

MAGNUM
SIF

OFFERED BY
SBI MUTUAL FUND

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expertise.
Built for you.

Investment update

Report as on June 30, 2026



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MAGNUM HYBRID LONG SHORT FUND

An Interval investment strategy investing predominantly in equity and debt securities, including limited short exposure in equity and debt through derivatives.

Investment Objective

The investment objective of the Investment Strategy is to generate regular income by predominantly investing in Derivatives strategies like covered calls, arbitrage opportunities in the cash and derivatives segments of the equity markets and debt and money market instruments and to generate long-term capital appreciation through unhedged exposure to equity and equity related instruments. There is no assurance that the investment objective of the Investment strategy will be achieved.

Fund Details

- Type of investment strategy**
An Interval investment strategy investing predominantly in equity and debt securities, including limited short exposure in equity and debt through derivatives.
- Date of Allotment:** 20/10/2025
- Report As On:** 30/06/2026
- AAUM for the Month of June 2026**
₹ 3,562.70 Crores
- AUM as on June 30, 2026**
₹ 3,654.82 Crores
- Fund Managers:**
Mr. Gaurav Mehta
Managing Since:
Mr. Gaurav Mehta Oct-2025
Total Experience:
Mr. Gaurav Mehta –Around 20 years
- First Tier Benchmark:** NIFTY 50 Hybrid Composite Debt 50:50 Index TRI.
- Exit Load: For Ongoing Basis:**
Any redemption or switch-out in excess of the limit shall be subject to the following exit load: 0.50 % if the investment is redeemed on or before 15 days from the date of allotment of units.
0.25 % if the investment is redeemed after 15 days but on or before 1 month from the date of allotment of units.
No Exit Load will be charged if investment is redeemed after 1 month from the date of allotment of units.
- Plans Available:** Regular, Direct
- Options:** Growth, IDCW
- Base Expense Ratio**
Regular: 1.03%
Direct: 0.40%
- Total Expense Ratio**
Regular: 2.06%
Direct: 1.32%
- SIP**
Systematic Investment Plan
- (i) For investors, the SIF offers a Systematic Investment Plan (SIP) at all our Official point of acceptance of AMC's locations. Under this Facility, an investor can invest a fixed amount per frequency.
This facility will help the investor to average out their cost of investment over a period of six months or one year and thus overcome the short term fluctuations in the market.
The Investment Strategy offers daily, weekly, Monthly, Quarterly, Semi-Annual & Annual Systematic Investment Plan.
- (ii) Systematic Withdrawal Plan
Under SWP, a minimum amount of Rs. 10,000/- (w.e.f February 09, 2026) and in multiples of Re. 1 thereafter can be withdrawn every week or month or quarter or half yearly or on an annual basis by indicating in the application form or by issuing advance instructions to the Registrar at any time. However, the SWP transaction will be processed on the following Monday or Wednesday (w.e.f February 09, 2026) of the SWP date opted by the investor, as the redemption is allowed only on Monday and Wednesday (w.e.f February 09, 2026).
- Minimum Investment**
₹ 10,00,000 & in multiples of ₹ 1 thereafter
- Additional Investment**
₹ 10,000 & in multiples of ₹ 1 thereafter
Note: An aggregate investment by an investor across all investment strategies offered by Magnum SIF, at the Permanent Account Number ('PAN') level, should not be less than Rs. 10 lakhs ('Minimum Investment Threshold').

Quantitative Data

Modified Duration : 1.50 years
Average Maturity : 1.72 years
Macaulay Duration : 1.59 years
Yield to Maturity[^] : 6.75%
[^]In case of semi-annual convention, the YTM is annualised

NET ASSET VALUE

Option	NAV (₹)
Reg-Plan-IDCW	10.3776
Reg-Plan-Growth	10.3785
Dir-Plan-IDCW	10.4373
Dir-Plan-Growth	10.4314

