공시일	2017-11-16
기준일	2017-11-15

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	2017-11-16
기준일	2017-11-15

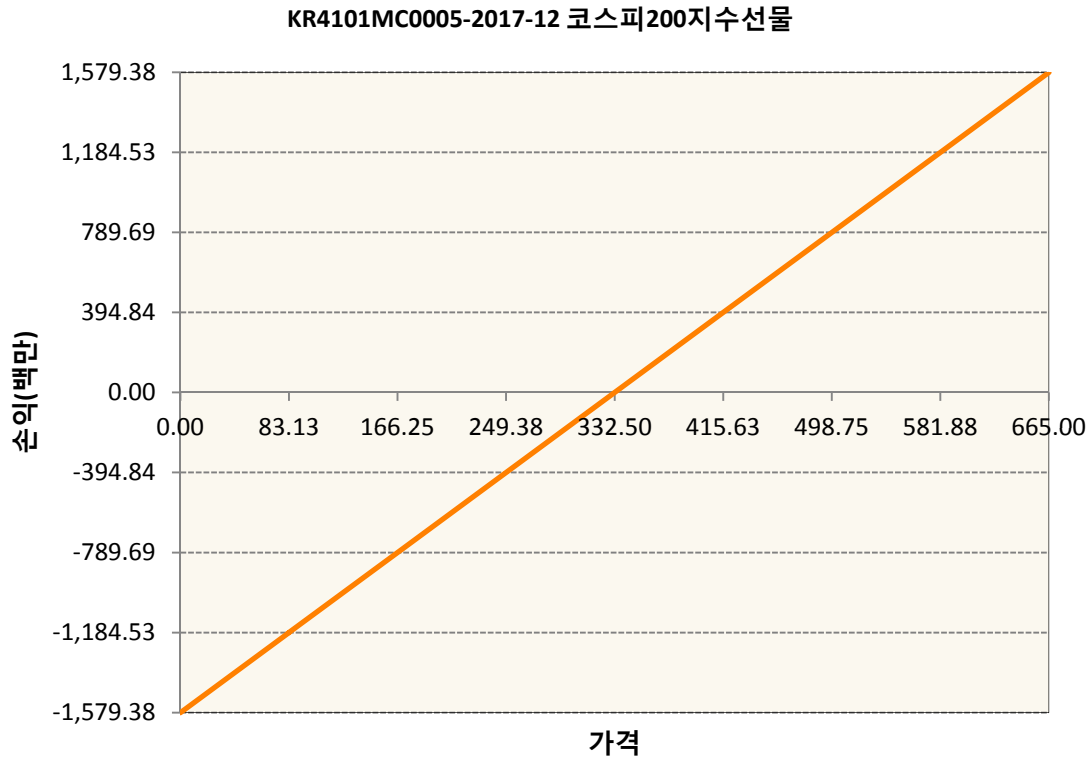
스마트인덱스모

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	1,579	0	1,579	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물						126
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-126	-126	-126	-126	-126	-126	-126
-5.33%	-84	-84	-84	-84	-84	-84	-84
-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%	84	84	84	84	84	84	84
8.00%	126	126	126	126	126	126	126

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

74

공시일	2017-11-16
기준일	2017-11-15

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	1,063

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

349

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-16
기준일	2017-11-15

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	415

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

366

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-11-16
기준일	2017-11-15

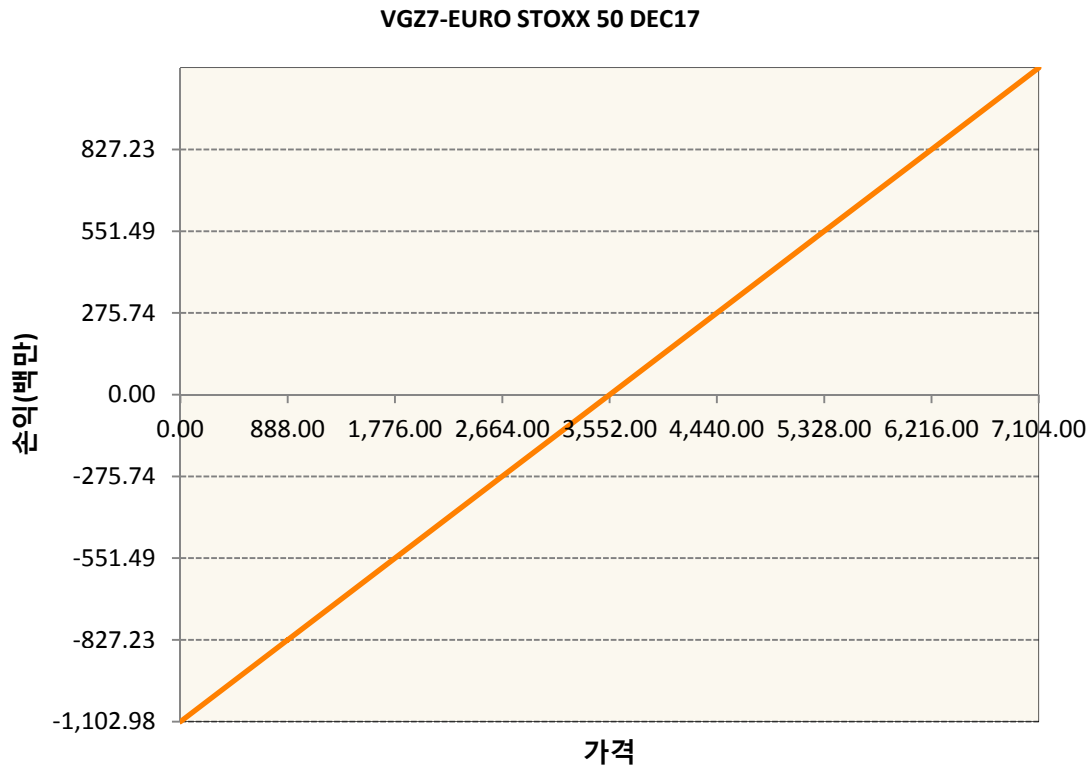
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,103	0	1,103	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGZ7	EURO STOXX 50 DEC17	88

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

(단위:백만원)

64

공시일	2017-11-16
기준일	2017-11-15

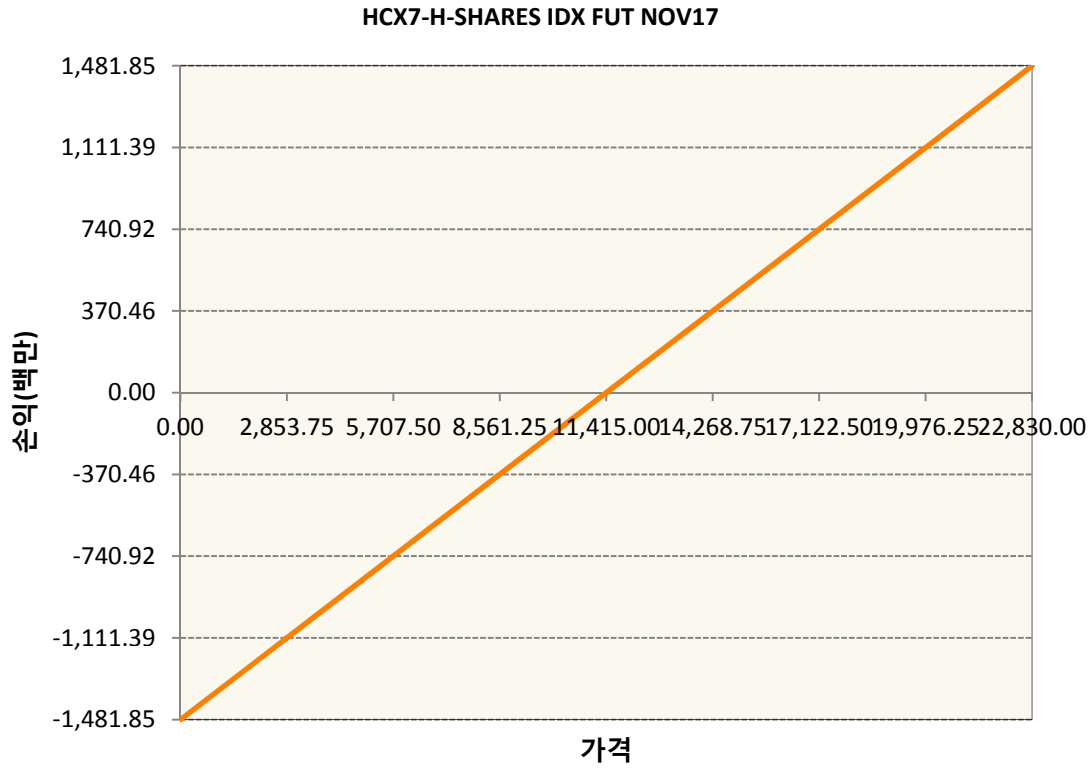
차이나인덱스모(주식-파생형)

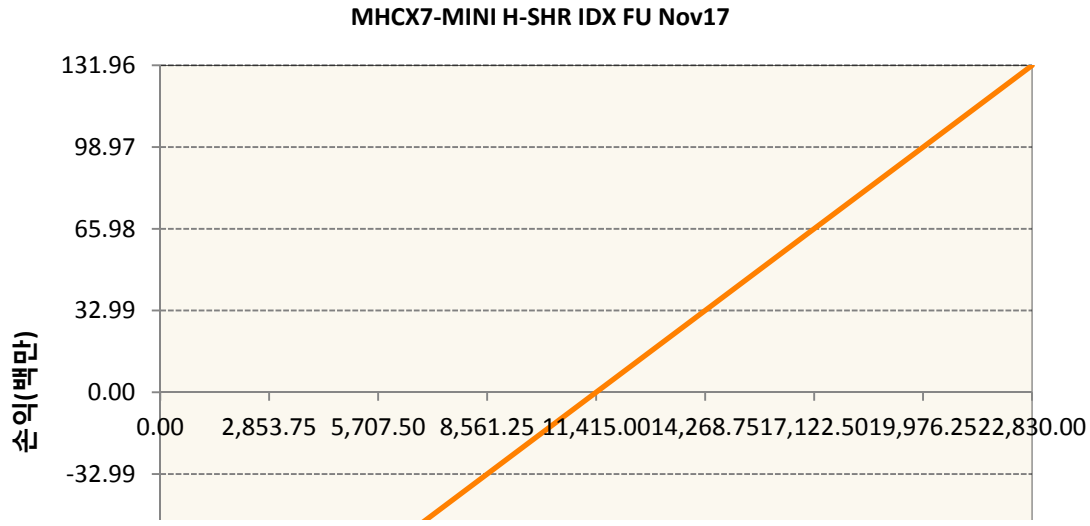
1. 계약금액

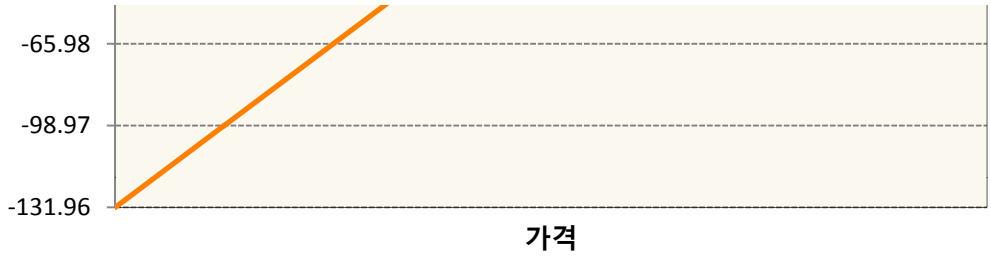
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,614	0	1,614	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCX7	H-SHARES IDX FUT NOV17	119
MHCX7	MINI H-SHR IDX FU Nov17	11

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	104

공시일	2017-11-16
기준일	2017-11-15

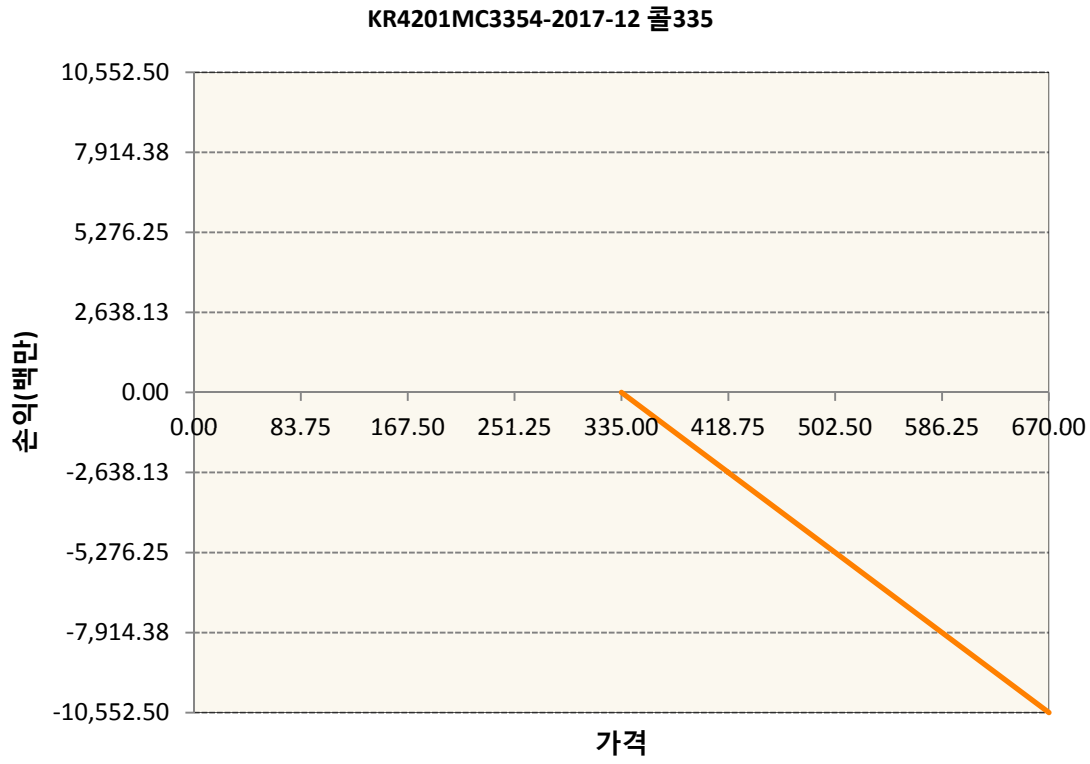
커버드콜모(주식혼합-파생형)

