공시일	2017-11-23
기준일	2017-11-22

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	2017-11-23
기준일	2017-11-22

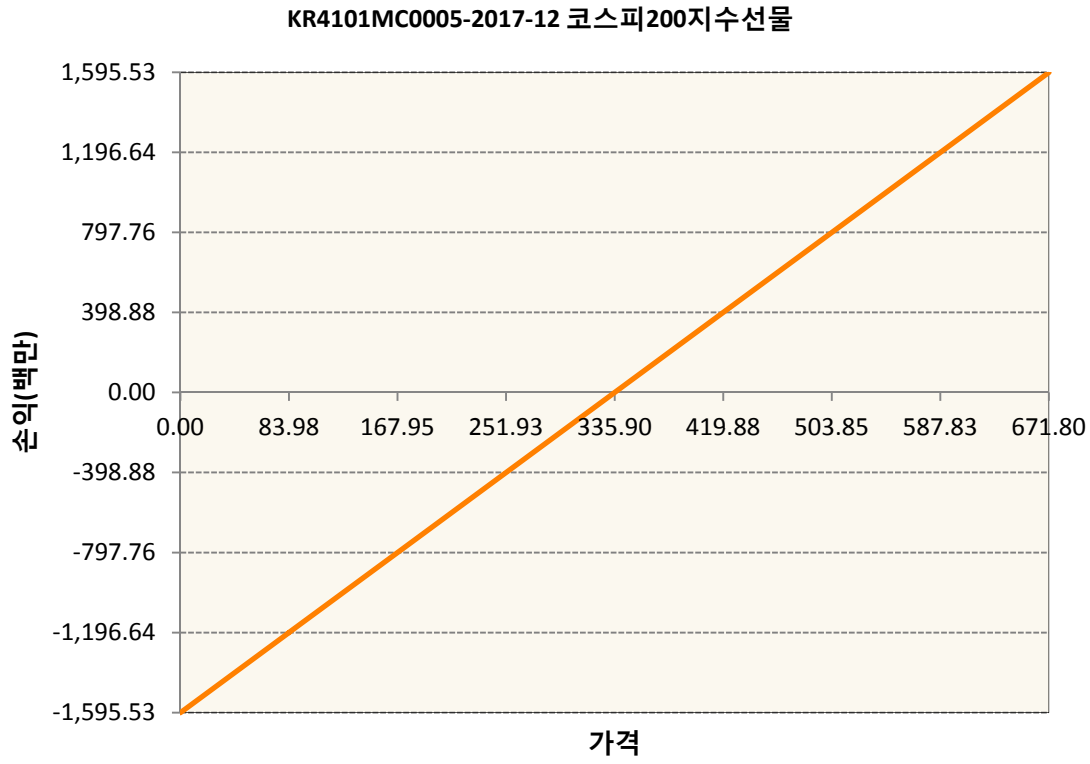
스마트인덱스모

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	1,596	0	1,596	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)

72

공시일	2017-11-23
기준일	2017-11-22

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	410

* 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	2017-11-23
기준일	2017-11-22

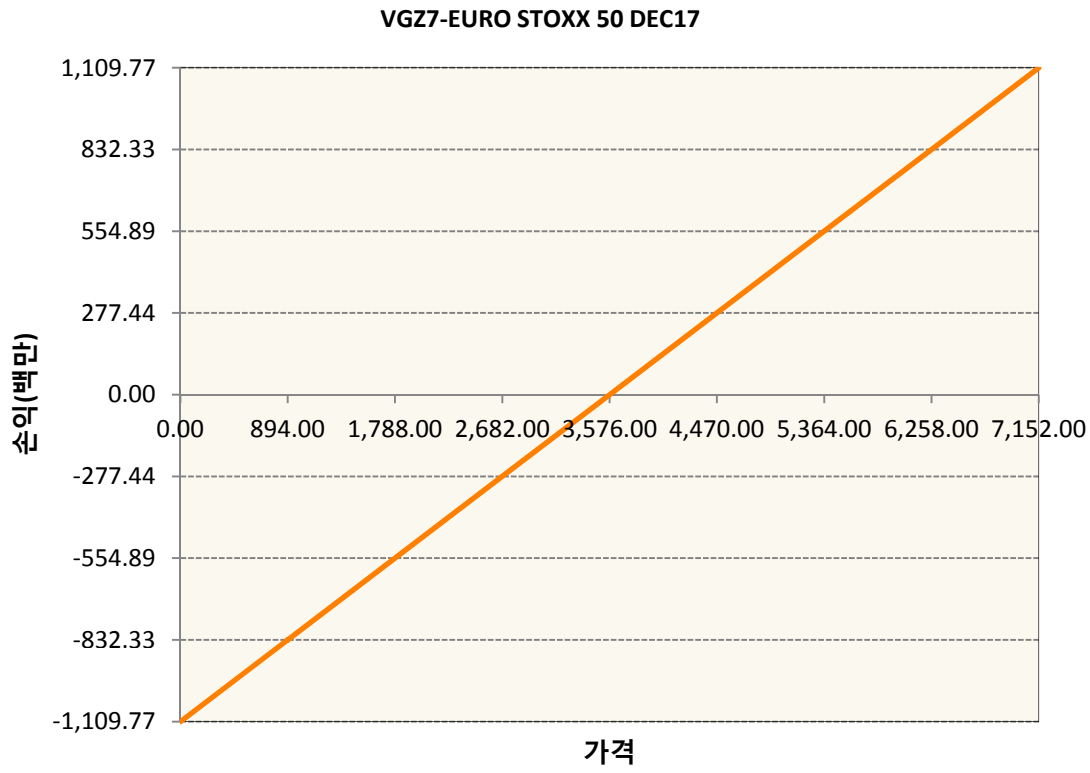
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,110	0	1,110	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGZ7	EURO STOXX 50 DEC17	89

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

(단위:백만원)

52

공시일	2017-11-23
기준일	2017-11-22

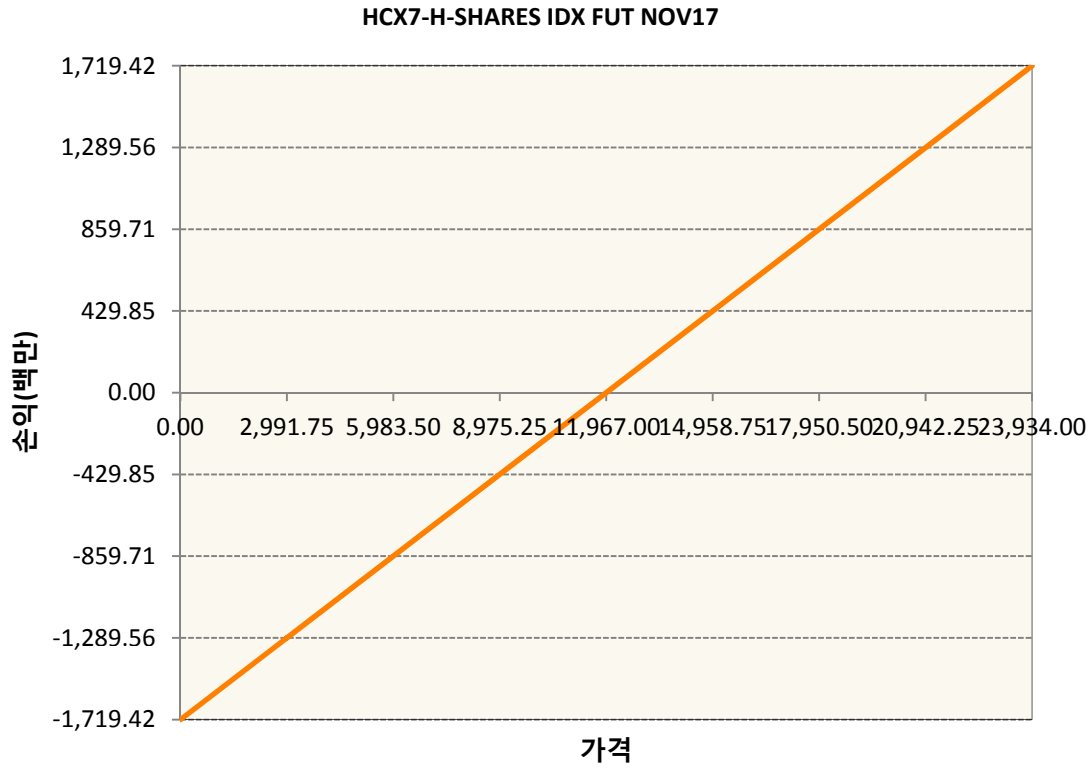
차이나인덱스모(주식-파생형)

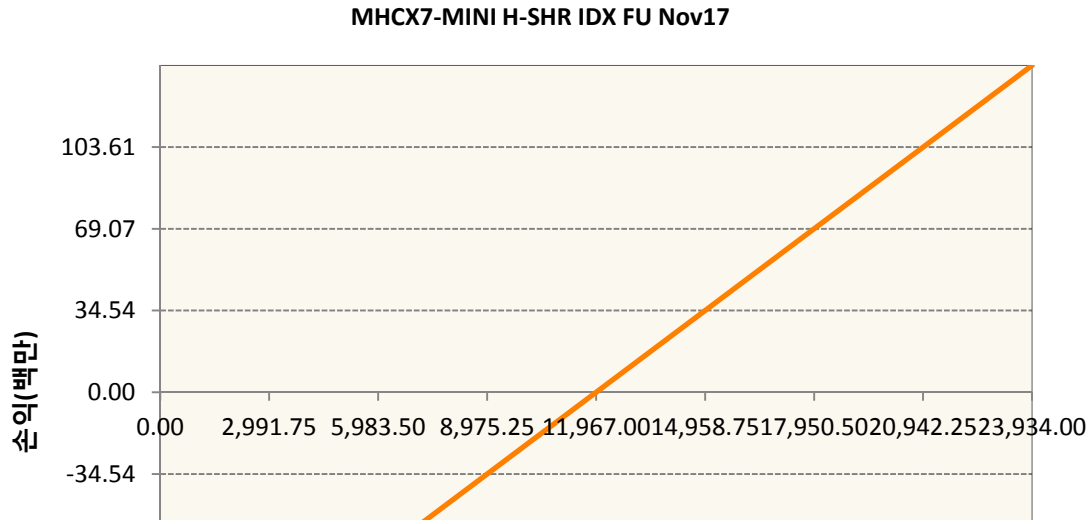
1. 계약금액

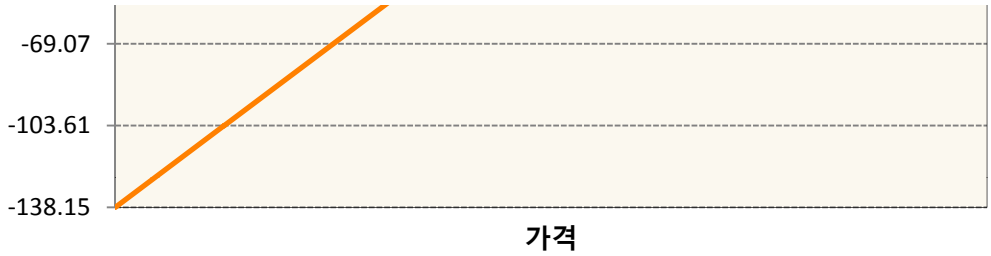
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,858	0	1,858	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCX7	H-SHARES IDX FUT NOV17	138
MHCX7	MINI H-SHR IDX FU Nov17	11

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	120

공시일	2017-11-23
기준일	2017-11-22

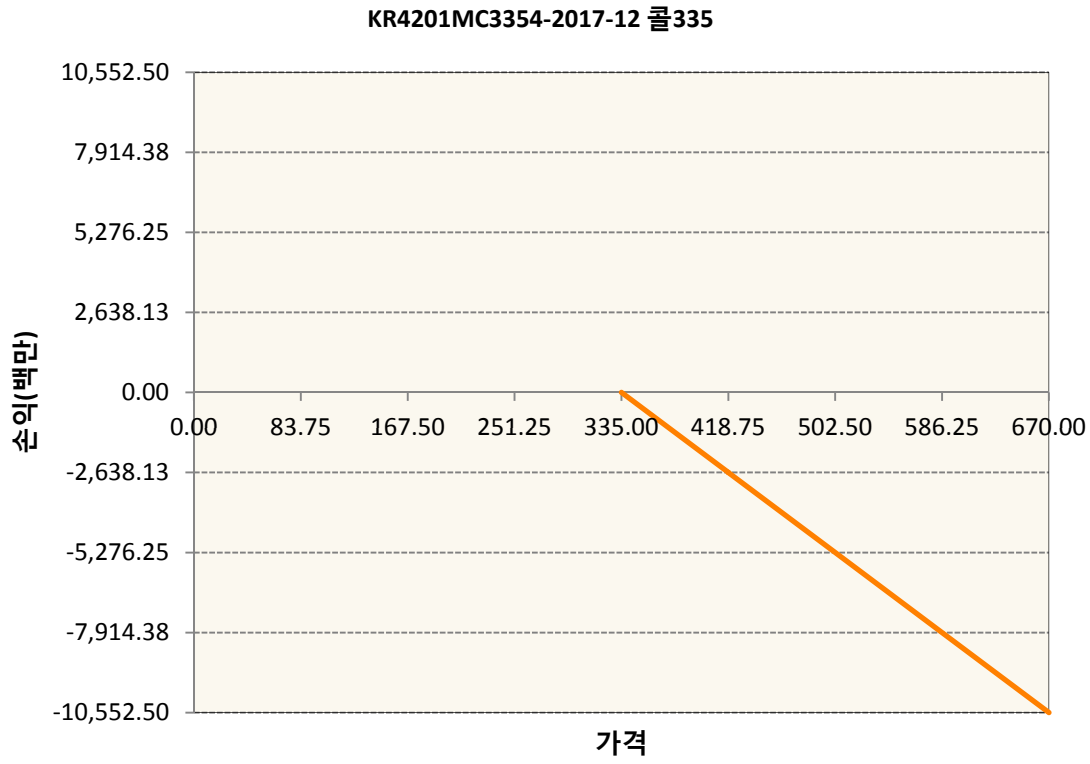
커버드콜모(주식혼합-파생형)

