공시일	2017-12-14
기준일	2017-12-13

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	2017-12-14
기준일	2017-12-13

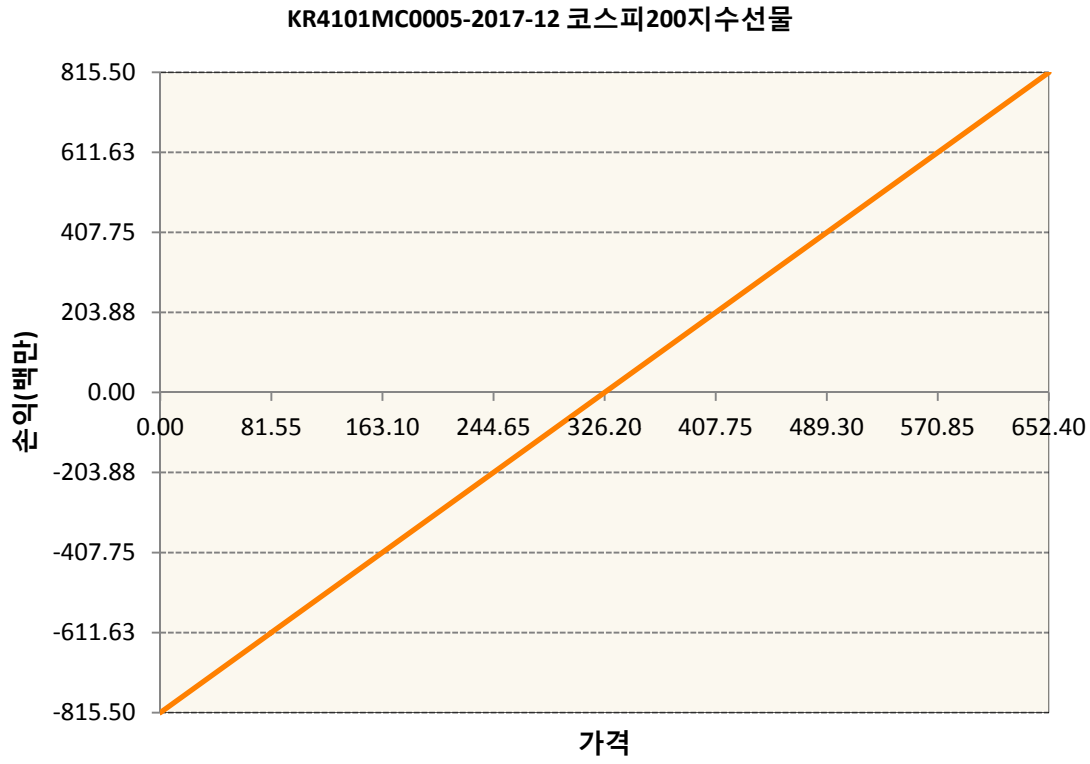
스마트인덱스모

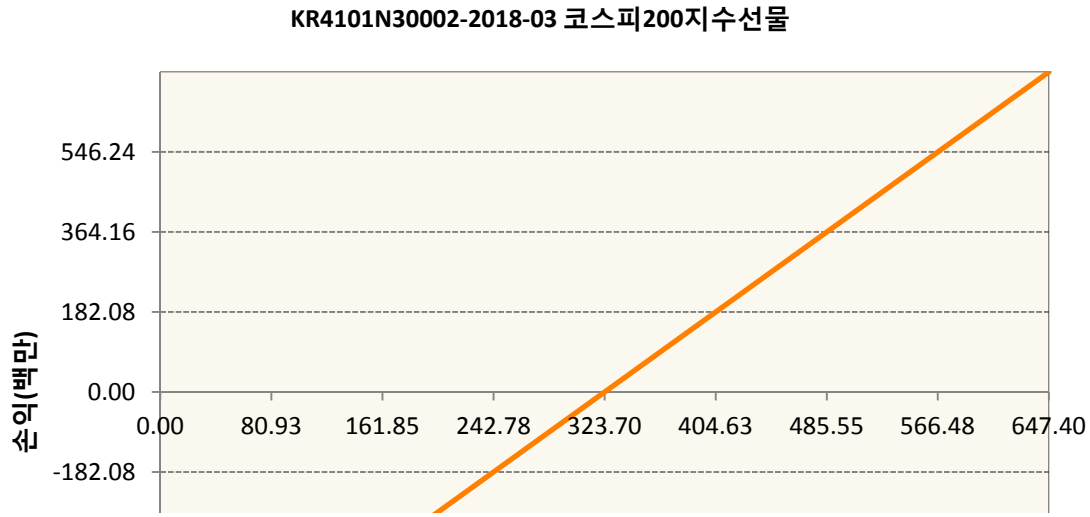
1. 계약금액

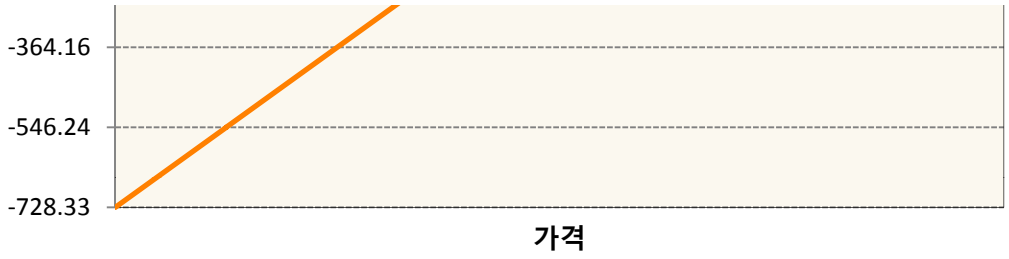
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	727	732	-6	장내
누계	유가증권	선물	1,544	0	1,544	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4101MC0(2017-12 코스피200지수선물							65
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-65	-65	-65	-65	-65	-65	-65
-5.33%	-43	-43	-43	-43	-43	-43	-43
-2.67%	-22	-22	-22	-22	-22	-22	-22
0%	0	0	0	0	0	0	0
2.67%	22	22	22	22	22	22	22
5.33%	43	43	43	43	43	43	43
8.00%	65	65	65	65	65	65	65
KR4101N30(2018-03 코스피200지수선물							59
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-59	-59	-59	-59	-59	-59	-59
-5.33%	-39	-39	-39	-39	-39	-39	-39
-2.67%	-20	-20	-20	-20	-20	-20	-20
0%	0	0	0	0	0	0	0
2.67%	20	20	20	20	20	20	20
5.33%	39	39	39	39	39	39	39
8.00%	59	59	59	59	59	59	59

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

73

공시일	2017-12-14
기준일	2017-12-13

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	13,365	0	13,365	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWMXWO0(신한MXWO 미래S171122	1,089

* 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	2017-12-14
기준일	2017-12-13

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	4,901	0	4,901	장외

2. 만기시점의 손익구조

3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

SWCSI50000 신한CSI500미래S171208	401

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

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

(단위:백만원)

373

* 일부 리스크 팩터의 경우 추정에 어려움이 있어 대용치가 사용되었음

공시일	2017-12-14
기준일	2017-12-13

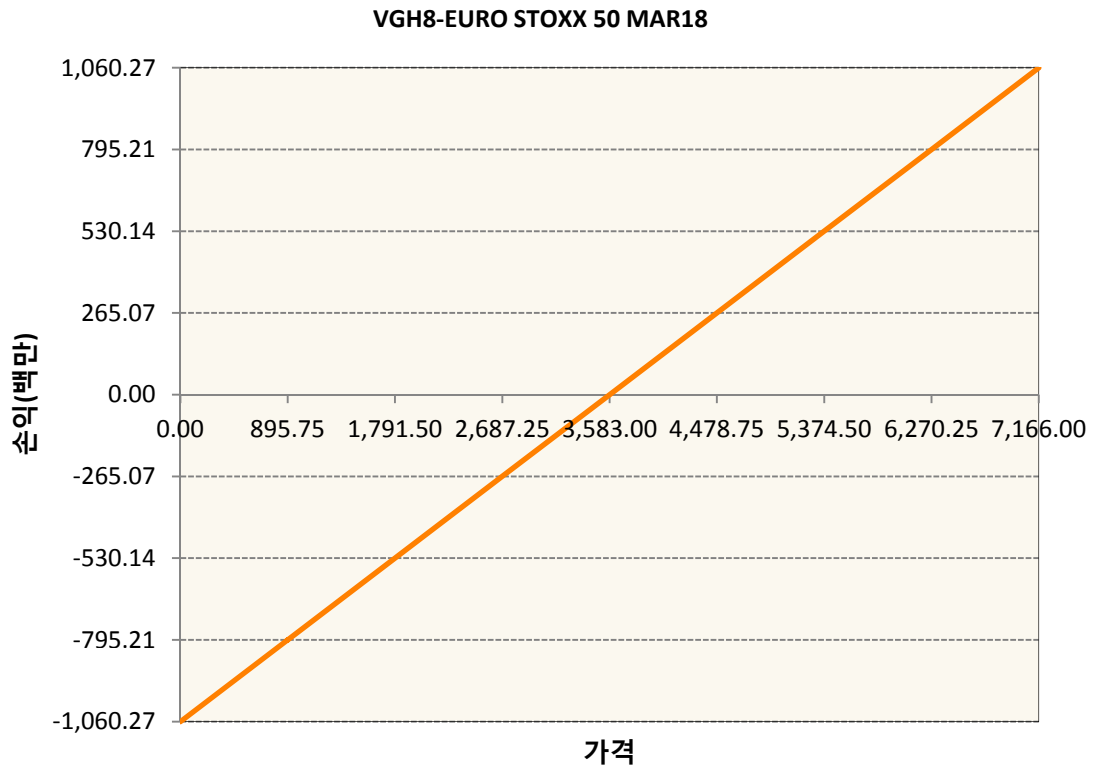
유로인덱스모(주식-파생형)

1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	1,060	0	1,060	

2. 만기시점의 손익구조



3. 시나리오별 손익구조변동(최대손실예상금액)

(단위:백만원)

VGH8	EURO STOXX 50 MAR18	85

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

(단위:백만원)

48

공시일	2017-12-14
기준일	2017-12-13

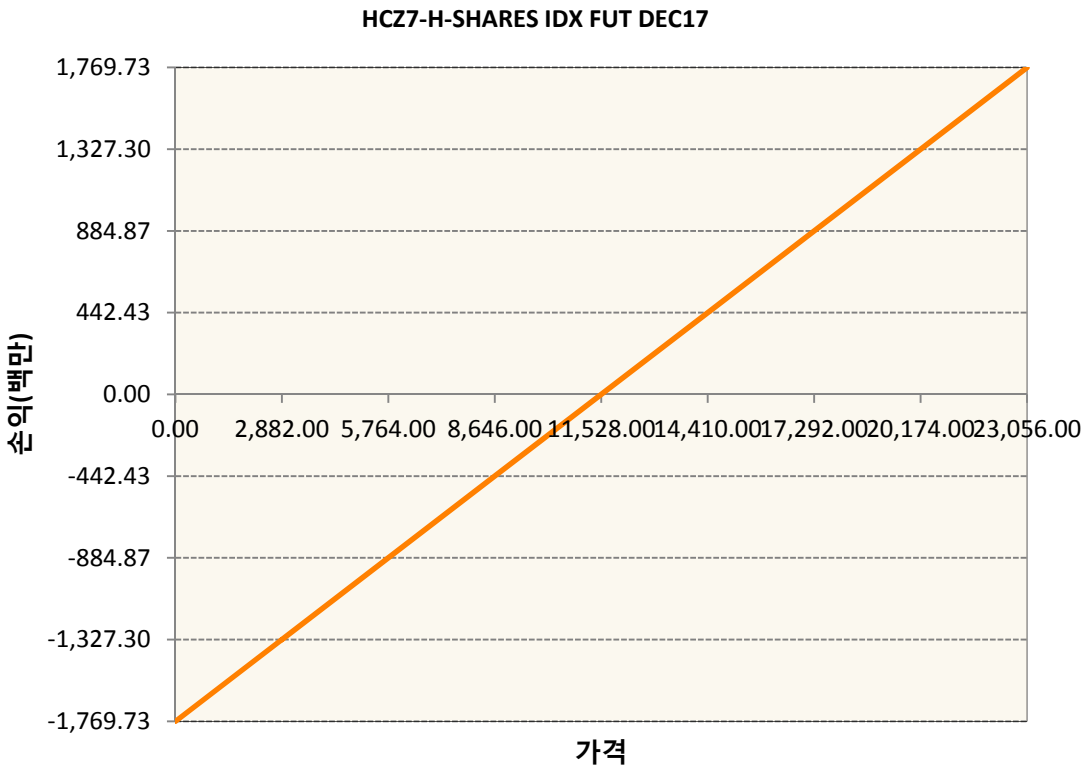
차이나인덱스모(주식-파생형)

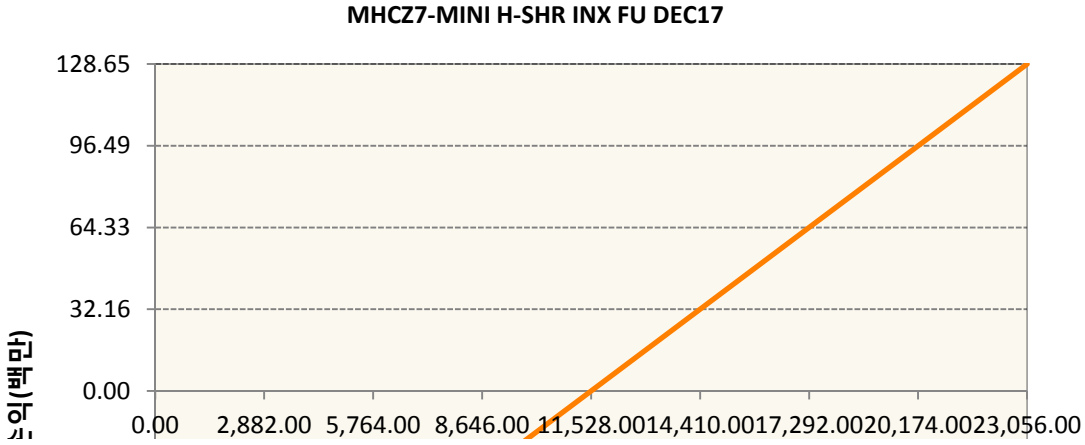
1. 계약금액

(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	선물	0	0	0	장내
누계	유가증권	선물	1,770	0	1,770	
누계	유가증권	선물	129	0	129	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCZ7	H-SHARES IDX FUT DEC17	142
MHCZ7	MINI H-SHR INX FU DEC17	10

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	98

공시일	2017-12-14
기준일	2017-12-13

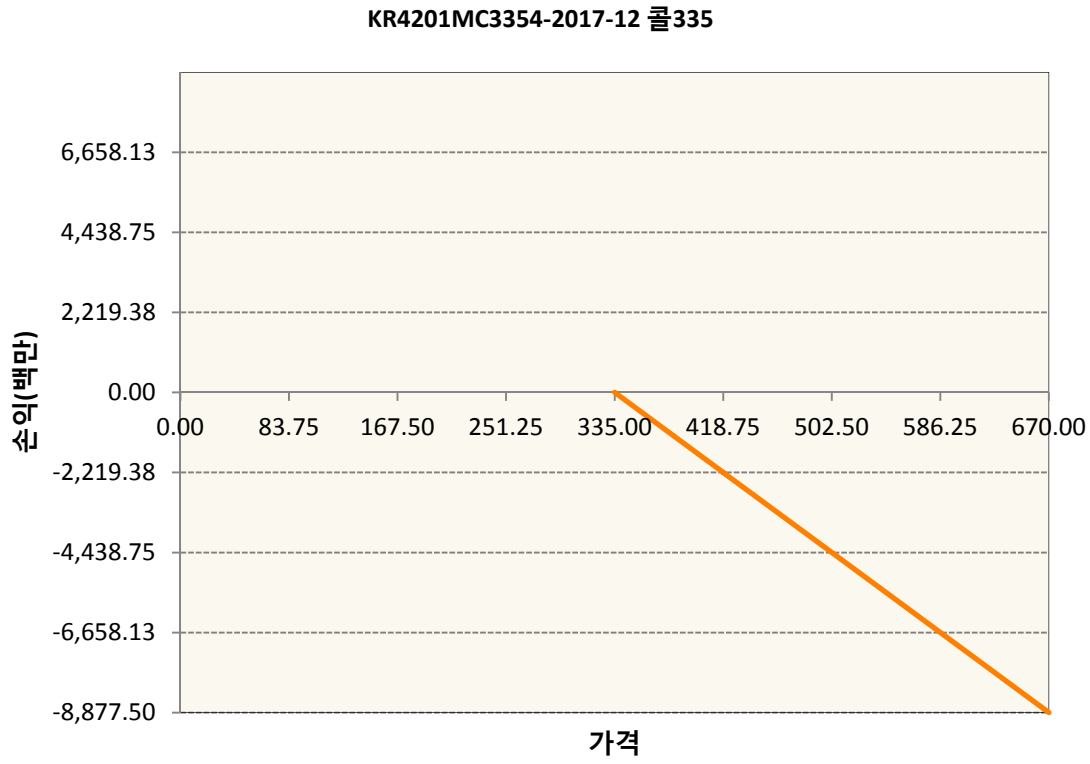
커버드콜모(주식혼합-파생형)

