

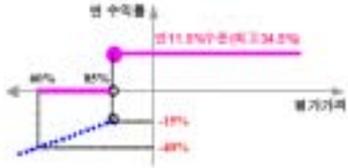
: two-star ELS PH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,274		6,274	
		6,274		6,274	

2.

- (1) : POSCO
- (2) :
- (3) : 2005 12 21
- (4) : 2008 12 24
- (5) : 2005 12 21
- (6) : 2008 12 19
- (7) : 2006 6 20 , 2006 12 20 , 2007 6 20 , 2007 12 20 , 2008 6 20



3.

two-star ELS PH-2 (:) 668

4.

(VaR: 99%, 10) (:)
two-star ELS PH-2 1,180

: **New 2Star** **HH-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	24.609		24.609	
		24.609		24.609	

2.

- (1) :
- (2) : 2006 9 19
- (3) : 2008 9 17
- (4) : 2006 9 19
- (5) : 2008 9 12
- (6) : 2007 3 14 , 2007 9 13 , 2008 3 13



3.

New 2Star HH-1 (:) **1,255**

4.

(VaR: 99%, 10) (:) **3,047**

: **New 2Star** **HW-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9.887		9.887	
		9.887		9.887	

2.

- (1) :
- (2) : 2006 9 20
- (3) : 2009 9 14
- (4) : 2006 9 15 , 18 , 19 (: 18,900 , : 84,900)
- (5) : 2009 9 10
- (6) : 2007 3 12 , 2007 9 12 , 2008 3 12 , 2008 9 10 , 2009 3 11

3.

New 2Star HW-1 (:) **1,018**

4.

(VaR: 99%, 10) (:) **2,175**

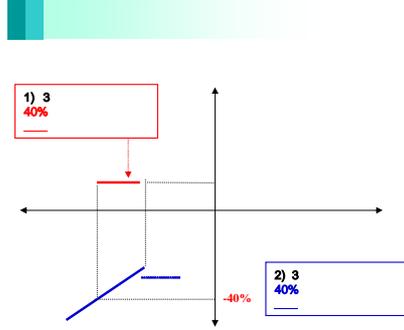
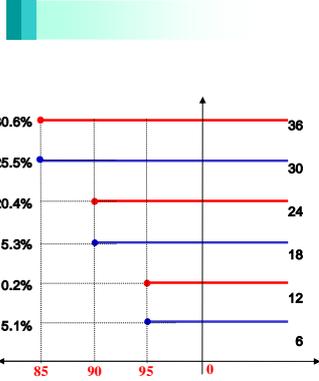
New 2Star HW-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9.863		9.863	
	ELS	9.863		9.863	

2.

- (1) : KOSPI200 , NIKKEI225
- (2) : 2007 5 16
- (3) : 2010 5 13
- (4) : 2007 5 14
- (5) : 2010 5 14
- (6) : 2007 11 9 , 2008 5 8 , 2008 11 11 , 2009 5 11 , 2009 11 11



- 1) : = x (1 + 15%)
- 2) : = x (1 -)

3.

New 2Index KN-7 **979**

4.

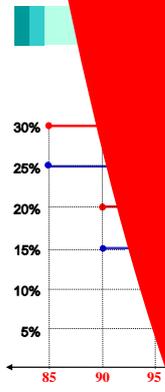
(VaR: 99%, 10) New 2Index KN-7 **119**

:

1.

2.

- (1) :
- (2) : 20
- (3) : 20
- (4) : 20
- (5) :
- (6) :



3.

New Zindex KN-8

4.

(VaR: 99%, 10)

New Zindex KN-8

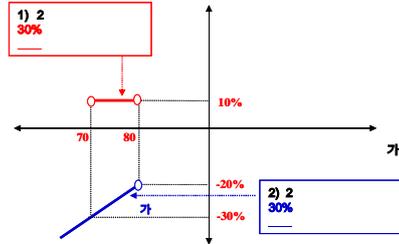
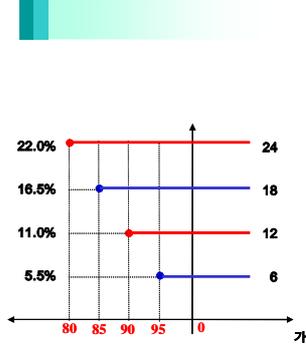
: New 2Star NS-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,586		6,586	
	ELS	6,586		6,586	

2.

- (1) : , NIKKEI225
- (2) : 2007 6 4
- (3) : 2009 5 29
- (4) : 2007 6 1
- (5) : 2009 5 27
- (6) : 2007 11 28 , 2008 5 28 , 2008 11 26



1) : = $\times (1 + 10\%)$
 2) : = $\times (1 - 10\%)$

3.

New 2Star NS-3 608

4.

(VaR: 99%, 10) NS-3 198

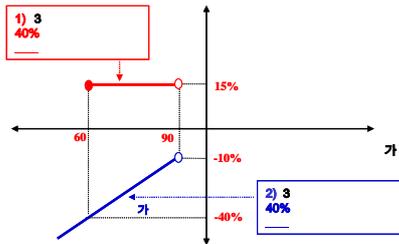
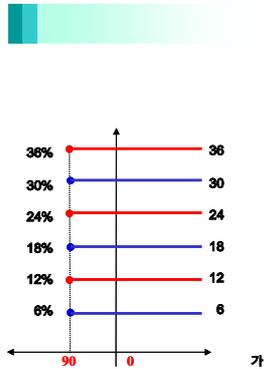
: New 2Star NH-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	20,030		20,030	
	ELS	20,030		20,030	

2.

- (1) : , NIKKEI225
- (2) : 2007 6 18
- (3) : 2010 6 14
- (4) : 2007 6 15
- (5) : 2010 6 10
- (6) : 2007 12 12 , 2008 6 11 , 2008 12 10 , 2009 6 10 , 2009 12 10



1) : = $\times (1 + 15\%)$
 2) : = $\times (1 - 10\%)$

3.

New 2Star NH-1 1,384

4.

(VaR: 99%, 10) NH-1 2,540

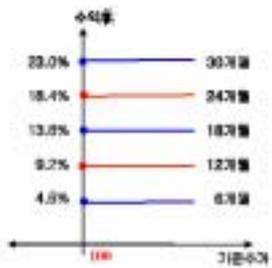
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	24,179		24,179	
	ELS	24,179		24,179	

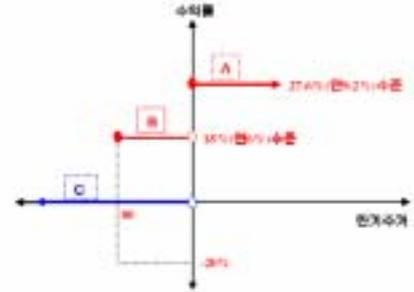
2.

- (1) : POSCO
- (2) : 2007 7 4
- (3) : 2010 6 29
- (4) : 2007 6 29 , 7 2 , 3
- (5) : 2010 6 25
- (6) : 2007 12 26 , 2008 6 25 , 2008 12 26 , 2009 6 25 , 2009 12 28

조기상환 조건 충족 시



조기상환 조건을 충족하지 못하고 만기에 따른 경우



- A** : 만기상환 평가일에 두 기준자산 모두 최종기준수거의 100%이상인 경우
- B** : 부차기준 중 상 중 포함하여 최종기준수거대비 2%초과 하락한 적이 없는 경우
- C** : 부차기준 중 상 중 포함하여 최종기준수거대비 2%초과 하락한 적이 있는 경우

3.

New 2Star POSH-1 (:) **160**

4.

(VaR: 99%, 10) (:)
New 2Star POSH-1 **12,085**

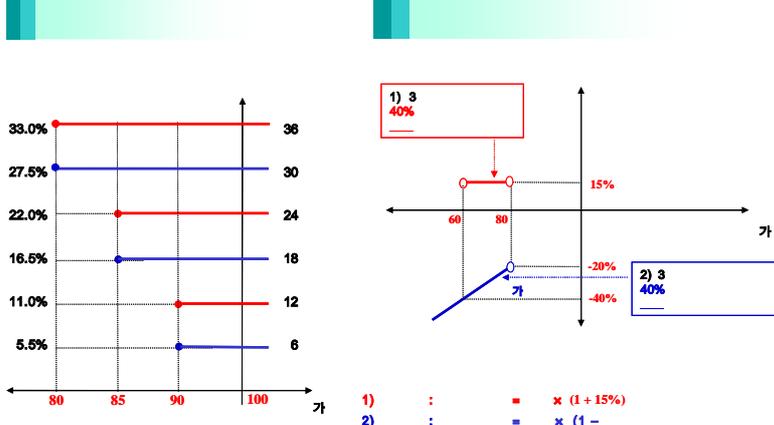
: New 2Star NH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,784		2,784	
	ELS	2,784		2,784	

2.

- (1) : , NIKKEI225
- (2) : 2007 7 6
- (3) : 2010 7 5
- (4) : 2007 7 4
- (5) : 2010 7 1
- (6) : 2008 1 4 , 2008 7 1 , 2009 1 5 , 2009 7 1 , 2010 1 4



3.

New 2Star NH-2 190

4.

(VaR: 99%, 10) New 2Star NH-2 332

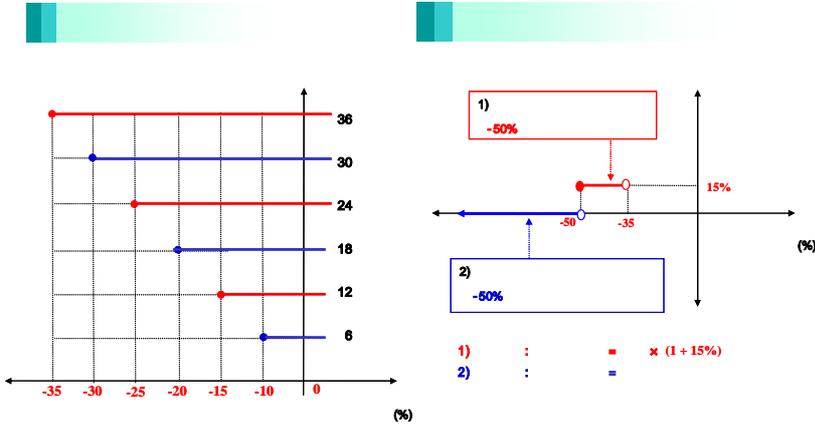
: New 2Star NH-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,741		4,741	
	ELS	4,741		4,741	

2.

