

# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS LIQUID FUND AS ON MARCH 31, 2017 (An Open ended Liquid Scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
9% Edelweiss Commodities Services Ltd NCD Red 19-04-2017**	ICRA AA	5,000,000	5,092.94	8.88%
9.28% Indiabulls Housing Finance Ltd Red 19-06-2017**	CARE AAA	2,500,000	2,510.91	4.38%
<b>Sub Total</b>			<b>7,603.85</b>	<b>13.26%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>7,603.85</b>	<b>13.26%</b>
<b>Money Market Instruments</b>				
<b>Certificate of Deposit</b>				
IDFC Bank Ltd. CD Red 16-05-2017**	ICRA A1+	5,000,000	4,961.70	8.65%
ICICI Bank Ltd CD Red 15-06-2017**	CRISIL A1+	4,500,000	4,444.07	7.75%
Axis Bank Ltd CD Red 17-05-2017**	CRISIL A1+	2,500,000	2,480.45	4.32%
Indusind Bank Ltd CD Red 01-06-2017**	CRISIL A1+	2,500,000	2,474.65	4.31%
IDFC Bank Ltd. CD Red 17-05-2017**	CRISIL A1+	300,000	297.56	0.52%
<b>Sub Total</b>			<b>14,658.43</b>	<b>25.55%</b>
<b>Commercial Paper</b>				
IL & FS Ltd CP Red 28-04-2017**	FITCH A1+	5,000,000	4,973.97	8.67%
India Infoline Wealth Finance Ltd CP Red 05-05-2017**	ICRA A1+	5,000,000	4,965.38	8.65%
Allcargo Logistics Ltd CP Red 05-06-2017**	CARE A1+	5,000,000	4,941.88	8.61%
Aditya Birla Housing Finance Ltd CP Red 28-04-2017**	ICRA A1+	2,500,000	2,487.63	4.34%
Chennai Petroleum Corporation Ltd CP Red 03-05-17**	CRISIL A1+	2,500,000	2,486.42	4.33%
Small Industries Development Bank of India CP Red 19-05-2017**	CRISIL A1+	2,500,000	2,479.30	4.32%
Hero Cycles Ltd CP Red 26-05-2017**	CRISIL A1+	2,500,000	2,475.98	4.32%
Vodafone India Ltd CP Red 29-05-2017**	CRISIL A1+	2,500,000	2,474.42	4.31%
Small Industries Development Bank of India CP Red 19-06-2017**	CRISIL A1+	2,500,000	2,467.16	4.30%
ICICI Securities Ltd CP Red 03-05-2017**	CRISIL A1+	2,000,000	1,988.83	3.47%
Aditya Birla Nuvo Ltd CP Red 18-04-2017**	ICRA A1+	1,500,000	1,495.58	2.61%
Housing Development Finance Corporation Ltd CP Red 30-05-2017**	CRISIL A1+	500,000	494.56	0.86%
<b>Sub Total</b>			<b>33,731.11</b>	<b>58.79%</b>
<b>TOTAL</b>			<b>48,389.54</b>	<b>84.34%</b>
<b>Deposits</b>				
<b>Fixed Deposit</b>				
6.75% RBL Bank FD Red 18-05-2017	91 Days	29,500,000	295.00	0.51%
<b>Sub Total</b>			<b>295.00</b>	<b>0.51%</b>
<b>TOTAL</b>			<b>295.00</b>	<b>0.51%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			1,464.28	2.55%
<b>Sub Total</b>			<b>1,464.28</b>	<b>2.55%</b>
<b>TOTAL</b>			<b>1,464.28</b>	<b>2.55%</b>
Other Net Receivable / Payable			(381.13)	(0.66%)
<b>GRAND TOTAL (Net Assets)</b>			<b>57,371.54</b>	<b>100.00%</b>

# Unlisted Security

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Retail Plan - Growth Option	18.3596	
Retail Plan - Daily Dividend Option	10.0190	
Retail Plan - Weekly Dividend Option	10.0246	
Retail Plan - Monthly Dividend Option	10.0307	
Super Institutional Plan - Growth Option	20.1758	
Super Institutional Plan - Annual Dividend Option	13.9587	
Super Institutional Plan - Daily Dividend Option	10.0279	
Super Institutional Plan - Bonus Option	11.7531	
Super Institutional Plan - Fortnightly Dividend Option	10.1835	
Super Institutional Plan - Monthly Dividend Option	10.0395	
Super Institutional Plan - Weekly Dividend Option	10.1853	
Direct Plan - Bonus Option	11.7855	
Direct Plan - Growth Option	20.2575	
Direct Plan - Daily Dividend Option	10.0101	
Direct Plan - Weekly Dividend Option	A	
Direct Plan - Monthly Dividend Option	A	
Unclaimed Redemption Plan - Upto 3 Years	10.3494	
Unclaimed Dividend Plan - Upto 3 Years	10.3494	