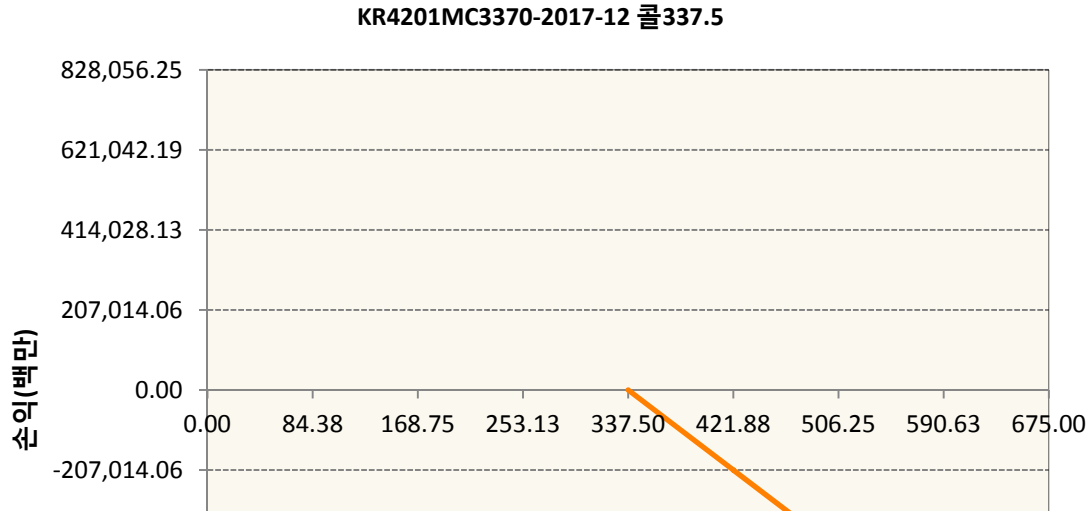
1. 계약금액

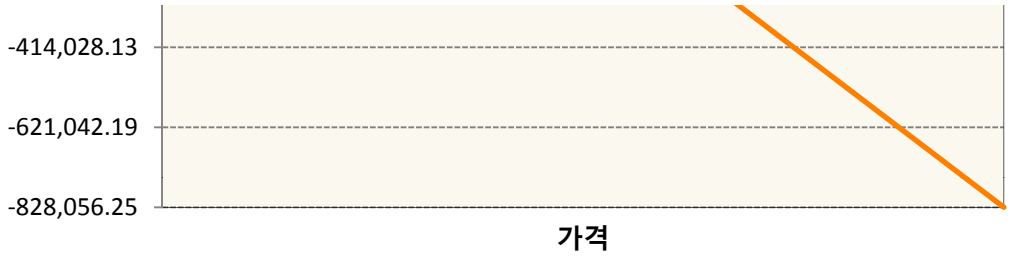
(단위:백만원)

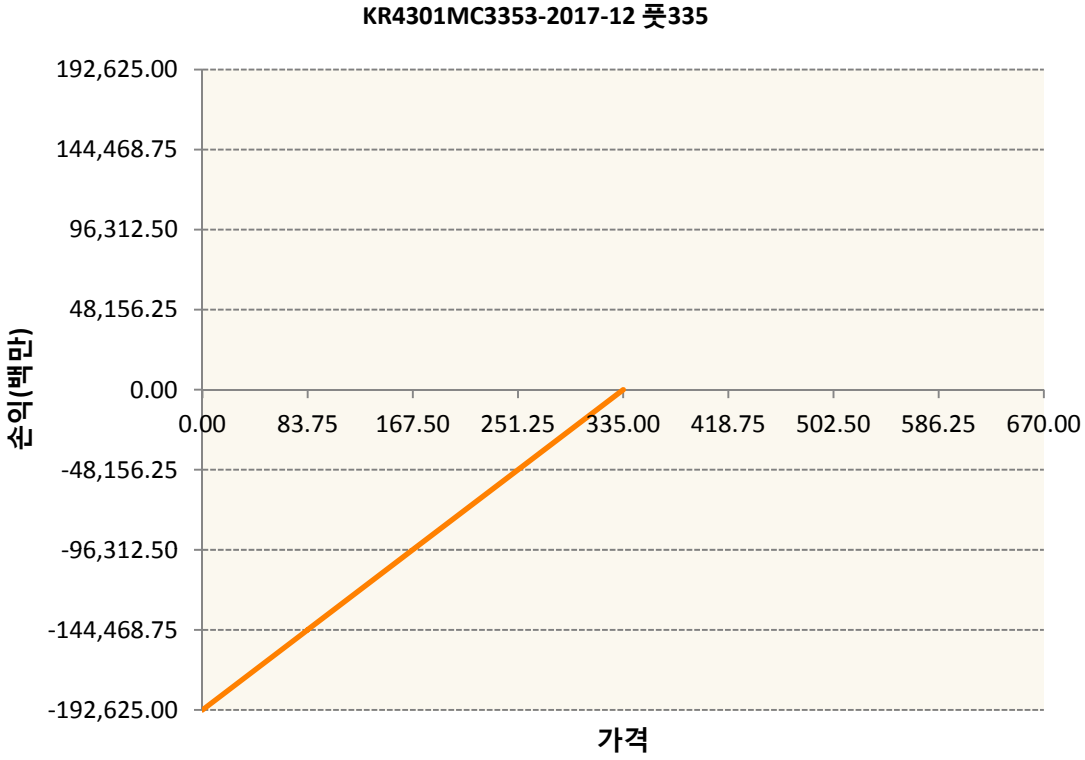
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	옵션	0	1,453,109	-1,453,109	장내

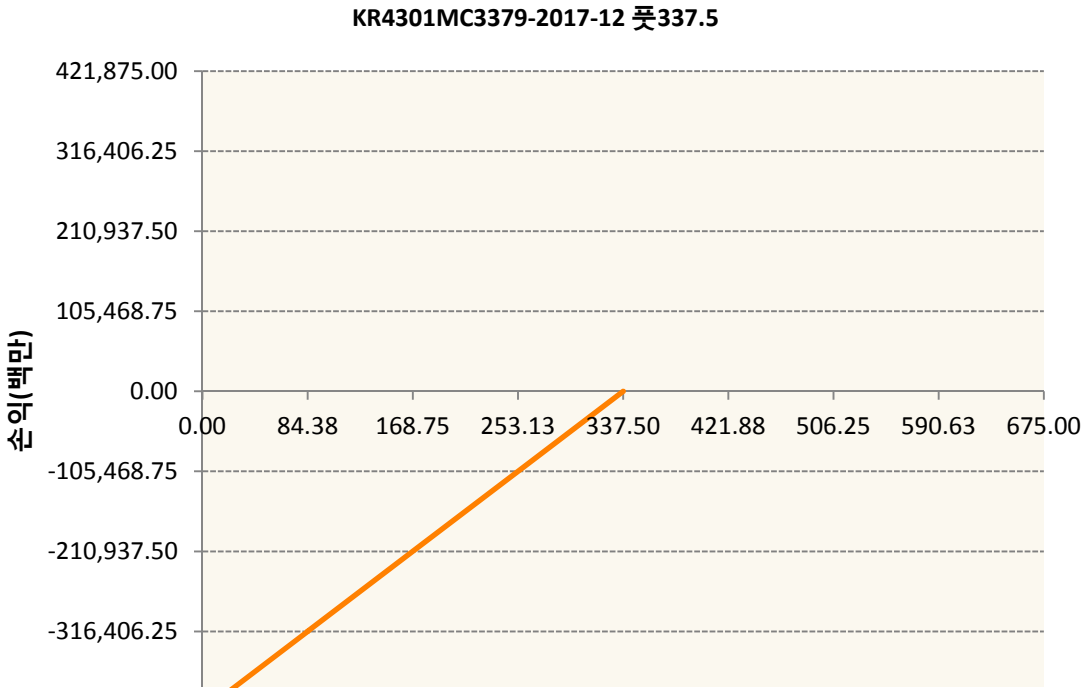
2. 만기시점의 손익구조






-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							616
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	246	239	232	222	211	199	186
-5.33%	224	211	197	181	165	147	129
-2.67%	172	152	131	110	88	66	44
0%	73	49	24	0	-24	-49	-73
2.67%	-80	-103	-127	-151	-175	-200	-224
5.33%	-282	-301	-321	-341	-362	-384	-406
8.00%	-522	-534	-548	-563	-580	-597	-616
KR4201MC3. 2017-12 콜337.5							45,895
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	16,772	16,387	15,875	15,242	14,496	13,648	12,706
-5.33%	15,464	14,618	13,640	12,551	11,367	10,103	8,772
-2.67%	12,163	10,744	9,248	7,691	6,086	4,443	2,767
0%	5,590	3,739	1,874	0	-1,882	-3,769	-5,661
2.67%	-5,107	-7,022	-8,943	-10,869	-12,798	-14,730	-16,665
5.33%	-19,869	-21,467	-23,127	-24,837	-26,584	-28,362	-30,165
8.00%	-37,817	-38,911	-40,132	-41,457	-42,868	-44,351	-45,895
KR4301MC3. 2017-12 풋335							13,478
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13,442	-13,443	-13,444	-13,447	-13,453	-13,463	-13,478
-5.33%	-8,363	-8,374	-8,393	-8,422	-8,460	-8,509	-8,568
-2.67%	-3,431	-3,515	-3,614	-3,726	-3,849	-3,982	-4,123
0%	606	406	204	0	-205	-410	-616
2.67%	2,733	2,566	2,391	2,210	2,024	1,835	1,643
5.33%	3,308	3,255	3,186	3,103	3,007	2,899	2,781
8.00%	3,379	3,372	3,359	3,338	3,309	3,269	3,220
KR4301MC3. 2017-12 풋337.5							30,372
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-30,326	-30,327	-30,328	-30,331	-30,338	-30,351	-30,372
-5.33%	-19,273	-19,285	-19,308	-19,346	-19,401	-19,476	-19,570
-2.67%	-8,384	-8,504	-8,657	-8,840	-9,050	-9,285	-9,541
0%	1,188	804	407	0	-414	-835	-1,260
2.67%	7,069	6,641	6,207	5,768	5,325	4,878	4,430

5.33%	9,036	8,857	8,643	8,400	8,130	7,838	7,527
8.00%	9,348	9,317	9,267	9,194	9,097	8,974	8,828

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

93,843

공시일	2017-11-16
기준일	2017-11-15

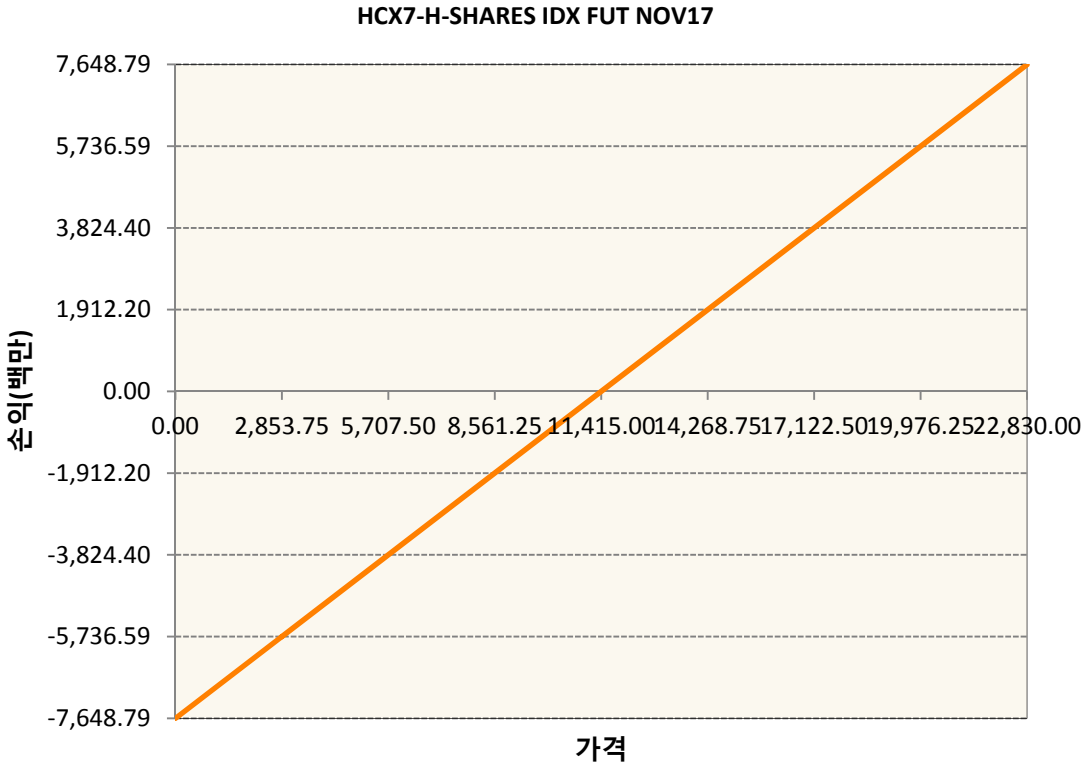
홍콩H커버드콜모(주식혼합-파생

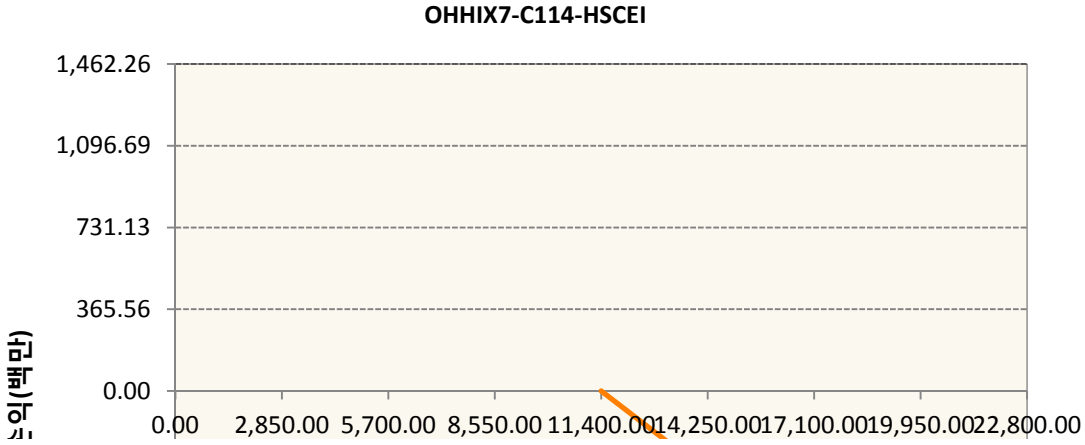
1. 계약금액

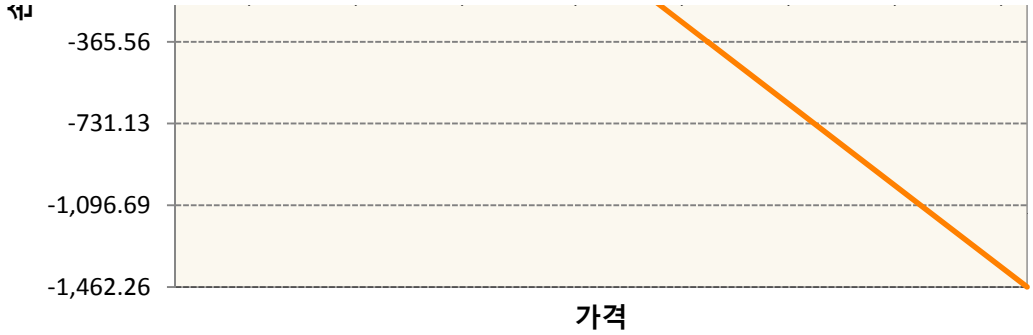
(단위:백만원)

