Fund Factsheet August 2026

"The big money is not in the buying and selling, but in the waiting."

— Charlie Munger

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

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capitalmind
Mutual Fund
SEBI Reg. No: MF/084/25/10

Contents

Capitalmind Flexi Cap Fund

An open-ended dynamic equity scheme investing across large cap, mid cap and small cap stocks.

capitalmind Mutual Fund

SEBI Reg. No: MF/084/25/10

Product labelling: This product is suitable for investors who are seeking long-term wealth creation and investment predominantly in equity & equity related instruments across large cap, mid cap and small cap stocks.

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

Fund Details

Date of Inception/ Allotment	4 August 2025
Benchmark Name	NIFTY 500 TRI

NAV (as on 31-Aug-26)

Direct Growth	10.6366
Regular Growth	10.4763
AUM (month-end)	₹475.82 cr
AAUM (month-end)	₹476.28 cr

Fund Manager Details

Name	Experience	Managing Since
Anoop Vijaykumar	20+ yrs	Inception
Prateek Jain	15+ yrs	Aug 2025
Divyansh Agnani	3.5+ yrs	Apr 2026

Minimum Investment

Lumpsum Amount	₹5,000
SIP Amount	₹1,000

Load Structure

Exit Load	1% of applicable NAV if redeemed within 1 month from date of allotment

Expense Ratio

Regular Plan	2.08%
Direct Plan	0.83%

Quantitative / Risk Measures

1. Standard Deviation (%) N.A.*
2. Beta N.A.*
3. Tracking Error (%) N.A.*
4. Sharpe Ratio (%) N.A.*
5. Tracking Difference (%) N.A.*
6. Information Ratio N.A.*

One liner / brief inference is provided in the table on next page w.r.t each of these data points / ratios as applicable.

Fund Performance

Performance of the Scheme, CAGR (%), Direct & Regular Plans with Benchmark

Compounded Annualised Returns	Scheme Returns % Regular	Scheme Returns % Direct	Benchmark Returns %
Returns for last 1year	7.24%	8.77%	5.31%
Returns for last 3 years	N.A.	N.A.	N.A.
Returns for last 5 years	N.A.	N.A.	N.A.
Returns since inception	**4.43%**	**5.91%**	**3.39%**

Inception: 4 August 2025. 3 and 5 year returns are not available as the scheme has not completed the respective periods. Different plans have a different expense structure.

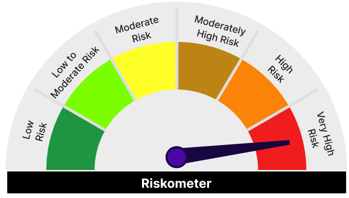
Absolute Returns for each Financial Year for last 5 years (%)

Since the scheme has not completed one full financial year, its performance is not disclosed.

Portfolio Data

Top 10 Holdings	% age of net assets
1. Welspun Corp	**5.38%**
2. R R Kabel	**3.99%**
3. The Federal Bank	**3.98%**
4. Bank of Maharashtra	**3.80%**
5. Laurus Labs	**3.60%**
6. Torrent Pharmaceuticals	**3.55%**
7. Cummins India	**3.50%**
8. Karur Vysya Bank	**3.45%**
9. Hindalco Industries	**3.42%**
10. The Karnataka Bank	**3.26%**

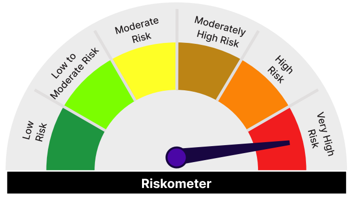
Scheme Riskometer



The Risk of the scheme is at Very High Risk

Benchmark Riskometer

(Nifty 500 TRI)



Benchmark Riskometer is at Very High Risk

Major Risk Factors

1. Equity and equity related instruments risk
2. Mid-cap and small-cap volatility risk
3. Performance risk
4. Derivatives risk

Please refer to the Important Weblinks section for detailed risk factors

Quantitative / Risk Measures

1. **Portfolio Turnover Ratio (Annualized)**
   a) Equity Turnover 0.14
   b) Gross Exposure Turnover 0.14
2. Average Maturity N.A.
3. Macaulay Duration N.A.
4. Modified Duration N.A.
5. Annualized Portfolio Yield N.A.
6. Yield to Maturity N.A.

One liner / brief inference for investor is provided in the table on next page w.r.t each of these data points / ratios as applicable.