- (1) : , NIKKEI225
- (2) : 2007 7 6
- (3) : 2010 7 5
- (4) : 2007 7 4
- (5) : 2010 7 1



(%) 가 , [Worst]

3.

New 2Star NH-3 145

4.

(VaR: 99%, 10) New 2Star NH-3 28

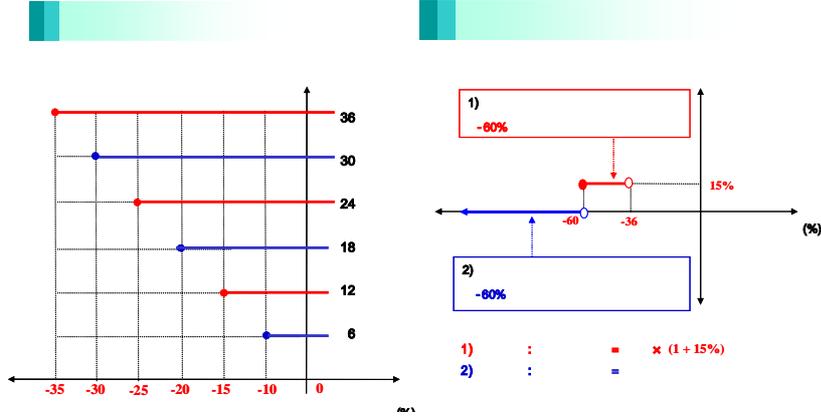
: New 2Star KEHC-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3.623		3.623	
		3.623		3.623	

2.

- (1) :
- (2) : 2007 7 13
- (3) : 2010 7 14
- (4) : 2007 7 12



3.

New 2Star KEHC-1 **255**

4.

(VaR: 99%, 10)
New 2Star KEHC-1 **15**

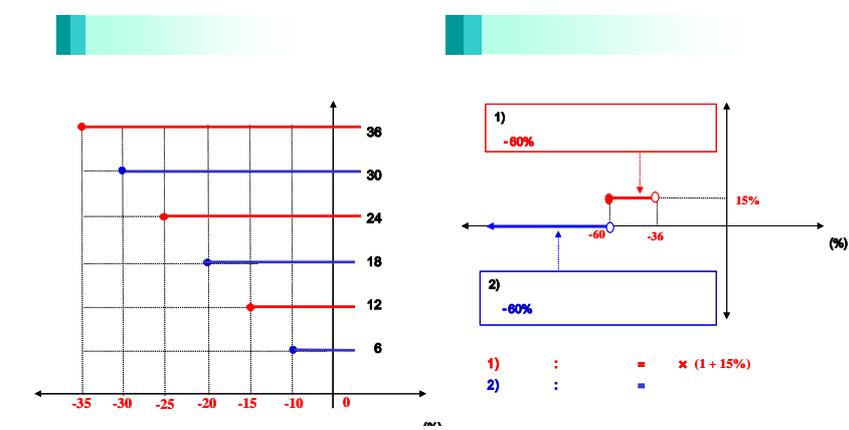
: New 2Star KEWF-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2.419		2.419	
		2.419		2.419	

2.

- (1) :
- (2) : 2007 7 13
- (3) : 2010 7 9
- (4) : 2007 7 12



3.

New 2Star KEWF-1 **130**

4.

(VaR: 99%, 10)
New 2Star KEWF-1 **308**

: **New 2Star** **KELP-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0		
	ELS	5,345		5,345	
		5,345		5,345	

2.

- (1) : , LG
- (2) : 2007 7 18
- (3) : 2009 7 15
- (4) : 2007 7 16
- (5) : 2008 1 11 , 2008 7 11 , 2009 1 13



3.

New 2Star KELP-1 (:) **383**

4.

(VaR: 99%, 10) (:)
New 2Star KELP-1 **683**

New 2Star POSH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	12,531		12,531	
	ELS	12,531		12,531	

2.

- (1) : POSCO,
- (2) : 2007 7 20
- (3) : 2010 7 15
- (4) : 2007.7.16, 18, 19(. .) []
- (5) : 2008 1 15 , 2008 7 15 , 2009 1 15 , 2009 7 15 , 2010 1 15

3.

New 2Star POSH-2 **68** (:)

4.

(VaR: 99%, 10) (:)
New 2Star POSH-2 **3,798**

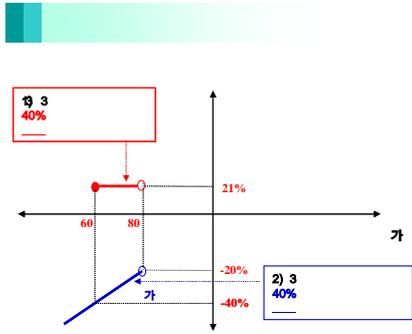
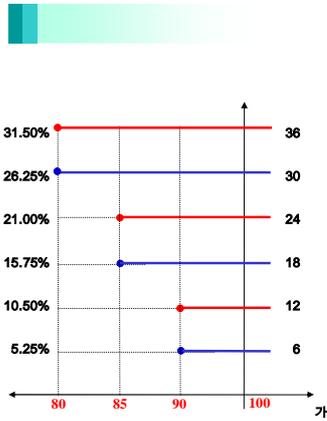
New 2Star SEKE-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,421		1,436	
	ELS	1,421		1,436	

2.

- (1) :
- (2) : 2007 8 2
- (3) : 2010 7 29
- (4) : 2007 7 31
- (5) : 2010 7 27
- (6) : 2008 1 28 , 2008 7 28 , 2009 1 23 , 2009 7 28 , 2010 1 26



3.

New 2Star SEKE-2 **112** (:)

4.

(VaR: 99%, 10) (:)
New 2Star SEKE-2 **260**

New 2Star SEKE-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,603		3,603	
		3,603		3,603	

2.

- (1) :
- (2) : 2007 8 2
- (3) : 2010 7 29
- (4) : 2007 7 31
- (5) : 2010 7 27
- (6) : 2008 1 28 , 2008 7 28 , 2009 1 23 , 2009 7 28 , 2010 1 26

3.

New 2Star SEKE-3 (:) **170**

4.

(VaR: 99%, 10) (:)
New 2Star SEKE-3 **21**

New 2Star SGHY-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	14,584		14,584	
		14,584		14,584	

2.

- (1) :
- (2) : 2007 8 9
- (3) : 2009 8 5
- (4) : 2007 08 06 , 07 , 08
- (5) : 2009 07 30 , 31 , 08 03
- (6) : 2008 01 30 , 31 , 02 01 , 2008 07 30 , 31 , 08 01 , 2009 01 30 , 02 02 , 03



3.

New 2Star SGHY-1 (:) **1,083**

4.

(VaR: 99%, 10) (:)
New 2Star SGHY-1 **2,126**

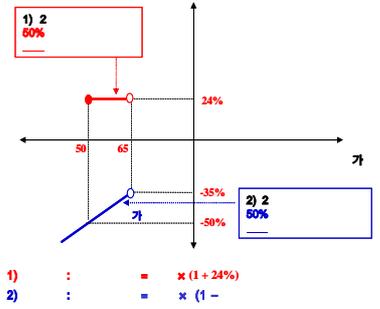
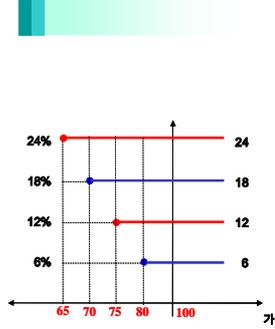
New 2Star SGDS-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	18,660		18,660	
	ELS	18,660		18,660	

2.

- (1) :
- (2) : 2007 8 9
- (3) : 2009 8 5
- (4) : 2007 08 06 , 07 , 08
- (5) : 2009 07 30 , 31 , 08 03
- (6) : 2008 01 30 , 31 , 02 01 , 2008 07 30 , 31 , 08 01 , 2009 01 30 , 02 02 , 03



3.

New 2Star SGDS-1 (:) **1,422**

4.

(VaR: 99%, 10) (:)
New 2Star SGDS-1 **2,944**

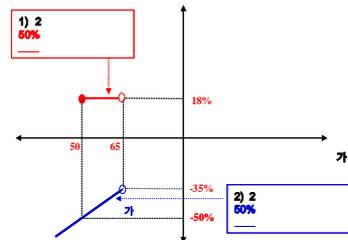
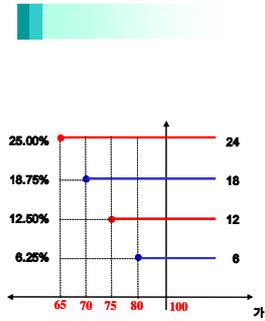
New 2Star YH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,306		11,306	
	ELS	11,306		11,306	

2.

- (1) :
- (2) : 2007 8 16
- (3) : 2009 8 13
- (4) : 2007 08 14
- (5) : 2009 08 11
- (6) : 2008 02 11 , 2008 08 11 , 2009 02 11



3.

New 2Star YH-2 (:) **762**

4.

(VaR: 99%, 10) (:)
New 2Star YH-2 **1,672**

New 2Star NH-4

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	28,430		28,430	
		28,430		28,430	

2.

- (1) : NIKKEI225
- (2) : 2007 8 20
- (3) : 2010 8 16
- (4) : 2007 08 17
- (5) : 2010 08 12
- (6) : 2008 02 13 , 2008 08 12 , 2009 02 12 , 2009 08 12 , 2010 02 11

3.

New 2Star NH-4 (:) **2,283**

4.

(VaR: 99%, 10) (:)
New 2Star NH-4 **4,054**

New 2Star HGDG-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	10,136		10,136	
		10,136		10,136	

2.

- (1) :
- (2) : 2007 8 28
- (3) : 2009 8 26
- (4) : 2007 08 27
- (5) : 2009 08 24
- (6) : 2008 02 22 , 2008 08 22 , 2009 02 24

3.