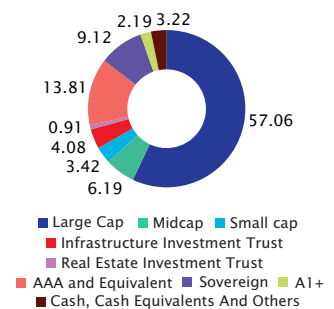
PORTFOLIO

Issuer Name	Rating	% of AUM	Derivatives Net % of AUM	Issuer Name	Rating	% of AUM	Derivatives Net % of AUM
Equity Shares				Non-Convertible Preference Share			
Kotak Mahindra Bank Ltd.		3.69	-3.91 -0.22	TVS Motor Company Ltd.	CARE A1+	2.19	
HDFC Bank Ltd.		3.40	-2.75 0.65	Total		2.19	
Axis Bank Ltd.		3.39	-3.56 -0.17	Non Convertible Debentures			
ICICI Bank Ltd.		3.31	-3.42 -0.11	Small Industries Development Bank Of India	CRISIL AAA	3.14	
Reliance Industries Ltd.		3.11	-2.68 0.43	Bharti Telecom Ltd.	CRISIL AAA	2.04	
HDFC Life Insurance Company Ltd.		2.77	-2.36 0.41	REC Ltd.	CRISIL AAA	1.79	
Maruti Suzuki India Ltd.		2.71	-2.70 0.01	Power Finance Corporation Ltd.	CRISIL AAA	1.38	
JB Chemicals & Pharmaceuticals Ltd.		2.71	-	National Bank For Agriculture And Rural Development	[ICRA]AAA	1.38	
Adani Ports And Special Economic Zone Ltd.		2.67	-2.68 -0.01	Toyota Financial Services India Ltd.	[ICRA]AAA	1.35	
Sun Pharmaceutical Industries Ltd.		2.47	-2.58 -0.11	Aditya Birla Housing Finance Ltd.	CRISIL AAA	0.69	
ITC Ltd.		2.41	-2.49 -0.08	Mahindra Rural Housing Finance Ltd.	CRISIL AAA	0.68	
Biocon Ltd.		2.37	-2.42 -0.05	Bajaj Finance Ltd.	CRISIL AAA	0.68	
Indus Towers Ltd.		2.32	-2.40 -0.08	Aditya Birla Capital Ltd.	CRISIL AAA	0.68	
Mahindra & Mahindra Ltd.		2.25	-2.28 -0.03	Total		13.81	
State Bank Of India		2.06	-2.15 -0.09	Government Securities			
Bajaj Finserv Ltd.		2.01	-2.08 -0.07	Government Of India	SOVEREIGN	4.63	
Adani Enterprises Ltd.		2.01	-1.99 0.02	Total		4.63	
Asian Paints Ltd.		1.92	-1.98 -0.06	Treasury Bills			
Oil & Natural Gas Corporation Ltd.		1.85	-1.91 -0.06	91 Day T-Bill 17.09.26	SOVEREIGN	1.76	
Eicher Motors Ltd.		1.68	-1.41 0.27	91 Day T-Bill 09.07.26	SOVEREIGN	1.37	
Tata Power Company Ltd.		1.65	-1.70 -0.05	91 Day T-Bill 28.08.26	SOVEREIGN	0.68	
Muthoot Finance Ltd.		1.62	-1.70 -0.08	91 Day T-Bill 06.08.26	SOVEREIGN	0.68	
Infosys Ltd.		1.60	-1.68 -0.08	Total		4.49	
Bank Of Baroda		1.51	-1.58 -0.07	Infrastructure Investment Trust			
JSW Infrastructure Ltd.		1.50	-	Raajmarg Infra Investment Trust		2.79	
Cipla Ltd.		1.29	-1.33 -0.04	Altius Telecom		0.85	
Bajaj Finance Ltd.		1.25	-1.27 -0.02	Infrastructure Trust		0.44	
Avenue Supermarts Ltd.		1.20	-1.21 -0.01	Indus Infra Trust		0.44	
Larsen & Toubro Ltd.		1.04	-1.08 -0.04	Total		4.08	
Eternal Ltd.		0.98	-	Cash, Cash Equivalents, Derivative Margin And Others			
Powerica Ltd.		0.71	-			3.22	
Tech Mahindra Ltd.		0.66	-0.69 -0.03	Grand Total		100.00	
Hindustan Zinc Ltd.		0.55	-0.56 -0.01				
Torrent Pharmaceuticals Ltd.-28-Jul-26		-	-2.80 -2.80				
Total		66.67	-63.35 3.32				
Real Estate Investment Trust							
Brookfield India Real Estate Trust		0.91					
Total		0.91					

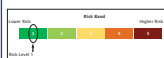
PORTFOLIO CLASSIFICATION BY INDUSTRY ALLOCATION (%)

Financial services	38.82
Sovereign	9.12
Healthcare	8.84
Automobile and auto components	8.83
Services	7.40
Oil, gas & consumable fuels	4.96
Telecommunication	3.17
Metals & mining	2.56
Fast moving consumer goods	2.41
Information technology	2.26
Consumer services	2.18
Consumer durables	1.92
Power	1.65
Construction	1.04
Realty	0.91
Capital goods	0.71
Cash, cash equivalents, derivative margin and others	3.22

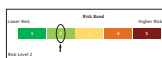
PORTFOLIO CLASSIFICATION BY ASSET CLASS / RATING CLASS (%)



Risk-band



Benchmark Risk-band



Magnum Hybrid Long Short Fund This product is suitable for investors who are seeking^:

- Long term Capital appreciation
 - An Interval investment strategy investing predominantly in equity and debt securities, including limited short exposure in equity and debt through derivatives.
- [^]Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Total Expense Ratio (TER) = (A) Base Expense Ratio (BER) + (B) Brokerage Cost + (C) Transaction Cost incurred for the purpose of execution of trade + (D) Statutory levies (including GST). Base Expense Ratio (BER) is excluding the GST.