Additional Information pertaining to Portfolio of the Scheme

1. **Detailed Investment in Securities** https://cm.fund/portfolio-disclosure-aug26
2. **Allocation of Net Asset by Sectors** https://cm.fund/flexicap-ppt-aug26
3. **Allocation of Net Asset by Asset Class** https://cm.fund/flexicap-ppt-aug26
4. **Allocation of Net Assets by Credit Rating** https://cm.fund/flexicap-ppt-aug26
5. **Allocation of Net Assets by region/country** https://cm.fund/flexicap-ppt-aug26

Past Performance is not an indicator or guarantee of future results

Capitalmind Flexi Cap Fund

capitalmind Mutual Fund

SEBI Reg. No: MF/084/25/10

Major Changes w.r.t previous month

1. Tabular data w.r.t major changes (Top 10 changes in Holding) in portfolio of the scheme, if any

Name of securities added	Name of securities deleted / reduced	Total Weightage in %age
The Karnataka Bank		3.26%
Divis Laboratories		3.15%
Bajaj Auto		2.93%
Sona BLW Precision Forgings		2.89%
Grasim Industries		2.67%
	Navin Fluorine International	-3.00%
	Capri Global Capital	-2.81%
	The Jammu and Kashmir Bank	-2.75%
	Lupin	-2.71%
	The Phoenix Mills	-2.70%

2. Tabular data w.r.t changes in Expense Ratio of the scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

3. Tabular data w.r.t changes in Risk-o-Meter of scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

4. Tabular data w.r.t changes in Credit Quality, if any

Name of security	Rating Previous Month	Rating Current Month
Not Applicable	Not Applicable	Not Applicable

Description / Inference of the Quantitative / Risk Measures

Sr. No.	Measure	Brief description / Inference of the Quantitative measure
1.	Standard Deviation (%)	How much returns swing around their average; a higher value means more volatile returns.
2.	Beta	Sensitivity of returns to market moves; above 1 swings more than the market, below 1 less.
3.	Tracking Error (%)	How far the scheme's returns stray from its benchmark; a lower value means tighter tracking.
4.	Sharpe Ratio (%)	Return earned for each unit of total risk taken; a higher value is better.
5.	Tracking Difference (%)	The gap between the scheme's return and its benchmark return over the period.
6.	Information Ratio	Excess return over the benchmark per unit of active risk; a higher value is better.
7.	Portfolio Turnover Ratio	How often portfolio holdings are traded in a year; a lower value means less churn.
8.	Average Maturity	Average time left to maturity across the debt holdings.
9.	Macaulay Duration	Weighted average time to receive the debt portfolio's cash flows.
10.	Modified Duration	Price sensitivity of debt holdings to a 1% change in interest rates.
11.	Annualized Portfolio Yield	The annualised return the current portfolio would earn if held unchanged.
12.	Yield to Maturity	The total return expected on debt holdings if held until maturity.

Important Weblinks

Sr. No.	Links	Description
1.	Calculation / Methodology	https://cm.fund/definitions-and-interpretations
2.	Detailed Risk Factors	https://cm.fund/flexicap-sid-aug26
3.	Investor Services	https://cm.fund/contact
4.	Grievance submission and redressal	https://cm.fund/grievance-redressal
5.	QR Code	Scan this QR for the scheme information document

Capitalmind Liquid Fund

An open-ended Liquid scheme. A relatively low-interest rate risk and relatively low credit risk fund.

capitalmind Mutual Fund
SEBI Reg. No: MF/084/25/10

Product labelling: This product is suitable for investors who are seeking regular income over short term investment horizon and investment in debt and money market instruments with maturity upto 91 days.

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

Fund Details

Date of Inception/ Allotment	28 November 2025
Benchmark Name	Nifty Liquid Index A-I
NAV (as on 31-Aug-26)	
Direct Growth	1051.124
Regular Growth	1049.5231
AUM (month-end)	₹98.10 cr
AAUM (month-end)	₹98.25 cr

Fund Manager Details

Name	Experience	Managing Since
Prateek Jain	15+ yrs	Inception
Anoop Vijaykumar	20+ yrs	Inception

Minimum Investment

Lumpsum Amount	₹5,000
SIP Amount	₹1,000

Load Structure

Redemption Day (from Date of Allotment)	Exit Load (% of Redemption Amount)
Day 1	0.0070%
Day 2	0.0065%
Day 3	0.0060%
Day 4	0.0055%
Day 5	0.0050%
Day 6	0.0045%
Day 7 onwards	Nil

Expense Ratio

Regular Plan	0.25%
Direct Plan	0.08%

Quantitative / Risk Measures

1. Standard Deviation (%)	N.A.*
2. Beta	N.A.*
3. Tracking Error (%)	N.A.*
4. Sharpe Ratio (%)	N.A.*
5. Tracking Difference (%)	N.A.*
6. Information Ratio	N.A.*

One liner / brief inference is provided in the table on next page w.r.t each of these data points / ratios as applicable.

