

MAGNUM
SIF

OFFERED BY
SBI MUTUAL FUND

Backed by
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 Total Expense Ratio

Regular: 1.03%

Direct: 0.40%

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

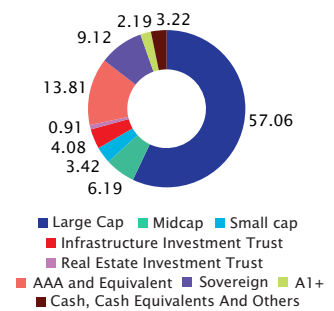
PORTFOLIO

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

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

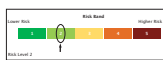
PORTFOLIO CLASSIFICATION BY ASSET CLASS / RATING CLASS (%)



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 Standard Investment of Rs. 10,000/- %	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	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 : SBIMutualFundTrusteeCompany Pvt. 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.