NAV at the end of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Retail Plan - Growth Option	18.9337	
Retail Plan - Daily Dividend Option	10.0190	
Retail Plan - Weekly Dividend Option	10.0241	
Retail Plan - Monthly Dividend Option	10.0322	
Super Institutional Plan - Growth Option	20.8118	
Super Institutional Plan - Annual Dividend Option	14.3987	
Super Institutional Plan - Daily Dividend Option	10.0279	
Super Institutional Plan - Bonus Option	12.1234	
Super Institutional Plan - Monthly Dividend Option	10.0409	
Super Institutional Plan - Weekly Dividend Option	10.1847	
Direct Plan - Bonus Option	12.1620	
Direct Plan - Growth Option	20.9047	
Direct Plan - Daily Dividend Option	10.0101	
Direct Plan - Monthly Dividend Option	10.0410	
Unclaimed Redemption Plan - Upto 3 Years	10.0025	
Unclaimed Dividend Plan - Above 3 Years	10.0000	
Unclaimed Dividend Plan - Upto 3 Years	10.0025	
Unclaimed Dividend Plan - Above 3 Years	10.0000	

^ There were no investors in this option.

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 45.74 Days
- Total Dividend (Net) declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Retail Plan - Daily Dividend Option	0.222712	0.206339
Retail Plan - Weekly Dividend Option	0.223325	0.206906
Retail Plan - Monthly Dividend Option	0.222683	0.206312
Super Institutional Plan - Daily Dividend Option	0.224841	0.208311
Super Institutional Plan - Fortnightly Dividend	0.038012	0.035217
Super Institutional Plan - Weekly Dividend	0.228832	0.212009
Super Institutional Plan - Monthly Dividend	0.224756	0.208232
Direct Plan - Daily Dividend Option	0.227307	0.210595
Direct Plan - Monthly Dividend Option	0.188437	0.174583

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

- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS BOND FUND AS ON MARCH 31, 2017 (An open-ended Income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
8.40% Nuclear Power Corporation Ltd NCD 28-11-2025**	CRISIL AAA	3,500,000	3,711.89	8.08%
9.80% ECL Finance Ltd NCD Red 31-12-2020**	CARE AA	3,000,000	3,053.14	6.64%
9.90% Housing Development Finance Corporation Ltd. Ltd NCD Red 10-06-2021**	CRISIL AAA	2,500,000	2,686.72	5.85%
9.02% Rural Electrification Corporation Ltd NCD Red 19-11-2019**	CRISIL AAA	2,500,000	2,606.11	5.67%
8.7% Edelweiss Commodities Services Ltd 15-04-2020 C/P14-08-2018**	CRISIL AA	2,500,000	2,501.21	5.44%
8.80% Export Import Bank of India NCD Red 15-03-2023**	CRISIL AAA	2,000,000	2,121.79	4.62%
8.20% Power Grid Corporation of India Ltd NCD Red 23-01-2025**	CRISIL AAA	1,500,000	1,552.51	3.38%
9.00% Muthoo Finance Ltd NCD Red 30-01-2020**	CRISIL AA	1,280,000	1,275.35	2.78%

