

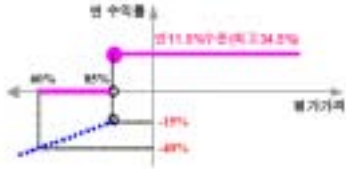
: two-star ELS PH-2

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 (:) 677

4.

(VaR: 99%, 10) (:)
two-star ELS PH-2 1,244

: New 가 31

1.

		(1)	(2)	(1-2)	(:)
	ELS	3,324	0	3,324	
	ELS	3,324		3,324	
		3,324		3,324	

[A]

[B]

3.

New 가 31 (:) 230

4.

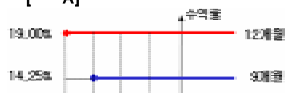
(VaR: 99%, 10) (:) 199
New 가 31

: New 2Star LS-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	4,190	0	4,190	
	ELS	4,190		4,190	
		4,190		4,190	

[A]



[B]

3.

New 2Star LS-2 (:) 285

4.

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

: New 2Star KESE-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8,067		8,067	
		8,067		8,067	

[A]

[B]

3.

New 2Star KESE-2 (:) 560

4.

(VaR: 99%, 10) (:) 653
New 2Star KESE-2

: New 가 32

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,884		2,884	
		2,884		2,884	

[A]

[B]



3.

New 가 32 (:)

205

4.

(VaR: 99%, 10) (:)

194

: New 2Index KH-20

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	5,864		5,864	
		5,864		5,864	

[A]

[B]

3.

New 2Index KH-20 (:)

550

4.

(VaR: 99%, 10) (:)

577

: New 2Star HVSO-6

1.

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

[A]

[B]

3.

New 2Star HVSO-6 (:)

82

4.

(VaR: 99%, 10) (:)

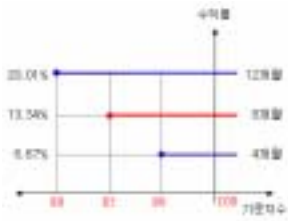
74

: H 가 16

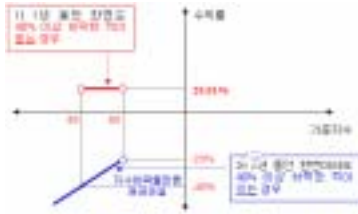
1.

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

[A]



[B]



3.

H 가 16 (:)

4.

(VaR: 99%, 10) (:)

H 가 16 (:)

: New 가 30

1.

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

[A]



[B]

3.

New 가 30 (:)

4.

(VaR: 99%, 10) (:)

New 가 30 (:)

: New 2Index KH-19

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8,463		8,463	
	ELS	8,463		8,463	

[A]

[B]

3.

New 2Index KH-19 (:)

4.

(VaR: 99%, 10) (:)

New 2Index KH-19 (:)

: **New 2Star** IS-6

1.

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

[A]

[B]

3.

New 2Star IS-6 (:)

4.

(VaR: 99%, 10) (:)

New 2Star IS-6 (:)

New 2Star IS-6 (:)

: **New 가** 29

1.

		(1)	(2)	(1-2)	(:)
ELS		0	0	0	
ELS		3,196		3,196	
		3,196		3,196	

[A]

[B]

3.

New 가 29 (:)

4.

(VaR: 99%, 10) (:)

New 가 29 (:)

New 가 29 (:)

: **New 가** 28

1.

		(1)	(2)	(1-2)	(:)
ELS		0	0	0	
ELS		3,166		3,166	
		3,166		3,166	

[A]

[B]

3.

New 가 28 (:)

4.

(VaR: 99%, 10) (:)

New 가 28 (:)

New 가 28 (:)

: **New 가** 28

: H 가 16

1.

	(1)	(2)	(1-2)
ELS	0	0	0
ELS	895	895	895

[A]

[B]

3. q 讚 H 가 15 (:) 3 q 讚 * B = kN [凡 r R: 99%, 10) 8 9 4. 4 NI UP# R 4. s 4. (6 : 99%, 10) 8 W p e a6 V b mw& b + 4

4. (VaR: 99%, 10) 4. s

==

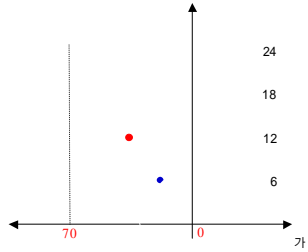
: **New 2Star** **HH-1**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	99	-99	
	ELS	24.500		24.500	
		24.500		24.500	

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 (:) **1,521**

4.

(VaR: 99%, 10) (:) **3,833**

: **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 (:) **1,140**

4.

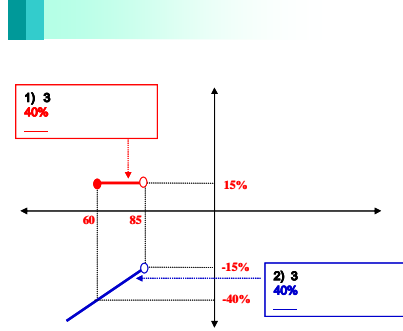
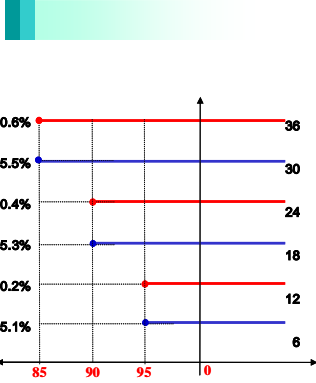
(VaR: 99%, 10) (:) **1,853**

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) : = × (1 + 15%)
 2) : = × (1 - 40%)

3.

New 2index KN-7 (:)
 966

4.

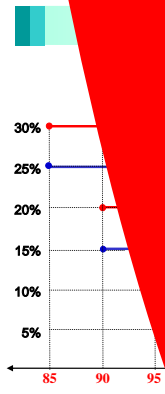
(VaR: 99%, 10) (:)
 New 2index KN-7 1,018

:

1.

2.

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



3.

New Zindex KN-8

4.