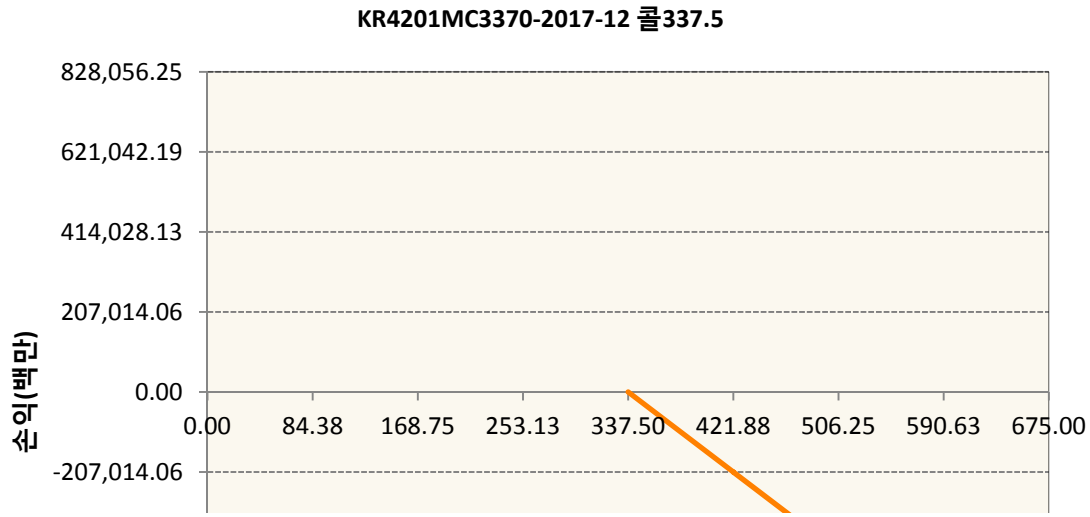
1. 계약금액

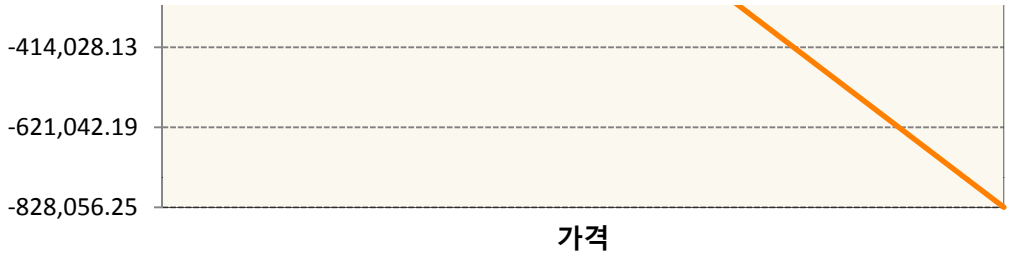
(단위:백만원)

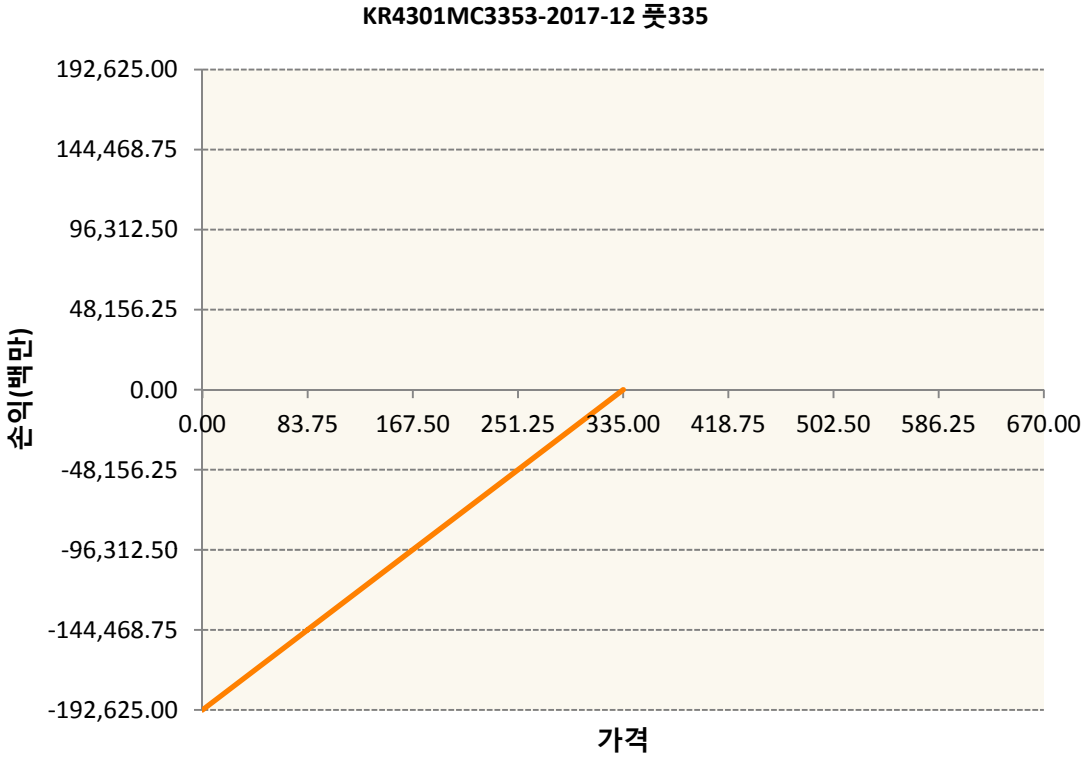
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	옵션	0	1,453,109	-1,453,109	장내

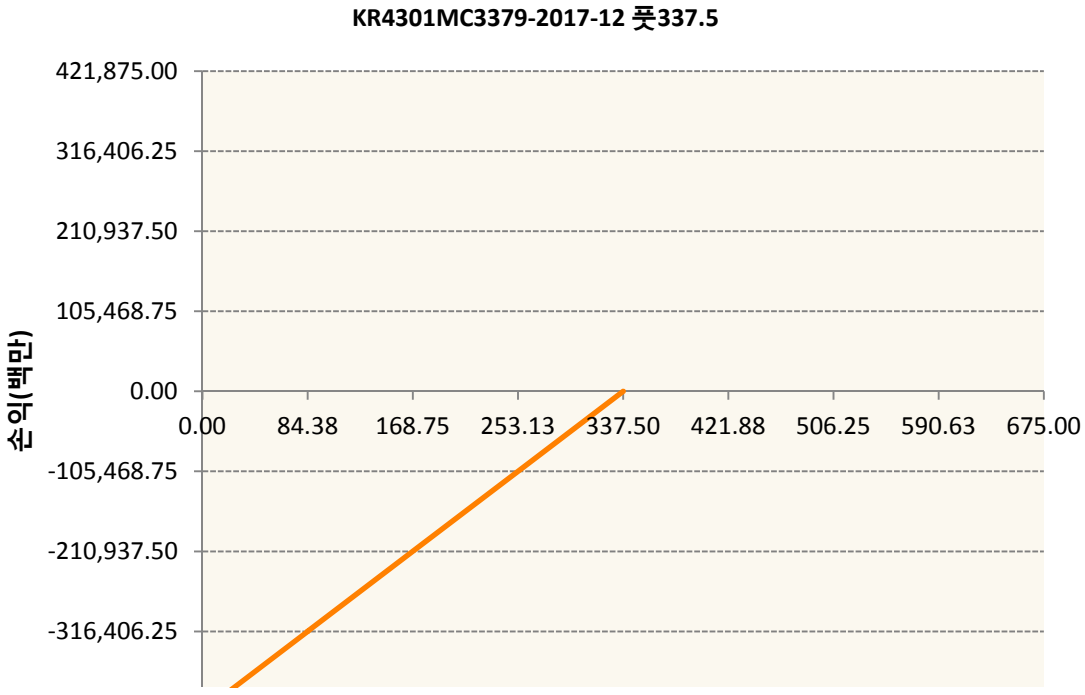
2. 만기시점의 손익구조






-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							662
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	262	257	250	242	233	222	211
-5.33%	240	228	215	201	186	170	154
-2.67%	181	162	143	123	103	83	63
0%	65	43	22	0	-22	-43	-65
2.67%	-113	-132	-151	-171	-191	-211	-232
5.33%	-343	-355	-368	-383	-399	-415	-433
8.00%	-603	-609	-617	-626	-637	-649	-662
KR4201MC3. 2017-12 콜337.5							49,405
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	17,698	17,387	16,968	16,443	15,819	15,103	14,305
-5.33%	16,405	15,637	14,755	13,776	12,716	11,587	10,400
-2.67%	12,742	11,405	10,012	8,577	7,108	5,611	4,093
0%	5,056	3,373	1,687	0	-1,688	-3,377	-5,066
2.67%	-7,502	-9,073	-10,670	-12,286	-13,917	-15,560	-17,213
5.33%	-24,371	-25,483	-26,690	-27,971	-29,315	-30,709	-32,144
8.00%	-44,089	-44,699	-45,438	-46,292	-47,246	-48,288	-49,405
KR4301MC3. 2017-12 풋335							13,145
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-13,125	-13,126	-13,126	-13,128	-13,131	-13,136	-13,145
-5.33%	-7,992	-8,001	-8,017	-8,040	-8,071	-8,111	-8,160
-2.67%	-3,057	-3,147	-3,248	-3,358	-3,477	-3,602	-3,733
0%	529	353	176	0	-177	-353	-530
2.67%	1,795	1,716	1,625	1,523	1,412	1,292	1,167
5.33%	1,953	1,944	1,928	1,905	1,873	1,832	1,783
8.00%	1,959	1,958	1,957	1,955	1,951	1,943	1,932
KR4301MC3. 2017-12 풋337.5							30,010
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-29,988	-29,988	-29,989	-29,990	-29,993	-29,999	-30,010
-5.33%	-18,819	-18,827	-18,844	-18,871	-18,913	-18,969	-19,042
-2.67%	-7,850	-7,975	-8,127	-8,304	-8,503	-8,722	-8,957
0%	1,125	752	377	0	-378	-758	-1,138
2.67%	5,184	4,933	4,662	4,373	4,071	3,757	3,434

5.33%	5,885	5,843	5,779	5,693	5,585	5,454	5,302
8.00%	5,924	5,922	5,917	5,906	5,887	5,858	5,817

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

100,412

공시일	2017-11-23
기준일	2017-11-22

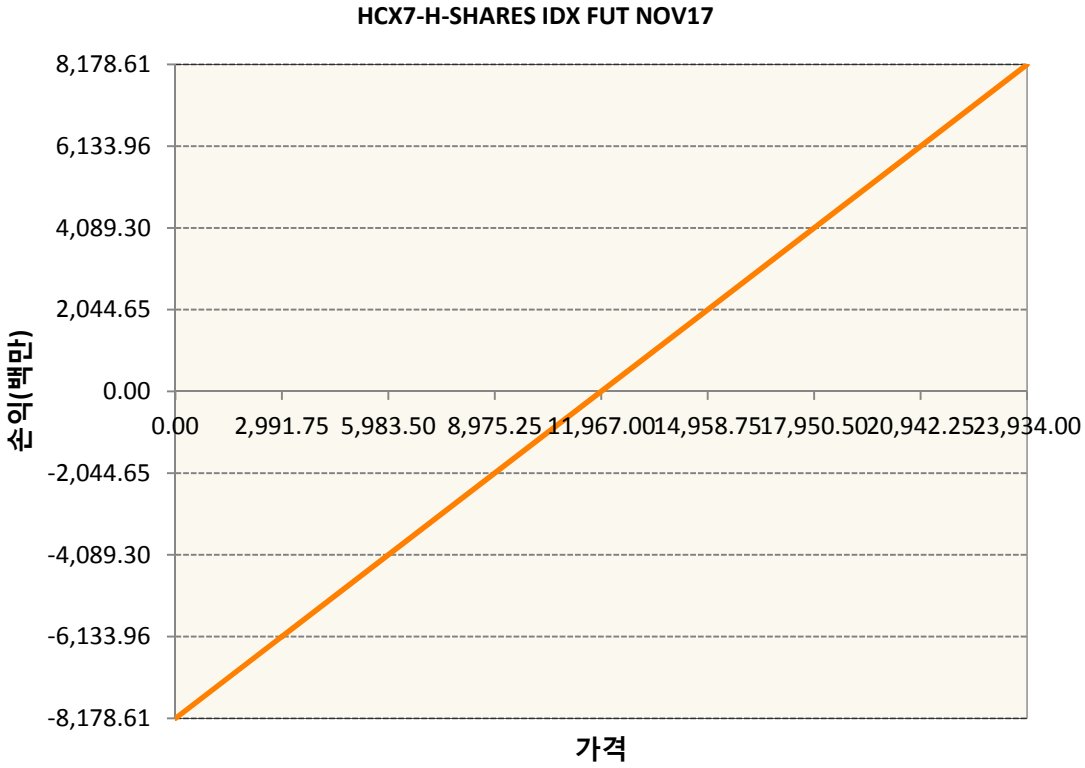
홍콩H커버드콜모(주식혼합-파생

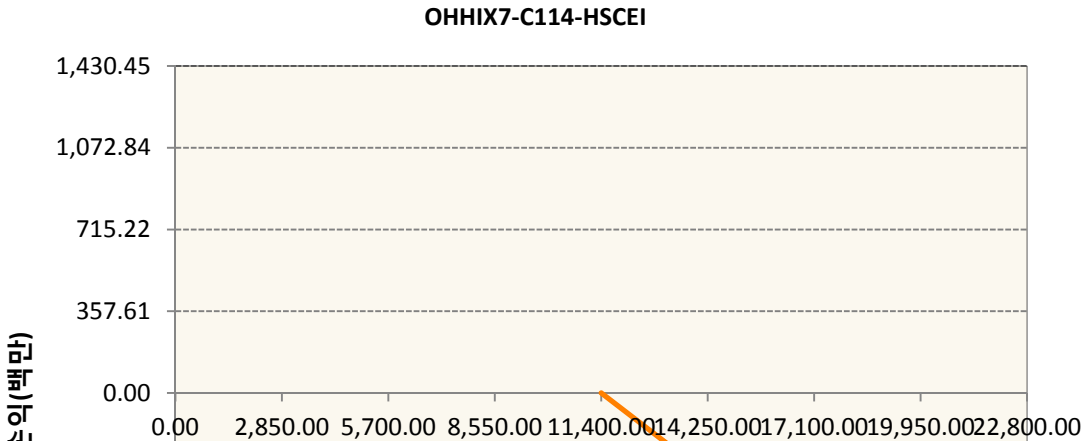
1. 계약금액

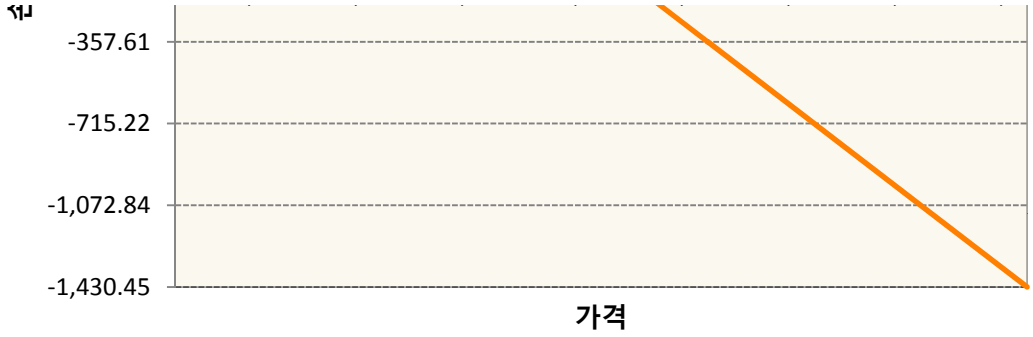
(단위:백만원)