New 2Star HGDG-1 (:) **666**

4.

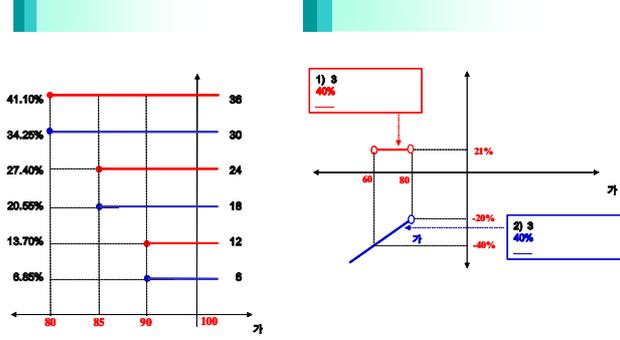
(VaR: 99%, 10) (:)
New 2Star HGDG-1 **1,062**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9,370		9,370	
		9,370		9,370	

2.

- (1) : KOSPI200
- (2) : 2007 09 14
- (3) : 2010 9 10
- (4) : 2007 09 12
- (5) : 2010 9 08
- (6) : 2008 3 07 , 2008 9 09 , 2009 3 09 , 2009 9 09 , 2010 3 09



3.

New 2Star IKE-1 (:) 889

4.

(VaR: 99%, 10) (:) 1,572

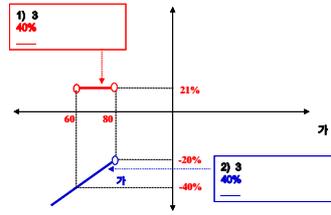
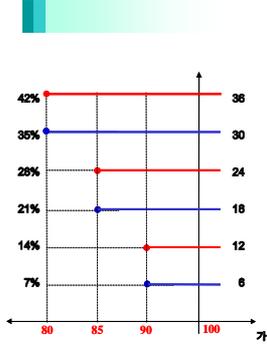
New 2Star KKE-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	38,305		38,305	
	ELS	38,305		38,305	

2.

- (1) : KOSPI200
- (2) : 2007 09 19
- (3) : 2010 09 13
- (4) : 2007 09 14 , 17 , 18
- (5) : 2010 09 08
- (6) : 2008 3 07 / 10 / 11 , 2008 9 08 / 09 / 10 ,
2009 3 09 / 10 / 11 , 2009 9 07 / 08 / 09 , 2010 3 08 / 09 / 10



3.

New 2Star KKE-1 **3,412**

4.

(VaR: 99%, 10)
New 2Star KKE-1 **6,183**

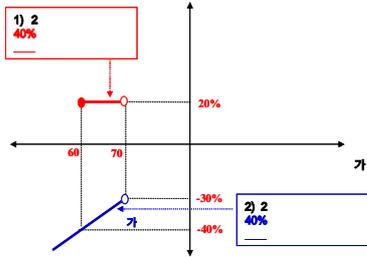
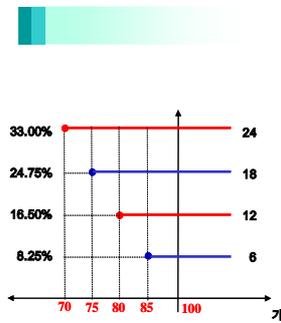
New 2Star HMKE-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	23,785		23,785	
	ELS	23,785		23,785	

2.

- (1) :
- (2) : 2007 09 28
- (3) : 2009 9 18
- (4) : 2007 9 20 , 21 , 27
- (5) : 2009 9 14 , 15 , 16
- (6) : 2008 3 13 / 14 / 17 , 2008 9 12 / 16 / 17 , 2009 3 13 / 16 / 17



3.

New 2Star HMKE-1 **2,507**

4.

(VaR: 99%, 10)
New 2Star HMKE-1 **3,629**

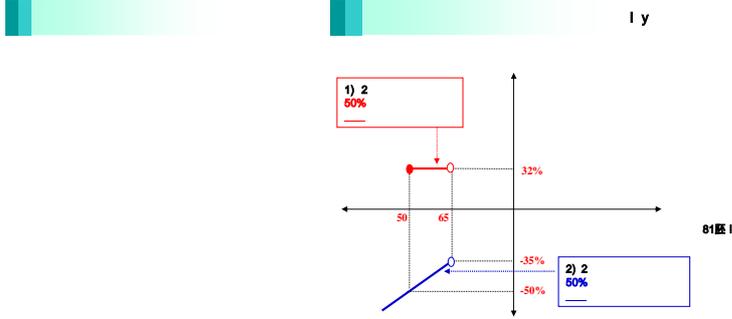
: **New 2Star** **HMDM-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	7,909		7,909	
	ELS	7,909		7,909	

2.

- (1) :
- (2) : 2007 10 08
- (3) : 2009 10 01
- (4) : 2007 10 05
- (5) : 2009 09 29
- (6) : 2008 04 02 , 2008 09 30 , 2009 04 01



3.

New 2Star HMDM-1 (:) **788**

4.

(VaR: 99%, 10) (:)
New 2Star HMDM-1 **1,542**

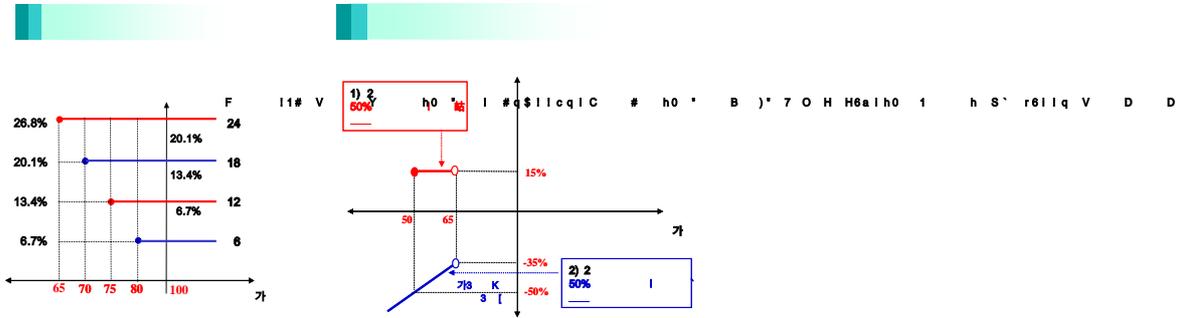
: **New 2Star** **POHY-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	17,749		17,749	
	ELS	17,749		17,749	

2.

- (1) : POSCO
- (2) : 2007 10 09
- (3) : 2009 10 07
- (4) : 2007 10 08
- (5) : 2009 10 05
- (6) : 2008 04 03 , 2008 10 02 , 2009 04 03



3.

New 2Star POHY-1 (:) **1,780**

4.

(VaR: 99%, 10) (:)
New 2Star POHY-1 **3,152**

1.

	(1)	(2)	(1-2)	(:)
ELS	0	0	0	
ELS	12,906		12,906	
ELS	12,906		12,906	

[Redacted]

[Redacted]

[Redacted]

[Redacted]

[Redacted]

[Redacted]

1.

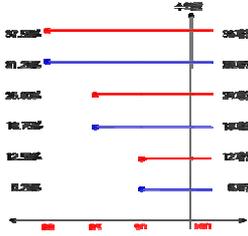
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	17,206		17,206	
	ELS	17,206		17,206	

2.

- (1) : KOSPI200 , NIKKEI225
- (2) : 2007 10 22
- (3) : 2010 10 18
- (4) : 2007 10 19
- (5) : 2010 10 14
- (6) : 2008 04 16 , 2008 10 15 , 2009 04 15 , 2009 10 14 , 2010 04 14

[A]

[B]



3.

New 2Index KN-9 (:) **1,447**

4.

(VaR: 99%, 10) (:) **827**

: New 2Star LELP-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,454		4,454	
		4,454		4,454	

2.

- (1) : LG , LG LCD
 - (2) : 2007 11 06
 - (3) : 2009 11 04
 - (4) : 2007 11 05
 - (5) : 2009 11 02
 - (6) : 2008 04 29 , 2008 10 31 , 2009 04 29
- [A] [B]

3.

New 2Star LELP-1 (:) **376**

4.

(VaR: 99%, 10) (:)
New 2Star LELP-1 **662**

: New 가 5

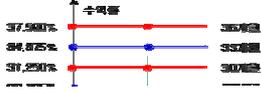
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6.806		6.806	
		6.806		6.806	

2.

- (1) : KOSPI200
- (2) : 2007 12 03
- (3) : 2010 11 29
- (4) : 2007 11 30
- (5) : 2010 11 25
- (6) : 2008 02 27 , 2008 05 27 , 2008 08 27 , 2008 11 26 , 2009 02 25 , 2009 05 27 , 2009 08 26 , 2009 11 25 , 2010 02 24 , 2010 05 26 , 2010 08 25

[A] [B]



3.

New 가 5 (:) 622

4.

(VaR: 99%, 10) New 가 5 (:) 818

: New 가 6

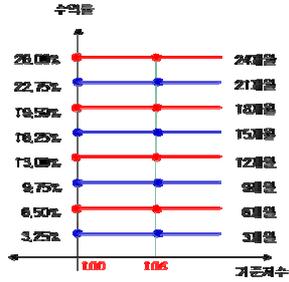
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6.081		6.081	
	ELS	6.081		6.081	

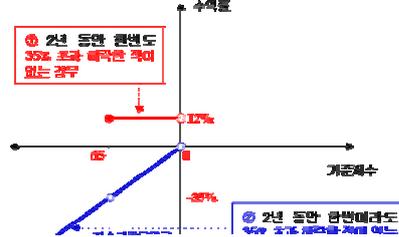
2.

- (1) : KOSPI200
 (2) : 2007 12 10
 (3) : 2009 12 4
 (4) : 2007 12 7
 (5) : 2009 12 2
 (6) : 2008 3 4 , 2008 6 3 , 2008 9 3 , 2008 12 3 , 2009 3 4 , 2009 6 3 , 2009 9 2

[A]



[B]



3.

New 가 6 (:) 655

4.

(VaR: 99%, 10) (:)
 New 가 6 778

: New 2Index KN-11

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1.890		1.890	
	ELS	1.890		1.890	

2.