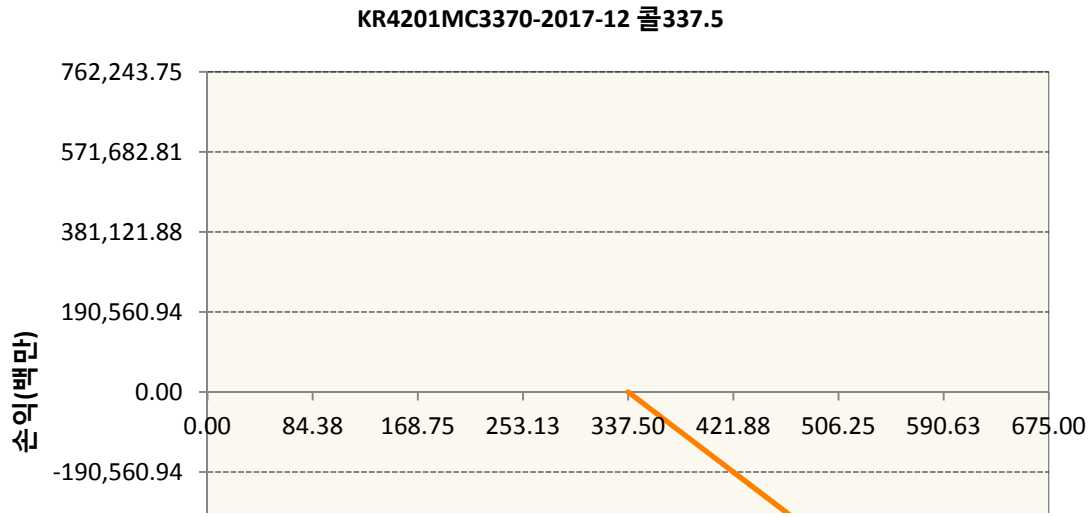
1. 계약금액

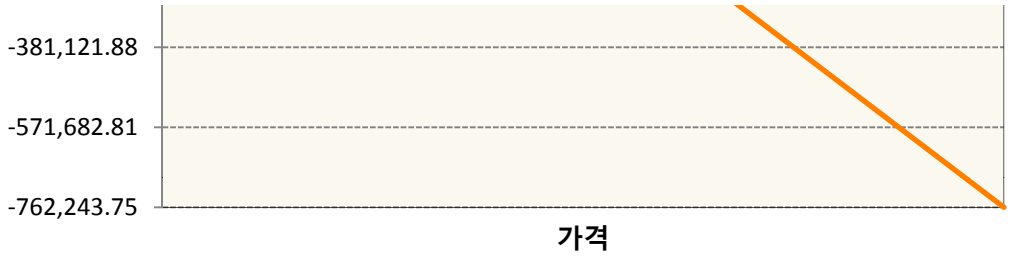
(단위:백만원)

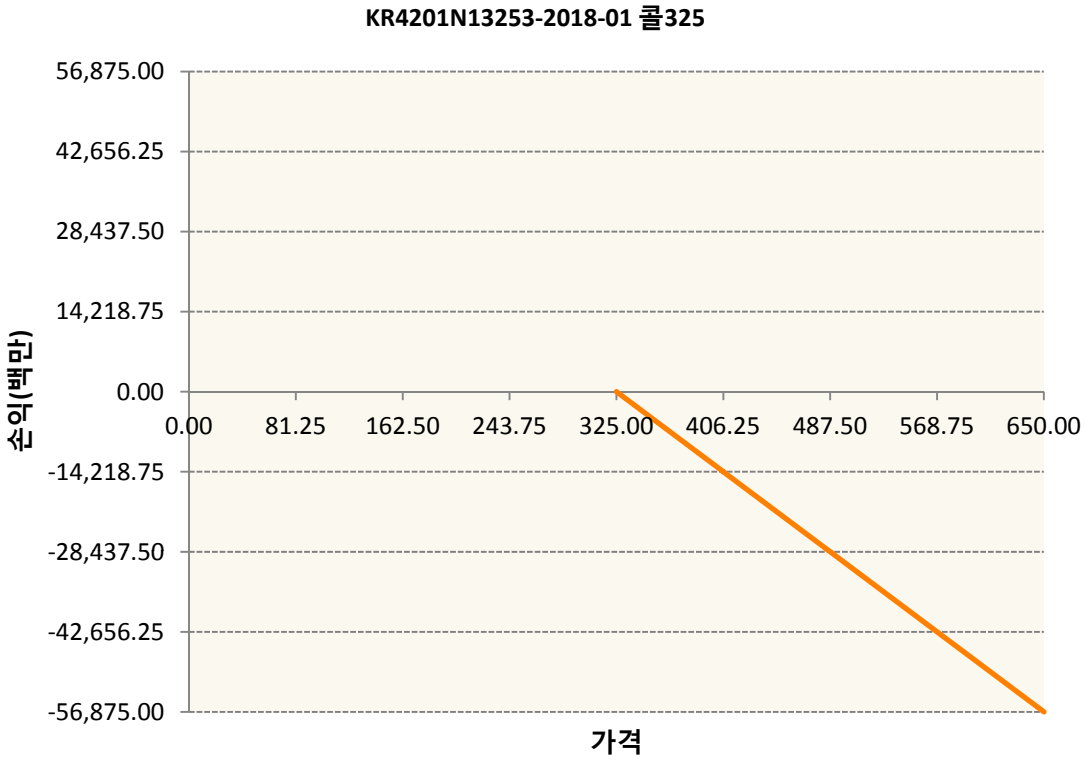
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	옵션	59,060	57,311	1,749	장내
누계	유가증권	옵션	0	1,442,496	-1,442,496	장내

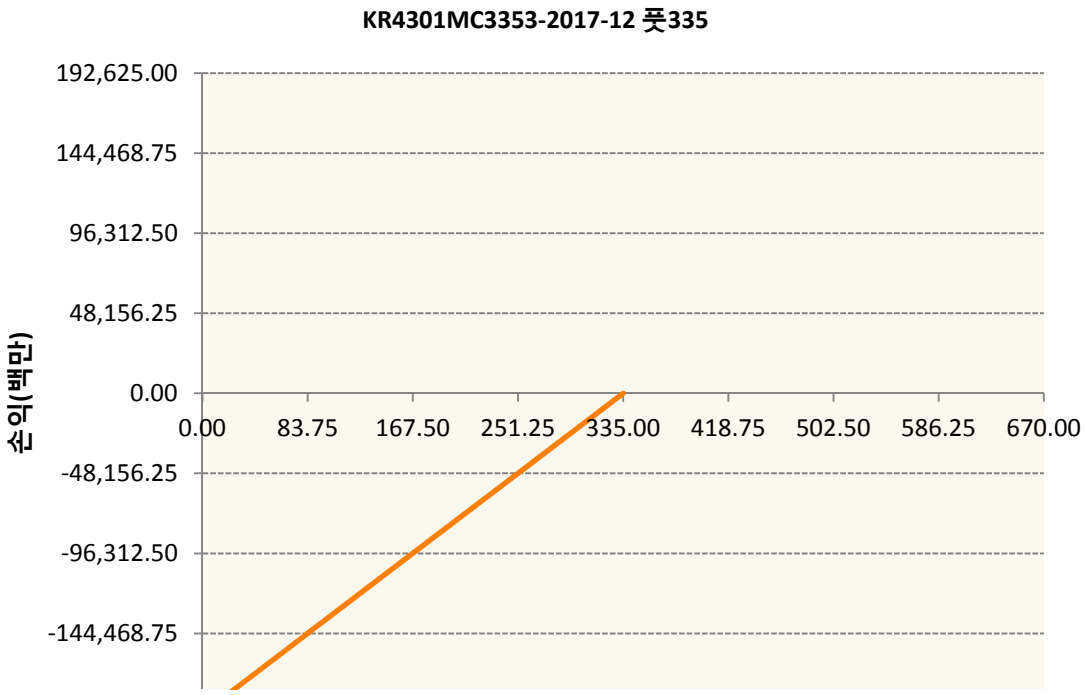
2. 만기시점의 손익구조



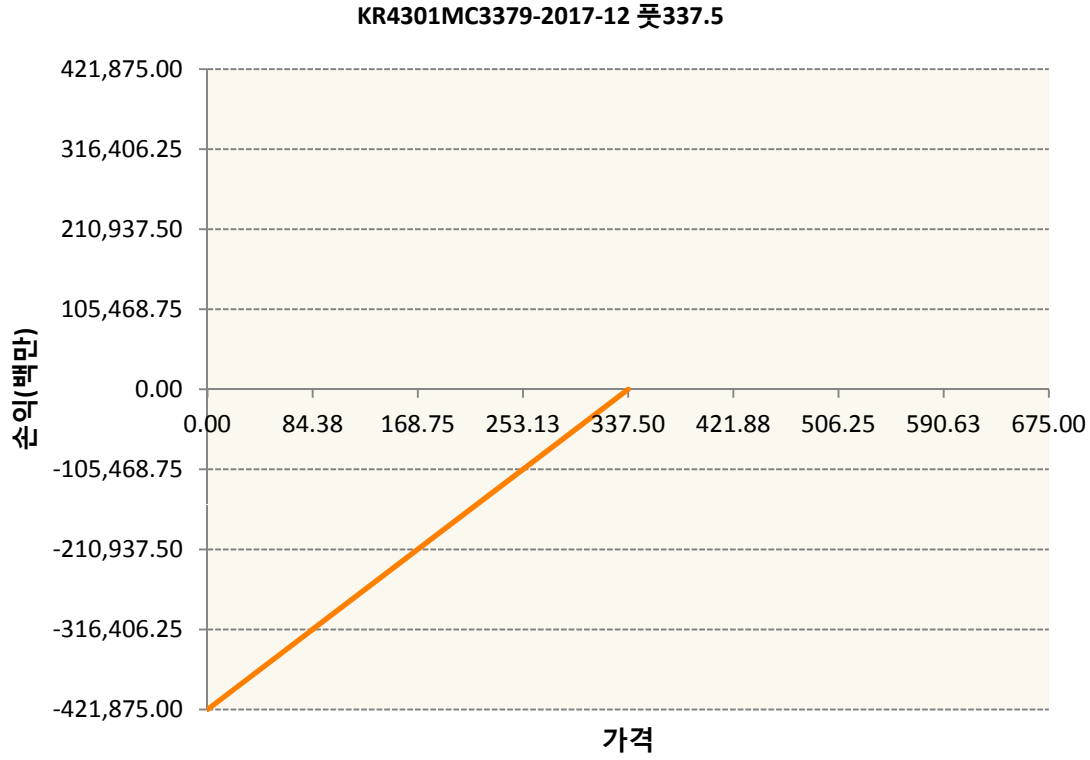



-381,121.88
-571,682.81
-762,243.75
가격


KR4201N13253-2018-01 콜325
56,875.00
42,656.25
28,437.50
14,218.75
0.00
-14,218.75
-28,437.50
-42,656.25
-56,875.00
0.00
81.25
162.50
243.75
325.00
406.25
487.50
568.75
650.00
손익(백만)
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
0.00
83.75
167.50
251.25
335.00
418.75
502.50
586.25
670.00
손익(백만)





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4201MC3 2017-12 콜335							457
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1	1	1	1	1	1	1
-5.33%	1	1	1	1	1	1	1
-2.67%	1	1	1	1	1	1	1
0%	1	1	0	0	-1	-1	-2
2.67%	-32	-36	-40	-44	-47	-51	-55
5.33%	-227	-227	-227	-228	-228	-229	-230
8.00%	-457	-457	-457	-457	-457	-457	-457
KR4201MC3 2017-12 콜337.5							33,378
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	13	13	13	13	13	13	13
-5.33%	13	13	13	13	13	13	13
-2.67%	13	13	13	13	13	13	13
0%	13	11	8	0	-13	-35	-65
2.67%	-874	-1,120	-1,378	-1,647	-1,924	-2,208	-2,498

5.33%	-13,816	-13,889	-13,985	-14,103	-14,242	-14,399	-14,572
8.00%	-33,362	-33,362	-33,362	-33,363	-33,366	-33,370	-33,378
	KR4201N132 2018-01 콜325						3,579
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	1,619	1,574	1,520	1,457	1,388	1,312	1,230
-5.33%	1,445	1,361	1,270	1,174	1,073	969	862
-2.67%	1,063	943	822	699	575	451	325
0%	395	264	132	0	-132	-264	-396
2.67%	-573	-688	-806	-927	-1,050	-1,174	-1,300
5.33%	-1,789	-1,870	-1,959	-2,055	-2,156	-2,261	-2,370
8.00%	-3,168	-3,215	-3,272	-3,338	-3,412	-3,492	-3,579
	KR4301MC3 2017-12 풋335						15,004
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-15,004	-15,004	-15,004	-15,004	-15,004	-15,004	-15,004
-5.33%	-10,002	-10,002	-10,002	-10,002	-10,002	-10,002	-10,002
-2.67%	-5,001	-5,001	-5,001	-5,001	-5,001	-5,001	-5,001
0%	0	0	0	0	0	0	0
2.67%	4,678	4,639	4,599	4,560	4,520	4,481	4,441
5.33%	5,069	5,069	5,069	5,069	5,069	5,069	5,069
8.00%	5,069	5,069	5,069	5,069	5,069	5,069	5,069
	KR4301MC3 2017-12 풋337.5						32,617
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-32,617	-32,617	-32,617	-32,617	-32,617	-32,617	-32,617
-5.33%	-21,744	-21,744	-21,744	-21,744	-21,744	-21,744	-21,744
-2.67%	-10,872	-10,872	-10,872	-10,872	-10,872	-10,872	-10,872
0%	0	0	0	0	0	0	0
2.67%	10,835	10,811	10,780	10,744	10,702	10,656	10,606
5.33%	14,145	14,145	14,144	14,143	14,141	14,138	14,133
8.00%	14,145	14,145	14,145	14,145	14,145	14,145	14,145

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

65,804

공시일	2017-12-14
기준일	2017-12-13

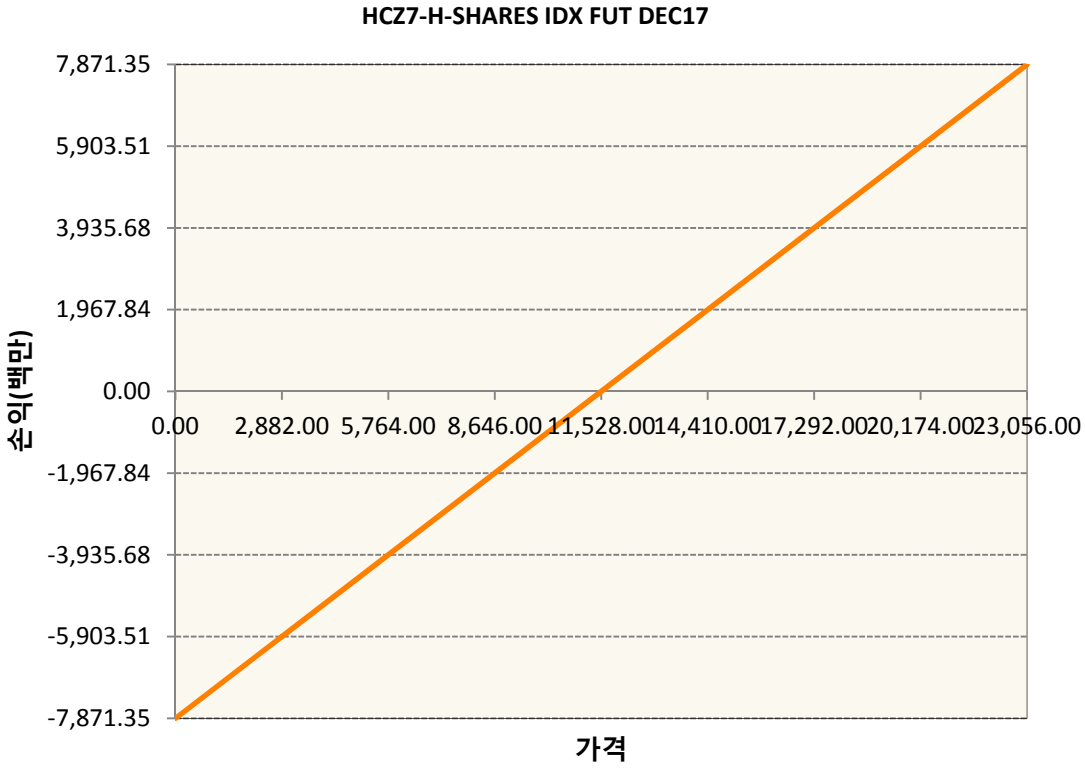
홍콩H커버드콜모(주식혼합-파생

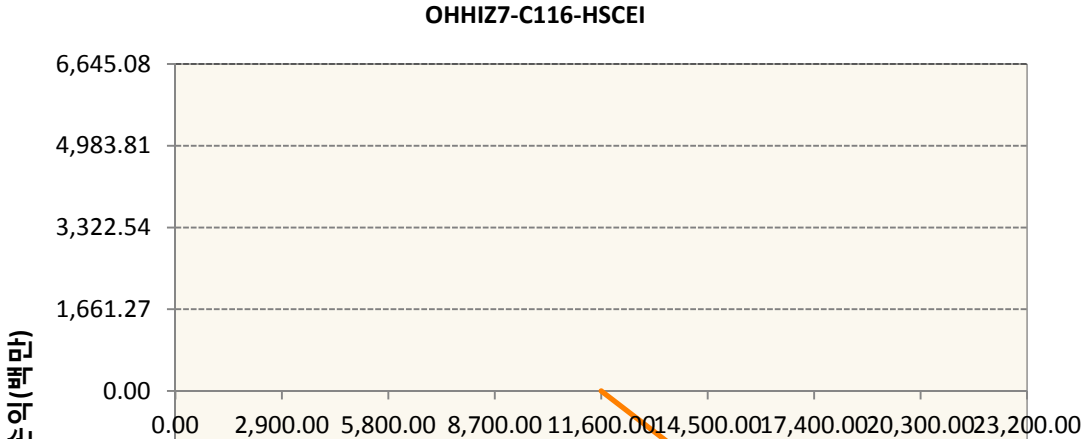
1. 계약금액

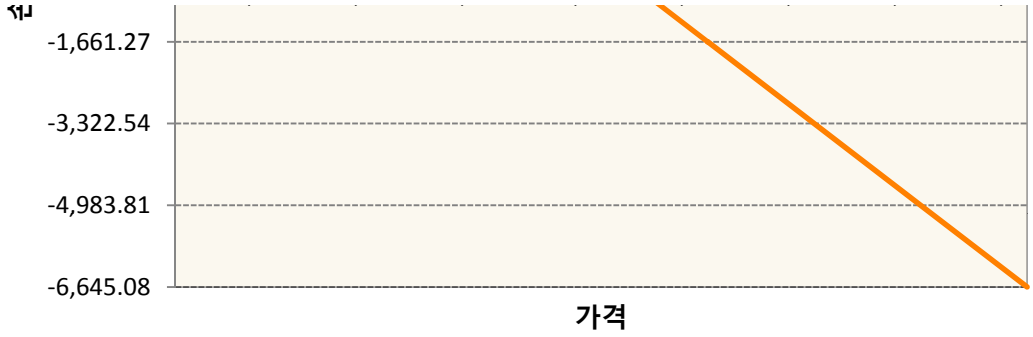
(단위:백만원)

