Kotak Equity Savings Reg Gr

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 enhance returns with a moderate exposure in equity & equity related instruments. There is no assurance or guarantee that the investment objective of the scheme will be achieved.

Manager Biography

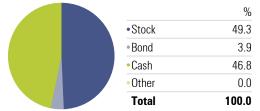
Harish Krishnan since 5/9/2019

Operations	
Inception Date	10/13/2014
Minimum Initial	5,000
Annual Report Net Expense Ratio	2.14
Turnover Ratio %	695.29
NAV (Mo-End)	14.87

Risk Reward	
Std Dev	3.58
Sharpe Ratio	1.33
Alpha	
Sharpe Ratio	1.33
Treynor Ratio	
R-Squared	

Asset Allocation

Portfolio Date: 11/30/2019



Market Capitalization

Portfolio Date: 11/30/2019

		%
	 Giant 	61.7
	Large	22.3
	• Mid	14.6
	• Small	1.1
	 Micro 	0.3
	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 - Equity Savings**

Trailing Returns			Inves	stment Gro
Period	Inv	Bmk1	Time Pe	riod: 12/1/2014
3 months	4.54	6.36	160.0 -	
6 months	3.46	8.94	152.5	
1 Year	8.01	15.28	145.0	
2 Years	6.40	9.85	143.0 -	
3 Years	8.43	12.42	137.5 –	
5 Years	7.60	9.08	130.0 -	
Drawdown			122.5 –	
Time Period: 12/1/2016 to 11/30/	2019		115.0 -	
	Inv	Bmk1	107.5 -	
Max Drawdown	-2.86	-5.44	100.0 -	PV
Max Drawdown # of Periods	2.00	1.00	92.5 —	2015
Max Drawdown Peak Date	9/1/2018	10/1/2018		
Max Drawdown Valley Date	10/31/2018	10/31/2018	Kotak Eq	uity Savings Reg Gr
Leading Detractors				Leading (
Time Period: 12/1/2018 to 11/30/	2019			Time Period: 1

Time Period: 12/1/2018 to 11/30/2019		Time Period: 12/1/2018 to 11/30/2019					
	Rescaled Weight	Return C	ontribution		Rescaled Weight	Return	Contribution
Reliance Infrastructure Ltd	0.22	-83.29	-0.69	Reliance Industries Ltd	6.82	52.36	4.17
Mahindra & Mahindra Ltd	1.26	-31.96	-0.45	Bajaj Finance Ltd	3.92	61.38	1.67
Piramal Enterprises Ltd	1.48	-16.54	-0.31	Housing Development Finance Corp Ltd	6.35	16.58	1.57
Dish TV India Ltd	0.17	-45.25	-0.30	ICICI Bank Ltd	2.29	44.68	1.10
Bharat Financial Inclusion Ltd	1.34	-12.35	-0.30	HDFC Bank Ltd	4.41	20.81	0.76

Returns

Calculation Benchmark: NIFTY 50 Hybrid Composite Debt 65:35 Index



Sector Allocation	
Portfolio Date: 11/30/2019	
Basic Materials % Consumer Cyclical % Financial Services % Real Estate % Consumer Defensive % Healthcare % Utilities % Communication Services % Energy % Industrials %	
Technology %	

Portfolio Holdings

Portfolio Date: 11/30/2019

7.19

6.60

37.26

0.00

8.61

3.29

3.34

1.54

18.97

5.58

7.61

Cash Offset For Derivative 37.9 10.8 Triparty Repo Reliance Industries Ltd 9.7 Hdfc Bank Ltd. 7.3 6.4 Housing Dev nce Corp Lto Kotak Money Market Dir Gr 5.5 Bajaj Finance Ltd 3.5 HDFC Bank Ltd 3.0 HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED 2.7 ICICI Bank Ltd. 2.6 10.5 Other Total 100.0

Portfolio Date: 11/30/2019

AXIS BANK

nves	stment Growth		
ime Pe	riod: 12/1/2014 to 11/3	80/2019	
60.0 -			
52.5 —			
45.0 —			N
37.5 –			
30.0 —			
22.5 –			
15.0 —		\sim	
07.5 —		\sim	
00.0 -			
2.5 —	2015	2017	2019
	2010	2017	2010

Leading Contributors

-NIFTY 50 Hybrid Composite Debt 65:35 Index