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
9.14% GAIL (India) Ltd NCD Red 11-06-2020 C-12-06-2017**	CARE AAA	620,000	623.24	1.36%
9.14% GAIL (India) Ltd NCD Red 11-06-2019 C-12-06-2017**	CARE AAA	620,000	623.24	1.36%
9.35% Power Grid Corporation of India Ltd NCD Red 29-08-2024**	CRISIL AAA	500,000	548.84	1.19%
9.25% Power Grid Corporation of India Ltd NCD Red 26-12-2024**	CRISIL AAA	500,000	547.70	1.19%
9.30% Power Grid Corporation of India Ltd NCD Red 28-06-2024**	CRISIL AAA	500,000	546.73	1.19%
9.04% Export Import Bank of India NCD Red 21-09-22**	CRISIL AAA	500,000	535.40	1.17%
8.80% Power Finance Corporation Ltd NCD Red 15-01-2025**	CRISIL AAA	500,000	531.19	1.16%
Edelweiss Commodities Services Ltd ZCB Red 14-02-2020**	CRISIL AA	380,000	382.29	0.83%
9.71% HDB Financial Services Ltd NCD Red 09-10-2017**	CARE AAA	200,000	202.22	0.44%
8.92% Aditya Birla Finance Ltd NCD Red 12-04-2018**	ICRA AA+	200,000	202.14	0.44%
Edelweiss Financial Services Ltd ZCB Red 10-04-2018**	ICRA AA	120,000	144.14	0.31%
8.45% Indian Railway Finance Corporation Ltd NCD Red 26-12-2018**	CRISIL AAA	110,000	112.77	0.25%
10.00% ICICI Bank Ltd NCD Red 10-11-2017**	CRISIL AAA	110,000	111.76	0.24%
9.63% Rural Electrification Corporation Ltd NCD Red 05-02-2019**	CARE AAA	100,000	104.13	0.23%
8.2% Power Grid Corporation of India Ltd NCD Red 23-01-2020**	CRISIL AAA	100,000	102.57	0.22%
8.84% Power Grid Corporation of India Ltd NCD Red 21-10-2018**	CRISIL AAA	100,000	102.50	0.22%
10.60% Indian Railway Finance Corporation Ltd NCD Red 11-09-2018**	CRISIL AAA	80,000	84.08	0.18%
8.55% Indian Railway Finance Corporation Ltd NCD Red 15-01-2019**	CRISIL AAA	80,000	82.16	0.18%
11.95% Housing Development Finance Corporation Ltd NCD Red 26-11-2018**	CRISIL AAA	30,000	31.99	0.07%
9.70% Export Import Bank of India NCD Red 21-11-2018**	CRISIL AAA	30,000	31.20	0.07%
9.53% Pnb Housing Fin Ltd NCD 31-01-2019**	ICRA AA+	30,000	31.03	0.07%
8.80% Power Grid Corporation of India Ltd NCD Red 29-09-2019**	CRISIL AAA	25,000	25.01	0.06%
8.65% Rural Electrification Corporation Ltd NCD Red 15-01-2019**	CRISIL AAA	20,000	20.48	0.04%
9.0675% IDFC Bank Ltd NCD Red 05-10-2017**	ICRA AAA	20,000	20.17	0.04%
9.63% Export Import Bank of India NCD Red 29-11-2018**	CRISIL AAA	10,000	10.39	0.02%
9.81% Power Finance Corporation Ltd NCD Red 7-10-2018**	CRISIL AAA	10,000	10.36	0.02%
7.63% Indian Railway Finance Corporation Ltd NCD Red 29-10-2017**	CRISIL AAA	10,000	10.07	0.02%
<b>Sub Total</b>			<b>25,287.42</b>	<b>55.03%</b>
<b>Government Securities</b>				
7.61% Govt of India Red 09-05-2030	SOVEREIGN	3,000,000	3,107.41	6.76%
<b>Sub Total</b>			<b>3,107.41</b>	<b>6.76%</b>
<b>(b) Privately Placed/Unlisted</b>				
ICICI Bank Ltd CD Red 15-06-2017#	CRISIL A1+	2,500,000	2,468.93	5.37%
8.32% Tata Sons Ltd NCD Red 21-05-2023**	CRISIL AAA	500,000	527.09	1.15%
9.54% Tata Sons Ltd NCD Red 25-04-2022**	CRISIL AAA	500,000	524.50	1.14%
9.68% I L & S Ltd NCD Red 25-07-2021**	FITCH AA	500,000		
<b>Sub Total</b>			<b>3,559.37</b>	<b>7.75%</b>
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>31,954.20</b>	<b>69.54%</b>
<b>Money Market Instruments</b>				
<b>Certificate of Deposit</b>				
ICICI Bank Ltd CD Red 15-06-2017#	CRISIL A1+	2,500,000	2,468.93	5.37%
<b>Sub Total</b>			<b>2,468.93</b>	<b>5.37%</b>
<b>TOTAL</b>			<b>2,468.93</b>	<b>5.37%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			10,294.91	22.40%
<b>Sub Total</b>			<b>10,294.91</b>	<b>22.40%</b>
<b>TOTAL</b>			<b>10,294.91</b>	<b>22.40%</b>
Other Net Receivable / Payable			1,237.20	2.69%
<b>GRAND TOTAL (Net Assets)</b>			<b>45,955.24</b>	<b>100.00%</b>

# Unlisted Security

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Retail Plan - Growth Option	17.0205	
Retail Plan - Dividend Option	16.0092	
Institutional Plan - Dividend Option	14.4015	
Institutional Plan - Growth Option	14.4266	
Direct Plan - Growth Option	17.6310	
Direct Plan - Dividend Option	16.4285	

NAV at the end of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Retail Plan - Growth Option	17.3979	
Retail Plan - Dividend Option	16.3643	
Institutional Plan - Dividend Option	14.7832	
Institutional Plan - Growth Option	14.8090	
Direct Plan - Growth Option	18.0983	
Direct Plan - Dividend Option	16.8667	

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 3.94 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS BANKING AND PSU DEBT FUND AS ON MARCH 31, 2017 (An open-ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
7.17% National Highways Authority of India NCD Red 23-12-2021	CRISIL AAA	4,000,000	3,972.86	8.52%
8% DBI Bank Ltd NCD Red 01-08-2018**	ICRA AA-	3,559,000	3,563.79	7.64%
8.15% National Bank for Agriculture & Rural Development NCD Red 04-03-20 (P 040518)**	CRISIL AAA	2,500,000	2,564.26	5.50%
8.77% Hindustan Petroleum Corp Ltd NCD Red 13-03-2018**	CRISIL AAA	2,500,000	2,545.90	5.46%
7.42% Power Finance Corporation Ltd Sr165 Red 26-06-2020**	CRISIL AAA	2,500,000	2,509.05	5.38%
7% Indian Railway Finance Corporation Ltd NCD Red 10-09-2018	CRISIL AAA	2,500,000	2,502.67	5.37%
8.75% Axis Bank Perpetual Bond 14-12-2116 C14/12/21**	CRISIL AA	2,500,000	2,456.69	5.27%
9.20% ICICI Bank Perpetual Call-17/03/2022	CARE AA+	1,500,000	1,503.10	3.22%
8.37% Rural Electrification Corporation Ltd NCD Red 14-08-2020**	CRISIL AAA	1,000,000	1,032.38	2.21%
8.85% Power Grid Corporation of India Ltd NCD Red 19-10-2018**	CRISIL AAA	1,000,000	1,025.06	2.20%
7.81% Export Import Bank of India NCD				