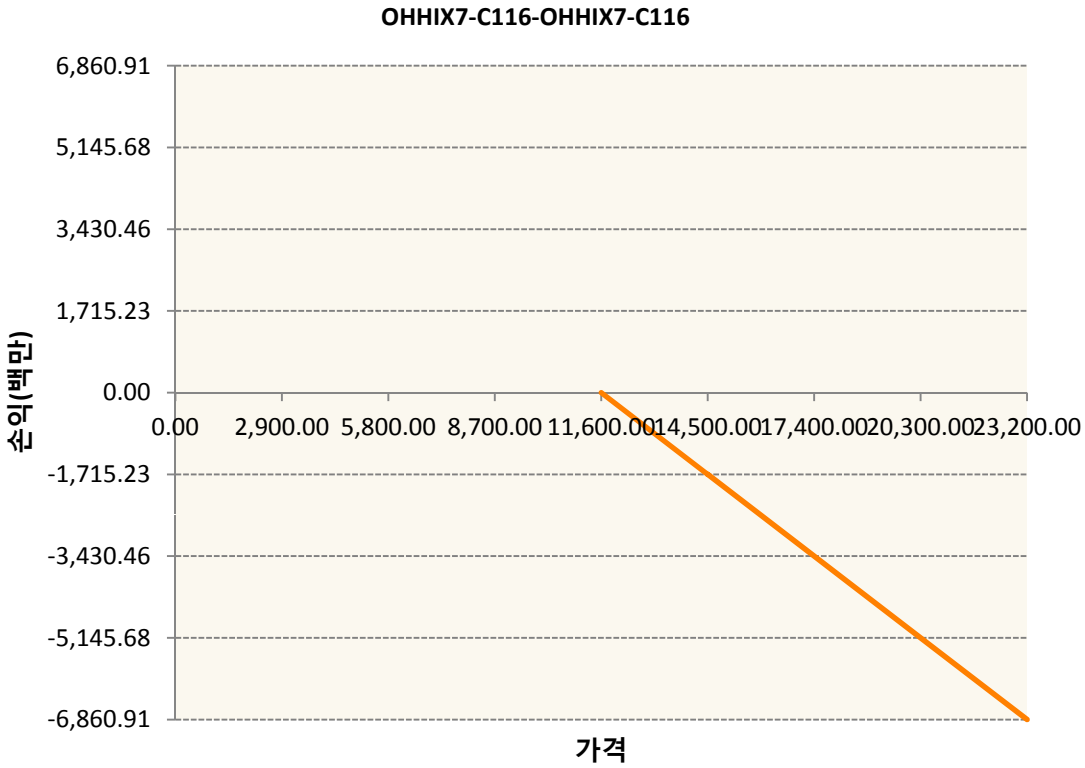
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	7,649	0	7,649	장내
누계	유가증권	옵션	0	16,646	-16,646	장내

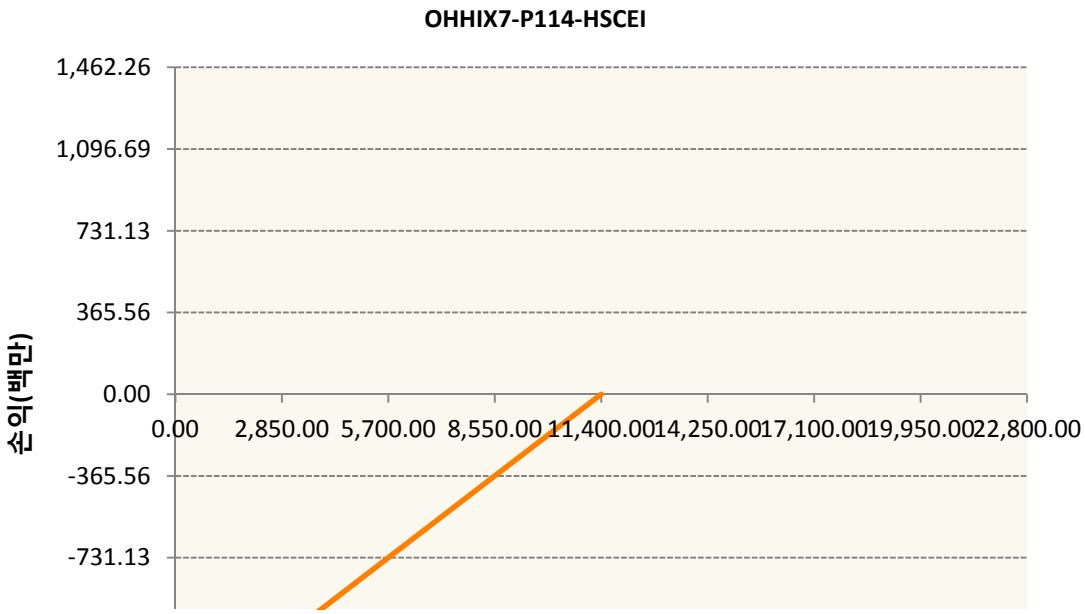
2. 만기시점의 손익구조






-365.56
-731.13
-1,096.69
-1,462.26
가격


OHHIX7-C116-OHHIX7-C116
6,860.91
5,145.68
3,430.46
1,715.23
0.00
-1,715.23
-3,430.46
-5,145.68
-6,860.91
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
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1,096.69
731.13
365.56
0.00
-365.56
-731.13
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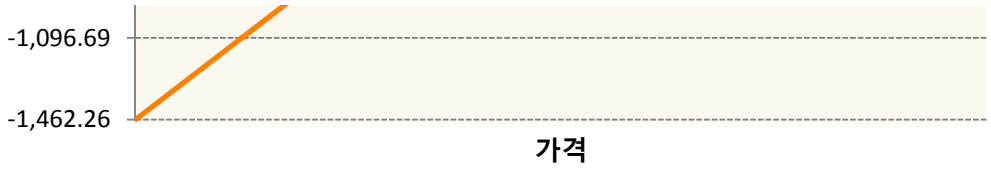
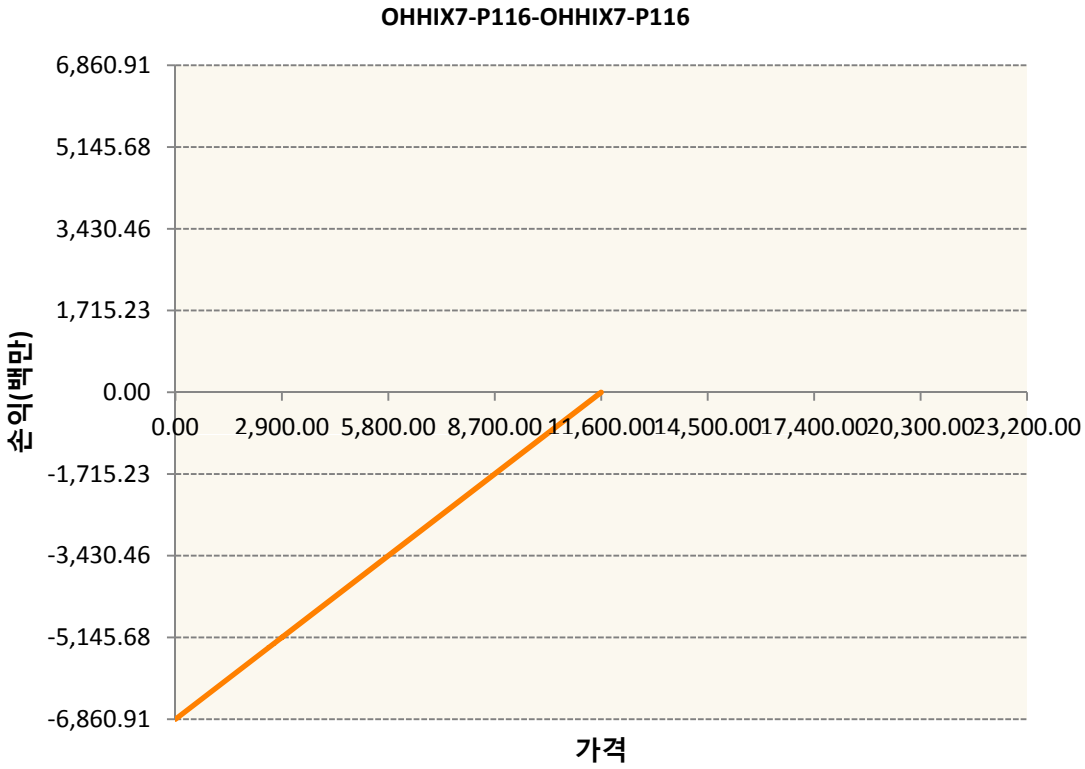
8,550.00
11,400.00
14,250.00
17,100.00
19,950.00
22,800.00
손익(백만)





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCX7	H-SHARES IDX FUT NOV17	612
OHHIX7-C11	HSCEI	117
OHHIX7-C11	OHHIX7-C116	549
OHHIX7-P11	HSCEI	117
OHHIX7-P11	OHHIX7-P116	549

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,569

공시일	2017-11-16
기준일	2017-11-15

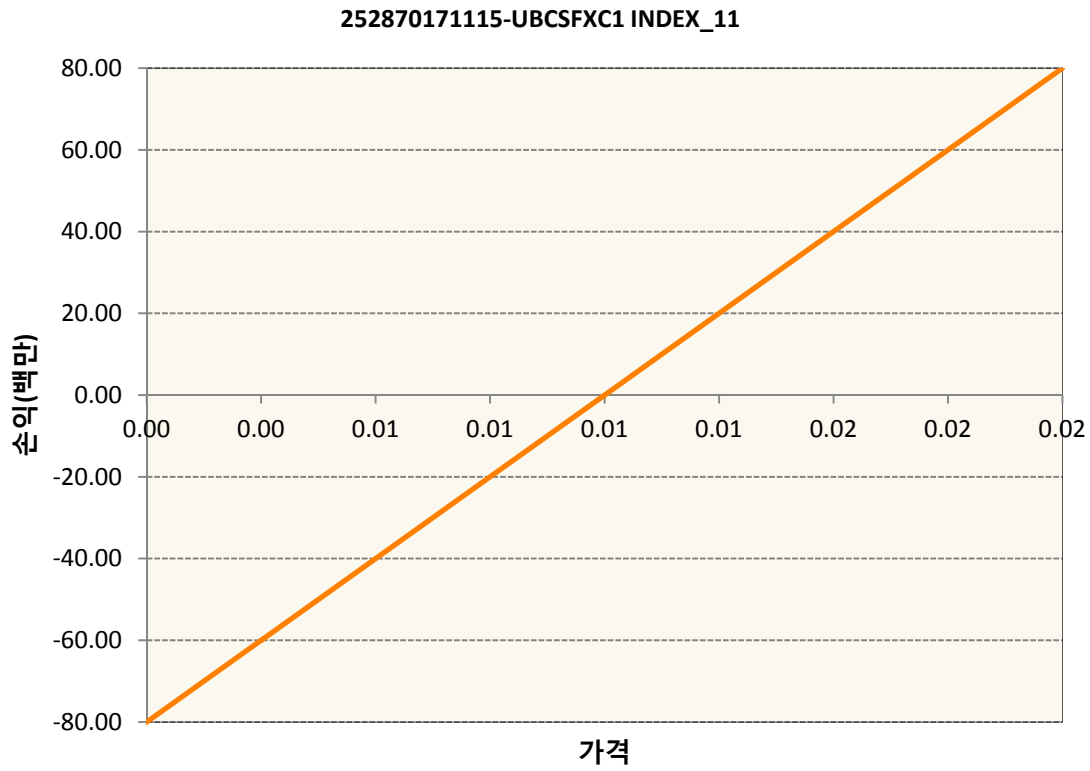
코리아듀얼엔진커버드콜(주식혼

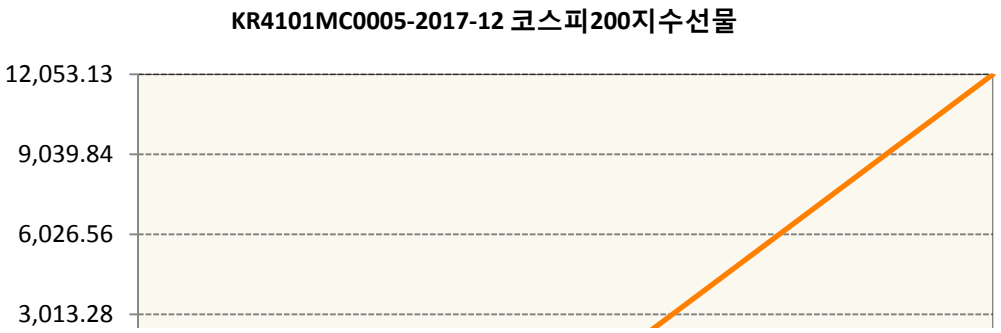
1. 계약금액

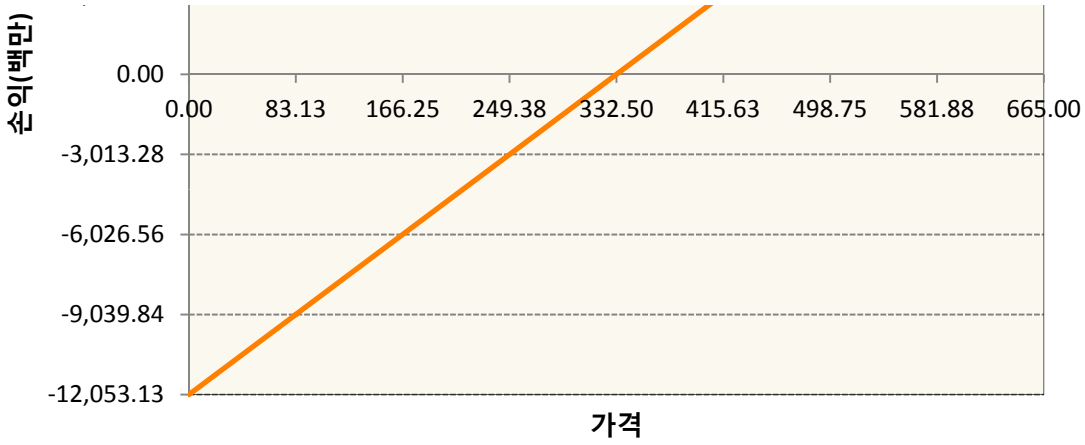
(단위:백만원)

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	1,689	-1,689	장내
누계	유가증권	선물	12,053	0	12,053	장내
누계	유가증권	스왑	46,280	0	46,280	장외
누계	유가증권	옵션	0	52,659	-52,659	장내