Fund Performance

Performance of the Scheme, Simple Annualised Returns (%), Direct & Regular Plans with Benchmark

Simple Annualised Returns	Scheme Returns % Regular	Scheme Returns % Direct	Benchmark Returns %
Returns for last 7 days	6.84%	7.04%	6.23%
Returns for last 15 days	6.10%	6.29%	5.98%
Returns for last 30 days	6.27%	6.47%	6.43%
Returns since inception	**6.55%**	**6.76%**	**6.52%**

Inception: 28 November 2025. Returns for less than 1 year period are simple annualized. Different plans have a different expense structure.

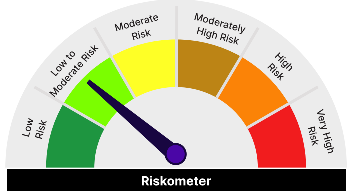
Absolute Returns for each Financial Year for last 5 years (%)

Since the scheme has not completed one full financial year, its performance is not disclosed.

Portfolio Data

Top 10 Holdings	% age of net assets
1. Cash and Cash Equivalents	**16.97%**
2. 6.97% GOI (MD 06/09/2026)	**10.18%**
3. Small Ind Dev Bk of India CD (MD 06/11/2026)	**9.56%**
4. 7.95% Sikka Ports & Terminals NCD(MD28/10/2026)	**7.64%**
5. Union Bank of India CD (MD 27/10/2026)	**7.06%**
6. 7.98% Bajaj Hous Fin NCD SR31 TR12 (MD09/09/2026)	**5.09%**
7. 6.72% IndiGRID Infra Trust Ser M (MD 14/09/2026)	**5.09%**
8. Bank of Baroda CD (MD 16/09/2026)	**5.08%**
9. HDFC Bank Limited CD (MD 10/09/2026)	**5.08%**
10. IndusInd Bank Limited CD (MD 22/09/2026)	**5.07%**

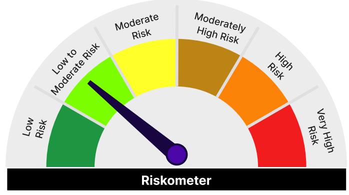
Scheme Riskometer



The Risk of the scheme is at Low to Moderate Risk

Benchmark Riskometer

(Nifty Liquid Index A-I)



Benchmark Riskometer is at Low to Moderate Risk

Major Risk Factors

1. Interest rate risk
2. Credit risk
3. Liquidity risk
4. Counter party risk

**Please refer to the Important Weblinks section for detailed risk factors*

Quantitative / Risk Measures

1. **Portfolio Turnover Ratio (Annualized)**

a) Equity Turnover	N.A.
b) Gross Exposure Turnover	N.A.
2. Average Maturity	34 days
3. Macaulay Duration	34 days
4. Modified Duration	34 days
5. Annualized Portfolio Yield	6.07%
6. Yield to Maturity	6.06%

**One liner / brief inference for investor is provided in the table on next page w.r.t each of these data points / ratios as applicable.*

Additional Information pertaining to Portfolio of the Scheme

1. **Detailed Investment in Securities** https://cm.fund/portfolio-disclosure-aug26
2. **Allocation of Net Asset by Sectors** https://cm.fund/liquid-ppt-aug26
3. **Allocation of Net Asset by Asset Class** https://cm.fund/liquid-ppt-aug26
4. **Allocation of Net Assets by Credit Rating** https://cm.fund/liquid-ppt-aug26
5. **Allocation of Net Assets by region/country** https://cm.fund/liquid-ppt-aug26