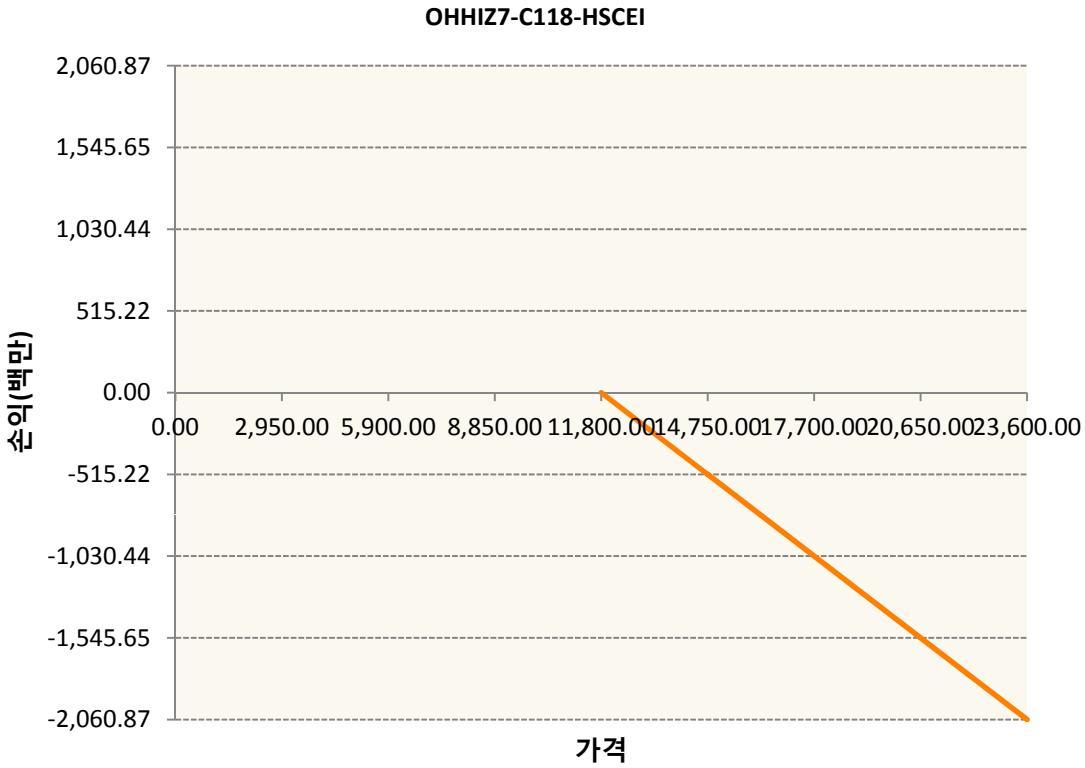
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	7,871	0	7,871	
누계	유가증권	옵션	0	17,412	-17,412	장내

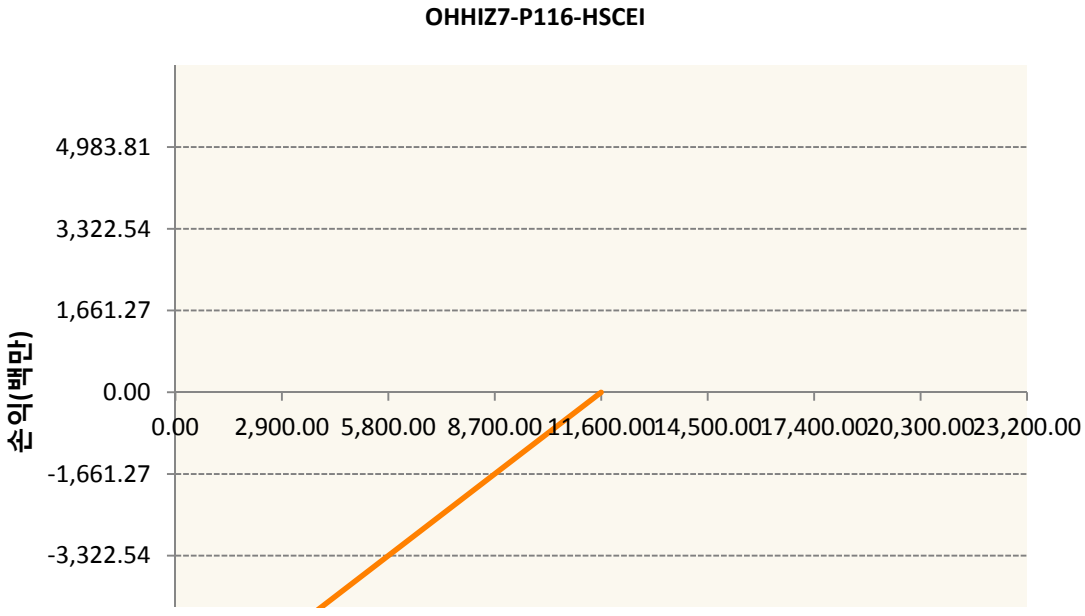
2. 만기시점의 손익구조

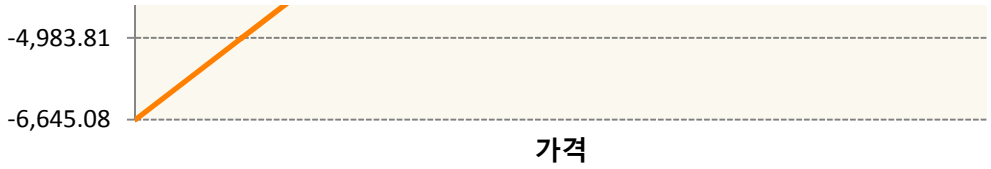


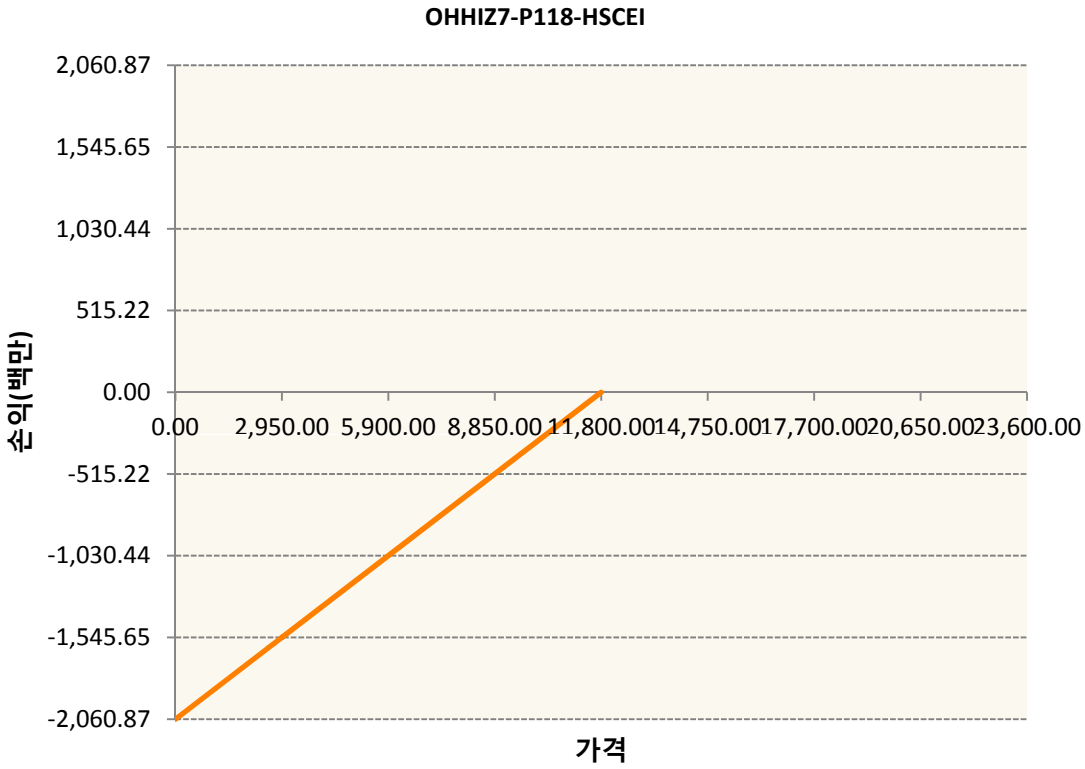



-1,661.27
-3,322.54
-4,983.81
-6,645.08
가격


OHHIZ7-C118-HSCEI
2,060.87
1,545.65
1,030.44
515.22
0.00
-515.22
-1,030.44
-1,545.65
-2,060.87
0.00
2,950.00
5,900.00
8,850.00
11,800.00
14,750.00
17,700.00
20,650.00
23,600.00
손익(백만)
가격


OHHIZ7-P116-HSCEI
4,983.81
3,322.54
1,661.27
0.00
-1,661.27
-3,322.54
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)





3. 시나리오별 손익구조변동(최대손실예상금액)		(단위:백만원)
HCZ7	H-SHARES IDX FUT DEC17	630
OHHIZ7-C11	HSCEI	532
OHHIZ7-C11	HSCEI	165
OHHIZ7-P11	HSCEI	532
OHHIZ7-P11	HSCEI	165

4. 파생상품의 최대손실예상금액(VaR : 99%신뢰수준,10일기준)	(단위:백만원)
	1,501

공시일	2017-12-14
기준일	2017-12-13

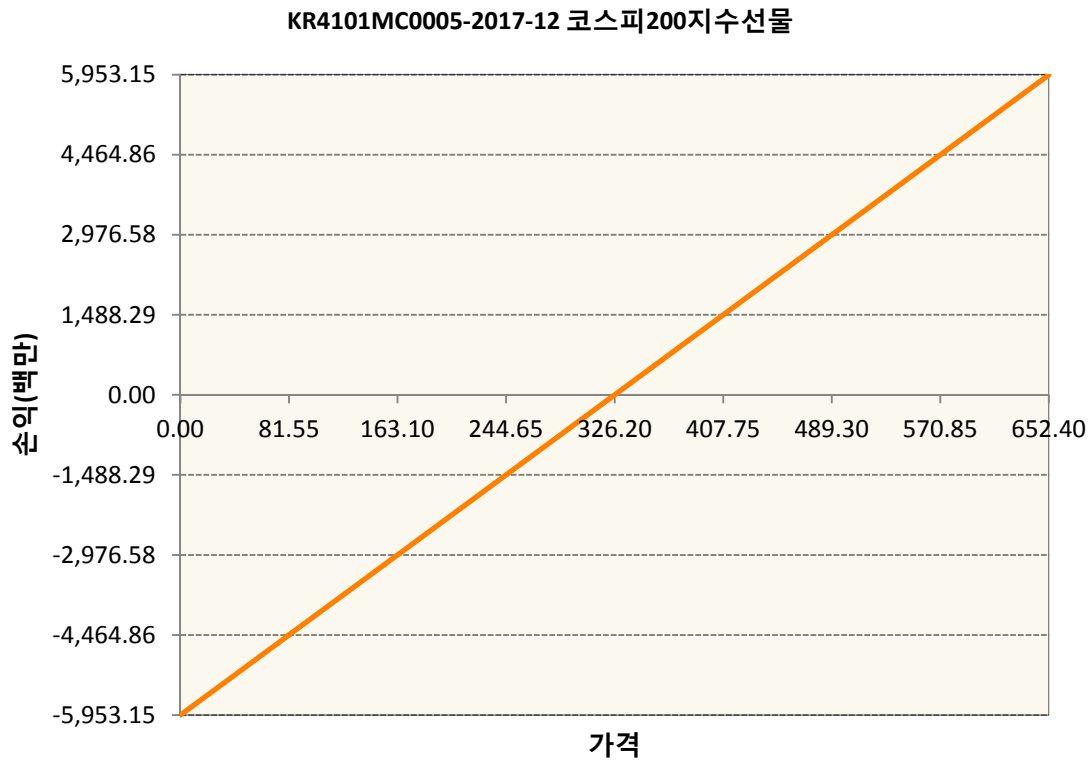
코리아듀얼엔진커버드콜(주식혼

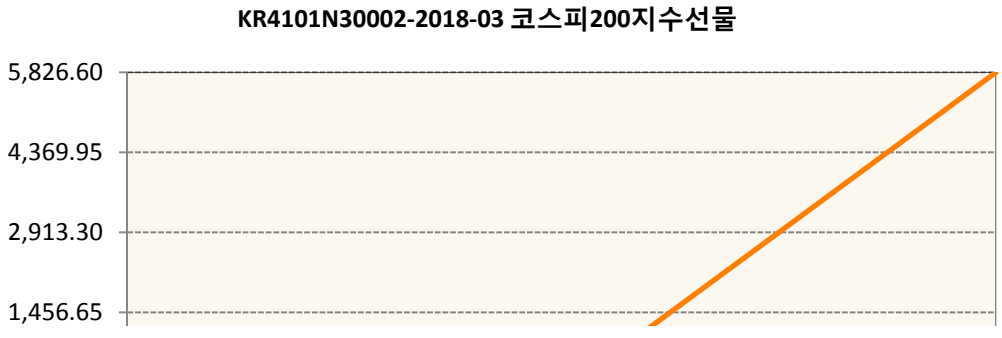
1. 계약금액

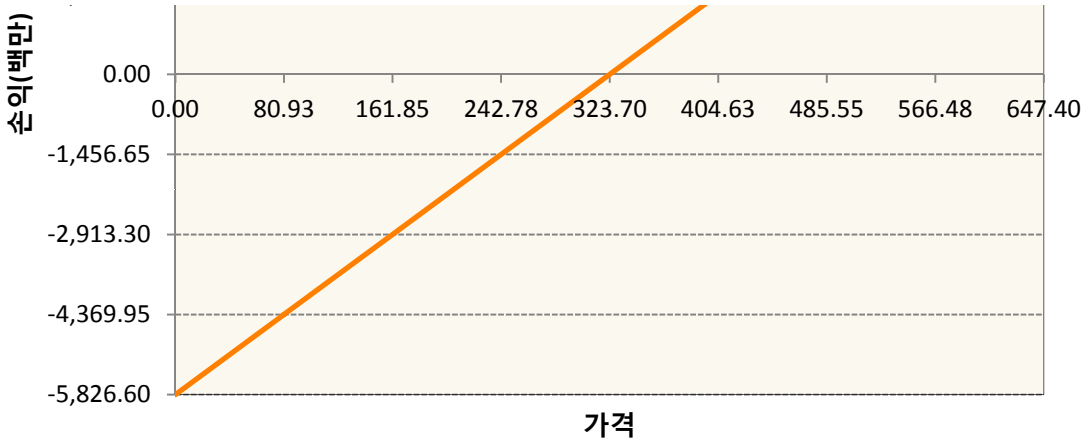
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	5,813	5,859	-46	장내
신규	유가증권	스왑	0	0	0	장외
신규	유가증권	옵션	0	0	0	장내
누계	유가증권	선물	11,780	0	11,780	장내
누계	유가증권	스왑	60,200	0	60,200	장외
누계	유가증권	옵션	0	59,409	-59,409	장내