- (1) : KOSPI200 , NIKKEI225
 (2) : 2007 12 14
 (3) : 2010 12 10
 (4) : 2007 12 12
 (5) : 2010 12 08
 (6) : 2008 06 09 , 2008 12 09 , 2009 06 09 , 2009 12 09 , 2010 06 09

[A]

[B]

3.

New 2Index KN-11 (:) 148

4.

(VaR: 99%, 10) (:)
 New 2Index KN-11 119

: New 2Star IKE-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,866		4,866	
		4,866		4,866	

2.

- (1) : KOSPI200
- (2) : 2007 12 14
- (3) : 2010 12 13
- (4) : 2007 12 12
- (5) : 2010 12 08
- (6) : 2008 06 09 , 2008 12 09 , 2009 06 09 , 2009 12 09 , 2010 06 09

[A] [B]

.....

가

3. New 2Star IKE-2 (:) **398**

4. (VaR: 99%, 10) (:)
 New 2Star IKE-2 **766**

: New 가 7

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,010		3,010	
		3,010		3,010	

2.

- (1) : KOSPI200
- (2) : 2007 12 27
- (3) : 2009 12 24
- (4) : 2007 12 26
- (5) : 2009 12 22
- (6) : 2008 03 21 , 2008 06 23 , 2008 09 23 , 2008 12 22 , 2009 03 23 , 2009 06 23 , 2009 09 23

[A] [B]

3. New 가 7 (:) **357**

4. (VaR: 99%, 10) (:)
 New 가 7 **315**

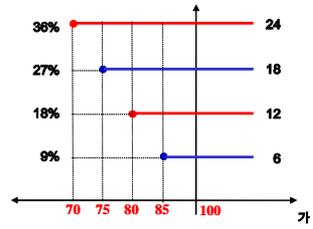
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	25,816		25,816	
		25,816		25,816	

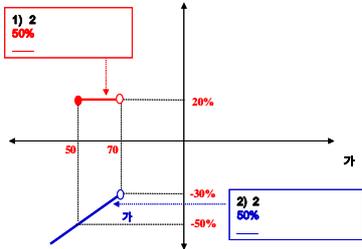
2.

- (1) : .
- (2) : 2007 12 31
- (3) : 2009 12 24
- (4) : 2007 12 28
- (5) : 2009 12 22
- (6) : 2008 6 25 , 2008 12 23 , 2009 6 24

[A]



[B]



3.

		(:)
New 2Star	HCLS-1	2,954

4.

		(VaR: 99%, 10) (:)
New 2Star	HCLS-1	4,614

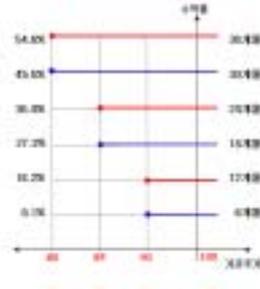
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,406		11,406	
	ELS	11,406		11,406	

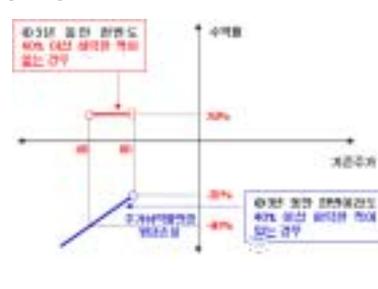
2.

- (1) : KOSPI200
- (2) : 2008 01 17
- (3) : 2011 1 14
- (4) : 2008 1 15
- (5) : 2011 1 12
- (6) : 2008 7 10 , 2009 1 12 , 2009 7 10 , 2010 1 12 , 2010 7 12

[A]



[B]



3.

New 2Star IS-5 (:) 875

4.

(VaR: 99%, 10) (:) 900
New 2Star IS-5

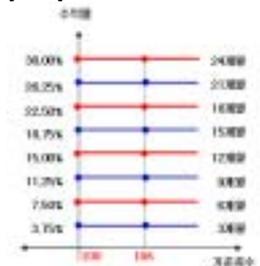
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,191		1,191	
	ELS	1,191		1,191	

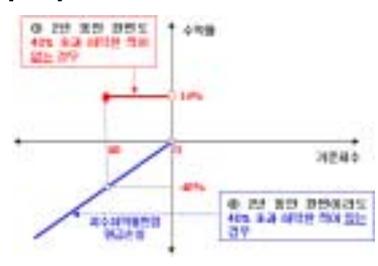
2.

- (1) : HSCEI
- (2) : 2008 01 21
- (3) : 2010 01 15
- (4) : 2008 01 18
- (5) : 2010 01 13
- (6) : 2008 04 15 , 2008 07 15 , 2008 10 15 , 2009 01 14 , 2009 04 15 , 2009 07 15 , 2009 10 14

[A]



[B]



3.

H 가 1 (:) 94

4.

(VaR: 99%, 10) (:) 70
H 가 1

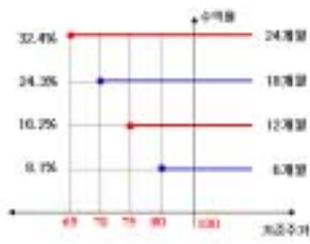
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	16,360		16,360	
		16,360		16,360	

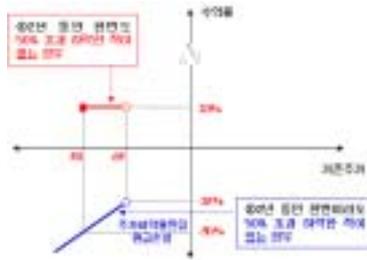
2.

- (1) : LG LCD
- (2) : 2008 02 01
- (3) : 2010 01 29
- (4) : 2008 01 31
- (5) : 2010 01 27
- (6) : 2008 07 28 , 2009 01 28 , 2009 07 28

[A]



[B]



3.

		(:)
New 2Star	LPLS-1	1,609

4.

		(VaR: 99%, 10) (:)
New 2Star	LPLS-1	1,588

: **New 2Star** **KIH-1**

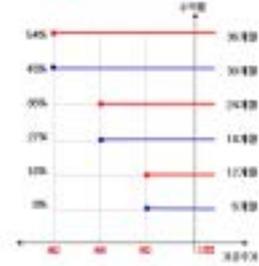
1.

		(1)	(2)	(1-2)	(:)
	ELS	#N/A	#N/A	#N/A	
	ELS	#N/A	#N/A	#N/A	

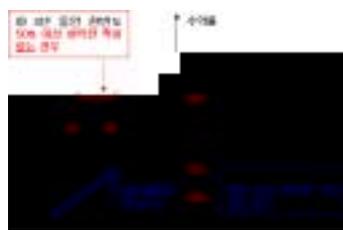
2.

- (1) : KOSPI200
- (2) : 2008 02 05
- (3) : 2011 02 01
- (4) : 2008 02 04
- (5) : 2011 01 28
- (6) : 2008 07 30 , 2009 01 30 , 2009 07 30 , 2010 02 01 , 2010 07 30

[A]



[B]



3.

New 2Star KIH-1 **#N/A**

4.

(VaR: 99%, 10) New 2Star KIH-1 **#N/A**

: **New 2Star** **KSO-1**

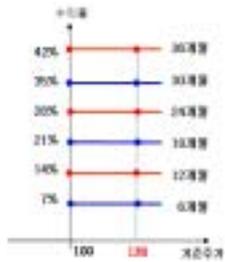
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	314		314	
		314			

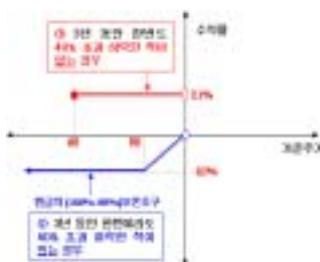
2.

- (1) : KOSPI200 , S-Oil
- (2) : 2008 02 11
- (3) : 2011 02 07
- (4) : 2008 02 05
- (5) : 2011 01 28
- (6) : 2008 07 31 , 2009 02 02 , 2009 07 31 , 2010 02 02 , 2010 08 02

[A]



[B]



3.

New 2Star KSO-1 **9**

4.

(VaR: 99%, 10) New 2Star KSO-1 **155**

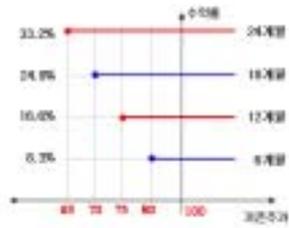
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	12,500		12,500	
	ELS	12,500		12,500	

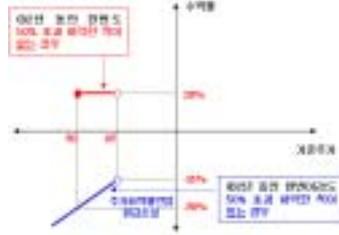
2.

- (1) : , LG LCD
- (2) : 2008 02 18
- (3) : 2010 02 12
- (4) : 2008 02 15
- (5) : 2010 02 10
- (6) : 2008 08 12 , 2009 02 11 , 2009 08 12

[A]



[B]



3.

New 2Star HCLP-1 (:)
 1,284

4.

(VaR: 99%, 10) (:)
 New 2Star HCLP-1 2,201

: **New 2Star** **LGHW-1**

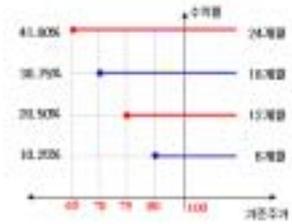
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11.672		11.672	
	ELS	11.672		11.672	

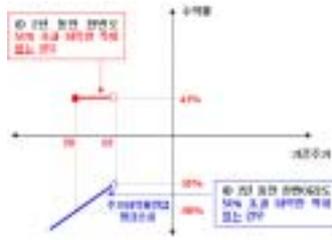
2.

- (1) : .LG
- (2) : 2008 02 21
- (3) : 2010 2 18
- (4) : 2008 2 18 , 19 , 20
- (5) : 2010 2 11 , 12 , 16
- (6) : 2008 08 08 , 11 , 12 / 2009 02 11 , 12 , 13 / 2009 08 11 , 12 , 13

[A]



[B]



3.

