

# Kotak Equity Arbitrage Fund

## Category Equity - Arbitrage

## Suggested Horizon 1 year and above

### Investment Objective

The investment objective of the scheme is to generate capital appreciation and income by predominantly investing in arbitrage opportunities in the cash and derivatives segment of the equity market, and by investing the balance in debt and money market instruments. However, there is no assurance that the objective of the scheme will be realized

### Manager Biography

Deepak Gupta since 4/15/2008

### Scheme Details

Inception Date	9/29/2005
Minimum Initial	5,000
Fund Size	145,915,619,918
Annual Report Net Expense Ratio	0.94
Primary Prospectus Benchmark	NIFTY 50 Arbitrage PR INR
NAV (Mo-End)	24.61
Exit Fee	0.25

### Portfolio Characteristics

Modified Duration

Avg Eff Maturity

Yield to Maturity

### Risk/Reward

Time Period: 2/1/2015 to 1/31/2018

Std Dev 0.44

Beta 0.94

Sharpe Ratio (arith) -0.33

Treynor Ratio (arith) -0.15

Alpha 0.02

Information Ratio (arith) 0.20

Past performance is not a guarantee of future returns. The value of investments may fall as well as rise and investors may not get back the full amount invested. Any decision to invest should be based on a full reading of the offer document. In case of any discrepancy between this sheet and the offer document in force, the offer document shall prevail.

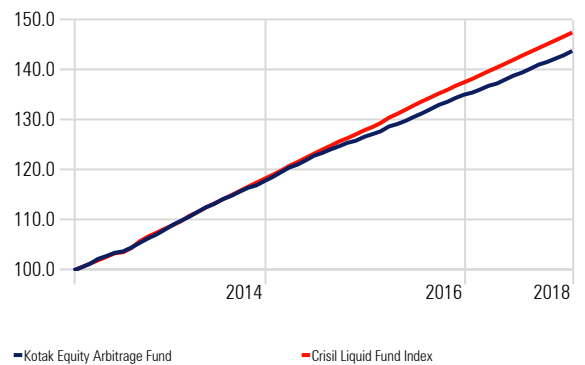
### Trailing Returns

Display Benchmark 1: Crisil Liquid Fund Index

	Scheme	Benchmark
6 Months	3.11	3.24
1 Years	6.13	6.68
2 Years	6.33	7.08
3 Years	6.62	7.39
5 Years	7.55	8.09

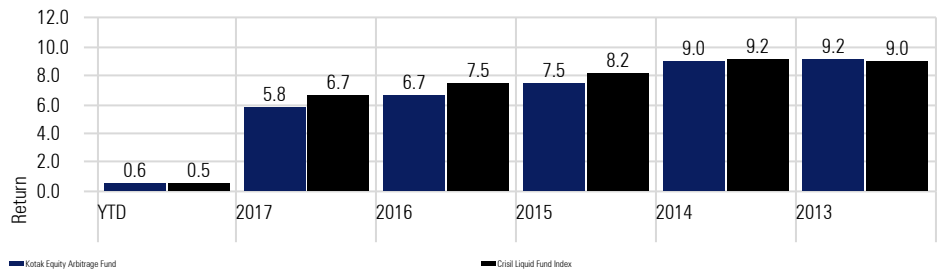
### Investment Growth

Time Period: 2/1/2013 to 1/31/2018



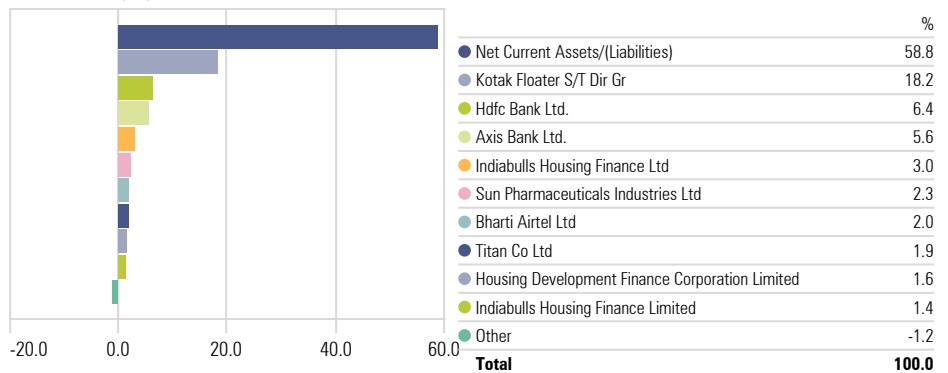
### Returns

Calculation Benchmark: Crisil Liquid Fund Index



### Portfolio Holdings

Portfolio Date: 1/31/2018



### Sector Allocation

Portfolio Date: 1/31/2018

Basic Materials %	14.16
Consumer Cyclical %	18.37
Communication Services %	4.92
Consumer Defensive %	5.72
Energy %	0.66
Financial Services %	29.27
Healthcare %	11.51
Industrials %	6.63
Real Estate %	1.03
Technology %	2.04
Utilities %	5.67

### Credit Quality

Portfolio Date: 1/31/2018