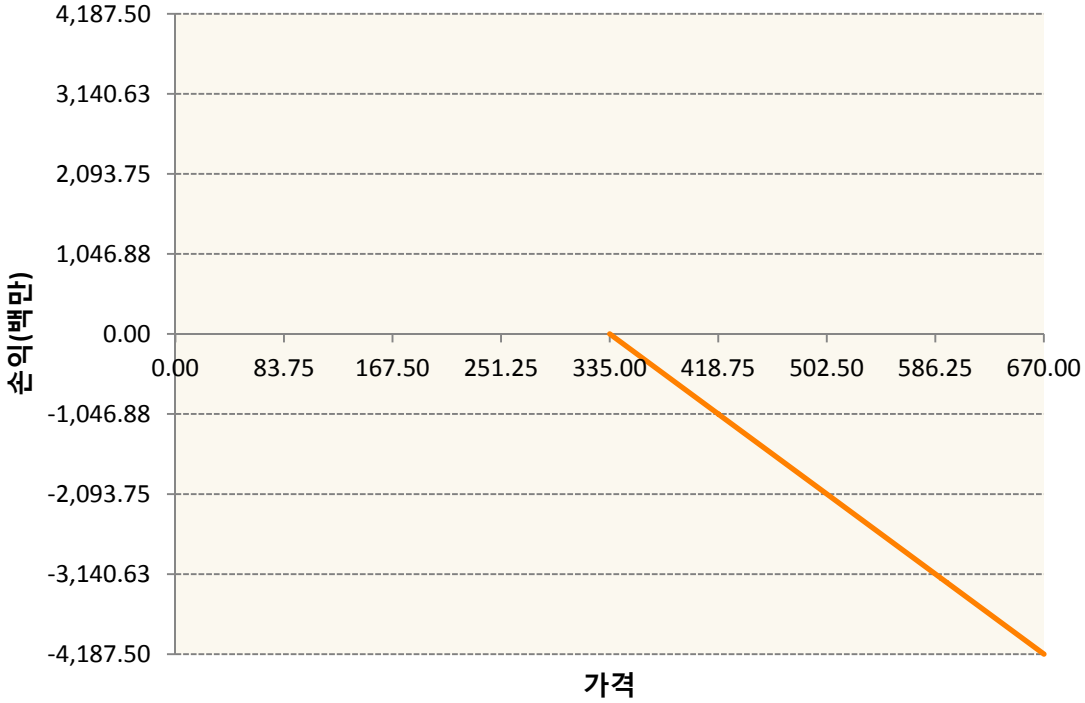
2. 만기시점의 손익구조



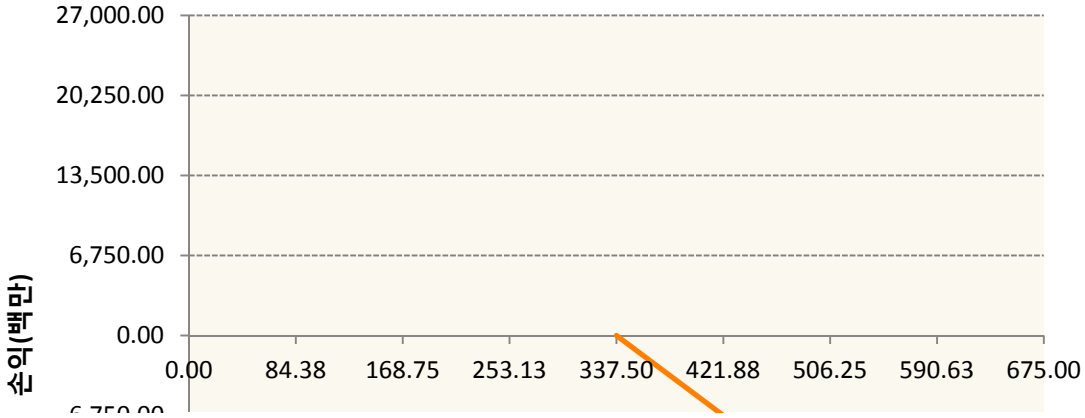


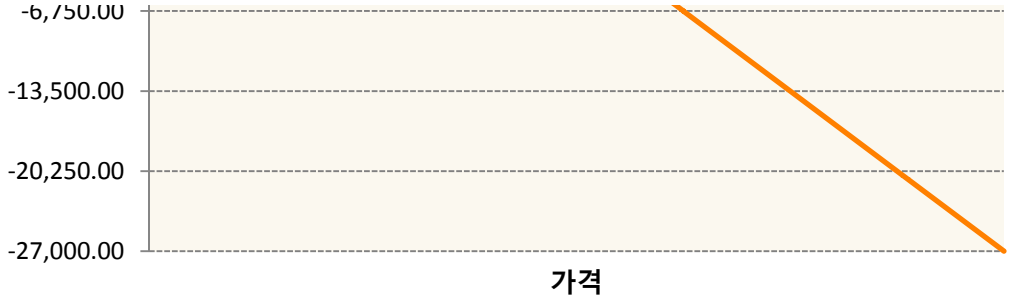


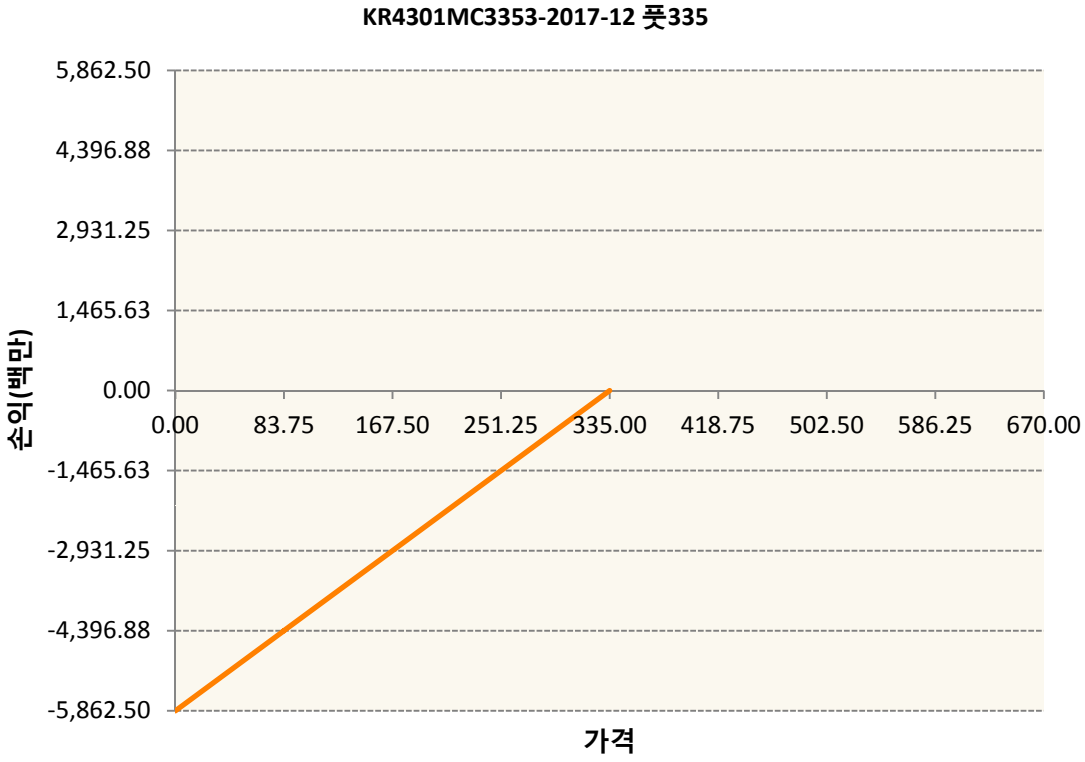
KR4201MC3354-2017-12 콜335

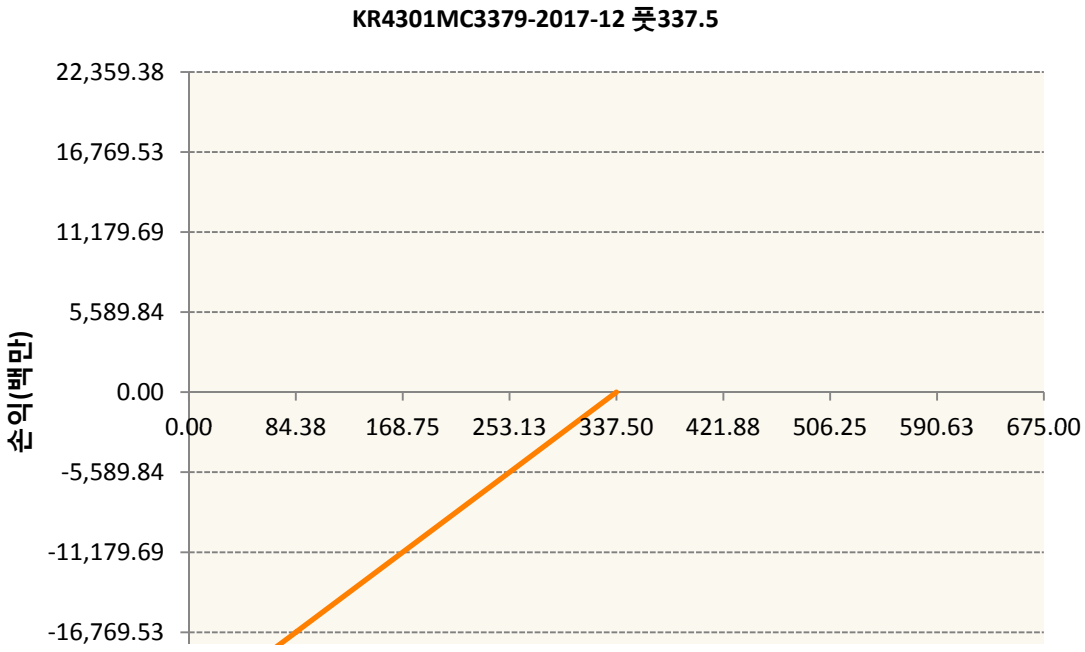


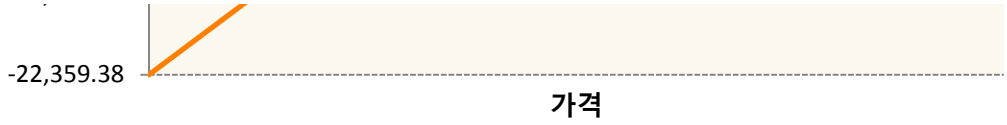
KR4201MC3370-2017-12 콜337.5




-6,750.00
-13,500.00
-20,250.00
-27,000.00
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
22,359.38
16,769.53
11,179.69
5,589.84
0.00
-5,589.84
-11,179.69
-16,769.53
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							1,471
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,471	-1,471	-1,471	-1,471	-1,471	-1,471	-1,471
-5.33%	-981	-981	-981	-981	-981	-981	-981
-2.67%	-490	-490	-490	-490	-490	-490	-490
0%	0	0	0	0	0	0	0
2.67%	490	490	490	490	490	490	490
5.33%	981	981	981	981	981	981	981
8.00%	1,471	1,471	1,471	1,471	1,471	1,471	1,471
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%	-186	-186	-186	-186	-186	-186	-186
-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%	186	186	186	186	186	186	186
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							239
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-239	-239	-239	-239	-239	-239	-239
-5.33%	-159	-159	-159	-159	-159	-159	-159
-2.67%	-80	-80	-80	-80	-80	-80	-80
0%	0	0	0	0	0	0	0

2.67%	80	80	80	80	80	80	80
5.33%	159	159	159	159	159	159	159
8.00%	239	239	239	239	239	239	239
	2.529E+11 UBCSFXC1 INDEX_6						199
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-199	-199	-199	-199	-199	-199	-199
-5.33%	-133	-133	-133	-133	-133	-133	-133
-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%	133	133	133	133	133	133	133
8.00%	199	199	199	199	199	199	199
	2.529E+11 UBCSFXC1 INDEX_7						255
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-255	-255	-255	-255	-255	-255	-255
-5.33%	-170	-170	-170	-170	-170	-170	-170
-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%	170	170	170	170	170	170	170
8.00%	255	255	255	255	255	255	255
	2.529E+11 UBCSFXC1 INDEX_8						471
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-471	-471	-471	-471	-471	-471	-471
-5.33%	-314	-314	-314	-314	-314	-314	-314
-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%	314	314	314	314	314	314	314
8.00%	471	471	471	471	471	471	471
	2.529E+11 UBCSFXC1 INDEX_9						314
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-314	-314	-314	-314	-314	-314	-314
-5.33%	-209	-209	-209	-209	-209	-209	-209
-2.67%	-105	-105	-105	-105	-105	-105	-105
0%	0	0	0	0	0	0	0
2.67%	105	105	105	105	105	105	105
5.33%	209	209	209	209	209	209	209
8.00%	314	314	314	314	314	314	314
	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%	-186	-186	-186	-186	-186	-186	-186
-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%	186	186	186	186	186	186	186
8.00%	278	278	278	278	278	278	278
	2.529E+11 UBCSFXC1 INDEX_11						636

	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-636	-636	-636	-636	-636	-636	-636
-5.33%	-424	-424	-424	-424	-424	-424	-424
-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%	424	424	424	424	424	424	424
8.00%	636	636	636	636	636	636	636
	2.529E+11 UBCSFXC1 INDEX_12						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
	KR4101MC0(	2017-12 코스피200지수선물					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
	KR4101N30(	2018-03 코스피200지수선물					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
	KR4201MC3 2017-12 콜335						216
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	-1	-1
2.67%	-15	-17	-19	-21	-22	-24	-26
5.33%	-107	-107	-107	-107	-108	-108	-109
8.00%	-216	-216	-216	-216	-216	-216	-216
	KR4201MC3 2017-12 콜337.5						1,182
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	0	0	0	0	0	0	0
-5.33%	0	0	0	0	0	0	0
-2.67%	0	0	0	0	0	0	0
0%	0	0	0	0	0	-1	-2
2.67%	-31	-40	-49	-58	-68	-78	-88
5.33%	-489	-492	-495	-500	-504	-510	-516
8.00%	-1,182	-1,182	-1,182	-1,182	-1,182	-1,182	-1,182
	KR4301MC3 2017-12 풋335						457
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-457	-457	-457	-457	-457	-457	-457
-5.33%	-304	-304	-304	-304	-304	-304	-304
-2.67%	-152	-152	-152	-152	-152	-152	-152
0%	0	0	0	0	0	0	0
2.67%	142	141	140	139	138	136	135
5.33%	154	154	154	154	154	154	154
8.00%	154	154	154	154	154	154	154
	KR4301MC3 2017-12 풋337.5						1,729
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-1,729	-1,729	-1,729	-1,729	-1,729	-1,729	-1,729
-5.33%	-1,152	-1,152	-1,152	-1,152	-1,152	-1,152	-1,152
-2.67%	-576	-576	-576	-576	-576	-576	-576
0%	0	0	0	0	0	0	0
2.67%	574	573	571	569	567	565	562
5.33%	750	750	750	750	749	749	749

8.00%	750	750	750	750	750	750	750

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

8,173

공시일	2017-12-14
기준일	2017-12-13

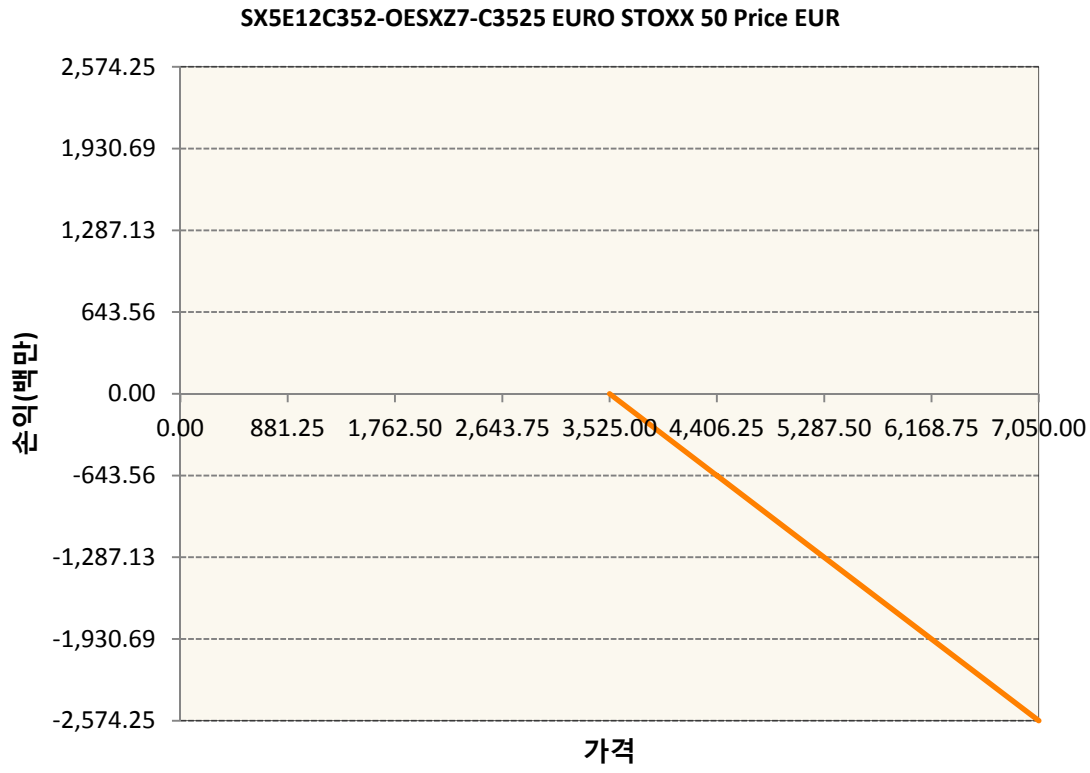
유로커버드콜모(주식혼합-파생형

1. 계약금액

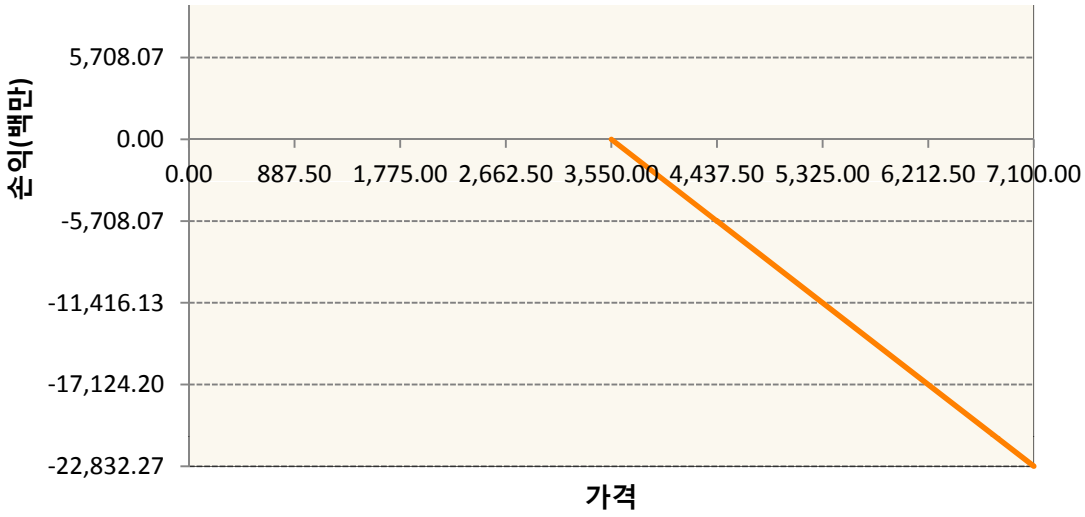
(단위:백만원)