New 2Star LGHW-1 (:) **1,315**

4.

(VaR: 99%, 10) (:)
New 2Star LGHW-1 **2,714**

: **New 2Star** **HCHW-1**

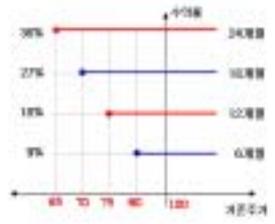
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4.692		4.692	
	ELS	4.692		4.692	

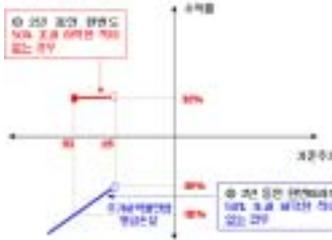
2.

- (1) : .
- (2) : 2008 02 21
- (3) : 2010 2 18
- (4) : 2008 02 18 , 19 , 20
- (5) : 2010 02 11 , 12 , 16
- (6) : 2008 08 08 , 11 , 12 / 2009 02 11 , 12 , 13 / 2009 08 11 , 12 , 13

[A]



[B]



3.

New 2Star HCHW-1 (:) **536**

4.

(VaR: 99%, 10) (:)
New 2Star HCHW-1 **1,026**

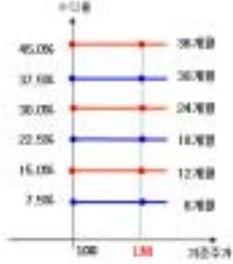
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	971		971	
	ELS	971		971	

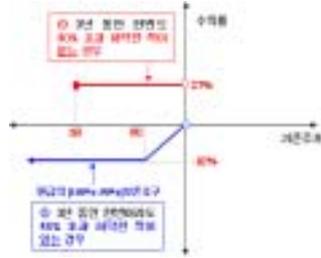
2.

- (1) : KOSPI200, S-Oil
- (2) : 2008 02 21
- (3) : 2011 02 21
- (4) : 2008 02 20
- (5) : 2011 02 16
- (6) : 2008 08 14, 2009 02 17, 2009 08 17, 2010 02 17, 2010 08 17

[A]



[B]



3.

New 2Star KSO-2 (:) **31**

4.

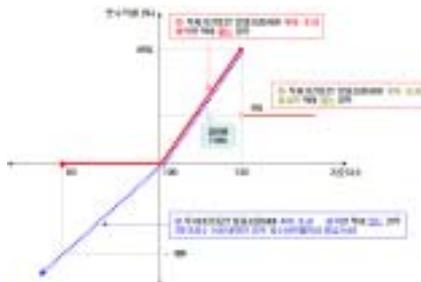
(VaR: 99%, 10) (:)
New 2Star KSO-2 **615**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	682		682	
	ELS	682		682	

2.

- (1) : KOSPI200
- (2) : 2008 02 26
- (3) : 2009 02 24
- (4) : 2008 02 25
- (5) : 2009 02 20



3.

New 가 D-1 (:) **73**

4.

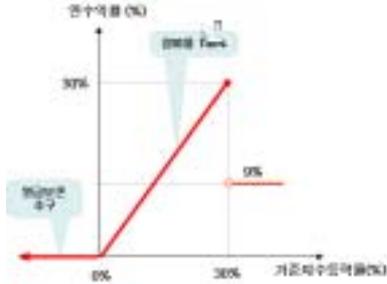
(VaR: 99%, 10) (:)
New 가 D-1 **46**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	211		211	
		211		211	

2.

- (1) : KOSPI200
- (2) : 2008 02 26
- (3) : 2009 02 24
- (4) : 2008 02 25
- (5) : 2009 02 20



3.

New 가 D-2 (:) **5**

4.

(VaR: 99%, 10) (:)
New 가 D-2 **4**

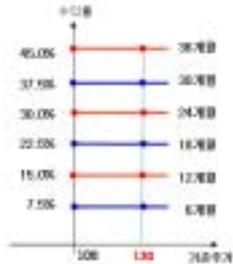
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9,248		9,248	
		9,248		9,248	

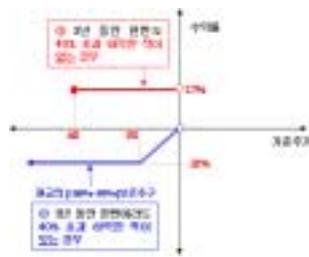
2.

- (1) : KOSPI200 , SK
- (2) : 2008 02 28
- (3) : 2011 02 24
- (4) : 2008 02 25 , 26 , 27
- (5) : 2011 02 18 , 21 , 22
- (6) : 2008 08 18 , 19 , 20 / 2009 02 18 , 19 , 20 / 2009 08 18 , 19 , 20 / 2010 02 18 , 19 , 22 / 2010 08 18 , 19 , 20

[A]



[B]



3.

New 2Star KSE-1 (:) **120**

4.

(VaR: 99%, 10) (:)
New 2Star KSE-1 **197**

New 2Index KH-1

1.

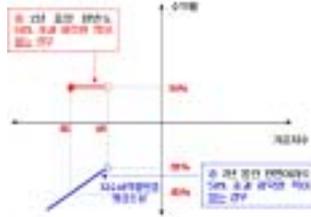
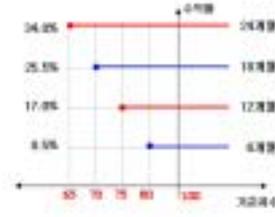
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,155		11,155	
	ELS	11,155		11,155	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 03 03
- (3) : 2010 02 25
- (4) : 2008 02 29
- (5) : 2010 02 23
- (6) : 2008 08 26 , 2009 02 24 , 2009 08 26

[A]

[B]



3.

New 2index KH-1 **988**

4.

(VaR: 99%, 10) New 2index KH-1 **734**

New 2Star KSO-3

1.

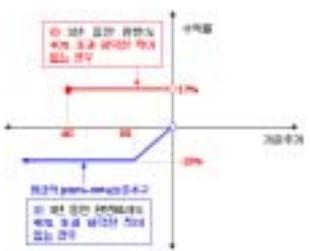
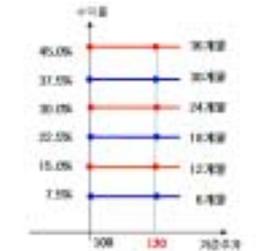
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,119		1,119	
	ELS	1,119		1,119	

2.

- (1) : KOSPI200 , S-Oil
- (2) : 2008 03 04
- (3) : 2011 03 02
- (4) : 2008 03 03
- (5) : 2011 02 25
- (6) : 2008 08 29 , 2009 02 26 , 2009 08 31 , 2010 02 25 , 2010 08 31

[A]

[B]



3.

New 2Star KSO-3 **40**

4.

(VaR: 99%, 10) New 2Star KSO-3 **66**

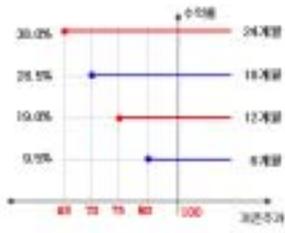
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	7,244		7,244	
		7,244		7,244	

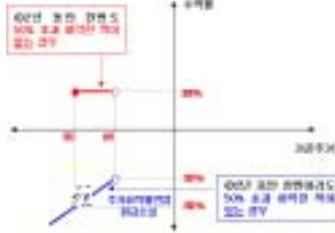
2.

- (1) : LG , NI
- (2) : 2008 03 10
- (3) : 2010 03 05
- (4) : 2008 03 07 , 10 , 11
- (5) : 2010 02 26 , 03 02 , 03
- (6) : 2008 09 01 , 02 , 03 / 2009 03 02 , 03 , 04 / 2009 08 31 , 09 01 , 02

[A]



[B]



3.

New 2Star LEHJ-1 (:) 524

4.

(VaR: 99%, 10) (:) 618

1.

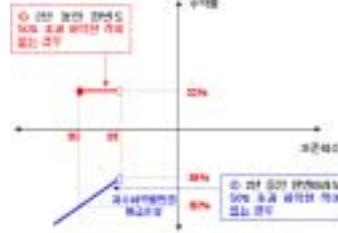
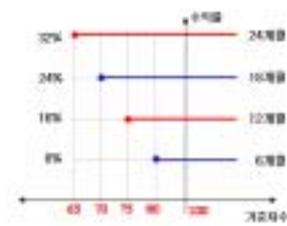
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	30,820		30,820	
		30,820		30,820	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 03 10
- (3) : 2010 03 05
- (4) : 2008 03 07
- (5) : 2010 03 03
- (6) : 2008 09 03 , 2009 03 04 , 2009 09 02

[A]

[B]



3.

New 2Index KH-2 **1,887**

4.

(VaR: 99%, 10) New 2Index KH-2 **916**

1.

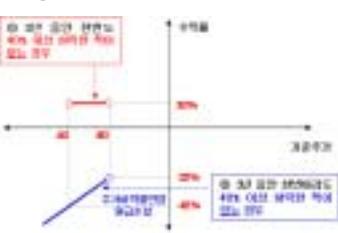
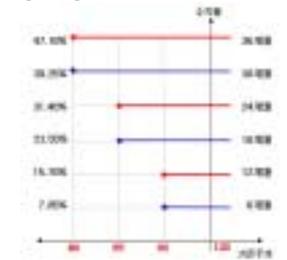
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,261		2,261	
		2,261		2,261	

2.

- (1) : KOSPI200 , KT&G
- (2) : 2008 03 11
- (3) : 2011 03 09
- (4) : 2008 03 10
- (5) : 2011 03 07
- (6) : 2008 09 05 , 2009 03 05 , 2009 09 07 , 2010 03 05 , 2010 09 07

[A]

[B]



3.

New 2Star IKE-3 **159**

4.

