SBI Debt Hybrid Fund Reg Gr

Investment Objective

To provide the investors an opportunity to invest primarily in Debt and Money market instruments and secondarily in equity and equity related instruments.

Manager Biography

Ruchit Mehta since 7/1/2011

Operations	
Inception Date	4/9/2001
Minimum Initial	5,000
Annual Report Net Expense Ratio	1.96
Turnover Ratio %	95.79
NAV (Mo-End)	41.11

Risk Reward	
Std Dev	4.22
Sharpe Ratio	0.31
Alpha	-2.98
Sharpe Ratio	0.31
Treynor Ratio	1.22
R-Squared	72.49

Asset Allocation

Portfolio Date: 10/31/2019



Market Capitalization

Portfolio Date: 10/31/2019

	%
• Giant	41.2
 Large 	18.3
• Mid	25.5
 Small 	12.5
 Micro 	2.5
Total	100.0

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.

Category Hybrid - Conservative Hybrid

Trailing Returns			Investment Growth			
Period	Inv	Bmk1	Time Pe	riod: 12/1/2014 to 11/30/2019		
3 months	3.33	2.88	152.5 —			
6 months	2.58	5.29				
1 Year	8.87	11.99	145.0 —			
2 Years	3.64	8.11	137.5 —			
3 Years	4.69	7.73				
5 Years	7.60	8.45	130.0 —			
Drawdown			122.5 —			
Time Period: 12/1/2016 to 11/30/2	2019		115.0 —			
	In	v Bmk1		\sim		
Max Drawdown	-3.39	9 -1.25	107.5 —	and a		
Max Drawdown # of Periods	s 10.00	0 1.00	100.0 —	2015		
Max Drawdown Peak Date	1/1/2018	8 9/1/2018		2010		
Max Drawdown Valley Date	10/31/2018	3 9/30/2018	SBI Debt	Hybrid Fund Reg Gr		
Leading Detractors				Leading Contributor		
Time Period: 12/1/2018 to 11/30/2	2019			Time Period: 12/1/2018 to 11/		
	Rescaled Weight	Return Cont	ribution			
Indian Terrain Fashions Ltd	3.30	-49.82	-2.35	AAVAS Financiers Ltd		

IVIAX DIAWUOWII # OI PEHOUS	10.00	1.00	100.0	2015	2017		2019
Max Drawdown Peak Date	1/1/2018	8 9/1/2018					
Max Drawdown Valley Date	10/31/2018	8 9/30/2018	=SBI Debt	Hybrid Fund Reg Gr	NIFTY 50 Hybrid	l Composite	Debt 15 85 Index
Leading Detractors				Leading Contributor	S		
Time Period: 12/1/2018 to 11/30/20)19			Time Period: 12/1/2018 to 11/30/2019			
	Rescaled Weight	Return Cont	ribution		Rescaled Weight		Contribution
Indian Terrain Fashions Ltd	3.30	-49.82	-2.35	AAVAS Financiers Ltd	3.97	130.41	3.40
Ashoka Buildcon Ltd	2.88	-25.75	-1.04	Bajaj Finance Ltd	5.65	61.38	3.20
ITD Cementation India Ltd	1.20	-43.84	-0.76	Dixon Technologies (India) Lte	3.93	62.00	2.32
Bharat Heavy Electricals Ltd	1.95	-24.33	-0.70	ICICI Bank Ltd	4.91	44.68	2.07

-0.56 InterGlobe Aviation Ltd

Suggested Horizon

3 Years and above

Returns

SBI Debt Hybrid Fund Rea Gr

%

Lemon Tree Hotels Ltd

Calculation Benchmark: NIFTY 50 Hybrid Composite Debt 15 85 Index

4.81

-7.21

6.51

24.03

31.08

0.00

10.38

0.00

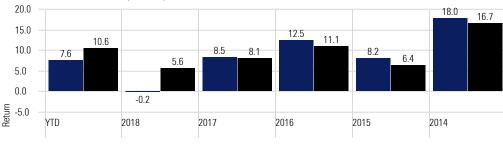
0.00

3.33

0.00

16.39

8.27



Sector Allocation
Portfolio Date: 10/31/2019
Basic Materials %
Consumer Cyclical %
Financial Services %
Real Estate %
Consumer Defensive %
Healthcare %
Utilities %
Communication Services %
Energy %
Industrials %
Technology %

Portfolio Holdings

NIFTY 50 Hybrid Composite Debt 15 85 Index

Portfolio Date: 10/31/2019

State Bank Of India 9.8 9.3 Treps Net Receivable / Payable 4.7 4.6 ICICI Bank Limited 6.79% Govt Stock 2029 4.6 3.6 Muthoot Finance Limited POWER FINANCE CORPORATION LIMITED 3.4 7.26% Govt Stock 2029 33 Power Finance Corporation Ltd 3.2 GOVT STOCK 2.9 Othe 50.6 Tota 100.0

AXIS BANK

1.82

4.99 39.53

Portfolio Date: 10/31/2019