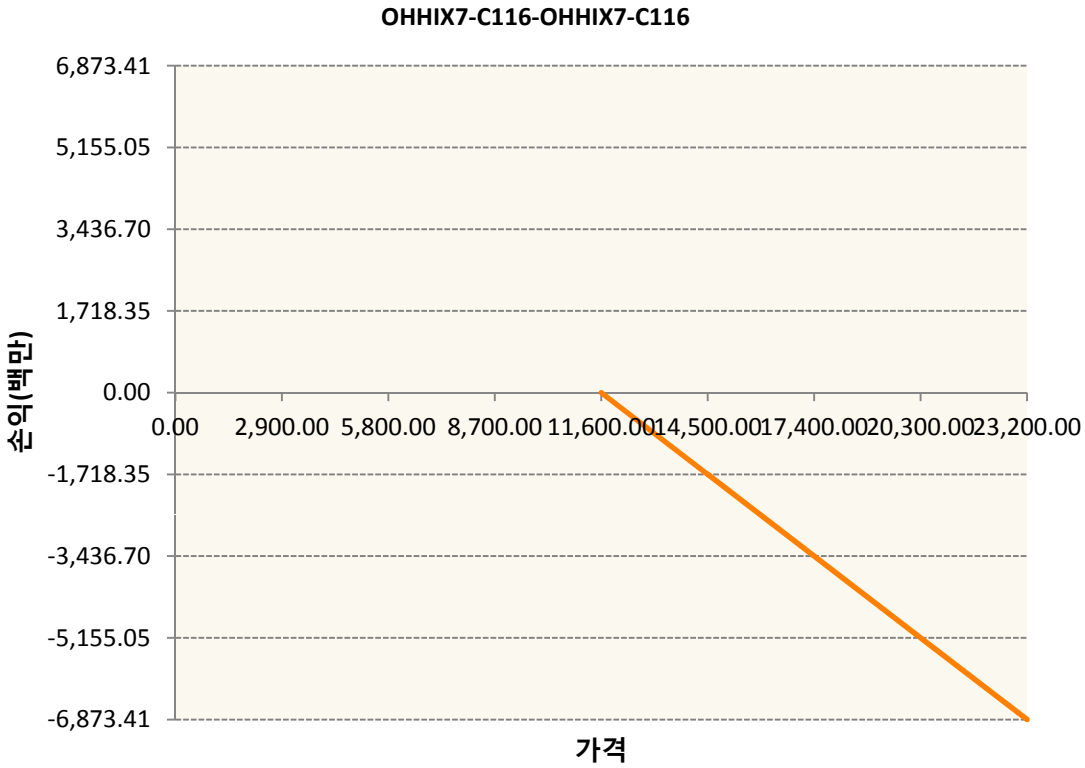
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	8,179	0	8,179	장내
누계	유가증권	옵션	0	16,608	-16,608	장내

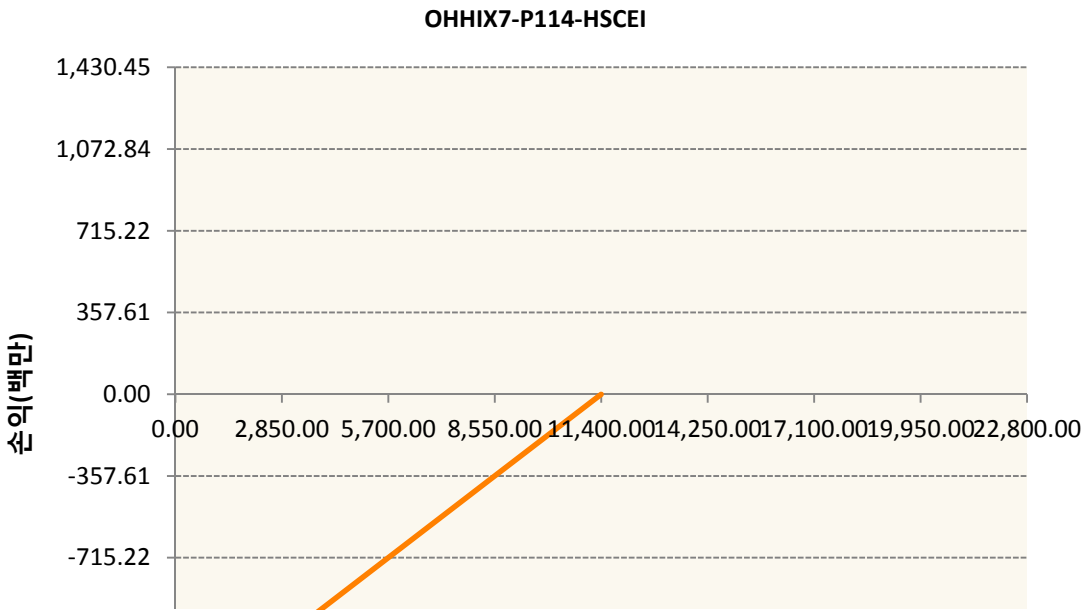
2. 만기시점의 손익구조

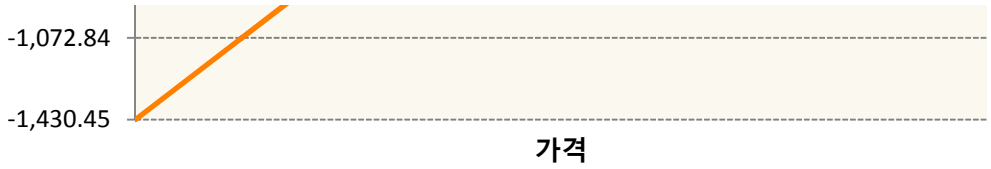


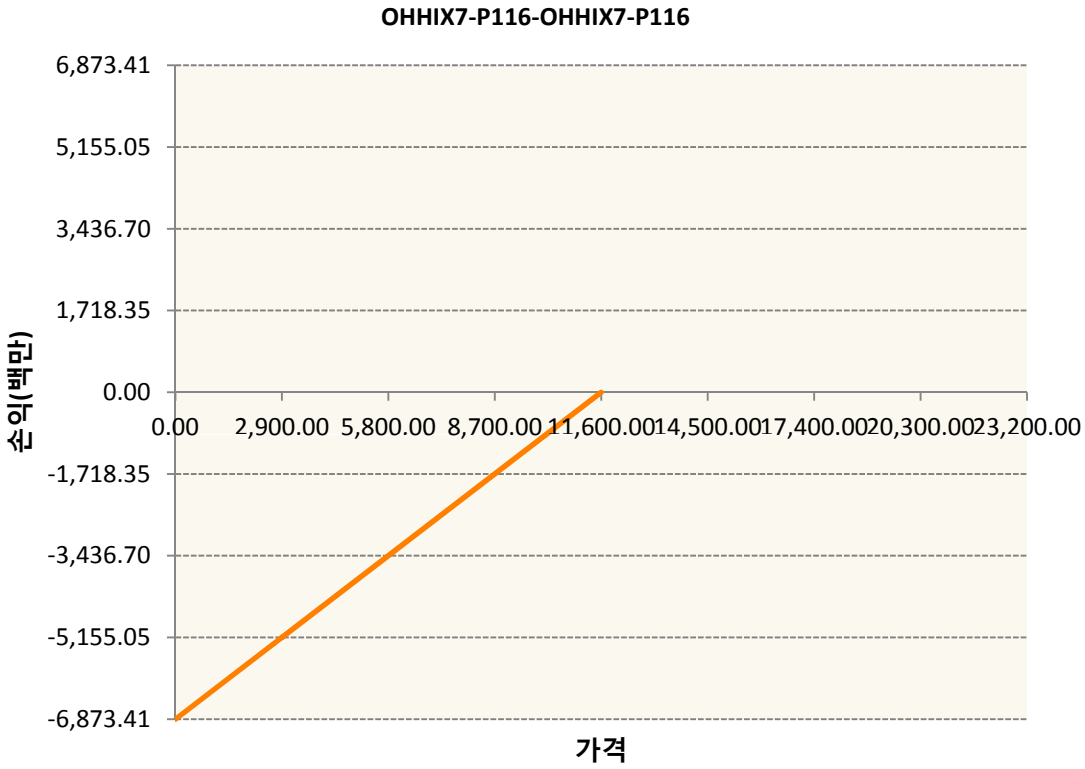



-357.61
-715.22
-1,072.84
-1,430.45
가격


OHHIX7-C116-OHHIX7-C116
6,873.41
5,155.05
3,436.70
1,718.35
0.00
-1,718.35
-3,436.70
-5,155.05
-6,873.41
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
1,430.45
1,072.84
715.22
357.61
0.00
-357.61
-715.22
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	654
OHHIX7-C11	HSCEI	114
OHHIX7-C11	OHHIX7-C116	550
OHHIX7-P11	HSCEI	114
OHHIX7-P11	OHHIX7-P116	550

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,601

공시일	2017-11-23
기준일	2017-11-22

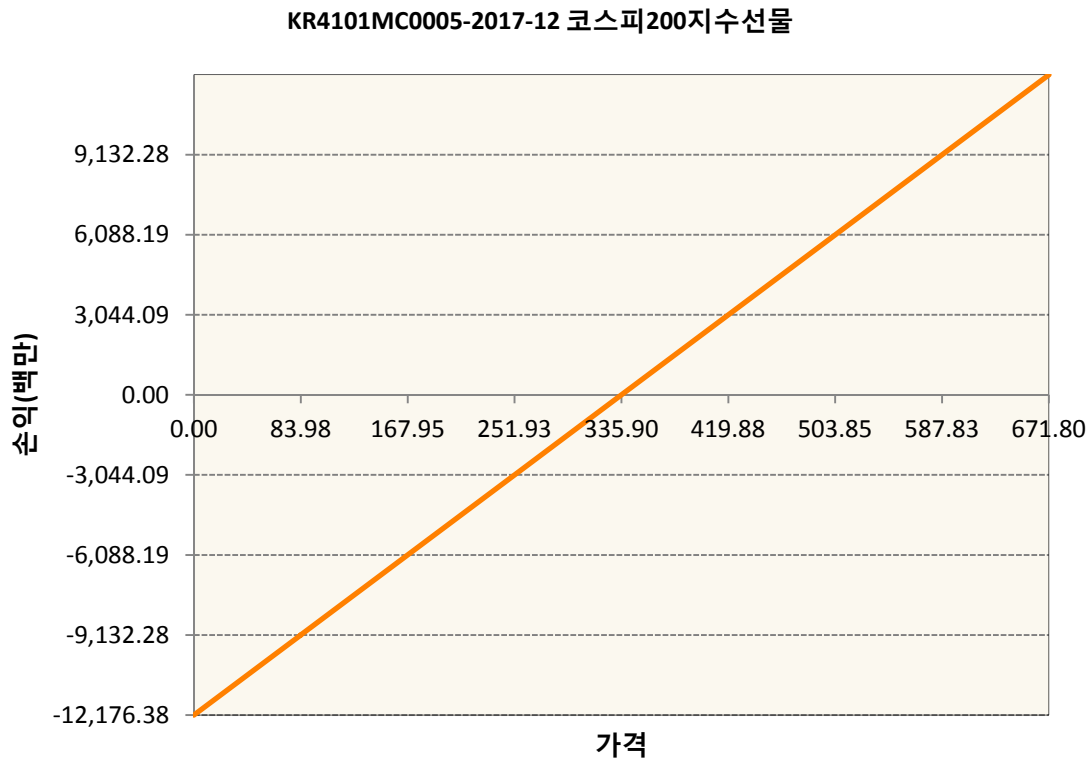
코리아듀얼엔진커버드콜(주식혼

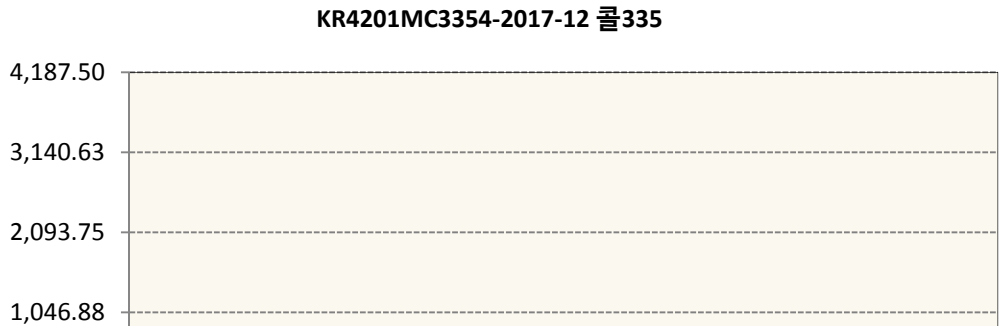
1. 계약금액

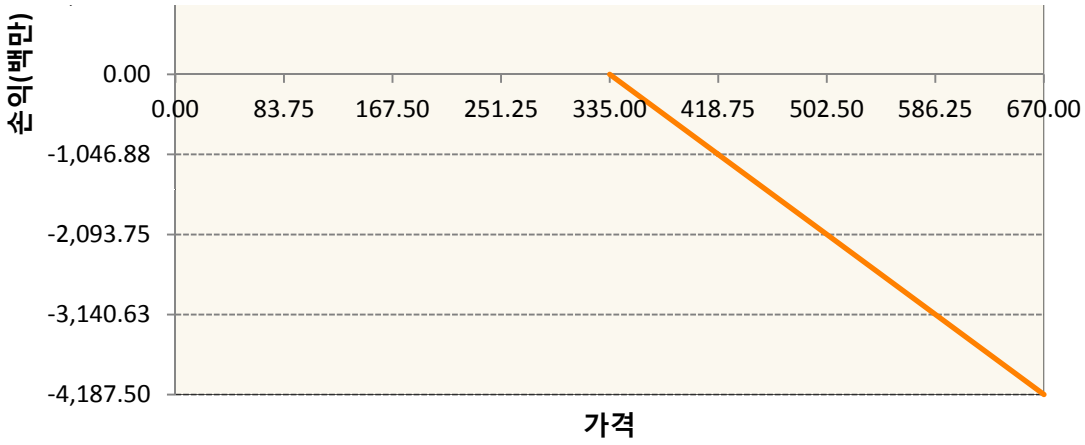
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	장내
신규	유가증권	스왑	6,000	0	6,000	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	12,176	0	12,176	장내
누계	유가증권	스왑	60,200	0	60,200	장외
누계	유가증권	옵션	0	59,409	-59,409	장내

