



## SUNDARAM Multi-Factor Fund

An open ended equity scheme that follows a multi-factor based investment strategy

NFO opens : 2nd July 2025  
NFO closes : 16th July 2025

### Best of both worlds

#### Factor Investing

1. Rule-based
2. Free from emotional bias
3. Differentiated Portfolio



### Established factor-based strategies Each factor targets stocks with specific traits



**Momentum:** Stocks showing strong recent performance.



**Growth:** Consistent increase in sales, profits, or assets.



**Quality:** Low debt, stable earnings, strong cash flows.



**Value:** Stocks trading at low Price-to-Earnings or Price-to-Book.

**Size:** A layer for stability and enhanced risk-adjusted return

### Individual Factors have outperformed the Index

Annual Factor Rankings (2016-2024)

	2016	2017	2018	2019	2020	2021	2022	2023	2024
Rank-1	V	M	I	M	Q	V	V	V	M
Rank-2	M	G	Q	I	G	G	Q	M	V
Rank-3	Q	V	G	G	I	M	M	Q	G
Rank-4	G	Q	M	Q	V	I	I	G	Q
Rank-5	I	I	V	V	M	Q	G	I	I

Annual Factor Rankings (2016-2024)

BSE 200 TRI	22%	11%	67%
Quality	33%	22%	44%
Growth	33%	33%	33%
Value	56%	11%	33%
Momentum	56%	22%	22%
Rank	1 & 2	3	4 & 5

1. All factors have individually outperformed Index. Momentum and Value topped amongst all factors.
2. Relying on a single factor is risky - markets move in cycles.
3. Multi-Factor investing can mitigate cyclicality.

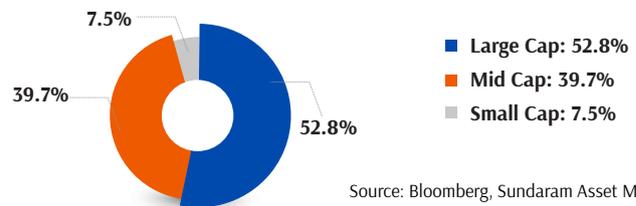
Source: Bloomberg, Sundaram Asset Management, Data as of December 31, 2024.

\*Q = Quality G = Growth V = Value M = Momentum I = Index. BSE Enhanced Value TRI, BSE Quality TRI, BSE Momentum TRI, Internal Index of 50 top stocks for Growth

### Sundaram Multi-Factor Portfolio Creation

1. **Investment Universe:** Top 250 companies
2. **Stock Selection:** Stocks are ranked within each factor – Momentum, Value, Quality, Growth and Size
3. **Portfolio Construction:** Portfolio consists of the top 25 stocks selected within each factors. Stocks are equally weighted allowing for repetitions.
4. **Monitoring & Rebalancing:** Quarterly

### Sundaram Model Portfolio Market Cap Allocation



Source: Bloomberg, Sundaram Asset Management, Data as of CY2024

### It's Not just Return, It's Risk Adjusted Return that matters



Source: Bloomberg, Sundaram Asset Management, Data as of March 31, 2025.

\*Q = Quality G = Growth V = Value M = Momentum I = Index, BSE Enhanced Value TRI, BSE Quality TRI, BSE Momentum TRI, Internal Index of 50 top stocks for Growth,