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	17,675	0	17,675	
누계	유가증권	스왑	96,089	0	96,089	장외
누계	유가증권	옵션	0	50,813	-50,813	장내
누계	지수	스왑	51,248	0	51,248	장외

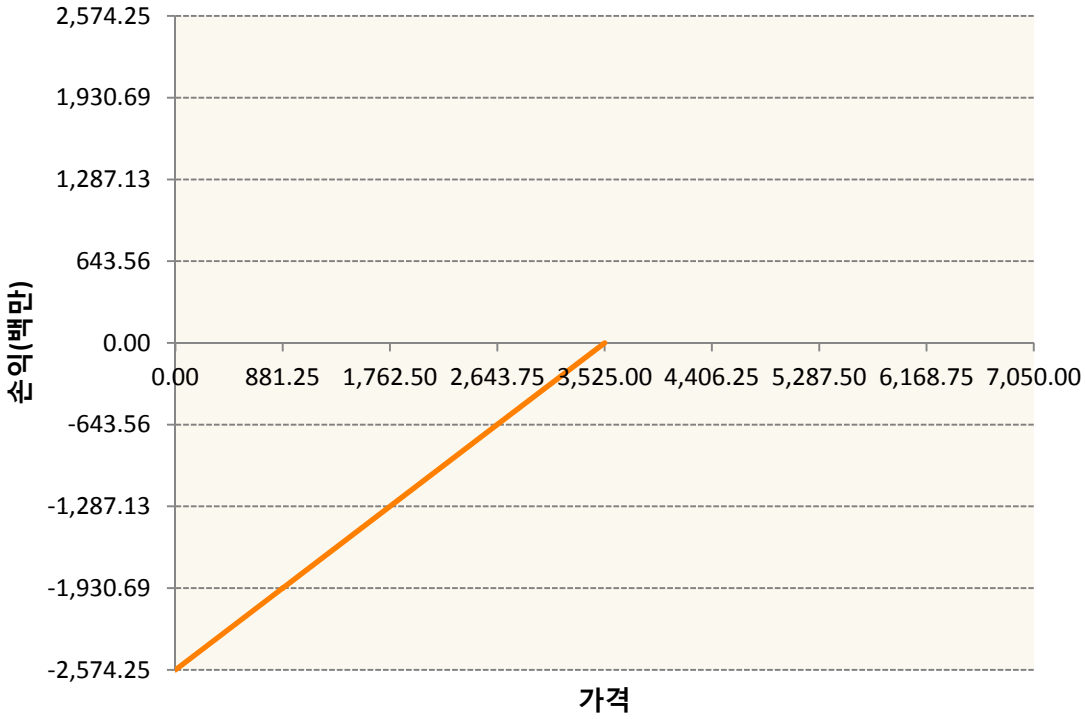
2. 만기시점의 손익구조



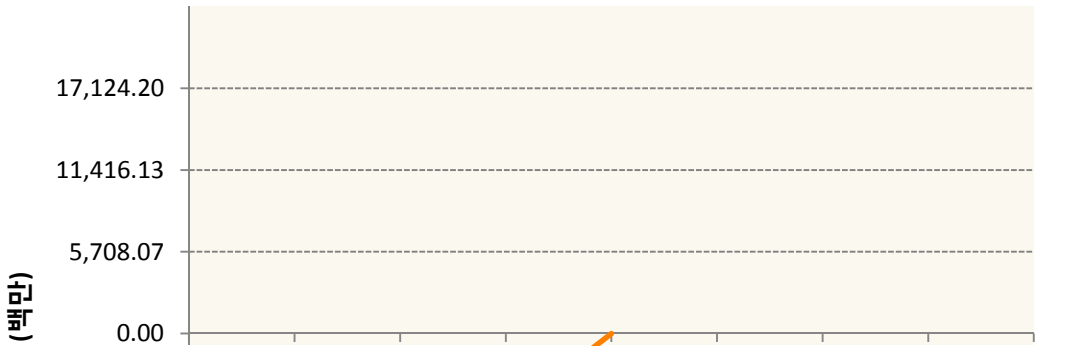


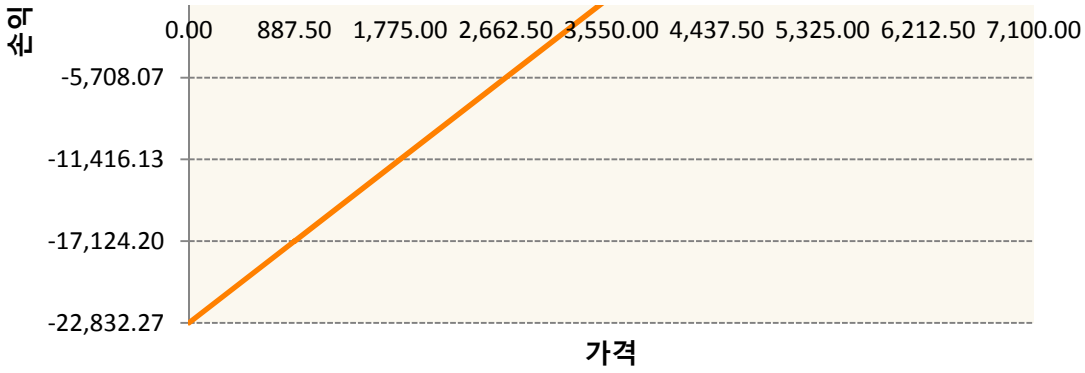


SX5E12P352-OESXZ7-P3525 EURO STOXX 50 Price EUR

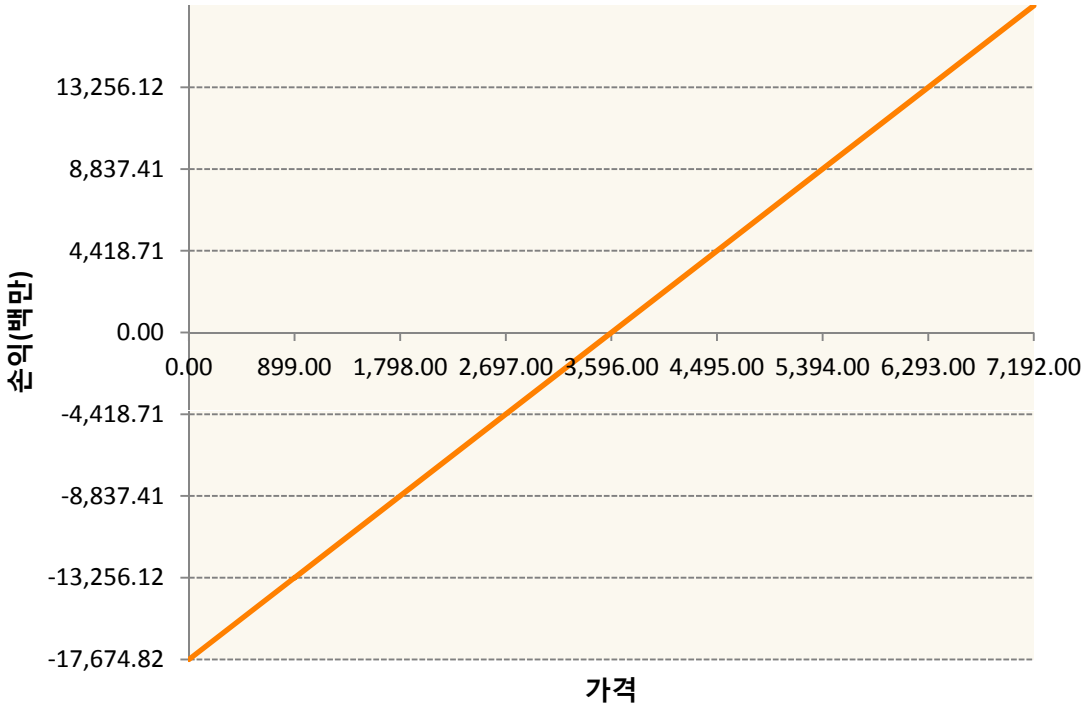


SX5E12P355-OESXZ7-P3550 EURO STOXX 50 Price EUR





VGZ7-EURO STOXX 50 DEC17



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

260105SGPX SG EURO Covered CALL STRATEGY - 994.569	53
260105SQPX SG EURO Covered CALL STRATEGY	56
SX5E12C352 OESXZ7-C3525 EURO STOXX 50 Price EUR	206
SX5E12C355 OESXZ7-C3550 EURO STOXX 50 Price EUR	1,827
SX5E12P352 OESXZ7-P3525 EURO STOXX 50 Price EUR	206
SX5E12P355 OESXZ7-P3550 EURO STOXX 50 Price EUR	1,827
VGZ7 EURO STOXX 50 DEC17	1,414

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

3,162

공시일	2017-12-14
기준일	2017-12-13

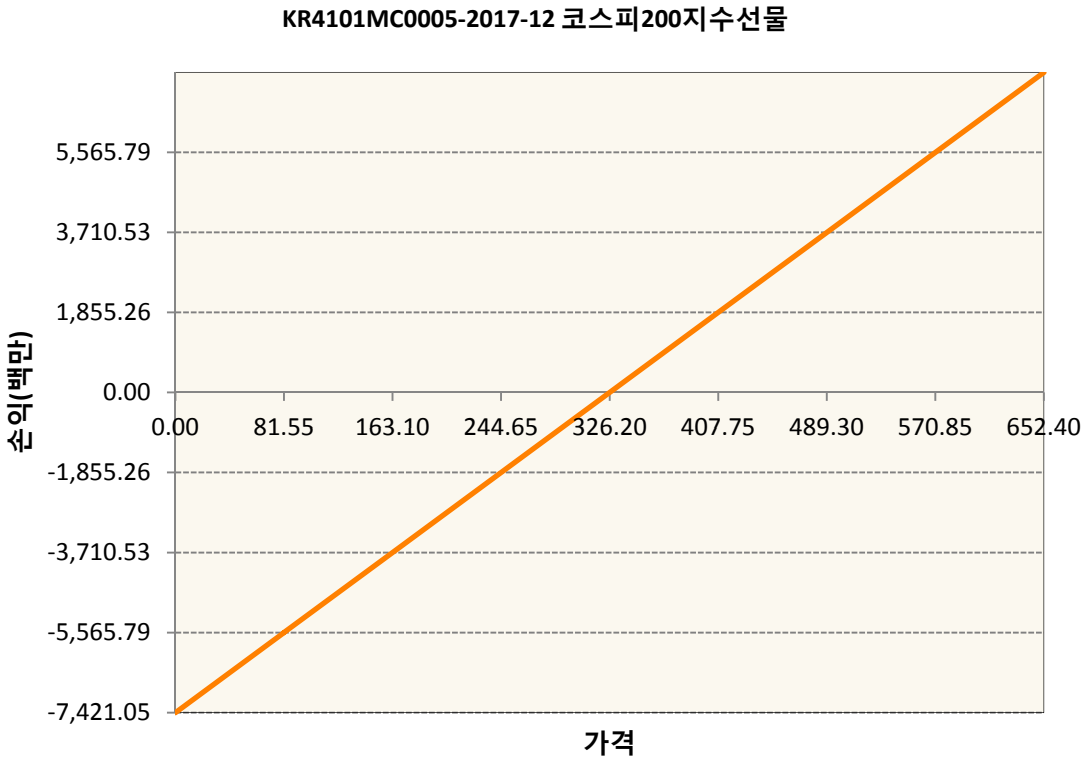
ETF스마트레버리지목표전환형8호

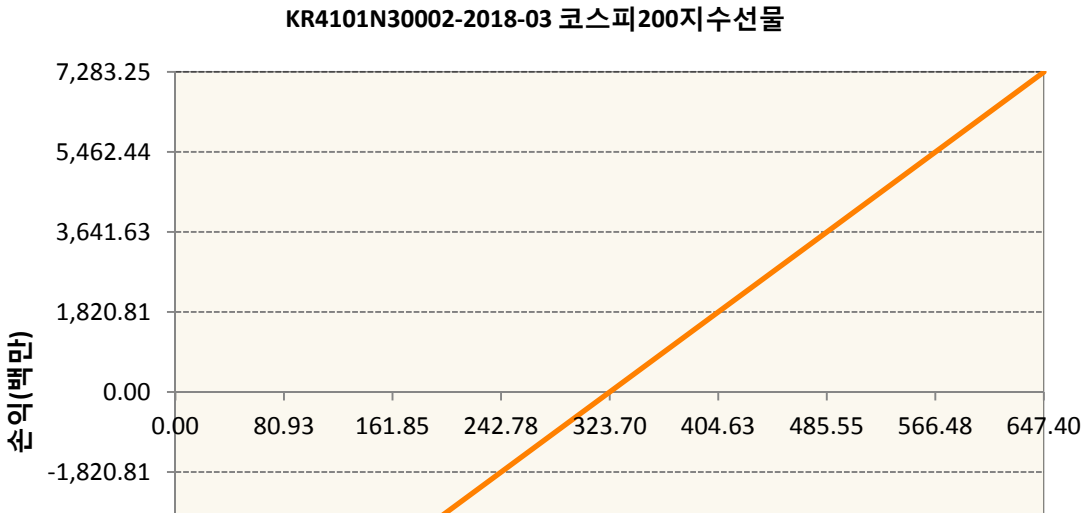
1. 계약금액

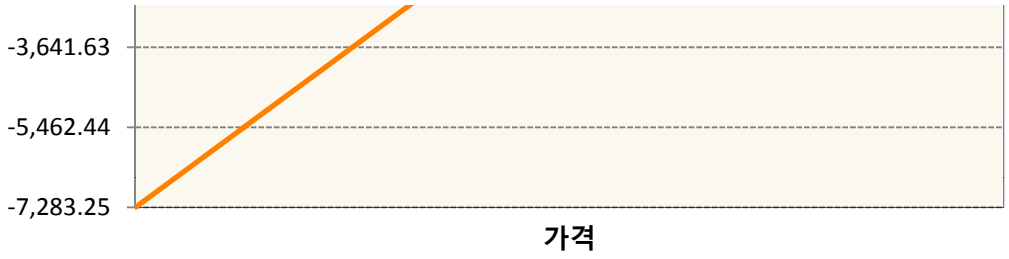
(단위:백만원)

구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	7,265	7,323	-58	장내
누계	유가증권	선물	14,704	0	14,704	장내

2. 만기시점의 손익구조







3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4101MC0(2017-12 코스피200지수선물							594
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-594	-594	-594	-594	-594	-594	-594
-5.33%	-396	-396	-396	-396	-396	-396	-396
-2.67%	-198	-198	-198	-198	-198	-198	-198
0%	0	0	0	0	0	0	0
2.67%	198	198	198	198	198	198	198
5.33%	396	396	396	396	396	396	396
8.00%	594	594	594	594	594	594	594
KR4101N30(2018-03 코스피200지수선물							587
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-587	-587	-587	-587	-587	-587	-587
-5.33%	-391	-391	-391	-391	-391	-391	-391
-2.67%	-196	-196	-196	-196	-196	-196	-196
0%	0	0	0	0	0	0	0
2.67%	196	196	196	196	196	196	196
5.33%	391	391	391	391	391	391	391
8.00%	587	587	587	587	587	587	587

