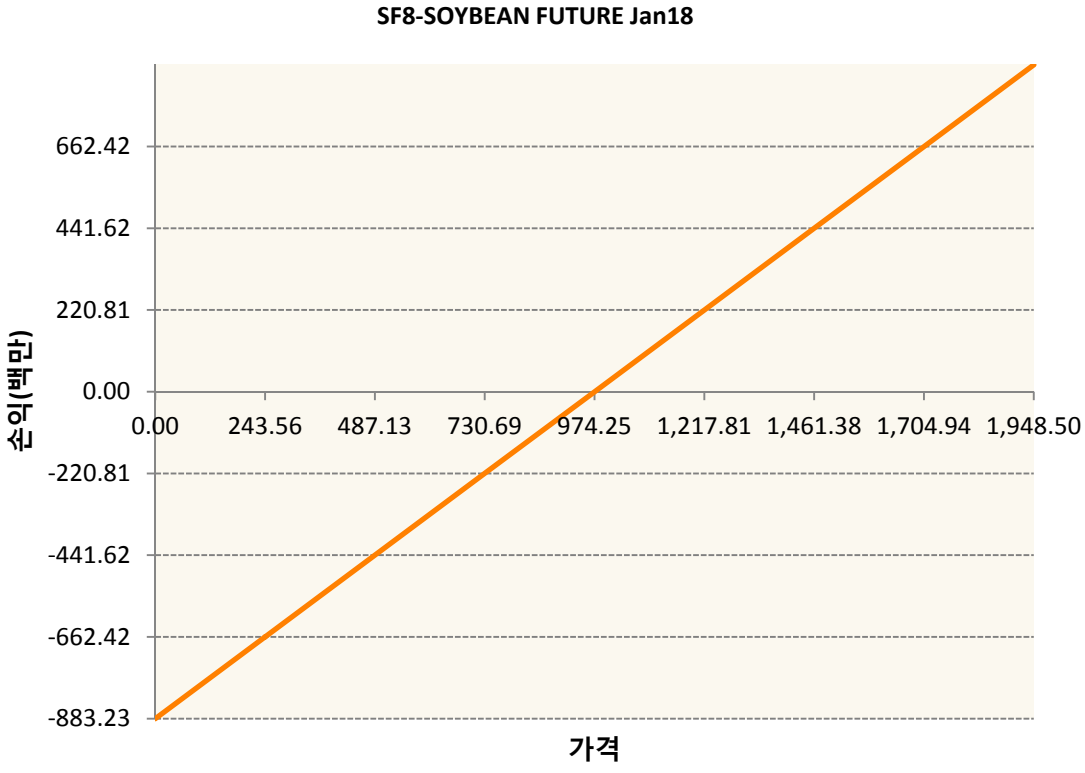

KCZ7-COFFEE 'C' FUTURE DEC17
327.90
245.93
163.95
81.98
0.00
-81.98
-163.95
-245.93
0.00
31.90
63.80
95.70
127.60
159.50
191.40
223.30
255.20
손익(백만)


-327.90
가격

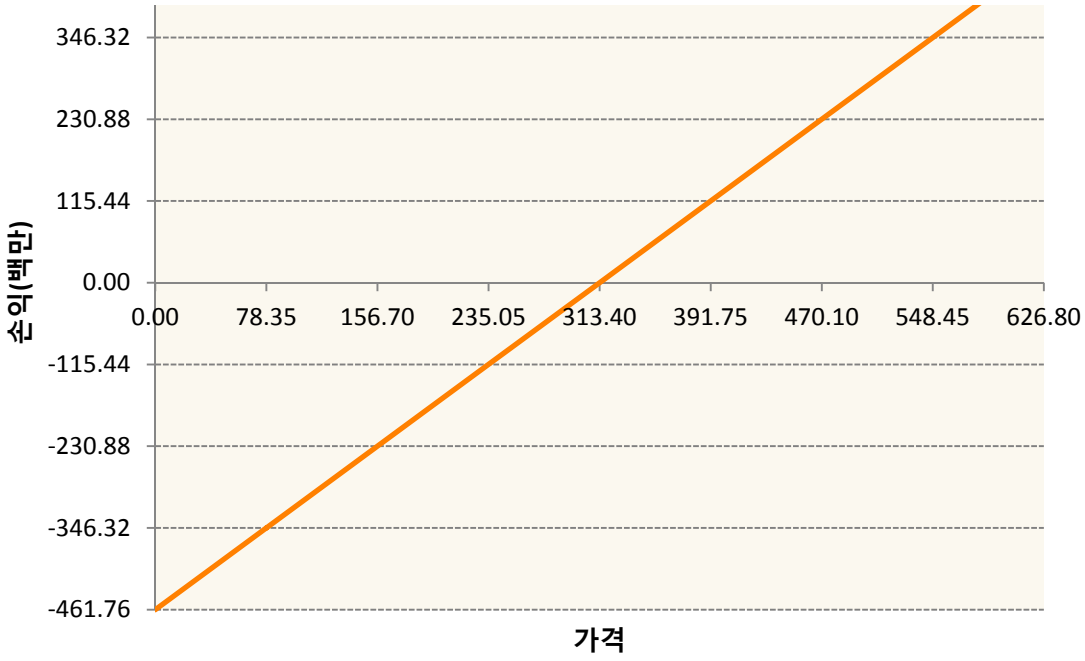

KR4175MB0007-2017-11 달러선물
251.57
167.72
83.86
0.00
-83.86
-167.72
-251.57
-335.43
0.00
279.53
559.05
838.58
1,118.10
1,397.63
1,677.15
1,956.68
2,236.20
손익(백만)
가격