(VaR: 99%, 10)

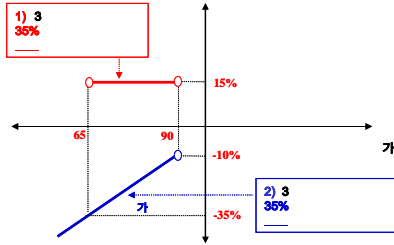
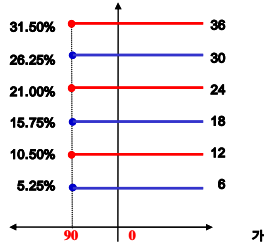
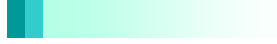
New Zindex KN-8

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0		
	ELS	1,224		1,239	
	ELS	1,224		1,239	

2.

- (1) : , NIKKEI225
- (2) : 2007 6 4
- (3) : 2010 5 28
- (4) : 2007 5 31
- (5) : 2010 5 26
- (6) : 2007 11 27 , 2008 5 27 , 2008 11 26 , 2009 5 27 , 2009 11 25



1) : = × (1 + 15%)
 2) : = × (1 -)

3.

New 2Star NS-2 103

4.

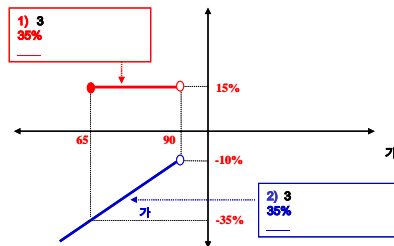
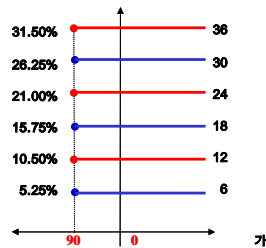
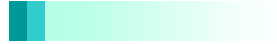
(VaR: 99%, 10) New 2Star NS-2 126

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8,244		8,244	
	ELS	8,244		8,244	

2.

- (1) : , NIKKEI225
- (2) : 2007 5 21
- (3) : 2010 5 17
- (4) : 2007 5 18
- (5) : 2010 5 13
- (6) : 2007 11 14 , 2008 5 14 , 2008 11 13 , 2009 5 13 , 2009 11 13



1) : = × (1 + 15%)
 2) : = × (1 -)

3.

New 2Star NS-1 661

4.

(VaR: 99%, 10) New 2Star NS-1 774

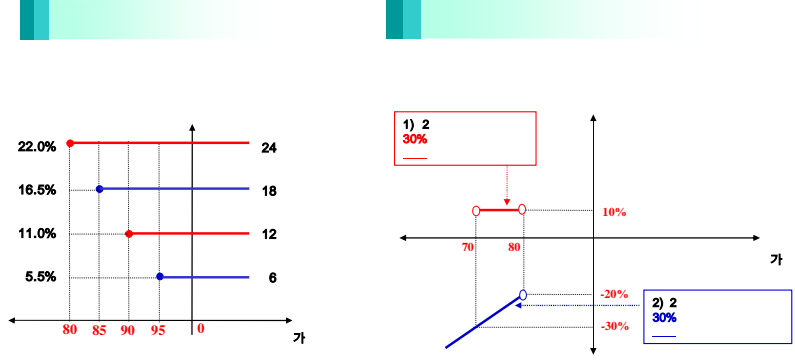
: New 2Star NS-3

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,576		6,576	
		6,576		6,576	

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) 2 : = × (1 + 10%)
 2) 2 : = × (1 -)

3.

New 2Star NS-3 647

4.

(VaR: 99%, 10)
 New 2Star NS-3 568

: New 2Star NH-1

1.

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

3.

New 2Star NH-1 1,438

4.

(VaR: 99%, 10)
 New 2Star NH-1 1,848

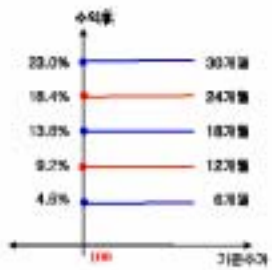
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	9	-9	
	ELS	24,165		24,165	
	ELS	24,165		24,165	

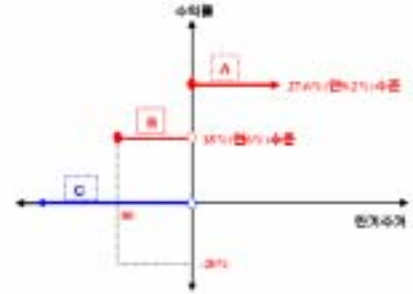
2.

- (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 기초자산 모두 최후기준주가의 100%이상인 경우
- B** : 부차기준 중 상 중 포함하여 최초기준주가대비 2%초과 하락한 적이 없는 경우
- C** : 부차기준 중 상 중 포함하여 최초기준주가대비 2%초과 하락한 적이 있는 경우

3.

New 2Star POSH-1 (:) 162

4.

(VaR: 99%, 10) (:) 12,911
New 2Star POSH-1

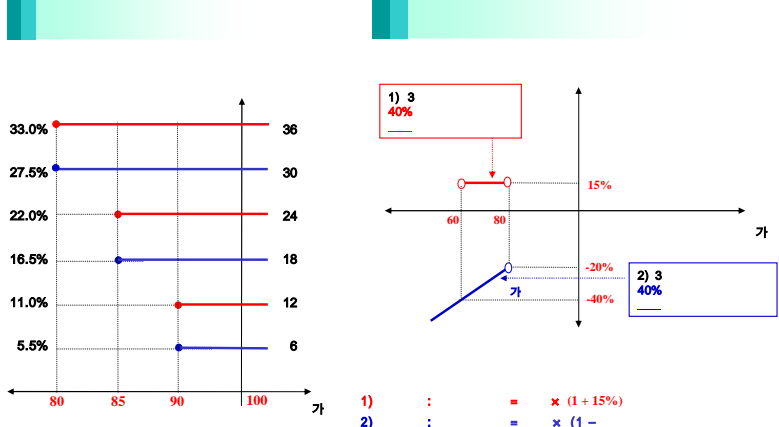
: New 2Star NH-2

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 #N/A

4.