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

695

공시일	2017-12-14
기준일	2017-12-13

ETF스마트레버리지목표전환형9호

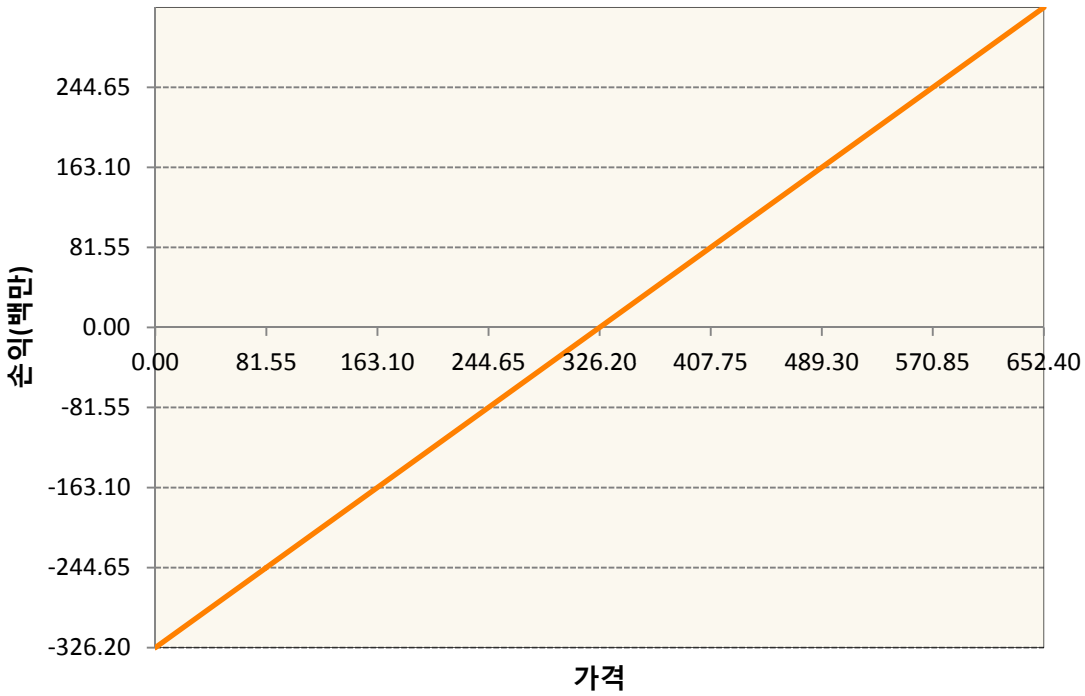
1. 계약금액

(단위:백만원)

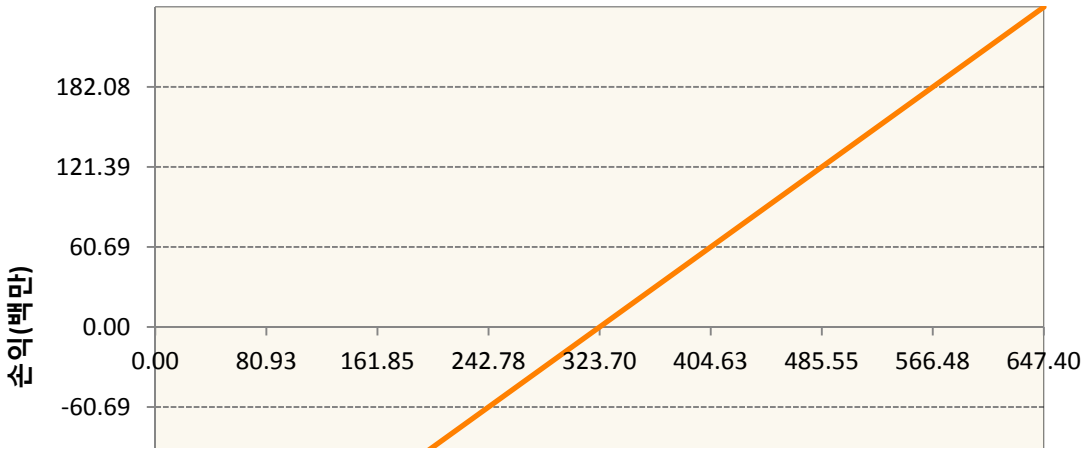
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	242	244	-2	장내
누계	유가증권	선물	569	0	569	장내

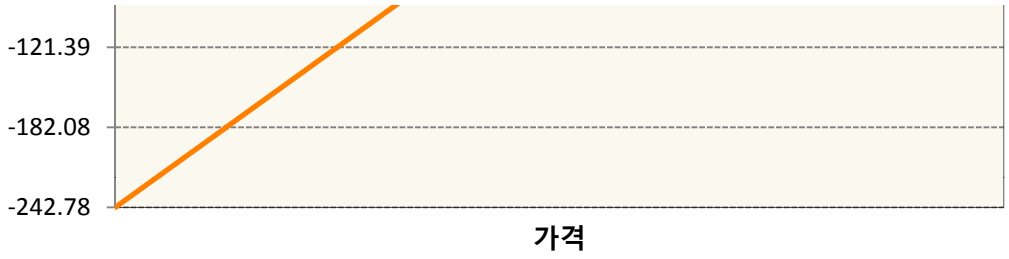
2. 만기시점의 손익구조

KR4101MC0005-2017-12 코스피200지수선물



KR4101N30002-2018-03 코스피200지수선물





3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

KR4101MC0(2017-12 코스피200지수선물							26
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-26	-26	-26	-26	-26	-26	-26
-5.33%	-17	-17	-17	-17	-17	-17	-17
-2.67%	-9	-9	-9	-9	-9	-9	-9
0%	0	0	0	0	0	0	0
2.67%	9	9	9	9	9	9	9
5.33%	17	17	17	17	17	17	17
8.00%	26	26	26	26	26	26	26

KR4101N30(2018-03 코스피200지수선물							20
	기초자산의 변동성						
가격	-25.00%	-16.67%	-8.33%	0%	8.33%	16.67%	25.00%
-8.00%	-20	-20	-20	-20	-20	-20	-20
-5.33%	-13	-13	-13	-13	-13	-13	-13
-2.67%	-7	-7	-7	-7	-7	-7	-7
0%	0	0	0	0	0	0	0
2.67%	7	7	7	7	7	7	7
5.33%	13	13	13	13	13	13	13
8.00%	20	20	20	20	20	20	20

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

27

공시일	2017-12-14
기준일	2017-12-13

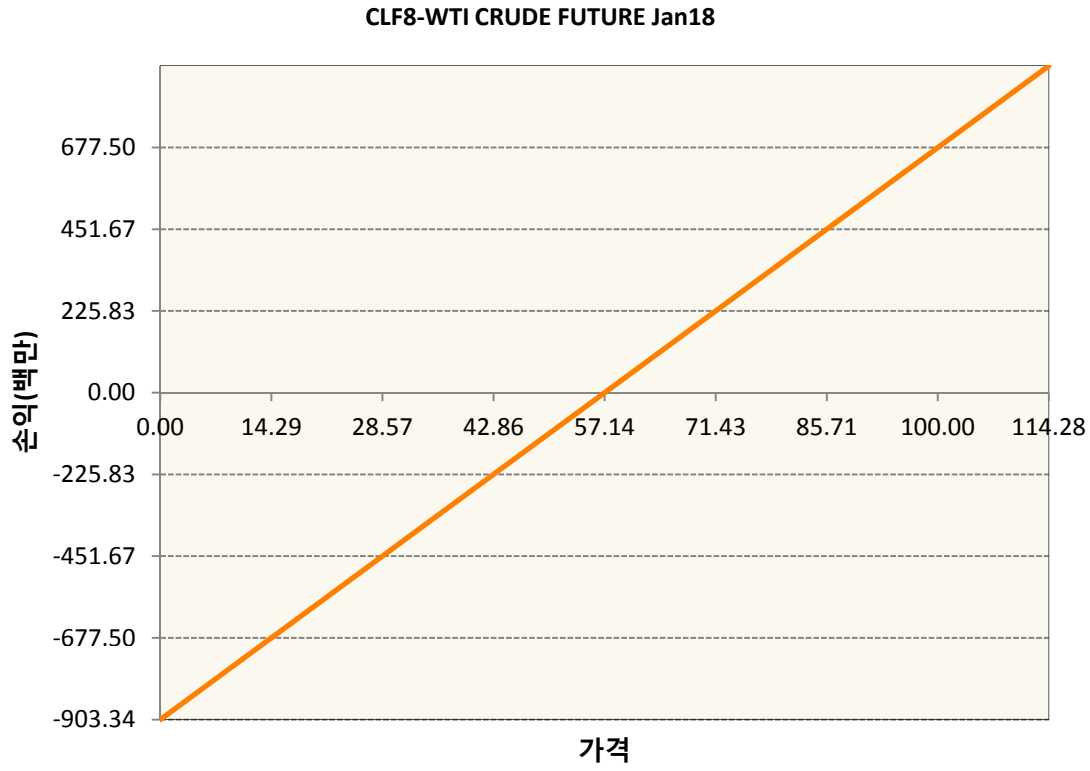
에너지인덱스플러스모(채권-파생형)

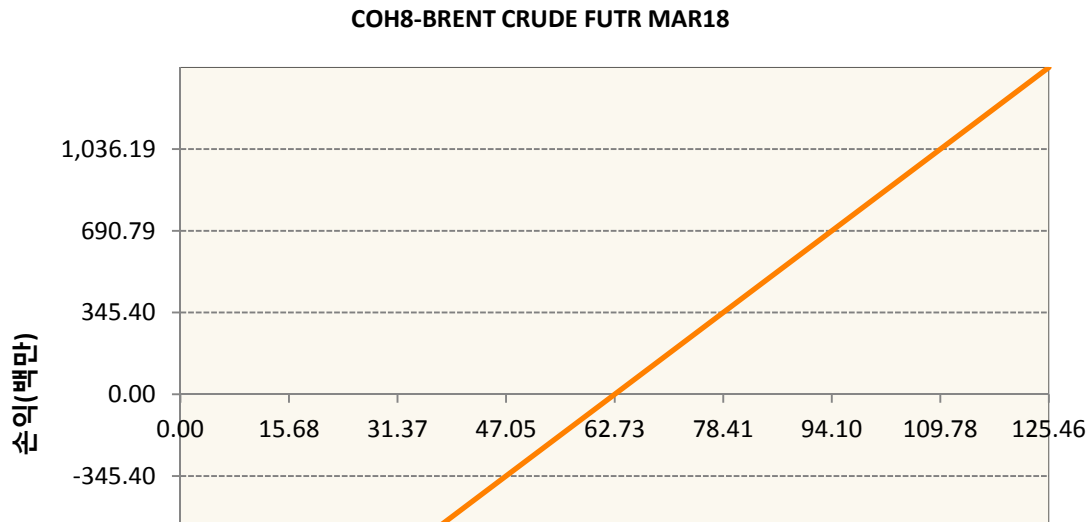
1. 계약금액

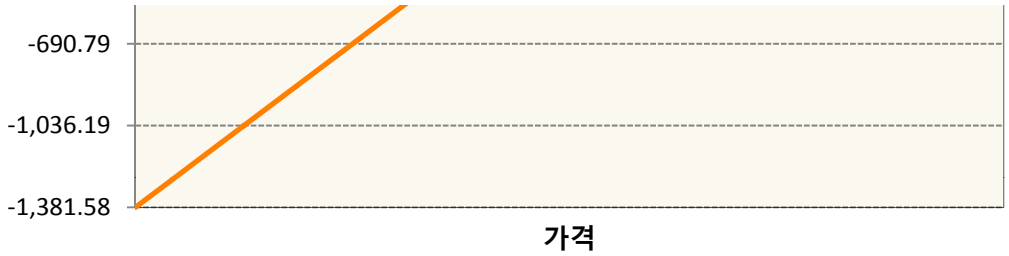
(단위:백만원)

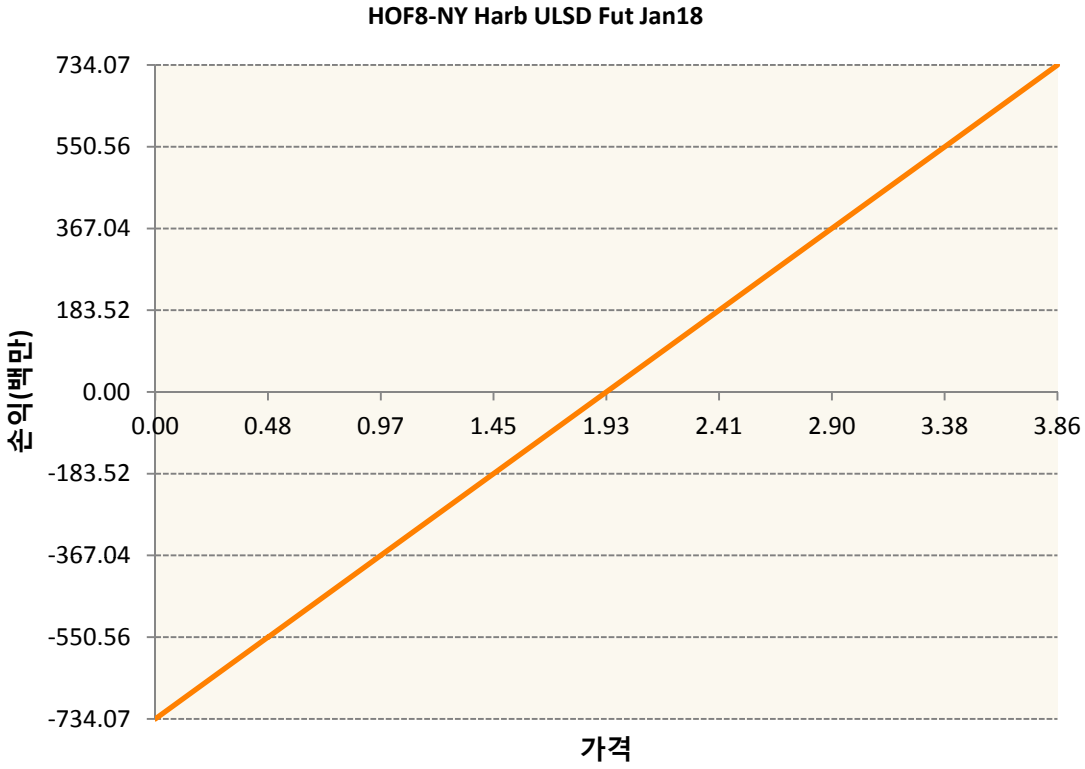
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,844	872	3,973	

