HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON SEPTEMBER 30, 2016

(PURSUANT TO REGULATION 59A OF SECURITIES & EXCHANGE BOARD OF INDIA [MUTUAL FUNDS] REGULATIONS, 1996)

Edelweiss Mutual Fund

Tower 3, Wing B, Ground Floor, Kohinoor City Mall, Kohinoor City, Kirol Road, Kurla (W). Tel No: 022 4097 9900,Fax: 022 4097 9878. **Website:** www.edelweissmf.com

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS BOND FUND AS ON SEPTEMBER 30, 2016 (An Open ended Debt Scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			–	–
DEBT INSTRUMENTS			**2,139.11**	**78.00%**
(a) Listed/awaiting listing on stock exchanges				
Corporate Bonds				
Power Finance Corporation Limited 9.39% (Maturity Date 27/08/2019)**	CRISIL AAA	20	210.01	7.67%
Aditya Birla Finance Limited 8.92% (Maturity Date 12/04/2018)**	ICRA AA+	20	202.35	7.38%
Shriram Transport Finance Company Limited 9.85% (Maturity Date 15/07/2017)**	CRISIL AA+	15,000	151.71	5.53%
Indian Railway Finance Corporation Limited 8.45% (Maturity Date 26/12/2018)**	CRISIL AAA	11	112.99	4.12%
ICICI Bank Limited 10.00% (Maturity Date 10/11/2017)**	CRISIL AAA	1,100	112.54	4.10%
Rural Electrification Corporation Limited 9.63% (Maturity Date 05/02/2019)**	CRISIL AAA	10	104.70	3.82%
LIC Housing Finance Limited 9.45% (Maturity Date 10/09/2019)**	CRISIL AAA	10	104.15	3.80%
Power Grid Corporation of India Limited 8.20% (Maturity Date 23/01/2020)**	CRISIL AAA	10	102.41	3.73%
Tata Sons Limited 9.87% (Maturity Date 16/04/2017)**	CRISIL AAA	10	101.06	3.69%
Indian Railway Finance Corporation Limited 10.60% (Maturity Date 11/09/2018)**	CRISIL AAA	8	84.99	3.10%
Indian Railway Finance Corporation Limited 8.55% (Maturity Date 15/01/2019)**	CRISIL AAA	8	82.34	3.00%
Edelweiss Financial Services Limited 0% (Maturity Date 10/04/2018)**	CARE AA	7	79.81	2.91%
LIC Housing Finance Limited 9.80% (Maturity Date 22/10/2017)**	CRISIL AAA	7	71.40	2.60%
Power Finance Corporation Limited 9.28% (Maturity Date 28/12/2017)**	CRISIL AAA	6	61.28	2.23%
Power Grid Corporation of India Limited 8.85% (Maturity Date 19/10/2017)**	CRISIL AAA	4	50.76	1.85%
Rural Electrification Corporation Limited 9.52% (Maturity Date 25/03/2017)**	CRISIL AAA	4	40.43	1.47%
Power Grid Corporation of India Limited 8.63% (Maturity Date 31/07/2017)**	CRISIL AAA	3	37.91	1.38%
Housing Development Finance Corporation Limited 11.95% (Maturity Date 26/11/2018)**	CRISIL AAA	3	32.40	1.18%
Export Import Bank of India 9.70% (Maturity Date 21/11/2018)**	CRISIL AAA	3	31.38	1.14%
PNB Housing Finance Limited 9.53% (Maturity Date 31/01/2019)**	CARE AAA	3	31.10	1.13%
Rural Electrification Corporation Limited 9.40% (Maturity Date 20/07/2017)**	CRISIL AAA	3	30.48	1.11%
Housing Development Finance Corporation Limited 10.25% (Maturity Date 30/03/2017)**	CRISIL AAA	3	30.39	1.11%
Power Grid Corporation of India Limited 8.80% (Maturity Date 29/09/2019)**	CRISIL AAA	2	25.97	0.95%
Rural Electrification Corporation Limited 8.65% (Maturity Date 15/01/2019)**	CRISIL AAA	2	20.53	0.75%
IDFC Bank Limited 9.0675% (Maturity Date 05/10/2017)**	ICRA AAA	2	20.25	0.74%
Rural Electrification Corporation Limited 8.85% (Maturity Date 20/01/2017)**	CRISIL AAA	2	20.10	0.73%
Shriram Transport Finance Company Limited 10.75% (Maturity Date 24/10/2016)**	CRISIL AA+	1,728	17.31	0.63%
Power Grid Corporation of India Limited 8.68% (Maturity Date 07/12/2016)**	CRISIL AAA	1	12.54	0.46%
Export Import Bank of India 9.63% (Maturity Date 29/11/2018)**	CRISIL AAA	1	10.45	0.38%
Power Finance Corporation Limited 9.81% (Maturity Date 07/10/2018)**	CRISIL AAA	1	10.45	0.38%
Power Finance Corporation Limited 9.90% (Maturity Date 30/03/2017)**	CRISIL AAA	1	10.13	0.37%
Indian Railway Finance Corporation Limited 7.63% (Maturity Date 29/10/2017)**	CRISIL AAA	1	10.05	0.37%
Power Finance Corporation Limited 8.78% (Maturity Date 11/12/2016)**	CRISIL AAA	1	10.03	0.37%
GOVERNMENT SECURITIES				
GOI 8.27% (Maturity Date 09/06/2020)	SOV	10,000,000	104.71	3.82%
(b) Privately Placed/Unlisted			–	–
(c) Securitized Debt Instruments			–	–
OTHERS			**602.93**	**22.00%**
CBLO / Reverse Repo Investments			514.75	18.78%
Other Current Assets / (Liabilities)			80.87	2.95%
Bank Balance			7.31	0.27%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**2,742.04**	**100.00%**

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Growth Option	1,798.3700	1,876.1187
Daily Dividend Option	1,003.8411	1,006.9940
Weekly Dividend Option	1,008.2979	1,008.4007
Fortnightly Dividend Option	1,004.4553	1,007.3387
Monthly Dividend Option	1,009.9759	1,012.8865
Retail Plan - Growth Option	1,738.4103	1,813.5613
Retail Plan - Daily Dividend Option	1,003.8410	1,006.9940
Retail Plan - Weekly Dividend Option	1,004.8005	1,007.7514
Retail Plan - Fortnightly Dividend Option	1,004.8100	1,007.5941
Retail Plan - Monthly Dividend Option	1,010.3925	1,013.3056
Direct Plan - Bonus Option	^	^
Direct Plan - Growth Option	1,800.9572	1,882.6005
Direct Plan - Daily Dividend Option	1,003.8738	1,006.9941
Direct Plan - Weekly Dividend Option	^	^
Direct Plan - Fortnightly Dividend Option	^	^
Direct Plan - Monthly Dividend Option	^	1,013.2109

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Average Portfolio Maturity — 1.44 Years
6. Total Dividend (Net) declared during the half-year period — (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Daily Dividend Option	28.417621	26.328386
Weekly Dividend Option	30.704403	28.447049
Fortnightly Dividend Option	26.185909	24.260747
Monthly Dividend Option	28.694771	26.585163
Retail Plan - Daily Dividend Option	28.424882	26.335117
Retail Plan - Weekly Dividend Option	28.528358	26.430985
Retail Plan - Fortnightly Dividend Option	28.836479	26.716453
Retail Plan - Monthly Dividend Option	28.705750	26.595334
Direct Plan - Daily Dividend Option	29.899013	27.700871
Direct Plan - Weekly Dividend Option	–	–
Direct Plan - Fortnightly Dividend Option	–	–
Direct Plan - Monthly Dividend Option	24.950764	23.116410

Dividends are declared on face value of ₹ 1000 per unit. After distribution of dividend, NAV falls to the extent of dividend and statutory levy

7. No Bonus was declared during the half year period.

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS LIQUID FUND AS ON SEPTEMBER 30, 2016 (An Open ended Liquid Scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			–	–
DEBT INSTRUMENTS			**200.03**	**8.49%**
(a) Listed/awaiting listing on stock exchanges				
Corporate Bonds				
IDFC Bank Limited 9.57% (Maturity Date 04/10/2016)**	ICRA AAA	20	200.03	8.49%
(b) Privately Placed/Unlisted			–	–
(c) Securitized Debt Instruments			–	–
MONEY MARKET INSTRUMENTS			**1,014.68**	**43.08%**
Certificate of Deposit				
Kotak Mahindra Bank Limited (Maturity Date 17/10/2016)**	CRISIL A1+	250	249.28	10.58%
IndusInd Bank Limited (Maturity Date 01/11/2016)**	ICRA A1+	250	248.60	10.56%
Commercial Paper				
Reliance Jio Infocomm Limited (Maturity Date 21/10/2016)**	CRISIL A1+	52	259.04	11.00%
Housing Development Finance Corporation Limited (Maturity Date 16/11/2016)**	CRISIL A1+	52	257.76	10.94%
OTHERS			**1,140.51**	**48.43%**
CBLO / Reverse Repo Investments			1,093.47	46.43%
Bank Balance			29.45	1.25%
Other Current Assets / (Liabilities)			17.59	0.75%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**2,355.22**	**100.00%**

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Growth Option	1,462.8475	1,509.4834
Daily Dividend Option	1,000.1567	1,000.0000
Weekly Dividend Option	1,000.5868	1,001.0639
Fortnightly Dividend Option	^	^
Monthly Dividend Option	1,005.7666	1,004.9586
Retail Plan - Growth Option	1,645.8797	1,692.3419
Retail Plan - Daily Dividend Option	1,000.1566	1,000.0000
Retail Plan - Weekly Dividend Option	1,000.5492	1,000.9522
Retail Plan - Fortnightly Dividend Option	^	^
Retail Plan - Monthly Dividend Option	1,005.1718	1,004.3464
Institutional Plan - Growth Option	^	^
Institutional Plan - Daily Dividend Option	^	^
Institutional Plan - Weekly Dividend Option	^	^
Institutional Plan - Fortnightly Dividend Option	^	^
Institutional Plan - Monthly Dividend Option	^	^
Direct Plan - Bonus Option	^	^
Direct Plan - Growth Option	1,467.7790	1,515.4042
Direct Plan - Daily Dividend Option	1,000.1567	1,000.0000
Direct Plan - Weekly Dividend Option	^	^
Direct Plan - Fortnightly Dividend Option	^	^
Direct Plan - Monthly Dividend Option	1,005.8575	1,005.0342
Unclaimed Redemption Plan - Upto 3 Years ***	N.A	1,012.1426
Unclaimed Dividend Plan - Upto 3 Years ***	N.A	1,012.2155

^ There were no investors in this option.

*** Since the plans were launched on 20th July 2016, there are no NAV at the beginning of the period i.e. 31st March 2016

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Average Portfolio Maturity — 15 Days
6. Total Dividend (Net) declared during the half-year period — (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Daily Dividend Option	22.813915	21.136658
Weekly Dividend Option	22.313533	20.673067
Fortnightly Dividend Option	–	–
Monthly Dividend Option	23.369039	21.650975
Retail Plan - Daily Dividend Option	20.285297	18.793939
Retail Plan - Weekly Dividend Option	19.818758	18.361708
Retail Plan - Fortnightly Dividend Option	–	–
Retail Plan - Monthly Dividend Option	20.751622	19.225986
Institutional Plan - Daily Dividend Option	–	–
Institutional Plan - Weekly Dividend Option	–	–
Institutional Plan - Fortnightly Dividend Option	–	–
Institutional Plan - Monthly Dividend Option	–	–
Direct Plan - Daily Dividend Option	23.167543	21.464295
Direct Plan - Weekly Dividend Option	–	–
Direct Plan - Fortnightly Dividend Option	–	–
Direct Plan - Monthly Dividend Option	23.685040	21.943743

Dividends are declared on face value of ₹ 1000 per unit. After distribution of dividend, NAV falls to the extent of dividend and statutory levy

7. No Bonus was declared during the half year period.

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS SHORT TERM INCOME FUND $$ AS ON APRIL 11, 2016 (An Open ended Income Scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			–	–
DEBT INSTRUMENTS			**1,304.51**	**75.78%**
(a) Listed/awaiting listing on stock exchanges				
Corporate Bonds				
Aditya Birla Finance Limited 8.92% (Maturity Date 12/04/2018)**	ICRA AA+	20	200.82	11.67%
L & T Finance Limited 9.60% (Maturity Date 09/06/2016)**	CARE AA+	7	175.24	10.18%
Shriram Transport Finance Company Limited 9.85% (Maturity Date 15/07/2017)**	CRISIL AA+	15,000	151.20	8.78%
Power Finance Corporation Limited 9.39% (Maturity Date 27/08/2019)**	CRISIL AAA	10	104.27	6.06%
Rural Electrification Corporation Limited 9.85% (Maturity Date 28/09/2017)**	CRISIL AAA	10	102.81	5.97%
Power Grid Corporation of India Limited 8.20% (Maturity Date 23/01/2020)**	CRISIL AAA	10	100.88	5.86%
State Bank Of Hyderabad 8.80% (Maturity Date 29/04/2016)**	CRISIL AAA	6	60.01	3.49%
Rural Electrification Corporation Limited 9.25% (Maturity Date 25/08/2017)**	CRISIL AAA	5	50.94	2.96%
Power Grid Corporation of India Limited 8.85% (Maturity Date 19/10/2017)**	CRISIL AAA	4	50.84	2.95%
Rural Electrification Corporation Limited 9.63% (Maturity Date 05/02/2019)**	CRISIL AAA	4	41.79	2.43%
Rural Electrification Corporation Limited 9.52% (Maturity Date 25/03/2017)**	CRISIL AAA	4	40.67	2.36%
Housing Development Finance Corporation Limited 11.95% (Maturity Date 26/11/2018)**	CRISIL AAA	3	32.46	1.88%
LIC Housing Finance Limited 9.80% (Maturity Date 22/10/2017)**	CRISIL AAA	3	30.62	1.78%
Power Grid Corporation of India Limited 8.63% (Maturity Date 31/07/2017)**	CRISIL AAA	2	25.30	1.47%
Rural Electrification Corporation Limited 8.65% (Maturity Date 15/01/2019)**	CRISIL AAA	2	20.41	1.19%
IDFC Bank Limited 9.0675% (Maturity Date 05/10/2017)**	ICRA AAA	2	20.22	1.17%
Rural Electrification Corporation Limited 8.85% (Maturity Date 20/01/2017)**	CRISIL AAA	2	20.18	1.17%
Shriram Transport Finance Company Limited 10.75% (Maturity Date 24/10/2016)**	CRISIL AA+	1,728	17.44	1.01%
Power Grid Corporation of India Limited 8.68% (Maturity Date 07/12/2016)**	CRISIL AAA	1	12.57	0.73%
Power Finance Corporation Limited 9.81% (Maturity Date 07/10/2018)**	CRISIL AAA	1	10.43	0.61%
Indian Railway Finance Corporation Limited 8.55% (Maturity Date 15/01/2019)**	CRISIL AAA	1	10.25	0.60%
Rural Electrification Corporation Limited 9.38% (Maturity Date 06/09/2016)**	CRISIL AAA	1	10.05	0.58%
Indian Railway Finance Corporation Limited 7.63% (Maturity Date 29/10/2017)**	CRISIL AAA	1	10.02	0.58%
Power Finance Corporation Limited 9.60% (Maturity Date 16/05/2017)**	CRISIL AAA	5	5.09	0.30%
(b) Privately Placed/Unlisted			–	–
(c) Securitized Debt Instruments			–	–
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**416.88**	**24.22%**
CBLO / Reverse Repo Investments			350.44	20.36%
Other Current Assets / (Liabilities)			66.13	3.84%
Bank Balance			0.31	0.02%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**1,721.39**	**100.00%**

