

Fund Facts

가 가

2001-03-06

134

A1:1% + 1.74% C1: 2.34% C2: 2.215%

C3: 2.09% C4: 1.965% C5: 1.84%

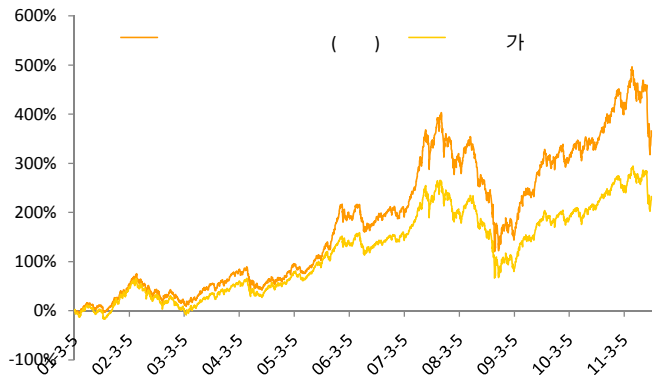
A1-30 , 70%/30-90 , 30%

C1-C5: 90 , 70%

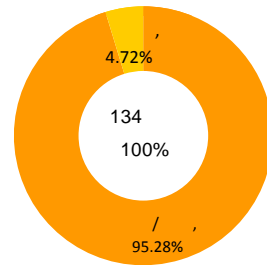
	1	3	6	1	
()	-14.70%	-17.20%	-7.26%	7.53%	366.20%
가	-11.86%	-12.25%	-3.05%	7.88%	232.54%
가	-2.84%	-4.96%	-4.21%	-0.35%	133.66%

가 Class C1

(2001.03.05-2011.08.31)

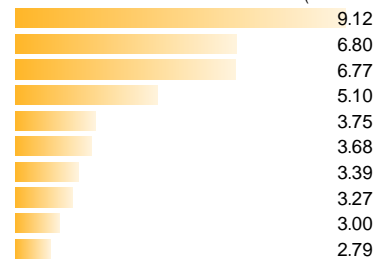


[2011.08.31]



[2011.06.30]
(47.68%)

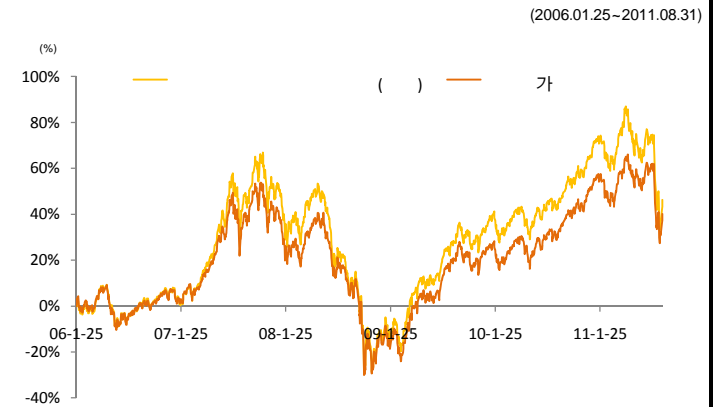
LG



Fund Facts

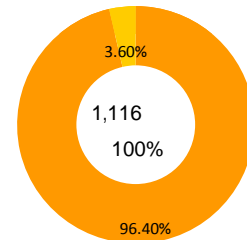
3 () , MSCI Korea
 가
 2006-01-25
 1,116
 A1:1% + 1.70%, C1: 2.20% C2: 2.075%
 C3: 1.95% C4: 1.825% C5: 1.70% C-I: 0.73%
 A1- / C1-90 70%

	1	3	6	1	
()	-14.33%	-16.40%	-8.56%	2.73%	46.25%
가	-11.86%	-12.25%	-3.05%	7.88%	40.04%
가 Class A1	-2.46%	-4.16%	-5.51%	-5.15%	6.21%



[2011.08.31]

8 -14.33% 가 -11.86%
 가
 9.7%, 가 9.0% 가가 가 7.9%
 가
 8 가 가
 가 가
 가 가
 Index 70% 가 (KODI), (KOGI), MSCI Korea
 3 가 () 90%
 가
 95%
 3 가 85% , SK , KT&G, LG , SK C&C, SK
 LG , LG, GS, , LG , S-Oil, , SDI, , SKC&C
 , LG , LG
 3 15% , BS



[2011.06.30]
 (64.43%)