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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## Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit) Nil
- | Plan/Option Name                           | Individual & HUF | Others |
|--|------------------|--------|
| Regular Plan - Dividend Option             | 12.0676          |        |
| Regular Plan - Fortnightly Dividend Option | 10.5466          |        |
| Regular Plan - Growth Option               | 12.0676          |        |
| Regular Plan - Monthly Dividend Option     | 10.4976          |        |
| Regular Plan - Weekly Dividend Option      | 10.5595          |        |
| Regular Plan - Annual Dividend Option      | 12.0676          |        |
| Direct Plan - Bonus Option                 | 12.1819          |        |
| Direct Plan - Growth Option                | 12.1795          |        |
| Direct Plan - Dividend Option              | 12.1800          |        |
| NAV at the end of the period (₹ per unit)  |                  |        |
| Regular Plan - Dividend Option             | 12.5281          |        |
| Regular Plan - Fortnightly Dividend Option | 10.5552          |        |
| Regular Plan - Growth Option               | 12.5281          |        |
| Regular Plan - Monthly Dividend Option     | 10.5044          |        |
| Regular Plan - Weekly Dividend Option      | 10.5636          |        |
| Regular Plan - Annual Dividend Option      | 12.5281          |        |
| Direct Plan - Growth Option                | 12.6761          |        |
| Direct Plan - Dividend Option              | 12.6780          |        |
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Average Portfolio Maturity 3.02 Years
  - Total Dividend (Net) declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Weekly Dividend Option	0.283376	0.262543
Fortnightly Dividend Option	0.280052	0.259463
Monthly Dividend Option	0.279496	0.258948

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

- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS GOVERNMENT SECURITIES FUND AS ON MARCH 31, 2017 (An open-ended gilt scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>(a) Listed/Awaiting listing on stock exchanges</b>				
<b>Government Securities</b>				
6.35% Govt of India Red 02-01-2020	Sovereign	11,500,000	11,443.55	13.82%
6.9% Govt of India Red 13-07-2019	Sovereign	11,000,000	11,094.04	13.40%
8.27% Govt of India Red-09-06-2020	Sovereign	10,000,000	10,480.74	12.66%
7.80% Govt of India Red 03-05-2020	Sovereign	5,500,000	5,674.98	6.85%
8.12% Govt of India Red 10-12-2020	Sovereign	5,000,000	5,233.30	6.32%
7.80% Govt of India Red 11-04-2021	Sovereign	5,000,000	5,188.70	6.27%
8.30% Govt of India Red 02-07-2040	Sovereign	145,700	158.08	0.19%
8.60% Govt of India Red 02-06-2028	Sovereign	32,800	35.94	0.04%
<b>Sub Total</b>			<b>49,309.33</b>	<b>59.55%</b>
<b>State Development Loan</b>				
8.39% Rajasthan SDL Red 15-03-2020	Sovereign	12,500,000	12,907.39	15.59%
<b>Sub Total</b>			<b>12,907.39</b>	<b>15.59%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>62,216.72</b>	<b>75.14%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			17,555.32	21.20%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>17,555.32</b>	<b>21.20%</b>
<b>TOTAL</b>			<b>17,555.32</b>	<b>21.20%</b>
Other Net Receivable / Payable			3,042.61	3.66%
<b>GRAND TOTAL (Net Assets)</b>			<b>82,814.65</b>	<b>100.00%</b>

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

## Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit) Nil
- | Plan/Option Name                          | Individual & HUF | Others |
|---|------------------|--------|
| Regular Plan - Dividend Option            | 13.3331          |        |
| Regular Plan - Growth Option              | 13.3241          |        |
| Regular Plan - Monthly Dividend Option    | 10.6652          |        |
| Regular Plan - Weekly Dividend Option     | 10.6611          |        |
| Regular Plan - Annual Dividend Option     | 13.3303          |        |
| Direct Plan - Growth Option               | 13.4816          |        |
| Direct Plan - Weekly Dividend Option      |                  |        |
| NAV at the end of the period (₹ per unit) |                  |        |
| Regular Plan - Dividend Option            | 13.6937          |        |
| Regular Plan - Growth Option              | 13.6846          |        |
| Regular Plan - Monthly Dividend Option    | 10.6501          |        |
| Regular Plan - Weekly Dividend Option     | 10.4381          |        |
| Regular Plan - Annual Dividend Option     | 13.6909          |        |
| Direct Plan - Growth Option               | 13.8808          |        |
| Direct Plan - Weekly Dividend Option      |                  |        |
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Average Portfolio Maturity 2.30 Years
  - Total Dividend (Net) declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Weekly Dividend Option	0.364175	0.337401
Monthly Dividend Option	0.217759	0.201750

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

- No Bonus was declared during the half year period.