Capitalmind Liquid Fund

Major Changes w.r.t previous month

1. Tabular data w.r.t major changes (Top 10 changes in Holding) in portfolio of the scheme, if any

Name of securities added	Name of securities deleted / reduced	Total Weightage in %age
Small Ind Dev Bk of India CD (MD 06/11/2026)		9.56%
7.95% Sikka Ports & Terminals NCD(MD28/10/2026)		7.64%
Union Bank of India CD (MD 27/10/2026)		7.06%
Aditya Birla Money Limited CP (MD 26/10/2026)		5.03%
Aditya Birla Housing Finance CP (MD 23/11/2026)		5.02%
Kotak Securities Limited CP (MD 23/11/2026)		5.01%
	9.10% Manappuram Finance ltd NCD (MD 19/08/2026)	-4.99%
	7.70% REC Ltd NCD Ser 234A (MD 31/08/2026)	-4.99%
	8.28% SMFG India Credit Sr109 OPT II(MD05/08/26)	-4.98%
	Kisetsu Saison Fin Ind Pvt Ltd CP (MD 27/08/2026)	-4.96%

2. Tabular data w.r.t changes in Expense Ratio of the scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

3. Tabular data w.r.t changes in Riskometer of scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

4. Tabular data w.r.t changes in Credit Quality, if any

Name of security	Rating Previous Month	Rating Current Month
No change	No change	No change

Description / Inference of the Quantitative / Risk Measures

Sr. No.	Measure	Brief description / Inference of the Quantitative measure
1.	Standard Deviation (%)	How much returns swing around their average; a higher value means more volatile returns.
2.	Beta	Sensitivity of returns to market moves; above 1 swings more than the market, below 1 less.
3.	Tracking Error (%)	How far the scheme's returns stray from its benchmark; a lower value means tighter tracking.
4.	Sharpe Ratio (%)	Return earned for each unit of total risk taken; a higher value is better.
5.	Tracking Difference (%)	The gap between the scheme's return and its benchmark return over the period.
6.	Information Ratio	Excess return over the benchmark per unit of active risk; a higher value is better.
7.	Portfolio Turnover Ratio	How often portfolio holdings are traded in a year; a lower value means less churn.
8.	Average Maturity	Average time left to maturity across the debt holdings.
9.	Macaulay Duration	Weighted average time to receive the debt portfolio's cash flows.
10.	Modified Duration	Price sensitivity of debt holdings to a 1% change in interest rates.
11.	Annualized Portfolio Yield	The annualised return the current portfolio would earn if held unchanged.
12.	Yield to Maturity	The total return expected on debt holdings if held until maturity.

Important Weblinks

Sr. No.	Links	Description
1.	Calculation / Methodology	https://cm.fund/definitions-and-interpretations
2.	Detailed Risk Factors	https://cm.fund/liquid-sid-aug26
3.	Investor Services	https://cm.fund/contact
4.	Grievance submission and redressal	https://cm.fund/grievance-redressal
5.	QR Code	Scan this QR for the scheme information document

Capitalmind Multi Asset Allocation Fund

An open-ended scheme investing in equity and equity related instruments, debt and money market instruments, Commodities including Exchange Traded Commodity Derivatives.

capitalmind Mutual Fund

SEBI Reg. No: MF/084/25/10

Product labelling: This product is suitable for investors who are seeking long term capital appreciation by investing in a diversified portfolio, and investing in equity and equity related instruments, debt and money market instruments, commodities including Exchange Traded Commodity Derivatives.

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

Fund Details

Date of Inception/ Allotment	16 March 2026

Benchmark Name: 50% NIFTY 500 TRI + 25% NIFTY Composite Debt Index + 25% MCX iCOMDEX Composite Index

NAV (as on 31-Aug-26)

	Growth	IDCW
Direct	10.1437	10.1437
Regular	10.0742	10.0742

AUM (month-end)	₹36.46 cr
AAUM (month-end)	₹39.33 cr

Fund Manager Details

Name	Experience	Managing Since
Anoop Vijaykumar	20+ yrs	Inception
Prateek Jain	15+ yrs	Inception
Divyansh Agnani	3.5+ yrs	Apr 2026

Minimum Investment

Lumpsum Amount	₹5,000
SIP Amount	₹1,000

Load Structure

Exit Load	1% of applicable NAV if redeemed within 1 month from date of allotment

Expense Ratio

Regular Plan	1.73%
Direct Plan	0.43%

Quantitative / Risk Measures

1. Standard Deviation (%)	N.A.*
2. Beta	N.A.*
3. Tracking Error (%)	N.A.*
4. Sharpe Ratio (%)	N.A.*
5. Tracking Difference (%)	N.A.*
6. Information Ratio	N.A.*

**One liner / brief inference is provided in the table on next page w.r.t each of these data points / ratios as applicable.*