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Growth Option	17.2147	17.2855
Dividend Option	12.9661	13.0194
Institutional Plan - Growth Option	16.5272	16.5951
Institutional Plan - Dividend Option	^	^
Direct Plan - Bonus Option	^	^
Direct Plan - Growth Option	17.3357	17.4090
Direct Plan - Dividend Option	^	^

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Average Portfolio Maturity — 1 Day
6. Total Dividend (Net) declared during the half-year period — Nil
7. No Bonus was declared during the half year period
8. $$ The Scheme was merged with Edelweiss Bond Fund on April 11, 2016

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS EQUITY SAVINGS ADVANTAGE FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**422.13**	**65.92%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	1,452	18.48	2.89%
Infosys Limited	Software	1,074	11.13	1.74%
Reliance Industries Limited	Petroleum Products	849	9.20	1.44%
Housing Development Finance Corporation Limited	Finance	557	7.76	1.21%
ITC Limited	Consumer Non Durables	3,004	7.25	1.13%
ICICI Bank Limited	Banks	1,255	3.16	0.49%
Tata Consultancy Services Limited	Software	115	2.80	0.44%
Larsen & Toubro Limited	Construction Project	177	2.54	0.40%
Tata Motors Limited	Auto	418	2.24	0.35%
Axis Bank Limited	Banks	360	1.95	0.30%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	234	1.74	0.27%
Kotak Mahindra Bank Limited	Banks	222	1.72	0.27%
State Bank of India	Banks	671	1.69	0.26%
Maruti Suzuki India Limited	Auto	29	1.59	0.25%
Mahindra & Mahindra Limited	Auto	100	1.41	0.22%
Hindustan Unilever Limited	Consumer Non Durables	155	1.35	0.21%
IndusInd Bank Limited	Banks	106	1.27	0.20%
Asian Paints Limited	Consumer Non Durables	98	1.14	0.18%
Oil & Natural Gas Corporation Limited	Oil	388	1.00	0.16%
HCL Technologies Limited	Software	122	0.98	0.15%
Hero MotoCorp Limited	Auto	28	0.96	0.15%
Bharti Airtel Limited	Telecom - Services	294	0.92	0.14%
Yes Bank Limited	Banks	71	0.89	0.14%
Coal India Limited	Minerals/Mining	273	0.88	0.14%
Dr. Reddy's Laboratories Limited	Pharmaceuticals	28	0.87	0.14%
Bajaj Auto Limited	Auto	30	0.85	0.13%
UltraTech Cement Limited	Cement	22	0.85	0.13%
Power Grid Corporation of India Limited	Power	475	0.84	0.13%
NTPC Limited	Power	535	0.79	0.12%
Lupin Limited	Pharmaceuticals	52	0.77	0.12%
Eicher Motors Limited	Auto	3	0.74	0.12%
Bharat Petroleum Corporation Limited	Petroleum Products	114	0.70	0.11%
Grasim Industries Limited	Cement	14	0.68	0.11%
Zee Entertainment Enterprises Limited	Media & Entertainment	119	0.65	0.10%
Cipla Limited	Pharmaceuticals	110	0.64	0.10%
Tech Mahindra Limited	Software	134	0.56	0.09%
Tata Steel Limited	Ferrous Metals	145	0.54	0.08%
Adani Ports and Special Economic Zone Limited	Transportation	197	0.51	0.08%
Aurobindo Pharma Limited	Pharmaceuticals	59	0.50	0.08%
Bosch Limited	Auto Ancillaries	2	0.46	0.07%
Hindalco Industries Limited	Non - Ferrous Metals	277	0.42	0.07%
Ambuja Cements Limited	Cement	168	0.42	0.07%
GAIL (India) Limited	Gas	102	0.38	0.06%
Tata Motors Limited-A-DVR	Auto	109	0.37	0.06%
Bank of Baroda	Banks	204	0.34	0.05%
ACC Limited	Cement	21	0.34	0.05%
Tata Power Company Limited	Power	392	0.30	0.05%
Bharat Heavy Electricals Limited	Industrial Capital Goods	196	0.26	0.04%
Idea Cellular Limited	Telecom - Services	241	0.19	0.03%
EQUITY & ITS DERIVATIVES (Reversed Positions)				
Aurobindo Pharma Limited	Pharmaceuticals	4,900	41.92	6.54%
Aurobindo Pharma Limited Future Oct16	Pharmaceuticals	(4,900)	(42.05)	-6.57%
Housing Development Finance Corporation Limited	Finance	3,000	41.80	6.53%
Housing Development Finance Corporation Limited Future Oct16	Finance	(3,000)	(41.94)	-6.55%
HDFC Bank Limited	Banks	2,500	31.82	4.97%
HDFC Bank Limited Future Oct16	Banks	(2,500)	(32.09)	-5.01%
Tata Consultancy Services Limited	Software	1,250	30.39	4.74%
Tata Consultancy Services Limited Future Oct16	Software	(1,250)	(30.36)	-4.74%
Reliance Industries Limited	Petroleum Products	2,500	27.09	4.23%
Reliance Industries Limited Future Oct16	Petroleum Products	(2,500)	(27.21)	-4.25%
Eicher Motors Limited	Auto	100	24.83	3.88%
Eicher Motors Limited Future Oct16	Auto	(100)	(25.00)	-3.90%
Kotak Mahindra Bank Limited	Banks	2,400	18.65	2.91%
Kotak Mahindra Bank Limited Future Oct16	Banks	(2,400)	(18.74)	-2.93%
Bharat Financial Inclusion Limited	Finance	2,000	17.61	2.75%
Bharat Financial Inclusion Limited Future Oct16	Finance	(2,000)	(17.68)	-2.76%
Glenmark Pharmaceuticals Limited	Pharmaceuticals	1,400	12.93	2.02%
Glenmark Pharmaceuticals Limited Future Oct16	Pharmaceuticals	(1,400)	(12.97)	-2.02%
Coal India Limited	Minerals/Mining	3,400	10.96	1.71%
Coal India Limited Future Oct16	Minerals/Mining	(3,400)	(10.99)	-1.72%
Century Textiles & Industries Limited	Cement	1,100	10.37	1.62%
Century Textiles & Industries Limited Future Oct16	Cement	(1,100)	(10.43)	-1.63%
Reliance Communications Limited	Telecom - Services	20,000	9.27	1.45%
Reliance Communications Limited Future Oct16	Telecom - Services	(20,000)	(9.27)	-1.45%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	1,200	8.91	1.39%
Sun Pharmaceuticals Industries Limited Future Oct16	Pharmaceuticals	(1,200)	(8.94)	-1.40%
Hindustan Petroleum Corporation Limited	Petroleum Products	2,100	8.90	1.39%
Hindustan Petroleum Corporation Limited Future Oct16	Petroleum Products	(2,100)	(8.96)	-1.40%
Engineers India Limited	Construction Project	3,500	8.70	1.36%
Engineers India Limited Future Oct16	Construction Project	(3,500)	(8.75)	-1.37%
Maruti Suzuki India Limited	Auto	150	8.22	1.28%
Maruti Suzuki India Limited Future Oct16	Auto	(150)	(8.27)	-1.29%
The South Indian Bank Limited	Banks	30,000	6.56	1.02%
The South Indian Bank Limited Future Oct16	Banks	(30,000)	(6.62)	-1.03%
Infosys Limited	Software	500	5.18	0.81%
Infosys Limited Future Oct16	Software	(500)	(5.15)	-0.80%
(b) Unlisted			–	–
DEBT INSTRUMENTS			–	–
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**218.43**	**34.08%**
CBLO / Reverse Repo Investments			157.92	24.65%
Fixed Deposit*	Duration (in days)			
IDBI Bank limited (Maturity Date 14/10/2016)	98		15.00	2.34%
RBL Bank Limited (Maturity Date 09/11/2016)	97		15.00	2.34%
RBL Bank Limited (Maturity Date 23/12/2016)	95		10.00	1.56%
RBL Bank Limited (Maturity Date 21/10/2016)	95		7.00	1.09%
Bank Balance			**10.60**	**1.65%**
Other Current Assets / (Liabilities) (Refer Note 6)			2.91	0.45%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**640.56**	**100.00%**

* Placed towards margin money for derivatives

HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON SEPTEMBER 30, 2016

(PURSUANT TO REGULATION 59A OF SECURITIES & EXCHANGE BOARD OF INDIA [MUTUAL FUNDS] REGULATIONS, 1996)

Edelweiss Mutual Fund

Tower 3, Wing B, Ground Floor, Kohinoor City Mall, Kohinoor City, Kirol Road, Kurla (W). Tel No: 022 4097 9900,Fax: 022 4097 9878. **Website:** www.edelweissmf.com

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Dividend Option	11.7525	12.29
Growth Option	16.1908	16.93
Direct Plan - Bonus Option	^	^
Direct Plan - Growth Option	16.3701	17.14
Direct Plan - Dividend Option	11.7721	12.33

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 9.64
6. Includes Margin money placed on derivatives other than margin money placed with bank
7. Total Dividend (Net) / Bonus declared during the half-year period — Nil
8. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
9. The short derivative positions appearing in the portfolio pertains to reversed / hedged positions
10. Futures MTM forming part of Net Assets

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS PRUDENT ADVANTAGE FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**1,155.38**	**75.08%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	4,860	61.86	4.03%
IndusInd Bank Limited	Banks	4,101	49.05	3.20%
Tata Consultancy Services Limited	Software	1,602	38.94	2.53%
Infosys Limited	Software	3,724	38.58	2.51%
Divi's Laboratories Limited	Pharmaceuticals	2,617	33.78	2.20%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	4,539	33.71	2.19%
Yes Bank Limited	Banks	2,414	30.29	1.97%
Reliance Industries Limited	Petroleum Products	2,687	29.12	1.89%
Nestle India Limited	Consumer Non Durables	418	26.89	1.75%
Grasim Industries Limited	Cement	516	24.96	1.62%
Pidilite Industries Limited	Chemicals	3,526	24.03	1.56%
Eicher Motors Limited	Auto	94	23.34	1.52%
Housing Development Finance Corporation Limited	Finance	1,673	23.31	1.52%
Bajaj Finance Limited	Finance	2,190	23.12	1.50%
Gruh Finance Limited	Finance	6,983	22.88	1.49%
Marico Limited	Consumer Non Durables	8,124	22.38	1.45%
Oil & Natural Gas Corporation Limited	Oil	8,006	20.55	1.34%
Asian Paints Limited	Consumer Non Durables	1,713	19.88	1.29%
PI Industries Limited	Pesticides	2,308	19.19	1.25%
Ajanta Pharma Limited	Pharmaceuticals	955	19.17	1.25%
Procter & Gamble Hygiene and Health Care Limited	Consumer Non Durables	278	18.92	1.23%
ICICI Bank Limited	Banks	7,272	18.34	1.19%
Hero MotoCorp Limited	Auto	525	17.92	1.16%
Bharat Petroleum Corporation Limited	Petroleum Products	2,799	17.15	1.11%
State Bank of India	Banks	6,336	15.92	1.03%
Piramal Enterprises Limited	Pharmaceuticals	862	15.85	1.03%
Maruti Suzuki India Limited	Auto	285	15.61	1.01%
TVS Motor Company Limited	Auto	4,156	15.20	0.99%
Crisil Limited	Finance	676	15.07	0.98%
GlaxoSmithKline Consumer Healthcare Limited	Consumer Non Durables	248	14.97	0.97%
Motherson Sumi Systems Limited	Auto Ancillaries	4,681	14.89	0.97%
ITC Limited	Consumer Non Durables	6,112	14.75	0.96%
Page Industries Limited	Textile Products	95	14.36	0.93%
MindTree Limited	Software	2,915	14.05	0.91%
L&T Finance Holdings Limited	Finance	15,036	13.78	0.90%
Power Grid Corporation of India Limited	Power	7,791	13.76	0.89%
Aurobindo Pharma Limited	Pharmaceuticals	1,563	13.37	0.87%
Exide Industries Limited	Auto Ancillaries	7,223	13.22	0.86%
Cholamandalam Investment and Finance Company Limited	Finance	1,120	12.96	0.84%
Indian Oil Corporation Limited	Petroleum Products	2,224	12.95	0.84%
Britannia Industries Limited	Consumer Non Durables	383	12.88	0.84%
Hindustan Petroleum Corporation Limited	Petroleum Products	3,036	12.87	0.84%
HCL Technologies Limited	Software	1,601	12.81	0.83%
Coal India Limited	Minerals/Mining	3,935	12.68	0.82%
Tata Steel Limited	Ferrous Metals	3,384	12.66	0.82%
Adani Ports and Special Economic Zone Limited	Transportation	4,603	11.82	0.77%
Bajaj Finserv Limited	Finance	382	11.73	0.76%
Abbott India Limited	Pharmaceuticals	244	11.58	0.75%
The Ramco Cements Limited	Cement	1,919	11.43	0.74%
Shree Cements Limited	Cement	67	11.42	0.74%
UPL Limited	Pesticides	1,628	10.97	0.71%
Larsen & Toubro Limited	Construction Project	764	10.95	0.71%
Crompton Greaves Consumer Electricals Limited	Consumer Durables	7,073	10.89	0.71%
Hindustan Unilever Limited	Consumer Non Durables	1,221	10.60	0.69%
The Indian Hotels Company Limited	Hotels, Resorts And Other Recreational Activities	8,060	10.51	0.68%
Tata Motors Limited	Auto	1,806	9.66	0.63%
Titan Company Limited	Consumer Durables	2,383	9.42	0.61%
ICICI Prudential Life Insurance Company Limited	Finance	3,000	9.31	0.60%
Havells India Limited	Consumer Durables	2,083	8.71	0.57%
Kansai Nerolac Paints Limited	Consumer Non Durables	2,141	7.71	0.50%
Bharat Financial Inclusion Limited	Finance	786	6.92	0.45%
Berger Paints (I) Limited	Consumer Non Durables	2,555	6.67	0.43%
WABCO India Limited	Auto Ancillaries	101	6.28	0.41%
Sanofi India Limited	Pharmaceuticals	144	5.96	0.39%
Kajaria Ceramics Limited	Construction	413	5.74	0.37%
NBCC (India) Limited	Construction	2,132	5.37	0.35%
Blue Dart Express Limited	Transportation	91	4.99	0.32%
3M India Limited	Trading	37	4.77	0.31%
DERIVATIVES (Other than Reversed Positions)				
Bank Nifty Index Future Oct16	Index Future	240	46.57	3.03%
Nifty Index Option Oct16	Index Option	3,000	8.90	0.58%
(b) Unlisted			–	–
DEBT INSTRUMENTS			**74.30**	**4.83%**
(a) Listed/awaiting listing on Stock Exchange				
Corporate Bonds				
Housing Development Finance Corporation Limited 8.00% (Maturity Date 08/02/2017)**	CRISIL AAA	4	40.10	2.61%
Edelweiss Financial Services Limited 0% (Maturity Date 10/04/2018)**	CARE AA	3	34.20	2.22%
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**309.04**	**20.09%**
CBLO / Reverse Repo Investments			278.36	18.10%
Fixed Deposit*	Duration (in days)			
IDBI Bank limited (Maturity Date 14/10/2016)	98		15.00	0.97%
Bank Balance			**14.59**	**0.95%**
Other Current Assets / (Liabilities) (Refer Note 7)			1.09	0.07%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**1,538.72**	**100.00%**