## PORTFOLIO STATEMENT OF EDELWEISS SHORT TERM INCOME FUND AS ON MARCH 31, 2017 (An open-ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Corporate Bonds</b>				
9.39% Power Finance Corporation NCD RED 27-08-2019**	CRISIL AAA	200,000	208.95	8.86%
Edelweiss Commodities Services Ltd ZCB RED 14-02-2020**	CRISIL AA	200,000	201.21	8.53%
Edelweiss Financial Services Ltd ZCB RED 12-09-17**	CARE AA	130,000	171.47	7.27%
9.45% LIC Housing Finance Ltd NCD RED 10-09-19**	CRISIL AAA	100,000	103.90	4.40%
Edelweiss Financial Services Ltd RED 10-04-18**	ICRA AA	50,000	60.06	2.55%
<b>Sub Total</b>			<b>745.59</b>	<b>31.61%</b>
<b>Government Securities</b>				
6.9% Govt of India RED 13-07-2019**	SOVEREIGN	1,000,000	1,008.55	42.76%
<b>Sub Total</b>			<b>1,008.55</b>	<b>42.76%</b>
<b>State Development Loan</b>				
8.39% Rajasthan SDL Red 15-03-2020	SOVEREIGN	500,000	516.30	21.89%
<b>Sub Total</b>			<b>516.30</b>	<b>21.89%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>2,270.44</b>	<b>96.26%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			572.72	24.28%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>572.72</b>	<b>24.28%</b>
<b>TOTAL</b>			<b>572.72</b>	<b>24.28%</b>
Net Receivables/(Payables)			(484.31)	(20.54%)
<b>GRAND TOTAL</b>			<b>2,358.85</b>	<b>100.00%</b>

\*\* Thinly Traded / Non Traded Security

## Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit) Nil
- | Plan/Option Name                                 | Individual & HUF | Others   |
|--|------------------|----------|
| Daily Dividend Option                            |                  |          |
| Weekly Dividend Option                           |                  |          |
| Fortnightly Dividend Option                      |                  |          |
| Monthly Dividend Option                          |                  |          |
| Direct Plan - Daily Dividend Option              | 0.144196         | 0.133595 |
| Direct Plan - Weekly Dividend Option             | 0.142691         | 0.132200 |
| Direct Plan - Fortnightly Dividend Option        |                  |          |
| Direct Plan - Monthly Dividend Option            | 0.141724         | 0.131305 |
| Super Institutional Plan - Daily Dividend Option | 0.143603         | 0.133046 |
| Super Institutional Plan - Fortnightly Dividend  |                  |          |
| Super Institutional Plan - Weekly Dividend       | 0.142708         | 0.132216 |
| Super Institutional Plan - Monthly Dividend      | 0.142108         | 0.131661 |
| Direct Plan - Daily Dividend Option              | 0.148114         | 0.137226 |
| Direct Plan - Weekly Dividend Option             | 0.150841         | 0.139752 |
| Direct Plan - Fortnightly Dividend Option        |                  |          |
| Direct Plan - Monthly Dividend Option            |                  |          |
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Average Portfolio Maturity 0.92 Years
  - Total Dividend (Net) declared during the half-year period (₹ per unit)

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

- No Bonus was declared during the half year period.

Change in Fundamental attribute with effect from March 31, 2017

Plan/Option Name	Individual & HUF	Others
Daily Dividend Option		
Weekly Dividend Option		
Fortnightly Dividend Option		
Monthly Dividend Option		
Direct Plan - Daily Dividend Option	0.144196	0.133595
Direct Plan - Weekly Dividend Option	0.142691	0.132200
Direct Plan - Fortnightly Dividend Option		
Direct Plan - Monthly Dividend Option	0.141724	0.131305
Super Institutional Plan - Daily Dividend Option	0.143603	0.133046
Super Institutional Plan - Fortnightly Dividend		
Super Institutional Plan - Weekly Dividend	0.142708	0.132216
Super Institutional Plan - Monthly Dividend	0.142108	0.131661
Direct Plan - Daily Dividend Option	0.148114	0.137226
Direct Plan - Weekly Dividend Option	0.150841	0.139752
Direct Plan - Fortnightly Dividend Option		
Direct Plan - Monthly Dividend Option		

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

- No Bonus was declared during the half year period.

Change in Fundamental attribute with effect from March 31, 2017

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# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
(b) Privately Placed/Unlisted				
Sub Total				
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>9,505.97</b>	<b>89.54%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		4,787,560	1,000.83	9.43%
<b>TOTAL</b>			<b>1,000.83</b>	<b>9.43%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			6.00	0.06%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>6.00</b>	<b>0.06%</b>
<b>TOTAL</b>			<b>6.00</b>	<b>0.06%</b>
Other Net Receivable / Payable			103.21	0.97%
<b>GRAND TOTAL (Net Assets)</b>			<b>10,616.01</b>	<b>100.00%</b>