Fund Performance

Performance of the Scheme, CAGR (%), Direct & Regular Plans with Benchmark

Compounded Annualised Returns	Scheme Returns % Regular	Scheme Returns % Direct	Benchmark Returns %
Returns for last 1year	N.A.	N.A.	N.A.
Returns for last 3 years	N.A.	N.A.	N.A.
Returns for last 5 years	N.A.	N.A.	N.A.
Returns since inception	**N.A.**	**N.A.**	**N.A.**

Inception: 16 March 2026. The scheme has not completed six months, hence performance of this scheme is not disclosed

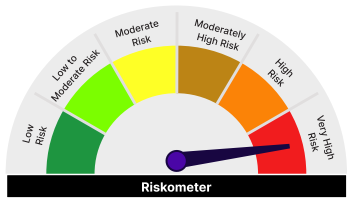
Absolute Returns for each Financial Year for last 5 years (%)

Since the scheme has not completed one full financial year, its performance is not disclosed.

Portfolio Data

Top 10 Holdings	% age of net assets
1. Capitalmind Liquid Fund - Direct-Growth	**6.98%**
2. Mirae Asset Gold ETF	**5.80%**
3. 7.95% Sikka Ports & Terminals NCD(MD28/10/2026)	**3.82%**
4. 364 Days Tbill (MD 25/12/2026)	**3.75%**
5. Bajaj Auto Ltd	**3.59%**
6. Mirae Asset Silver ETF	**3.39%**
7. Nippon India ETF Gold Bees	**3.25%**
8. Petronet LNG Ltd	**3.22%**
9. Glenmark Pharmaceuticals Ltd	**3.16%**
10. Grasim Industries Ltd	**3.06%**

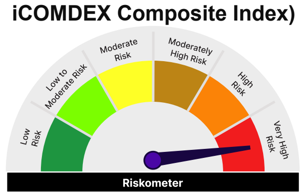
Scheme Riskometer



The Risk of the scheme is at Very High Risk

Benchmark Riskometer

(50% NIFTY 500 TRI + 25% NIFTY Composite Debt Index + 25% MCX iCOMDEX Composite Index)



Benchmark Riskometer is at Very High Risk

Major Risk Factors

1. Equity and equity related instruments risk
2. Debt securities and money market instrument risk
3. Gold/Silver/ETCD risk
4. Derivatives risk

**Please refer to the Important Weblinks section for detailed risk factors*

Quantitative / Risk Measures

1. **Portfolio Turnover Ratio (Annualized)**	
a) Equity Turnover	0.14
b) Gross Exposure Turnover	0.20
2. Average Maturity	50 days
3. Macaulay Duration	50 days
4. Modified Duration	49 days
5. Annualized Portfolio Yield	5.78%
6. Yield to Maturity	5.78%

**One liner / brief inference for investor is provided in the table on next page w.r.t each of these data points / ratios as applicable.*

Additional Information pertaining to Portfolio of the Scheme

1. **Detailed Investment in Securities** https://cm.fund/portfolio-disclosure-aug26
2. **Allocation of Net Asset by Sectors** https://cm.fund/multiasset-ppt-aug26
3. **Allocation of Net Asset by Asset Class** https://cm.fund/multiasset-ppt-aug26
4. **Allocation of Net Assets by Credit Rating** https://cm.fund/multiasset-ppt-aug26
5. **Allocation of Net Assets by region/country** https://cm.fund/multiasset-ppt-aug26

Capitalmind Multi Asset Allocation Fund

capitalmind Mutual Fund

SEBI Reg. No: MF/084/25/10

Major Changes w.r.t previous month

1. Tabular data w.r.t major changes (Top 10 changes in Holding) in portfolio of the scheme, if any

Name of securities added	Name of securities deleted / reduced	Total Weightage in %age
7.95% Sikka Ports & Terminals NCD(MD28/10/2026)		3.82%
Glenmark Pharmaceuticals Ltd		3.16%
Grasim Industries Ltd		3.06%
	Bank of Baroda CD (MD 12/08/2026)	-3.86%
	Torrent Pharmaceuticals Ltd	-2.98%
	Nestle India Limited	-2.96%
	Indian Oil Corporation Ltd	-2.88%
	Bank of India	-2.68%
	7.50% NABARD Sr 24A NCD (MD 31/08/2026)	-2.58%
	Indian Bank	-2.56%

2. Tabular data w.r.t changes in Expense Ratio of the scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

3. Tabular data w.r.t changes in Riskometer of scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

4. Tabular data w.r.t changes in Credit Quality, if any

Name of security	Rating Previous Month	Rating Current Month
No change	No change	No change