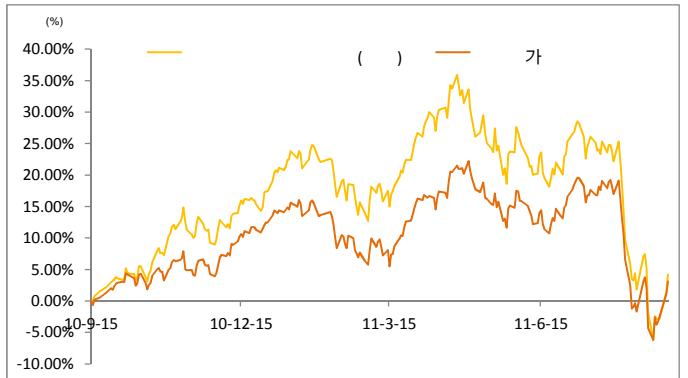
1. 11. LG
2. 12.
3. 13.
4. 14. GS
5. 15.
6. 16.
7. 17.
8. KB 18.
9. POSCO 19.
10. 20. GS

Fund Facts

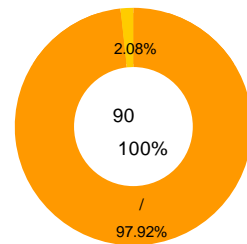
가 () 가 가
 가
 2010-09-16
 89.58
 A1:1% + 1.60 C1: 2.20% C2: 1.95% C3: 1.69% C4: 1.60% Ce: 1.60%
 30 70% 30 -90 , 30%

	1	3	6	1	
()	-14.74%	-18.37%	-8.62%		4.15%
가	-11.86%	-12.25%	-3.05%		3.08%
	-2.87%	-6.13%	-5.56%		1.06%

(2010.09.15~2011.08.31)



[2011.08.31]



[2011.06.30]

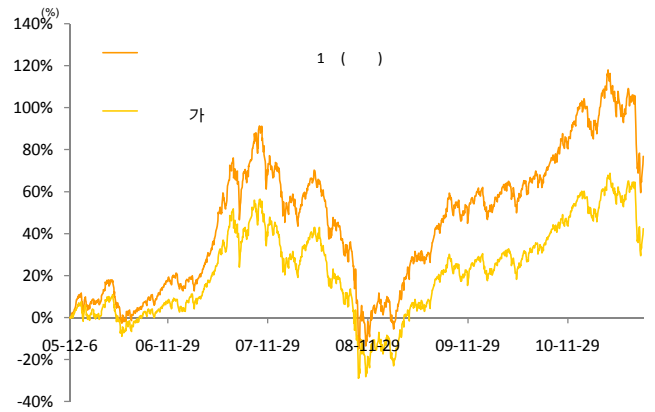
- | | |
|-------|-----------|
| 1. | 11. |
| 2. | 12. STX |
| 3. | 13. GS |
| 4. | 14. |
| 5. | 15. |
| 6. | 16. SDI |
| 7. | 17. OCI |
| 8. | 18. |
| 9. LG | 19. |
| 10. | 20. S-Oil |

Fund Facts

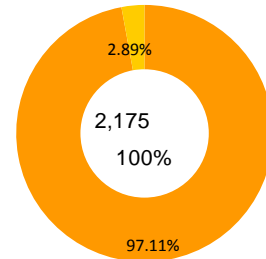
90% 가
 가
 가
 2005-12-07
 2,175
 A1:1% + 1.60% C1: 2.20% C2: 2.075%
 C3: 1.95% C4: 1.825% C5: 1.70% C-I: 0.75%
 A1- / C1,C2,C3,C4,C5,CI-90 70%

	1	3	6	1
1 ()	-12.28%	-14.85%	-5.24%	7.66%
가	-11.86%	-12.25%	-3.05%	7.88%
	-0.41%	-2.61%	-2.19%	-0.22%
가 Class A1				34.50%

(2005.12.06~2011.08.31)



[2011.08.31]



[2011.06.30]

(63.11%)

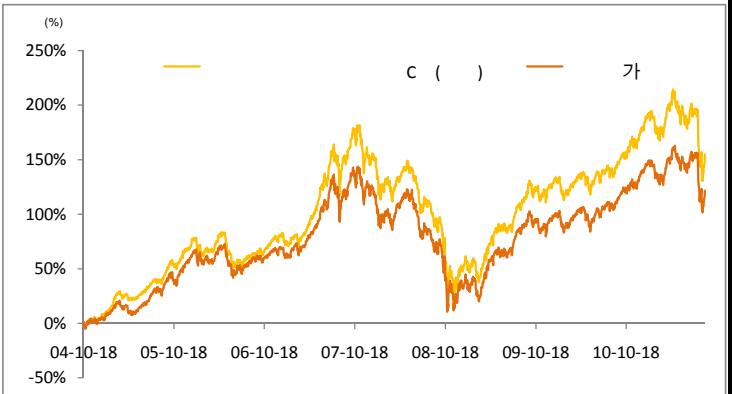
- | | |
|----------|-----------|
| 1. | 11. |
| 2. | 12. LG |
| 3. | 13. S-Oil |
| 4. LG | 14. |
| 5. | 15. |
| 6. | 16. GS |
| 7. | 17. |
| 8. POSCO | 18. |
| 9. | 19. |
| 10. | 20. LG |