* Placed towards margin money for derivatives

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Dividend Option	16.80	17.78
Growth Option	18.99	20.94
Plan B - Dividend Option	19.10	21.06
Plan B - Growth Option	18.74	20.66
Plan C - Dividend Option	^	^
Plan C - Growth Option	^	^
Direct Plan - Bonus Option	^	^
Direct Plan- Dividend Option	17.03	18.08
Direct Plan- Growth Option	19.20	21.22

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period (₹ in lacs) — 55.46
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 6.06
6. Total Dividend (Net) declared during the half-year period — (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.70	0.70
Plan B - Dividend Option	–	–
Direct Plan- Dividend Option	0.70	0.70

Dividends are declared on face value of ₹ 10 per unit. After distribution of dividend, the NAV falls to the extent of dividend and statutory levy.

7. Includes Margin money placed on derivatives other than margin money placed with bank
8. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
9. No Bonus was declared during the half year period
10. Futures MTM forming part of Net Assets

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ABSOLUTE RETURN FUND*** AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**26,712.52**	**72.29%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	172,780	2,199.23	5.95%
Housing Development Finance Corporation Limited	Finance	94,482	1,316.56	3.56%
IndusInd Bank Limited	Banks	91,400	1,093.10	2.96%
ICICI Bank Limited	Banks	385,207	971.30	2.63%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	128,830	956.82	2.59%
Hindustan Unilever Limited	Consumer Non Durables	99,211	861.00	2.33%
Reliance Industries Limited	Petroleum Products	74,742	809.98	2.19%
Asian Paints Limited	Consumer Non Durables	69,147	802.59	2.17%
Tata Consultancy Services Limited	Software	29,931	727.56	1.97%
Infosys Limited	Software	69,706	722.19	1.95%
ITC Limited	Consumer Non Durables	293,327	707.94	1.92%
Grasim Industries Limited	Cement	13,452	650.61	1.76%
Divi's Laboratories Limited	Pharmaceuticals	45,796	591.13	1.60%
State Bank of India	Banks	222,660	559.43	1.51%
Pidilite Industries Limited	Chemicals	75,182	512.44	1.39%
Marico Limited	Consumer Non Durables	181,563	500.21	1.35%
Oil & Natural Gas Corporation Limited	Oil	194,391	498.90	1.35%
Hero MotoCorp Limited	Auto	14,237	486.01	1.32%
Ajanta Pharma Limited	Pharmaceuticals	22,713	455.87	1.23%
Tata Motors Limited	Auto	81,619	436.54	1.18%
Eicher Motors Limited	Auto	1,669	414.38	1.12%
Maruti Suzuki India Limited	Auto	7,294	399.51	1.08%
Britannia Industries Limited	Consumer Non Durables	11,537	388.10	1.05%
Nestle India Limited	Consumer Non Durables	6,026	387.64	1.05%
Piramal Enterprises Limited	Pharmaceuticals	20,924	384.69	1.04%
ICICI Prudential Life Insurance Company Limited	Finance	119,768	371.58	1.01%
Dabur India Limited	Consumer Non Durables	135,781	368.24	1.00%
Aurobindo Pharma Limited	Pharmaceuticals	41,870	358.18	0.97%
Exide Industries Limited	Auto Ancillaries	194,440	355.83	0.96%
Larsen & Toubro Limited	Construction Project	24,169	346.38	0.94%
Berger Paints (I) Limited	Consumer Non Durables	128,156	334.55	0.91%
Bharat Petroleum Corporation Limited	Petroleum Products	53,732	329.16	0.89%
Bajaj Finserv Limited	Finance	10,155	311.71	0.84%
Titan Company Limited	Consumer Durables	77,904	307.80	0.83%
Havells India Limited	Consumer Durables	64,693	270.55	0.73%
Bharti Infratel Limited	Telecom - Equipment & Accessories	71,849	262.46	0.71%
HCL Technologies Limited	Software	31,649	253.16	0.69%
Cholamandalam Investment and Finance Company Limited	Finance	21,383	247.48	0.67%
GlaxoSmithKline Pharmaceuticals Limited	Pharmaceuticals	8,894	247.34	0.67%
L&T Finance Holdings Limited	Finance	255,124	233.82	0.63%
PI Industries Limited	Pesticides	28,000	232.79	0.63%
Axis Bank Limited	Banks	41,637	225.40	0.61%
Oil India Limited	Oil	56,144	224.63	0.61%
Colgate Palmolive (India) Limited	Consumer Non Durables	22,261	216.08	0.58%
Emami Limited	Consumer Non Durables	18,469	216.07	0.58%
TVS Motor Company Limited	Auto	56,606	207.09	0.56%
Container Corporation of India Limited	Transportation	14,788	203.99	0.55%
Gruh Finance Limited	Finance	62,000	203.14	0.55%
Crisil Limited	Finance	9,033	201.41	0.55%
GlaxoSmithKline Consumer Healthcare Limited	Consumer Non Durables	3,289	198.47	0.54%
Biocon Limited	Pharmaceuticals	20,864	194.77	0.53%
Power Grid Corporation of India Limited	Power	109,228	192.84	0.52%
Castrol India Limited	Petroleum Products	35,684	169.48	0.46%
Kajaria Ceramics Limited	Construction	11,793	163.82	0.44%
Kansai Nerolac Paints Limited	Consumer Non Durables	40,130	144.53	0.39%
Cadila Healthcare Limited	Pharmaceuticals	36,874	143.00	0.39%
MindTree Limited	Software	29,022	139.93	0.38%
Oracle Financial Services Software Limited	Software	4,030	129.88	0.35%
Yes Bank Limited	Banks	1,485	18.63	0.05%
EQUITY & ITS DERIVATIVES (Reversed Positions)				
Tata Consultancy Services Limited	Software	18,500	449.70	1.22%
Tata Consultancy Services Limited Future Oct16	Software	(18,500)	(449.38)	-1.22%
Reliance Industries Limited	Petroleum Products	30,000	325.11	0.88%
Reliance Industries Limited Future Oct16	Petroleum Products	(30,000)	(326.52)	-0.88%
Castrol India Limited	Petroleum Products	16,800	79.79	0.22%
Castrol India Limited Future Oct16	Petroleum Products	(16,800)	(80.31)	-0.22%
DERIVATIVES (Other than Reversed Positions)				
Infosys Limited Future Oct16	Software	45,500	468.74	1.27%
Yes Bank Limited Future Oct16	Banks	33,600	423.78	1.15%
Nifty Index Option Oct16	Index Option	76,050	225.49	0.61%
MindTree Limited Future Oct16	Software	20,000	95.85	0.26%
Nifty Index Option Oct16	Index Option	29,700	68.07	0.18%
Nifty Index Future Oct16	Index Future	(43,950)	(3,797.57)	-10.28%
Investment in Mutual Fund				
Edelweiss ETF - Nifty 50	Unrated	876	17.00	0.05%
(b) Unlisted			–	–
DEBT INSTRUMENTS			**844.85**	**2.29%**
Listed/awaiting listing on Stock Exchange				
Corporate Bonds				
LIC Housing Finance Limited 9.45% (Maturity Date 10/09/2019)**	CRISIL AAA	40	416.60	1.13%
Edelweiss Financial Services Limited 0% (Maturity Date 12/09/2017)**	ICRA AA	25	314.24	0.85%
Edelweiss Financial Services Limited 0% (Maturity Date 10/04/2018)**	CARE AA	10	114.01	0.31%
MONEY MARKET INSTRUMENTS			**2,745.78**	**7.43%**
Certificate of Deposit				
IndusInd Bank Limited (Maturity Date 01/11/2016)**	ICRA A1+	250	248.60	0.67%
Commercial Paper				
Kotak Mahindra Investments Limited (Maturity Date 06/10/2016)**	CRISIL A1+	500	2,497.18	6.76%
OTHERS			**6,623.12**	**17.94%**
CBLO / Reverse Repo Investments			3,956.57	10.71%
Fixed Deposit*	Duration (in days)			
RBL Bank Limited (Maturity Date 18/07/2017)	365		800.00	2.17%
HDFC Bank Limited (Maturity Date 04/08/2017)	365		800.00	2.17%
Bank Balance			**83.91**	**0.23%**
Other Current Assets / (Liabilities) (Refer Note 7)			982.64	2.66%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**36,943.27**	**100.00%**

* Placed towards margin money for derivatives

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

*** The scheme is an equity oriented scheme. Investors in the scheme are not being offered any guaranteed/ assured returns

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Dividend Option	12.53	12.73
Growth Option	18.18	19.13
Direct Plan - Bonus Option	^	^
Direct Plan- Growth Option	18.48	19.52
Direct Plan- Dividend Option	13.97	14.30

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period (₹ in lacs) — (2,515.63)
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 8.52
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Includes Margin money placed on derivatives other than margin money placed with bank
8. The short derivative positions appearing in the portfolio pertains to reversed / hedged positions
9. Total Dividend (Net) declared during the half-year period — (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.44	0.44
Direct Plan- Dividend Option	0.44	0.44

Dividends are declared on face value of ₹ 10 per unit. After distribution of dividend, the NAV falls to the extent of dividend and statutory levy.

