

Fund Facts

:  
 :  
 : 30%  
 : 40%  
 : 15%  
 : 2003.12.02  
 : 54 ( )  
 : 0.5% + 1.07%  
 :

	1	3	6	1	
	0.63%	1.85%	2.79%	2.99%	39.86%
	7.40%	7.19%	5.60%	2.98%	6.13%



	가 ( )	
	2,646	49.40%
	- 2,645	-49.39%
	1	0.01%
/	2,710	50.60%
	5,356	100%

	5			
	0.62%	7.26%	19.42%	2.99%
	0.00%	0.00%	-4.10%	-0.63%
	0.01%	0.08%	0.29%	0.04%
Event Arbitrage	0.00%	0.00%	12.38%	1.90%
/	0.11%	1.32%	19.52%	3.00%
	-0.11%	-1.25%	-7.66%	-1.18%
	0.63%	7.40%	39.86%	6.13%

2010 5 , 39.86% , 6.13%  
0.63%

1.

5 가 가 1,700 pt 가

가

.5 SK

, POSCO,  
portfolio Hedge 0.62%

2.

Position ( )가 Day 가

.5 가 ,

3.

217, 220, 222

4. Event Arbitrage

5 가 .Event Arbitrage

5 ,4 0.11%

1.

5 가 가 가 1,550~1,700pt 가 가  
1,700pt , 1,550pt

2.

6 가

3.

4. Event Arbitrage

가