Fund Facts

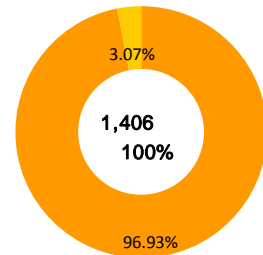
90%	가
가	가
가	가
2004-10-19	
1,406	
1%+	1.7%

	1	3	6	1
C ()	-12.19%	-14.89%	-5.43%	7.43%
가	-11.86%	-12.25%	-3.05%	7.88%
	-0.33%	-2.64%	-2.37%	-0.46%
				33.14%

(2004.10.18~2011.08.31)



[2011.08.31]



[2011.06.30]
(63.07%)

- | | |
|----------|-----------|
| 1. | 11. |
| 2. | 12. LG |
| 3. | 13. |
| 4. LG | 14. S-Oil |
| 5. | 15. |
| 6. | 16. GS |
| 7. | 17. |
| 8. POSCO | 18. |
| 9. | 19. |
| 10. | 20. |

8 -12.19% 가 -11.86% 가
 가 가 가
 , SK , KT&G, LG , CJ E&M,
 SK C&C,
 , GS, LG, S-OIL, LG , KB
 8 가 가
 가 가
 가 가
 가 가
 97% 가 80%
 , KB , GS, LG SK , KT&G, LG 가 S-OIL,
 , KT, GS, LG , KT&G, NHN
 , CJ E&M, 가
 , SBS , SK

Fund Facts

가 가

2003-06-13
271

1%+ 1.21%

	1	3	6	1	
()	-13.51%	-15.15%	-7.02%	5.19%	199.10%
	-8.82%	-8.90%	-1.63%	7.14%	149.36%
	-4.68%	-6.24%	-5.39%	-1.94%	49.74%

* : KOSPI *75%+CD *25%

(2003.06.12~2011.08.31)

8 4.68% -13.51%

가 가

가

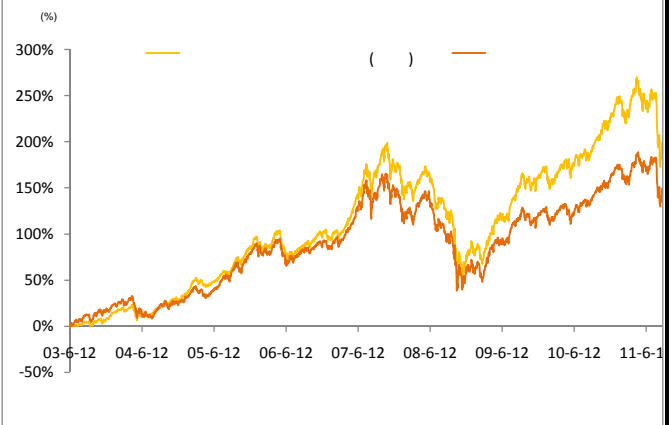
SK , KT&G, LG , CJ E&M, , SK C&C, , GS, LG,

S-OIL, LG , KB

8 가 가

가 가

가 가



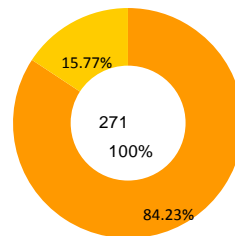
[2011.08.31]

85% 가 80%

20%

GS , KT&G, GKL

LG , LG OCI , OCI



[2011.06.30] (58.80%)

가 가

KOSPI200 가 234.14

. 2011 9 가 252.5 , 9 가

가

- 1.
- 2.
- 3.
4. LG
- 5.
- 6.
- 7.
- 8.
- 9.
10. 2 B
- 11.
12. STX
- 13.
- 14.
- 15.
- 16.
17. OCI
18. KB
19. GS
- 20.

Fund Facts

가 가

2004-07-23

841

A1:1% + 2.22% A2: 2.095% A3: 1.97% A4: 1.845%

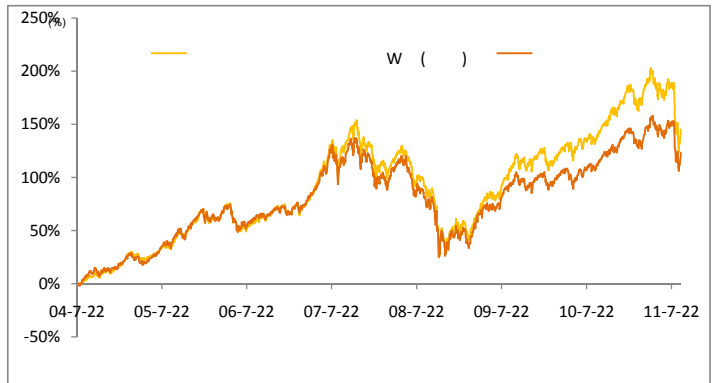
A5: 1.72% I: 0.72% Ce: 1.62%

90 70%

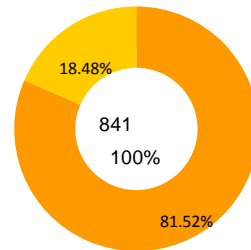
	1	3	6	1	
W ()	-13.48%	-15.13%	-7.22%	4.39%	145.05%
	-8.82%	-8.90%	-1.63%	7.14%	123.20%
	-4.65%	-6.23%	-5.59%	-2.74%	21.84%