10. No Bonus was declared during the half year period
11. Futures MTM forming part of Net Assets

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ELSS FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Linked Savings Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**6,597.30**	**99.48%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	17,913	228.01	3.43%
IRB Infrastructure Developers Limited	Construction	87,466	214.42	3.22%
Piramal Enterprises Limited	Pharmaceuticals	11,167	205.31	3.09%
Bajaj Finserv Limited	Finance	5,881	180.52	2.72%
Housing Development Finance Corporation Limited	Finance	11,651	162.35	2.45%
ICICI Bank Limited	Banks	62,281	157.04	2.37%
Reliance Capital Limited	Finance	26,551	145.21	2.19%
Divi's Laboratories Limited	Pharmaceuticals	11,206	144.65	2.18%
Petronet LNG Limited	Gas	40,060	138.37	2.09%
MindTree Limited	Software	28,067	135.33	2.04%
Marico Limited	Consumer Non Durables	47,422	130.65	1.97%
Berger Paints (I) Limited	Consumer Non Durables	49,777	129.94	1.96%
Reliance Industries Limited	Petroleum Products	11,658	126.34	1.91%
City Union Bank Limited	Banks	94,357	124.65	1.88%
Alembic Pharmaceuticals Limited	Pharmaceuticals	18,639	122.05	1.84%
Reliance Power Limited	Power	241,974	115.30	1.74%
Carborundum Universal Limited	Industrial Products	42,014	114.36	1.72%
State Bank of India	Banks	44,457	111.70	1.68%
Tata Consultancy Services Limited	Software	4,523	109.95	1.66%
IndusInd Bank Limited	Banks	9,018	107.85	1.63%
MRF Limited	Auto Ancillaries	210	106.83	1.61%
Redington (India) Limited	Trading	103,160	106.67	1.61%
Yes Bank Limited	Banks	8,237	103.35	1.56%
Larsen & Toubro Limited	Construction Project	7,145	102.40	1.54%
ITC Limited	Consumer Non Durables	39,749	95.93	1.45%
Hindustan Unilever Limited	Consumer Non Durables	10,634	92.29	1.39%
Bajaj Finance Limited	Finance	8,530	90.07	1.36%
Cholamandalam Investment and Finance Company Limited	Finance	7,682	88.91	1.34%
TVS Motor Company Limited	Auto	23,634	86.46	1.30%
HCL Technologies Limited	Software	10,578	84.61	1.28%
Fiem Industries Limited	Auto Ancillaries	7,547	83.45	1.26%
Muthoot Finance Limited	Finance	23,798	83.01	1.25%
IIFL Holdings Limited	Finance	30,213	82.27	1.24%
Tata Motors Limited	Auto	14,626	78.23	1.18%
Indian Oil Corporation Limited	Petroleum Products	12,891	75.09	1.13%
Eicher Motors Limited	Auto	302	74.98	1.13%
Oil & Natural Gas Corporation Limited	Oil	28,314	72.67	1.10%
Bharat Petroleum Corporation Limited	Petroleum Products	11,678	71.54	1.08%
Power Grid Corporation of India Limited	Power	40,289	71.13	1.07%
Vardhman Textiles Limited	Textiles - Cotton	6,589	70.20	1.06%
The Ramco Cements Limited	Cement	11,650	69.36	1.05%
Grasim Industries Limited	Cement	1,434	69.36	1.05%
Infosys Limited	Software	6,625	68.64	1.03%
PI Industries Limited	Pesticides	8,248	68.57	1.03%
Crisil Limited	Finance	3,071	68.47	1.03%
ACC Limited	Cement	4,257	68.11	1.03%
JK Cement Limited	Cement	7,767	68.02	1.03%
Hatsun Agro Product Limited	Consumer Non Durables	20,237	67.43	1.02%
Coal India Limited	Minerals/Mining	20,894	67.34	1.02%
Bharti Infratel Limited	Telecom - Equipment & Accessories	18,197	66.47	1.00%
Tata Steel Limited	Ferrous Metals	17,719	66.31	1.00%
Kansai Nerolac Paints Limited	Consumer Non Durables	18,389	66.23	1.00%
Pidilite Industries Limited	Chemicals	9,671	65.92	0.99%
Abbott India Limited	Pharmaceuticals	1,382	65.57	0.99%
WABCO India Limited	Auto Ancillaries	1,039	64.65	0.97%
Hero MotoCorp Limited	Auto	1,810	61.79	0.93%
Wipro Limited	Software	12,841	61.50	0.93%
Sanofi India Limited	Pharmaceuticals	1,474	61.00	0.92%
Allcargo Logistics Limited	Transportation	33,508	60.52	0.91%
V-Guard Industries Limited	Industrial Capital Goods	32,380	59.48	0.90%
Jet Airways (India) Limited	Transportation	12,202	58.11	0.88%
Finolex Industries Limited	Industrial Products	12,106	54.60	0.82%
FAG Bearings India Limited	Industrial Products	1,329	54.37	0.82%
Solar Industries India Limited	Chemicals	8,218	53.43	0.81%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	6,921	51.40	0.78%
eClerx Services Limited	Software	3,349	50.36	0.76%
Persistent Systems Limited	Software	7,855	50.28	0.76%
Rural Electrification Corporation Limited	Finance	41,538	49.97	0.75%
Astral Poly Technik Limited	Industrial Products	10,978	48.25	0.73%
Maruti Suzuki India Limited	Auto	714	39.11	0.59%
Manappuram Finance Limited	Finance	42,193	38.61	0.58%
JM Financial Limited	Finance	57,578	37.22	0.56%
Asian Paints Limited	Consumer Non Durables	3,145	36.50	0.55%
Motilal Oswal Financial Services Limited	Finance	7,658	36.26	0.55%
(b) Unlisted			–	–
DEBT INSTRUMENTS			–	–
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**34.52**	**0.52%**
CBLO / Reverse Repo Investments			63.97	0.96%
Bank Balance			10.94	0.17%
Other Current Assets / (Liabilities)			(40.39)	(0.61)%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**6,631.82**	**100.00%**

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Growth Option	33.78	38.03
Dividend Option	14.09	15.85
Direct Plan - Growth Option	34.69	39.20
Direct Plan - Dividend Option	16.75	18.92

HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON SEPTEMBER 30, 2016

(PURSUANT TO REGULATION 59A OF SECURITIES & EXCHANGE BOARD OF INDIA [MUTUAL FUNDS] REGULATIONS, 1996)

Edelweiss Mutual Fund

Tower 3, Wing B, Ground Floor, Kohinoor City Mall, Kohinoor City, Kirol Road, Kurla (W). Tel No: 022 4097 9900,Fax: 022 4097 9878. **Website:** www.edelweissmf.com

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 2.12
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Total Dividend (Net) declared during the half-year period — Nil
8. No Bonus was declared during the half year period

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS EMERGING LEADERS FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**5,997.18**	**92.43%**
(a) Listed/awaiting listing on stock exchanges				
Vivimed Labs Limited	Chemicals	238,490	264.49	4.08%
Jubilant Life Sciences Limited	Pharmaceuticals	40,100	246.33	3.80%
Kesoram Industries Limited	Auto Ancillaries	132,000	231.66	3.57%
Fiem Industries Limited	Auto Ancillaries	20,676	228.61	3.52%
INOX Leisure Limited	Media & Entertainment	80,606	211.51	3.26%
Muthoot Finance Limited	Finance	60,400	210.68	3.25%
West Coast Paper Mills Limited	Paper	182,900	206.13	3.18%
APL Apollo Tubes Limited	Ferrous Metals	23,341	202.86	3.13%
Aegis Logistics Limited	Gas	128,241	196.98	3.03%
Inox Wind Limited	Industrial Capital Goods	93,000	186.23	2.87%
Mold-Tek Packaging Limited	Industrial Products	96,484	185.92	2.86%
Credit Analysis And Research Limited	Finance	13,511	183.93	2.83%
Shree Pushkar Chemicals & Fertilisers Limited	Chemicals	133,595	177.55	2.74%
Trident Limited	Textile Products	343,000	170.64	2.63%
The Federal Bank Limited	Banks	227,000	163.44	2.52%
Biocon Limited	Pharmaceuticals	17,410	162.52	2.50%
Supreme Infrastructure India Limited	Construction Project	176,483	157.86	2.43%
Sagar Cements Limited	Cement	23,432	157.83	2.43%
Mahindra Holidays & Resorts India Limited	Hotels, Resorts And Other Recreational Activities	33,827	151.11	2.33%
Garware Wall Ropes Limited	Textile Products	28,195	148.07	2.28%
MT Educare Limited	Diversified Consumer Services	113,794	147.99	2.28%
Strides Shasun Limited	Pharmaceuticals	14,646	147.33	2.27%
Bajaj Finserv Limited	Finance	4,726	145.07	2.24%
Pennar Engineered Building Systems Limited	Ferrous Metals	80,000	137.60	2.12%
ITD Cementation India Limited	Construction	97,085	136.89	2.11%
Allcargo Logistics Limited	Transportation	74,993	135.44	2.09%
Eros International Media Limited	Media & Entertainment	66,200	135.05	2.08%
SREI Infrastructure Finance Limited	Finance	190,000	130.15	2.01%
Salzer Electronics Limited	Industrial Capital Goods	60,996	128.03	1.97%
Pennar Industries Limited	Ferrous Metals	255,493	113.18	1.74%
Yes Bank Limited	Banks	8,572	107.55	1.66%
Indo Count Industries Limited	Textiles - Cotton	14,790	107.40	1.65%
Engineers India Limited	Construction Project	43,000	106.83	1.65%
Birla Corporation Limited	Cement	14,000	98.44	1.52%
Himadri Speciality Chemical Limited	Chemicals	239,000	94.52	1.46%
Deccan Cements Limited	Cement	9,036	88.63	1.37%
Pricol Limited	Auto Ancillaries	75,000	82.95	1.28%
Capital First Limited	Finance	8,965	62.15	0.96%
Precision Camshafts Limited	Auto Ancillaries	33,831	47.63	0.73%
(b) Unlisted			–	–
DEBT INSTRUMENTS			–	–
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**493.14**	**7.57%**
CBLO / Reverse Repo Investments			444.78	6.85%
Bank Balance			**38.36**	**0.58%**
Other Current Assets / (Liabilities)			10.00	0.14%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**6,490.32**	**100.00%**

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Dividend Option	15.78	19.99
Growth Option	18.96	24.01
Direct Plan - Bonus Option	^	^
Direct Plan - Growth Option	19.28	24.49
Direct Plan - Dividend Option	16.82	21.37

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 1.44
6. Total Dividend (Net) declared during the half-year period — Nil
7. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
8. No Bonus was declared during the half year period

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS DIVERSIFIED GROWTH EQUITY TOP 100 (E.D.G.E. TOP 100) FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**8,198.01**	**88.05%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	36,493	464.50	4.99%
IndusInd Bank Limited	Banks	35,703	426.99	4.58%
Infosys Limited	Software	35,446	367.24	3.94%
Tata Consultancy Services Limited	Software	13,783	335.04	3.60%
Grasim Industries Limited	Cement	6,234	301.51	3.24%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	32,097	238.38	2.56%
Reliance Industries Limited	Petroleum Products	21,650	234.62	2.52%
Asian Paints Limited	Consumer Non Durables	19,985	231.97	2.49%
Piramal Enterprises Limited	Pharmaceuticals	11,448	210.47	2.26%
Axis Bank Limited	Banks	38,666	209.32	2.25%
Eicher Motors Limited	Auto	843	209.30	2.25%
ITC Limited	Consumer Non Durables	83,746	202.12	2.17%
Hero MotoCorp Limited	Auto	5,670	193.56	2.08%
Housing Development Finance Corporation Limited	Finance	13,025	181.50	1.95%
Ajanta Pharma Limited	Pharmaceuticals	8,588	172.37	1.85%
ICICI Bank Limited	Banks	68,304	172.23	1.85%
Pidilite Industries Limited	Chemicals	25,045	170.71	1.83%
Marico Limited	Consumer Non Durables	59,085	162.78	1.75%
State Bank of India	Banks	64,376	161.74	1.74%
Hindustan Unilever Limited	Consumer Non Durables	18,107	157.14	1.69%
Nestle India Limited	Consumer Non Durables	2,385	153.42	1.65%
Cholamandalam Investment and Finance Company Limited	Finance	12,346	142.89	1.53%
Berger Paints (I) Limited	Consumer Non Durables	53,353	139.28	1.50%
Larsen & Toubro Limited	Construction Project	9,402	134.74	1.45%
Crisil Limited	Finance	6,037	134.61	1.45%
PI Industries Limited	Pesticides	15,860	131.86	1.42%
Tata Motors Limited	Auto	24,510	131.09	1.41%
Divi's Laboratories Limited	Pharmaceuticals	9,911	127.93	1.37%
Yes Bank Limited	Banks	9,898	124.19	1.33%
Aurobindo Pharma Limited	Pharmaceuticals	11,837	101.26	1.09%
Kansai Nerolac Paints Limited	Consumer Non Durables	27,740	99.91	1.07%
Maruti Suzuki India Limited	Auto	1,780	97.50	1.05%
GlaxoSmithKline Consumer Healthcare Limited	Consumer Non Durables	1,613	97.33	1.05%
TVS Motor Company Limited	Auto	26,232	95.97	1.03%
ICICI Prudential Life Insurance Company Limited	Finance	29,964	92.96	1.00%
Titan Company Limited	Consumer Durables	22,696	89.67	0.96%
Exide Industries Limited	Auto Ancillaries	47,431	86.80	0.93%
Britannia Industries Limited	Consumer Non Durables	2,580	86.79	0.93%
Procter & Gamble Hygiene and Health Care Limited	Consumer Non Durables	1,207	82.14	0.88%
Colgate Palmolive (India) Limited	Consumer Non Durables	8,459	82.11	0.88%
Bharti Infratel Limited	Telecom - Equipment & Accessories	20,060	73.28	0.79%
Bajaj Finserv Limited	Finance	2,343	71.92	0.77%
Bajaj Finance Limited	Finance	6,810	71.91	0.77%
HCL Technologies Limited	Software	8,868	70.94	0.76%
Oracle Financial Services Software Limited	Software	2,093	67.45	0.72%
Power Grid Corporation of India Limited	Power	37,059	65.43	0.70%
Dabur India Limited	Consumer Non Durables	23,736	64.37	0.69%
Havells India Limited	Consumer Durables	15,296	63.97	0.69%
Gruh Finance Limited	Finance	17,013	55.74	0.60%
Alembic Pharmaceuticals Limited	Pharmaceuticals	8,422	55.15	0.59%
Bharat Petroleum Corporation Limited	Petroleum Products	8,488	52.00	0.56%
Rural Electrification Corporation Limited	Finance	42,244	50.82	0.55%
Kajaria Ceramics Limited	Construction	3,473	48.25	0.52%
Biocon Limited	Pharmaceuticals	5,062	47.25	0.51%
WABCO India Limited	Auto Ancillaries	736	45.80	0.49%
Oil & Natural Gas Corporation Limited	Oil	17,742	45.53	0.49%
L&T Finance Holdings Limited	Finance	49,638	45.49	0.49%
Page Industries Limited	Textile Products	285	43.09	0.46%
Blue Dart Express Limited	Transportation	774	42.43	0.46%
Sanofi India Limited	Pharmaceuticals	926	38.32	0.41%
Hindustan Petroleum Corporation Limited	Petroleum Products	8,500	36.04	0.39%
MindTree Limited	Software	1,429	6.89	0.07%
DERIVATIVES (Other than Reversed Positions)				
Nifty Index Future Oct16	Index Future	4,650	401.79	4.31%
Bank Nifty Index Future Oct16	Index Future	800	155.22	1.67%
Oil & Natural Gas Corporation Limited Future Oct16	Oil	37,500	96.54	1.04%
Bharat Petroleum Corporation Limited Future Oct16	Petroleum Products	15,600	96.14	1.03%
MindTree Limited Future Oct16	Software	15,200	72.85	0.78%
Nifty Index Option Oct16	Index Option	750	2.34	0.03%
(b) Unlisted			–	–
DEBT INSTRUMENTS			–	–
MONEY MARKET INSTRUMENTS			–	–
OTHERS			**1,115.20**	**11.95%**
CBLO / Reverse Repo Investments			973.52	10.44%
Fixed Deposit*	Duration (in days)			
RBL Bank Limited (Maturity Date 21/10/2016)	95		95.00	1.02%
RBL Bank Limited (Maturity Date 23/12/2016)	95		95.00	1.02%
Bank Balance			**45.09**	**0.48%**
Other Current Assets / (Liabilities) (Refer Note 7)			(93.41)	(1.01)%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**9,313.21**	**100.00%**

* Placed towards margin money for derivatives

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Bonus Option	^	^
Dividend Option	16.17	18.37
Growth Option	23.98	27.24
Plan B - Dividend Option	24.39	27.71
Plan B - Growth Option	24.11	27.38
Plan C - Dividend Option	19.44	22.08
Plan C - Growth Option	23.79	27.02
Direct Plan - Bonus Option	^	^
Direct Plan - Dividend Option	17.86	20.36
Direct Plan - Growth Option	24.39	27.81