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.7885
Regular Plan - Growth Option	12.7885
Direct Plan - Growth Option	13.0204
- NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	13.3002
Regular Plan - Growth Option	13.3002
Direct Plan - Growth Option	13.5414
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 1.43 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS FIXED MATURITY PLAN-SERIES 37 AS ON MARCH 31, 2017 (A 1095 days close ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
(a) Listed / Awaiting listing on stock Exchanges				
8.12% Power Finance Corporation Ltd NCD Red 17-04-2017**	CRISIL AAA	240,000	240.14	8.99%
<b>Sub Total</b>			<b>240.14</b>	<b>8.99%</b>
(b) Privately Placed/Unlisted				
9.87% Tata Sons Ltd NCD Red 16-04-2017**	CRISIL AAA	170,000	170.14	6.37%
<b>Sub Total</b>			<b>170.14</b>	<b>6.37%</b>
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>410.28</b>	<b>15.36%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		10,656,458	2,227.70	83.43%
<b>TOTAL</b>			<b>2,227.70</b>	<b>83.43%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			4.00	0.15%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>4.00</b>	<b>0.15%</b>
<b>TOTAL</b>			<b>4.00</b>	<b>0.15%</b>
Other Net Receivable / Payable			28.11	1.06%
<b>GRAND TOTAL (Net Assets)</b>			<b>2,670.09</b>	<b>100.00%</b>

# Unlisted Security

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.2867
Regular Plan - Growth Option	12.2867
Direct Plan - Growth Option	12.4467
- NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.6871
Regular Plan - Growth Option	12.6871
Direct Plan - Growth Option	12.8523
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 0.01 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS FIXED MATURITY PLAN-SERIES 38 AS ON MARCH 31, 2017 (A 60 months close ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
(a) Listed / Awaiting listing on stock Exchanges				
9.63% Rural Electrification Corporation Ltd NCD Red 05-02-2019**	CARE AAA	500,000	520.67	13.63%
10.5% Indiabulls Housing Finance Ltd NCD Red 26-03-2018**	CRISIL AAA	500,000	511.04	13.38%
8.33% Irc Ltd NCD Red 26-03-2019**	CRISIL AAA	340,000	347.78	9.11%
8.06% Small Industries Development Bank of India NCD Red 28-03-2019**	CARE AAA	340,000	345.97	9.06%
9.45% Export Import Bank of India NCD Red 22-01-2019**	CRISIL AAA	300,000	311.68	8.16%
8.00% Power Finance Corporation Ltd NCD Red 22-10-2018**	CRISIL AAA	300,000	303.50	7.95%
National Bank for Agriculture & Rural Development ZCB Red 01-01-2019**	CRISIL AAA	300,000	266.18	6.97%
8.90% HDB Financial Services Ltd NCD Red 28-02-19**	CRISIL AAA	170,000	173.44	4.54%
8.45% Housing Development Finance Corporation Ltd NCD Red 08-02-19**	CRISIL AAA	100,000	101.46	2.66%
7.95% National Bank for Agriculture & Rural Development NCD 21-01-2019 Put-200117**	CRISIL AAA	100,000	101.44	2.66%
8.38% LIC Housing Finance Ltd NCD Red 27-02-19**	CRISIL AAA	100,000	101.32	2.65%
<b>Sub Total</b>			<b>3,084.48</b>	<b>80.77%</b>
<b>State Development Loan</b>				
8.39% Rajasthan SDL Red 15-03-19	SOVEREIGN	500,000	512.12	13.41%
<b>Sub Total</b>			<b>512.12</b>	<b>13.41%</b>
(b) Privately Placed/Unlisted				
Sub Total				
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>3,596.60</b>	<b>94.18%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		837,686	175.12	4.58%
<b>TOTAL</b>			<b>175.12</b>	<b>4.58%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			2.00	0.05%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>2.00</b>	<b>0.05%</b>
<b>TOTAL</b>			<b>2.00</b>	<b>0.05%</b>
Other Net Receivable / Payable			45.88	1.19%
<b>GRAND TOTAL (Net Assets)</b>			<b>3,819.60</b>	<b>100.00%</b>

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.5659
Regular Plan - Growth Option	12.5675
Direct Plan - Growth Option	12.7862
- NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	13.0622
Regular Plan - Growth Option	13.0636
Direct Plan - Growth Option	13.2910
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 1.64 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS FIXED MATURITY PLAN-SERIES 40 AS ON MARCH 31, 2017 (A 1100 days close ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
(a) Listed / Awaiting listing on stock Exchanges				
Edelweiss Financial Services Ltd ZCB Red 30-08-2017**	CARE AA	1,000,000	1,309.48	19.24%
9.30% Power Finance Corporation Ltd NCD Red 27-08-2017**	CRISIL AAA	1,000,000	1,009.27	14.83%
9.25% Rural Electrification Corporation Ltd NCD Red 25-08-2017**	CRISIL AAA	450,000	454.14	6.67%
<b>Sub Total</b>			<b>2,772.89</b>	<b>40.74%</b>
(b) Privately Placed/Unlisted				
Sub Total				
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>2,772.89</b>	<b>40.74%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		18,859,684	3,942.56	57.94%
<b>TOTAL</b>			<b>3,942.56</b>	<b>57.94%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			10.00	0.15%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>10.00</b>	<b>0.15%</b>
<b>TOTAL</b>			<b>10.00</b>	<b>0.15%</b>
Other Net Receivable / Payable			78.85	1.17%
<b>GRAND TOTAL (Net Assets)</b>			<b>6,804.30</b>	<b>100.00%</b>