* : KOSPI *75%+CD *25%, 가 Class A

(2004.07.22~2011.08.31)



[2011.08.31]



[2011.06.30] (58.43%)

- 1.
- 2.
- 3.
- 4.
5. LG
- 6.
7. GS
- 8.
- 9.
- 10.
11. 2 B
- 12.
13. STX
- 14.
- 15.
- 16.
- 17.
18. OCI
19. KB
20. SDI

8 가 11.86% 가 4.65% -13.48% 가

가 8 , GS, LG , IT , LG

8 가 가 가 가

가 가 가 가

20% 88% 가 80%

, GS , KT&G, GKL

, LG , LG , OCI , OCI

가 가 가 292.5 8

KOSPI200 가 234.14

. 2011 9 가 252.5 , 9 가

가

Fund Facts

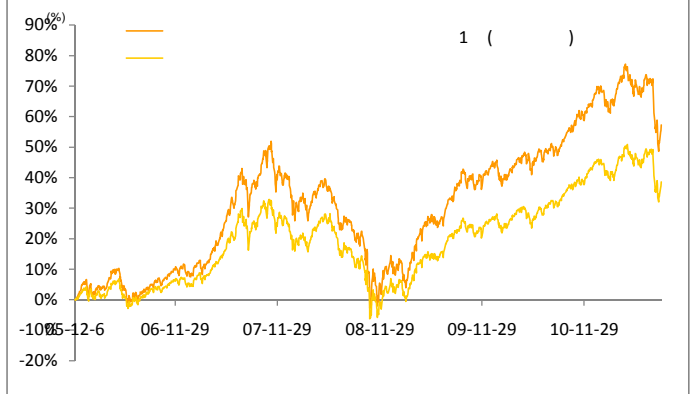
- 50%
- 80% (가)
- 20%
- 2005-12-07
- 55
- 1% + 1.3%

	1	3	6	1	1
1 ()	-7.64%	-8.57%	-2.75%	5.82%	57.29%
	-5.57%	-5.64%	-0.54%	5.74%	38.38%
	-2.07%	-2.93%	-2.21%	0.08%	18.91%

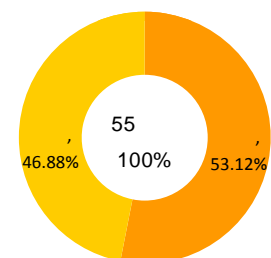
* : KOSPI *50%+ (1~2) *50%.

(2005.12.07~2011.08.31)

8 11.86% 가 , 2.07% -7.64% 가 가
 8 , GS, LG , IT , LG
 가
 8 가 가
 가
 가
 가
 50% 가 80% 20%



[2011.08.31]



- [2011.06.30] (35.93%)
- | | |
|-------|---------|
| 1. | 11. |
| 2. | 12. 2 B |
| 3. GS | 13. STX |
| 4. | 14. |
| 5. LG | 15. |
| 6. | 16. |
| 7. | 17. |
| 8. | 18. KB |
| 9. | 19. OCI |
| 10. | 20. SDI |

- [2011.06.30] (26.46%)
- 1 08-08

C ()

2011 08

Fund Facts

50%
80% (가)
20% 가

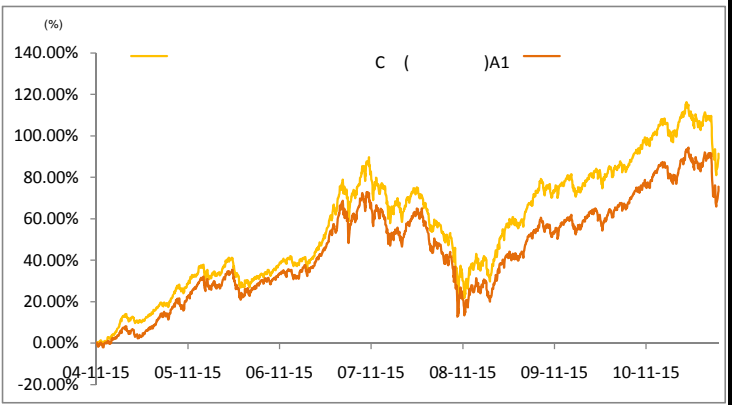
2004-11-16
532
A1:1% + 1.55% C1: 2.00% C2: 1.8875% C3: 1.775% C4: 1.6625% C5: 1.550%

A1- / C1-C5-30 70%, 30-90 , 30%

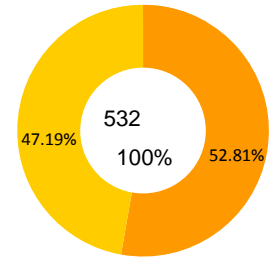
	1	3	6	1	
C (A1)-	-7.58%	-9.02%	-3.19%	3.95%	91.43%
C (C1)-	-7.62%	-9.13%	-3.42%	3.47%	26.29%
	-5.57%	-5.64%	-0.54%	5.74%	76.17%

* : KOSPI *50+ (1-2) *50%.