(VaR: 99%, 10) NH-2 #N/A

: 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

3.

New 2Star NH-3 150

4.

(VaR: 99%, 10) NH-3 17

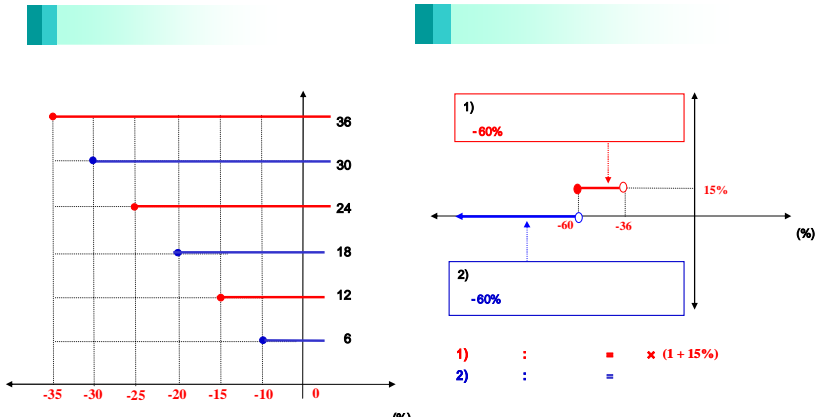
: **New 2Star** **KEHC-1**

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 **263**

4.

(VaR: 99%, 10)
New 2Star KEHC-1 **32**

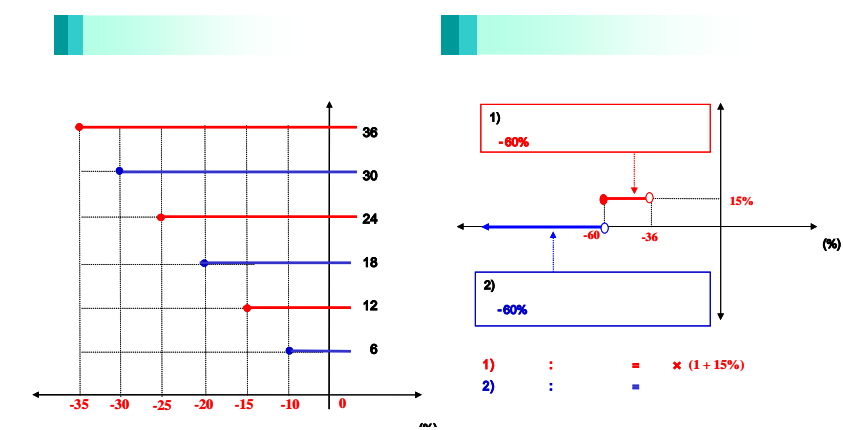
: **New 2Star** **KEWF-1**

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 **159**

4.

(VaR: 99%, 10)
New 2Star KEWF-1 **256**

: 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 (:)
403

4.

(VaR: 99%, 10) (:)
New 2Star KELP-1 708

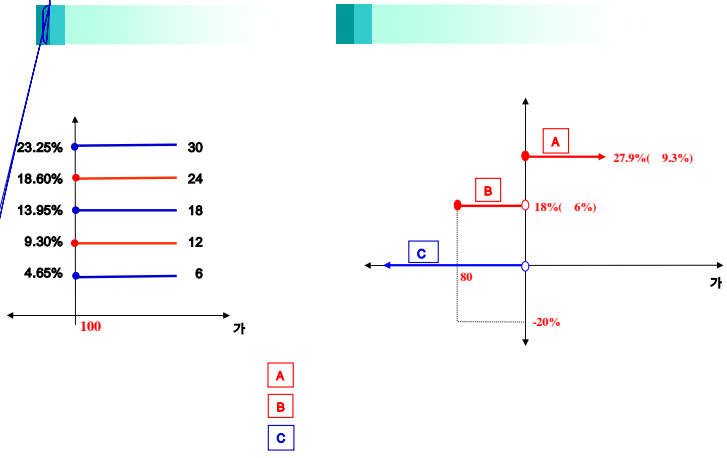
New 2Star POSH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	12,529		12,529	
	ELS	12,529		12,529	

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 (:) **69**

4.

(VaR: 99%, 10) (:)
New 2Star POSH-2 **3,634**

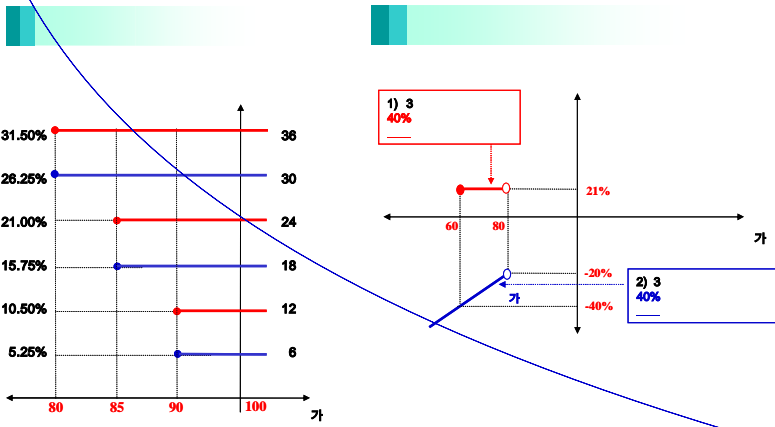
New 2Star SEKE-2

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 (:) **119**

4.

(VaR: 99%, 10) (:)
New 2Star SEKE-2 **236**

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 **182**

4.