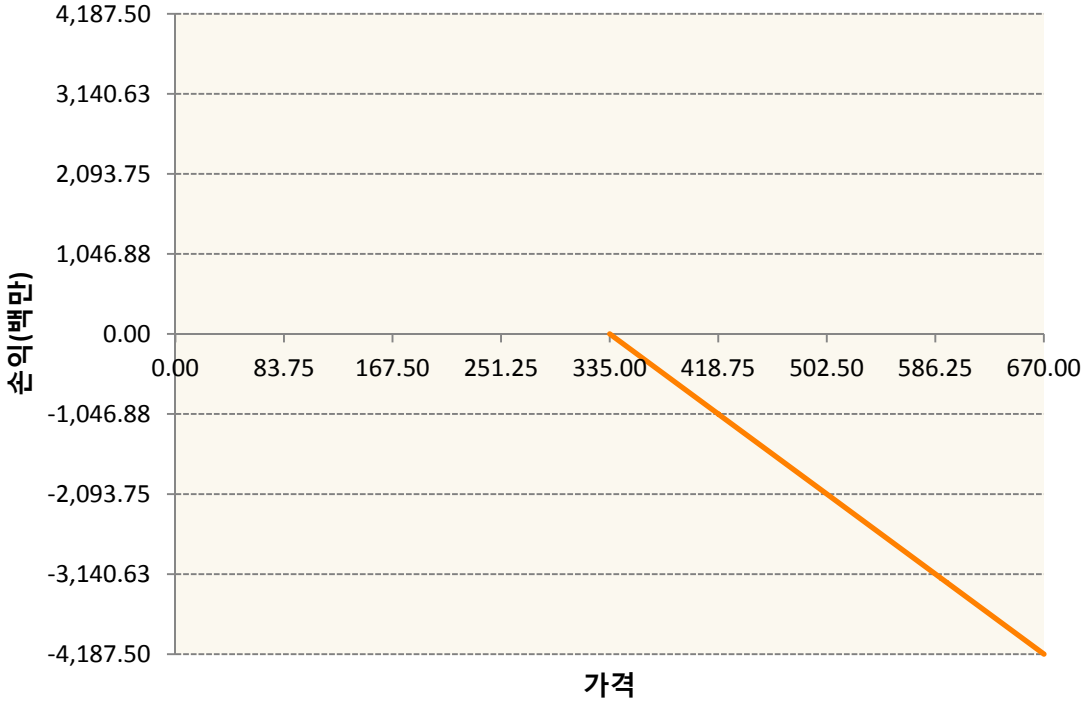
2. 만기시점의 손익구조



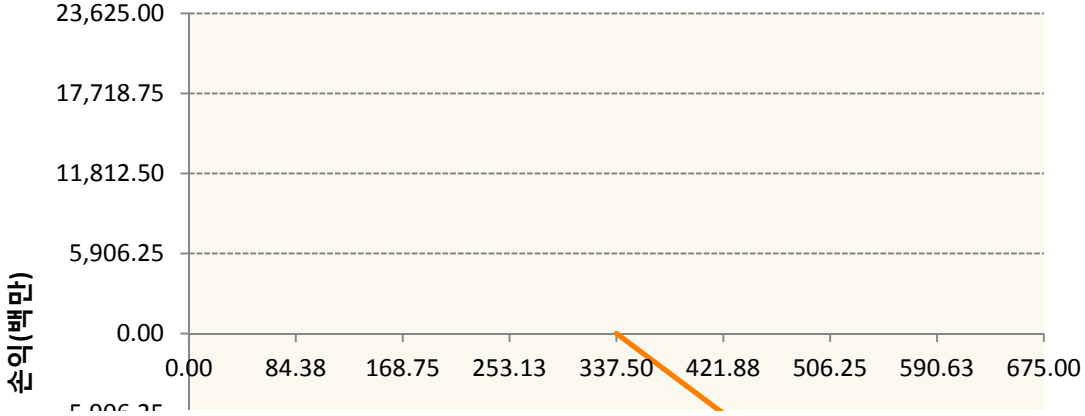


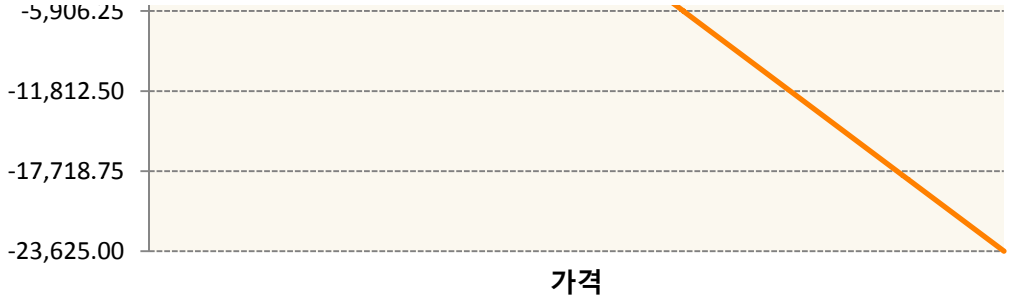


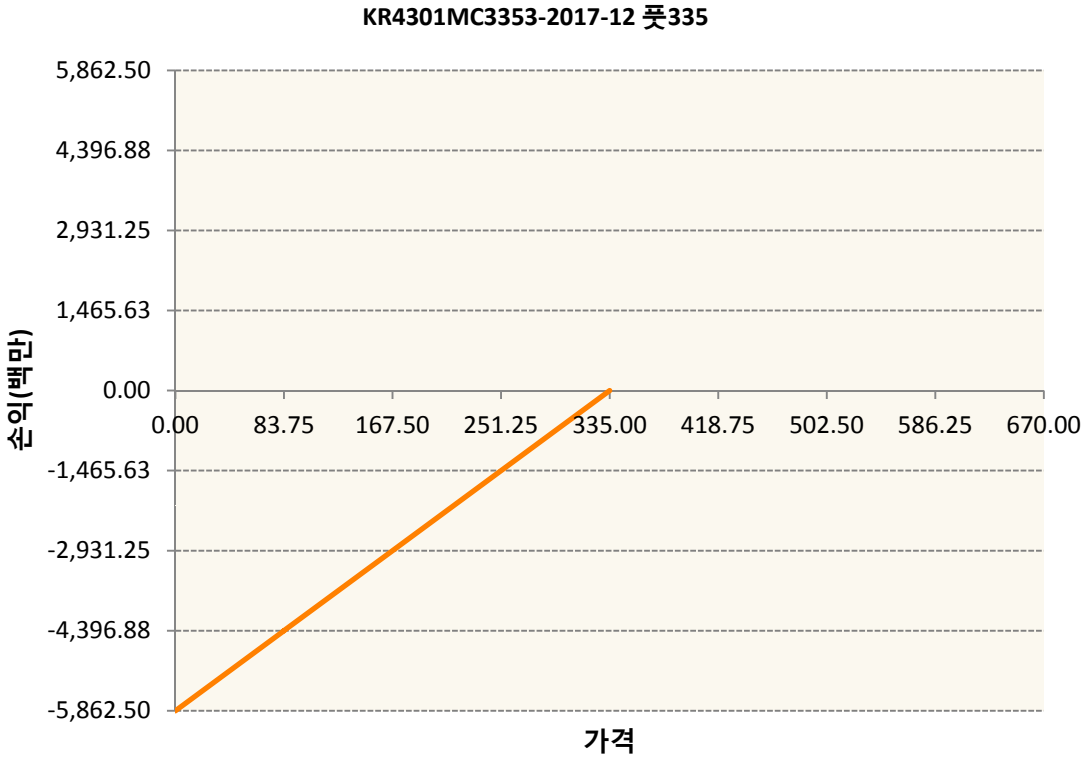
KR4201MC3354-2017-12 콜335

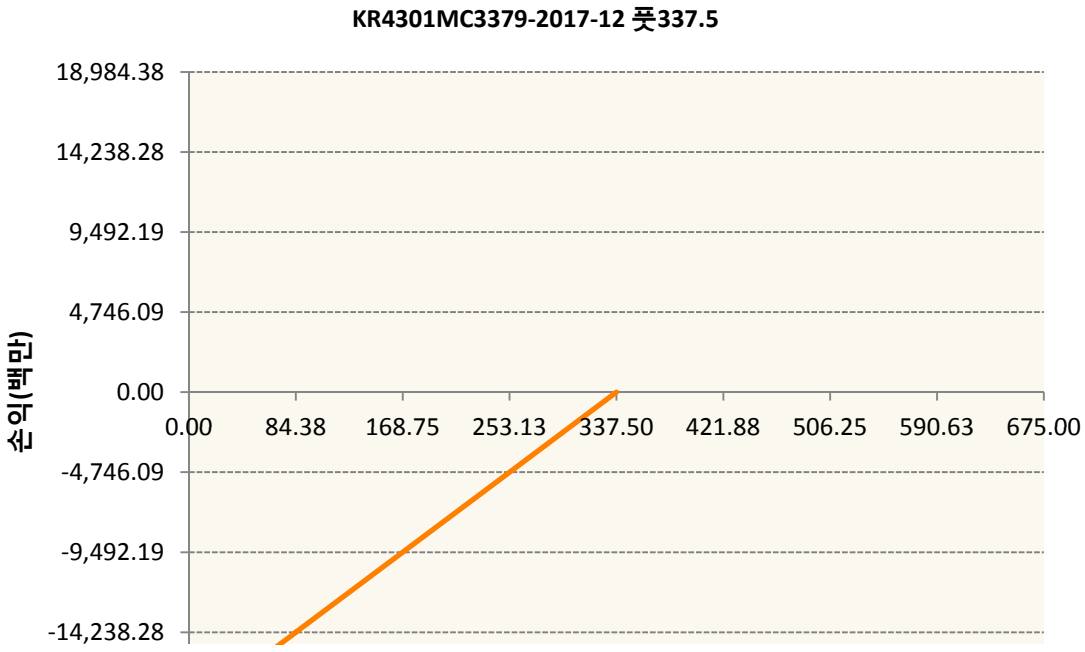


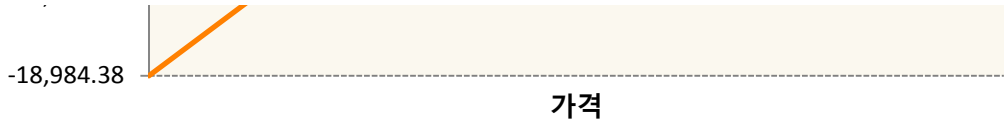
KR4201MC3370-2017-12 콜337.5




-5,906.25
-11,812.50
-17,718.75
-23,625.00
가격


KR4301MC3353-2017-12 풋335
5,862.50
4,396.88
2,931.25
1,465.63
0.00
-1,465.63
-2,931.25
-4,396.88
-5,862.50
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
18,984.38
14,238.28
9,492.19
4,746.09
0.00
-4,746.09
-9,492.19
-14,238.28
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)

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
	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
	2.529E+11 UBCSFXC1 INDEX_11						644

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-644	-644	-644	-644	-644	-644	-644
-5.33%	-429	-429	-429	-429	-429	-429	-429
-2.67%	-215	-215	-215	-215	-215	-215	-215
0%	0	0	0	0	0	0	0
2.67%	215	215	215	215	215	215	215
5.33%	429	429	429	429	429	429	429
8.00%	644	644	644	644	644	644	644
	KR4101MC0(2017-12 코스피200지수선물						963

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-963	-963	-963	-963	-963	-963	-963
-5.33%	-642	-642	-642	-642	-642	-642	-642
-2.67%	-321	-321	-321	-321	-321	-321	-321
0%	0	0	0	0	0	0	0
2.67%	321	321	321	321	321	321	321
5.33%	642	642	642	642	642	642	642
8.00%	963	963	963	963	963	963	963
	KR4201MC3. 2017-12 콜335						244

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	97	95	92	88	84	79	74
-5.33%	89	84	78	72	65	58	51
-2.67%	68	60	52	44	35	26	17
0%	29	19	10	0	-10	-19	-29
2.67%	-32	-41	-50	-60	-70	-79	-89
5.33%	-112	-119	-127	-135	-144	-152	-161
8.00%	-207	-212	-217	-223	-230	-237	-244
	KR4201MC3. 2017-12 콜337.5						1,309

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	479	468	453	435	414	389	363
-5.33%	441	417	389	358	324	288	250

-2.67%	347	307	264	219	174	127	79
0%	159	107	53	0	-54	-108	-162
2.67%	-146	-200	-255	-310	-365	-420	-475
5.33%	-567	-612	-660	-709	-758	-809	-861
8.00%	-1,079	-1,110	-1,145	-1,183	-1,223	-1,265	-1,309
	KR4301MC3. 2017-12 풋335						410
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-409	-409	-409	-409	-409	-410	-410
-5.33%	-255	-255	-255	-256	-257	-259	-261
-2.67%	-104	-107	-110	-113	-117	-121	-125
0%	18	12	6	0	-6	-12	-19
2.67%	83	78	73	67	62	56	50
5.33%	101	99	97	94	92	88	85
8.00%	103	103	102	102	101	100	98
	KR4301MC3. 2017-12 풋337.5						1,367
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,365	-1,365	-1,365	-1,365	-1,365	-1,366	-1,367
-5.33%	-867	-868	-869	-871	-873	-876	-881
-2.67%	-377	-383	-390	-398	-407	-418	-429
0%	53	36	18	0	-19	-38	-57
2.67%	318	299	279	260	240	220	199
5.33%	407	399	389	378	366	353	339
8.00%	421	419	417	414	409	404	397

