Sundaram Arbitrage Fund

Type Of Scheme: An open-ended scheme investing in arbitrage opportunities
Product Labeling: Income over short term

SUNDARAM MUTUAL
Sundaram Finance Group

Fund Details

Date of Inception/ Allotment	Apr 21, 2016
Benchmark Name	NIFTY 50 Arbitrage Index TRI
NAV (Regular Growth)	₹ 15.49
NAV (Direct Growth)	₹ 16.50
NAV (Regular IDCW)	₹ 12.81
NAV (Direct IDCW)	₹ 13.42
AUM (Cr)	₹ 538.54 Cr
AAUM (Cr)	₹ 548.14 Cr

Fund Manager Details

Name of Fund Managers:
- I. Rohit Seksaria
- II. Kumaresh Ramakrishnan

Total Experience: (I) 23 Yrs; (II) 31 Yrs
Managing Since: (I) 01 Jan 2022 (II) 09 Jun 2026

Minimum Investment

Lump sum Amount:	Rs. 100/-& Multiple of Rs. 1/-
SIP Amount:	₹100 (Monthly & Daily), ₹1000 (Weekly), ₹750 (Quarterly)

Load Structure

Exit Load:	Upto 25%, within 15 days from the date of allotment: Nil. More than 25% within 15 days from the date of allotment: 0.25%. >15 days: Nil

Expense Ratio (Base %)

Regular Plan:	0.8
Direct Plan:	0.2

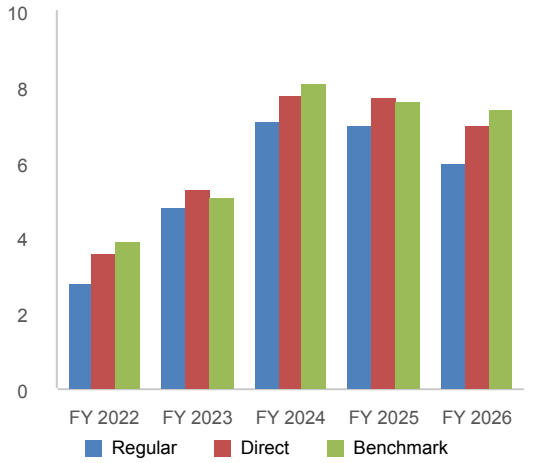
Quantitative Measures/Risk Measures

Std. Deviation (%):	0.5
Beta (%):	0.6
Tracking Error (%):	0.4
Sharpe Ratio (%):	2.7
Tracking Difference (%):	1.7
Information Ratio:	-2.5

Performance of the Scheme – CAGR

Compounded Annualised Returns	Scheme (Reg) %	Scheme (Dir) %	Benchmark %
Last 1 year	6.0	6.8	7.3
Last 3 year	6.4	7.2	7.4
Last 5 year	5.7	6.4	6.7
Last 10 year	4.4	5.1	5.6
Since Inception	4.5	5.2	5.7

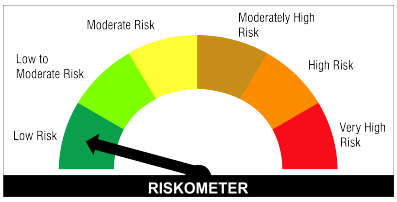
Absolute Returns for each F.Y. for last 5 years



Portfolio Data: Top 10 Holdings

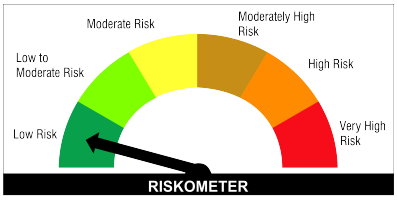
No.	Holding Name	% of Net Assets
1.	Sundaram Money Market Fund	9.6%
2.	HDFC Bank Ltd	8.0%
3.	Reliance Industries Ltd	7.6%
4.	Ashok Leyland Ltd	6.3%
5.	Bajaj Finance Ltd	6.2%
6.	Sundaram Liquid Fund	5.6%
7.	364 Days - T Bill - 25/02/2027	5.4%
8.	ICICI Bank Ltd	5.3%
9.	Bharti Airtel Ltd	4.4%
10.	Axis Bank Ltd	2.9%