(VaR: 99%, 10)
New 2Star SEKE-3 **30**

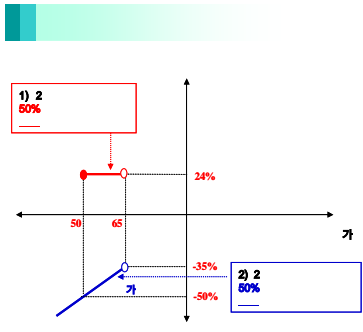
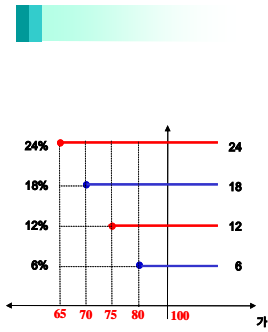
New 2Star SGHY-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	37	-37	
	ELS	14,547		14,547	
		14,547		14,547	

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 **963**

4.

(VaR: 99%, 10)
New 2Star SGHY-1 **2,154**

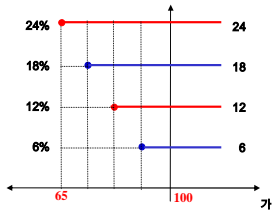
New 2Star SGDS-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	5	-5	
	ELS	18,655		18,655	
		18,655		18,655	

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



1) : = x (1 + 24%)
 2) : = x (1 -)

3.

New 2Star SGDS-1 (:)
 1,330

4.

(VaR: 99%, 10) (:)
 New 2Star SGDS-1 2,736

New 2Star YH-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,306		11,306	
		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 (:)
 862

4.

(VaR: 99%, 10) (:)
 New 2Star YH-2 1,509

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 (:) **2,286**

4.

(VaR: 99%, 10) (:)
New 2Star NH-4 **3,558**

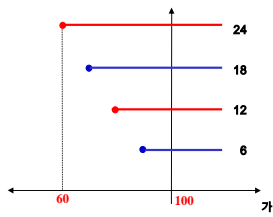
New 2Star HGDG-1

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 (:) **661**

4.

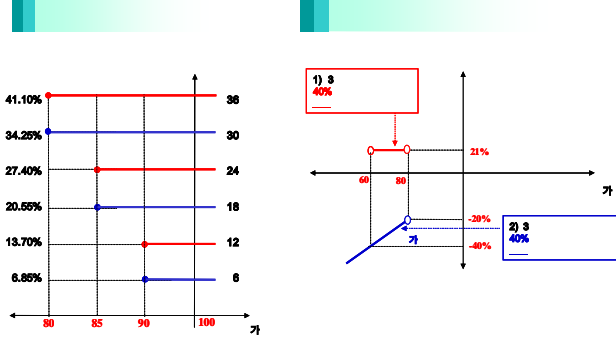
(VaR: 99%, 10) (:)
New 2Star HGDG-1 **1,136**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	9,370		9,370	
	ELS	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 (:) 882

4.

(VaR: 99%, 10) (:) 1,606

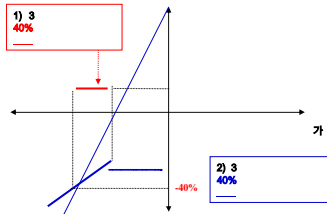
New 2Star KKE-1

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 **3,399**

4.

(VaR: 99%, 10)
New 2Star KKE-1 **6,729**

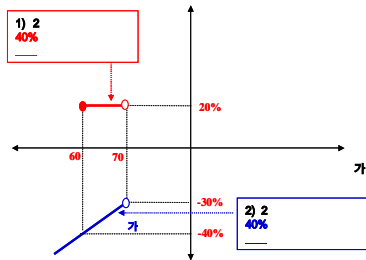
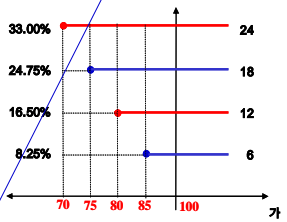
New 2Star HMKE-1

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	10	-10	
	ELS	23,776		23,776	
	ELS	23,776		23,776	

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 **2,430**

4.

(VaR: 99%, 10)
New 2Star HMKE-1 **2,911**

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



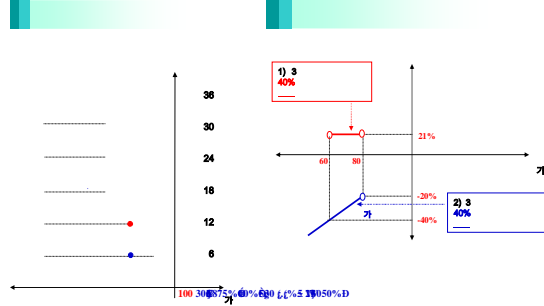
New 2Star SEST-3

1.

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

2.

- (1) : , SK
- (2) : 2007 10 11
- (3) : 2010 10 08
- (4) : 2007 10 10
- (5) : 2010 10 06
- (6) : 2008 04 07 , 2008 10 07 , 2009 04 07 , 2009 10 07 , 2010 04 07



3.

New 2Star SEST-3 (:) **1,249**

4.

(VaR: 99%, 10) (:)
New 2Star SEST-3 **2,539**

New 2Star NS-4

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	38,314		38,314	
	ELS	38,314		38,314	

2.

- (1) : NIKKEI225 ,
- (2) : 2007 10 17
- (3) : 2010 10 11
- (4) : 2007 10 12 , 15 , 16
- (5) : 2010 10 05 , 06 , 07
- (6) : 2008 04 04 / 07 / 08 , 2008 10 06 / 07 / 08 , 2009 04 06 / 07 / 08 , 2009 10 05 / 06 / 07 , 2010 04 05 / 06 / 07

3.

New 2Star NS-4 (:) **3,232**

4.

(VaR: 99%, 10) (:)
New 2Star NS-4 **4,108**

: **New 2Index** **KN-9**

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	17,206		17,206	
		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 (:)
1,427

4.

(VaR: 99%, 10) (:)
 New 2Index KN-9 1,519

1.

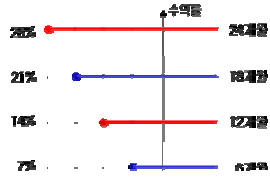
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,454		4,454	
		4,454		4,454	

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 (:) **336**

4.