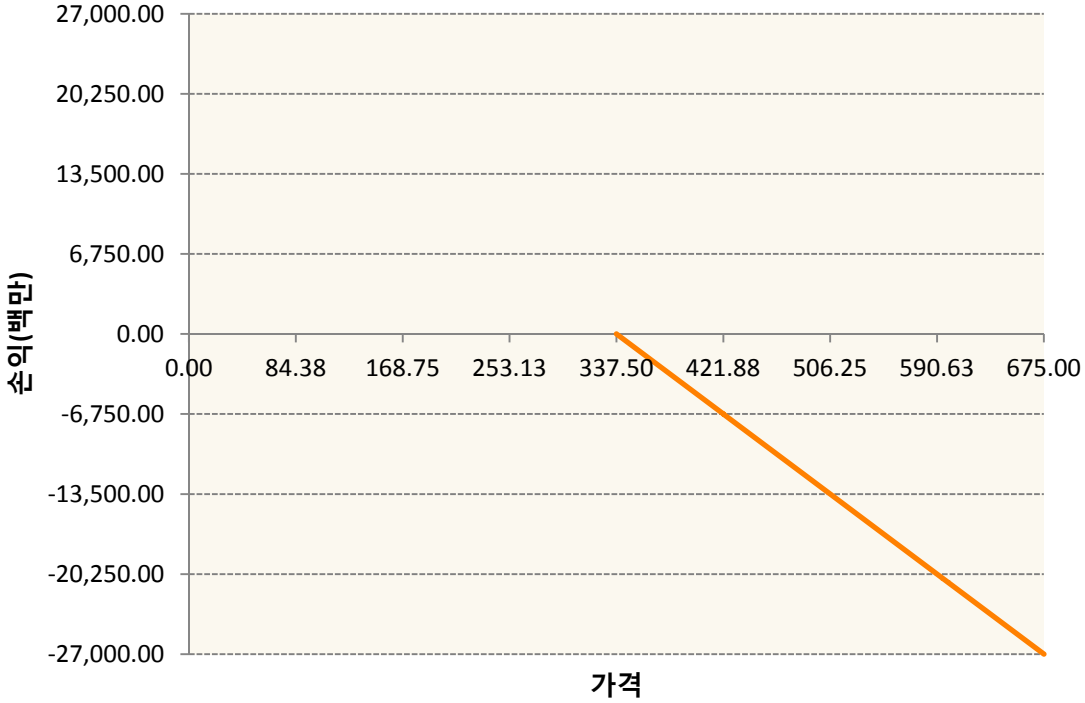
2. 만기시점의 손익구조



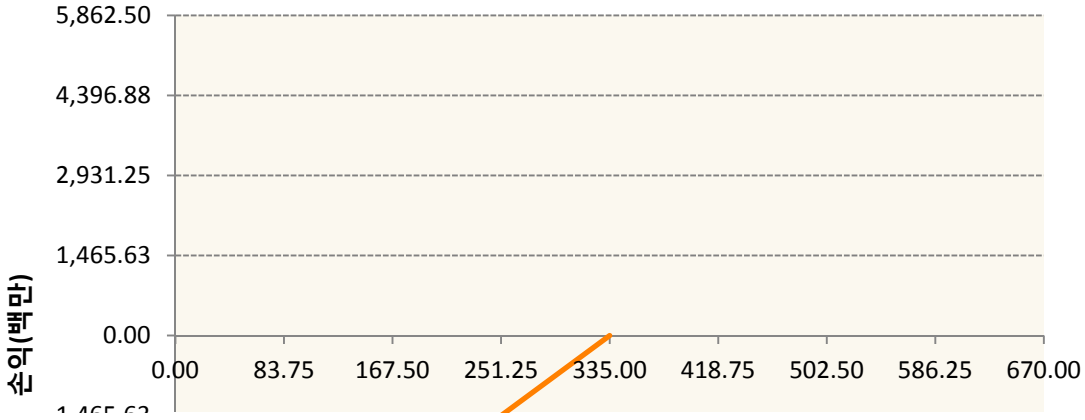




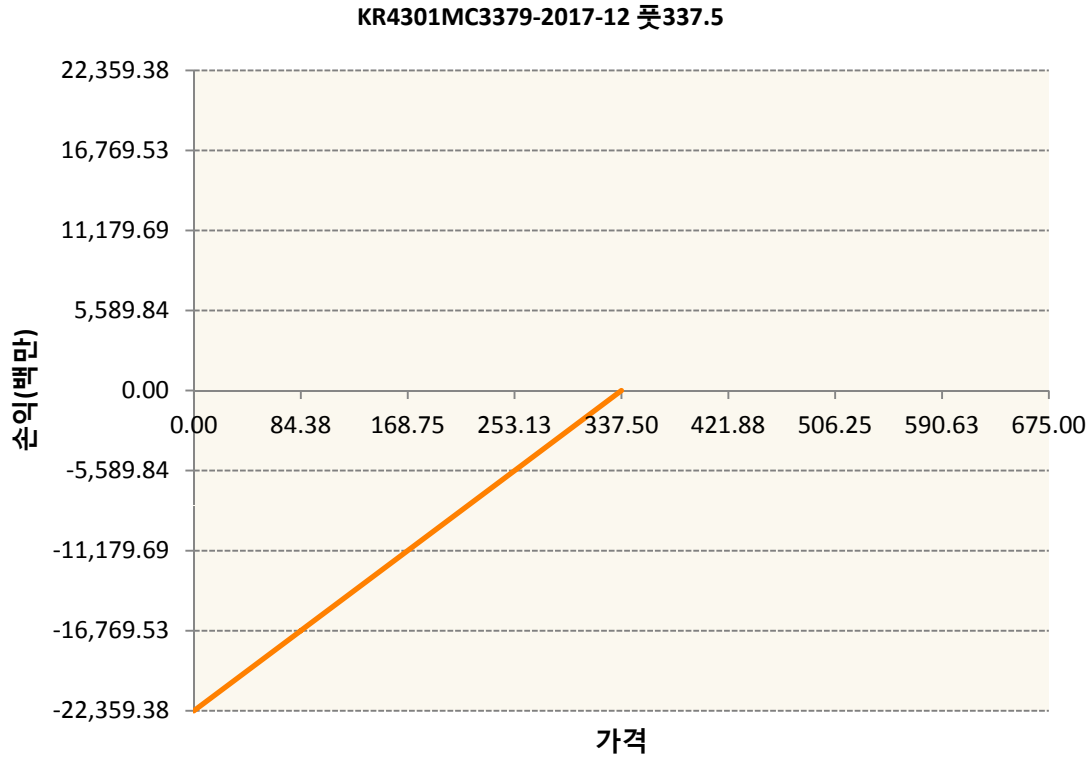
KR4201MC3370-2017-12 콜337.5



KR4301MC3353-2017-12 풋335







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

2.529E+11 UBCSFXC1 INDEX_2							1,468
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,468	-1,468	-1,468	-1,468	-1,468	-1,468	-1,468
-5.33%	-978	-978	-978	-978	-978	-978	-978
-2.67%	-489	-489	-489	-489	-489	-489	-489
0%	0	0	0	0	0	0	0
2.67%	489	489	489	489	489	489	489
5.33%	978	978	978	978	978	978	978
8.00%	1,468	1,468	1,468	1,468	1,468	1,468	1,468
2.529E+11 UBCSFXC1 INDEX_3							278
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%

-8.00%	-278	-278	-278	-278	-278	-278	-278
-5.33%	-185	-185	-185	-185	-185	-185	-185
-2.67%	-93	-93	-93	-93	-93	-93	-93
0%	0	0	0	0	0	0	0
2.67%	93	93	93	93	93	93	93
5.33%	185	185	185	185	185	185	185
8.00%	278	278	278	278	278	278	278
	2.529E+11 UBCSFXC1 INDEX_4						159
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-159	-159	-159	-159	-159	-159	-159
-5.33%	-106	-106	-106	-106	-106	-106	-106
-2.67%	-53	-53	-53	-53	-53	-53	-53
0%	0	0	0	0	0	0	0
2.67%	53	53	53	53	53	53	53
5.33%	106	106	106	106	106	106	106
8.00%	159	159	159	159	159	159	159
	2.529E+11 UBCSFXC1 INDEX_5						238
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-238	-238	-238	-238	-238	-238	-238
-5.33%	-159	-159	-159	-159	-159	-159	-159
-2.67%	-79	-79	-79	-79	-79	-79	-79
0%	0	0	0	0	0	0	0
2.67%	79	79	79	79	79	79	79
5.33%	159	159	159	159	159	159	159
8.00%	238	238	238	238	238	238	238
	2.529E+11 UBCSFXC1 INDEX_6						198
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-198	-198	-198	-198	-198	-198	-198
-5.33%	-132	-132	-132	-132	-132	-132	-132
-2.67%	-66	-66	-66	-66	-66	-66	-66
0%	0	0	0	0	0	0	0
2.67%	66	66	66	66	66	66	66
5.33%	132	132	132	132	132	132	132
8.00%	198	198	198	198	198	198	198
	2.529E+11 UBCSFXC1 INDEX_7						254
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-254	-254	-254	-254	-254	-254	-254
-5.33%	-169	-169	-169	-169	-169	-169	-169
-2.67%	-85	-85	-85	-85	-85	-85	-85
0%	0	0	0	0	0	0	0

2.67%	85	85	85	85	85	85	85
5.33%	169	169	169	169	169	169	169
8.00%	254	254	254	254	254	254	254
	2.529E+11 UBCSFXC1 INDEX_8						470
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-470	-470	-470	-470	-470	-470	-470
-5.33%	-313	-313	-313	-313	-313	-313	-313
-2.67%	-157	-157	-157	-157	-157	-157	-157
0%	0	0	0	0	0	0	0
2.67%	157	157	157	157	157	157	157
5.33%	313	313	313	313	313	313	313
8.00%	470	470	470	470	470	470	470
	2.529E+11 UBCSFXC1 INDEX_9						313
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-313	-313	-313	-313	-313	-313	-313
-5.33%	-209	-209	-209	-209	-209	-209	-209
-2.67%	-104	-104	-104	-104	-104	-104	-104
0%	0	0	0	0	0	0	0
2.67%	104	104	104	104	104	104	104
5.33%	209	209	209	209	209	209	209
8.00%	313	313	313	313	313	313	313
	2.529E+11 UBCSFXC1 INDEX_10						278
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-278	-278	-278	-278	-278	-278	-278
-5.33%	-185	-185	-185	-185	-185	-185	-185
-2.67%	-93	-93	-93	-93	-93	-93	-93
0%	0	0	0	0	0	0	0
2.67%	93	93	93	93	93	93	93
5.33%	185	185	185	185	185	185	185
8.00%	278	278	278	278	278	278	278
	2.529E+11 UBCSFXC1 INDEX_11						635
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-635	-635	-635	-635	-635	-635	-635
-5.33%	-423	-423	-423	-423	-423	-423	-423
-2.67%	-212	-212	-212	-212	-212	-212	-212
0%	0	0	0	0	0	0	0
2.67%	212	212	212	212	212	212	212
5.33%	423	423	423	423	423	423	423
8.00%	635	635	635	635	635	635	635
	2.529E+11 UBCSFXC1 INDEX_12						476

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-476	-476	-476	-476	-476	-476	-476
-5.33%	-317	-317	-317	-317	-317	-317	-317
-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%	317	317	317	317	317	317	317
8.00%	476	476	476	476	476	476	476
	KR4101MC0	2017-12 코스피200지수선물					973

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-973	-973	-973	-973	-973	-973	-973
-5.33%	-649	-649	-649	-649	-649	-649	-649
-2.67%	-324	-324	-324	-324	-324	-324	-324
0%	0	0	0	0	0	0	0
2.67%	324	324	324	324	324	324	324
5.33%	649	649	649	649	649	649	649
8.00%	973	973	973	973	973	973	973
	KR4201MC3	2017-12 콜335					263

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	104	102	99	96	92	88	84
-5.33%	95	90	85	80	74	67	61
-2.67%	72	64	57	49	41	33	25
0%	26	17	9	0	-9	-17	-26
2.67%	-45	-52	-60	-68	-76	-84	-92
5.33%	-136	-141	-146	-152	-158	-165	-172
8.00%	-239	-242	-245	-249	-253	-257	-263
	KR4201MC3	2017-12 콜337.5					1,611

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	577	567	553	536	516	492	466
-5.33%	535	510	481	449	415	378	339
-2.67%	415	372	326	280	232	183	133
0%	165	110	55	0	-55	-110	-165
2.67%	-245	-296	-348	-401	-454	-507	-561
5.33%	-795	-831	-870	-912	-956	-1,001	-1,048
8.00%	-1,438	-1,457	-1,482	-1,509	-1,541	-1,575	-1,611
	KR4301MC3	2017-12 풋335					400

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-399	-399	-399	-400	-400	-400	-400
-5.33%	-243	-244	-244	-245	-246	-247	-248

-2.67%	-93	-96	-99	-102	-106	-110	-114
0%	16	11	5	0	-5	-11	-16
2.67%	55	52	49	46	43	39	36
5.33%	59	59	59	58	57	56	54
8.00%	60	60	60	60	59	59	59
	KR4301MC3. 2017-12 풋337.5						1,591
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,589	-1,589	-1,589	-1,589	-1,590	-1,590	-1,591
-5.33%	-997	-998	-999	-1,000	-1,002	-1,005	-1,009
-2.67%	-416	-423	-431	-440	-451	-462	-475
0%	60	40	20	0	-20	-40	-60
2.67%	275	261	247	232	216	199	182
5.33%	312	310	306	302	296	289	281
8.00%	314	314	314	313	312	310	308