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period(₹ in lacs) — 824.88
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 3.49
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Includes Margin money placed on derivatives other than margin money placed with bank
8. Total Dividend (Net) declared during the half-year period — Nil
9. No Bonus was declared during the half year period
10. Futures MTM forming part of Net Assets

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ARBITRAGE FUND AS ON SEPTEMBER 30, 2016 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**108,781.31**	**62.22%**
(a) Listed/awaiting listing on stock exchanges				
EQUITY & ITS DERIVATIVES (Reversed Positions)				
HDFC Bank Limited	Banks	1,112,500	14,160.46	8.11%
HDFC Bank Limited Future Oct16	Banks	(1,112,500)	(14,277.83)	-8.16%
Axis Bank Limited	Banks	1,308,000	7,080.86	4.06%
Axis Bank Limited Future Oct16	Banks	(1,308,000)	(7,126.64)	-4.08%
Grasim Industries Limited	Cement	117,450	5,680.53	3.26%
Grasim Industries Limited Future Oct16	Cement	(117,450)	(5,716.12)	-3.27%
ITC Limited	Consumer Non Durables	2,047,200	4,940.92	2.84%
ITC Limited Future Oct16	Consumer Non Durables	(2,047,200)	(4,966.51)	-2.84%
Kotak Mahindra Bank Limited	Banks	547,200	4,251.74	2.43%
Kotak Mahindra Bank Limited Future Oct16	Banks	(547,200)	(4,272.26)	-2.44%
Mahindra & Mahindra Limited	Auto	294,500	4,139.79	2.37%
Mahindra & Mahindra Limited Future Oct16	Auto	(294,500)	(4,152.30)	-2.37%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	513,000	3,810.05	2.18%
Sun Pharmaceuticals Industries Limited Future Oct16	Pharmaceuticals	(513,000)	(3,823.13)	-2.19%
Infosys Limited	Software	337,000	3,491.49	2.00%
Infosys Limited Future Oct16	Software	(337,000)	(3,471.77)	-1.99%
ICICI Bank Limited	Banks	1,215,000	3,063.62	1.75%
ICICI Bank Limited Future Oct16	Banks	(1,215,000)	(3,082.46)	-1.76%
JSW Steel Limited	Ferrous Metals	173,400	2,998.69	1.71%
JSW Steel Limited Future Oct16	Ferrous Metals	(173,400)	(3,020.19)	-1.73%
Castrol India Limited	Petroleum Products	604,800	2,872.50	1.64%
Castrol India Limited Future Oct16	Petroleum Products	(604,800)	(2,891.25)	-1.65%
United Spirits Limited	Consumer Non Durables	106,250	2,620.60	1.50%
United Spirits Limited Future Oct16	Consumer Non Durables	(106,250)	(2,630.01)	-1.50%
Century Textiles & Industries Limited	Cement	267,300	2,520.77	1.44%
Century Textiles & Industries Limited Future Oct16	Cement	(267,300)	(2,533.74)	-1.45%
Housing Development Finance Corporation Limited	Finance	150,500	2,097.14	1.20%
Housing Development Finance Corporation Limited Future Oct16	Finance	(150,500)	(2,103.99)	-1.20%
Larsen & Toubro Limited	Construction Project	141,000	2,020.74	1.16%
Larsen & Toubro Limited Future Oct16	Construction Project	(141,000)	(2,028.36)	-1.16%
IDFC Limited	Finance	2,996,400	2,013.58	1.15%
IDFC Limited Future Oct16	Finance	(2,996,400)	(2,019.57)	-1.15%
Reliance Infrastructure Limited	Power	321,100	1,770.06	1.01%
Reliance Infrastructure Limited Future Oct16	Power	(321,100)	(1,781.94)	-1.02%
Reliance Power Limited	Power	3,612,000	1,721.12	0.98%
Reliance Power Limited Future Oct16	Power	(3,612,000)	(1,728.34)	-0.99%
Reliance Industries Limited	Petroleum Products	155,500	1,685.15	0.96%
Reliance Industries Limited Future Oct16	Petroleum Products	(155,500)	(1,692.46)	-0.97%
Tata Motors Limited-A-DVR	Auto	491,400	1,673.22	0.96%
Tata Motors Limited-A-DVR Future Oct16	Auto	(491,400)	(1,679.85)	-0.96%
State Bank of India	Banks	663,000	1,665.79	0.95%
State Bank of India Future Oct16	Banks	(663,000)	(1,669.10)	-0.95%
DLF Limited	Construction	1,060,000	1,549.19	0.89%
DLF Limited Future Oct16	Construction	(1,060,000)	(1,557.14)	-0.89%
The Federal Bank Limited	Banks	2,145,000	1,544.40	0.88%
The Federal Bank Limited Future Oct16	Banks	(2,145,000)	(1,555.13)	-0.89%
Indiabulls Housing Finance Limited	Finance	181,600	1,502.56	0.86%
Indiabulls Housing Finance Limited Future Oct16	Finance	(181,600)	(1,507.73)	-0.86%
Tata Global Beverages Limited	Consumer Non Durables	922,500	1,287.81	0.74%
Tata Global Beverages Limited Future Oct16	Consumer Non Durables	(922,500)	(1,296.57)	-0.74%
NCC Limited	Construction Project	1,480,000	1,215.08	0.69%
NCC Limited Future Oct16	Construction Project	(1,480,000)	(1,223.96)	-0.70%
Reliance Capital Limited	Finance	222,000	1,214.12	0.69%
Reliance Capital Limited Future Oct16	Finance	(222,000)	(1,220.89)	-0.70%
TV18 Broadcast Limited	Media & Entertainment	2,550,000	1,134.75	0.65%
TV18 Broadcast Limited Future Oct16	Media & Entertainment	(2,550,000)	(1,143.68)	-0.65%
Aurobindo Pharma Limited	Pharmaceuticals	126,700	1,083.86	0.62%
Aurobindo Pharma Limited Future Oct16	Pharmaceuticals	(126,700)	(1,087.40)	-0.62%
Tata Chemicals Limited	Chemicals	204,000	1,070.18	0.61%
Tata Chemicals Limited Future Oct16	Chemicals	(204,000)	(1,077.12)	-0.62%
Dish TV India Limited	Media & Entertainment	1,071,000	997.10	0.57%
Dish TV India Limited Future Oct16	Media & Entertainment	(1,071,000)	(1,001.92)	-0.57%
Indiabulls Real Estate Limited	Construction	1,080,000	995.22	0.57%
Indiabulls Real Estate Limited Future Oct16	Construction	(1,080,000)	(1,002.78)	-0.57%
Power Grid Corporation of India Limited	Power	548,000	967.49	0.55%
Power Grid Corporation of India Limited Future Oct16	Power	(548,000)	(970.23)	-0.55%
PTC India Limited	Power	1,192,000	887.44	0.51%
PTC India Limited Future Oct16	Power	(1,192,000)	(892.21)	-0.51%
Exide Industries Limited	Auto Ancillaries	480,000	878.40	0.50%
Exide Industries Limited Future Oct16	Auto Ancillaries	(480,000)	(884.16)	-0.51%
Adani Power Limited	Power	3,300,000	821.70	0.47%
Adani Power Limited Future Oct16	Power	(3,300,000)	(828.30)	-0.47%
Tech Mahindra Limited	Software	194,700	817.45	0.47%
Tech Mahindra Limited Future Oct16	Software	(194,700)	(822.70)	-0.47%
Cairn India Limited	Oil	388,500	777.19	0.44%
Cairn India Limited Future Oct16	Oil	(388,500)	(782.44)	-0.45%
Jindal Steel & Power Limited	Ferrous Metals	954,000	724.56	0.41%
Jindal Steel & Power Limited Future Oct16	Ferrous Metals	(954,000)	(729.81)	-0.42%
Tata Steel Limited	Ferrous Metals	190,000	711.08	0.41%
Tata Steel Limited Future Oct16	Ferrous Metals	(190,000)	(716.11)	-0.41%
Engineers India Limited	Construction Project	280,000	695.66	0.40%
Engineers India Limited Future Oct16	Construction Project	(280,000)	(699.72)	-0.40%
Wockhardt Limited	Pharmaceuticals	64,800	569.17	0.33%
Wockhardt Limited Future Oct16	Pharmaceuticals	(64,800)	(572.80)	-0.33%
Hindustan Unilever Limited	Consumer Non Durables	63,600	551.95	0.32%
Hindustan Unilever Limited Future Oct16	Consumer Non Durables	(63,600)	(553.77)	-0.32%
NMDC Limited	Minerals/Mining	516,000	545.93	0.31%
NMDC Limited Future Oct16	Minerals/Mining	(516,000)	(547.99)	-0.31%
Havells India Limited	Consumer Durables	130,000	543.66	0.31%
Havells India Limited Future Oct16	Consumer Durables	(130,000)	(546.39)	-0.31%
Tata Communications Limited	Telecom - Services	91,000	514.74	0.29%
Tata Communications Limited Future Oct16	Telecom - Services	(91,000)	(516.38)	-0.30%
Coal India Limited	Minerals/Mining	154,700	498.60	0.29%
Coal India Limited Future Oct16	Minerals/Mining	(154,700)	(500.07)	-0.29%
Pidilite Industries Limited	Chemicals	69,000	470.30	0.27%
Pidilite Industries Limited Future Oct16	Chemicals	(69,000)	(472.96)	-0.27%
Housing Development and Infrastructure Limited	Construction	576,000	458.50	0.26%
Housing Development and Infrastructure Limited Future Oct16	Construction	(576,000)	(461.38)	-0.26%
Bajaj Finance Limited	Finance	42,500	448.76	0.26%
Bajaj Finance Limited Future Oct16	Finance	(42,500)	(452.03)	-0.26%
Tata Power Company Limited	Power	567,000	427.52	0.24%
Tata Power Company Limited Future Oct16	Power	(567,000)	(428.65)	-0.25%
Tata Motors Limited	Auto	79,500	425.21	0.24%
Tata Motors Limited Future Oct16	Auto	(79,500)	(426.56)	-0.24%
Aditya Birla Nuvo Limited	Services	30,750	419.23	0.24%
Aditya Birla Nuvo Limited Future Oct16	Services	(30,750)	(421.97)	-0.24%
The India Cements Limited	Cement	266,000	383.04	0.22%
The India Cements Limited Future Oct16	Cement	(266,000)	(385.04)	-0.22%
Cipla Limited	Pharmaceuticals	64,000	371.23	0.21%
Cipla Limited Future Oct16	Pharmaceuticals	(64,000)	(373.57)	-0.21%
Jet Airways (India) Limited	Transportation	72,000	342.90	0.20%
Jet Airways (India) Limited Future Oct16	Transportation	(72,000)	(345.31)	-0.20%
Lupin Limited	Pharmaceuticals	22,800	338.87	0.19%
Lupin Limited Future Oct16	Pharmaceuticals	(22,800)	(340.07)	-0.19%
JSW Energy Limited	Power	432,000	315.58	0.18%
JSW Energy Limited Future Oct16	Power	(432,000)	(317.74)	-0.18%
Marico Limited	Consumer Non Durables	114,400	315.17	0.18%
Marico Limited Future Oct16	Consumer Non Durables	(114,400)	(316.43)	-0.18%
Reliance Communications Limited	Telecom - Services	670,000	310.55	0.18%
Reliance Communications Limited Future Oct16	Telecom - Services	(670,000)	(310.55)	-0.18%
GAIL (India) Limited	Gas	79,500	297.85	0.17%
GAIL (India) Limited Future Oct16	Gas	(79,500)	(298.72)	-0.17%
Maruti Suzuki India Limited	Auto	5,100	279.34	0.16%
Maruti Suzuki India Limited Future Oct16	Auto	(5,100)	(281.13)	-0.16%
Sun TV Network Limited	Media & Entertainment	52,000	262.68	0.15%
Sun TV Network Limited Future Oct16	Media & Entertainment	(52,000)	(263.82)	-0.15%
The South Indian Bank Limited	Banks	1,080,000	235.98	0.13%
The South Indian Bank Limited Future Oct16	Banks	(1,080,000)	(238.14)	-0.14%
Ambuja Cements Limited	Cement	87,500	220.28	0.13%
Ambuja Cements Limited Future Oct16	Cement	(87,500)	(221.77)	-0.13%
Punjab National Bank	Banks	154,000	216.68	0.12%
Punjab National Bank Future Oct16	Banks	(154,000)	(217.91)	-0.12%
Rural Electrification Corporation Limited	Finance	180,000	216.54	0.12%
Rural Electrification Corporation Limited Future Oct16	Finance	(180,000)	(217.98)	-0.12%
Asian Paints Limited	Consumer Non Durables	18,600	215.89	0.12%
Asian Paints Limited Future Oct16	Consumer Non Durables	(18,600)	(217.21)	-0.12%
Power Finance Corporation Limited	Finance	168,000	202.10	0.12%
Power Finance Corporation Limited Future Oct16	Finance	(168,000)	(202.78)	-0.12%
IDFC Bank Limited	Banks	248,000	198.03	0.11%
IDFC Bank Limited Future Oct16	Banks	(248,000)	(199.14)	-0.11%
UPL Limited	Pesticides	25,200	169.81	0.10%
UPL Limited Future Oct16	Pesticides	(25,200)	(170.60)	-0.10%
Biocon Limited	Pharmaceuticals	15,400	143.76	0.08%
Biocon Limited Future Oct16	Pharmaceuticals	(15,400)	(144.72)	-0.08%
SRF Limited	Textile Products	7,000	124.44	0.07%
SRF Limited Future Oct16	Textile Products	(7,000)	(125.01)	-0.07%
IndusInd Bank Limited	Banks	7,200	86.11	0.05%
IndusInd Bank Limited Future Oct16	Banks	(7,200)	(86.41)	-0.05%
NHPC Limited	Power	297,000	74.25	0.04%
NHPC Limited Future Oct16	Power	(297,000)	(74.55)	-0.04%
Zee Entertainment Enterprises Limited	Media & Entertainment	11,700	63.97	0.04%
Zee Entertainment Enterprises Limited Future Oct16	Media & Entertainment	(11,700)	(64.29)	-0.04%
Hindustan Petroleum Corporation Limited	Petroleum Products	14,700	62.32	0.04%
Hindustan Petroleum Corporation Limited Future Oct16	Petroleum Products	(14,700)	(62.70)	-0.04%
Bharti Infratel Limited	Telecom - Equipment & Accessories	15,400	56.26	0.03%
Bharti Infratel Limited Future Oct16	Telecom - Equipment & Accessories	(15,400)	(56.46)	-0.03%
Ashok Leyland Limited	Auto	70,000	55.72	0.03%
Ashok Leyland Limited Future Oct16	Auto	(70,000)	(55.90)	-0.03%
Hindalco Industries Limited	Non - Ferrous Metals	35,000	53.45	0.03%
Hindalco Industries Limited Future Oct16	Non - Ferrous Metals	(35,000)	(53.81)	-0.03%
Dabur India Limited	Consumer Non Durables	17,500	47.46	0.03%
Dabur India Limited Future Oct16	Consumer Non Durables	(17,500)	(47.72)	-0.03%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	4,200	31.19	0.02%
Sun Pharmaceuticals Industries Limited Future Nov16	Pharmaceuticals	(4,200)	(31.51)	-0.02%
Oil & Natural Gas Corporation Limited	Oil	10,000	25.67	0.01%
Oil & Natural Gas Corporation Limited Future Oct16	Oil	(10,000)	(25.75)	-0.01%
Dr. Reddy's Laboratories Limited	Pharmaceuticals	600	18.64	0.01%
Dr. Reddy's Laboratories Limited Future Oct16	Pharmaceuticals	(600)	(18.71)	-0.01%

HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON SEPTEMBER 30, 2016

(PURSUANT TO REGULATION 59A OF SECURITIES & EXCHANGE BOARD OF INDIA [MUTUAL FUNDS] REGULATIONS, 1996)

Edelweiss Mutual Fund

Tower 3, Wing B, Ground Floor, Kohinoor City Mall, Kohinoor City, Kirol Road, Kurla (W). Tel No: 022 4097 9900,Fax: 022 4097 9878. **Website:** www.edelweissmf.com

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
IRB Infrastructure Developers Limited	Construction	2,500	6.13	#
IRB Infrastructure Developers Limited Future Oct16	Construction	(2,500)	(6.17)	#
Titan Company Limited	Consumer Durables	1,500	5.93	#
Titan Company Limited Future Oct16	Consumer Durables	(1,500)	(5.97)	#
Bank of Baroda	Banks	3,500	5.86	#
Bank of Baroda Future Oct16	Banks	(3,500)	(5.89)	#
DEBT INSTRUMENTS			**11,339.19**	**6.48%**
(a) Listed/awaiting listing on Stock Exchange				
Corporate Bonds				
Housing Development Finance Corporation Limited 8.14% (Maturity Date 15/12/2016)**	CRISIL AAA	25	2,504.64	1.43%
Power Finance Corporation Limited 7.40% (Maturity Date 30/09/2021)**	CRISIL AAA	250	2,500.00	1.43%
Dewan Housing Finance Corporation Limited 9.10% (Maturity Date 16/08/2019)**	CARE AAA	130,000	1,299.28	0.74%
Edelweiss Housing Finance Limited 10.00% (Maturity Date 19/07/2026)**	CARE AA	100,000	1,004.55	0.57%
Edelweiss Financial Services Limited 0% (Maturity Date 20/06/2018)**	CARE AA	80	913.46	0.52%
LIC Housing Finance Limited 0% (Maturity Date 26/11/2018)**	CRISIL AAA	50	680.61	0.39%
Shriram Transport Finance Company Limited 0% (Maturity Date 15/07/2017)**	CRISIL AA+	50,000	623.11	0.36%
Housing Development Finance Corporation Limited 9.20% (Maturity Date 07/02/2018)**	CRISIL AAA	50	508.62	0.29%
Dewan Housing Finance Corporation Limited 9.25% (Maturity Date 09/09/2023)	CARE AAA	50,000	497.37	0.28%
IDFC Bank Limited 9.57% (Maturity Date 04/10/2016)**	ICRA AAA	30	300.04	0.17%
ICICI Bank Limited 10.00% (Maturity Date 10/11/2017)**	CRISIL AAA	1,005	102.82	0.06%
Power Finance Corporation Limited 8.78% (Maturity Date 11/12/2016)**	CRISIL AAA	10	100.31	0.06%
Power Finance Corporation Limited 9.27% (Maturity Date 21/08/2017)**	CRISIL AAA	8	81.32	0.05%
Power Finance Corporation Limited 9.96% (Maturity Date 18/05/2017)**	CRISIL AAA	7	71.05	0.04%
Tata Sons Limited 9.87% (Maturity Date 16/04/2017)**	CRISIL AAA	5	50.53	0.03%
Rural Electrification Corporation Limited 9.40% (Maturity Date 20/07/2017)**	CRISIL AAA	4	40.64	0.02%
Rural Electrification Corporation Limited 9.85% (Maturity Date 28/09/2017)**	CRISIL AAA	3	30.71	0.02%
Housing Development Finance Corporation Limited 9.50% (Maturity Date 23/12/2016)**	CRISIL AAA	2	20.10	0.01%
Housing Development Finance Corporation Limited 9.25% (Maturity Date 24/11/2016)**	CRISIL AAA	1	10.03	0.01%
(b) Unlisted			**–**	**–**
(c) Privately Placed/Unlisted			**–**	**–**
(d) Securitized Debt Instruments			**–**	**–**
MONEY MARKET INSTRUMENTS			**13,087.48**	**7.49%**
Certificate of Deposit				
Kotak Mahindra Bank Limited (Maturity Date 17/10/2016)**	CRISIL A1+	250	249.28	0.14%
Commercial Paper				
Kotak Mahindra Investments Limited (Maturity Date 06/10/2016)**	CRISIL A1+	2,000	9,988.71	5.71%
Housing Development Finance Corporation Limited (Maturity Date 30/06/2017)**	CRISIL A1+	500	2,372.44	1.36%
Reliance Jio Infocomm Limited (Maturity Date 21/10/2016)**	CRISIL A1+	48	239.12	0.14%
Housing Development Finance Corporation Limited (Maturity Date 16/11/2016)**	CRISIL A1+	48	237.93	0.14%
OTHERS			**41,673.63**	**23.81%**
Fixed Deposit*	Duration (in days)			
HDFC Bank Limited (Maturity Date 23/01/2017)	276		2,500.00	1.43%
RBL Bank Limited (Maturity Date 06/10/2016)	121		2,500.00	1.43%
HDFC Bank Limited (Maturity Date 31/01/2017)	277		2,000.00	1.14%
HDFC Bank Limited (Maturity Date 07/02/2017)	278		2,000.00	1.14%
RBL Bank Limited (Maturity Date 07/09/2017)	366		1,580.00	0.90%
HDFC Bank Limited (Maturity Date 04/08/2017)	365		1,500.00	0.86%
HDFC Bank Limited (Maturity Date 13/02/2017)	278		1,250.00	0.71%
RBL Bank Limited (Maturity Date 22/09/2017)	366		1,230.00	0.70%
HDFC Bank Limited (Maturity Date 21/10/2016)	276		1,000.00	0.57%
HDFC Bank Limited (Maturity Date 27/10/2016)	276		1,000.00	0.57%
HDFC Bank Limited (Maturity Date 01/11/2016)	277		1,000.00	0.57%
HDFC Bank Limited (Maturity Date 10/08/2017)	365		1,000.00	0.57%
RBL Bank Limited (Maturity Date 10/08/2017)	365		1,000.00	0.57%
RBL Bank Limited (Maturity Date 14/08/2017)	367		660.00	0.38%
HDFC Bank Limited (Maturity Date 17/10/2016)	277		500.00	0.29%
HDFC Bank Limited (Maturity Date 13/10/2016)	300		300.00	0.17%
HDFC Bank Limited (Maturity Date 05/01/2017)	366		95.00	0.05%
HDFC Bank Limited (Maturity Date 06/01/2017)	366		95.00	0.05%
HDFC Bank Limited (Maturity Date 07/01/2017)	366		95.00	0.05%
CBLO / Reverse Repo Investments			8,838.78	5.06%
Bank Balance			(2,991.16)	-1.71%
Other Current Assets / (Liabilities) (Refer Note 7)			14,521.01	8.31%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**174,881.61**	**100.00%**

* Placed towards margin money for derivatives

**Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV — (₹ per unit)

Plan / Option	NAV at the beginning of the period	NAV at the end of the period
Regular Plan - Bonus Option	11.4593	11.8446
Regular Plan - Dividend Option	10.3297	10.5334
Regular Plan - Growth Option	11.4593	11.8446
Direct Plan - Bonus Option	^	^
Direct Plan- Growth Option	11.5364	11.9640
Direct Plan- Dividend Option	10.3603	10.5996

^ There were no investors in this option.

3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 13.00
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Includes Margin money placed on derivatives other than margin money placed with bank
8. The short derivative positions appearing in the portfolio pertains to reversed / hedged positions
9. Total Dividend (Net) declared during the half-year period

(₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.14	0.14
Direct Plan- Dividend Option	0.14	0.14

Dividends are declared on face value of ₹ 10 per unit. After distribution of dividend, the NAV falls to the extent of dividend and statutory levy.

10. No Bonus was declared during the half year period
11. Futures MTM forming part of Net Assets
12. # indicates % to net assets less than 0.01%

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY 50 AS ON SEPTEMBER 30, 2016 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**456.01**	**99.91%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	2,892	36.81	8.06%
Housing Development Finance Corporation Limited	Finance	2,282	31.80	6.96%
Infosys Limited	Software	2,882	29.86	6.54%
ITC Limited	Consumer Non Durables	12,205	29.46	6.45%
Reliance Industries Limited	Petroleum Products	2,385	25.85	5.66%
ICICI Bank Limited	Banks	8,390	21.16	4.64%
Tata Consultancy Services Limited	Software	765	18.60	4.07%
Larsen & Toubro Limited	Construction Project	1,180	16.91	3.71%
Tata Motors Limited	Auto	2,790	14.92	3.27%
Axis Bank Limited	Banks	2,411	13.05	2.86%
Kotak Mahindra Bank Limited	Banks	1,668	12.96	2.84%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	1,561	11.59	2.54%
State Bank of India	Banks	4,455	11.19	2.45%
Maruti Suzuki India Limited	Auto	192	10.52	2.30%
Mahindra & Mahindra Limited	Auto	672	9.45	2.07%
Hindustan Unilever Limited	Consumer Non Durables	1,033	8.96	1.96%
IndusInd Bank Limited	Banks	712	8.52	1.87%
Asian Paints Limited	Consumer Non Durables	650	7.54	1.65%
Oil & Natural Gas Corporation Limited	Oil	2,572	6.60	1.45%
HCL Technologies Limited	Software	811	6.49	1.42%
Hero MotoCorp Limited	Auto	184	6.28	1.38%
Yes Bank Limited	Banks	476	5.97	1.31%
Bharti Airtel Limited	Telecom - Services	1,902	5.97	1.31%
Coal India Limited	Minerals/Mining	1,805	5.82	1.27%
UltraTech Cement Limited	Cement	150	5.78	1.27%
Dr. Reddy's Laboratories Limited	Pharmaceuticals	180	5.59	1.23%
Bajaj Auto Limited	Auto	197	5.57	1.22%
Power Grid Corporation of India Limited	Power	3,128	5.52	1.21%
NTPC Limited	Power	3,558	5.27	1.15%
Lupin Limited	Pharmaceuticals	352	5.23	1.15%
Eicher Motors Limited	Auto	20	4.97	1.09%
Grasim Industries Limited	Cement	95	4.59	1.01%
Bharat Petroleum Corporation Limited	Petroleum Products	742	4.55	1.00%
Wipro Limited	Software	924	4.43	0.97%
Zee Entertainment Enterprises Limited	Media & Entertainment	790	4.32	0.95%
Cipla Limited	Pharmaceuticals	725	4.21	0.92%
Tech Mahindra Limited	Software	897	3.77	0.83%
Tata Steel Limited	Ferrous Metals	965	3.61	0.79%
Adani Ports and Special Economic Zone Limited	Transportation	1,276	3.28	0.72%
Aurobindo Pharma Limited	Pharmaceuticals	381	3.26	0.71%
Bosch Limited	Auto Ancillaries	13	2.96	0.65%
Hindalco Industries Limited	Non - Ferrous Metals	1,834	2.80	0.61%
Ambuja Cements Limited	Cement	1,111	2.80	0.61%
Bharti Infratel Limited	Telecom - Equipment & Accessories	756	2.76	0.61%
GAIL (India) Limited	Gas	673	2.52	0.55%
Tata Motors Limited-A-DVR	Auto	713	2.43	0.53%
Bank of Baroda	Banks	1,323	2.21	0.49%
ACC Limited	Cement	136	2.18	0.48%
Tata Power Company Limited	Power	2,597	1.96	0.43%
Bharat Heavy Electricals Limited	Industrial Capital Goods	1,284	1.73	0.38%
Idea Cellular Limited	Telecom - Services	1,807	1.43	0.31%
(b) Unlisted			**–**	**–**
DEBT INSTRUMENTS			**–**	**–**
MONEY MARKET INSTRUMENTS			**–**	**–**
OTHERS			**0.41**	**0.09%**
CBLO / Reverse Repo Investments			1.10	0.24%
Bank Balance			0.28	0.06%
Other Current Assets / (Liabilities)			(0.97)	(0.21)%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**456.42**	**100.00%**

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV at the beginning of the period (₹ per unit)
   Edelweiss ETF - Nifty 50 — 7,844.9971
   NAV at the end of the period (₹ per unit)
   Edelweiss ETF - Nifty 50 — 8,860.7907
3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 0.47
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Total Dividend (Net) declared during the half-year period — Nil
8. No Bonus was declared during the half year period

