

Annexure 5-The portfolio disclosure for derivative positions as on March 31, 2014

Hedging Positions through Futures as on 31 March 2014:

Scheme Name	Underlying	Long/Short	Futures Price When Purchased ₹	Current Price of the Contract ₹	Margin maintained ₹ in lakhs
Sundaram Equity Multiplier	Bank Nifty	Long	12767.3794	12824.75	270.77

Total exposures due to futures (hedging positions) as a % age of net assets: 1.48%

For the period ended 31 March 2014, the following hedging positions through Futures which have been squared off/ expired:

Scheme Name	Total number of contracts where futures were bought	Total number of contracts where futures were sold	Gross Notional value of contracts where futures were bought ₹ in Lakhs.	Gross Notional value of contracts where futures were sold ₹ In lakhs	Net Profit/Loss Value on all contracts combined ₹ In Lakhs
Sundaram Capex Opportunities Fund Dividend	-	34	-	122.32	4.95
Sundaram Capex Opportunities Fund Growth	-	42	-	151.34	5.96
Sundaram Energy Opportunities Fund	-	321	-	895.46	4.17
Sundaram Select Midcap Fund	-	544	-	1,638.30	20.15
Sundaram Equity Multiplier Fund	-	1,026	-	2,297.16	(75.01)
Sundaram Select Focus Fund	-	112	-	373.00	2.36
Sundaram S.M.I.L.E Fund	-	194	-	562.15	(7.25)
Sundaram Equity Plus Fund	-	487	-	1,439.74	6.42
Sundaram PSU Opportunities Fund	-	350	-	795.32	(5.80)

Other than hedging Positions through Futures as on 31 March 2014 - NIL

Total exposures due to futures (non-hedging positions) as a % age of net assets – NIL

For the period ended 31 March 2014, the following non-hedging positions through Futures which have been squared off/ expired:

Scheme Name	Total Number of contracts where futures were bought	Total number of contracts where futures were sold	Gross Notional value of contracts where futures were bought ₹ in Lakhs.	Gross Notional value of contracts where futures were sold ₹ In lakhs	Net Profit/Loss Value on all contracts combined ₹ In Lakhs
Sundaram Energy Opportunities Fund	48	-	153.53	-	1.66
Sundaram Select Midcap Fund	120	-	411.34	-	21.87
Sundaram Equity Multiplier Fund	629	-	1,809.53	-	(64.52)
Sundaram Select Focus Fund	300	-	908.28	-	9.40
Sundaram Equity Plus Fund	151	-	448.10	-	(25.79)
Sundaram Growth Fund	294	-	791.99	-	(18.91)
Sundaram Rural India Fund	256	-	684.66	-	(22.24)

Hedging Positions through Put Options as on 31 March 2014 - NIL

Total % age of existing assets hedged through Put Options NIL

For the period ended 31 March 2014, the following hedging transactions through options which have been already exercised/expired:

Scheme Name	Total Number of contracts entered into	Gross Notional Value of contracts (₹ in Lakhs)	"Net Profit/Loss on all contracts (₹ in Lakhs)"
Sundaram S.M.I.L.E Fund	815	11.51	(25.05)
Sundaram Equity Mutliplier Fund	151	16.29	(11.21)
Sundaram Select Midcap Fund	2,720	99.68	(100.01)
Sundaram Select Focus Fund	460	22.55	(22.64)
Sundaram Equity Plus Fund	62	2.19	(2.20)
Sundaram Growth Fund	176	8.63	(8.66)
Sundaram PSU Opportunities Fund	79	2.80	(2.81)

Other than hedging Positions through Put Options as on 31 March 2014 - NIL

Total exposure of options as a % age of net assets -NIL

For the period ended 31 March 2014, the following non-hedging transactions through options which have been already exercised/expired - NIL

Hedging Positions through Swaps as on 31 March 2014: NIL