

Category: Hybrid: Arbitrage | BenchMark: NIFTY 50 Arbitrage TRI | SchemeType: Open Ended | Fund Manager: Anil Bamboli

Trailing Returns (%)

Abs Ret for <=1 Yr & CAGR for>1 Yr

1M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y
0.60	1.98	3.80	7.48	6.01	5.30	5.04	5.19	5.76

Volatility Measures

Alpha	Sharpe Ratio	Std. Deviation	Mean	Beta
1.84	0.31	0.67	5.11	0.88
YTM	Average Maturity	Modified Duration		
7.12	0.21	0.21		

Calendar Year Returns (%)

Year	2024	2023	2022	2021	2020
Annual	1.12	7.23	4.16	3.65	3.65

Scheme Profile

Corpus (Cr.)	52 Week High
8,811.00	27.852 (16/02/2024)
Current Nav	52 Week Low
27.8520 (16/02/2024)	25.927 (20/02/2023)

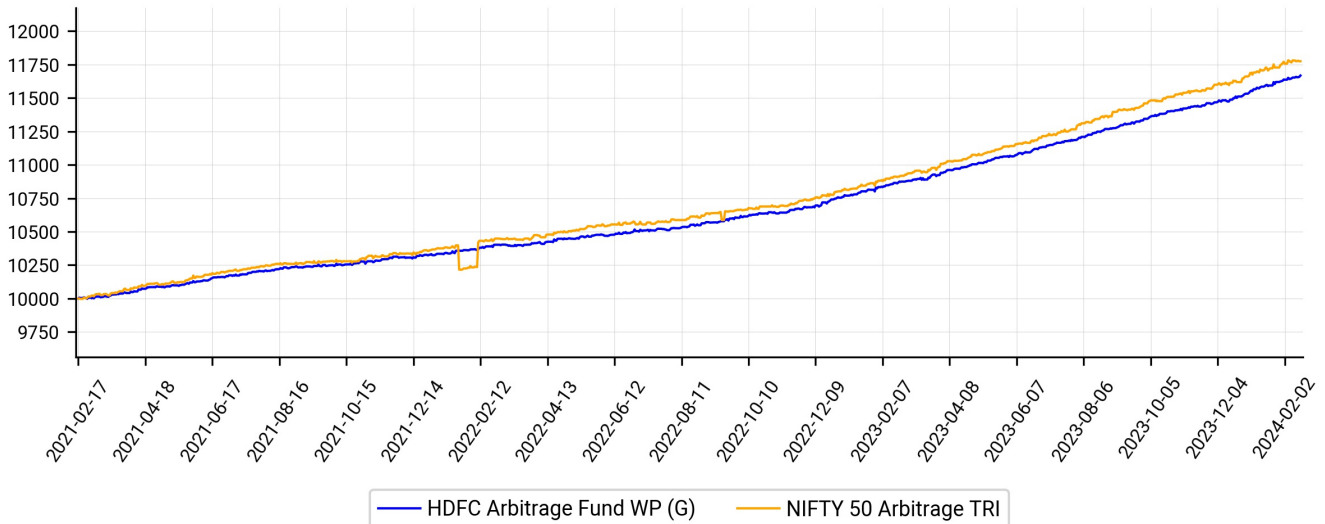
General

Exit Load : 0.25% for redemption Within 30 days
Expense Ratio : 0.97

Composition (%)

Equity	Debt	Gold	Global Equity	Other
0.00	100.00	0.00	0.00	0.00

Cumulative Performance of Last 3 Years



Top Holdings

As on 31/01/2024

Holding	Instrument	Net Asset (%)
Net Receivable / Payable	Current Asset	73.14 %
HDFC Money Market Fund - Direct Plan - Growth Option	Derivatives/Mutual Fund/ETF	12.09 %
HDFC Bank Ltd.	Equity	9.04 %
HDFC Bank Limited	Equity	8.98 %
Tri Party Repo	Trep	7.53 %
Reliance Industries Ltd.	Equity	5.53 %
Reliance Industries Limited	Equity	5.49 %
HDFC Liquid Fund - Direct Plan - Growth Option	Derivatives/Mutual Fund/ETF	4.92 %
State Bank of India	Equity	4.15 %
State Bank of India	Equity	4.11 %
The Tata Power Company Ltd.	Equity	2.34 %

Top Sector

As on 31/01/2024

Sector	Net Asset (%)
Cash	80.67 %
Debt MF	17.01 %
A1+	1.39 %
Unrated	0.93 %

 **Top Holdings**

As on 31/01/2024

Holding	Instrument	Net Asset (%)
Tata Power Co Ltd	Equity	2.33 %
Aurobindo Pharma Limited	Equity	1.87 %
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DLF Limited	Equity	1.84 %
DLF LIMITED	Equity	1.84 %
ITC Limited	Equity	1.80 %
ITC Ltd.	Equity	1.79 %
Larsen & Toubro Limited	Equity	1.69 %
Larsen and Toubro Ltd.	Equity	1.69 %

 **Objective**

Investment Strategy The scheme seeks to generate income through arbitrage opportunities and debt & money market instruments.

Risk AssessmentCategory : **Conservative**