Description / Inference of the Quantitative / Risk Measures

Sr. No.	Measure	Brief description / Inference of the Quantitative measure
1.	Standard Deviation (%)	How much returns swing around their average; a higher value means more volatile returns.
2.	Beta	Sensitivity of returns to market moves; above 1 swings more than the market, below 1 less.
3.	Tracking Error (%)	How far the scheme's returns stray from its benchmark; a lower value means tighter tracking.
4.	Sharpe Ratio (%)	Return earned for each unit of total risk taken; a higher value is better.
5.	Tracking Difference (%)	The gap between the scheme's return and its benchmark return over the period.
6.	Information Ratio	Excess return over the benchmark per unit of active risk; a higher value is better.
7.	Portfolio Turnover Ratio	How often portfolio holdings are traded in a year; a lower value means less churn.
8.	Average Maturity	Average time left to maturity across the debt holdings.
9.	Macaulay Duration	Weighted average time to receive the debt portfolio's cash flows.
10.	Modified Duration	Price sensitivity of debt holdings to a 1% change in interest rates.
11.	Annualized Portfolio Yield	The annualised return the current portfolio would earn if held unchanged.
12.	Yield to Maturity	The total return expected on debt holdings if held until maturity.

Important Weblinks

Sr. No.	Links	Description
1.	Calculation / Methodology	https://cm.fund/definitions-and-interpretations
2.	Detailed Risk Factors	https://cm.fund/multiasset-sid-aug26
3.	Investor Services	https://cm.fund/contact
4.	Grievance submission and redressal	https://cm.fund/grievance-redressal
5.	QR Code	Scan this QR for the scheme information document

Capitalmind Arbitrage Fund

capitalmind Mutual Fund
SEBI Reg. No: MF/084/25/10

An open ended scheme investing in arbitrage opportunities.

Product labelling: This product is suitable for investors who are seeking income over short to medium term, and investment in arbitrage opportunities in the cash & derivatives segment of the equity market.

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

Fund Details

Date of Inception/ Allotment	16 March 2026
Benchmark Name	Nifty 50 Arbitrage Index TRI

NAV (as on 31-Aug-26)

	Growth	IDCW
Direct	10.2931	10.2931
Regular	10.2557	10.2559

AUM (month-end)	₹19.46 cr
AAUM (month-end)	₹22.88 cr

Fund Manager Details

Name	Experience	Managing Since
Prateek Jain	15+ yrs	Inception
Anoop Vijaykumar	20+ yrs	Inception

Minimum Investment

Lumpsum Amount	₹5,000
SIP Amount	₹1,000

Load Structure

Exit Load	0.25% of applicable NAV (if redeemed/switched out on or before completion of 15 Days from the date of allotment of units)

Expense Ratio

Regular Plan	0.86%
Direct Plan	0.18%

Quantitative / Risk Measures

1. Standard Deviation (%)	N.A.*
2. Beta	N.A.*
3. Tracking Error (%)	N.A.*
4. Sharpe Ratio (%)	N.A.*
5. Tracking Difference (%)	N.A.*
6. Information Ratio	N.A.*

**One liner / brief inference is provided in the table on next page w.r.t each of these data points / ratios as applicable.*

Fund Performance

Performance of the Scheme, CAGR (%), Direct & Regular Plans with Benchmark

Compounded Annualised Returns	Scheme Returns % Regular	Scheme Returns % Direct	Benchmark Returns %
Returns for last 1year	N.A.	N.A.	N.A.
Returns for last 3 years	N.A.	N.A.	N.A.
Returns for last 5 years	N.A.	N.A.	N.A.
Returns since inception	**N.A.**	**N.A.**	**N.A.**

Inception: 16 March 2026. The scheme has not completed six months, hence performance of this scheme is not disclosed

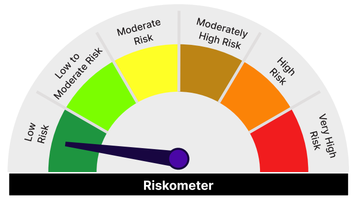
Absolute Returns for each Financial Year for last 5 years (%)

Since the scheme has not completed one full financial year, its performance is not disclosed.