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

8,425

공시일	2017-11-16
기준일	2017-11-15

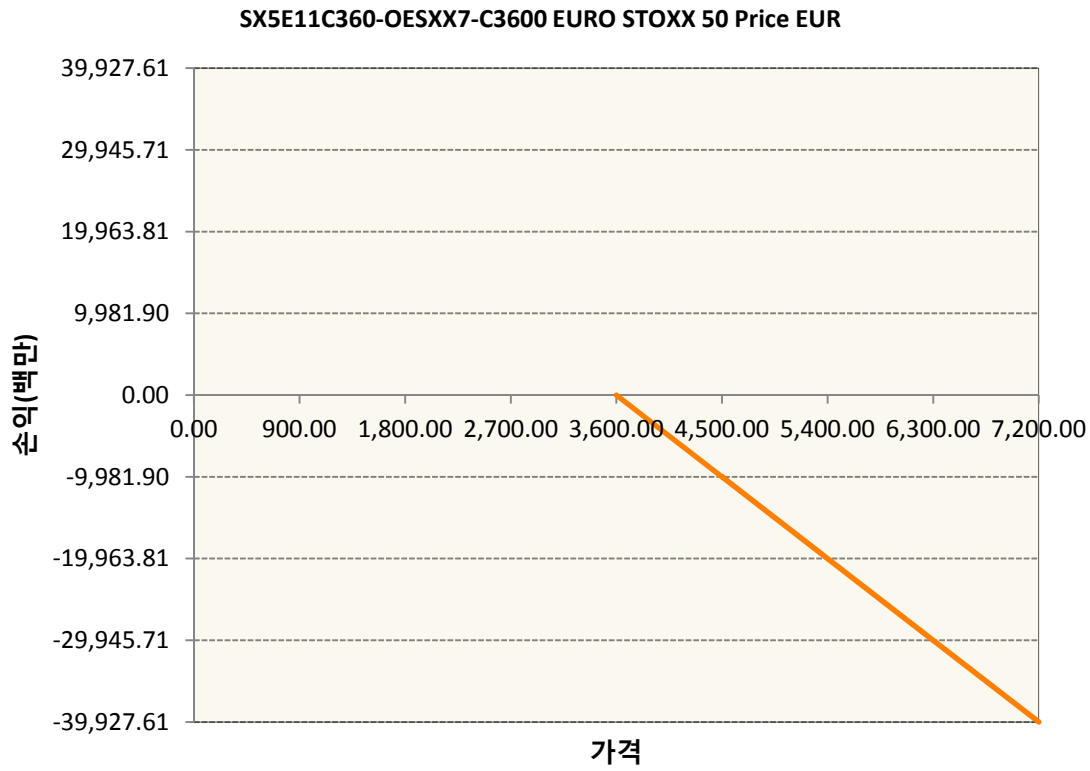
유로커버드콜모(주식혼합-파생형

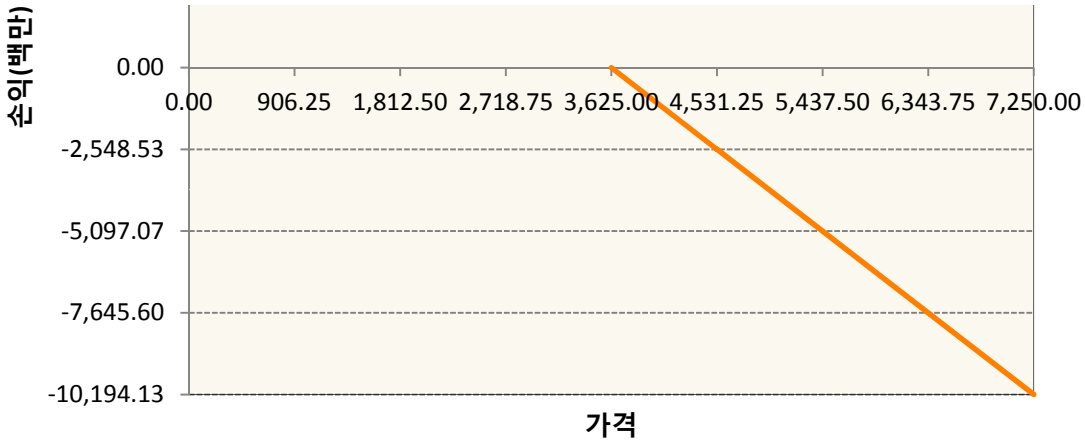
1. 계약금액

(단위:백만원)

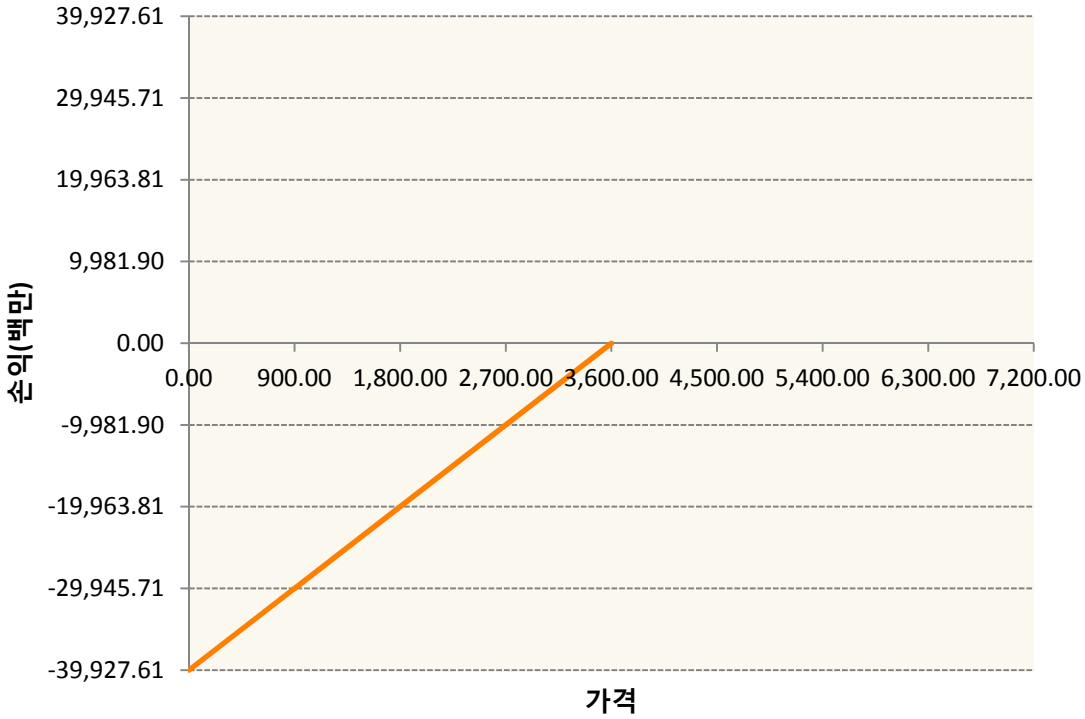
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	41,955	0	41,955	
누계	유가증권	스왑	98,560	0	98,560	장외
누계	유가증권	옵션	0	100,243	-100,243	장내

2. 만기시점의 손익구조

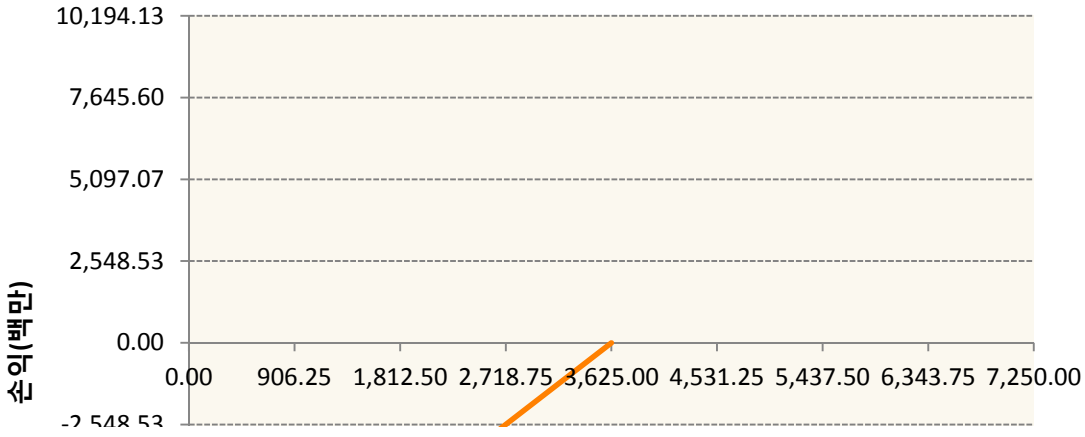


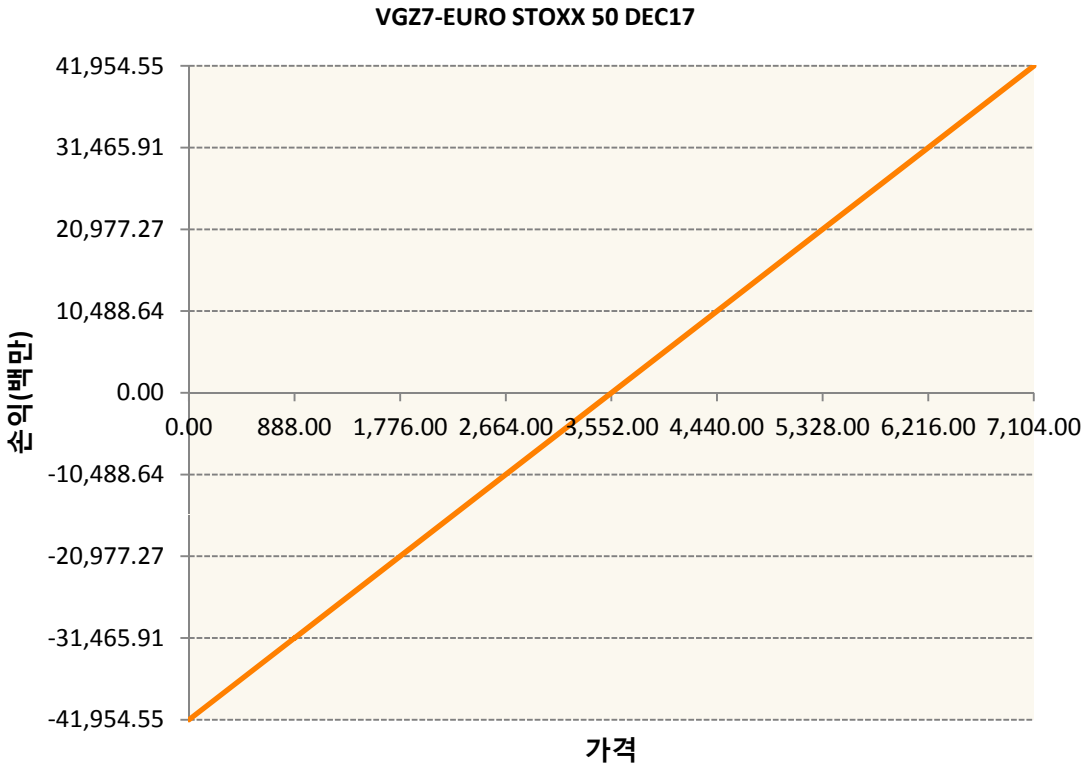


SX5E11P360-OESXX7-P3600 EURO STOXX 50 Price EUR



SX5E11P362-OESXX7-P3625 EURO STOXX 50 Price EUR





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
260105SQPX	SG EURO Covered CALL STRATEGY	30
SX5E11C360	OESXX7-C3600 EURO STOXX 50 Price EUR	3,194
SX5E11C362	OESXX7-C3625 EURO STOXX 50 Price EUR	816
SX5E11P360	OESXX7-P3600 EURO STOXX 50 Price EUR	3,194
SX5E11P362	OESXX7-P3625 EURO STOXX 50 Price EUR	816
VGZ7	EURO STOXX 50 DEC17	3,356

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	8,249

공시일	2017-11-16
기준일	2017-11-15

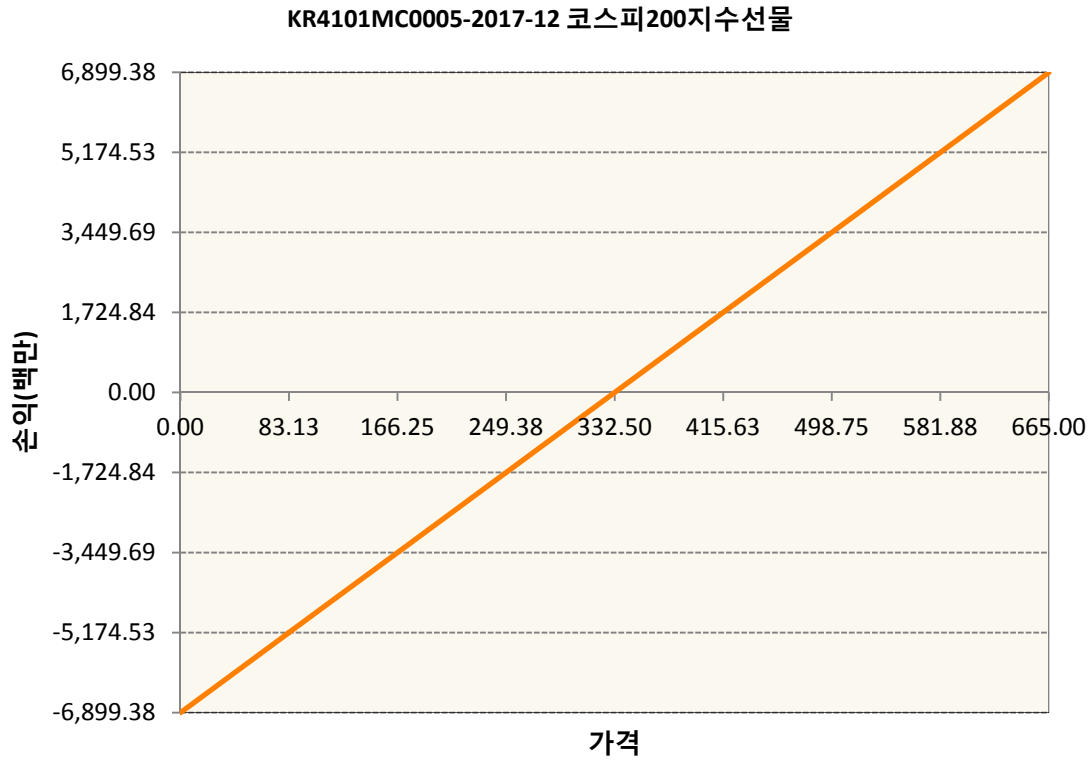
ETF스마트레버리지목표전환형8호

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	6,899	0	6,899	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물	551

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-551	-551	-551	-551	-551	-551	-551
-5.33%	-368	-368	-368	-368	-368	-368	-368
-2.67%	-184	-184	-184	-184	-184	-184	-184
0%	0	0	0	0	0	0	0
2.67%	184	184	184	184	184	184	184
5.33%	368	368	368	368	368	368	368
8.00%	551	551	551	551	551	551	551

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

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공시일	2017-11-16
기준일	2017-11-15

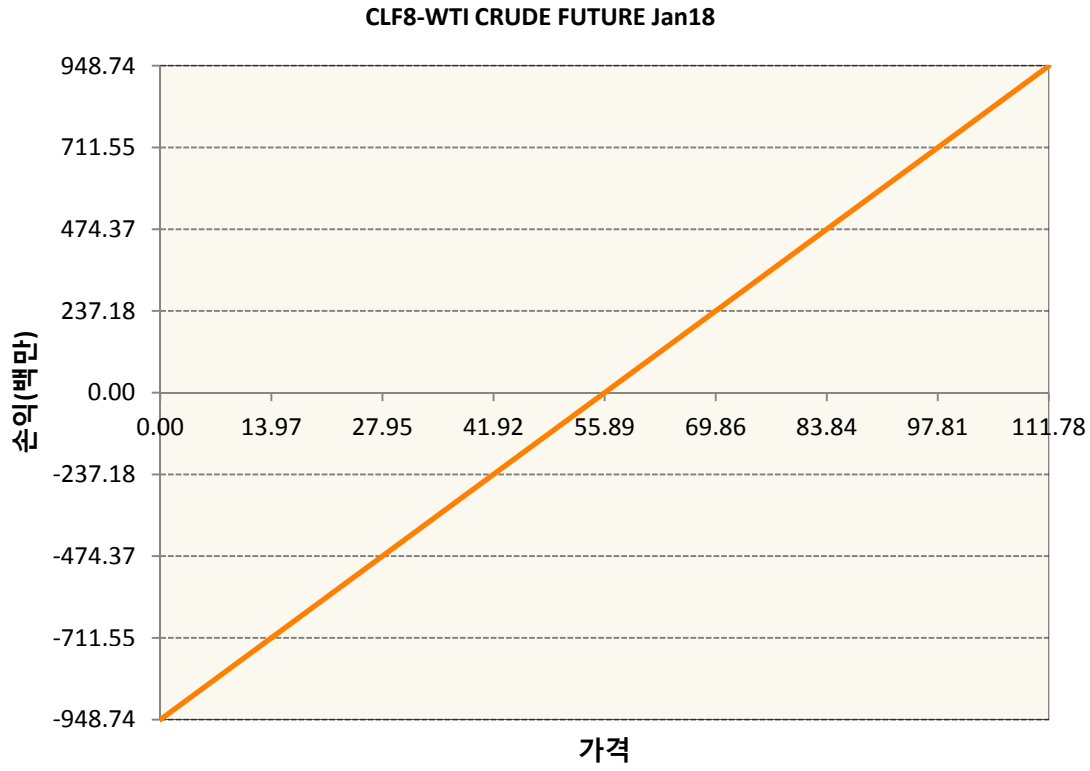
에너지인덱스플러스모(채권-파생형)