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY BANK AS ON SEPTEMBER 30, 2016 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**110.75**	**99.88%**
(a) Listed/awaiting listing on stock exchanges				
HDFC Bank Limited	Banks	2,753	35.04	31.60%
ICICI Bank Limited	Banks	7,980	20.12	18.15%
Axis Bank Limited	Banks	2,293	12.41	11.20%
Kotak Mahindra Bank Limited	Banks	1,583	12.30	11.09%
State Bank of India	Banks	4,256	10.69	9.64%
IndusInd Bank Limited	Banks	677	8.10	7.30%
Yes Bank Limited	Banks	451	5.66	5.10%
Bank of Baroda	Banks	1,294	2.17	1.95%
The Federal Bank Limited	Banks	2,375	1.71	1.54%
Punjab National Bank	Banks	1,030	1.45	1.31%
Canara Bank	Banks	243	0.75	0.68%
Bank of India	Banks	314	0.35	0.32%
(b) Unlisted			**–**	**–**
DEBT INSTRUMENTS			**–**	**–**
MONEY MARKET INSTRUMENTS			**–**	**–**
OTHERS			**0.13**	**0.12%**
CBLO / Reverse Repo Investments			0.10	0.09%
Bank Balance			0.08	0.07%
Other Current Assets / (Liabilities)			(0.05)	(0.04)%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**110.88**	**100.00%**

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV at the beginning of the period (₹ per unit)
   Edelweiss ETF - Nifty Bank — 1,610.8284
   NAV at the end of the period (₹ per unit)
   Edelweiss ETF - Nifty Bank — 1,940.7651
3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 4.82
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Total Dividend (Net) declared during the half-year period — Nil
8. No Bonus was declared during the half year period

HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY QUALITY 30 AS ON SEPTEMBER 30, 2016 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
EQUITY & EQUITY RELATED			**606.00**	**99.85%**
(a) Listed/awaiting listing on stock exchanges				
Infosys Limited	Software	5,983	61.99	10.22%
ITC Limited	Consumer Non Durables	24,404	58.90	9.71%
Tata Consultancy Services Limited	Software	2,354	57.22	9.43%
Tata Motors Limited	Auto	9,850	52.68	8.68%
Sun Pharmaceuticals Industries Limited	Pharmaceuticals	5,516	40.97	6.75%
Maruti Suzuki India Limited	Auto	676	37.03	6.10%
Hindustan Unilever Limited	Consumer Non Durables	3,634	31.54	5.20%
Asian Paints Limited	Consumer Non Durables	2,298	26.67	4.39%
HCL Technologies Limited	Software	2,876	23.01	3.79%
Coal India Limited	Minerals/Mining	6,415	20.68	3.41%
Dr. Reddy's Laboratories Limited	Pharmaceuticals	644	20.01	3.30%
Bajaj Auto Limited	Auto	693	19.60	3.23%
Lupin Limited	Pharmaceuticals	1,218	18.10	2.98%
Bharat Petroleum Corporation Limited	Petroleum Products	2,654	16.26	2.68%
Wipro Limited	Software	3,274	15.68	2.58%
Tech Mahindra Limited	Software	3,170	13.31	2.19%
Britannia Industries Limited	Consumer Non Durables	300	10.09	1.66%
Ambuja Cements Limited	Cement	3,947	9.94	1.64%
Titan Company Limited	Consumer Durables	2,127	8.40	1.38%
Divi's Laboratories Limited	Pharmaceuticals	649	8.38	1.38%
Dabur India Limited	Consumer Non Durables	2,873	7.79	1.28%
Motherson Sumi Systems Limited	Auto Ancillaries	2,292	7.29	1.20%
Colgate Palmolive (India) Limited	Consumer Non Durables	679	6.59	1.09%
Cummins India Limited	Industrial Products	692	6.27	1.03%
MRF Limited	Auto Ancillaries	12	6.10	1.01%
Havells India Limited	Consumer Durables	1,210	5.06	0.83%
Exide Industries Limited	Auto Ancillaries	2,339	4.28	0.71%
NMDC Limited	Minerals/Mining	4,042	4.28	0.70%
Page Industries Limited	Textile Products	28	4.23	0.70%
Emami Limited	Consumer Non Durables	312	3.65	0.60%
(b) Unlisted			**–**	**–**
DEBT INSTRUMENTS			**–**	**–**
MONEY MARKET INSTRUMENTS			**–**	**–**
OTHERS			**0.92**	**0.15%**
CBLO / Reverse Repo Investments			1.80	0.30%
Bank Balance			0.07	0.01%
Other Current Assets / (Liabilities)			(0.95)	(0.16)%
Repo in Corporate Debt Securities			–	–
GRAND TOTAL (Net Assets)			**606.92**	**100.00%**

Notes:

1. Total Non Performing Assets (NPA) provided for and its percentage to NAV — Nil
2. NAV at the beginning of the period (₹ per unit)
   Edelweiss ETF - Nifty Quality 30 — N.A.
   NAV at the end of the period (₹ per unit)
   Edelweiss ETF - Nifty Quality 30 — 221.2048
3. Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half- year period — Nil
4. Investment in foreign securities/ADRs/GDRs at the end of the half-year period — Nil
5. Portfolio Turnover Ratio — 0.69
6. Total value and percentage of Illiquid Equity shares & Equity related instruments — Nil
7. Total Dividend (Net) declared during the half-year period — Nil
8. No Bonus was declared during the half year period
9. Since the scheme was launched on 25th May 2016, there are no NAV at the beginning of the period i.e. 31st March 2016

HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON SEPTEMBER 30, 2016

(PURSUANT TO REGULATION 59A OF SECURITIES & EXCHANGE BOARD OF INDIA [MUTUAL FUNDS] REGULATIONS, 1996)

Edelweiss Mutual Fund

Tower 3, Wing B, Ground Floor, Kohinoor City Mall, Kohinoor City, Kirol Road, Kurla (W). Tel No: 022 4097 9900,Fax: 022 4097 9878. **Website:** www.edelweissmf.com

I. Disclosure pursuant to SEBI circular CIR/IMD/DF/11/2010 dated Aug 18,2010 are as follows:

a. Hedging Positions through Futures as on 30th Sep 2016

Scheme	Underlying	Long / Short	Quantity	Futures Price when purchased (in ₹)	Current price of the contract (in ₹)	Margin maintained (in ₹ Lakhs)
EDELWEISS ABSOLUTE RETURN FUND	Castrol India Limited	short	16800	480.40	478.05	12.46
EDELWEISS ABSOLUTE RETURN FUND	Reliance Industries Limited	short	30000	1,078.27	1,088.40	40.71
EDELWEISS ABSOLUTE RETURN FUND	Tata Consultancy Services Limited	short	18500	2,436.86	2,429.10	56.20
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Aurobindo Pharma Limited	short	4900	867.25	858.25	5.84
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Bharat Financial Inclusion Limited	short	2000	867.80	884.05	2.87
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Century Textiles & Industries Limited	short	1100	898.40	947.90	1.43
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Coal India Limited	short	3400	337.40	323.25	1.37
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Eicher Motors Limited	short	100	24,856.40	24,996.85	3.12
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Engineers India Limited	short	3500	257.45	249.90	1.26
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Glenmark Pharmaceuticals Limited	short	1400	947.10	926.15	1.62
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Housing Development Finance Corporation Limited	short	3000	1,411.98	1,398.00	5.23
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	HDFC Bank Limited	short	2500	1,315.40	1,283.40	4.01
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Hindustan Petroleum Corporation Limited	short	2100	433.35	426.55	1.12
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Infosys Limited	short	500	1,043.95	1,030.20	0.65
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Kotak Mahindra Bank Limited	short	2400	798.77	780.75	2.34
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Maruti Suzuki India Limited	short	150	5,607.75	5,512.45	1.03
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Reliance Communication Limited	short	20000	48.25	46.35	1.85
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Reliance Industries Limited	short	2500	1,122.70	1,088.40	3.39
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	The South Indian Bank Limited	short	30000	22.75	22.05	0.93
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Sun Pharmaceuticals Industries Limited	short	1200	778.80	745.25	1.12
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Tata Consultancy Services Limited	short	1250	2,443.82	2,429.10	3.80
EDELWEISS ARBITRAGE FUND	Aditya Birla Nuvo Limited	short	30750	1,389.28	1,372.25	61.87
EDELWEISS ARBITRAGE FUND	Adani Power Limited	short	3300000	27.90	25.10	120.95
EDELWEISS ARBITRAGE FUND	Ambuja Cements Limited	short	87500	259.44	253.45	27.67
EDELWEISS ARBITRAGE FUND	Ashok Leyland Limited	short	70000	82.12	79.85	8.13
EDELWEISS ARBITRAGE FUND	Asian Paints Limited	short	18600	1,187.88	1,167.80	27.08
EDELWEISS ARBITRAGE FUND	Aurobindo Pharma Limited	short	126700	845.44	858.25	150.93
EDELWEISS ARBITRAGE FUND	Axis Bank Limited	short	1308000	563.45	544.85	888.69
EDELWEISS ARBITRAGE FUND	Bajaj Finance Limited	short	42500	1,073.18	1,063.60	64.24
EDELWEISS ARBITRAGE FUND	Bank of Baroda	short	3500	170.65	168.25	0.83
EDELWEISS ARBITRAGE FUND	Biocon Limited	short	15400	939.23	939.75	18.38
EDELWEISS ARBITRAGE FUND	Cairn India Limited	short	388500	197.58	201.40	97.94
EDELWEISS ARBITRAGE FUND	Castrol India Limited	short	604800	478.70	478.05	448.53
EDELWEISS ARBITRAGE FUND	Century Textiles & Industries Limited	short	267300	942.03	947.90	347.82
EDELWEISS ARBITRAGE FUND	Cipla Limited	short	64000	611.57	583.70	46.58
EDELWEISS ARBITRAGE FUND	Coal India Limited	short	154700	332.34	323.25	62.53
EDELWEISS ARBITRAGE FUND	Dabur India Limited	short	17500	269.67	272.70	5.96
EDELWEISS ARBITRAGE FUND	Dish TV India Limited	short	1071000	98.91	93.55	159.66
EDELWEISS ARBITRAGE FUND	DLF Limited	short	1060000	149.49	146.90	278.94
EDELWEISS ARBITRAGE FUND	Dr. Reddy's Laboratories Limited	short	600	3,224.40	3,118.70	2.33
EDELWEISS ARBITRAGE FUND	Engineers India Limited	short	280000	255.73	249.90	100.98
EDELWEISS ARBITRAGE FUND	Exide Industries Limited	short	480000	188.60	184.20	110.59
EDELWEISS ARBITRAGE FUND	The Federal Bank Limited	short	2145000	73.09	72.50	226.19
EDELWEISS ARBITRAGE FUND	GAIL (India) Limited	short	79500	382.22	375.75	37.33
EDELWEISS ARBITRAGE FUND	Grasim Industries Limited	short	117450	4,954.86	4,866.85	712.45
EDELWEISS ARBITRAGE FUND	Havells India Limited	short	130000	423.26	420.30	68.10
EDELWEISS ARBITRAGE FUND	Housing Development Finance Corporation Limited	short	150500	1,410.72	1,398.00	262.55
EDELWEISS ARBITRAGE FUND	HDFC Bank Limited	short	1112500	1,313.98	1,283.40	1,785.56
EDELWEISS ARBITRAGE FUND	Housing Development and Infrastructure Limited	short	576000	83.05	80.10	82.63
EDELWEISS ARBITRAGE FUND	Hindalco Industries Limited	short	35000	153.74	153.75	8.10
EDELWEISS ARBITRAGE FUND	Hindustan Petroleum Corporation Limited	short	14700	424.21	426.55	7.82
EDELWEISS ARBITRAGE FUND	Hindustan Unilever Limited	short	63600	890.90	870.70	69.12
EDELWEISS ARBITRAGE FUND	Indiabulls Real Estate Limited	short	1080000	88.19	92.85	207.28
EDELWEISS ARBITRAGE FUND	Indiabulls Housing Finance Limited	short	181600	826.52	830.25	189.89
EDELWEISS ARBITRAGE FUND	ICICI Bank Limited	short	1215000	263.66	253.70	384.37
EDELWEISS ARBITRAGE FUND	IDFC Limited	short	2996400	64.69	67.40	326.31
EDELWEISS ARBITRAGE FUND	The India Cements Limited	short	266000	144.67	144.75	59.28
EDELWEISS ARBITRAGE FUND	IndusInd Bank Limited	short	7200	1,215.98	1,200.15	10.78
EDELWEISS ARBITRAGE FUND	Bharti Infratel Limited	short	15400	370.69	366.60	7.05
EDELWEISS ARBITRAGE FUND	Infosys Limited	short	337000	1,035.08	1,030.20	435.71
EDELWEISS ARBITRAGE FUND	IRB Infrastructure Developers Limited	short	2500	262.05	246.90	0.88
EDELWEISS ARBITRAGE FUND	ITC Limited	short	2047200	249.63	242.60	621.73
EDELWEISS ARBITRAGE FUND	Jet Airways (India) Limited	short	72000	552.78	479.60	61.05
EDELWEISS ARBITRAGE FUND	Jindal Steel & Power Limited	short	954000	81.99	76.50	118.82
EDELWEISS ARBITRAGE FUND	JSW Energy Limited	short	432000	78.10	73.55	40.55
EDELWEISS ARBITRAGE FUND	JSW Steel Limited	short	173400	1,752.90	1,741.75	376.79
EDELWEISS ARBITRAGE FUND	Kotak Mahindra Bank Limited	short	547200	792.13	780.75	532.85
EDELWEISS ARBITRAGE FUND	Larsen & Toubro Limited	short	141000	1,461.28	1,438.55	253.08
EDELWEISS ARBITRAGE FUND	Lupin Limited	short	22800	1,495.87	1,491.55	42.44
EDELWEISS ARBITRAGE FUND	Mahindra & Mahindra Limited	short	294500	1,393.53	1,409.95	518.17
EDELWEISS ARBITRAGE FUND	Marico Limited	short	114400	283.99	276.60	39.56
EDELWEISS ARBITRAGE FUND	Maruti Suzuki India Limited	short	5100	5,559.34	5,512.45	35.04
EDELWEISS ARBITRAGE FUND	United Spirits Limited	short	106250	2,321.31	2,475.30	329.82
EDELWEISS ARBITRAGE FUND	NCC Limited	short	1480000	86.33	82.70	179.89
EDELWEISS ARBITRAGE FUND	NHPC Limited	short	297000	24.57	25.10	9.37
EDELWEISS ARBITRAGE FUND	NMDC Limited	short	516000	109.55	106.20	80.70
EDELWEISS ARBITRAGE FUND	Oil & Natural Gas Corporation Limited	short	10000	249.66	257.45	3.22
EDELWEISS ARBITRAGE FUND	Power Finance Corporation Limited	short	168000	120.76	120.70	28.17
EDELWEISS ARBITRAGE FUND	Pidilite Industries Limited	short	69000	697.19	685.45	58.99
EDELWEISS ARBITRAGE FUND	Punjab National Bank	short	154000	142.09	141.50	34.84
EDELWEISS ARBITRAGE FUND	Power Grid Corporation of India Limited	short	548000	175.93	177.05	121.56
EDELWEISS ARBITRAGE FUND	PTC India Limited	short	1192000	79.28	74.85	124.71
EDELWEISS ARBITRAGE FUND	Reliance Communication Limited	short	670000	48.75	46.35	61.96
EDELWEISS ARBITRAGE FUND	Rural Electrification Corporation Limited	short	180000	122.59	121.10	28.04
EDELWEISS ARBITRAGE FUND	Reliance Capital Limited	short	222000	558.86	549.95	193.11
EDELWEISS ARBITRAGE FUND	Reliance Industries Limited	short	155500	1,099.91	1,088.40	211.03
EDELWEISS ARBITRAGE FUND	Reliance Infrastructure Limited	short	321100	603.91	554.95	282.69
EDELWEISS ARBITRAGE FUND	Reliance Power Limited	short	3612000	48.77	47.85	252.93
EDELWEISS ARBITRAGE FUND	State Bank of India	short	663000	257.60	251.75	209.09
EDELWEISS ARBITRAGE FUND	The South Indian Bank Limited	short	1080000	22.80	22.05	33.62
EDELWEISS ARBITRAGE FUND	SRF Limited	short	7000	1,749.05	1,785.90	17.33
EDELWEISS ARBITRAGE FUND	Sun Pharmaceuticals Industries Limited	short	513000	756.21	745.25	480.98
EDELWEISS ARBITRAGE FUND	Sun TV Network Limited	short	52000	503.86	507.35	39.95
EDELWEISS ARBITRAGE FUND	Tata Chemicals Limited	short	204000	538.93	528.00	153.69
EDELWEISS ARBITRAGE FUND	Tata Communications Limited	short	91000	543.67	567.45	86.44
EDELWEISS ARBITRAGE FUND	Tata Global Beverages Limited	short	922500	147.24	140.55	170.27
EDELWEISS ARBITRAGE FUND	Tata Motors Limited	short	79500	539.31	536.55	53.29
EDELWEISS ARBITRAGE FUND	Tata Motors Limited-A-DVR	short	491400	344.21	341.85	209.59
EDELWEISS ARBITRAGE FUND	Tata Power Company Limited	short	567000	76.24	75.60	53.81
EDELWEISS ARBITRAGE FUND	Tata Steel Limited	short	190000	382.02	376.90	89.33
EDELWEISS ARBITRAGE FUND	Tech Mahindra Limited	short	194700	450.60	422.55	103.21
EDELWEISS ARBITRAGE FUND	Titan Company Limited	short	1500	411.00	397.70	0.74
EDELWEISS ARBITRAGE FUND	TV18 Broadcast Limited	short	2550000	44.55	44.85	210.69
EDELWEISS ARBITRAGE FUND	UPL Limited	short	25200	689.62	677.00	22.53
EDELWEISS ARBITRAGE FUND	Wockhardt Limited	short	64800	925.51	883.95	87.53
EDELWEISS ARBITRAGE FUND	Zee Entertainment Enterprises Limited	short	11700	532.59	549.45	8.02
EDELWEISS ARBITRAGE FUND	Sun Pharmaceuticals Industries Limited	short	4200	748.30	750.25	0.00
EDELWEISS ARBITRAGE FUND	IDFC Bank Limited	short	248000	80.23	80.30	18.40