(2004.11.16~2011.08.31)



[2011.08.31]



8 가 11.86% 가 , 2.01% -7.58% 가

, LG , IT 가 , GS, LG

8 가 가

가 가

가 가

가 가

50% 가 80%

20%

GKL , GS , KT&G,

, LG , LG OCI , OCI

0.38

[2011.06.30] (35.15%)

1.	11.
2.	12. 2 B
3.	13. STX
4. LG	14.
5.	15.
6.	16.
7.	17.
8.	18. OCI
9.	19. KB
10. GS	20. SDI

[2011.06.30] (23.94%)

1.	0300-1312(10-6)
2.	0383-1304

Fund Facts

- 30%
- 80% 가 (가) 20%
- 2005-01-25
- 53
- 1.43%
- 90 70%

	1	3	6	1
30 ()	-3.95%	-4.43%	-1.38%	2.36%
	-3.06%	-3.00%	0.47%	4.88%
	-0.89%	-1.43%	-1.85%	-2.52%

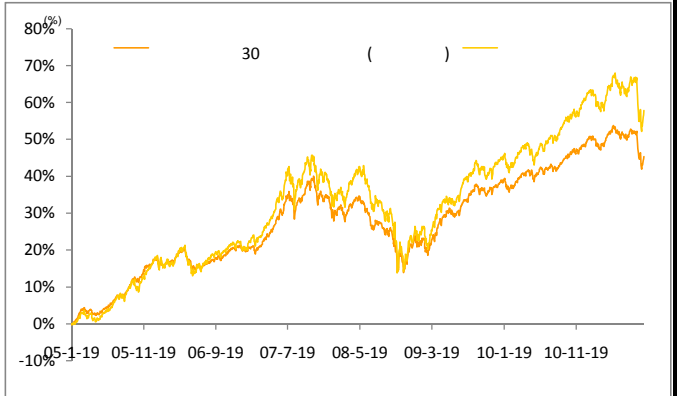
* : KOSPI *30%+ (1-2) *70%

(2005.01.19~2011.08.31)

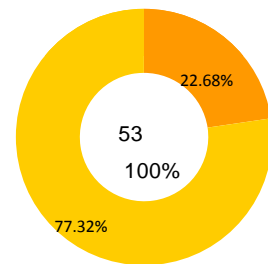
8 가 11.86% 가 0.89% -3.95% 가

8 , LG , IT 가 , GS, LG

8 가 가



[2011.08.31]



25% 가 80%

20% 가

, GS , KT&G, GKL

, LG , LG , OCI , OCI

0.49

[2011.06.30] (16.66%)

- 1.
- 2.
- 3.
- 4.
5. LG
- 6.
7. GS
- 8.
9. 2 B
- 10.
- 11.
- 12.
- 13.
14. STX
- 15.
- 16.
- 17.
- 18.
19. KB
20. OCI

[2011.06.30] 1. 0383-1304

Fund Facts

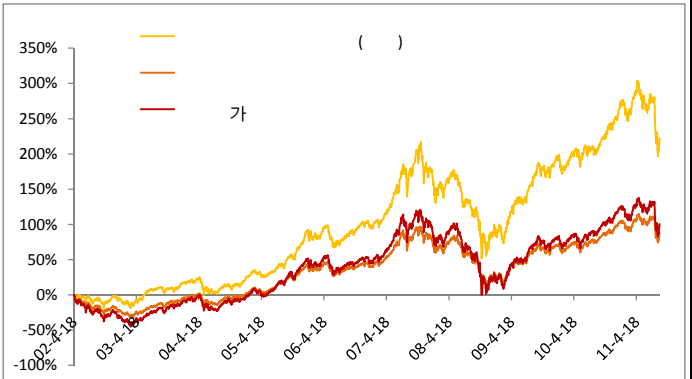
2002-04-19
 556
 A1:1% + 1.24 C1: 2.24% C2: 2.115% C3: 1.99%
 C4: 1.865% C5: 1.74% C-W: 0.74%
 A1- / C1-90 70%

	1	3	6	1	
()	-13.72%	-15.84%	-7.80%	6.24%	221.88%
	-8.82%	-8.90%	-1.63%	7.14%	87.41%
	-4.89%	-6.94%	-6.16%	-0.90%	134.47%