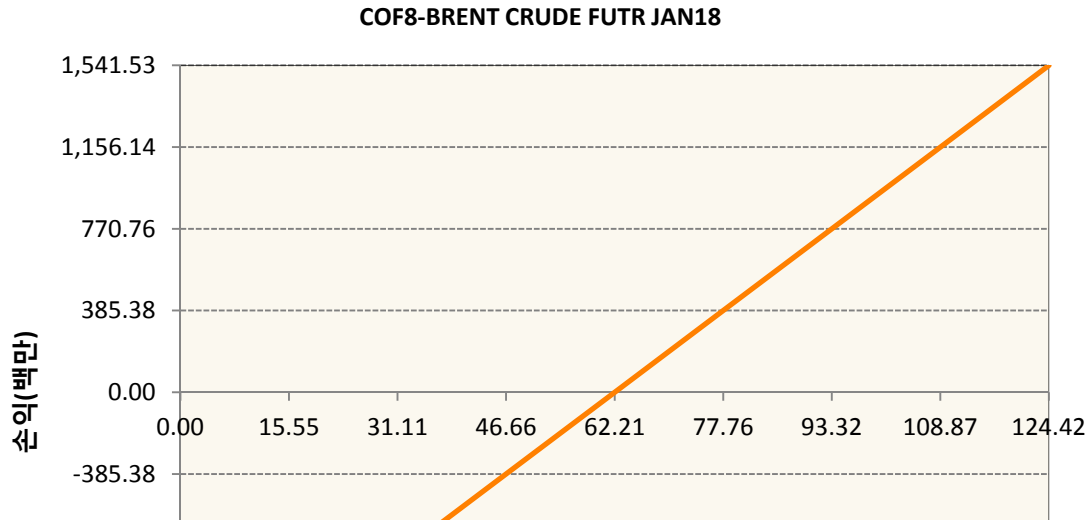
1. 계약금액

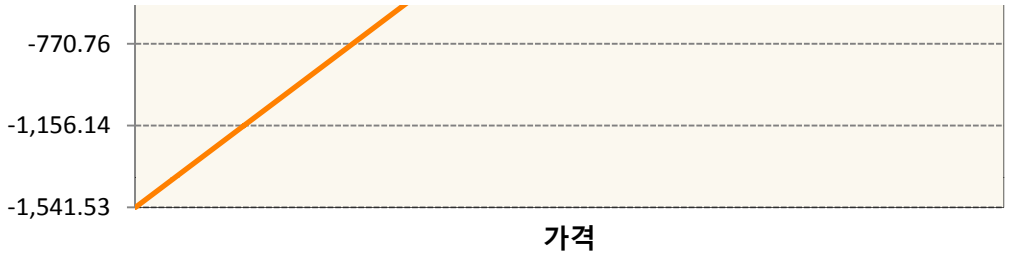
(단위:백만원)

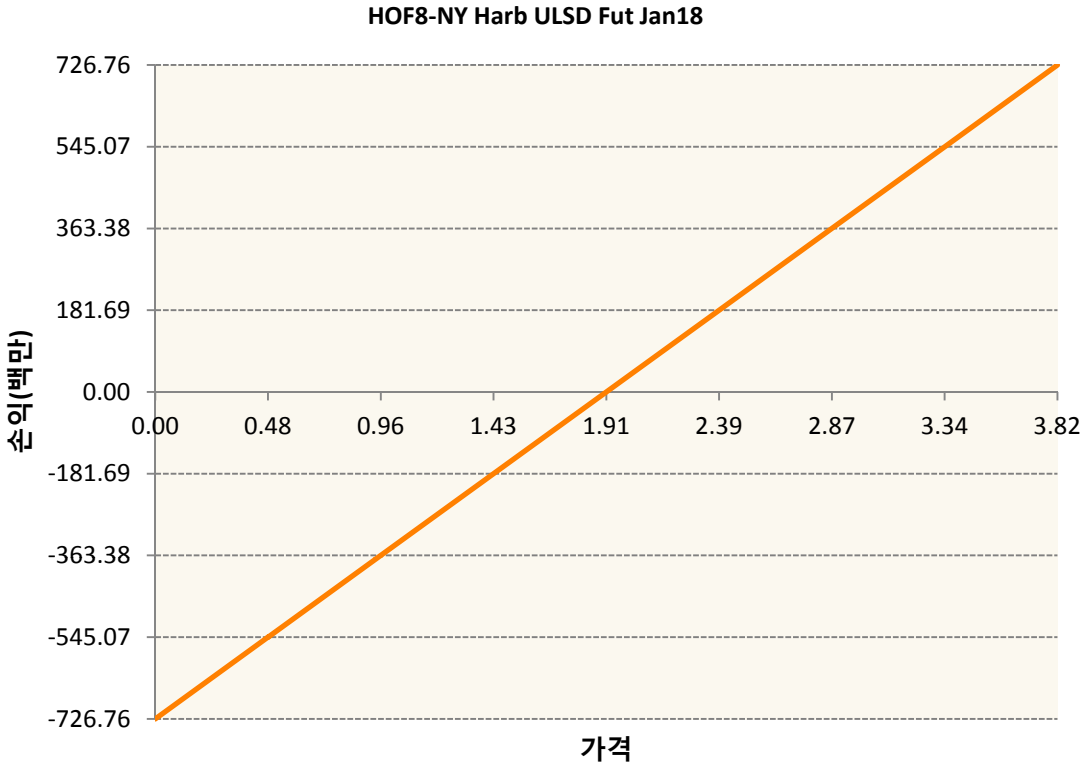
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	5,346	890	4,456	

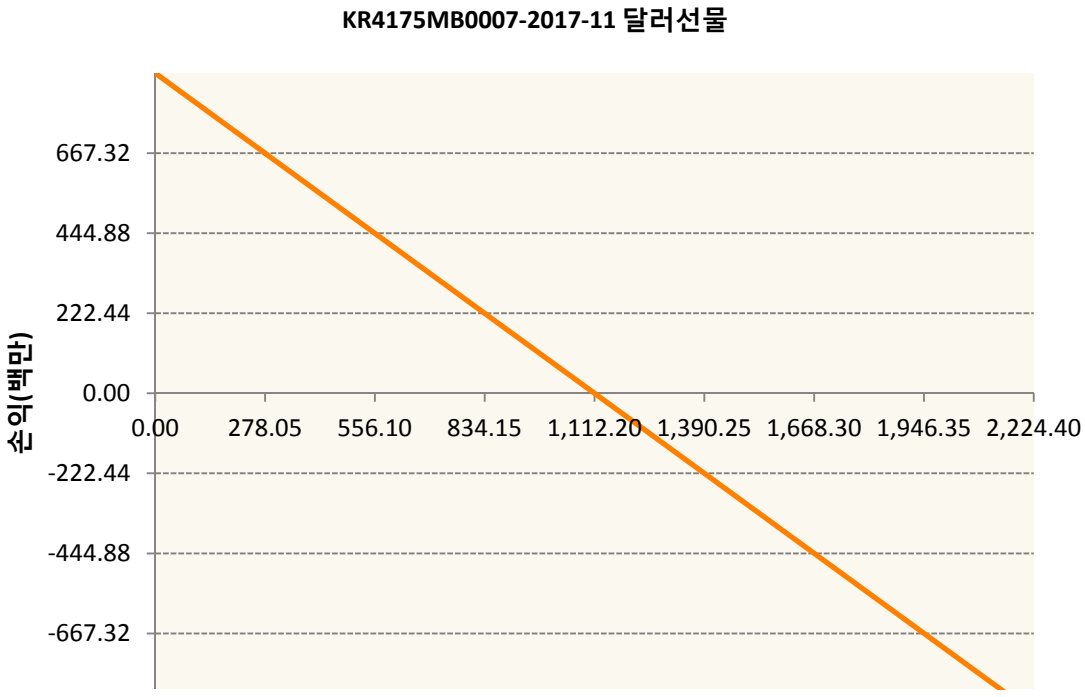
2. 만기시점의 손익구조

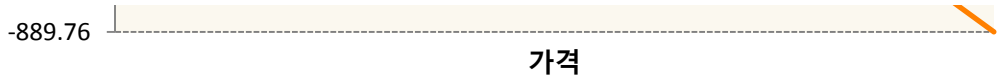


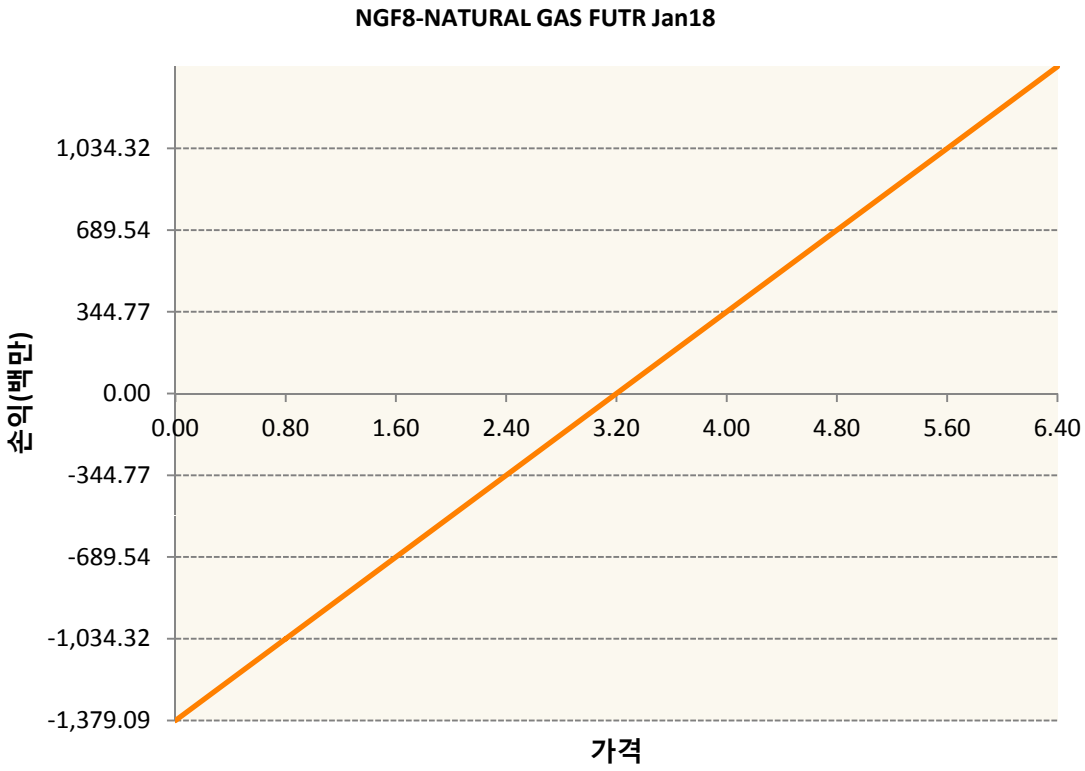


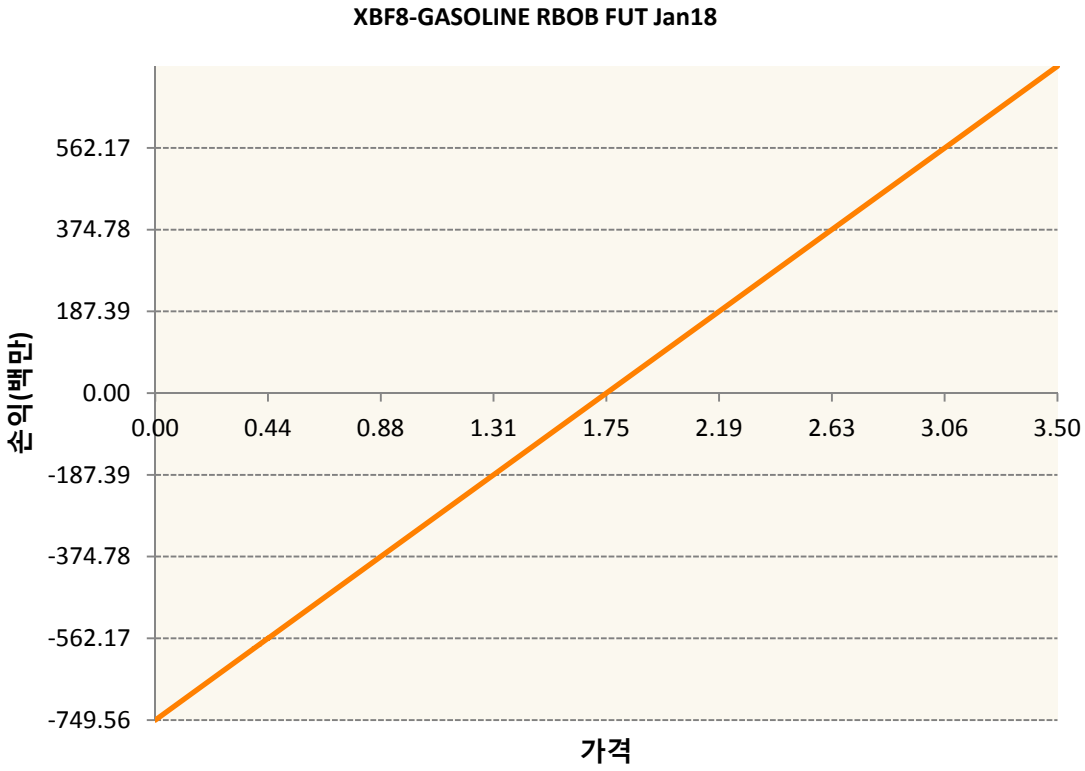

-770.76
-1,156.14
-1,541.53
가격


HOF8-NY Harb ULSD Fut Jan18
726.76
545.07
363.38
181.69
0.00
-181.69
-363.38
-545.07
-726.76
0.00
0.48
0.96
1.43
1.91
2.39
2.87
3.34
3.82
손익(백만)
가격