Portfolio Data

Top 10 Holdings	% age of net assets
1. Capitalmind Liquid Fund - Direct-Growth	**14.77%**
2. Coforge Limited	**6.18%**
3. Canara Bank Ltd	**5.99%**
4. NMDC Ltd	**5.47%**
5. Vodafone Idea Limited	**4.48%**
6. Steel Authority of India Ltd	**3.61%**
7. Axis Bank Ltd	**3.55%**
8. Manappuram Finance Ltd	**3.12%**
9. Bharti Airtel Ltd	**3.01%**
10. ICICI Bank Ltd	**2.67%**

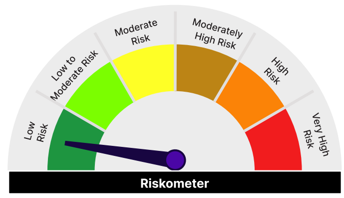
Scheme Riskometer



The Risk of the scheme is at Very High Risk

Benchmark Riskometer

(Nifty 50 Arbitrage Index TRI)



Benchmark Riskometer is at Very High Risk

Major Risk Factors

1. Arbitrage strategy risk
2. Derivatives risk
3. Equity risk
4. Debt and money market instrument risk

**Please refer to the Important Weblinks section for detailed risk factors*

Quantitative / Risk Measures

1. **Portfolio Turnover Ratio (Annualized)**

a) Equity Turnover	0.03
b) Gross Exposure Turnover	0.69

2. Average Maturity	28 days
3. Macaulay Duration	28 days
4. Modified Duration	28 days
5. Annualized Portfolio Yield	5.67%
6. Yield to Maturity	5.67%

**One liner / brief inference for investor is provided in the table on next page w.r.t each of these data points / ratios as applicable.*

Additional Information pertaining to Portfolio of the Scheme

1. **Detailed Investment in Securities** https://cm.fund/portfolio-disclosure-aug26
2. **Allocation of Net Asset by Sectors** https://cm.fund/arbitrage-ppt-26
3. **Allocation of Net Asset by Asset Class** https://cm.fund/arbitrage-ppt-26
4. **Allocation of Net Assets by Credit Rating** https://cm.fund/arbitrage-ppt-26
5. **Allocation of Net Assets by region/country** https://cm.fund/arbitrage-ppt-26

Capitalmind Arbitrage Fund

Major Changes w.r.t previous month

1. Tabular data w.r.t major changes (Top 10 changes in Holding) in portfolio of the scheme, if any

Name of securities added	Name of securities deleted / reduced	Total Weightage in %age
Steel Authority of India Ltd		3.61%
Interglobe Aviation Ltd		2.40%
NMDC Ltd		3.41%
Coforge Limited		0.69%
	Cipla Ltd	-0.56%
	Sona BLW Precision Forgings Limited	-0.42%
	TRP	-5.47%
	360 One WAM Limited	-1.01%
	Manappuram Finance Ltd	-0.38%
	Bharti Airtel Ltd	-0.35%

2. Tabular data w.r.t changes in Expense Ratio of the scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

3. Tabular data w.r.t changes in Riskometer of scheme, if any

Change in	Previous Month	Current Month
Direct	No change	No change
Regular	No change	No change

4. Tabular data w.r.t changes in Credit Quality, if any

Name of security	Rating Previous Month	Rating Current Month
No change	No change	No change

Description / Inference of the Quantitative / Risk Measures

Sr. No.	Measure	Brief description / Inference of the Quantitative measure
1.	Standard Deviation (%)	How much returns swing around their average; a higher value means more volatile returns.
2.	Beta	Sensitivity of returns to market moves; above 1 swings more than the market, below 1 less.
3.	Tracking Error (%)	How far the scheme's returns stray from its benchmark; a lower value means tighter tracking.
4.	Sharpe Ratio (%)	Return earned for each unit of total risk taken; a higher value is better.
5.	Tracking Difference (%)	The gap between the scheme's return and its benchmark return over the period.
6.	Information Ratio	Excess return over the benchmark per unit of active risk; a higher value is better.
7.	Portfolio Turnover Ratio	How often portfolio holdings are traded in a year; a lower value means less churn.
8.	Average Maturity	Average time left to maturity across the debt holdings.
9.	Macaulay Duration	Weighted average time to receive the debt portfolio's cash flows.
10.	Modified Duration	Price sensitivity of debt holdings to a 1% change in interest rates.
11.	Annualized Portfolio Yield	The annualised return the current portfolio would earn if held unchanged.
12.	Yield to Maturity	The total return expected on debt holdings if held until maturity.