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

9,539

공시일	2017-11-23
기준일	2017-11-22

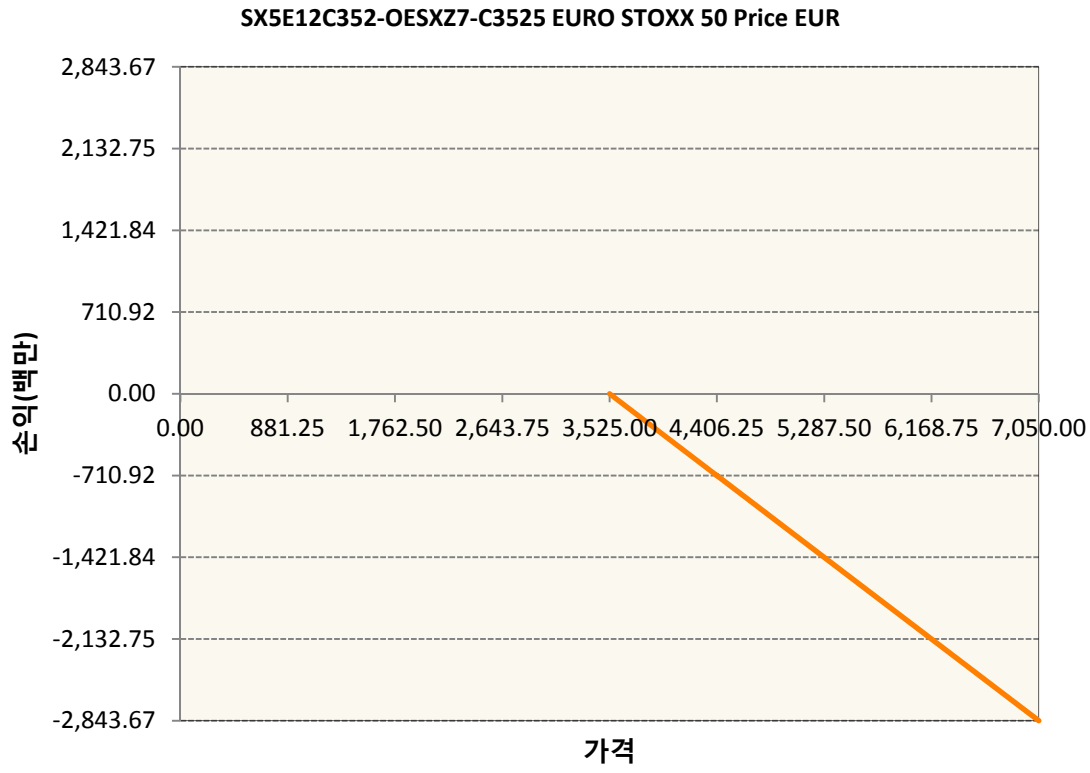
유로커버드콜모(주식혼합-파생형

1. 계약금액

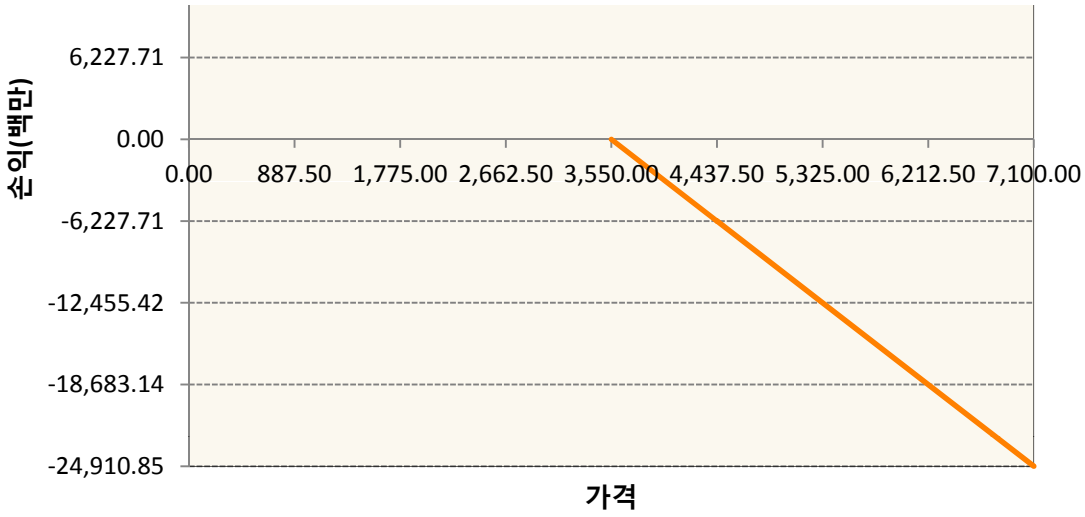
(단위:백만원)

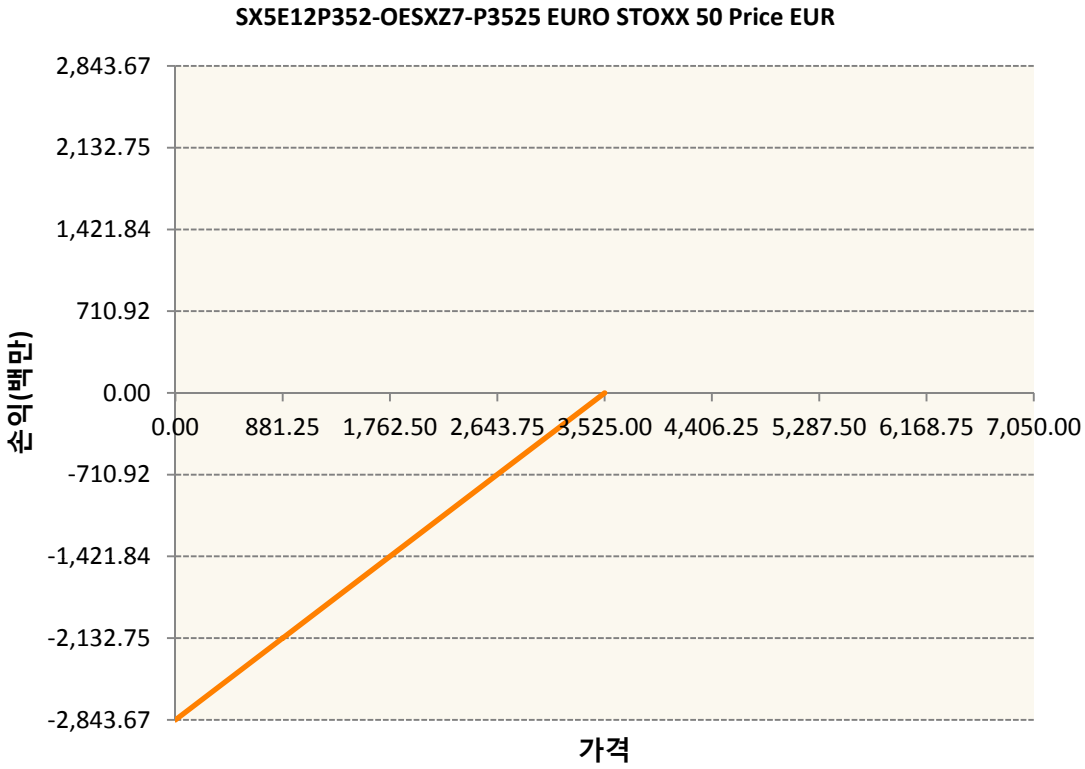
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	0	0	장내
신규	지수	스왑	0	0	0	장외
누계	유가증권	선물	20,074	0	20,074	
누계	유가증권	스왑	96,034	0	96,034	장외
누계	유가증권	옵션	0	55,509	-55,509	장내
누계	지수	스왑	51,219	0	51,219	장외

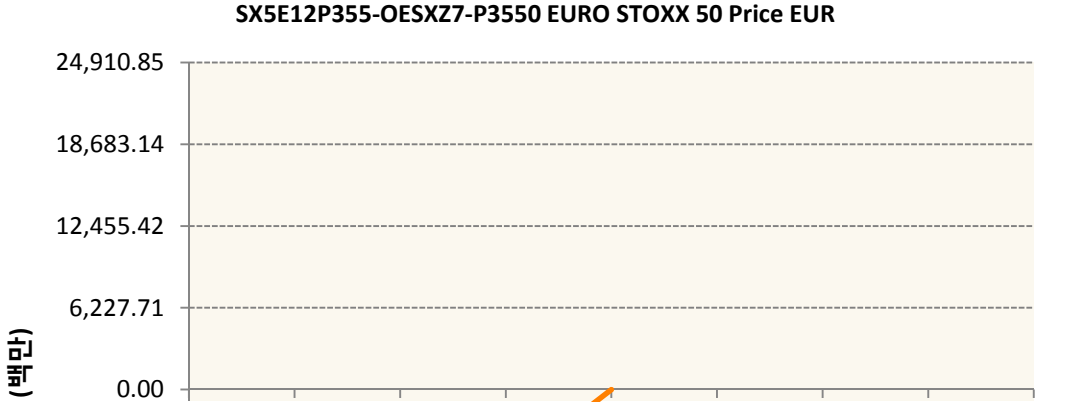
2. 만기시점의 손익구조

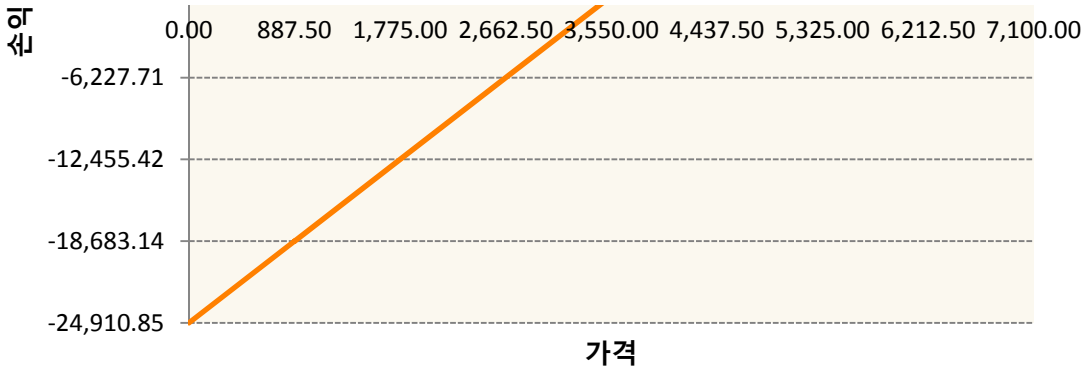


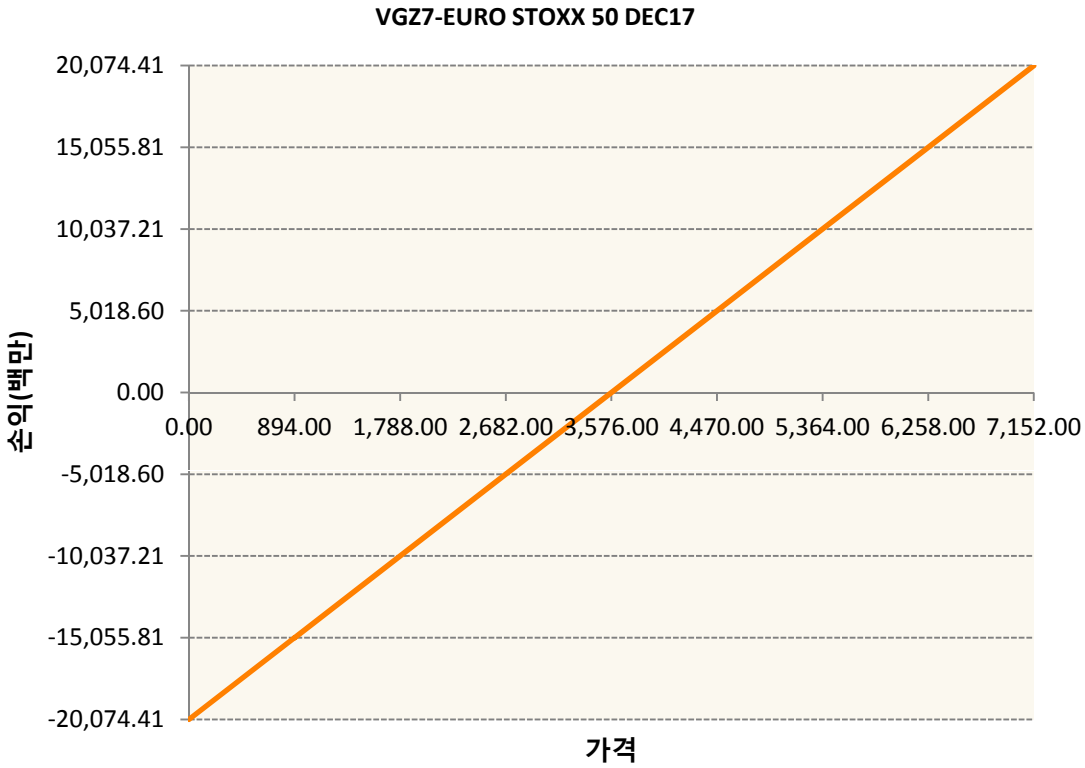



6,227.71
0.00
-6,227.71
-12,455.42
-18,683.14
-24,910.85
손익(백만)
0.00
887.50
1,775.00
2,662.50
3,550.00
4,437.50
5,325.00
6,212.50
7,100.00
가격


SX5E12P352-OESXZ7-P3525 EURO STOXX 50 Price EUR
2,843.67
2,132.75
1,421.84
710.92
0.00
-710.92
-1,421.84
-2,132.75
-2,843.67
손익(백만)
0.00
881.25
1,762.50
2,643.75
3,525.00
4,406.25
5,287.50
6,168.75
7,050.00
가격


SX5E12P355-OESXZ7-P3550 EURO STOXX 50 Price EUR
24,910.85
18,683.14
12,455.42
6,227.71
0.00
(백만)





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
260105SGPX	SG EURO Covered CALL STRATEGY - 994.569	25
260105SQPX	SG EURO Covered CALL STRATEGY	5
SX5E12C352	OESXZ7-C3525 EURO STOXX 50 Price EUR	227
SX5E12C355	OESXZ7-C3550 EURO STOXX 50 Price EUR	1,993
SX5E12P352	OESXZ7-P3525 EURO STOXX 50 Price EUR	227
SX5E12P355	OESXZ7-P3550 EURO STOXX 50 Price EUR	1,993
VGZ7	EURO STOXX 50 DEC17	1,606

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

3,575

공시일	2017-11-23
기준일	2017-11-22

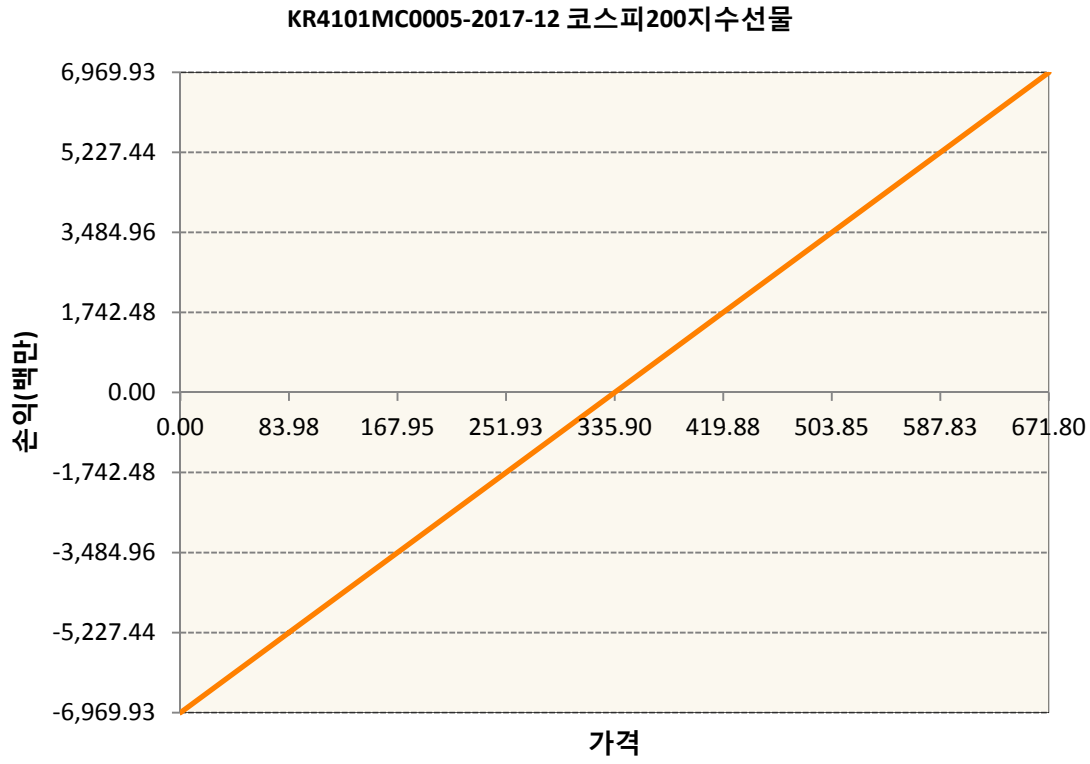
ETF스마트레버리지목표전환형8호

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	6,970	0	6,970	장내

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

KR4101MC0	2017-12 코스피200지수선물						557
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-557	-557	-557	-557	-557	-557	-557
-5.33%	-371	-371	-371	-371	-371	-371	-371
-2.67%	-186	-186	-186	-186	-186	-186	-186
0%	0	0	0	0	0	0	0
2.67%	186	186	186	186	186	186	186
5.33%	371	371	371	371	371	371	371
8.00%	557	557	557	557	557	557	557