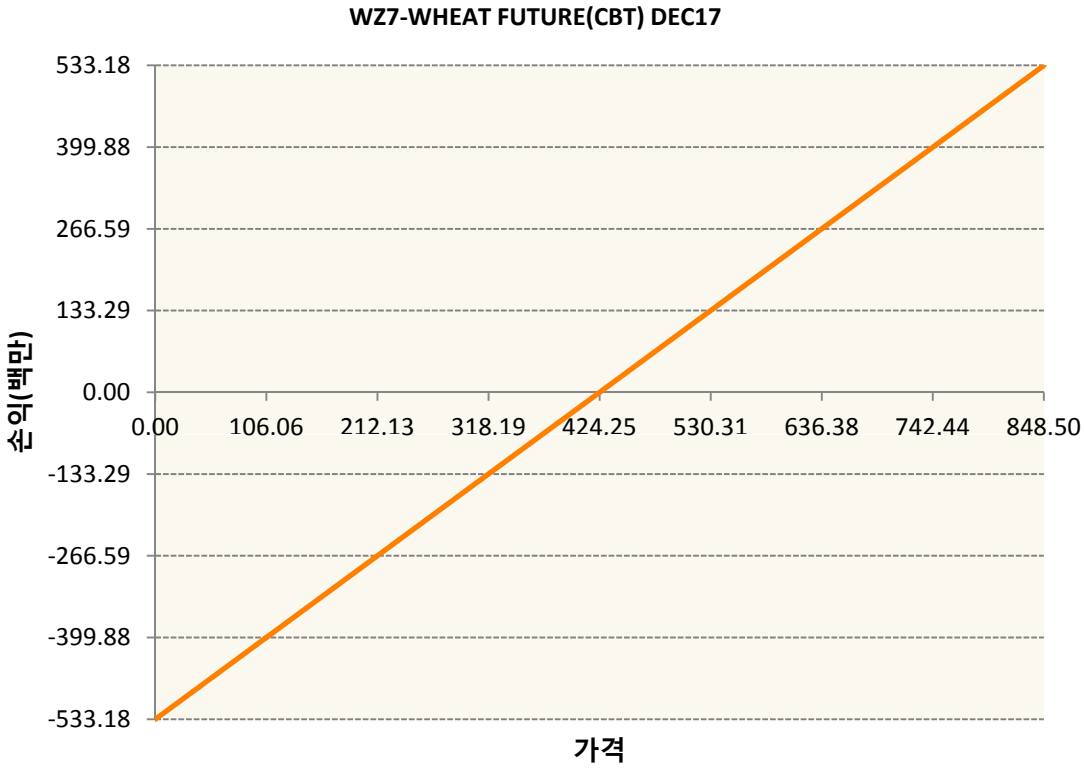

KWZ7-KC HRW WHEAT FUT DEC17
146.51
97.67
48.84
0.00
-48.84
-97.67
-146.51
-195.35
0.00
106.88
213.75
320.63
427.50
534.38
641.25
748.13
855.00
손익(백만)
가격


SBH8-Sugar #11 (WORLD) MAR18
382.33
286.75
191.16
95.58
0.00
-95.58
-191.16
-286.75
-382.33
0.00
3.78
7.57
11.35
15.13
18.91
22.70
26.48
30.26
손익(백만)
가격


SF8-SOYBEAN FUTURE Jan18
662.42
441.62
220.81
0.00
-220.81
-441.62
-662.42
-883.23
0.00
243.56
487.13
730.69
974.25
1,217.81
1,461.38
1,704.94
1,948.50
손익(백만)
가격

SMF8-SOYBEAN MEAL FUTR Jan18
461.76





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BOF8	SOYBEAN OIL FUTR Jan18	34
CTZ7	COTTON NO.2 FUTR DEC17	19
CZ7	CORN FUTURE DEC17	88
KCZ7	COFFEE 'C' FUTURE DEC17	26
KR4175MB0(	2017-11 달러선물	27

KWZ7	KC HRW WHEAT FUT DEC17	16
SBH8	Sugar #11 (WORLD) MAR18	31
SF8	SOYBEAN FUTURE Jan18	71
SMF8	SOYBEAN MEAL FUTR Jan18	37
WZ7	WHEAT FUTURE(CBT) DEC17	43

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

409