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.0387
Regular Plan - Growth Option	12.0375
Direct Plan - Growth Option	12.1712
- NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	12.4770
Regular Plan - Growth Option	12.4747
Direct Plan - Growth Option	12.6133
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 0.17 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS INCOME FUND - SERIES 501 AS ON MARCH 31, 2017 (A 5 years close ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
(a) Listed / Awaiting listing on stock Exchanges				
IDFC Bank Ltd ZCB Red 31-07-2017**	ICRA AAA	2,400,000	2,345.27	13.47%
9.4% Rural Electrification Corporation Ltd NCD Red 20-07-17**	CRISIL AAA	2,100,000	2,115.19	12.15%
9.3% Power Grid Corporation of India Ltd NCD Red 28-06-2017**	CRISIL AAA	1,000,000	1,006.20	5.78%
9.40% National Bank for Agriculture & Rural Development NCD Red 24-05-2017**	CRISIL AAA	1,000,000	1,003.60	5.76%
<b>Sub Total</b>			<b>6,470.26</b>	<b>37.16%</b>
(b) Privately Placed/Unlisted				
9.87% Tata Sons Ltd NCD Red 17-07-2017**	CRISIL AAA	3,000,000	3,018.01	17.33%
<b>Sub Total</b>			<b>3,018.01</b>	<b>17.33%</b>
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>9,488.27</b>	<b>54.49%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		36,205,303	7,568.61	43.47%
<b>TOTAL</b>			<b>7,568.61</b>	<b>43.47%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			7.00	0.04%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>7.00</b>	<b>0.04%</b>
<b>TOTAL</b>			<b>7.00</b>	<b>0.04%</b>
Other Net Receivable / Payable			346.41	2.00%
<b>GRAND TOTAL (Net Assets)</b>			<b>17,410.29</b>	<b>100.00%</b>

# Unlisted Security

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Growth Option	13.9090
Dividend Option	12.3932
- NAV at the end of the period (₹ per unit)
 

Growth Option	14.4132
Dividend Option	12.8424
- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Average Portfolio Maturity 0.16 Years
- No Dividend was declared during the half year period.
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS FIXED MATURITY PLAN SERIES - 502 AS ON MARCH 31, 2017 (A 5 years close ended income scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
(a) Listed / Awaiting listing on stock Exchanges				
IDFC Bank Ltd ZCB Red 31-07-2017**	ICRA AAA	2,500,000	2,442.99	12.92%
8.64% Power Grid Corporation of India Ltd NCD Red 08-07-2017**	CRISIL AAA	2,000,000	2,009.27	10.62%
9.4% Rural Electrification Corporation Ltd NCD Red 20-07-17**	CRISIL AAA	1,900,000	1,913.74	10.12%
9.27% Power Finance Corporation Ltd NCD Red 21-08-2017**	CRISIL AAA	1,500,000	1,513.22	8.00%
9.71% HDB Financial Services Ltd NCD Red 09-10-2017**	CARE AAA	1,400,000	1,415.53	7.48%
9.07% Export Import Bank of India NCD Red 11-09-2017**	CRISIL AAA	1,300,000	1,312.51	6.94%
9.18% LIC Housing Finance Ltd NCD Red 03-07-2017**	CRISIL AAA	1,000,000	1,004.16	5.31%
<b>Sub Total</b>			<b>11,611.42</b>	<b>61.39%</b>
(b) Privately Placed/Unlisted				
Sub Total				
(c) Securitised Debt Instruments				
Sub Total				
<b>TOTAL</b>			<b>11,611.42</b>	<b>61.39%</b>
Investment in Mutual fund				
Edelweiss Liquid Fund - Direct Plan -Gr		32,342,229	6,761.05	35.74%
<b>TOTAL</b>			<b>6,761.05</b>	<b>35.74%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			9.00	0.05%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>9.00</b>	<b>0.05%</b>
<b>TOTAL</b>			<b>9.00</b>	<b>0.05%</b>
Other Net Receivable / Payable			534.21	2.82%
<b>GRAND TOTAL (Net Assets)</b>			<b>18,915.68</b>	<b>100.00%</b>

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

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)
 

Growth Option	13.7639
Dividend Option	11.9326
- NAV at the end of the period (₹ per unit)
 

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# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
7.5% RBL Bank F&O MarginFD RED 22-12-17	366 Days	29,900,000	299.00	2.29%
<b>Sub Total</b>			<b>1,098.00</b>	<b>8.41%</b>
<b>TOTAL</b>			<b>1,098.00</b>	<b>8.41%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			584.71	4.48%
<b>Sub Total</b>			<b>584.71</b>	<b>4.48%</b>
<b>TOTAL</b>			<b>584.71</b>	<b>4.48%</b>
Other Net Receivable / Payable (Refer Note 6)			264.45	2.01%
<b>GRAND TOTAL (Net Assets)</b>			<b>13,046.97</b>	<b>100.00%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.