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

316

공시일	2017-11-23
기준일	2017-11-22

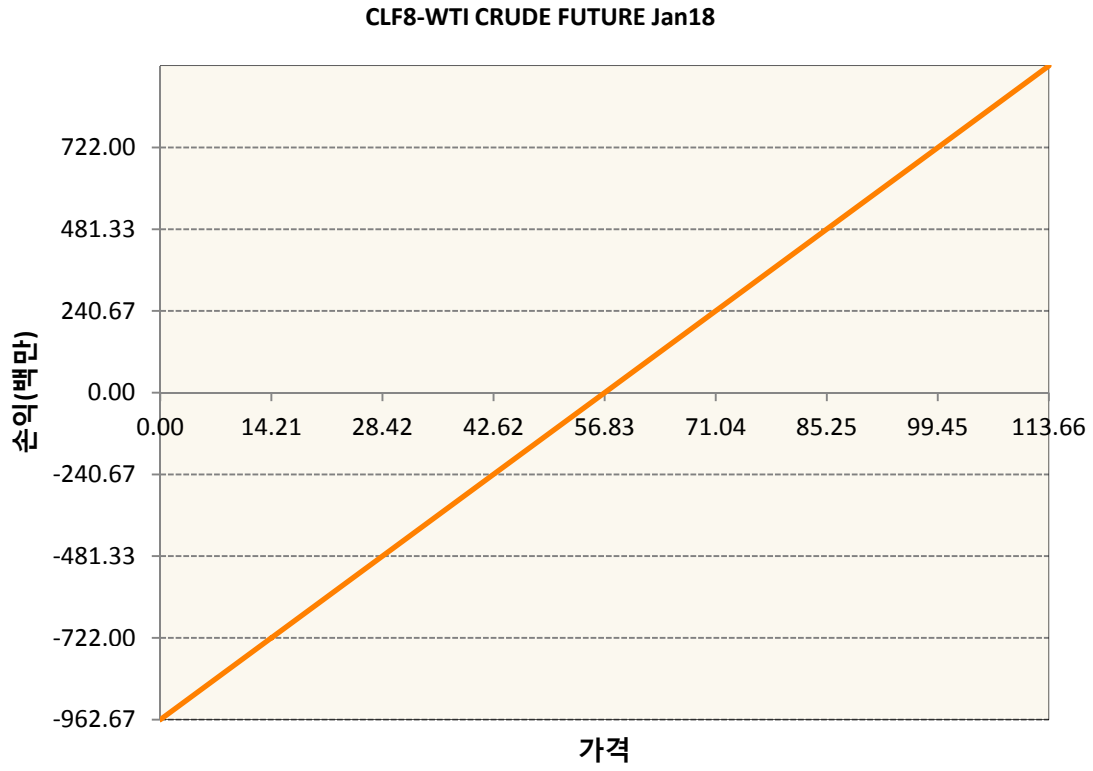
에너지인덱스플러스모(채권-파생형)

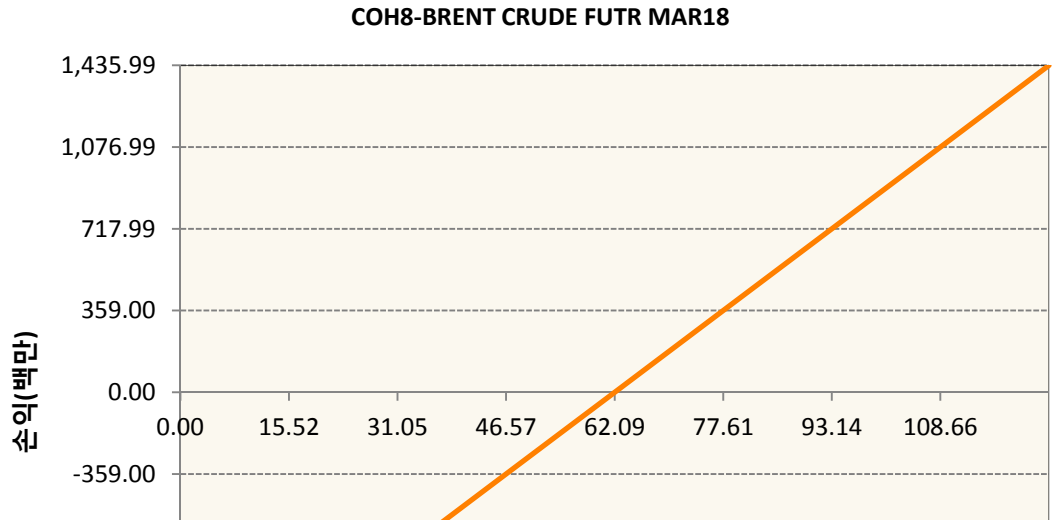
1. 계약금액

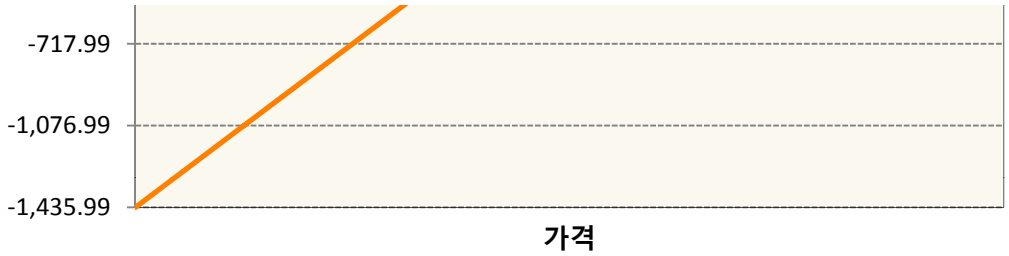
(단위:백만원)

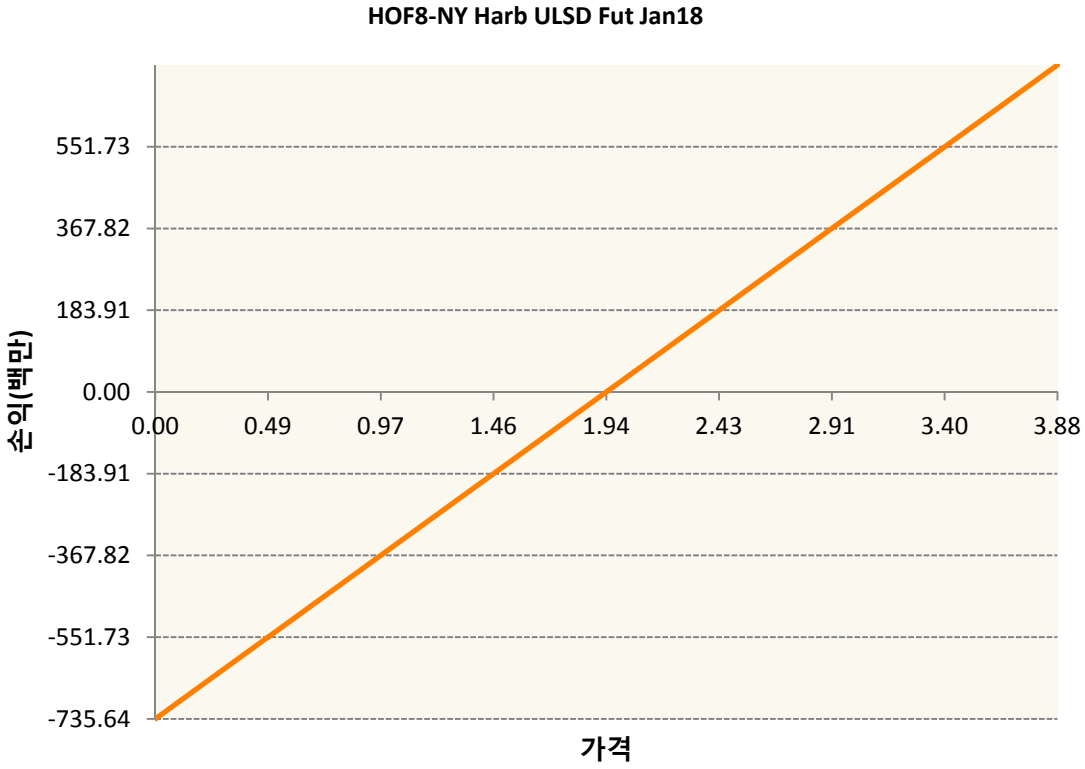
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	5,192	870	4,323	

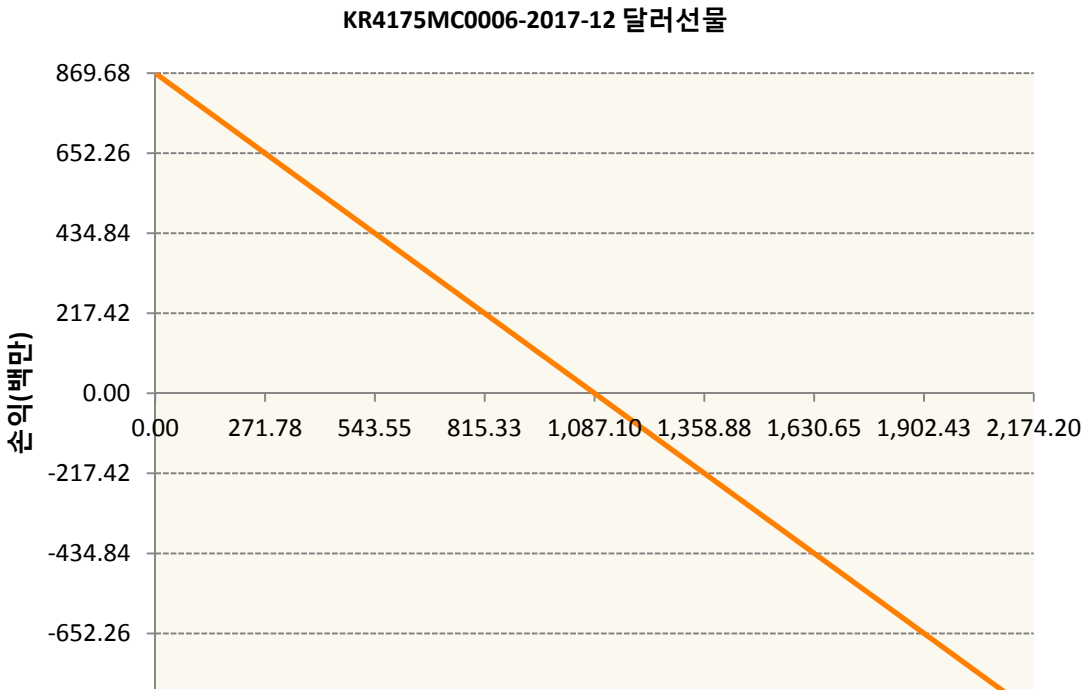
2. 만기시점의 손익구조

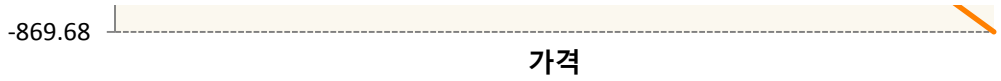


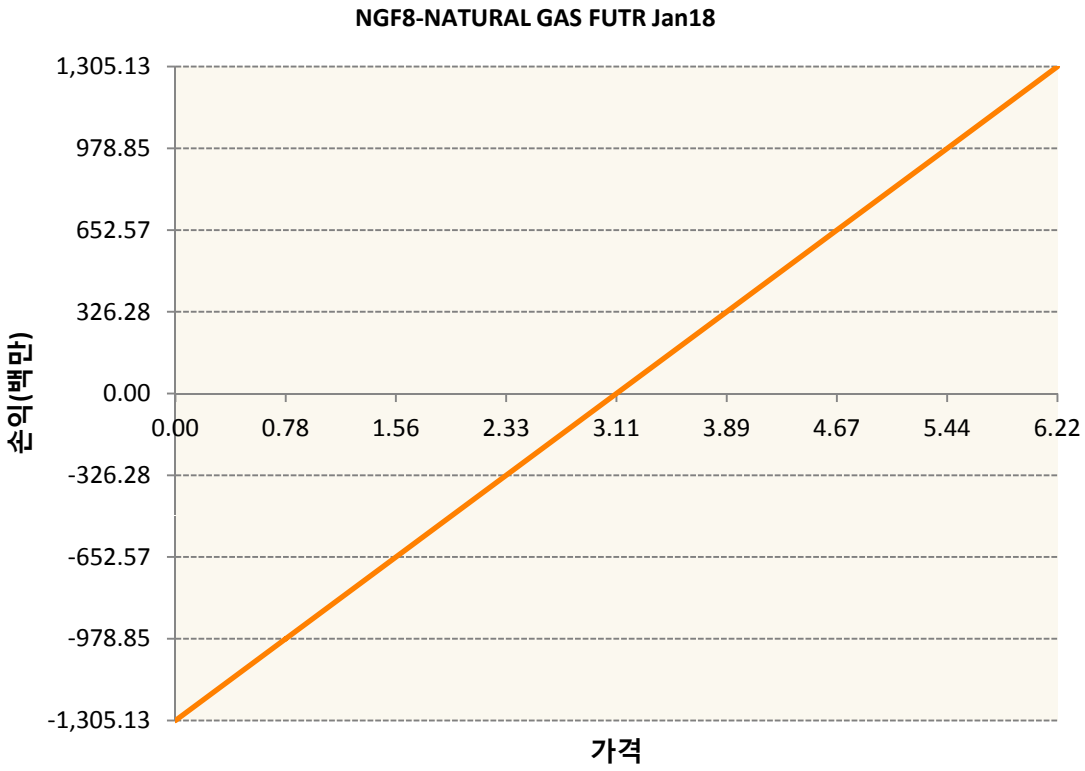


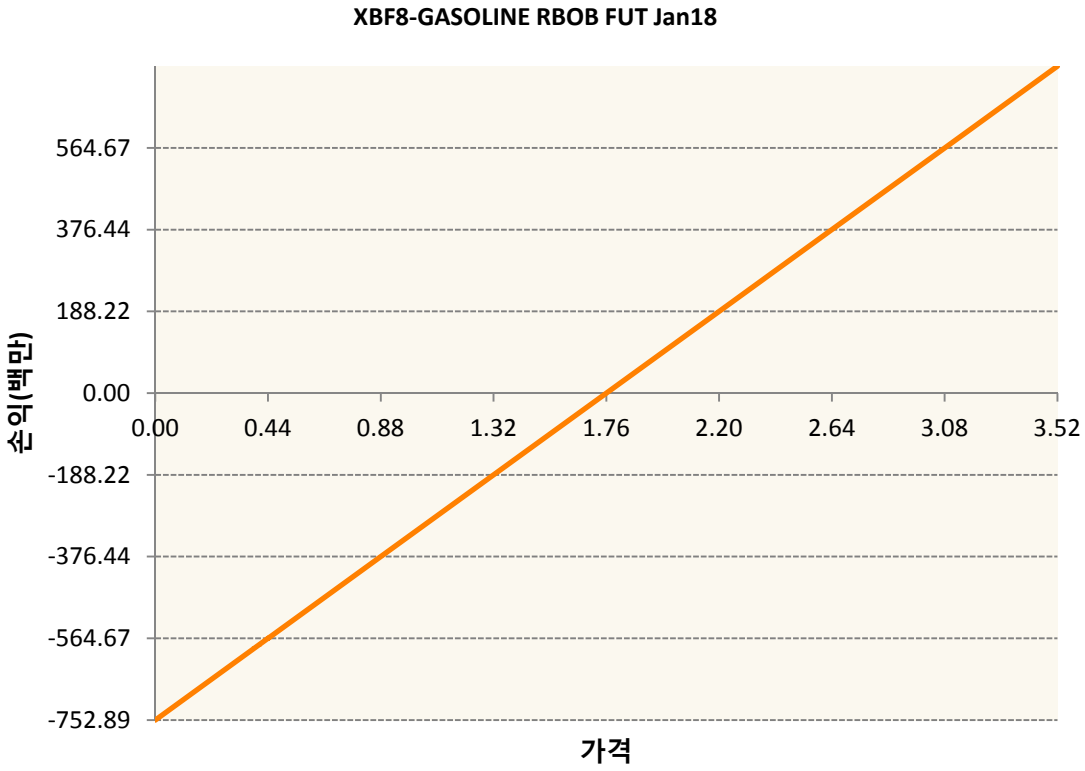

-717.99
-1,076.99
-1,435.99
가격


HOF8-NY Harb ULSD Fut Jan18
551.73
367.82
183.91
0.00
-183.91
-367.82
-551.73
-735.64
0.00
0.49
0.97
1.46
1.94
2.43
2.91
3.40
3.88
손익(백만)
가격