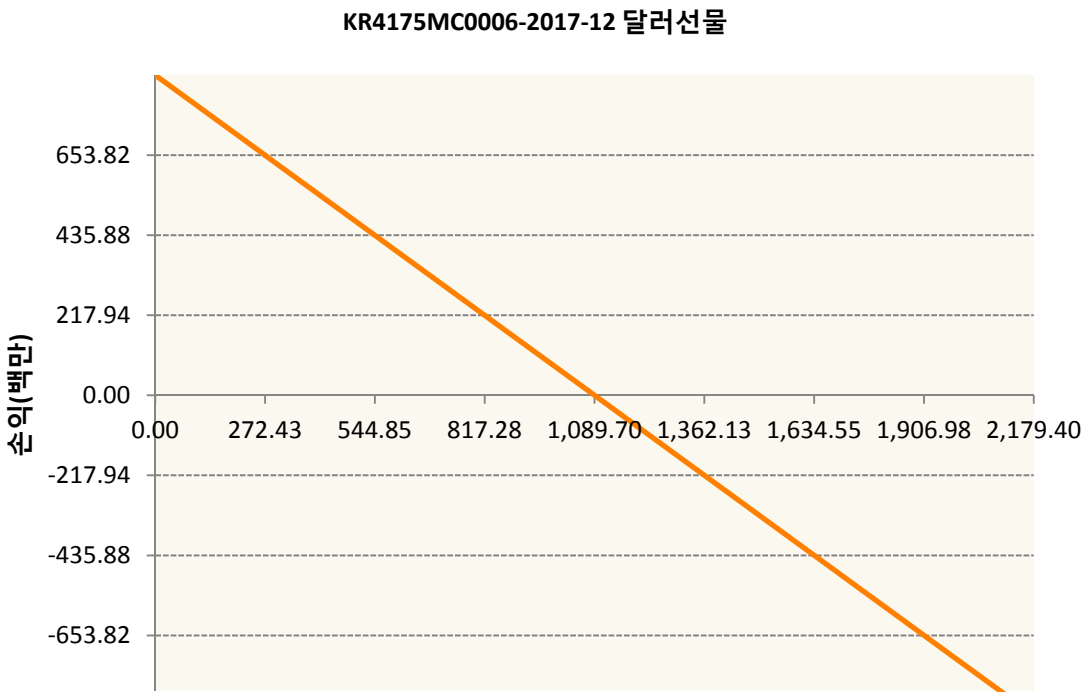
2. 만기시점의 손익구조

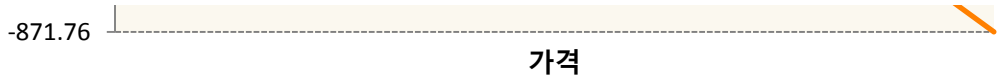


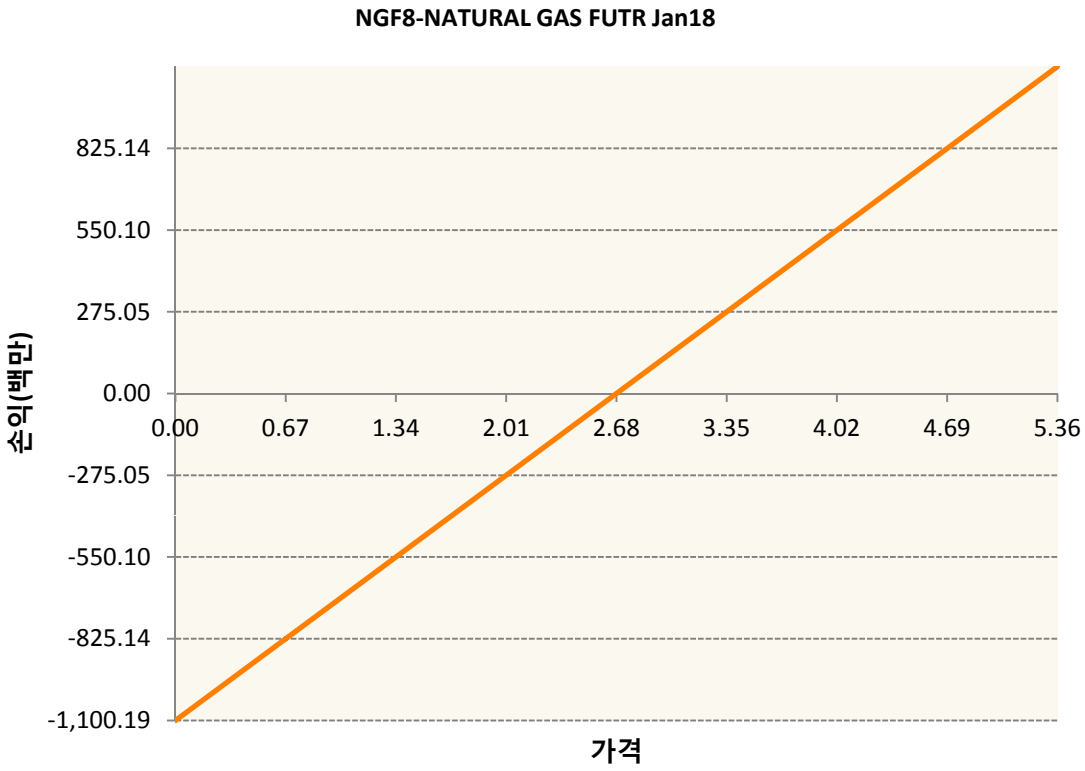


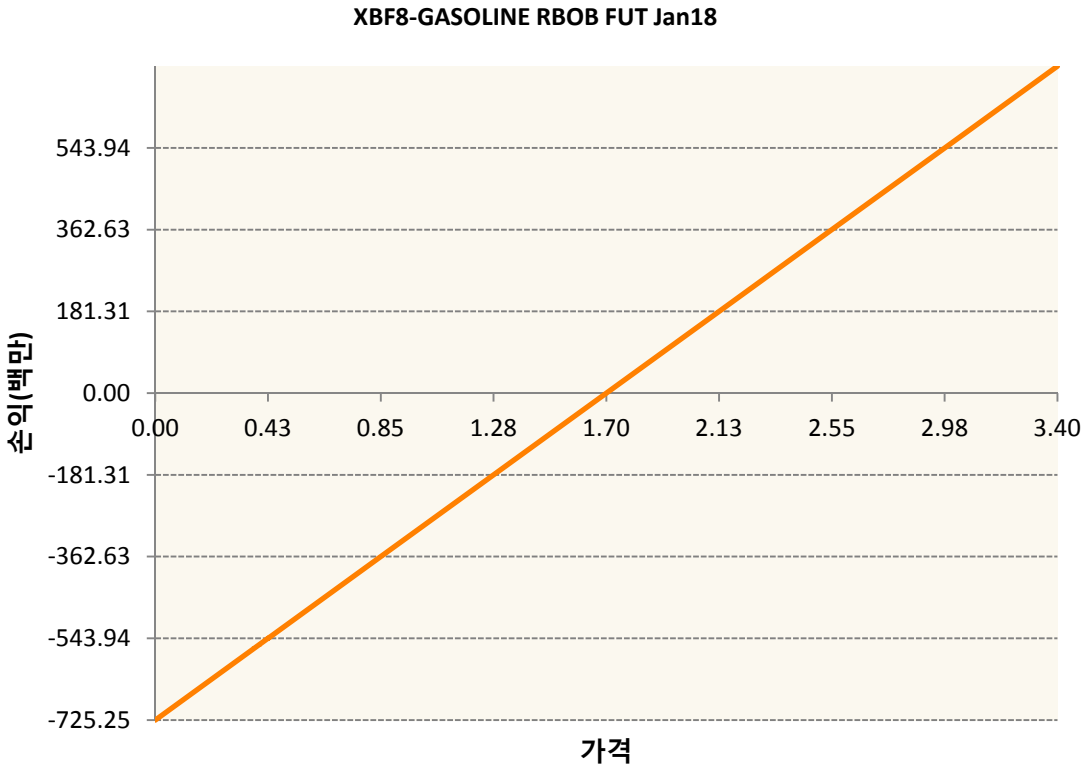

-690.79
-1,036.19
-1,381.58
가격


HOF8-NY Harb ULSD Fut Jan18
734.07
550.56
367.04
183.52
0.00
-183.52
-367.04
-550.56
-734.07
0.00
0.48
0.97
1.45
1.93
2.41
2.90
3.38
3.86
손익(백만)
가격


KR4175MC0006-2017-12 달러선물
653.82
435.88
217.94
0.00
-217.94
-435.88
-653.82
0.00
272.43
544.85
817.28
1,089.70
1,362.13
1,634.55
1,906.98
2,179.40
손익(백만)


-871.76
가격


NGF8-NATURAL GAS FUTR Jan18
825.14
550.10
275.05
0.00
-275.05
-550.10
-825.14
-1,100.19
0.00
0.67
1.34
2.01
2.68
3.35
4.02
4.69
5.36
손익(백만)
가격


XBF8-GASOLINE RBOB FUT Jan18
543.94
362.63
181.31
0.00
-181.31
-362.63
-543.94
-725.25
0.00
0.43
0.85
1.28
1.70
2.13
2.55
2.98
3.40
손익(백만)
가격

3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

CLF8	WTI CRUDE FUTURE Jan18	72
COH8	BRENT CRUDE FUTR MAR18	111
HOF8	NY Harb ULSD Fut Jan18	59
KR4175MC0(	2017-12 달러선물	70
NGF8	NATURAL GAS FUTR Jan18	88
XBF8	GASOLINE RBOB FUT Jan18	58

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

657

공시일	2017-12-14
기준일	2017-12-13

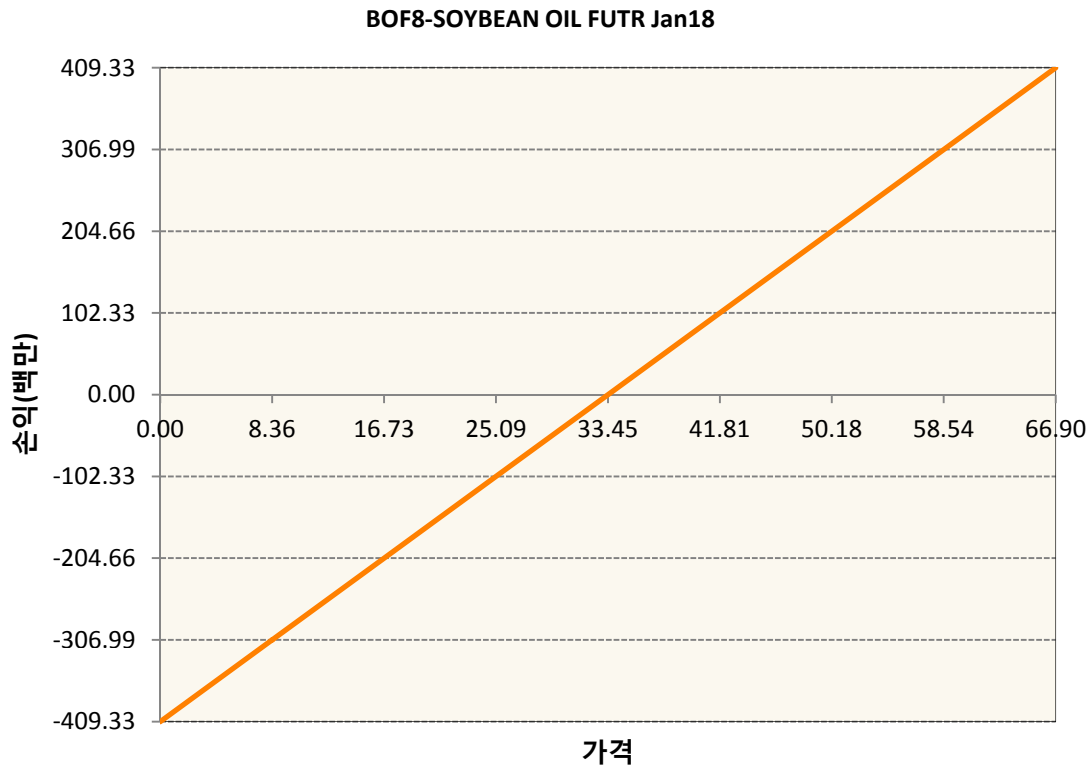
애그리컬쳐인덱스플러스모(채권-파생형)

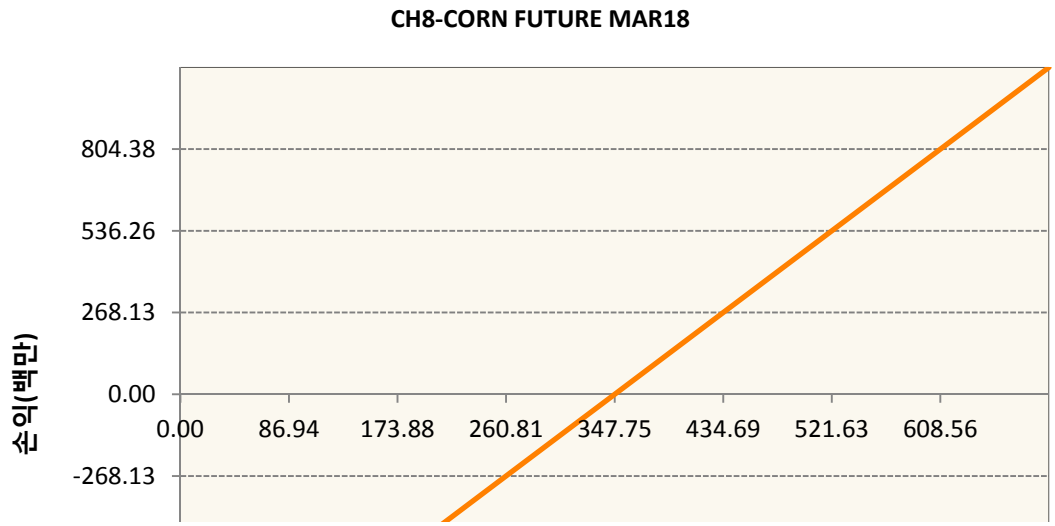
1. 계약금액

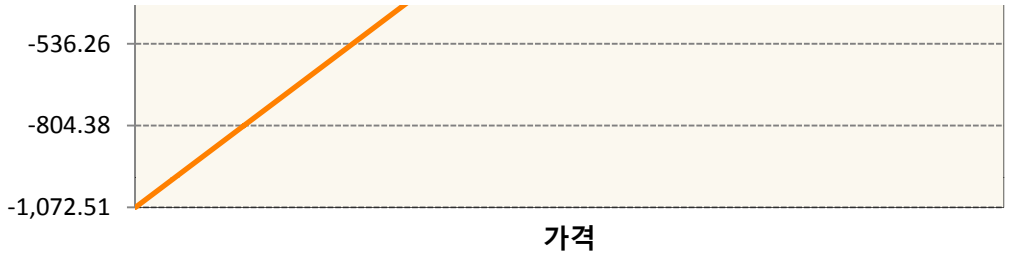
(단위:백만원)

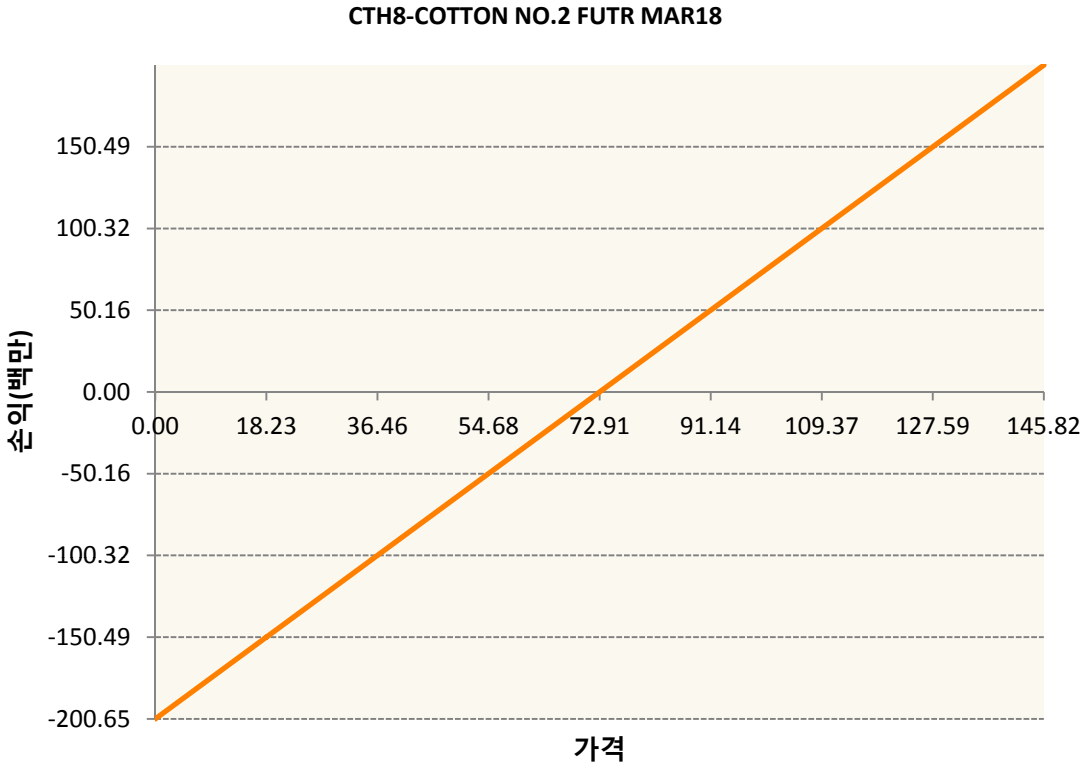
구분	거래대상	거래유형	매수(1)	매도(2)	순포지션(1-2)	비고
신규	유가증권	선물	0	0	0	
누계	유가증권	선물	4,322	327	3,995	