(VaR: 99%, 10) New 2Star IKE-3 **78**

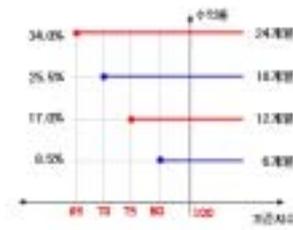
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4.052		4.052	
		4.052		4.052	

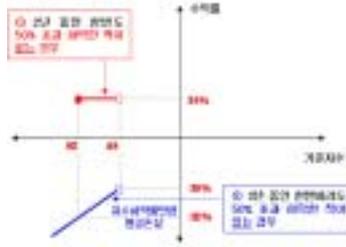
2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 03 17
- (3) : 2010 03 12
- (4) : 2008 3 14
- (5) : 2010 03 10
- (6) : 2008 09 10 , 2009 03 11 , 2009 09 09

[A]



[B]

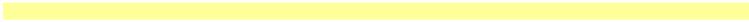
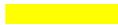
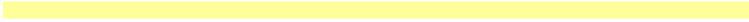


3.

New 2Index KH-3 (:) **188**

4.

(VaR: 99%, 10) New 2Index KH-3 (:) **112**



1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8,815		8,815	
		8,815		8,815	

2.

- (1) : KOSPI200 , HSCEI
 - (2) : 2008 03 26
 - (3) : 2010 03 24
 - (4) : 2008 03 25
 - (5) : 2010 03 22
 - (6) : 2008 09 22 , 2009 03 20 , 2009 09 22
- [A] [B]

3.

New 2Index KH-4 (:) **451**

4.

(VaR: 99%, 10) (:)
New 2Index KH-4 **219**

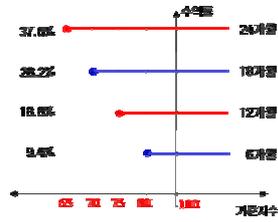
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3.433		3.433	
		3.433		3.433	

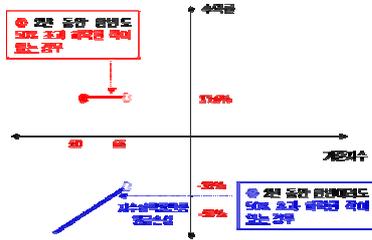
2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 03 31
- (3) : 2010 03 26
- (4) : 2008 3 28
- (5) : 2010 03 24
- (6) : 2008 09 24 , 2009 03 25 , 2009 09 23

[A]



[B]



3.

New 2Index KH-5 (:) **228**

4.

(VaR: 99%, 10) New 2Index KH-5 (:) **144**

New 2Index KH-6

1.

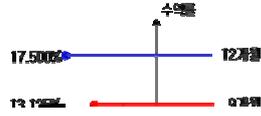
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,619		11,619	
		11,619		11,619	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 04 01
- (3) : 2009 03 27
- (4) : 2008 03 28
- (5) : 2009 03 25
- (6) : 2008 09 24 , 2008 12 23

[A]

[B]



3.

New 2Index KH-6 **557**

4.

(VaR: 99%, 10) New 2Index KH-6 **318**

New 2Star KSO-5

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	689		689	
		689		689	

2.

- (1) : KOSPI200 , S-Oil
- (2) : 2008 04 01
- (3) : 2011 03 30
- (4) : 2008 03 31
- (5) : 2011 03 28
- (6) : 2008 09 25 , 2009 03 26 , 2009 09 25 , 2010 03 26 , 2010 09 27

[A]

[B]

3.

New 2Star KSO-5 **25**

4.

(VaR: 99%, 10) New 2Star KSO-5 **39**

New 2Star POSE-1

1.

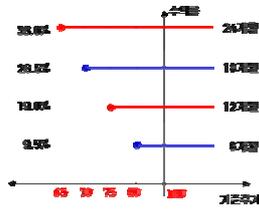
		(1)	(2)	(1-2)
	ELS	0	0	0
	ELS	14,194		14,194
		14,194		14,194

2.

- (1) : POSCO , SK
- (2) : 2008 04 03
- (3) : 2010 03 30
- (4) : 2008 03 31 , 4 1 , 2
- (5) : 2010 03 24 , 25 , 26
- (6) : 2008 09 23 , 24 , 25 / 2009 03 24 , 25 , 26 / 2009 09 23 , 24 , 25

[A]

[B]



3.

New 2Star POSE-1 **987**

4.

(VaR: 99%, 10) New 2Star POSE-1 **671**

New2Star SEHY-1

1.

		(1)	(2)	(1-2)
	ELS	0	0	0
	ELS	4,430		4,430
		4,430		4,430

2.

- (1) : SK
- (2) : 2008 04 03
- (3) : 2010 03 30
- (4) : 2008 03 31 , 4 1 , 2
- (5) : 2010 03 24 , 25 , 26
- (6) : 2008 9 23 , 24 , 25 / 2009 3 24 , 25 , 26 / 2009 9 23 , 24 , 25

[A]

[B]

3.

New2Star SEHY-1 **439**

4.

(VaR: 99%, 10) New2Star SEHY-1 **916**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	18.079		18.079	
		18.079		18.079	

2.

- (1) : KOSPI200 , HSCEI
 - (2) : 2008 04 07
 - (3) : 2010 04 02
 - (4) : 2008 04 04
 - (5) : 2010 03 31
 - (6) : 2008 09 30 , 2009 04 01 , 2009 09 29
- [A] [B]



3.

New 2Index KH-7 (:) **1,389**

4.

(VaR: 99%, 10) (:) **1,045**

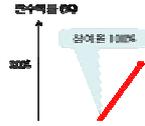
: New 가 W-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	39,841		39,841	
		39,841		39,841	

2.

- (1) : KOSPI200
- (2) : 2008 04 10
- (3) : 2009 04 09
- (4) : 2008 04 08
- (5) : 2009 04 07



- KOSPI200 100%

- KOSPI200 -6%

- [] 30% []

3.

New 가 W-1 654

4.

(VaR: 99%, 10) 470

: New 2Index KH-9

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8,929		8,929	
		8,929		8,929	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 04 14
- (3) : 2010 04 09
- (4) : 2008 04 11
- (5) : 2010 04 07
- (6) : 2008 10 08 , 2009 04 08 , 2009 10 07

[A] [B]

3.

New 2Index KH-9 730

4.

(VaR: 99%, 10) 679

1.

(:)



ST-5

(1)	(2)	(1-2)	(:)
0	0	0	
1,368		1,368	
1,368		1,368	

4 09 , 2009 10 09 , 2010 04 09 , 2010 10 11

[B]

3. New2Star SEST-5 (:) **32**
4. (VaR: 99%, 10) New2Star SEST-5 (:) **66**

1.

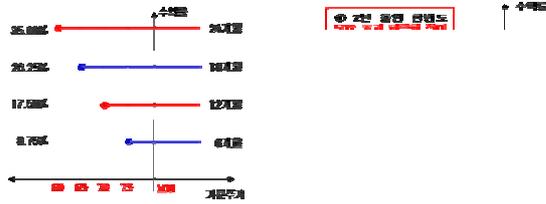
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	23.078		23.078	
		23.078		23.078	

2.

- (1) : POSCO
- (2) : 2008 04 17
- (3) : 2010 04 13
- (4) : 2008 04 14 / 15 /16
- (5) : 2010 04 07 / 08 / 09
- (6) : 2008 10 07 / 08 / 09 , 2009 04 07 / 08 / 09 , 2009 10 07 / 08 / 09

[A]

[B]



3.

New2Star POHV-1 (:) **1,771**

4.

(VaR: 99%, 10) (:) **2,513**

1.

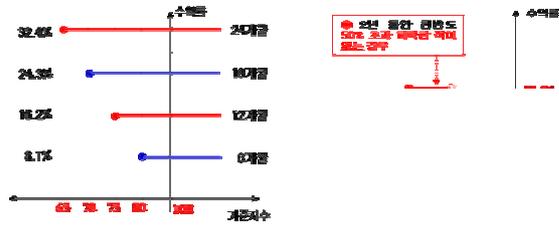
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	10,134		10,134	
		10,134		10,134	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 4 21
- (3) : 2010 04 16
- (4) : 2008 4 18
- (5) : 2010 04 14
- (6) : 2008 10 15 , 2009 04 15 , 2009 10 14

[A]

[B]



3.

New 2Index KH-10 (:) **720**

4.

(VaR: 99%, 10) (:) **545**

: H 가 4

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	7,434		7,434	
		7,434		7,434	

2.

- (1) : HSCEI
- (2) : 2008 04 28
- (3) : 2010 04 23
- (4) : 2008 04 25
- (5) : 2010 04 21
- (6) : 2008 07 22 , 2008 10 22 , 2009 01 21 , 2009 04 22 , 2009 07 22 , 2009 10 21 , 2010 01 20

[A] [B]

3.

H 가 4 (:) 696

4.

(VaR: 99%, 10) (:) H 가 4 781

: New 2Index KH-11

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9,433		9,433	
		9,433		9,433	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 04 28
- (3) : 2010 04 22
- (4) : 2008 04 25
- (5) : 2010 04 20
- (6) : 2008 10 20 , 2009 04 20 , 2009 10 20

[A] [B]

3.

New 2Index KH-11 (:) 886

4.

(VaR: 99%, 10) (:) New 2Index KH-11 734

: New 가 21

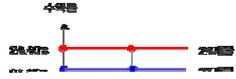
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	7,422		7,422	
		7,422		7,422	

2.

- (1) : KOSPI 200
- (2) : 2008 4 28
- (3) : 2010 4 23
- (4) : 2008 4 25
- (5) : 2010 04 21
- (6) : 2008 07 22 , 2008 10 22 , 2009 01 21 , 2009 04 22 , 2009 07 22 , 2009 10 21 , 2010 01 20

[A] [B]



3.

New 가 21 (:) 807

4.

(VaR: 99%, 10) New 가 21 (:) 887

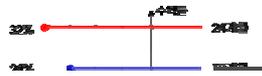
: New 2Index KH-12

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	10,177		10,177	
		10,177		10,177	

2.

- (1) : KOSPI 200 , HSCEI
 - (2) : 2008 04 29
 - (3) : 2010 04 23
 - (4) : 2008 4 25
 - (5) : 2010 04 21
 - (6) : 2008 10 22 , 2009 04 22 , 2009 10 21
- [A] [B]



3.

New 2Index KH-12 (:) **855**

4.

(VaR: 99%, 10) (:)
New 2Index KH-12 **819**

: New2Star HVLS-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	24,007		24,007	
		24,007		24,007	

2.

