

Sundaram Arbitrage Fund

An open-ended scheme investing in arbitrage opportunities



SUNDARAM MUTUAL
— Sundaram Finance Group —

FUND FEATURES

Category	Arbitrage Fund
Fund Managers	Rohit Seksaria & Ashish Aggarwal (Equity), Dwijendra Srivastava (Fixed Income)
Month End AUM	INR 216 Cr.
Avg. AUM	INR 220 Cr.
Inception Date	Apr 21, 2016
Benchmark (Tier I)	NIFTY 50 Arbitrage Index TRI
Additional Benchmark	CRISIL 1Y Tbill
Plans	Regular/Direct
Options	Growth/IDCW
Minimum Amount	INR 100/- & Multiple of INR 1/-
SIP / STP / SWP	Available
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

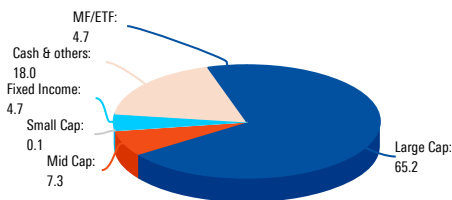
NET ASSET VALUE (NAV)

	Regular	Direct
Growth	14.07	14.78
IDCW	12.37	12.78

RATIO (ANNUALISED)

Weighted Avg. Market Cap	INR 5,81,868 Cr.	
Median Market Cap	INR 2,25,214 Cr.	
Standard Deviation	0.7	
Beta	0.8	
Information Ratio	-1.7	
Sharpe Ratio	-1.0	
Average Maturity of Portfolio	0.52 Years	
Weighted Average Maturity of PTCs	-	
Macauley Duration of Portfolio	0.49 Years	
Modified Duration of Portfolio	0.00 Years	
YTM of Portfolio	5.46 %	
Turnover Ratio	89.8	

MARKET CAPITALISATION (%)



PORTFOLIO

Portfolio	% Of Net Asset	Portfolio	% Of Net Asset
Equity	72.6	Aarti Industries Limited	-0.1
Aerospace & Defense	0.6	Indian Oil Corporation Ltd	-0.2
Bharat Electronics Ltd	0.6	NTPC Limited	-0.2
Automobiles ⁵	4.7	Bajaj Finserv Limited	-0.3
Tata Motors Ltd ⁵	4.2	Coal India Limited	-0.3
Mahindra & Mahindra Ltd	0.5	Titan Company Limited	-0.3
Banks ¹	15.7	State Bank Of India Limited	-0.4
ICICI Bank Ltd ⁴	4.4	Mahindra & Mahindra Limited	-0.5
Axis Bank Ltd ⁸	3.2	Bharat Electronics Limited	-0.6
IndusInd Bank Ltd	2.3	Aditya Birla Fashion And Retail Limited	-0.6
Punjab National Bank	1.9	Aurobindo Pharma Limited	-0.7
Bank of Baroda	1.6	Canara Bank	-0.7
Kotak Mahindra Bank Ltd	1.2	SBI Life Insurance Company Limited	-0.8
Canara Bank	0.7	Aditya Birla Capital Limited	-0.9
State Bank of India	0.4	Tata Steel Limited	-0.9
Cement & Cement Products ⁷	3.4	Cipla Limited	-0.9
Ambuja Cements Ltd ⁶	3.4	Kotak Mahindra Bank Limited	-1.2
Chemicals & Petrochemicals	0.1	Tata Power Company Ltd	-1.3
Aarti Industries Ltd	0.1	Bank of Baroda	-1.6
Construction ⁹	3.1	Bajaj Finance Limited	-1.6
Larsen & Toubro Ltd ⁹	3.1	Bharti Airtel Limited	-1.7
Consumable Fuels	0.3	Punjab National Bank	-1.9
Coal India Ltd	0.3	The Indian Hotels Company Limited	-2.1
Consumer Durables	0.3	Hindalco Industries Limited	-2.3
Titan Company Ltd	0.3	IndusInd Bank Limited	-2.3
Diversified Fmcg ⁴	4.8	Sun Pharmaceutical Industries Limited	-2.7
ITC Ltd ²	4.8	Adani Enterprises Limited	-3.0
Ferrous Metals	0.9	DLF Limited	-3.0
Tata Steel Ltd	0.9	Larsen and Toubro Ltd	-3.1
Finance	2.7	Axis Bank Limited	-3.2
Bajaj Finance Ltd	1.6	TATA Consultancy Services Limited	-3.3
Aditya Birla Capital Ltd	0.8	Ambuja Cements Limited	-3.4
Bajaj Finserv Ltd	0.3	Tata Motors Limited	-4.2
Insurance	0.8	ICICI Bank Limited	-4.5
SBI Life Insurance Company Ltd	0.8	Indus Towers Limited	-4.6
IT - Software ⁸	3.2	ITC Limited	-4.7
Tata Consultancy Services Ltd ⁷	3.2	Reliance Industries Limited	-8.8
Leisure Services	2.1	Mutual Fund Units	4.7
The Indian Hotels Company Ltd	2.1	Sundaram Money Market Fund	4.7
Metals & Minerals Trading	2.9	Cash, Call, NCA & Primary Mkt Appln	6.6
Adani Enterprises	2.9	TREPS	7.6
Non - Ferrous Metals	2.2	Margin Money For Derivatives	0.3
Hindalco Industries Ltd	2.2	Cash and Other Net Current Assets	-1.3
Petroleum Products ²	9.0	Cash And Others	6.7
Reliance Industries Ltd ¹	8.8	Grand Total	100.0
Indian Oil Corporation Ltd	0.2		
Pharmaceuticals & Biotechnology ⁶	4.3		
Sun Pharmaceutical Industries Ltd	2.7		
Cipla Ltd	0.9		
Aurobindo Pharma Ltd	0.7		
Power	1.5		
TATA Power Company Ltd	1.3		
NTPC LTD	0.2		
Realty ¹⁰	3.0		
DLF Ltd ¹⁰	3.0		
Retailing	0.6		
Aditya Birla Fashion and Retail Ltd	0.6		
Telecom - Services ³	6.3		
Indus Towers Ltd ³	4.6		
Bharti Airtel Ltd	1.7		
Government Securities/Treasury Bills	16.1		
T Bill	11.4		
Central Government Securities	4.7		
Derivatives	-72.9		

No of Stocks: 37

• 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	7.0	7.5	7.5	10,699	10,755	10,753	1,20,000	1,24,489	1,24,938	1,24,741
Last 3 years	6.0	6.7	6.3	11,907	12,152	12,021	3,60,000	3,98,743	4,03,072	4,00,484
Last 5 years	4.9	5.3	5.6	12,716	12,940	13,134	6,00,000	6,93,642	7,05,933	6,99,844
^Since Inception	4.2	5.4	6.1	14,385	15,819	16,840	10,50,000	12,93,397	13,53,096	13,73,894

Past performance may or may not be sustained in future. Returns/investment value are as of Jan 31, 2025. 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 Jan 31, 2025. SIP values are in rupees. Performance Analysis on annualized basis except Beta and Correlation. The risk free Index is MIBOR Overnight 6.65 as on Jan 31, 2025. Turnover Ratio* – Turnover Ratio is calculated for Directional Equity only. For Riskometer, please refer Page 54. Disclosures: Page 44. Expense Ratio for the month of Jan 31, 2025 - Regular: 1 and Direct: 0.27