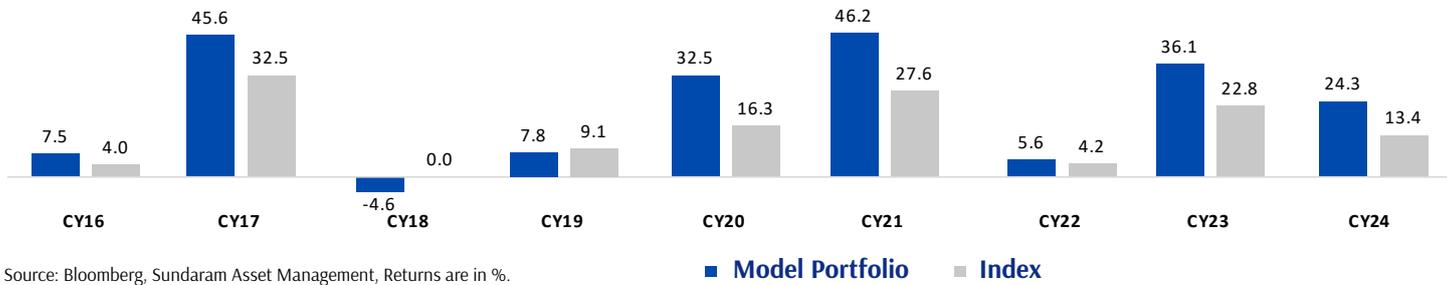
VALUE provided higher return with higher volatility

GROWTH has least volatility with lowest return

ALL FACTORS are cyclical

**MULTI FACTOR FUND**  
has the highest Risk-adjusted Return

## Multi-Factor Model Portfolio – Calendar Year Returns vs Index



Source: Bloomberg, Sundaram Asset Management, Returns are in %.

## Multi-Factor Model Portfolio vs BSE 200 TRI – Historical Performance Comparison

Rolling Returns Analysis	3 Years Rolling Returns		5 Years Rolling Returns	
	BSE 200 TRI	Sundaram Model Portfolio	BSE 200 TRI	Sundaram Model Portfolio
Average Return	13.5%	20.2%	14.0%	21.5%
Maximum Return	27.6%	37.5%	22.9%	32.9%
Minimum Return	-4.1%	-2.9%	4.1%	9.1%
% of times outperformed BSE 200 TRI	100%		100%	

On a 3-year and 5-year basis the fund has outperformed benchmark at all times. Source: Bloomberg, Sundaram Asset Management, Data since 2015, as of March 31, 2025.

## Strong Performance - During Recent Volatility



Source: Bloomberg, Sundaram Asset Management. Data as of May 31, 2025.

## Fund Facts & Features

<b>Objective</b>	An open ended equity scheme that follows a multi-factor based investment strategy.
<b>Fund Managers</b>	Rohit Seksaria, Bharath S, Dwijendra Srivastava, Sandeep Agarwal
<b>Benchmark</b>	BSE 200 TRI
<b>Minimum Subscription Amount</b>	<b>Lumpsum: First Investment:</b> INR 100 and any amount thereafter; Subsequent Purchase: INR 100 and any amount thereafter <b>SIP:</b> INR 1000 per week, INR 100 per month, INR 750 per quarter, Weekly SIP will be processed on Wednesdays

<b>Load Structure</b>	Any redemptions, switch or withdrawals by way of SWP within 365 days from the date of allotment. – <b>exit load of 1% of the applicable NAV will be charged.</b> For redemption or transfer via STP or withdrawal via SWP after 365 days from the date of allotment – <b>Nil.</b> Further, exit load will be waived on Intra-scheme Switch-outs / STP.
<b>Plan / Option</b>	Regular and Direct. Growth & IDCW (Payout, Re-investment, Transfer)

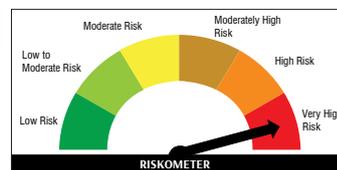
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### RISKOMETER

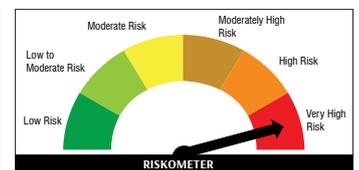
This product is suitable for investors who are seeking\*

- Long term capital growth
- Investment in Equity and Equity related instruments selected based on Multi Factor Model

\*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



The risk of the scheme is Very High  
**Sundaram Multi-Factor Fund**



The risk of the benchmark is Very High  
**Benchmark: BSE 200 TRI**

Mutual fund investments are subject to market risks, read all scheme related documents carefully.