

Investment Strategy

- * The Scheme seeks to track the performance of Edelweiss CRISIL-IBX AAA Financial Services – Jan 2028 Index, subject to tracking errors.
- * The Scheme is a Target maturity thematic debt Index Fund and will mature on January 31, 2028, and will distribute its maturity proceeds (Net Assets) to the Unitholders on the maturity date.
- * The Scheme will invest in AAA rated corporate bonds, CPs and CDs issued by NBFC/HFC/PFI/Pvt./Public sector banks that mature on or before the target date.
- * The Scheme will follow a Buy & Hold investment strategy in which existing bonds will be held till maturity unless sold for meeting redemptions, payment of dividend, rebalancing requirement or optimizing portfolio construction process.
- * The portfolio of eligible securities invested by the Scheme will have, in aggregate, similar quantitative characteristics like that of the underlying index.

Benefits



Stability & Visibility*
A bond like structure with fixed maturity provides visibility and stable returns at maturity.



High Safety
Investment in a diversified basket of AAA rated Bonds issued by NBFC/HFC/PFI/Pvt./Public sector banks.



Transparency
The fund will invest in constituents that are eligible as per the index methodology.



Low Cost
Since this is a passively managed fund the expense will be relatively low.



No Lock-In
Continuous liquidity through the AMC.

*Please note that the scheme is neither a Capital protected nor a Guaranteed return product.

Key Index Quantitative Indicators (As of 12th November 2024)

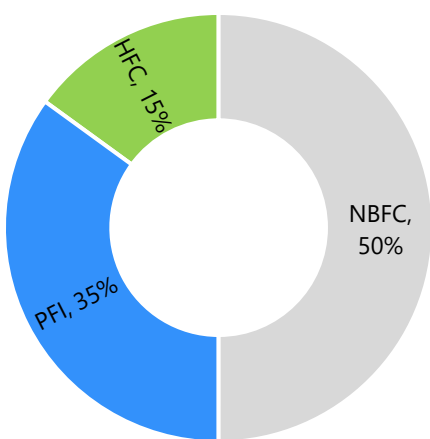
YTM

7.67%

Maturity Date

31st Jan 2028

Index Composition



Mod Duration

2.47 yrs.

Portfolio

100% AAA

Why should you invest, now

- * The underlying index is relatively more diversified than indices constituted of only Pvt/Public sector bank issuers or NBFC/HFC issuers.
- * It is constituted of both liquid CPSEs and high-yielding NBFC/HFCs giving you a dual edge.
- * Poised to benefit from reversal in interest rate cycle.

Fund Features

Scheme	Edelweiss CRISIL-IBX AAA Financial Services – Jan 2028 Index Fund
Investment Objective	To replicate CRISIL IBX AAA Financial Services – Jan 2028 Index by investing in AAA rated financial services corporate bond issuers maturing on or before January 2028, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved
Underlying Index	CRISIL-IBX AAA Financial Services – Jan 2028 Index
NFO Period	November 21, 2024 - November 26, 2024
Scheme Re-open	On or before December 3, 2024
Fund Manager/s	Mr. Dhawal Dalal & Mr. Rahul Dedhia
Exit Load	Up to 30 days – 0.10% After 30 days – NIL
Minimum Application Amount	Rs. 100/- and in multiples of Rs. 1/- thereafter

CRISIL-IBX AAA Financial Services – Jan 2028 Index Constituents

Sr. No	Issuer Name	Maturity Date	Rating	Weights
1	NABARD	19-Nov-27	AAA	5%
2	SIDBI	10-Sep-27	AAA	5%
3	REC	10-Dec-27	AAA	5%
4	PFC	29-Jan-28	AAA	5%
5	LIC Housing Finance Ltd.	29-Jan-28	AAA	5%
6	IRFC	31-Oct-27	AAA	5%
7	HDB Financial Services Ltd.	10-Sep-27	AAA	5%
8	Bajaj Finance Ltd.	19-Jan-28	AAA	5%
9	Aditya Birla Finance Ltd.	27-Dec-27	AAA	5%
10	Tata Capital Ltd.	19-Oct-27	AAA	5%
11	Kotak Mahindra Prime Ltd.	7-Dec-27	AAA	5%
12	National Housing Bank	8-Sep-27	AAA	5%
13	Mahindra & Mahindra Financial Services Ltd.	30-Aug-27	AAA	5%
14	Axis Finance Ltd.	14-Sep-27	AAA	5%

15	Bajaj Housing Finance Ltd.	18-Nov-27	AAA	5%
16	Tata Capital Housing Finance Ltd.	3-Nov-27	AAA	5%
17	L&T Finance Ltd.	30-Sep-27	AAA	5%
18	Sundaram Finance Ltd.	19-Jan-28	AAA	5%
19	Kotak Mahindra Investments Ltd.	20-Aug-27	AAA	5%
20	Export Import Bank Of India	3-Aug-27	AAA	5%
	Total			100%

Index Methodology

* **Target date:** 31st January 2028

* **Issuer selection:**

- NBFC/HFC/PFIs with minimum outstanding of 7,000 Cr across bonds and maturities.
- Pvt./Public sector banks with minimum outstanding of 3,30, 000 Cr across bonds and maturities.

* **Liquidity score**

- Volume traded: 70%
- Days traded: 15%
- No. of trades: 15%

Liquidity score to be calculated for all the securities of the issuer available across maturity for a lookback period of 12 months on the date of index creation or rebalancing.

* **Security selection:**

- Top 20 liquid issuers
- If less than 8 issuers available, then the remaining based on outstanding
- One ISIN per issuer nearest to the target date
- ISIN level outstanding 100 Cr.

* **Rebalancing:**

Semi-annual

* **Weight assignment:**

Equal


* **Replacement/Inclusion/Exclusion**

- Existing ISIN will be replaced by an alternative ISIN of the same issuer if that is available with closer maturity to the target date.
- ISIN to be added if issuer count is less than 20 and alternative eligible issuer is available with liquidity score rank more than 8.
- Perpetual bonds, Floating rate bonds, Tax free bonds, CE/SO Rated, Partly Paid, Partial Redemption, Securitized debt and bonds with embedded call/put options are excluded from the universe of bonds.

Riskometer

Edelweiss CRISIL-IBX AAA Financial Services – Jan 2028 Index Fund

(An open-ended target maturity debt Index Fund predominantly investing in the constituents of CRISIL IBX AAA Financial Services – Jan 2028 Index. A relatively high interest rate risk and relatively low credit risk.)

This Product is suitable for investors who are seeking*	Risk-o-meter
<ul style="list-style-type: none"> Income over the long term and, Returns that are in line with the performance of CRISIL IBX AAA Financial Services – Jan 2028 Index, subject to tracking errors. 	
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them	Investors understand that their principal will be at Moderate Risk

Potential Risk Class Matrix			
	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Credit Risk			
Interest Rate Risk			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A III		

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