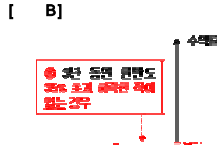
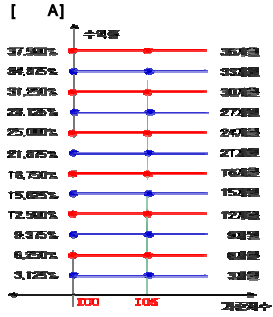
(VaR: 99%, 10) (:)
New 2Star LELP-1 **887**

1.

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



3.

(:)
New 가 5 **631**

4.

(VaR: 99%, 10) (:)
New 가 5 **853**

: New 가 6

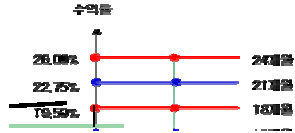
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6,081		6,081	
		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 (:)

4.

(VaR: 99%, 10) (:)
New 가 6

: New 2Index KN-11

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,890		1,890	
		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 (:)

4.

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

: New 2Star IKE-2

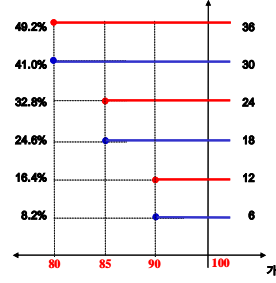
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4.866		4.866	
	ELS	4.866		4.866	

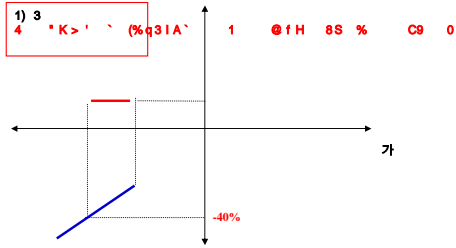
2.

- (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]



3.

New 2Star IKE-2 **403**

4.

(VaR: 99%, 10)
New 2Star IKE-2 **637**

: New 가 7

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3.010		3.010	
	ELS	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 **380**

4.

(VaR: 99%, 10)
New 가 7 **382**

1.

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

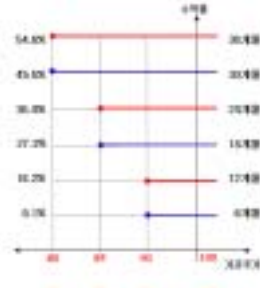
1.

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

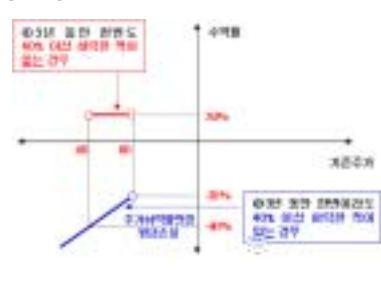
2.

- (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 (:) **911**

4.

(VaR: 99%, 10) (:)
New 2Star IS-5 **843**

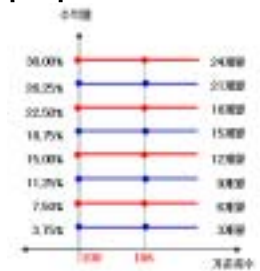
1.

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

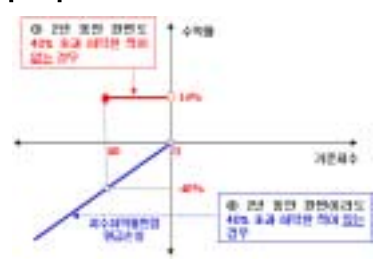
2.

- (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 (:) **93**

4.

(VaR: 99%, 10) (:)
H 가 1 **73**

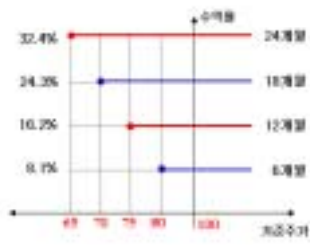
1.

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

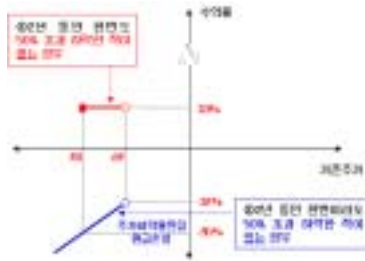
2.

- (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	(:)
		1,548

4.

(VaR: 99%, 10)	(:)
New 2Star LPLS-1	2,757

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

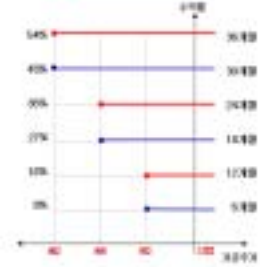
1.

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

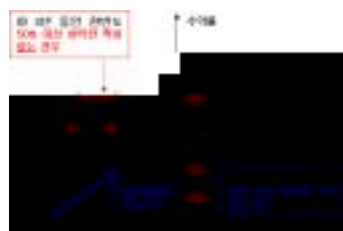
2.

- (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**

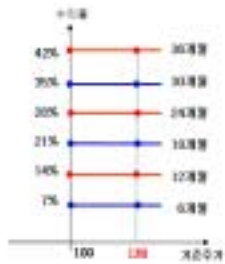
1.

		(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 **161**

1.

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

[Redacted]

[Redacted]

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

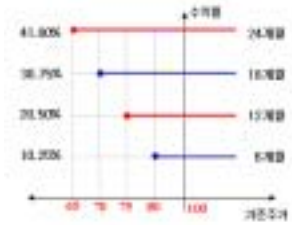
1.

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

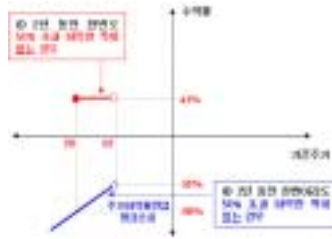
2.

- (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 (:) **1,151**

4.

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

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

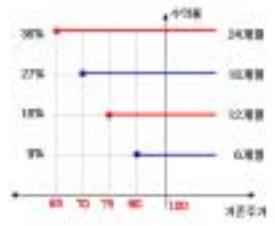
1.