Important Weblinks

Sr. No.	Links	Description
1.	Calculation / Methodology	https://cm.fund/definitions-and-interpretations
2.	Detailed Risk Factors	https://cm.fund/arbitrage-sid-aug26
3.	Investor Services	https://cm.fund/contact
4.	Grievance submission and redressal	https://cm.fund/grievance-redressal
5.	QR Code	Scan this QR for the scheme information document

Product Labelling and Riskometer

capitalmind Mutual Fund
SEBI Reg. No: MF/084/25/10

Scheme Name: Capitalmind Flexi Cap Fund

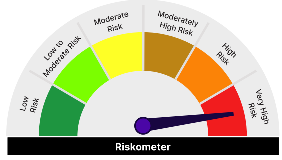
This product is suitable for investors who are seeking* :

- **Long term wealth creation.**
- **Investment predominantly in equity and equity related instruments across large cap, mid cap and small cap stocks.**

(An open-ended dynamic equity scheme investing across large cap, mid cap & small cap stocks)

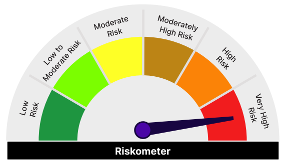
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Scheme Risk-o-meter



The Risk of the scheme is at Very High Risk

Benchmark Risk-o-meter
(Nifty 500 TRI)



Benchmark Riskometer is at Very High Risk

Scheme Name: Capitalmind Liquid Fund

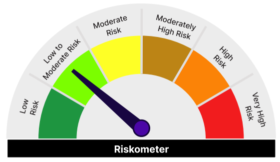
This product is suitable for investors who are seeking* :

- **Regular Income over the short-term investment horizon.**
- **Investment in debt and money market instruments with maturity upto 91 days.**

(An open-ended Liquid scheme. A relatively low-interest rate risk and relatively low credit risk fund)

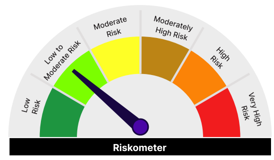
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Scheme Riskometer



The Risk of the Scheme is at Low to Moderate Risk

Benchmark Risk-o-meter
(Nifty Liquid Index A-I TRI)



Benchmark Riskometer is at Low to Moderate Risk

Potential Risk Class ("PRC") Matrix of the Capitalmind Liquid Fund

Credit Risk → / Interest Rate Risk ↓	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Relatively Low (Class I)	A-I		
Moderate (Class II)			
Relatively High (Class III)			

A-I – A Scheme with Relatively Low-Interest Rate Risk and Relatively Low Credit Risk

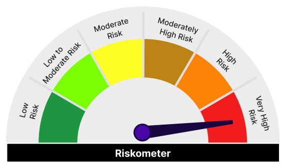
Scheme Name: Capitalmind Multi Asset Allocation Fund

This product is suitable for investors who are seeking* :

- **Long term capital appreciation by investing in a diversified portfolio.**
- **Investing in equity and equity related instruments, debt and money market instruments, commodities including Exchange Traded Commodity Derivatives**

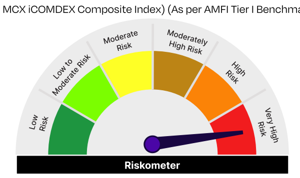
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Scheme Risk-o-meter



The Risk of the scheme is at Very High Risk

Benchmark Risk-o-meter
(50% NIFTY 500 TRI + 25% NIFTY Composite Debt Index + 25% MCX iCOMDEX Composite Index) (As per AMFI Tier I Benchmark)



Benchmark Riskometer is at Very High Risk

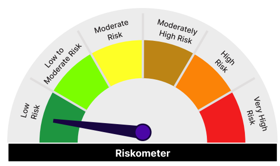
Scheme Name: Capitalmind Arbitrage Fund

This product is suitable for investors who are seeking* :

- **Income over short to medium term.**
- **Investment in arbitrage opportunities in the cash & derivatives segment of the equity market.**

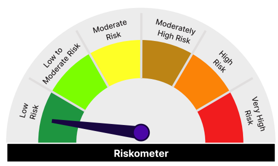
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Scheme Riskometer



The Risk of the Scheme is at Low Risk

Benchmark Riskometer
Nifty 50 Arbitrage TRI (As per AMFI Tier I Benchmark)



Benchmark Riskometer is at Low Risk

Note: The above risko meters are as of 31 August 2026. Please visit the website for latest Riskometer updates: capitalmindmf.com

Capitalmind Asset Management Pvt. Ltd.

capitalmind Mutual Fund
SEBI Reg. No: MF/084/25/10

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