- (1) :
 - (2) : 2008 04 30
 - (3) : 2010 04 23
 - (4) : 2008 04 25 , 28 , 29
 - (5) : 2010 4 19 , 20 , 21
 - (6) : 2008 10 20 , 21 , 22 , 2009 04 20 , 21 , 22 , 2009 10 19 , 20 , 21
- [A] [B]

3.

New2Star HVLS-1 (:) **2,101**

4.

(VaR: 99%, 10) (:)
New2Star HVLS-1 **3,492**

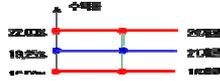
: New 가 22

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,061		4,061	
		4,061		4,061	

2.

- (1) : KOSPI 200
 - (2) : 2008 05 06
 - (3) : 2010 04 30
 - (4) : 2008 05 02
 - (5) : 2010 04 28
 - (6) : 2008 07 30 , 2008 10 29 , 2009 01 28 , 2009 04 28 , 2009 07 29 , 2009 10 28 , 2010 01 28
- [A] [B]



3.

New 가 22 (:) 462

4.

(VaR: 99%, 10) (:)
New 가 22 508

: H 가 5

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,267		3,267	
		3,267		3,267	

2.

- (1) : HSCEI
 - (2) : 2008 05 06
 - (3) : 2010 04 30
 - (4) : 2008 05 02
 - (5) : 2010 04 28
 - (6) : 2008 07 30 , 2008 10 29 , 2009 01 23 , 2009 04 28 , 2009 07 29 , 2009 10 28 , 2010 01 28
- [A] [B]

3.

H 가 5 (:) 298

4.

(VaR: 99%, 10) (:)
H 가 5 328

: New 가 23

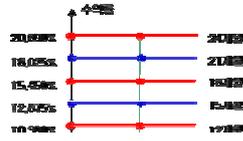
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,212		3,212	
		3,212		3,212	

2.

- (1) : KOSPI200
- (2) : 2008 05 13
- (3) : 2010 05 07
- (4) : 2008 05 09
- (5) : 2010 05 04
- (6) : 2008 08 06 , 2008 11 05 , 2009 02 04 , 2009 05 06 , 2009 08 05 , 2009 11 04 , 2010 02 04

[A] [B]



3.

New 가 23 (:) 351

4.

(VaR: 99%, 10) New 가 23 (:) 372

: H 가 6

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	5,292		5,292	
		5,292		5,292	

2.

- (1) : HSCEI
- (2) : 2008 05 13
- (3) : 2010 05 07
- (4) : 2008 05 09
- (5) : 2010 05 04
- (6) : 2008 08 06 , 2008 11 05 , 2009 02 04 , 2009 05 06 , 2009 08 05 , 2009 11 04 , 2010 02 04

[A] [B]

3.

H 가 6 (:) 467

4.

(VaR: 99%, 10) H 가 6 (:) 447

1.

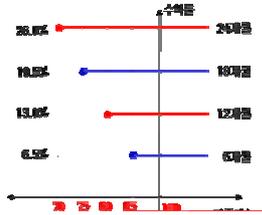
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6.823		6.823	
		6.823		6.823	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 05 13
- (3) : 2010 05 07
- (4) : 2008 05 09
- (5) : 2010 05 04
- (6) : 2008 11 05 , 2009 05 06 , 2009 11 04

[A]

[B]



3.

New 2Index KH-13 (:) **604**

4.

(VaR: 99%, 10) New 2Index KH-13 (:) **523**



: H 가 7

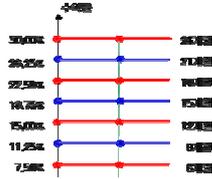
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,363		2,363	
		2,363		2,363	

2.

- (1) : HSCEI
- (2) : 2008 05 19
- (3) : 2010 05 14
- (4) : 2008 05 16
- (5) : 2010 05 12
- (6) : 2008 08 12 , 2008 11 12 , 2009 02 11 , 2009 05 13 , 2009 08 12 , 2009 11 11 , 2010 02 10

[A] [B]



3.

H 가 7 (:)
219

4.

(VaR: 99%, 10) (:)
H 가 7 197

: New 가 W-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	29,197		29,197	
		29,197		29,197	

2.

- (1) : KOSPI200
- (2) : 2008 05 20
- (3) : 2009 05 18
- (4) : 2008 05 19
- (5) : 2009 05 14

3.

New 가 W-2 (:)
316

4.

(VaR: 99%, 10) (:)
New 가 W-2 248

New 2Star POSE-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	15,829		15,829	
		15,829		15,829	

2.

- (1) : SK , POSCO
- (2) : 2008 05 23
- (3) : 2010 05 19
- (4) : 2008 05 20 , 21 , 22
- (5) : 2010 05 13 , 14 , 17
- (6) : 2008 11 13 , 14 , 17 / 2009 05 13 , 14 , 15 / 2009 11 13 , 16 , 17

[A]

[B]

3.

New 2Star POSE-2 (:)
1,331

4.

(VaR: 99%, 10) (:)
 New 2Star POSE-2 **1,423**

New 2Index KH-15

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	5,984		5,984	
		5,984		5,984	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 05 26
- (3) : 2011 05 20
- (4) : 2008 05 23
- (5) : 2011 05 18
- (6) : 2008 11 19 , 2009 05 20 , 2009 11 18 , 2010 05 18 , 2010 11 18

[A]

[B]

3.

New 2Index KH-15 (:)
504

4.

(VaR: 99%, 10) (:)
 New 2Index KH-15 **457**

: H 가 B

1.

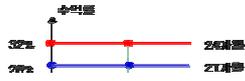
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,580		6,580	
		6,580		6,580	

2.

- (1) : HSCEI
- (2) : 2008 05 28
- (3) : 2010 05 20
- (4) : 2008 05 23
- (5) : 2010 05 18
- (6) : 2008 08 20 , 2008 11 19 , 2009 02 18 , 2009 05 20 , 2009 08 19 , 2009 11 18 , 2010 02 18

[A]

[B]



3.

H 가 B (:)

541

4.

(VaR: 99%, 10) (:)

528

: New 가 W-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	20,460		20,460	
		20,460		20,460	

2.

- (1) : KOSPI200
- (2) : 2008 06 02
- (3) : 2009 05 29
- (4) : 2008 05 30
- (5) : 2009 05 27

3.

New 가 W-3 (:)

246

4.

(VaR: 99%, 10) (:)

178

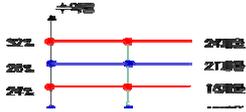
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	12,226		12,226	
		12,226		12,226	

2.

- (1) : HSCEI
- (2) : 2008 06 02
- (3) : 2010 05 28
- (4) : 2008 05 23
- (5) : 2008 05 30
- (6) : 2008 08 27 , 2008 11 26 , 2009 02 25 , 2009 05 27 , 2009 08 26 , 2009 11 25 , 2010 02 24

[A] [B]



3.

H 가 9 (:)

(VaR: 99%, 10) 1,034

4.

H 가 9 (:)

1,076

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,472		1,472	
		1,472		1,472	

2.

- (1) : KOSPI200 , S-Oil
- (2) : 2008 06 02
- (3) : 2011 05 27
- (4) : 2008 05 30
- (5) : 2011 05 25
- (6) : 2008 11 26 , 2009 05 27 , 2009 11 25 , 2010 05 26 , 2010 11 25

[A] [B]

3.

New 2Star KSO-6 (:)

29

4.

(VaR: 99%, 10) (:)

New 2Star KSO-6 32

New 2Star SEHY-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	20,326		20,326	
		20,326		20,326	

2.

- (1) : , SK
- (2) : 2008 6 04
- (3) : 2010 5 28
- (4) : 2008 5 30 , 6 02 , 6 03
- (5) : 2010 05 24,25,26
- (6) : 2008 11 24,25,26 / 2009 5 25,26,27 / 2009 11 23,24,25

[A] [B]



3.

New 2Star	SEHY-2	(:)	1,687
(VaR: 99%, 10)		(:)	
New 2Star	SEHY-2	(:)	2,606

4.

New 2Star HVLS-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,741		4,741	
		4,741		4,741	

2.

- (1) : , SK
- (2) : 2008 06 03
- (3) : 2010 05 28
- (4) : 2008 05 30 , 2008 06 02
- (5) : 2010 05 25 , 2010 05 26
- (6) : 2008 08 26 , 2008 08 27 / 2008 11 25 , 2008 11 26 / 2009 02 24 , 2009 02 25 / 2009 05 26 , 2009 2009 08 25 , 2009 08 26 / 2009 11 24 , 2009 11 25 / 2010 02 23 , 2010 02 24 / 2010 05 25 , 2010 C

[A] [B]

3.

New 2Star	HVLS-2	(:)	335
(VaR: 99%, 10)		(:)	
New 2Star	HVLS-2	(:)	520

4.

1.

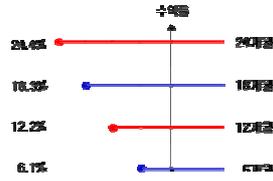
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,600		4,600	
		4,600		4,600	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 06 09
- (3) : 2010 06 04
- (4) : 2008 06 05
- (5) : 2010 06 01
- (6) : 2008 12 02 , 2009 06 02 , 2009 12 02

[A]

[B]



3.

New 2Index KH-16 (:) **389**

4.

(VaR: 99%, 10) (:) **341**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,484		6,484	
		6,484		6,484	

2.

- (1) : HSCEI
- (2) : 2008 06 09
- (3) : 2010 06 04
- (4) : 2008 06 05
- (5) : 2010 06 01
- (6) : 2008 09 02 , 2008 12 02 , 2009 03 02 , 2009 06 02 , 2009 09 02 , 2009 12 02 , 2010 03 02

[A]

[B]

3.

H 가 10 (:) **521**

4.

(VaR: 99%, 10) (:) **572**

New 2Index KH-17

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,977		2,977	
		2,977		2,977	

2.

- (1) : KOSPI200 , HSCEI
- (2) : 2008 06 11
- (3) : 2010 06 08
- (4) : 2008 06 10
- (5) : 2010 06 04
- (6) : 2008 09 04 , 2009 12 04 , 2008 03 04 , 2009 06 04 , 2009 09 04 , 2009 12 04 , 2010 03 04

[A] [B]



3.