KR4175MC0006-2017-12 달러선물
869.68
652.26
434.84
217.42
0.00
-217.42
-434.84
-652.26
0.00
271.78
543.55
815.33
1,087.10
1,358.88
1,630.65
1,902.43
2,174.20
손익(백만)


-869.68
가격


NGF8-NATURAL GAS FUTR Jan18
1,305.13
978.85
652.57
326.28
0.00
-326.28
-652.57
-978.85
-1,305.13
0.00
0.78
1.56
2.33
3.11
3.89
4.67
5.44
6.22
손익(백만)
가격


XBF8-GASOLINE RBOB FUT Jan18
564.67
376.44
188.22
0.00
-188.22
-376.44
-564.67
-752.89
0.00
0.44
0.88
1.32
1.76
2.20
2.64
3.08
3.52
손익(백만)
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLF8	WTI CRUDE FUTURE Jan18	77
COH8	BRENT CRUDE FUTR MAR18	115
HOF8	NY Harb ULSD Fut Jan18	59
KR4175MC0(	2017-12 달러선물	70
NGF8	NATURAL GAS FUTR Jan18	104
XBF8	GASOLINE RBOB FUT Jan18	60

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

724

공시일	2017-11-23
기준일	2017-11-22

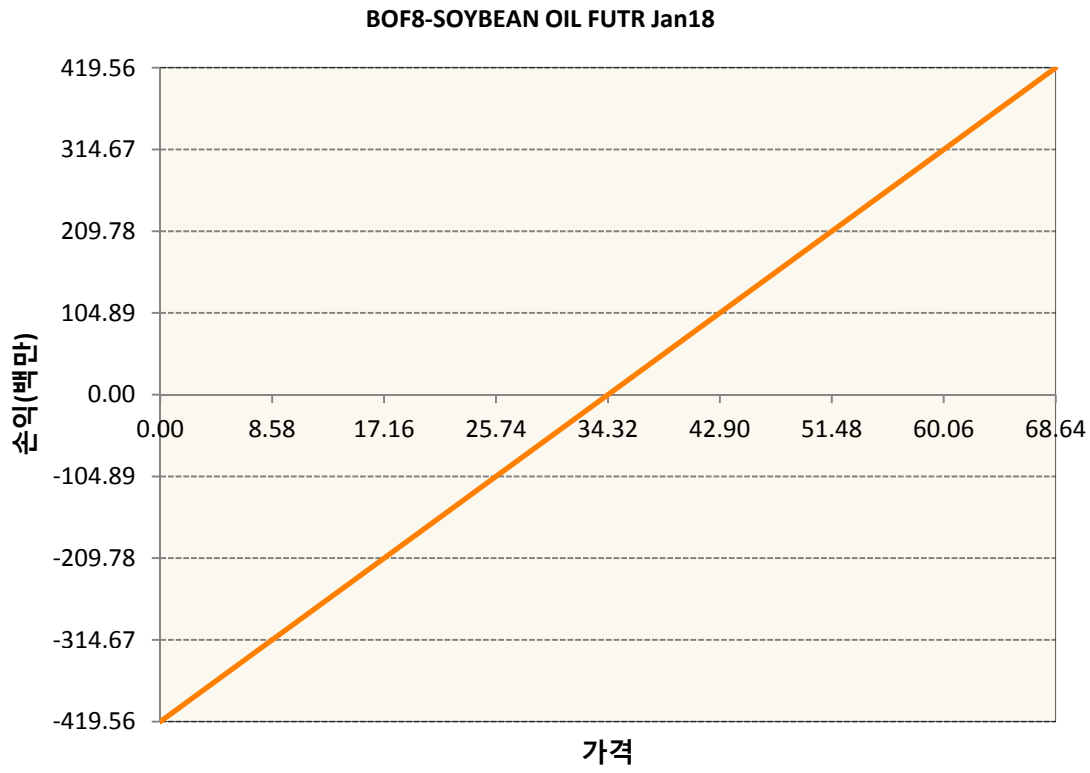
애그리컬쳐인덱스플러스모(채권-파생형)

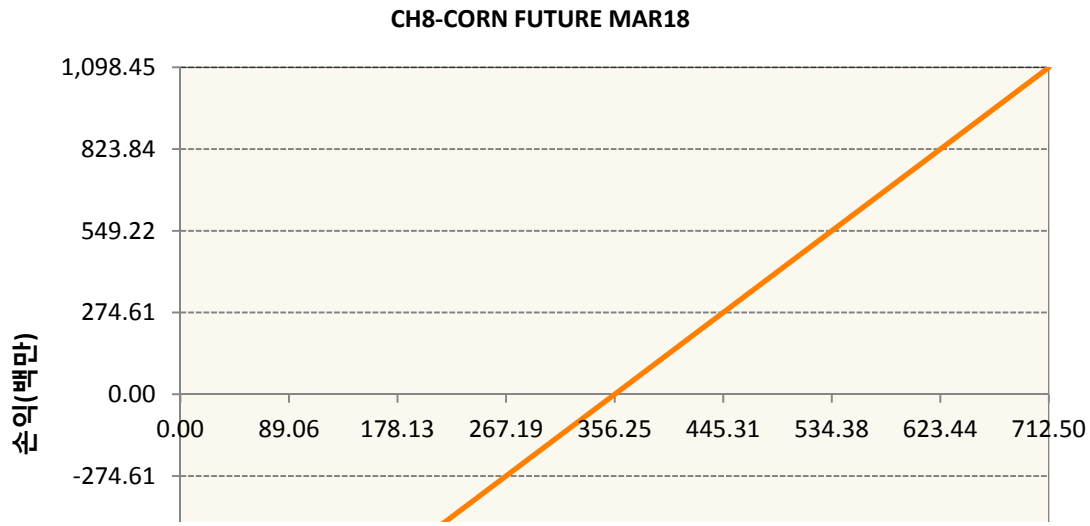
1. 계약금액

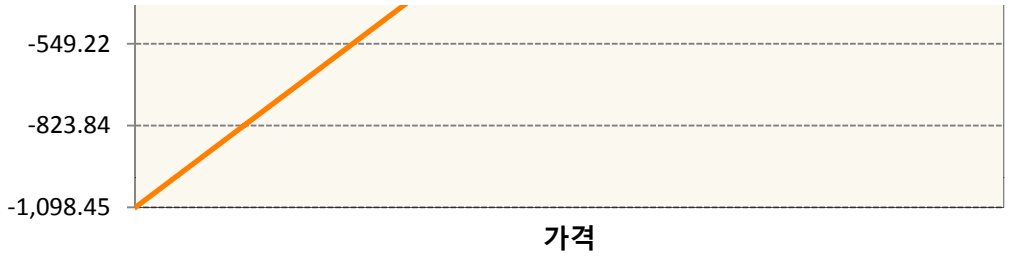
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,535	326	4,209	

