

# Indiabulls Arbitrage Fund

## Primary Information

|                       |  |
|-----------------------|--|
| <b>Category</b>       | HYBRID - Arbitrage   |
| <b>Benchmark</b>      | Crisil Liquid  |
| <b>AUM</b>            | Rs. 510 crore (As on Dec 31, 2017)   |
| <b>Inception Date</b> | Dec 19, 2014   |
| <b>Fund Manager</b>   | Mr. Malay Shah (Since Dec 2014)<br>Mr. Sumit Bhatnagar (Since Dec 2014)  |
| <b>Fund Objective</b> | The scheme seeks to generate 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. |
| <b>Exit Load</b>      | 0.25% for redemption within 30 days  |
| <b>Expense Ratio</b>  | 0.93% (As on Nov 30, 2017)   |

## Portfolio Characteristics & Composition

|                     |        |
|---------------------|--------|
| <b>Total Stocks</b> | 39     |
| <b>P / E Ratio</b>  | 23.58  |
| <b>P / B Ratio</b>  | 2.42   |
| <b>Equity</b>       | -0.36% |
| <b>Debt</b>         | 23.54% |
| <b>Cash</b>         | 76.84% |

## Fund Style

Investment Style  
Growth Blend Value

|  |  |  |
|--|--|--|
|  |  |  |
|  |  |  |
|  |  |  |

Capitalisation  
Large Medium Small

# Indiabulls Arbitrage Fund

## Trailing Returns

|                     | Return (%) |          |           |
|---------------------|------------|----------|-----------|
|                     | Fund       | Category | Benchmark |
| <b>Year-to-Date</b> | 0.22       | 0.20     | 0.53      |
| <b>1-Year</b>       | 5.92       | 5.98     | 22.56     |
| <b>2-Year</b>       | 6.46       | 6.39     | 15.58     |
| <b>3-Year</b>       | 6.91       | 6.81     | 8.08      |
| <b>Since Launch</b> | 7.01       | -        | -         |

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

Values are as on 10th Jan, 2018

## Risk Measures

|               |      |
|---------------|------|
| <b>Sharpe</b> | 5.01 |
| <b>Alpha</b>  | 2.16 |
| <b>Beta</b>   | 0.92 |

Values are as on 31<sup>st</sup> Dec, 2017

## Top 5 Equity Holdings

| Company             | % Assets |
|---------------------|----------|
| Sun Pharmaseutical  | 6.08     |
| Maruti Suzuki India | 5.58     |
| Yes Bank            | 3.76     |
| Dewan Housing Fin.  | 3.39     |
| Bharti Airtel       | 3.28     |

## Top 5 Debt Holdings

| Company             | % Assets |
|---------------------|----------|
| Kotak Mahindra Bank | 6.37     |
| HDFC Bank           | 5.49     |
| Tata Motor Finance  | 4.63     |
| Indusind Bank       | 3.92     |
| Lakshmi Vilas Bank  | 1.96     |

Values are as on 31<sup>st</sup> Dec, 2017