

Category: Hybrid: Arbitrage | BenchMark: NIFTY 50 Arbitrage TRI | SchemeType: Open Ended | Fund Manager: R Arun

**Trailing Returns (%)**

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

1M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y
0.61	1.94	3.78	7.68	6.27	5.64	5.19	5.40	5.91

**Volatility Measures**

Alpha	Sharpe Ratio	Std. Deviation	Mean	Beta
2.04	0.77	0.68	5.44	0.82
YTM	Average Maturity	Modified Duration		
7.63	0.32	0.32		

**Calendar Year Returns (%)**

Year	2024	2023	2022	2021	2020
Annual	1.09	7.43	4.61	4.02	3.42

**Scheme Profile**

Corpus (Cr.)	52 Week High
26,630.00	30.7294 (16/02/2024)
Current Nav	52 Week Low
30.7294 (16/02/2024)	28.5571 (20/02/2023)

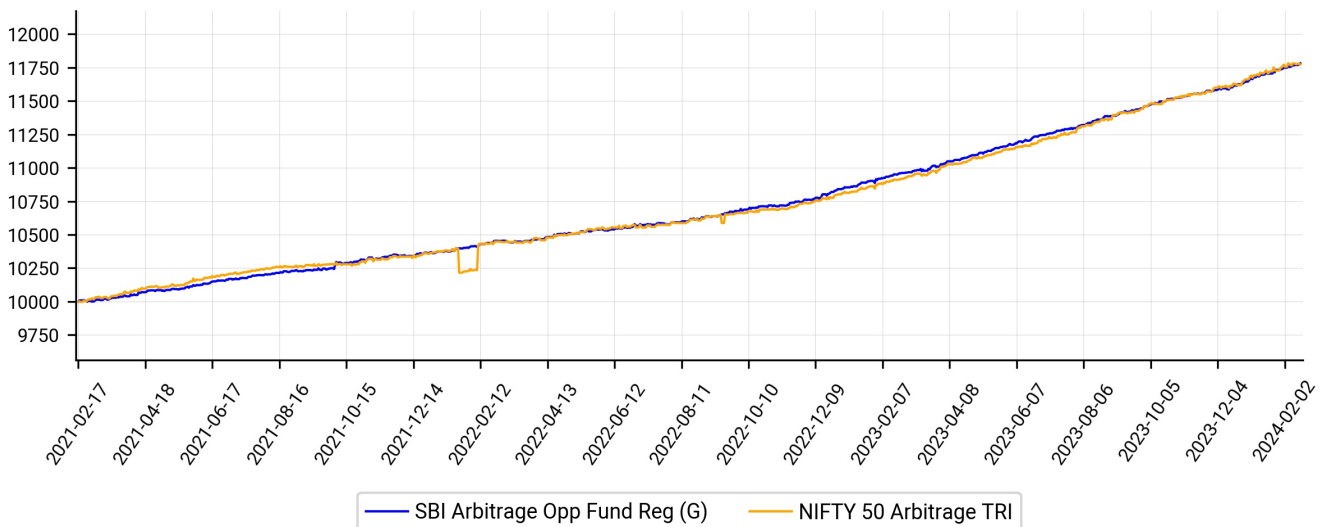
**General**

Exit Load : 0.25% for redemption Within 30 days  
Expense Ratio : 0.95

**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	75.08 %	Cash	78.95 %
HDFC Bank Limited	Equity	7.73 %	Debt MF	10.12 %
SBI Savings Fund - Direct Plan - Growth Option	Derivatives/Mutual Fund/ETF	7.26 %	A1+	6.83 %
Reliance Industries Limited	Equity	5.42 %	SOV	4.10 %
Tri Party Repo	Trep	3.87 %		
SBI Magnum Low Duration Fund - Direct Plan - Growth Option	Derivatives/Mutual Fund/ETF	2.86 %		
State Bank of India	Equity	2.41 %		
ADANI PORT & SPECIAL ECONOMIC ZONE LTD	Equity	1.82 %		
Tata Power Co Ltd	Equity	1.81 %		
Tata Consultancy Services Limited	Equity	1.48 %		
ITC Limited	Equity	1.43 %		

## Top Holdings

As on 31/01/2024

Holding	Instrument	Net Asset (%)
POWER GRID CORPORATION OF INDI	Equity	1.39 %
Hindalco Industries Limited	Equity	1.37 %
NATIONAL THERMAL POWER CORPORATION LTD.	Equity	1.36 %
Kotak Securities Ltd.	CP/CD	1.31 %
Maruti Suzuki India Limited	Equity	1.25 %
Axis Bank Limited	Equity	1.23 %
Shriram Finance Limited	Equity	1.18 %
Bank of Baroda	Equity	1.18 %
ASIAN PAINTS (INDI LTD	Equity	1.15 %

## Objective

**Investment Strategy** The scheme will invest 65 to 85 per cent of its assets in equities and equity derivatives and the rest in debt and money market instruments. It will invest in stocks and would offset its investment in stocks by simultaneous equivalent investment in equity derivatives.

## Risk Assessment

Category : **Conservative**