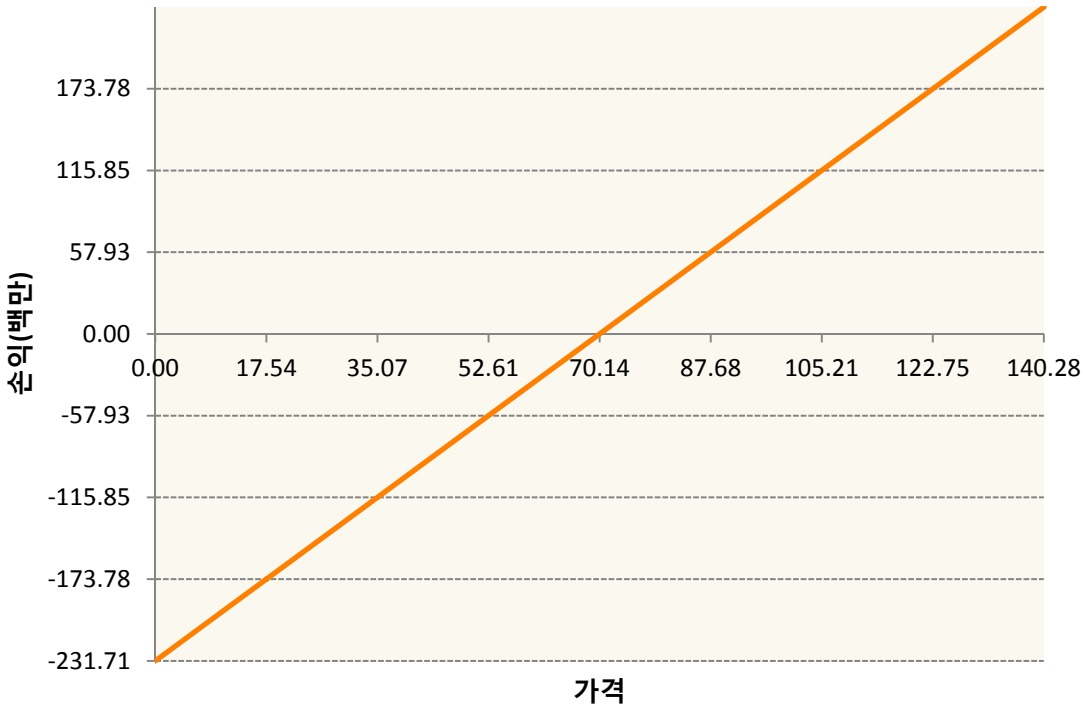
2. 만기시점의 손익구조



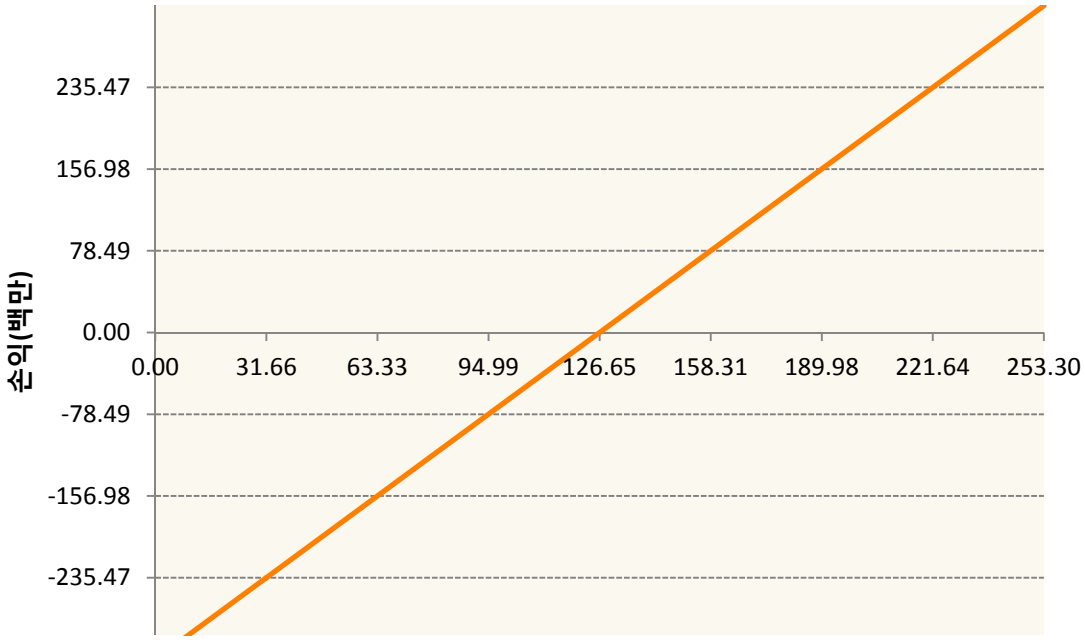


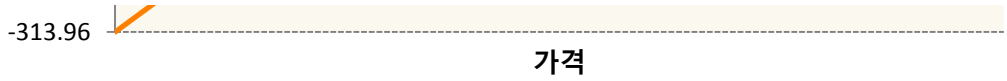


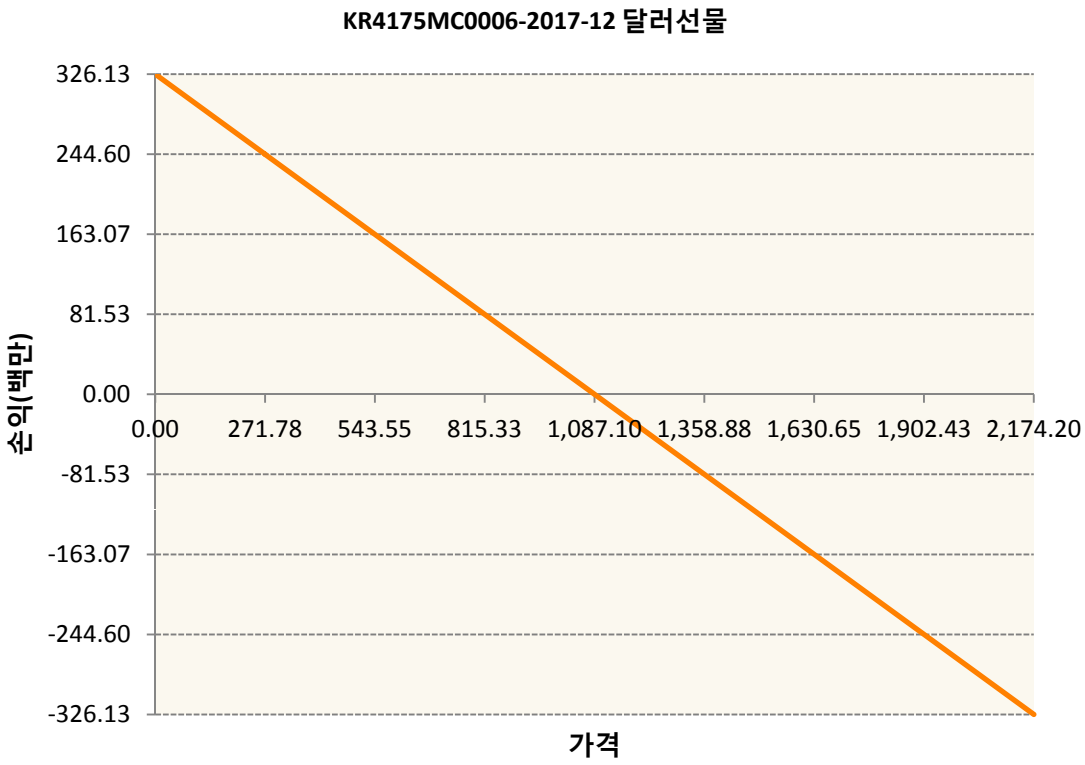
CTH8-COTTON NO.2 FUTR MAR18

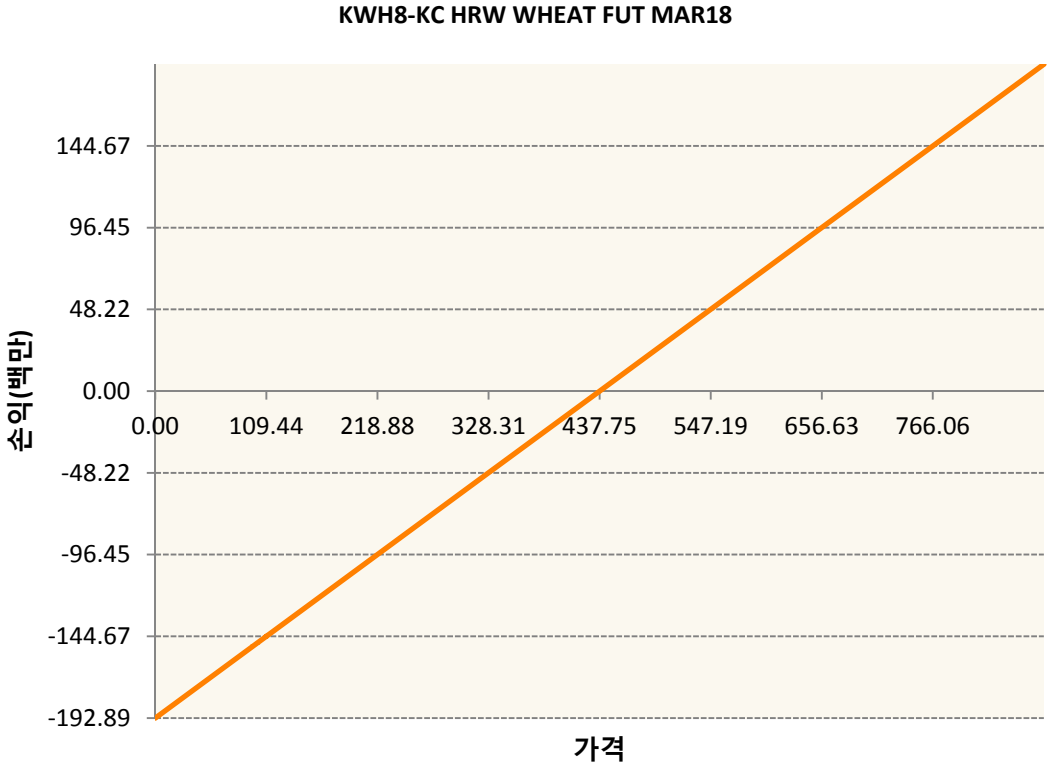


KCH8-COFFEE "C" FUTURE MAR18

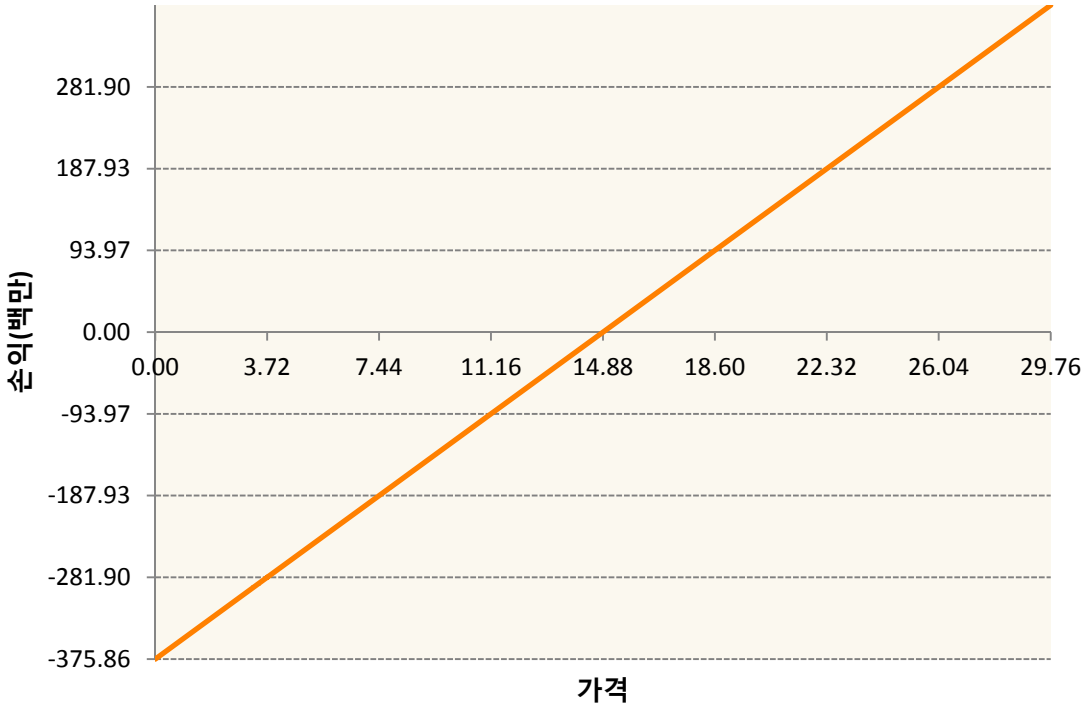



-313.96
가격

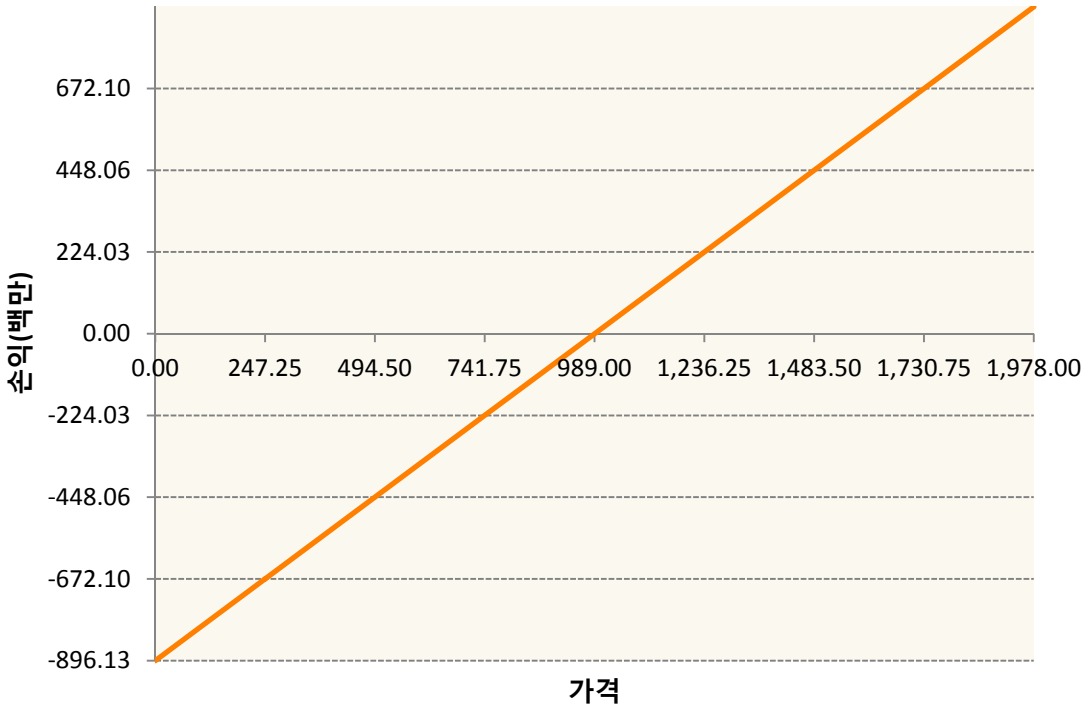

KR4175MC0006-2017-12 달러선물
326.13
244.60
163.07
81.53
0.00
-81.53
-163.07
-244.60
-326.13
0.00
271.78
543.55
815.33
1,087.10
1,358.88
1,630.65
1,902.43
2,174.20
손익(백만)
가격


KWH8-KC HRW WHEAT FUT MAR18
144.67
96.45
48.22
0.00
-48.22
-96.45
-144.67
-192.89
0.00
109.44
218.88
328.31
437.75
547.19
656.63
766.06
손익(백만)
가격

SBH8-Sugar #11 (WORLD) MAR18

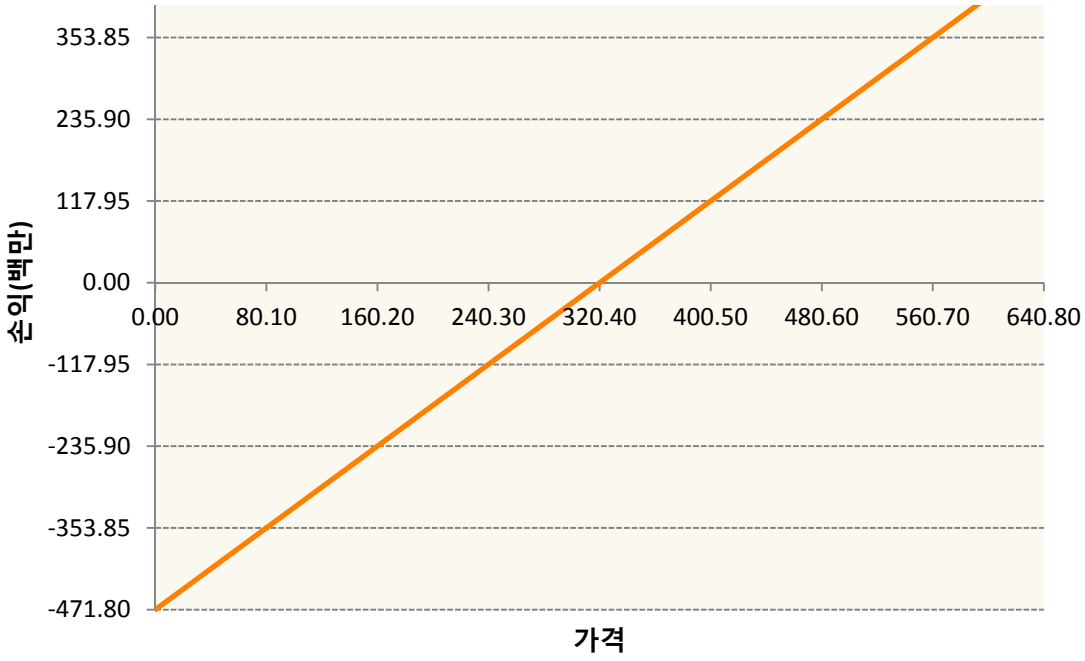


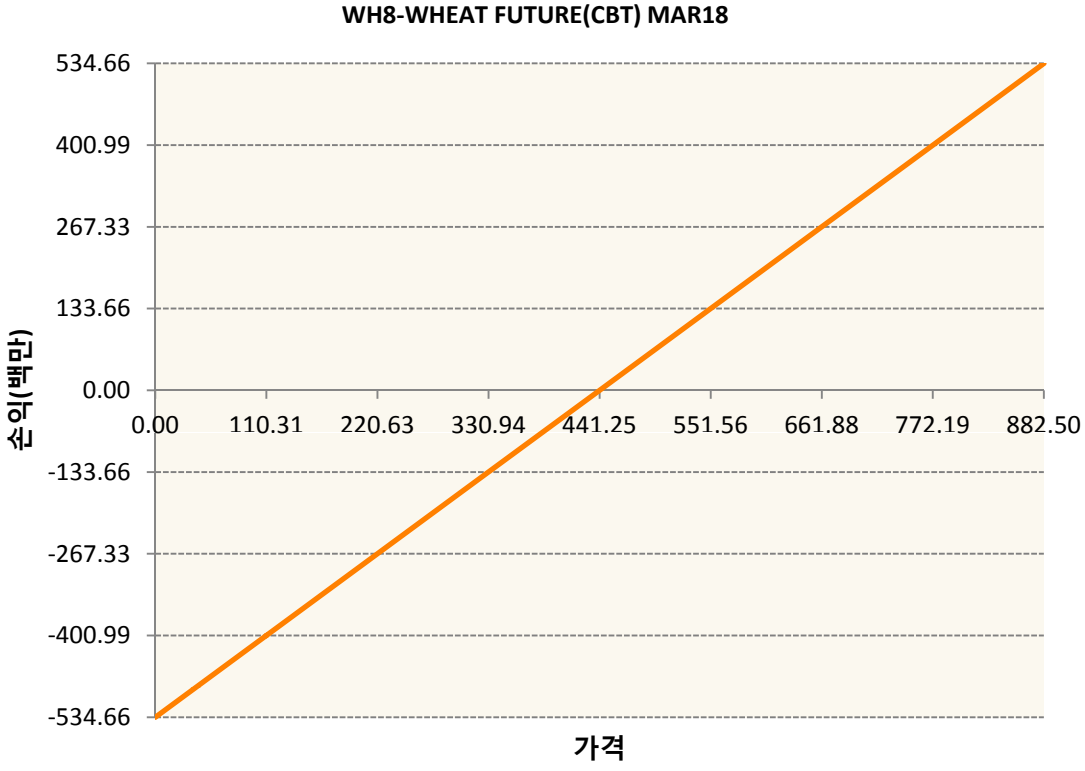
SF8-SOYBEAN FUTURE Jan18



SMF8-SOYBEAN MEAL FUTR Jan18







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BOF8	SOYBEAN OIL FUTR Jan18	34
CH8	CORN FUTURE MAR18	88
CTH8	COTTON NO.2 FUTR MAR18	19
KCH8	COFFEE "C" FUTURE MAR18	25
KR4175MC0(	2017-12 달러선물	26

KWH8	KC HRW WHEAT FUT MAR18	15
SBH8	Sugar #11 (WORLD) MAR18	30
SF8	SOYBEAN FUTURE Jan18	72
SMF8	SOYBEAN MEAL FUTR Jan18	38
WH8	WHEAT FUTURE(CBT) MAR18	43

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

400