

Category: Hybrid: Arbitrage | BenchMark: NIFTY 50 Arbitrage TRI | SchemeType: Open Ended | Fund Manager: Hiten Shah

Trailing Returns (%)

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

1M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y
0.61	2.01	3.89	7.70	6.26	5.55	5.35	5.58	6.13

Volatility Measures

Alpha	Sharpe Ratio	Std. Deviation	Mean	Beta
2.01	0.71	0.67	5.39	0.83
YTM	Average Maturity	Modified Duration		
7.65	0.1	0.1		

Calendar Year Returns (%)

Year	2024	2023	2022	2021	2020
Annual	1.10	7.38	4.53	4.01	4.25

Scheme Profile

Corpus (Cr.)	52 Week High
34,593.00	33.9886 (15/02/2024)
Current Nav	52 Week Low
33.9886 (15/02/2024)	31.5622 (16/02/2023)

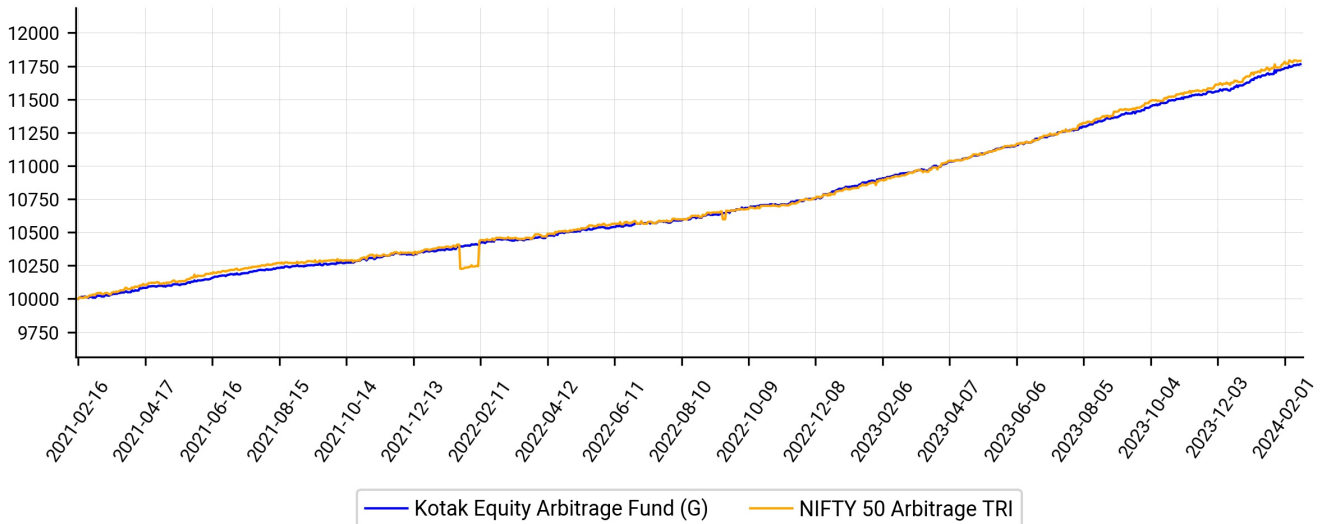
General

Exit Load : 0.25% for redemption Within 30 days
Expense Ratio : 1.01

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	76.79 %	Cash	78.20 %
Kotak Money Market Fund Direct Growth	Derivatives/Mutual Fund/ETF	9.95 %	Debt MF	18.45 %
HDFC Bank Limited	Equity	7.66 %	A1+	2.10 %
Kotak Liquid Scheme Direct Plan Growth	Derivatives/Mutual Fund/ETF	4.55 %	Unrated	1.25 %
Kotak Savings Fund Direct Growth	Derivatives/Mutual Fund/ETF	3.95 %		
Reliance Industries Limited	Equity	3.11 %		
State Bank of India	Equity	3.04 %		
Tri Party Repo	Trep	2.62 %		
Adani Enterprises	Equity	2.10 %		
Tata Consultancy Services Limited	Equity	2.00 %		
CPHDFC BANK LTD.	CP/CD	1.90 %		

Top Holdings

As on 31/01/2024

Holding	Instrument	Net Asset (%)
INDUSIND BANK	Equity	1.77 %
Axis Bank Limited	Equity	1.48 %
ADANI PORT & SPECIAL ECONOMIC ZONE LTD	Equity	1.44 %
NATIONAL THERMAL POWER CORPORATION LTD.	Equity	1.44 %
Coal India Limited	Equity	1.43 %
Bajaj Finance Limited	Equity	1.42 %
Hindustan Aeronautics Limited	Equity	1.41 %
ITC Limited	Equity	1.35 %
POWER FINANCE CORPORATION LTD	Equity	1.27 %

Objective

Investment Strategy The scheme aims to generate income through arbitrage opportunities emerging out of pricing anomaly between the spot & futures market; and also through deployment of surplus cash in fixed income instruments.

Risk Assessment

Category : **Conservative**