New 2Index KH-17 (:) **268**

4.

(VaR: 99%, 10) (:) **287**

New 2Star HVLS-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,221		1,221	
		1,221		1,221	

2.

- (1) :
- (2) : 2008 06 13
- (3) : 2010 06 10
- (4) : 2008 06 11 / 12
- (5) : 2010 06 07 / 08
- (6) : 2008 09 05 / 08 , 2008 12 05 / 08 , 2009 03 05 / 06 , 2009 06 05 / 08 , 2009 09 07 / 08 , 2009 12 07 / 08 , 2010 03 05 / 08

[A] [B]

3.

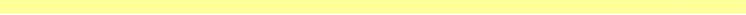
New 2Star HVLS-3 (:) **85**

4.

(VaR: 99%, 10) (:) **139**

1.

(:)



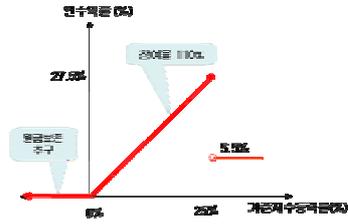
: New 가 W-4

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	17.623		17.623	
		17.623		17.623	

2.

- (1) : KOSPI200
- (2) : 2008 06 18
- (3) : 2009 06 12
- (4) : 2008 06 17
- (5) : 2009 06 12



3.

New 가 W-4 (:) **208**

4.

(VaR: 99%, 10) (:) **145**

: New 2Star HVSO-1

1.

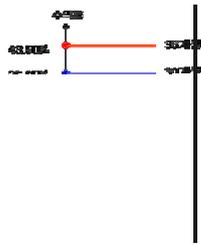
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4.882		4.882	
		4.882		4.882	

2.

- (1) : , S-Oil
- (2) : 2008 06 18
- (3) : 2011 06 16
- (4) : 2008 6 17
- (5) : 2011 06 14
- (6) : 2008 12 12 , 2009 06 12 , 2009 12 14 , 2010 06 14 , 2010 12 14

[A]

[B]



3.

New 2Star HVSO-1 (:) **130**

4.

(VaR: 99%, 10) (:) **162**

: New 2Star GSLC-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1.439		1.439	
		1.439		1.439	

2.

- (1) : LG , GS
- (2) : 2008 06 19
- (3) : 2010 06 15
- (4) : 2008 06 16 , 2008 06 17 , 2008 06 18
- (5) : 2010 06 09 , 2010 06 10 , 2010 06 11
- (6) : 2008 12 09 , 2008 12 10 , 2008 12 11 / 2009 06 09 , 2009 06 10 , 2009 06 11 / 2009 12 09 , 2009 12 10 , 2009 12 11

[A]

[B]

3.

New 2Star GSLC-1 (:) **126**

4.

(VaR: 99%, 10) (:) **228**

: H 7 12

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	5,686		5,686	
		5,686		5,686	

2.

- (1) : HSCEI
 (2) : 2008 6 23
 (3) : 2010 6 18
 (4) : 2008 6 20
 (5) : 2010 6 16
 (6) : 2008 9 17 , 2008 12 17 , 2009 3 17 , 2009 6 17 , 2009 9 16 , 2009 12 16 , 2010 3 17

[A] [B]

3.

H 7 12 (:) 436

4.

(VaR: 99%, 10) (:)
 H 7 12 433

: New 2Star HVSO-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,668		2,668	
		2,668		2,668	

2.

- (1) : , S-Oil
 (2) : 2008 06 25
 (3) : 2011 06 23
 (4) : 2008 06 24
 (5) : 2011 06 21
 (6) : 2008 12 19 , 2009 06 19 , 2009 12 21 , 2010 06 21 , 2010 12 21

[A] [B]

3.

New 2Star HVSO-3 (:) 66

4.

(VaR: 99%, 10) (:)
 New 2Star HVSO-3 98

: New 2Star SELP-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	26,388		26,388	
		26,388		26,388	

2.

- (1) : LG , SK
 (2) : 2008 06 27
 (3) : 2010 06 23
 (4) : 2008 06 24 / 25 / 26
 (5) : 2010 06 17 / 18 / 21
 (6) : 2008 12 17 / 18 / 19 , 2009 06 17 / 18 / 19 , 2009 12 17 / 18 / 21

[A] [B]

3.

New 2Star SELP-1 (:) 2,007

4.

(VaR: 99%, 10) (:)
 New 2Star SELP-1 3,773

1.

	(1)	(2)	(1-2)	(:)
ELS	0	29	-29	
ELS	11,750		11,750	
	11,750		11,750	

2.

L 6

- (1) : KOSPI 200
- (2) : 2008 06 30
- (3) : 2010 06 25
- (4) : 2008 06 27 5 L 0
- (5) : 2010 06 23
- (6) : 2008 09 24 , 2008 12 23 , 2009 03 24 , 20 5



: New 가 27

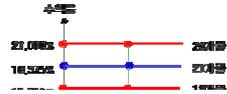
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,758		3,758	
		3,758		3,758	

2.

- (1) : KOSPI 200
- (2) : 2008 07 07
- (3) : 2010 07 02
- (4) : 2008 07 04
- (5) : 2010 06 30
- (6) : 2008 09 30 , 2008 12 30 , 2009 04 01 , 2009 07 01 , 2009 09 29 , 2009 12 29 , 2010 03 31

[A] [B]



3.

New 가 27 (:) 268

4.

(VaR: 99%, 10) (:) 247

: H 가 14

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	842		842	
		842		842	

2.

- (1) : HSCEI
- (2) : 2008 07 07
- (3) : 2010 07 02
- (4) : 2008 07 04
- (5) : 2010 06 30
- (6) : 2008 09 30 , 2008 12 30 , 2009 04 01 , 2009 07 01 , 2009 09 29 , 2009 12 29 , 2010 03 31

[A] [B]

3.

H 가 14 (:) 0

4.

(VaR: 99%, 10) (:) 0

: New 2Star NH-5

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	5,463		5,463	
		5,463		5,463	

2.

- (1) : NIKKEI225
- (2) : 2007 8 29
- (3) : 2010 8 26
- (4) : 2007 08 27
- (5) : 2010 08 24
- (6) : 2008 02 22 , 2008 08 22 , 2009 02 24 , 2009 08 24 , 2010 02 23

3.

New 2Star NH-5 (:) 409

4.

(VaR: 99%, 10) (:) 768



New 2Index KH-19

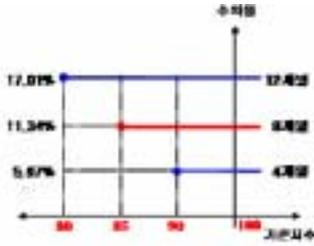
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8.463		8.463	
		8.463		8.463	

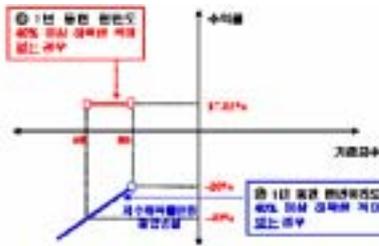
2.

- (1) : KOSPI200
- (2) : 2008 7 17
- (3) : 2009 7 15
- (4) : 2008 7 16
- (5) : 2009 7 13
- (6) : 2008 11 13 , 2009 03 13

[A]



[B]



3.

New 2Index KH-19 (:) **665**

4.

(VaR: 99%, 10) KH-19 (:) **589**

New 2Star IS-6

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	758		758	
		758		758	

2.

- (1) : KOSPI 200
- (2) : 2008 7 21
- (3) : 2010 7 19
- (4) : 2008 7 18
- (5) : 2010 7 15
- (6) : 2009 01 15 , 2009 07 16 , 2010 01 14

[A]

[B]

3.

New 2Star IS-6 (:) **63**

4.

(VaR: 99%, 10) IS-6 (:) **94**

New 가 29

1.

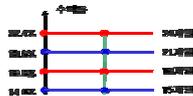
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3.196		3.196	
		3.196		3.196	

2.

- (1) : KOSPI 200
- (2) : 2008 7 21
- (3) : 2010 07 16
- (4) : 2008 07 18
- (5) : 2010 07 14
- (6) : 2008 10 15 , 2009 01 14 , 2009 04 15 , 2009 07 15 , 2009 10 14 , 2010 01 13 , 2010 04 14

[A]

[B]



3.

New 가 29 (:) **0**

4.

(VaR: 99%, 10) 29 (:) **1**

: New 가 30

1.

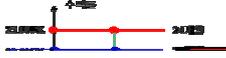
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,300		3,300	
		3,300		3,300	

2.

- (1) : KOSPI 200
- (2) : 2008 07 28
- (3) : 2010 07 23
- (4) : 2008 07 25
- (5) : 2010 07 21
- (6) : 2008 10 22 , 2009 01 21 , 2009 04 22 , 2009 07 22 , 2009 10 21 , 2010 01 20 , 2010 04 21

[A]

[B]



3.

New 가 30 (:) 246

4.

(VaR: 99%, 10) (:) 221
New 가 30

: H 가 16

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	25,751		25,751	
		25,751		25,751	

2.

- (1) : HSCEI
- (2) : 2008 7 31
- (3) : 2009 7 29
- (4) : 2008 7 30
- (5) : 2009 7 27
- (6) : 2008 11 26 , 2009 03 26

[A]

[B]

3.

H 가 16 (:) 2,190

4.

(VaR: 99%, 10) (:) 2,044
H 가 16

: New 2Star HVSO-6

1.

		(1)	(2)	(1-2)	(:)
	ELS	2,647	0	2,647	
	ELS	2,647		2,647	
		2,647		2,647	

2.

- (1) : , S-Oil
- (2) : 2008 8 1
- (3) : 2011 07 29
- (4) : 2008 07 31
- (5) : 2011 07 27
- (6) : 2009 01 28 , 2009 07 28 , 2010 01 27 , 2010 07 28 , 2011 01 26

[A]

[B]

3.

New 2Star HVSO-6 (:) 63

4.

(VaR: 99%, 10) (:) 71
New 2Star HVSO-6