

DHFL Pramerica Arbitrage Fund

Primary Information

Category	HYBRID - Arbitrage
Benchmark	Nifty 50 Arbitrage
AUM	Rs. 845 crore (As on Nov 30, 2017)
Inception Date	Aug 27, 2014
Fund Manager	Mr. Utkarsh Katkoria(Since Mar 2016) Mr. Hitash Dang(Since May 2017)
Fund Objective	The scheme seeks to generate income by investing in arbitrage opportunities that potentially exist between the cash and derivatives market as well as within the derivatives segment of the market. Investments may also be made in debt & money market instruments.
Exit Load	0.5% for redemption within 30 days
Expense Ratio	0.96% (As on Nov 30, 2017)

Portfolio Characteristics & Composition

Total Stocks	30
P / E Ratio	27.00
P / B Ratio	2.05
Equity	-0.39%
Debt	21.46%
Cash	78.93%

Fund Style

Investment Style
Growth Blend Value

Capitalisation
Large Medium Small

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Trailing Returns

	Return (%)		
	Fund	Category	Benchmark
Year-to-Date	0.16	0.20	0.49
1-Year	6.08	6.03	23.09
2-Year	6.05	6.40	15.60
3-Year	6.59	6.82	8.08
Since Launch	6.80	-	-

Return less than 1 year are expressed in absolute terms while over 1 year are expressed in annualised terms

Values are as on 9th Jan, 2018

Risk Measures

Sharpe	3.78
Alpha	1.91
Beta	0.97

Values are as on 30th Nov, 2017

Top 5 Equity Holdings

Company	% Assets
Bharat Financial	4.69
Century Textiles & Inds	4.35
Sun TV Network	4.28
HDFC Bank	4.20
Fortis Healthcare (India)	3.98

Top 5 Debt Holdings

Company	% Assets
6.5% HDFC Bank	10.63
6.25% HDFC Bank	4.74
9.5% Yes Bank	2.97
TGS Investment & Trade 321-D 12/06/2018	2.84
8.24% MTNL 2024	0.16

Values are as on 30th Nov, 2017