

# Sundaram Arbitrage Fund

An open-ended scheme investing in arbitrage opportunities



SUNDARAM MUTUAL  
— Sundaram Finance Group —

## FUND FEATURES

<b>Category</b>	Arbitrage Fund
<b>Fund Managers</b>	Rohit Seksaria, Dwijendra Srivastava
<b>Month End AUM</b>	INR 468 Cr.
<b>Avg. AUM</b>	INR 450 Cr.
<b>Inception Date</b>	Apr 21, 2016
<b>Benchmark (Tier I)</b>	NIFTY 50 Arbitrage Index TRI
<b>Additional Benchmark</b>	CRISIL 1Y Tbill
<b>Plans</b>	Regular/Direct
<b>Options</b>	Growth/IDCW
<b>Minimum Amount</b>	INR 100/- & Multiple of INR 1/-
<b>SIP / STP / SWP</b>	Available
<b>Exit Load</b>	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

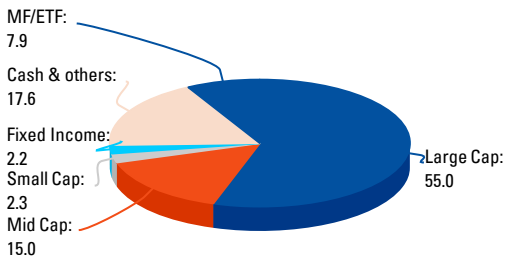
## NET ASSET VALUE (NAV)

	Regular	Direct
<b>Growth</b>	15.16	16.11
<b>IDCW</b>	13.33	13.93

## RATIO (ANNUALISED)

<b>Weighted Avg. Market Cap</b>	INR 6,26,187 Cr.
<b>Median Market Cap</b>	INR 1,97,600 Cr.
<b>Standard Deviation</b>	0.4
<b>Beta</b>	0.4
<b>Information Ratio</b>	-2.4
<b>Sharpe Ratio</b>	2.6
<b>Average Maturity of Portfolio</b>	0.34 Years
<b>Weighted Average Maturity of PTCs</b>	-
<b>Macaulay Duration of Portfolio</b>	0.33 Years
<b>Modified Duration of Portfolio</b>	0.00 Years
<b>YTM of Portfolio</b>	5.02 %
<b>Turnover Ratio - Ex. Derivatives</b>	96.5
<b>Turnover Ratio - All</b>	937.3

## MARKET CAPITALISATION (%)



## PORTFOLIO

Portfolio	% Of Net Asset
<b>Equity</b>	<b>72.4</b>
<b>Agri &amp; Commercial Vehicles</b> <sup>3</sup>	<b>6.0</b>
Ashok Leyland Ltd <sup>2</sup>	6.0
<b>Agricultural Food &amp; Other Products</b> <sup>6</sup>	<b>5.2</b>
Patanjali Foods Ltd <sup>9</sup>	3.4
Marico Ltd	1.8
<b>Automobiles</b> <sup>8</sup>	<b>2.9</b>
TVS Motor Company Ltd	2.1
Mahindra & Mahindra Ltd	0.4
Maruti Suzuki India Ltd	0.4
<b>Banks</b> <sup>1</sup>	<b>19.8</b>
HDFC Bank Ltd <sup>3</sup>	5.9
State Bank of India <sup>6</sup>	5.0
ICICI Bank Ltd <sup>8</sup>	3.6
Axis Bank Ltd <sup>10</sup>	3.0
Kotak Mahindra Bank Ltd	1.8
Bank of Baroda	0.6
<b>Capital Markets</b> <sup>9</sup>	<b>2.3</b>
Indian Energy Exchange Ltd	1.6
Angel One Ltd	0.7
<b>Cement &amp; Cement Products</b>	<b>1.1</b>
Ambuja Cements Ltd	1.1
<b>Construction</b> <sup>4</sup>	<b>5.4</b>
Larsen & Toubro Ltd <sup>4</sup>	5.4
<b>Consumer Durables</b>	<b>0.3</b>
Havells India Ltd	0.3
<b>Diversified Fmcg</b> <sup>10</sup>	<b>2.1</b>
ITC Ltd	2.1
<b>Ferrous Metals</b>	<b>1.0</b>
Tata Steel Ltd	1.0
<b>Finance</b> <sup>2</sup>	<b>8.8</b>
Bajaj Finance Ltd <sup>1</sup>	6.2
REC Ltd	2.0
Jio Financial Services Ltd	0.6
<b>Gas</b>	<b>0.3</b>
GAIL Ltd	0.3
<b>Healthcare Services</b>	<b>0.5</b>
Fortis Health Care Ltd	0.5
<b>Insurance</b>	<b>1.1</b>
Max Financial Services Ltd	1.1
<b>Leisure Services</b>	<b>0.8</b>
The Indian Hotels Company Ltd	0.8
<b>Non - Ferrous Metals</b>	<b>2.0</b>
Hindalco Industries Ltd	2.0
<b>Oil</b>	<b>0.7</b>
Oil & Natural Gas Corporation Ltd	0.7
<b>Petroleum Products</b> <sup>5</sup>	<b>5.3</b>
Reliance Industries Ltd <sup>5</sup>	5.3
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>0.5</b>
Cipla Ltd	0.5
<b>Power</b>	<b>1.3</b>
Power Grid Corporation of India Ltd	1.3
<b>Retailing</b>	<b>0.8</b>
Eternal Ltd	0.8
<b>Telecom - Services</b> <sup>7</sup>	<b>4.3</b>
Bharti Airtel Ltd <sup>7</sup>	4.3
<b>Government Securities/Treasury Bills</b>	<b>12.5</b>
T Bill	10.4
Central Government Securities	2.2
<b>Derivatives</b>	<b>-72.9</b>
GAIL (India) Ltd	-0.3
Havells India Ltd	-0.3
Maruti Suzuki India Ltd	-0.4
Mahindra & Mahindra Ltd	-0.4
Fortis Health Care Ltd	-0.5
Cipla Ltd	-0.5
Bank of Baroda	-0.6
Jio Financial Services Ltd (Prev Reliance Strategic Investments Ltd)	-0.6