KR4175MB0007-2017-11 달러선물
667.32
444.88
222.44
0.00
-222.44
-444.88
-667.32
0.00
278.05
556.10
834.15
1,112.20
1,390.25
1,668.30
1,946.35
2,224.40
손익(백만)


-889.76
가격


NGF8-NATURAL GAS FUTR Jan18
손익(백만)
1,034.32
689.54
344.77
0.00
-344.77
-689.54
-1,034.32
-1,379.09
0.00
0.80
1.60
2.40
3.20
4.00
4.80
5.60
6.40
가격


XBF8-GASOLINE RBOB FUT Jan18
손익(백만)
562.17
374.78
187.39
0.00
-187.39
-374.78
-562.17
-749.56
0.00
0.44
0.88
1.31
1.75
2.19
2.63
3.06
3.50
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLF8	WTI CRUDE FUTURE Jan18	76
COF8	BRENT CRUDE FUTR JAN18	123
HOF8	NY Harb ULSD Fut Jan18	58
KR4175MB0(	2017-11 달러선물	71
NGF8	NATURAL GAS FUTR Jan18	110
XBF8	GASOLINE RBOB FUT Jan18	60

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

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공시일	2017-11-16
기준일	2017-11-15

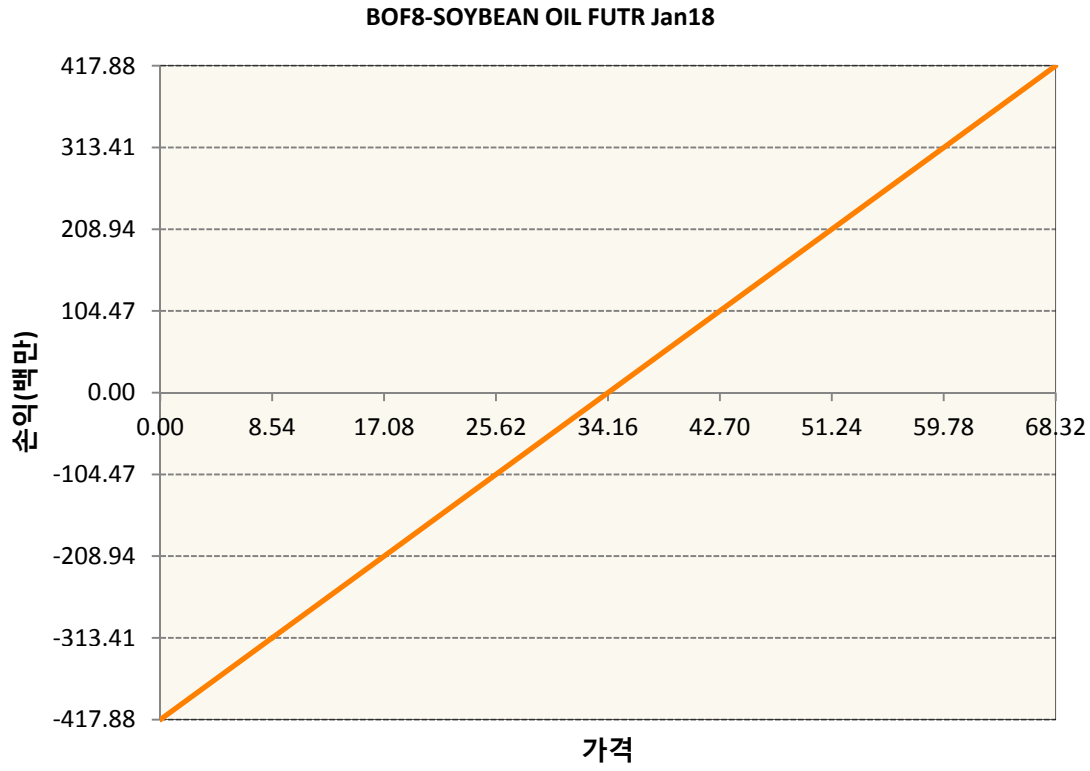
애그리컬쳐인덱스플러스모(채권-파생형)

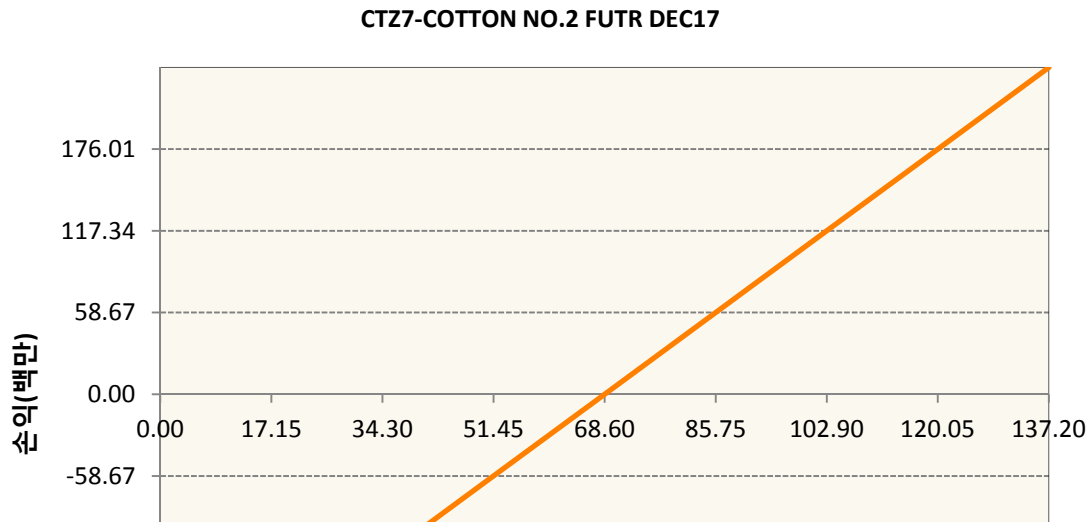
1. 계약금액

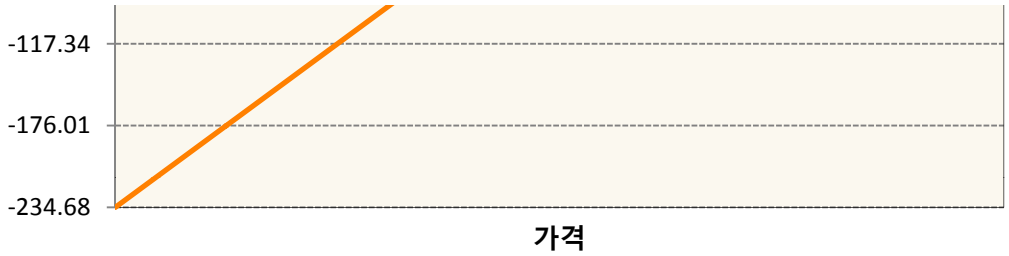
(단위:백만원)

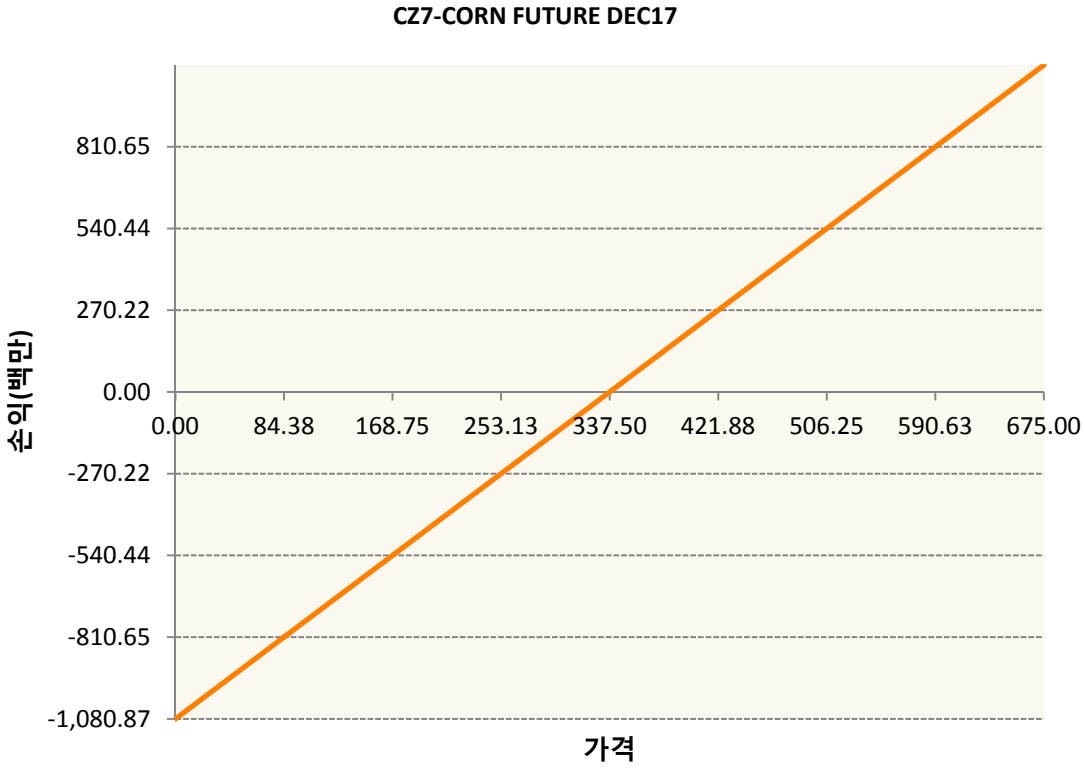
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,513	334	4,179	

