

FUND INSIGHT

IDFC ARBITRAGE FUND

MARCH 2013
Fund Features:
Nature: Equity & Equity Derivatives

Average AUM (Feb-2013):

₹73.1 Crores

Inception Date: 21 December 2006

Fund Manager: Mr. Kenneth Andrade &

Mr. Suyash Choudhary

(Since March 25, 2011)

Other Parameters:
Standard Deviation: 0.23%

Asset Allocation:
Equity: 67.57

Debt: 32.43%

Benchmark: Crisil Liquid Fund Index

Minimum Investment Amount:

₹5,000/-

Exit Load: 0.25% if redeemed within 30

days from the date of purchase.

(w.e.f. 12 Oct, 2009)

The fund invests in arbitrage opportunities in the cash and the Derivative segments of the equity markets. The scheme aims to capture the spread (Cost of Carry) between the cash and futures market by simultaneously executing buy (in the cash market) and sell (in the futures market) trades. The balance is invested in debt and money market instruments.

PORTFOLIO

(28 February 2013)

Name	% of NAV	Industry
Grasim Industries	6.37	Cement
Punjab National Bank	5.08	Banks
United Spirits	4.97	Consumer Non Durables
Pantaloon Retail (India)	4.58	Retailing
Sterlite Industries (India)	3.55	Non - Ferrous Metals
Reliance Power	3.34	Power
HDFC Bank	2.65	Banks
Reliance Infrastructure	2.61	Power
Tata Global Beverages	2.60	Consumer Non Durables
Hindalco Industries	2.60	Non - Ferrous Metals
Hindustan Petroleum Corporation	2.58	Petroleum Products
Reliance Communications	2.57	Telecom - Services
Reliance Capital	2.57	Finance
Tata Motors	2.56	Auto
Chambal Fertilizers & Chemicals	2.41	Fertilisers