Portfolio	% Of Net Asset
Oil & Natural Gas Corpn.Ltd	-0.7
Angel One Ltd (Prev: Angel Broking Ltd)	-0.7
Indian Hotels Company Ltd	-0.8
Eternal Ltd ( Previously named as Eternal Ltd )	-0.9
Tata Steel Ltd	-1.0
Max Financial Services Ltd (Prev: Max India Ltd)	-1.1
Gujarat Ambuja Cement Co.Ltd	-1.1
Power Grid Corporation of India Ltd	-1.3
Indian Energy Exchange Ltd	-1.6
Kotak Mahindra Bank Ltd	-1.8
Marico Ltd (Pre Marico Industries Ltd)	-1.9
Hindalco Industries Ltd	-2.0
REC Ltd (Prev : Rural Electrification Corporation Ltd)	-2.1
ITC Ltd	-2.1
TVS Motor Company Ltd	-2.2
Axis Bank Ltd	-3.0
Patanjali Foods Ltd(Prev Ruchi Soya Industries Ltd)	-3.4
ICICI Bank Ltd	-3.6
Bharti Airtel Ltd	-4.3
State Bank Of India Ltd	-5.0
Reliance Industries Ltd	-5.3
Larsen & Toubro Ltd	-5.4
HDFC Bank Ltd	-5.9
Ashok Leyland Ltd	-5.9
Bajaj Finance Ltd	-6.2
<b>Mutual Fund Units</b>	<b>7.9</b>
Sundaram Money Market Fund	4.4
Sundaram Liquid Fund	3.5
<b>Corporate Bond &amp; NCDs</b>	<b>2.0</b>
360 ONE WAM Ltd (Prev IIFL Wealth Management Ltd)	2.0
<b>Cash, Call, NCA &amp; Primary Mkt Appln</b>	<b>5.2</b>
TREPS	6.3
Margin Money For Derivatives	0.1
Cash and Other Net Current Assets	-1.2
Grand Total	100.0

No of Stocks: 33

• Top 10 Sectors  
• Top 10 Holdings

## PERFORMANCE

Period	Performance			₹ 10,000 invested			Value of ₹ 10,000-a-month SIP			
	Fund (%)	TIER I (%)	Additional Benchmark (%)	Fund (₹)	TIER I (₹)	Additional Benchmark (₹)	Investment	Fund (₹)	TIER I (₹)	Additional Benchmark (₹)
Last 1 year	5.5	6.6	4.0	10,550	10,663	10,398	1,20,000	1,23,380	1,23,914	1,22,301
Last 3 years	6.4	7.4	6.3	12,061	12,406	12,026	3,60,000	3,94,960	4,00,496	3,92,510
Last 5 years	5.5	6.3	5.6	13,048	13,581	13,134	6,00,000	6,99,227	7,15,122	6,97,123
Last 10 years	4.4	5.6	6.0	15,382	17,190	17,902	12,00,000	15,44,298	16,27,907	16,16,564
^Since Inception	4.4	5.6	6.0	15,500	17,279	18,016	12,10,000	15,59,745	16,45,153	16,34,545

**Past performance may or may not be sustained in future.** Returns/investment value are as of May 31, 2026. Returns are on a compounded annual basis for period more than one year and absolute for one-year period and computed using NAV of Regular Plan-Growth Option. Value of 10,000 invested at inception is as on May 31, 2026. SIP values are in rupees. Performance Analysis on annualized basis except Beta. The risk free Index is MIBOR Overnight 5.43 as on May 31, 2026. For Riskometer, please refer Page 67. Disclosures: Page 57. Expense Ratio for the month of May 31, 2026 - Regular: 1 and Direct: 0.23 '+ Aggregate Investments by Other schemes of Sundaram Mutual Fund - Rs. 1,521.50 Lakhs. Different Plans shall have a different expense structure. The performance details provided herein are of Regular Plan. TER mentioned includes Base Expense Ratio with the GST & excludes brokerage cost and the Transaction Cost incurred for the purpose of execution of trade. Market Capitalisation is computed based on Gross Equity. **Benchmark (Tier I)** NIFTY 50 Arbitrage Index TRI **Additional Benchmark** CRISIL 1Y Tbill.