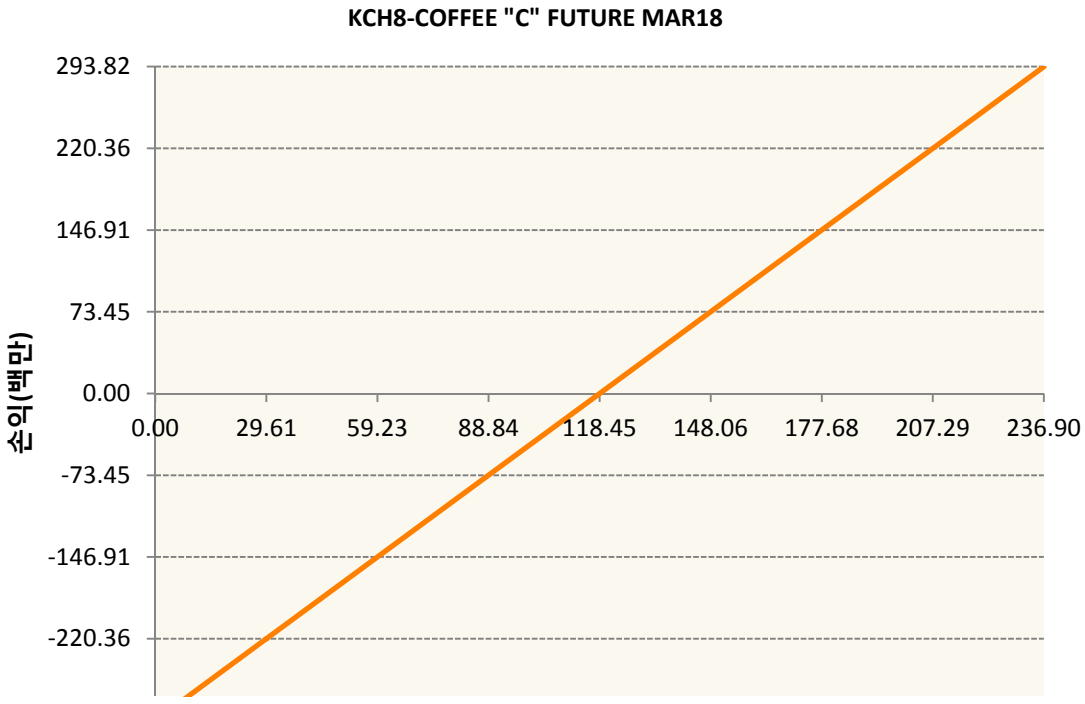
2. 만기시점의 손익구조

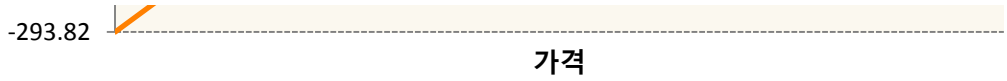


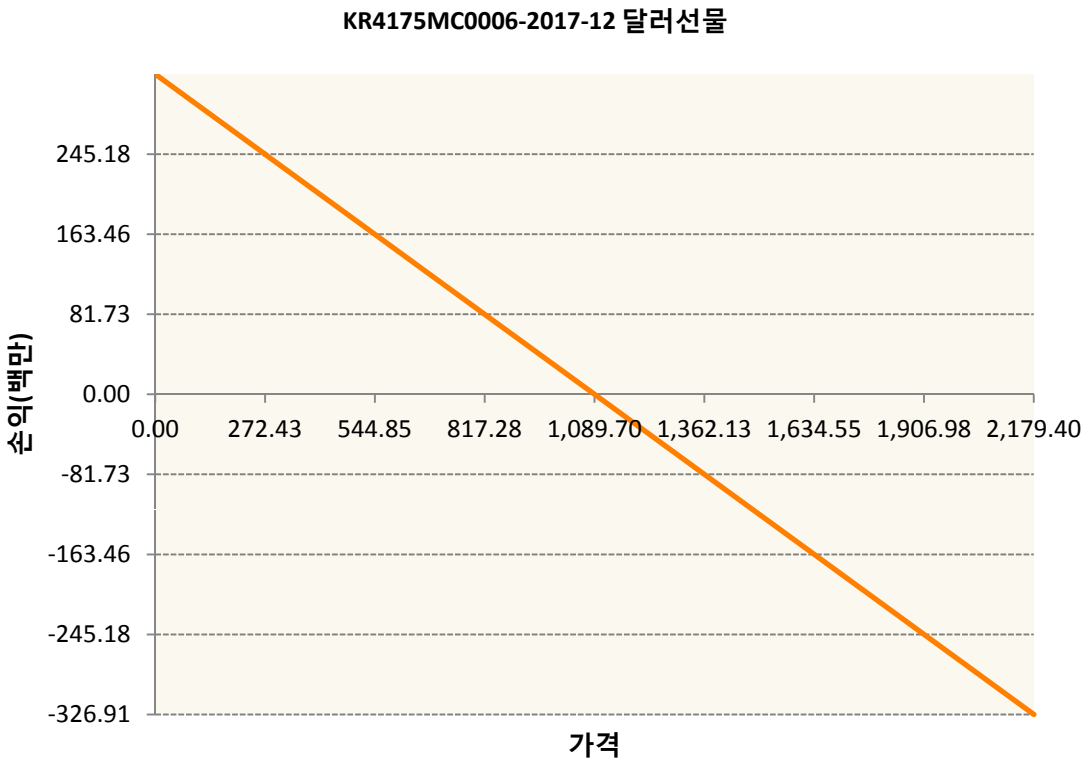


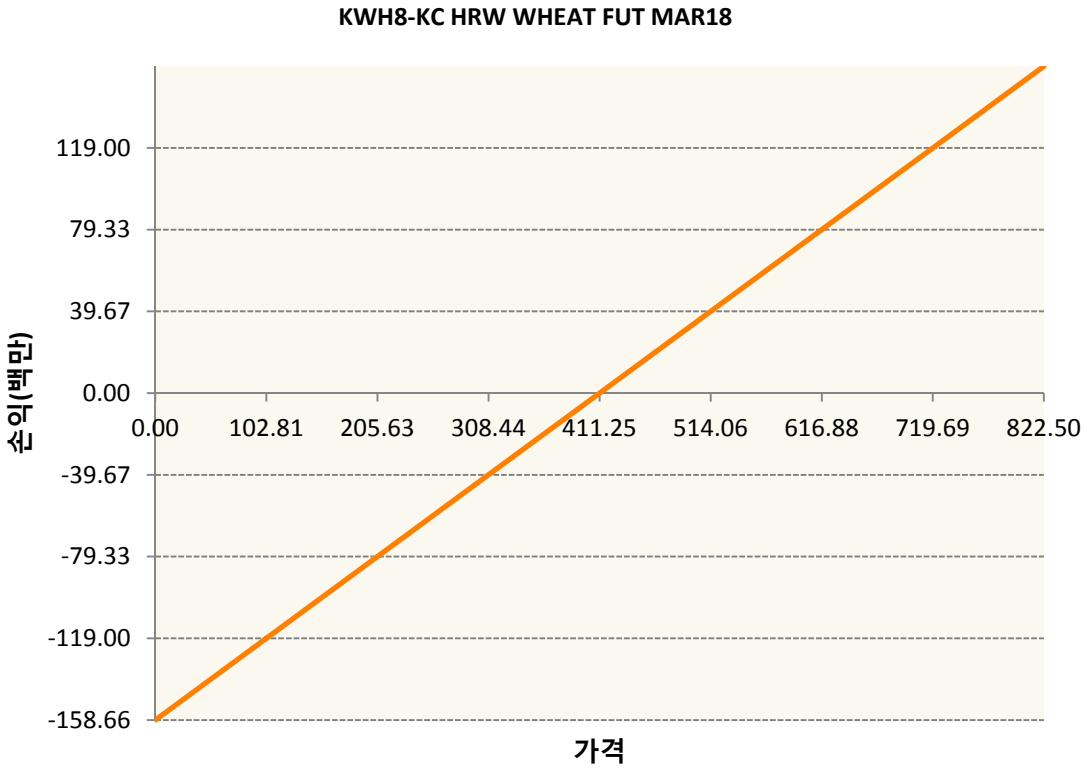

-536.26
-804.38
-1,072.51
가격

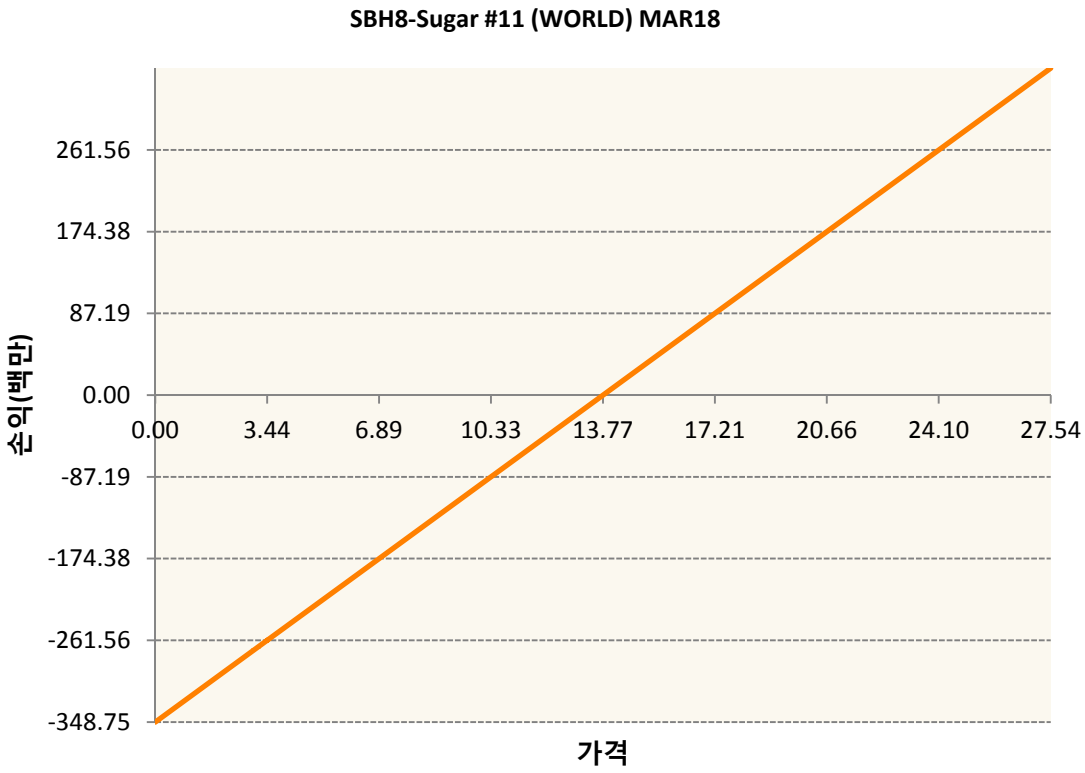

CTH8-COTTON NO.2 FUTR MAR18
150.49
100.32
50.16
0.00
-50.16
-100.32
-150.49
-200.65
0.00
18.23
36.46
54.68
72.91
91.14
109.37
127.59
145.82
손익(백만)
가격

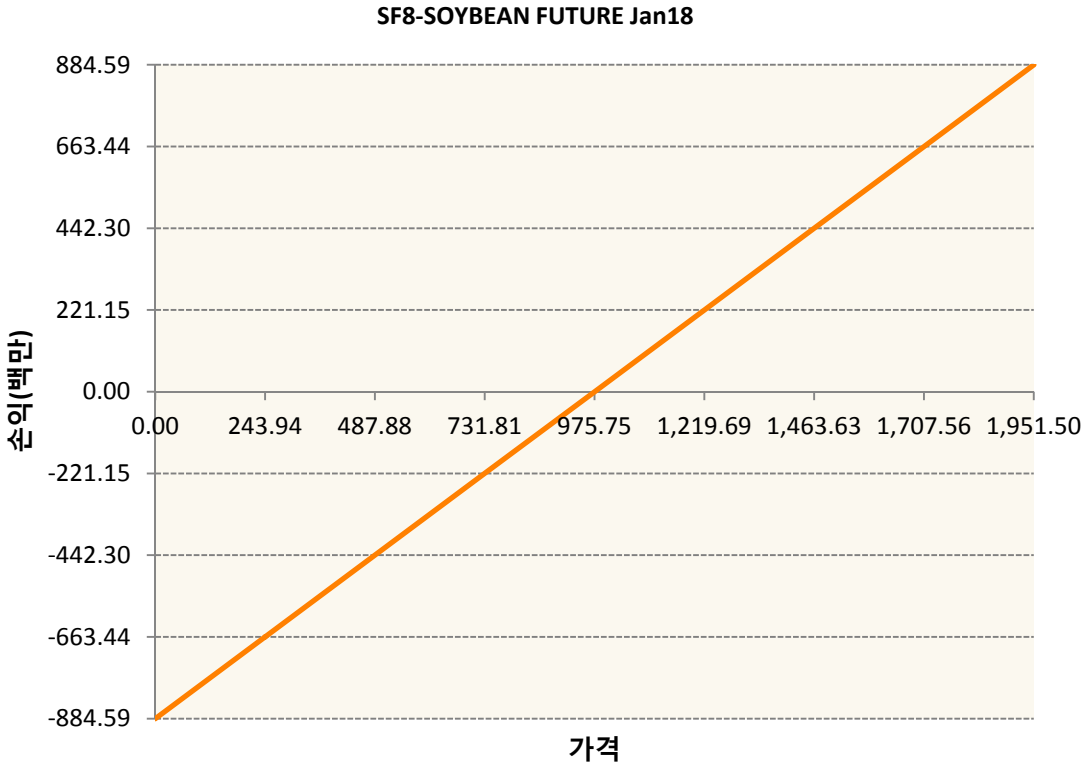

KCH8-COFFEE "C" FUTURE MAR18
293.82
220.36
146.91
73.45
0.00
-73.45
-146.91
-220.36
0.00
29.61
59.23
88.84
118.45
148.06
177.68
207.29
236.90
손익(백만)


-293.82
가격

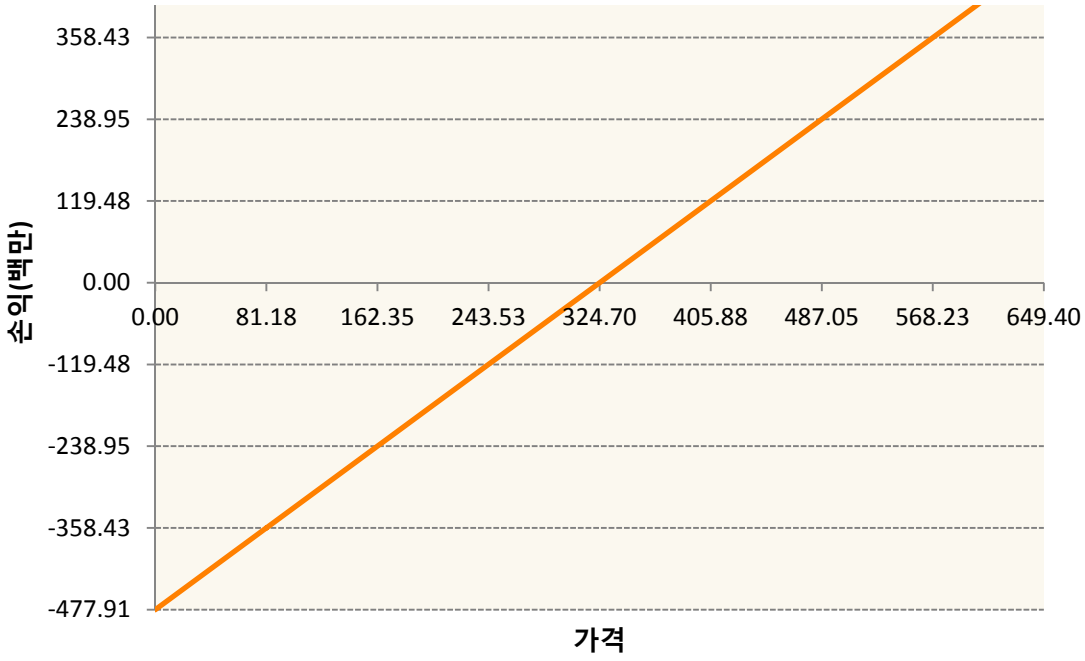

KR4175MC0006-2017-12 달러선물
245.18
163.46
81.73
0.00
-81.73
-163.46
-245.18
-326.91
0.00
272.43
544.85
817.28
1,089.70
1,362.13
1,634.55
1,906.98
2,179.40
손익(백만)
가격


KWH8-KC HRW WHEAT FUT MAR18
119.00
79.33
39.67
0.00
-39.67
-79.33
-119.00
-158.66
0.00
102.81
205.63
308.44
411.25
514.06
616.88
719.69
822.50
손익(백만)
가격

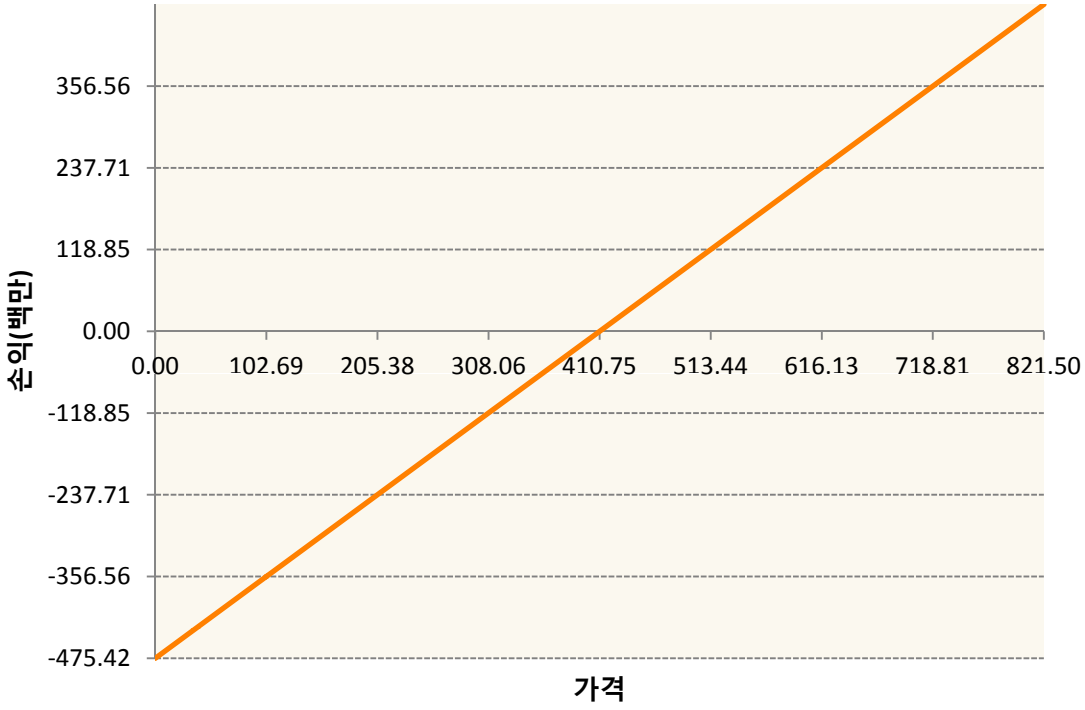

SBH8-Sugar #11 (WORLD) MAR18
261.56
174.38
87.19
0.00
-87.19
-174.38
-261.56
-348.75
0.00
3.44
6.89
10.33
13.77
17.21
20.66
24.10
27.54
손익(백만)
가격


SF8-SOYBEAN FUTURE Jan18
884.59
663.44
442.30
221.15
0.00
-221.15
-442.30
-663.44
-884.59
0.00
243.94
487.88
731.81
975.75
1,219.69
1,463.63
1,707.56
1,951.50
손익(백만)
가격


SMF8-SOYBEAN MEAL FUTR Jan18
477.91



WH8-WHEAT FUTURE(CBT) MAR18



3. 시나리오별 손익구조변동(최대손실예상금액) (단위:백만원)

BOF8	SOYBEAN OIL FUTR Jan18	33
CH8	CORN FUTURE MAR18	86
CTH8	COTTON NO.2 FUTR MAR18	16
KCH8	COFFEE "C" FUTURE MAR18	24
KR4175MC0(	2017-12 달러선물	26

KWH8	KC HRW WHEAT FUT MAR18	13
SBH8	Sugar #11 (WORLD) MAR18	28
SF8	SOYBEAN FUTURE Jan18	71
SMF8	SOYBEAN MEAL FUTR Jan18	38
WH8	WHEAT FUTURE(CBT) MAR18	38

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

366