		(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 (:) **474**

4.

(VaR: 99%, 10) (:)
 New 2Star HCHW-1 **1,076**

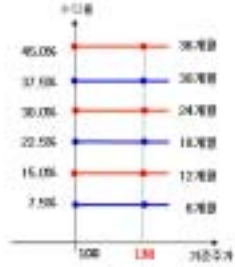
1.

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

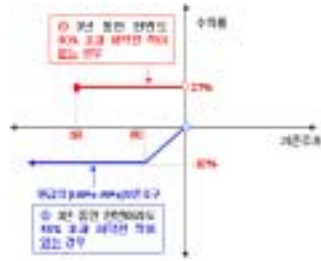
2.

- (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 (:) **32**

4.

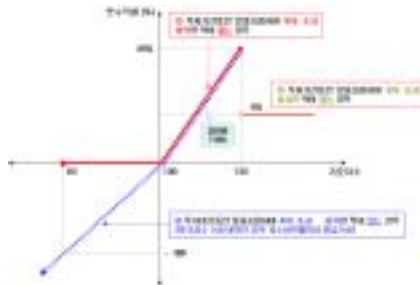
(VaR: 99%, 10) (:)
New 2Star KSO-2 **584**

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 (:) **70**

4.

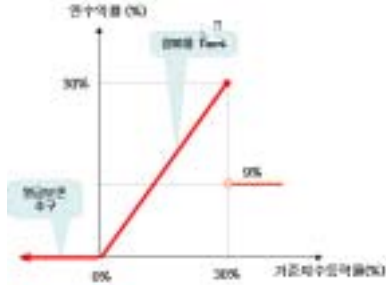
(VaR: 99%, 10) (:)
New 가 D-1 **43**

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

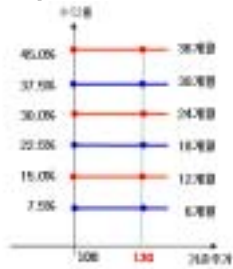
1.

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

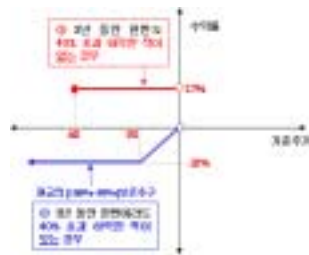
2.

- (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 (:) 127

4.

(VaR: 99%, 10) New 2Star KSE-1 (:) 200

New 2Index KH-1

1.

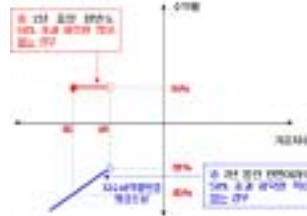
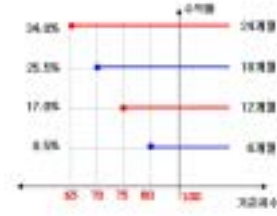
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,155		11,155	
	ELS	11,155		11,155	

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 **1,190**

4.

(VaR: 99%, 10) New 2Index KH-1 **953**

New 2Star KSO-3

1.

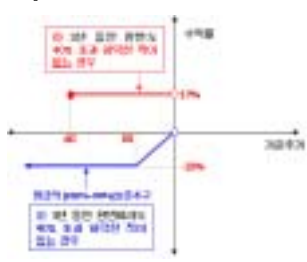
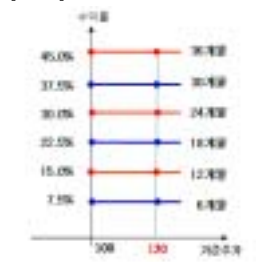
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,119		1,119	
	ELS	1,119		1,119	

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 **37**

4.

(VaR: 99%, 10) New 2Star KSO-3 **82**

1.

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

2.

(1) : LG , NI

1.

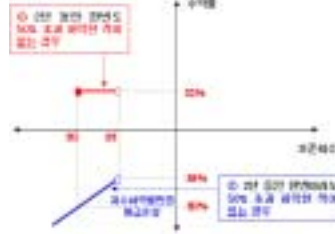
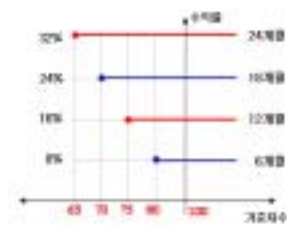
		(1)	(2)	(1-2)	(:)
	ELS	0	6	-6	
	ELS	30,814		30,814	
		30,814		30,814	

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 **2,339**

4.

(VaR: 99%, 10) **1,364**

1.

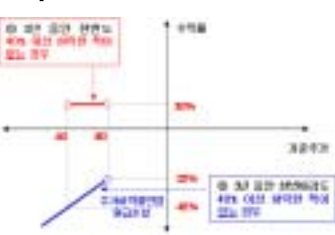
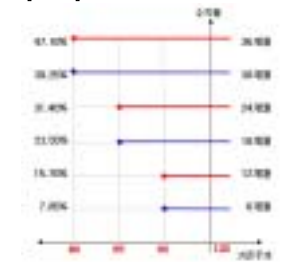
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,261		2,261	
		2,261		2,261	

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 **163**

4.

(VaR: 99%, 10) **136**

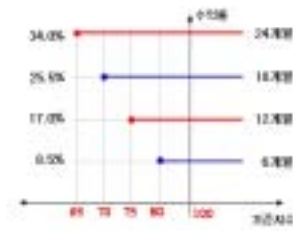
1.

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

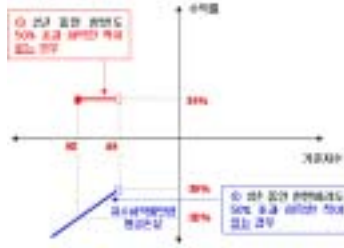
2.

- (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 (:) **236**

4.

(VaR: 99%, 10) New 2Index KH-3 (:) **177**

: New 2Star KSO-4

1.