Total % of Existing Net Assets hedged through futures

Scheme Name	% of Existing Net Asset Hedged through futures
EDELWEISS ABSOLUTE RETURN FUND	2.31%
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	50.60%
EDELWEISS ARBITRAGE FUND	62.20%

b. For the period 01st Apr 2016 to 30th Sep 2016, following hedging transactions through futures have been squared off/expired :

Scheme	Total Number of contracts where futures were bought (opening balance)	Total Number of contracts where futures were bought	Total Number of contracts where futures were sold (opening balance)	Total Number of contracts where futures were sold	Gross Notional Value of contracts where futures were bought (in ₹)	Gross Notional Value of contracts where futures were sold (in ₹)	Net Profit/ Loss value on all contracts combined (in ₹)
E.D.G.E. TOP 100 FUND	–	37	–	(37)	23,157,307.32	23,610,029.85	452,722.53
EDELWEISS ABSOLUTE RETURN FUND	–	2,690	(413)	(2,277)	1,574,880,007.16	1,547,850,508.19	(27,029,498.97)
EDELWEISS ARBITRAGE FUND	–	109,384	(12,352)	(97,032)	61,562,997,571.11	60,329,007,561.18	(1,233,990,009.93)
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	–	285	(29)	(256)	157,457,875.70	151,615,006.07	(5,842,869.63)
EDELWEISS PRUDENT ADVANTAGE FUND	–	2	–	(2)	1,364,265.25	1,341,184.60	(23,080.65)

c. Other than Hedging Positions through Futures as on 30th Sep 2016 :

Scheme	Underlying	Long / Short	Quantity	Futures Price when purchased (in ₹)	Current price of the contract (in ₹)	Margin maintained (in ₹ Lakhs)	Total exposure due to futures (non-hedging positions) as a % to net assets
E.D.G.E. TOP 100 FUND	Bank Nifty Future	Long	800.00	19,794.05	19,402.75	12.42	1.67%
E.D.G.E. TOP 100 FUND	Nifty Index Future	Long	4,650.00	8,801.94	8,640.65	31.15	4.31%
E.D.G.E. TOP 100 FUND	Bharat Petroleum Corporation Limited	Long	15,600.00	614.35	616.30	12.02	1.03%
E.D.G.E. TOP 100 FUND	MindTree Limited	Long	15,200.00	496.70	479.25	9.17	0.78%
E.D.G.E. TOP 100 FUND	Oil & Natural Gas Corporation Limited	Long	37,500.00	249.15	257.45	12.12	1.04%
EDELWEISS PRUDENT ADVANTAGE FUND	Bank Nifty Future	Long	240.00	19,825.00	19,402.75	1.40	3.03%
EDELWEISS ABSOLUTE RETURN FUND	Nifty Index Future	short	43,950.00	8,790.58	8,640.65	185.21	10.28%
EDELWEISS ABSOLUTE RETURN FUND	Infosys Limited	Long	45,500.00	1,041.65	1,030.20	59.01	1.27%
EDELWEISS ABSOLUTE RETURN FUND	MindTree Limited	Long	20,000.00	496.42	479.25	12.07	0.26%
EDELWEISS ABSOLUTE RETURN FUND	Yes Bank Limited	Long	33,600.00	1,250.51	1,261.25	56.69	1.15%

d. For the period 01st Apr 2016 to 30th Sep 2016, following non-hedging transactions through futures have been squared off/expired :

Scheme	Total Number of contracts where futures were bought (opening balance)	Total Number of contracts where futures were bought	Total Number of contracts where futures were sold (opening balance)	Total Number of contracts where futures were sold	Gross Notional Value of contracts where futures were bought (in ₹)	Gross Notional Value of contracts where futures were sold (in ₹)	Net Profit/ Loss value on all contracts combined (in ₹)
E.D.G.E. TOP 100 FUND	64	1,082	–	(1,146)	698,832,617	700,771,454	1,938,836.77
EDELWEISS ABSOLUTE RETURN FUND	97	21,664	–	(21,761)	13,015,896,024	12,888,378,884	(127,517,139.84)
EDELWEISS PRUDENT ADVANTAGE FUND	19	347	–	(366)	226,043,988	225,331,792	(712,196.50)
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	4	80	–	(84)	50,912,992	51,046,654	133,661.29

e. Hedging Position through Put Option as on 30th Sep 2016 : Nil

f. For the period 01st Apr 2016 to 30th Sep 2016, hedging transactions through options which have been squared off/expired : Nil

g. Other than Hedging Positions through Options as on 30th Sep 2016 :

Scheme	Underlying	Call/Put	Number of Contracts	Option Price when purchased (in ₹)	Current Option Price (in ₹)	Total exposure through options as a % of net assets
E.D.G.E. TOP 100 FUND	**Nifty Index Option**	**Call**	**10**	**427.13**	**311.35**	**0.03%**
EDELWEISS PRUDENT ADVANTAGE FUND	**Nifty Index Option**	**Put**	**40**	**299.70**	**296.50**	**0.58%**
EDELWEISS ABSOLUTE RETURN FUND	**Nifty Index Option**	**Put**	**1014**	**203.14**	**296.50**	**0.61%**
EDELWEISS ABSOLUTE RETURN FUND	**Nifty Index Option**	**Put**	**396**	**244.44**	**229.20**	**0.18%**

h. For the period 01st Apr 2016 to 30th Sep 2016, following non-hedging transactions through options have been squared off/expired :

Scheme	Underlying	Call/Put	Total Number of contracts entered into	Gross Notional Value of contracts entered into (in ₹)	Net Profit/Loss value on all contracts (treat premium paid as loss) (in ₹)
E.D.G.E. TOP 100 FUND	ICICI Bank Limited	Call	22	14,300,000.00	108,625.00
E.D.G.E. TOP 100 FUND	Nifty Index Option	Call	304	180,000,000.00	1,988,224.68
E.D.G.E. TOP 100 FUND	Punjab National Bank	Call	10	9,800,000.00	67,550.00
E.D.G.E. TOP 100 FUND	State Bank of India	Call	20	16,200,000.00	(390,000.00)
EDELWEISS ABSOLUTE RETURN FUND	Bharat Heavy Electricals Limited	Call	53	34,450,000.00	2,074,755.50
EDELWEISS ABSOLUTE RETURN FUND	ITC Limited	Call	192	110,592,000.00	(485,253.12)
EDELWEISS ABSOLUTE RETURN FUND	Nifty Index Option	Call	3,540	2,319,075,000.00	10,736,851.80
EDELWEISS ABSOLUTE RETURN FUND	Apollo Tyres Limited	Call	77	36,960,000.00	(362,409.60)
EDELWEISS ABSOLUTE RETURN FUND	Nifty Index Option	Put	15,250	9,606,975,000.00	(51,191,442.85)
EDELWEISS PRUDENT ADVANTAGE FUND	ICICI Bank Limited	Call	3	1,950,000.00	(46,875.00)
EDELWEISS PRUDENT ADVANTAGE FUND	Nifty Index Option	Call	22	14,175,000.00	269,418.75
EDELWEISS PRUDENT ADVANTAGE FUND	Nifty Index Option	Put	532	325,275,000.00	(302,809.65)
EDELWEISS EQUITY SAVINGS ADVANTAGE FUND	Nifty Index Option	Put	6	3,510,000.00	(45,611.28)

i. For the period 01st Apr 2016 to 30th Sep 2016, Hedging positions through swaps - Nil

Note : In case of derivative transactions end of the day position on the date of such transaction is considered as the basis to assess the nature of transaction as hedge / non-hedge.

II. There is no exposure to Credit Default Swaps during the half year period

Statutory Details: Edelweiss Mutual Fund is set up as a Trust under the Indian Trust Act, 1882 by Edelweiss Financial Services Limited (formerly Edelweiss Capital Limited). Sponsor: Edelweiss Financial Services Limited [liability restricted to initial contribution of ₹ 1 Lac]. Trustee: Edelweiss Trusteeship Company Limited (CIN : U67100MH2007PLC173779), a Company registered under the Companies Act, 1956. Investment Manager: Edelweiss Asset Management Limited (CIN: U65991MH2007PLC173409), a Company registered under the Companies Act, 1956. For investment objectives, asset allocation, exit load, Scheme specific risk factors and other details, please refer to the relevant Scheme Information Document (SID), Key Information Memorandum (KIM) and Statement of Additional Information (SAI) which are available on the website - www.edelweissmf.com - and at the ISCs /Distributors/ MF Utilities India Private Limited.

Specific Risk Factor for Edelweiss ETF - Nifty 50, Edelweiss ETF - Nifty Bank and Edelweiss ETF – Nifty Quality 30.

Disclaimer of NSE: It is to be distinctly understood that the permission given by NSE should not in any way be deemed or construed that the Scheme Information Document has been cleared or approved by NSE nor does it certify the correctness or completeness of any of the contents of the Scheme Information Document. The investors are advised to refer to the Scheme Information Document for the full text of the 'Disclaimer Clause of NSE'.

Disclaimer of IISL : The "Product" offered by "the issuer" is not sponsored, endorsed, sold or promoted by India Index Services & Products Limited (IISL). IISL does not make any representation or warranty, express or implied (including warranties of merchantability or fitness for particular purpose or use) and disclaims all liability to the owners of "the Product" or any member of the public regarding the advisability of investing in securities generally or in "the Product" linked to Nifty 50 Index/Nifty Bank Index/Nifty Quality 30 Index or particularly in the ability of the Nifty 50 Index/Nifty Bank/Nifty Quality 30 Index to track general stock market performance in India.

Please read the full Disclaimers in relation to the Nifty 50 Index, Nifty Bank Index and Nifty Quality 30 Index in the respective Scheme Information Document.

Specific Risk Factors for Edelweiss ETF- Nifty 50. Disclaimer of BSE: It is to be distinctly understood that the permission given by BSE Ltd should not in any way be deemed or construed that the SID has been cleared or approved by BSE Ltd. nor does it certify the correctness or completeness of any of the contents of the SID. The investors are advised to refer to the SID for the full text of the Disclaimer Clause of BSE Ltd.

The Half Yearly Unaudited Financial Results for the Period ended 30th SEPTEMBER 2016 are disclosed on our website www.edelweissmf.com. Investors are requested to kindly refer the same.

MUTUAL FUND INVESTMENTS ARE SUBJECT TO MARKET RISKS, READ ALL SCHEME RELATED DOCUMENTS CAREFULLY.

TOLL FREE 1800 425 0090 | NON TOLL FREE +91 40 23001181 | SMS IQ to 5757590 | WEBSITE www.edelweissmf.com | EMAIL : INVESTORSemfhelp@edelweissfin.com