



ICICI Pru Equity Arbitrage Fund Reg (G)

Launch Date : 30-12-2006



Category: Hybrid: Arbitrage | BenchMark: NIFTY 50 Arbitrage TRI | SchemeType: Open Ended | Fund Manager: Archana Nair

Trailing Returns (%)

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

| 1M | 3M | 6M | 1Y | 2Y | 3Y | 5Y | 7Y | 10Y |
|------|------|------|------|------|------|------|------|------|
| 0.53 | 1.88 | 3.73 | 7.38 | 5.95 | 5.32 | 5.16 | 5.39 | 5.97 |

Volatility Measures

| Alpha | Sharpe Ratio | Std. Deviation | Mean | Beta |
|-------|------------------|-------------------|------|------|
| 1.82 | 0.41 | 0.64 | 5.17 | 0.84 |
| YTM | Average Maturity | Modified Duration | | |
| 7.29 | 0.12 | 0.12 | | |

Calendar Year Returns (%)

| Year | 2024 | 2023 | 2022 | 2021 | 2020 |
|--------|------|------|------|------|------|
| Annual | 1.02 | 7.13 | 4.19 | 3.89 | 4.20 |

Scheme Profile

| | |
|----------------------|----------------------|
| Corpus (Cr.) | 52 Week High |
| 15,964.00 | 31.1518 (15/02/2024) |
| Current Nav | 52 Week Low |
| 31.1518 (15/02/2024) | 29.013 (16/02/2023) |

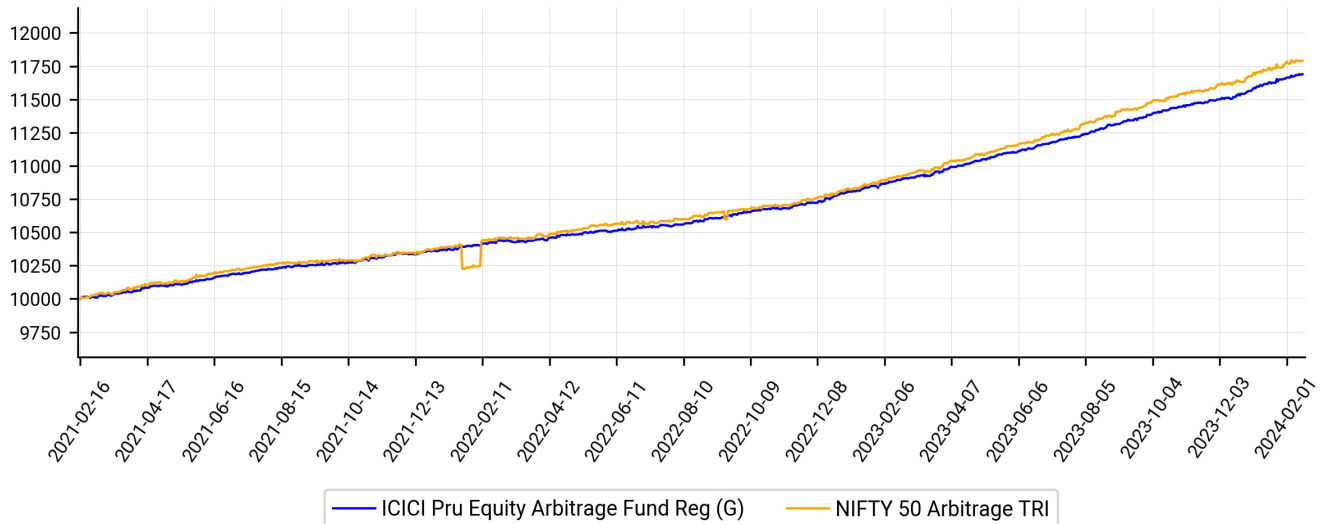
General

Exit Load : 0.25% for redemption Within 30 days
Expense Ratio : 0.99

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

Top Sector

As on 31/01/2024

| Holding | Instrument | Net Asset (%) | Sector | Net Asset (%) |
|---|-----------------------------|---------------|---------|---------------|
| Net Receivables/Payables (FnO) | Current Asset | 72.06 % | Cash | 77.18 % |
| Tri Party Repo | Trep | 6.45 % | SOV | 11.30 % |
| ICICI Prudential Savings Fund - Direct - Growth | Derivatives/Mutual Fund/ETF | 4.97 % | A1+ | 6.40 % |
| HDFC Bank Limited | Equity | 4.25 % | Debt MF | 4.97 % |
| Reliance Industries Limited | Equity | 3.47 % | Unrated | 0.15 % |
| 364 Days Treasury Bills | Treasury Bill | 2.89 % | | |
| ADANI PORT & SPECIAL ECONOMIC ZONE LTD | Equity | 2.41 % | | |
| HDFC Bank Ltd. | CP/CD | 2.28 % | | |
| ICICI Bank Limited | Equity | 1.79 % | | |
| Adani Enterprises | Equity | 1.71 % | | |
| 91 Days Treasury Bills | Treasury Bill | 1.69 % | | |
| Tata Power Co Ltd | Equity | 1.63 % | | |

Top Holdings

As on 31/01/2024

| Holding | Instrument | Net Asset (%) |
|--------------------------|---------------|---------------|
| 364 Days Treasury Bills | Treasury Bill | 1.46 % |
| Larsen & Toubro Limited | Equity | 1.42 % |
| Ambuja Cements Limited | Equity | 1.41 % |
| Coal India Limited | Equity | 1.40 % |
| Tata Motors Limited | Equity | 1.28 % |
| Bank Of Baroda | Equity | 1.26 % |
| Bajaj Finance Limited | Equity | 1.25 % |
| LIC Housing Finance Ltd. | CP/CD | 1.23 % |

Objective

Investment Strategy The scheme seeks to generate low volatility returns by using arbitrage and other derivative strategies in equity markets and investments in short-term debt portfolio.

Risk Assessment

Category : **Conservative**