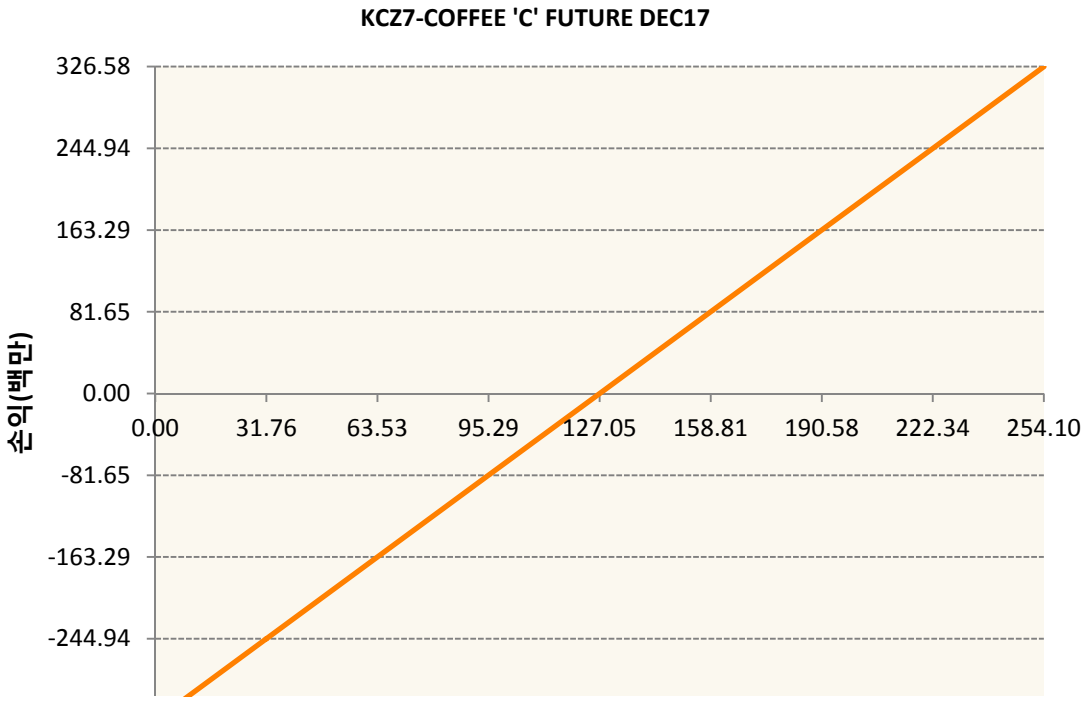
2. 만기시점의 손익구조

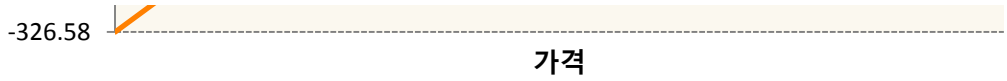


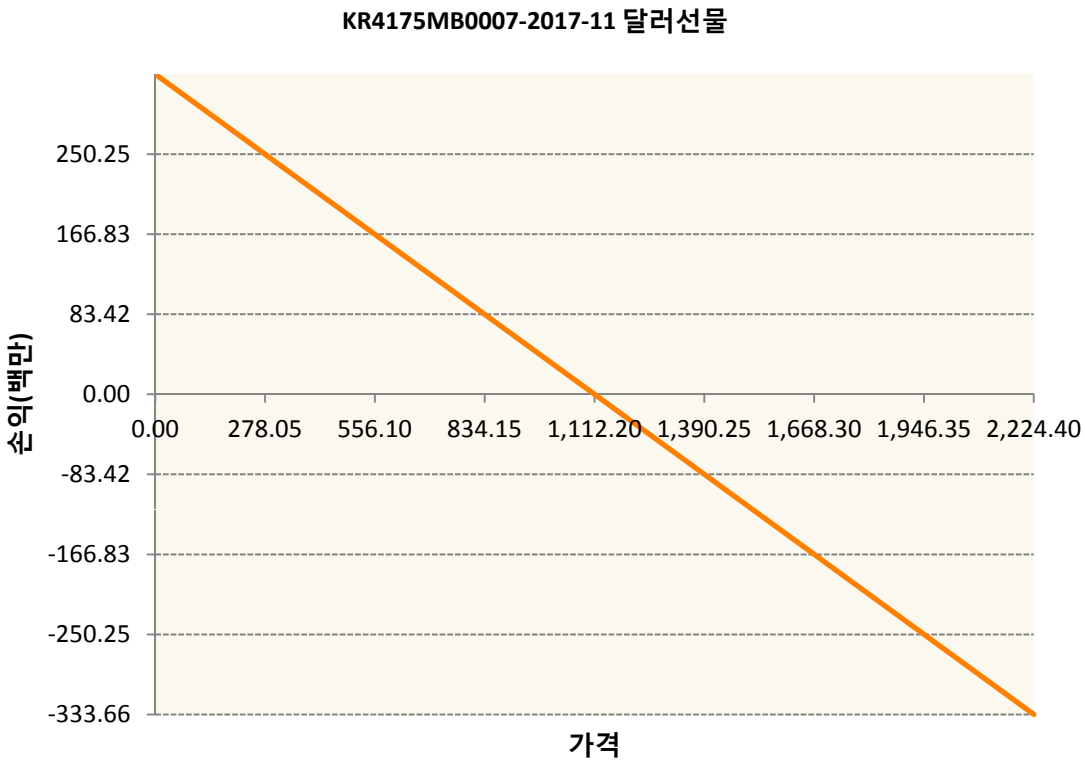


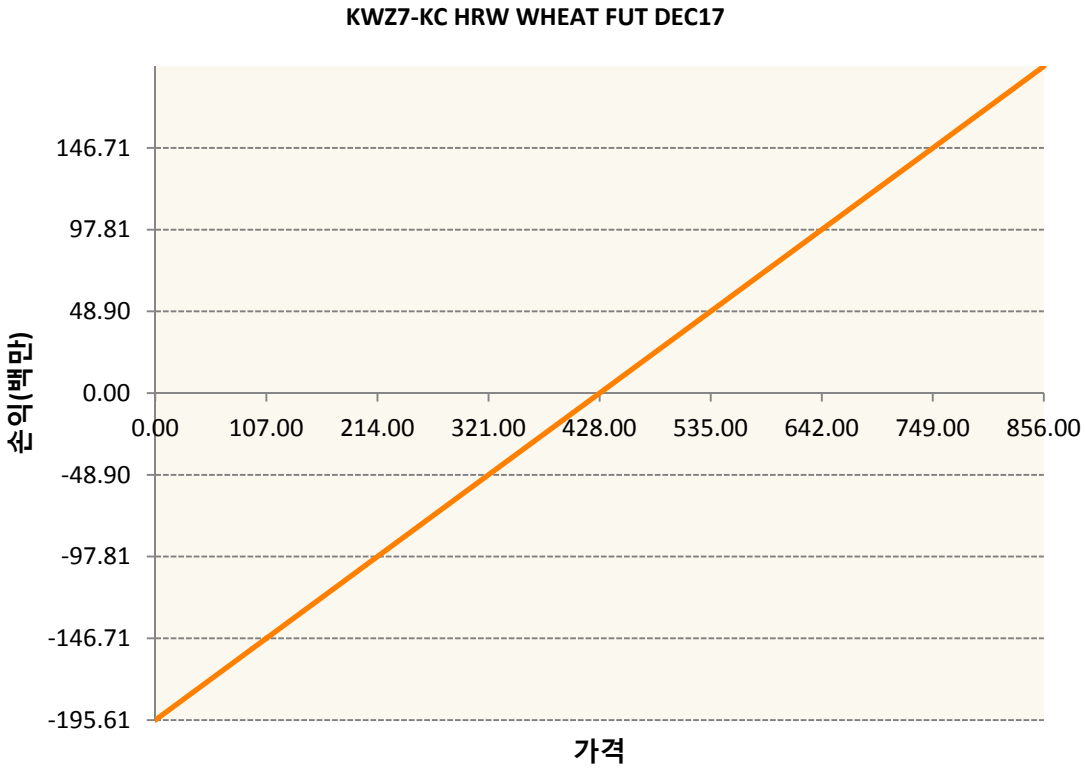

-117.34
-176.01
-234.68
가격

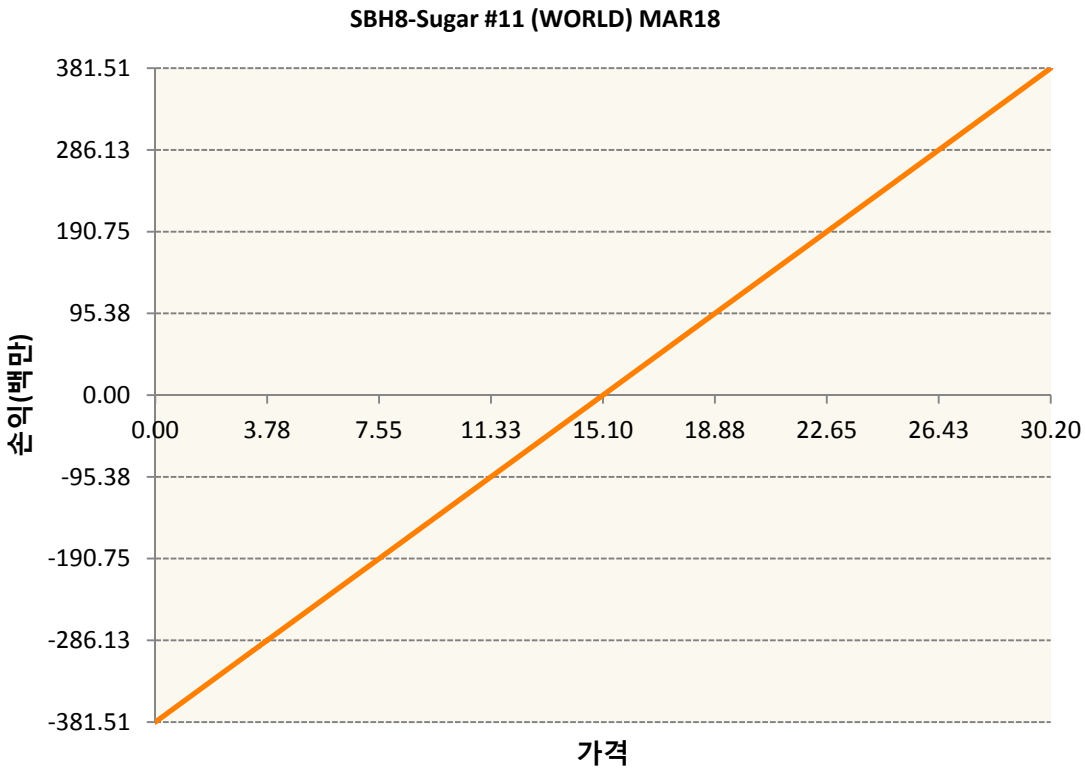

CZ7-CORN FUTURE DEC17
810.65
540.44
270.22
0.00
-270.22
-540.44
-810.65
-1,080.87
0.00
84.38
168.75
253.13
337.50
421.88
506.25
590.63
675.00
손익(백만)
가격

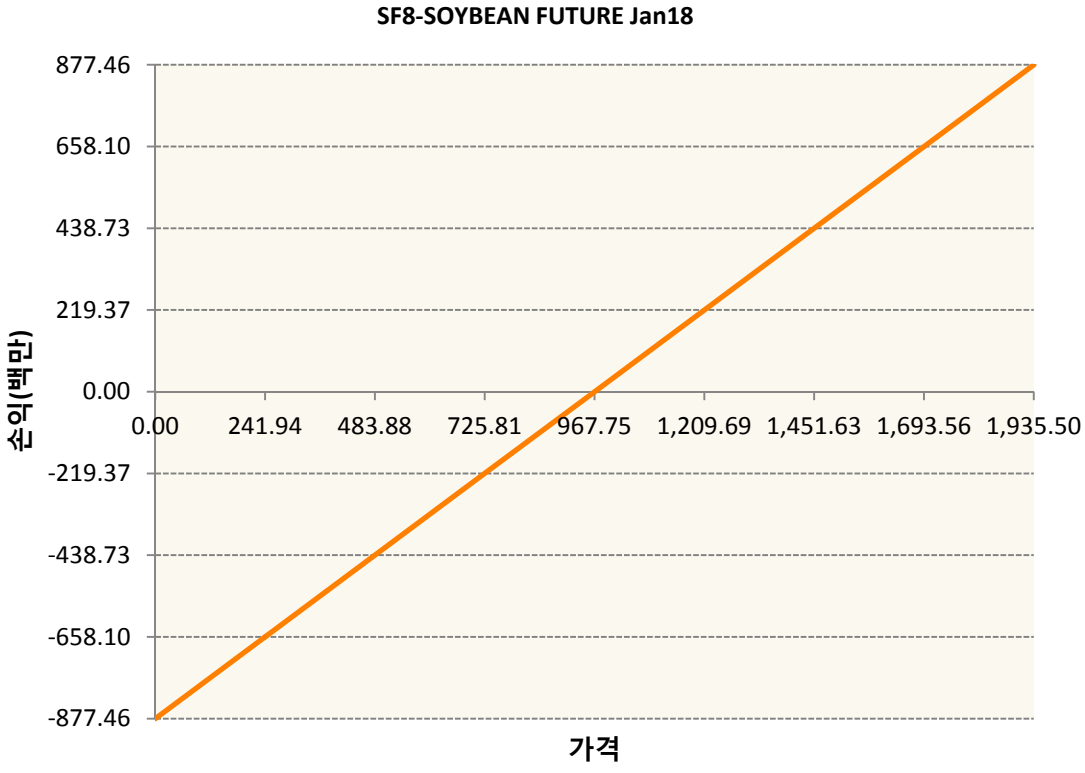

KCZ7-COFFEE 'C' FUTURE DEC17
326.58
244.94
163.29
81.65
0.00
-81.65
-163.29
-244.94
0.00
31.76
63.53
95.29
127.05
158.81
190.58
222.34
254.10
손익(백만)


-326.58
가격

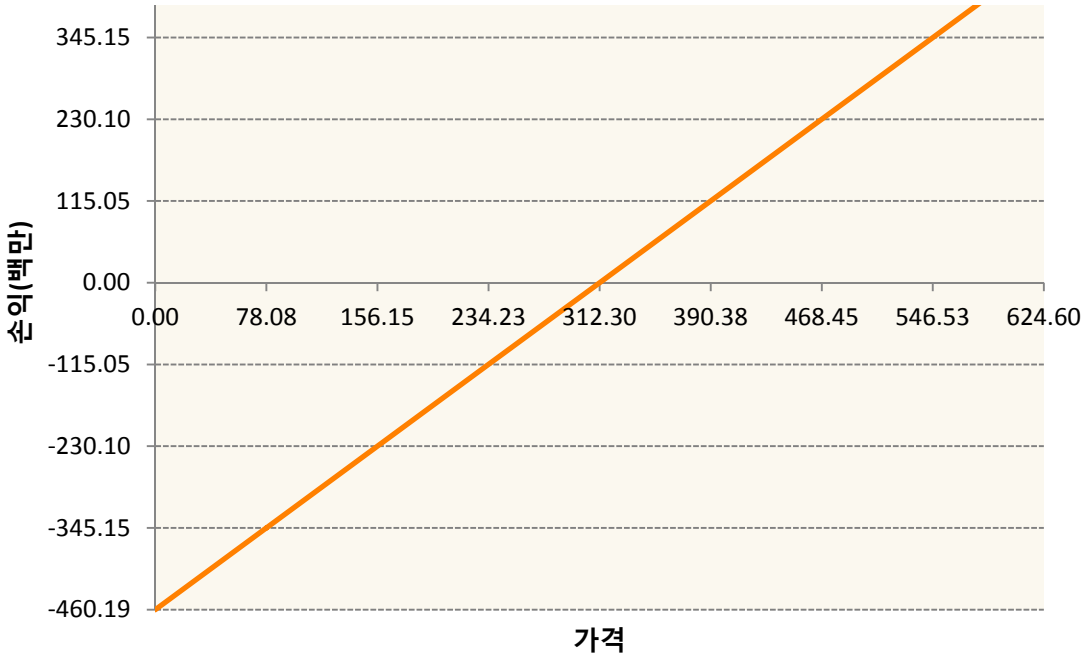

KR4175MB0007-2017-11 달러선물
250.25
166.83
83.42
0.00
-83.42
-166.83
-250.25
-333.66
0.00
278.05
556.10
834.15
1,112.20
1,390.25
1,668.30
1,946.35
2,224.40
손익(백만)
가격


KWZ7-KC HRW WHEAT FUT DEC17
146.71
97.81
48.90
0.00
-48.90
-97.81
-146.71
-195.61
0.00
107.00
214.00
321.00
428.00
535.00
642.00
749.00
856.00
손익(백만)
가격

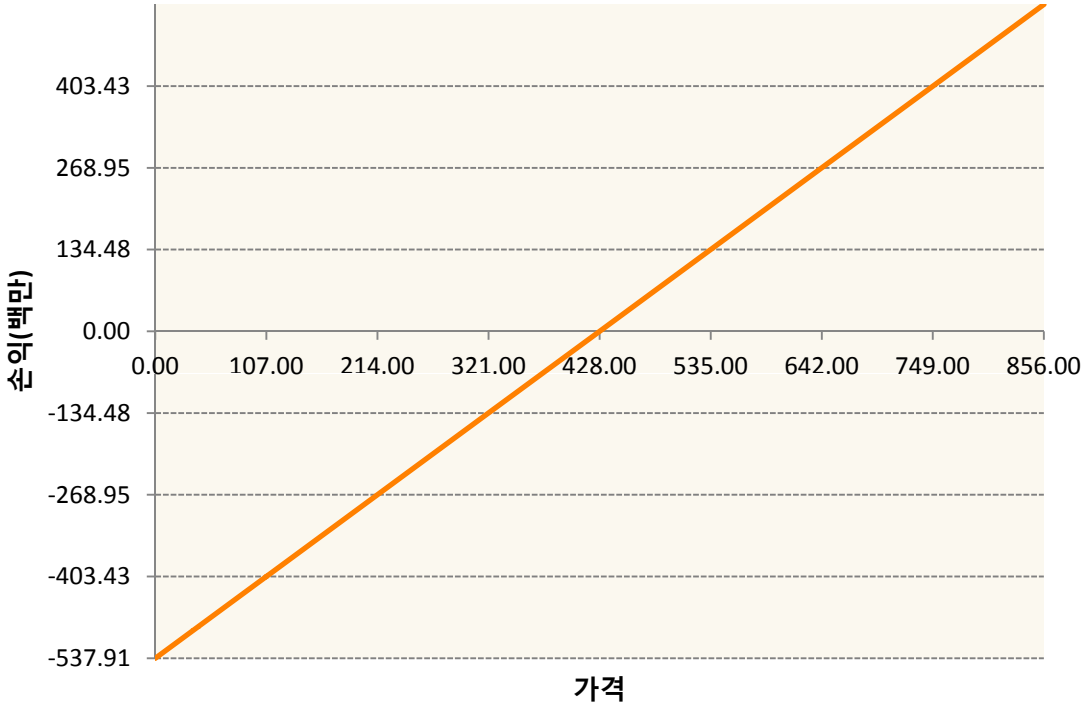

SBH8-Sugar #11 (WORLD) MAR18
381.51
286.13
190.75
95.38
0.00
-95.38
-190.75
-286.13
-381.51
0.00
3.78
7.55
11.33
15.10
18.88
22.65
26.43
30.20
손익(백만)
가격


SF8-SOYBEAN FUTURE Jan18
877.46
658.10
438.73
219.37
0.00
-219.37
-438.73
-658.10
-877.46
0.00
241.94
483.88
725.81
967.75
1,209.69
1,451.63
1,693.56
1,935.50
손익(백만)
가격

SMF8-SOYBEAN MEAL FUTR Jan18



WZ7-WHEAT FUTURE(CBT) DEC17



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BOF8	SOYBEAN OIL FUTR Jan18	33
CTZ7	COTTON NO.2 FUTR DEC17	19
CZ7	CORN FUTURE DEC17	86
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	70
SMF8	SOYBEAN MEAL FUTR Jan18	37
WZ7	WHEAT FUTURE(CBT) DEC17	43

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

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