

Category: Hybrid: Arbitrage | BenchMark: NIFTY 50 Arbitrage TRI | SchemeType: Open Ended | Fund Manager: Jigar Shethia

Trailing Returns (%)

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

1M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y
0.61	1.97	3.80	7.48	5.90	5.22	0.00	0.00	0.00

Volatility Measures

Alpha	Sharpe Ratio	Std. Deviation	Mean	Beta
1.84	0.16	0.68	5.02	0.93
YTM	Average Maturity	Modified Duration		
7.11	0.19	0.19		

Calendar Year Returns (%)

Year	2024	2023	2022	2021	2020
Annual	1.13	7.04	4.10	3.55	1.72

Scheme Profile

Corpus (Cr.)	52 Week High
873.00	11.878 (16/02/2024)
Current Nav	52 Week Low
11.8780 (16/02/2024)	11.058 (20/02/2023)

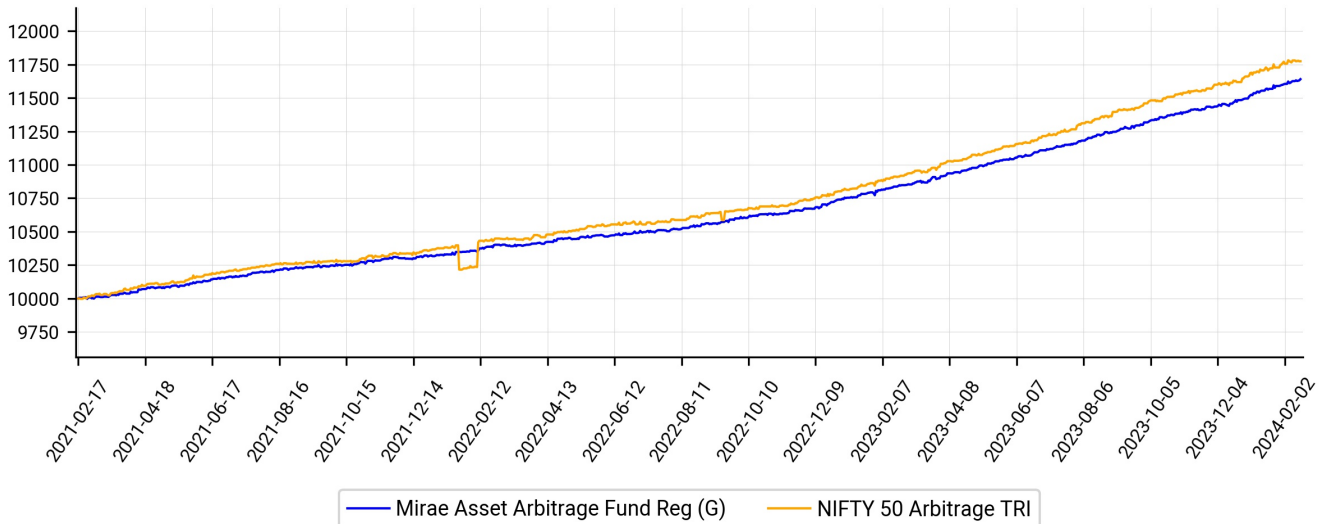
General

Exit Load : 0.25% for redemption Within 15 days
Expense Ratio : 0.90

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 Receivables/Payables (FnO)	Current Asset	78.69 %
Tri Party Repo	Trep	3.93 %
ASIAN PAINTS (INDI LTD)	Equity	2.32 %
Balrampur Chini Mills Limited	Equity	1.66 %
Hindustan Aeronautics Limited	Equity	1.56 %
NATIONAL THERMAL POWER CORPORATION LTD.	Equity	1.56 %
State Bank of India	Equity	1.47 %
6.18% Government of India (MD 04/11/2024)	GOI Securities	1.46 %
Canara Bank (MD 26/03/2024) #	CP/CD	1.45 %
91 Days Tbill (MD 14/03/2024)	Treasury Bill	1.45 %
VODAFONE IDEA LIMITED	Equity	1.44 %
BANDHAN BANK LIMITED	Equity	1.38 %

Top Sector

As on 31/01/2024

Sector	Net Asset (%)
Cash	82.62 %
SOV	12.05 %
A1+	4.83 %
Debt MF	0.50 %

Top Holdings

As on 31/01/2024

Holding	Instrument	Net Asset (%)
ITC Limited	Equity	1.37 %
Adani Enterprises	Equity	1.33 %
National Aluminium Co Ltd	Equity	1.26 %
Manappuram Finance Limited	Equity	1.22 %
Inter Globe Aviation Ltd	Equity	1.20 %
Bajaj Auto Limited	Equity	1.18 %
INFO EDGE (INDI LTD)	Equity	1.14 %
HINDUSTAN COPPER LIMITED	Equity	1.11 %

Objective

Investment Strategy The scheme seeks to generate capital appreciation and income by predominantly investing in arbitrage opportunities in the cash and derivative segments of the equity markets and the arbitrage opportunities available within the derivative segment and by investing the balance in debt and money market instruments.

Risk Assessment

Category : **Conservative**