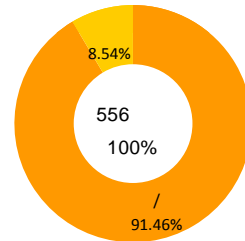
:KOSPI *75%+CD *25%

가 Class A1

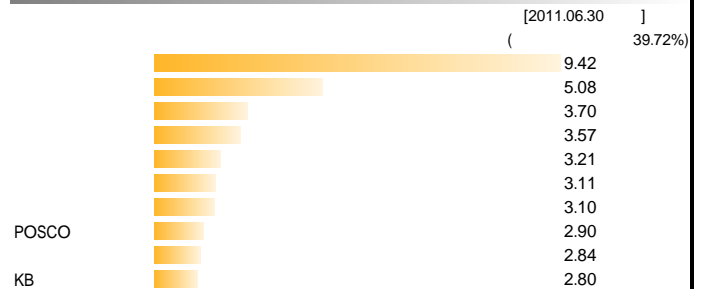
(2002.04.18~2011.08.31)



[2011.08.31]



[2011.06.30]



8 4.89% -13.72% -8.82%

9.7%, 9.0% 7.9%

가 , KB , GS , GS, S-Oil,

8 가

가

87%

KT&G, SKC&C, OCI, LG, LG

SK, KT&G, LG, SKC&C, SK, LG,

GS, LG, BS, S-Oil,

가 가

KOSPI200 가 234.14

.2011 9 가 252.5 ,9 가

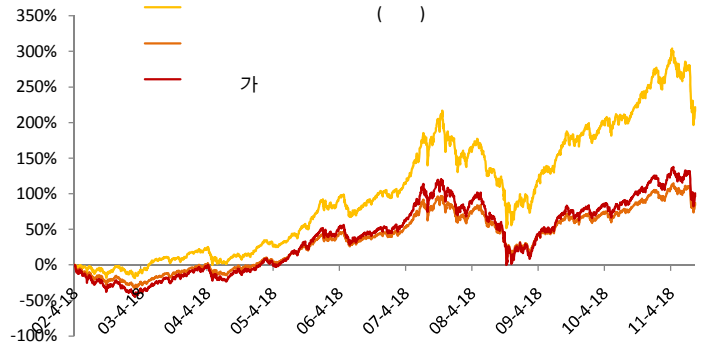
Fund Facts

2002-04-19
556
A1:1% + 1.24 C1: 2.24% C2: 2.115% C3: 1.99%
C4: 1.865% C5: 1.74% C-W: 0.74%
A1- / C1-90 70%

	1	3	6	1	
()	-13.72%	-15.84%	-7.80%	6.24%	221.88%
	-8.82%	-8.90%	-1.63%	7.14%	87.41%
	-4.89%	-6.94%	-6.16%	-0.90%	134.47%

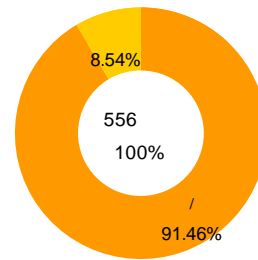
:KOSPI *75%+CD *25%
가 Class A1

(2002.04.18~2011.08.31)



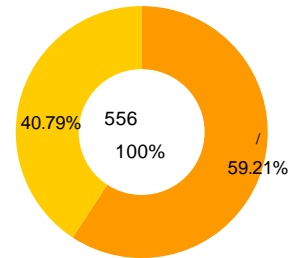
[2011.08.31]

1. [+] 8 31



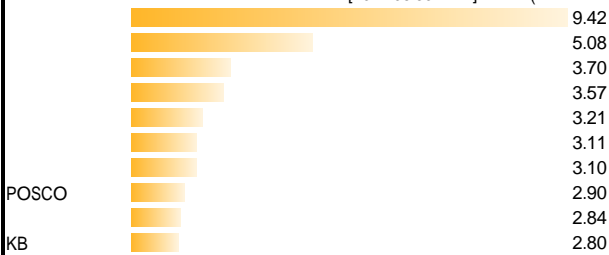
2.Call Option

(8 31)



8 4.89% -13.72% -8.82% 9.7% 9.0%
가 7.9% 가 9.0%
가 9.0%
GS, S-Oil, 가 KB, GS
8 가 가
가 가 가
가 87%
KT&G, SKC&C, LG, LG, LG, SK
KT&G, LG, SKC&C, LIG, LG, GS, LG, BS, S-Oil, SK
가 가 가 292.5 8 KOSPI200 가
234.14 가 252.5 ,9 가 가 .2011 9

[2011.06.30] (39.72%)