	(1)	(2)	(1-2)	(:)
ELS	0	0	0	
ELS	846		846	
ELS	846		846	

2.

- (1) : KOSPI200 , S- Oil
- (2) : 2008 03 18
- (3) : 2011 03 16
- (4) : 2008 03 17
- (5) : 2011 03 14
- (6) : 2008 09 11 , 2009 03 12 , 2009 09 14 , 2010 03 12 , 2010 09 14

[A] [B]

3.

	(:)
New 2Star KSO-4	38

4.

(VaR: 99%, 10)	(:)
New 2Star KSO-4	54

: New 2Star SEHJ-1

1.

	(1)	(2)	(1-2)	(:)
ELS	0	0	0	
ELS	18,564		18,564	
ELS	18,564		18,564	

2.

- (1) : SK , INI
- (2) : 2008 03 20
- (3) : 2010 3 18
- (4) : 2008 3 19
- (5) : 2010 03 16
- (6) : 2008 9 16 , 2009 3 16 , 2009 9 16

[A] [B]

3.

	(:)
New 2Star SEHJ-1	1,489

4.

(VaR: 99%, 10)	(:)
New 2Star SEHJ-1	2,107.2 bHC v qT 2,107.1W_X> 2,1Vw# 2,1R>

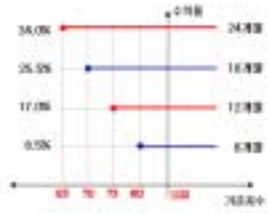
1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	8.815		8.815	
		8.815		8.815	

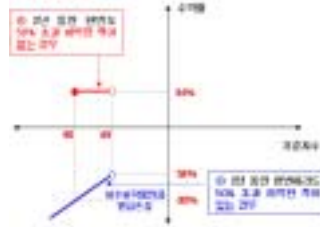
2.

- (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 (:) **517**

4.

(VaR: 99%, 10) (:) **289**

1.

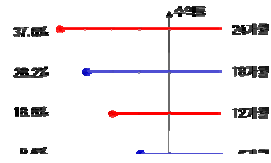
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	3,433		3,433	
		3,433		3,433	

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 (:) **253**

4.

(VaR: 99%, 10) New 2Index KH-5 (:) **149**

: New 2Index KH-6

1.

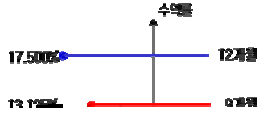
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	11,619		11,619	
		11,619		11,619	

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 (:) **644**

4.

(VaR: 99%, 10) (:) **308**

: 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 (:) **23**

4.

(VaR: 99%, 10) (:) **40**

: 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	1,137

4.

		(VaR: 99%, 10) (:)
New 2Star	POSE-1	508

: 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	424

4.

		(VaR: 99%, 10) (:)
New2Star	SEHY-1	689

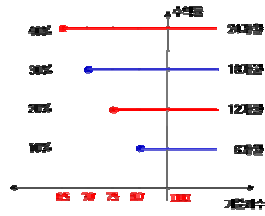
1.

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

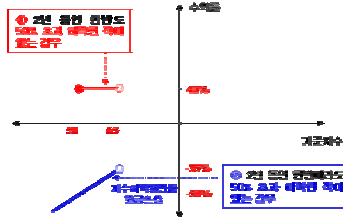
2.

- (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 (:) **1,555**

4.

(VaR: 99%, 10) (:) **1,074**

1.

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

2.

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

[Redacted]

[Redacted]

[Redacted]

[Redacted]

[Redacted]

[Redacted]

1.

(:)



1.

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

2.

- (1) : , SK
- (2) : 2008 04 15
- (3) : 2011 04 13
- (4) : 2008 04 14
- (5) : 2011 04 11
- (6) : 2008 10 09 , 2009 04 09 , 2009 10 09 , 2010 04 09 , 2010 10 11

[A] [B]



3.

New2Star SEST-5 (:) **38**

4.

New2Star SEST-5 (VaR: 99%, 10) (:) **88**

1.

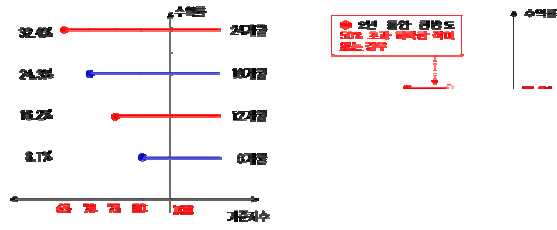
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	10,134		10,134	
		10,134		10,134	

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 (:) **815**

4.

(VaR: 99%, 10) (:) **598**

: H 가 4

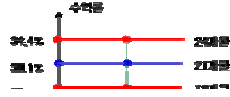
1.

		(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 (:) **702**

4. (VaR: 99%, 10) H 가 4 (:) **798**

: 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 (:) **910**

4. (VaR: 99%, 10) New 2Index KH-11 (:) **891**

: New 가 21

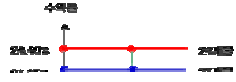
1.

		(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 (:) 873

4.

(VaR: 99%, 10) New 가 21 (:) 995

: 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 (:) **947**

4.

(VaR: 99%, 10) (:)
New 2Index KH-12 **871**

: 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 (:) **2,182**

4.

(VaR: 99%, 10) (:)
New2Star HVLS-1 **3,590**

: New 가 22

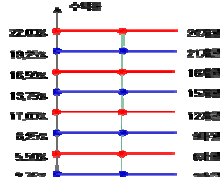
1.

		(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 (:) 481

4.

(VaR: 99%, 10) (:) 500
New 가 22

: 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 (:) 296

4.

(VaR: 99%, 10) (:) 313
H 가 5

: 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 (:) **364**

4.

(VaR: 99%, 10) (:)
New 가 23 **382**

: 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 (:) **472**

4.

(VaR: 99%, 10) (:)
H 가 6 **435**

1.

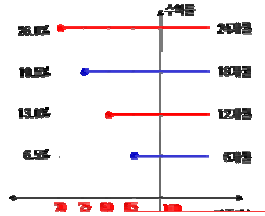
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	6.823		6.823	
		6.823		6.823	

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 (:) **636**

4.