Scheme Riskometer



Low Risk

Benchmark Riskometer



Low Risk

Major Risk Factors

1. Equity Markets Risk
2. Arbitrage Risk
3. Price Risk
4. Volatility Risk
5. Liquidity risk

Quantitative Measures/Risk Measures

Portfolio Turnover Ratio (Annualized)	
Equity Turnover	93.0
Gross Exposure Turnover (Equity + Debt + Derivatives)	884.1
Average Maturity	0.4 Years
Macaulay Duration	0.4 Years
Modified Duration	0.4 Years
Annualized Portfolio Yield	-
Yield To Maturity	6.0 %

Additional Information pertaining to Portfolio of the scheme

- Detailed Investment in Securities
- Allocation of Net Assets by Sector
- Allocation of Net Assets by Asset Class
- **Allocation of Net Assets by Credit Rating** N.A
- **Allocation of Net Assets by Region/Country** India - 100%

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MAJOR CHANGES W.R.T PREVIOUS MONTH –

1. Top 10 changes in Holdings in portfolio of the scheme

Name of securities added	Name of securities deleted/reduced	Total Weightage in %age
Swiggy Ltd		0.7
Ashok Leyland Ltd		6.3
Angel One Ltd		0.4
Eternal Ltd		1.4
Sundaram Liquid Fund		5.6
ITC Ltd		1.8
One 97 Communications Ltd		0.7
	364 Days - T Bill - 17/09/ 2026 *	-
	Kotak Mahindra Bank Ltd	1.2
	Tata Steel Ltd	0.7

Total (%) is the Current Weightage in the Portfolio

2. Changes in Expense Ratio of the scheme

Plan	Aug-2026	Sep-2026
Direct	0.2	0.2
Regular	0.8	0.8

3. Changes in Risk-o-Meter of the scheme

Change	Aug-2026	Sep-2026
Direct	Low Risk	Low Risk
Regular	Low Risk	Low Risk

4. Changes in Credit Quality

Name of security	Aug-2026	Sep-2026
Sov	10.6%	10.0%
A1+	1.8%	1.8%

Description/Inference of the Quantitative/Risk Measures

Sr.No	Quantitative Measures/ Risk Measures	Brief description/ Inference of the Quantitative measure
1	**Standard Deviation**	Statistical measure of the range of an investment's performance. Higher SD higher volatility
2	**Beta**	Measure of an investment's volatility vis-à-vis the market. Beta of less than 1 means that the security will be less volatile than the market.
3	**Tracking Error**	A divergence between the price behavior of a position or a portfolio and the price behavior of the benchmark
4	**Sharpe Ratio**	Measure of risk-adjusted returns and is calculated using standard deviation and excess return to determine reward per unit of risk.
5	**Tracking Difference**	The annualized difference of daily returns between the index or goods and the NAV of the ETF/ Index
6	**Information Ratio**	Measure of the risk-adjusted returns of the fund. It is the excess return over benchmark divided by the tracking error
7	**Turnover Ratio**	Percentage of a fund's holdings that have changed in a given year.
8	**Average Maturity**	Weighted Average Maturity of the Assets
9	**Macaulay Duration**	Measure of the average time it takes to receive a bond's cash flows.
10	**Modified Duration**	Price sensitivity and the percentage change in price for a unit change in yield
11	**Annualized Portfolio Yield**	Weighted Average valuation yield of the assets
12	**Yield to Maturity**	Yield to Maturity or the YTM is the rate of return anticipated on a bond if held until maturity

Important Weblinks:

Sr.No	Links	Description
1	[Calc Method]	Mathematical parameters and assumptions.
2	[Risk Factor]	Various risk factors associated with the Scheme
3		Link for SID on AMC website
4	[Investor Service]	Contact details
5	[Grievance Redressal]	Grievance submission page with details showing Escalation matrix

ADDITIONAL DISCLOSURES

The risk free Index is Weighted Average Rate of TREPS 5.15 as on Sep 30, 2026. Different Plans shall have a different expense structure. The expense ratio mentioned is the Base Expense Ratio and excludes brokerage cost, Transaction Cost & GST incurred for the purpose of execution of trade.