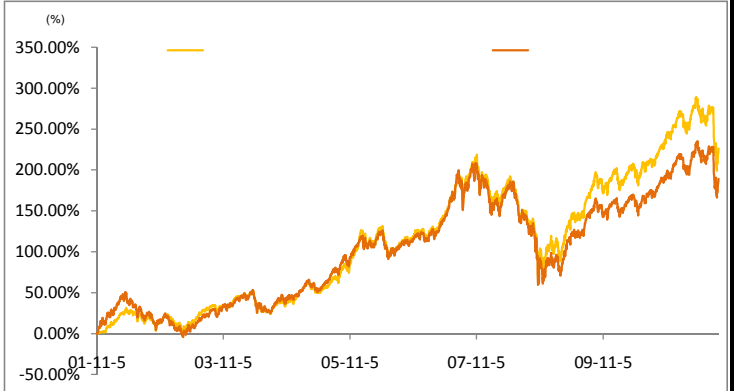
Fund Facts

2001-11-06
21
2.34%

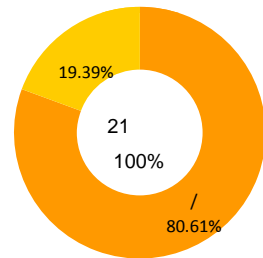
	1	3	6	1	
	-11.78%	-13.07%	-5.85%	5.79%	226.21%
	-8.82%	-8.90%	-1.63%	7.14%	189.00%
	-2.95%	-4.16%	-4.22%	-1.35%	37.21%

: KOSPI *75%+CD *25%

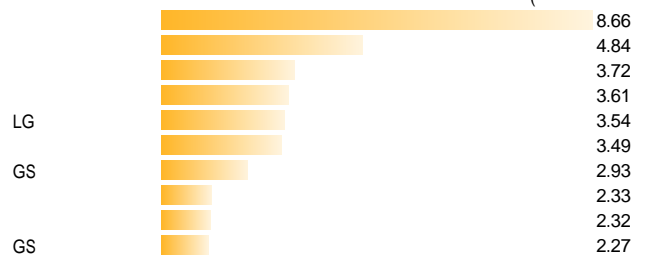
(2011.11.05~2011.08.31)



[2011.08.31]



[2011.06.30]
(37.70%)



8 -11.78% , -8.82%

가 가

가 /

8 가

가

가 가

가

가

80%

KT&G, SK C&C,
GS, S-Oil, LG

LIG

GS, LG

가 가

8 KOSPI200 가 234.14 가 292.5

2011 9 가 252.5

9 가 가

Fund Facts

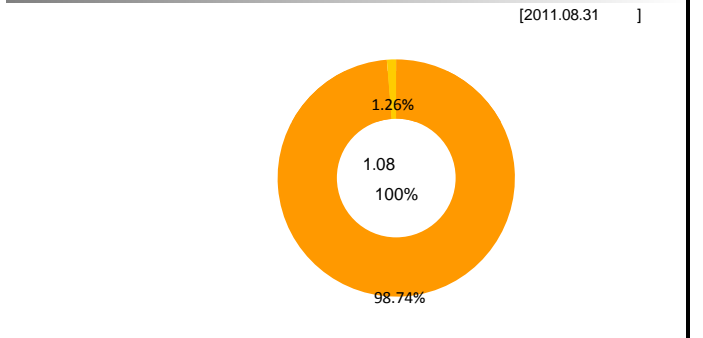
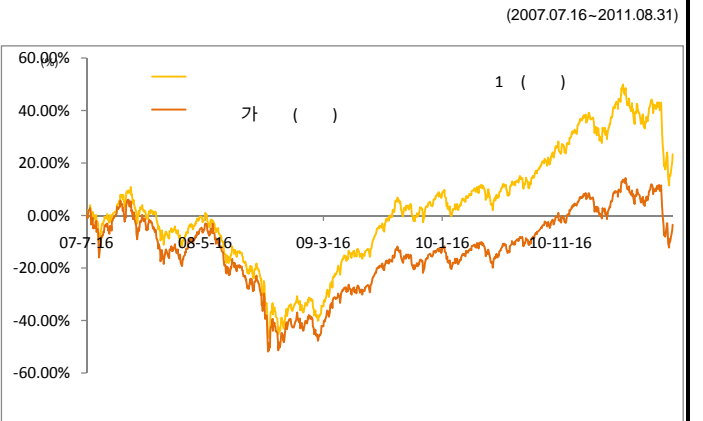
- 70%
- 80% (가)
- 20%
- 2007-07-18
- 1.08
- 1.20%
- 90 30%

8 -11.86% -12.03% 가 가
 가
 , SK , KT&G, LG , CJ E&M, , SK C&C,
 OIL, LG , KB , GS, LG, S-

8 가
 가
 가 가
 가 , 가
 ()
 SK , KT&G, LG
 S-OIL, , KB , GS, LG , KT, GS,
 LG , KT&G, NHN , LG

, CJ E&M,
 , SBS , SK

	1	3	6	1	
1 ()	-12.03%	-13.53%	-4.13%	10.09%	23.30%
가	-11.86%	-12.25%	-3.05%	7.88%	-3.56%
	-0.16%	-1.29%	-1.08%	2.21%	26.86%



[2011.06.30] (60.83%)

1.	11.
2.	12. LG
3.	13.
4. LG	14. S-Oil
5.	15. GS
6.	16.
7.	17.
8. POSCO	18.
9.	19. LG
10.	20.