Snapshot of SIF

MAGNUM HYBRID LONG SHORT FUND

Scheme

Ideal Investment Horizon	-
Inception Date	20/10/2025
Fund Manager	Mr. Gaurav Mehta
Managing Since	Mr. Gaurav Mehta Oct-2025
First Tier Benchmark	NIFTY 50 Hybrid Composite Debt 50:50 Index TRI.
Fund Details as on 30 June 2026	
Month End AUM (Rs. in Crores)	₹ 3,654.82
Modified Duration (years)	1.50
Average Maturity (years)	1.72
Macaulay Duration (years)	1.59
Yield to Maturity (%)^	6.75%
Standard Deviation	-
Beta	-
Sharpe Ratio	-
BER\TER (Regular Plan)	1.03%\2.06%
BER\TER (Direct Plan)	0.40%\1.32%
Composition by Assets as on 30 June 2026	
Equity Shares	67.58
Corporate Debt	13.81
Gilts	4.63
Money Market Instruments	4.49
Other Assets	9.49
Composition by Ratings as on 30 June 2026	
Large Cap	57.06
Mid Cap	6.19
Small Cap	3.42
Unclassified	-
AA, AA+, AAA And EQUIVALENT	13.81
Below AA	-
Sovereign	9.12
Below A1+, A1+	2.19
Cash, Cash Equivalents, Derivatives and Others	8.21
Other Details	
Exit Load	Any redemption or switch-out in excess of the limit shall be subject to the following exit load: 0.50 % if the investment is redeemed on or before 15 days from the date of allotment of units. 0.25 % if the investment is redeemed after 15 days but on or before 1 month from the date of allotment of units. No Exit Load will be charged if investment redeemed after 1 month from the date of allotment of units.

Please consult your financial advisor before investing. For details, please refer to respective page of the scheme. *Risk Free rate: FBIL Overnight Mibor rate (5.50% as on 30th June 2026) Basis for Ratio Calculation: 3 Years Monthly Data Points. ^In case of semi-annual convention, the YTM is annualised.
Total Expense Ratio (TER) = (A) Base Expense Ratio (BER) + (B) Brokerage Cost + (C) Transaction Cost Incurred for the purpose of execution of trade + (D) Statutory levies (including GST). Base Expense Ratio(BER) is excluding the GST.

Comparative Performance for SIF Scheme -Regular & Direct Plan



Comparative Performance for SIF Scheme - Regular Plan

	6 months		1 Year		3 Years		5 Years		Since Inception		Inception Date & Managing Since
	Annualized %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	
Fund managed by Mr. Gaurav Mehta											
Magnum Hybrid Long Short Fund	1.68	10,168	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	3.79	10,379	Inception Date 20-10-2025
Scheme Benchmark: NIFTY 50 Hybrid Composite debt 50:50 Index	-3.09	9,691	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	-2.50	9,750	
Additional Benchmark: BSE Sensex TRI	-9.73	9,027	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	-8.69	9,131	Managing Since Oct - 2025

Comparative Performance for SIF Scheme - Direct Plan

	6 months		1 Year		3 Years		5 Years		Since Inception		Inception Date & Managing Since
	Annual returns on Standardized %	Point-to-Point Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	CAGR %	Point-to-Point returns on Standard Investment of Rs. 10,000/-	
Fund managed by Mr. Gaurav Mehta											
Magnum Hybrid Long Short Fund	2.05	10,205	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	4.31	10,431	Inception Date 20-10-2025
Scheme Benchmark: NIFTY 50 Hybrid Composite debt 50:50 Index	-3.09	9,691	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	-2.50	9,750	
Additional Benchmark: BSE Sensex TRI	-9.73	9,027	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	-8.69	9,131	

1. The details of the period since the Fund Manager is managing the scheme(s) & inception date provided alongside of the table. Past performance may or may not be sustained in future and the same may not necessarily provide the basis for comparison with other investment.
2. Load is not considered for computation of returns.
3. Period for which scheme's performance has been provided is computed basis last day of the month-end preceding the date of advertisement. In case, the start/end date of the concerned period is a non-business day, the NAV of the previous date is considered for computation of returns.
4. The performance of the schemes is benchmarked to the Total Return variant of the Index.
5. Different plans shall have a different expense structure.
6. Performance for Regular plan is under Growth option and performance for Direct plan is also under Growth option.

Asset Management Company: SBI Funds Management Limited (A Joint Venture between SBI & AMUNDI) (CIN:U65990MH1992PLC065289), Trustee: SBIMutualFundTrusteeCompanyPvt.Ltd. (CIN:U65991MH2003PTC138496), Sponsor: State Bank of India. Regd Office - 9th Floor, Crescenzo, C- 38 & 39, G Block, Bandra-Kurla Complex, Bandra (East), Mumbai - 400051 Tel: 91-022-61793000 Fax : 91-022-67425687, E-mail : partnerforlife@sbimf.com • www.sbimf.com

Registered Name: Magnum SIF offered by SBI Mutual Fund, SEBI Registration Number: MF/009/93/3.

Investments in Specialized Investment Fund involves relatively higher risk including potential loss of capital, liquidity risk and market volatility. Please read all investment strategy related documents carefully before making the investment decision.