(VaR: 99%, 10) (:) **709**

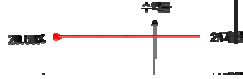
: **New 2Index** KH-14

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,239		2,239	
		2,239		2,239	

2.

- (1) : KOSPI200 , HSCEI
 - (2) : 2008 05 19
 - (3) : 2010 05 14
 - (4) : 2008 05 16
 - (5) : 2010 05 12
 - (6) : 2008 11 12 , 2009 05 13 , 2009 11 11
- [A] [B]



3.

New 2Index KH-14 (:) **196**

4.

(VaR: 99%, 10) (:)
New 2Index KH-14 **203**

: **New 가** 24

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,659		2,659	
		2,659		2,659	

2.

- (1) : KOSPI200
 - (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.

New 가 24 (:) **323**

4.

(VaR: 99%, 10) (:)
New 가 24 **340**

: H 가 7

1.

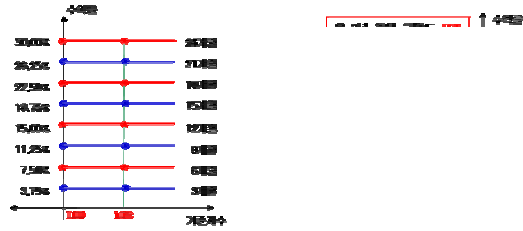
		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	2,363		2,363	
		2,363		2,363	

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 (:)
203

4.

(VaR: 99%, 10) (:)
H 가 7 200

: 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 (:)
306

4.

(VaR: 99%, 10) (:)
New 가 W-2 249

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 (:) **1,356**

4.

(VaR: 99%, 10) (:)
New 2Star POSE-2 **1,358**

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 (:) **513**

4.

(VaR: 99%, 10) (:)
New 2Index KH-15 **519**

: H 가 B

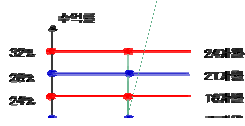
1.

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

2.

- (1) : HSCEI
- (2) : 2008 05 26
- (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 (:)
584

4.

(VaR: 99%, 10) (:)
H 가 B 656

: 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 (:)
242

4.

(VaR: 99%, 10) (:)
New 가 W-3 181

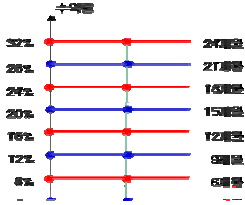
1.

		(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 (:)
 (VaR: 99%, 10) 1,070

4.

H 가 (:)
 (VaR: 99%, 10) 1,224

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 (:)
 32

4.

(VaR: 99%, 10) (:)
 New 2Star KSO-6 31

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 (:) **1,534**
 (VaR: 99%, 10) (:)
 New 2Star SEHY-2 **2,389**

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 (:) **284**
 (VaR: 99%, 10) (:)
 New 2Star HVLS-2 **441**

4.

New 2Index KH-16

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 (:) **402**

4.

(VaR: 99%, 10) (:) **323**

H 7† 10

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 7† 10 (:) **541**

4.

(VaR: 99%, 10) (:) **581**

New 2Index KH-17

1.

	(1)	(2)	(1-2)
ELS	0	0	0
ELS	2,977		2,977
ELS	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 **282**
 (VaR: 99%, 10) (:)
 New 2Index KH-17 **273**

New 2Star HVLS-3

1.

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

==

1.

(:)



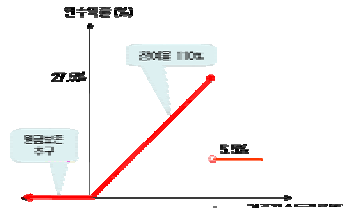
: New 가 W-4

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	17.613		17.613	
		17.613		17.613	

2.

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



3.

New 가 W-4 (:) **213**

4.

(VaR: 99%, 10) W-4 (:) **148**

: 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 (:) **110**

4.

(VaR: 99%, 10) HVSO-1 (:) **131**

: 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 (:) **129**

4.

(VaR: 99%, 10) GSLC-1 (:) **239**

: H 가 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 가 12 (:) 442

4.

(VaR: 99%, 10) (:) 488

: 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 , 20

New 가 26

1.

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

2.

- (1) : KOSPI 200
- (2) : 2008 06 30
- (3) : 2010 06 25
- (4) : 2008 06 27
- (5) : 2010 06 23
- (6) : 2008 09 24 , 2008 12 23 , 2009 03 24 , 2009 06 24 , 2009 09 23 , 2009 12 22 , 2010 03 24

[A] [B]

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3.

New 가 26 (:) **1,160**

4.

(VaR: 99%, 10) (:) **1,037**

H 가 13

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	1,935		1,935	
		1,935		1,935	

2.

- (1) : HSCEI
- (2) : 2008 06 30
- (3) : 2010 06 25
- (4) : 2008 06 27
- (5) : 2010 06 23
- (6) : 2008 09 24 , 2008 12 23 , 2009 03 24 , 2009 06 24 , 2009 09 23 , 2009 12 22 , 2010 03 24

[A] [B]

3.

H 가 13 (:) **0**

4.

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

New 2Star HVSO-2

1.

		(1)	(2)	(1-2)	(:)
	ELS	0	0	0	
	ELS	4,579		4,579	
		4,579		4,579	

2.

- (1) : S-Oil
- (2) : 2008 07 01
- (3) : 2011 06 29
- (4) : 2008 06 30
- (5) : 2011 06 27
- (6) : 2008 12 24 , 2009 06 25 , 2009 12 24 , 2010 06 25 , 2010 12 27

[A] [B]

3.

New 2Star HVSO-2 (:) **98**

4.

(VaR: 99%, 10) (:) **128**

: New 71 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 71 27 (:) 252

4.

(VaR: 99%, 10) (:) 252

: H 71 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 71 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 (:) 411

4.

(VaR: 99%, 10) (:) 758