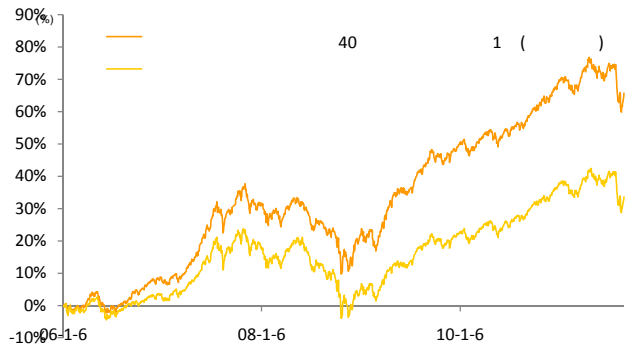
Fund Facts

- 40%
- 80% (가)
- 20%
- 2006-01-09
- 1,025
- 0.80%
- 90 30%

	1	3	6	1	
40()	-4.28%	-4.77%	-0.06%	6.48%	65.75%
	-4.32%	-4.32%	-0.04%	5.31%	33.64%
	0.04%	-0.44%	-0.02%	1.16%	32.11%

: KOSPI *40%+ (1-2) *60%

(2006.01.06-2011.08.31)



8 -4.28% -4.32%

가 가

KT&G, LG , CJ E&M, , SK C&C, , SK

, KB , GS, LG, S-OIL, LG

8 가

가

가

가

가

()

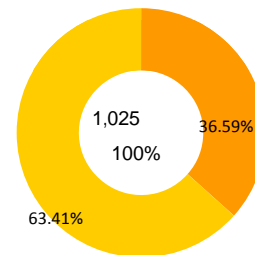
S-OIL, , KB , GS, LG , KT&G, LG

, KT&G, NHN , LG

, CJ E&M, , SBS , SK

()

1.34 .()



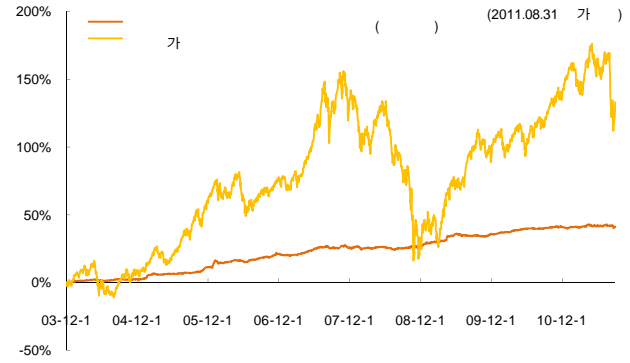
- () [2011.06.30] (60.83%)
- | | |
|----------|-----------|
| 1. | 11. |
| 2. | 12. LG |
| 3. | 13. |
| 4. LG | 14. S-Oil |
| 5. | 15. GS |
| 6. | 16. |
| 7. | 17. |
| 8. POSCO | 18. |
| 9. | 19. LG |
| 10. | 20. |

- () [2011.06.30] (87.43%)
- | | | | |
|----|-----------------|----|----------------|
| 1. | 0383-1304 | 3. | DC11-0726-0910 |
| 2. | 0500-1409(09-3) | 4. | ()10-06 |
| | | 5. | 0369-1211-0150 |

Fund Facts

4가 +
 . ()
 , Event Arbitrage)
 2003-12-02
 47
 0.5% + 1.07%
 30 70% 30 -90 , 30%

	1	3	6	1	
	-0.38%	-0.68%	0.33%	0.79%	41.21%
	-4.25%	-2.68%	0.66%	0.79%	5.32%



2011 8 41.21% 5.32%
 -0.38%
 1. 8 가 가 11.9%
 , LG , LG , GS,
 , KT&G, SK C&C,
 , GS, S-Oil, LG .8 가
 -0.50%

[2011.08.31]

2. Day)가 , Position 가
 ()가 가
 1 가 가 .9
 -0.06%

3. 가 가

4. Event Arbitrage
 8 0.07% .8 가 가
 ,9

5. 8 2 1 0.24%
 .8

전략	8월중		운용개시 이후	
	월간	연환산	누적	연환산
포트폴리오헤지전략	-0.50%	-5.54%	19.55%	2.52%
선물시스템트레이딩	-0.06%	-0.62%	-3.16%	-0.41%
옵션합성전략	0.00%	0.00%	0.28%	0.04%
Event Arbitrage 등	0.07%	0.83%	13.10%	1.69%
재권/유동성	0.24%	2.61%	20.66%	2.66%
비용	-0.14%	-1.53%	-9.23%	-1.19%
합계	-0.38%	-4.26%	41.21%	5.32%

		가 ()	
		1,099	23.13%
		-966	-20.33%
		133	2.80%
/		3,652	76.87%
		4,751	100%