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

@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan / Option	NAV
Regular Plan - Bonus Option	11.5087
Regular Plan - Growth Option	11.5081
Regular Plan - Dividend Option	10.6129
Direct Plan - Bonus Option	11.5950
Direct Plan - Growth Option	11.5976
Direct Plan - Dividend Option	10.9930

NAV at the end of the period (₹ per unit)

Plan / Option	NAV
Regular Plan - Bonus Option	11.8934
Regular Plan - Growth Option	11.8930
Regular Plan - Dividend Option	10.5273
Direct Plan - Bonus Option	11.9991
Direct Plan - Growth Option	12.0009
Direct Plan - Dividend Option	11.1299

^ There were no investors in this option.

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 4,383.24
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 5.29
- Includes Margin money placed on derivatives other than margin money placed with bank
- Total Dividend (Net) / Bonus declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.43	0.43
Direct Plan - Dividend Option	0.24	0.24

- Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
- The short derivative positions appearing in the portfolio pertains to reversed / hedged positions
- Futures MTM forming part of Net Assets
- No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ABSOLUTE RETURN FUND AS ON MARCH 31, 2017 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Housing Development Finance Corporation Ltd.	Finance	80,183	1,204.43	4.88%
IndusInd Bank Ltd.	Banks	71,123	1,013.61	4.11%
Reliance Industries Ltd.	Petroleum Products	74,077	978.48	3.97%
Tata Consultancy Services Ltd.	Software	25,091	610.16	2.47%
Coal India Ltd.	Minerals/Mining	204,000	597.01	2.42%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	86,611	596.01	2.42%
ITC Ltd.	Consumer Non Durables	172,248	482.81	1.96%
ICICI Prudential Life Insurance Co Ltd.	Finance	119,768	457.99	1.86%
Britannia Industries Ltd.	Consumer Non Durables	13,218	445.98	1.81%
Petronet LNG Ltd.	Gas	108,239	436.37	1.77%
Rural Electrification Corporation Ltd.	Finance	234,822	425.03	1.72%
Aurobindo Pharma Ltd.	Pharmaceuticals	62,465	421.76	1.71%
UPL Ltd.	Pesticides	54,712	397.70	1.61%
Grasim Industries Ltd.	Cement	37,407	392.40	1.59%
Piramal Enterprises Ltd.	Pharmaceuticals	20,605	392.12	1.59%
Page Industries Ltd.	Textile Products	2,643	386.43	1.57%
ICICI Bank Ltd.	Banks	137,921	381.83	1.55%
Yes Bank Ltd.	Banks	23,336	360.95	1.46%
Bharti Airtel Ltd.	Telecom - Services	96,245	336.91	1.37%
Hindustan Unilever Ltd.	Consumer Non Durables	36,642	334.08	1.35%
Gruh Finance Ltd.	Finance	79,492	314.71	1.28%
Larsen & Toubro Ltd.	Construction Project	19,544	307.80	1.25%
LIC Housing Finance Ltd.	Finance	49,632	306.95	1.24%
Eicher Motors Ltd.	Auto	1,196	306.03	1.24%
Tube Investments of India Ltd.	Auto Ancillaries	48,332	303.36	1.23%
City Union Bank Ltd.	Banks	197,922	300.05	1.22%
Mahindra & Mahindra Ltd.	Auto	23,261	299.35	1.22%
Tata Motors Ltd.	Auto	63,549	296.04	1.20%
Balkrishna Industries Ltd.	Auto Ancillaries	20,720	287.21	1.16%
Oracle Financial Services Software Ltd.	Software	7,451	284.31	1.15%
HCL Technologies Ltd.	Software	29,209	255.51	1.04%
Power Grid Corporation of India Ltd.	Power	125,270	247.16	1.00%
Lupin Ltd.	Pharmaceuticals	16,586	239.70	0.97%
Bharat Petroleum Corporation Ltd.	Petroleum Products	36,301	235.90	0.96%
Natco Pharma Ltd.	Pharmaceuticals	25,072	212.91	0.86%
Bharti Infratel Ltd.	Telecom - Equipment & Accessories	63,349	206.45	0.84%
Biocon Ltd.	Pharmaceuticals	17,545	198.66	0.81%
Ajanta Pharma Ltd.	Pharmaceuticals	11,144	196.20	0.80%
Sintex Industries Ltd.	Industrial Products	185,000	195.64	0.79%
Cholamandalam Investment & Finance Company Ltd.	Finance	19,899	192.04	0.78%
CRISIL Ltd.	Finance	10,051	191.42	0.78%
Maruti Suzuki India Ltd.	Auto	3,149	189.43	0.77%
Navneet Education Ltd.	Media & Entertainment	68,446	111.19	0.45%
Credit Analysis And Research Ltd.	Finance	6,361	107.67	0.44%
Capital First Ltd.	Finance	13,207	103.34	0.42%
CCL Products India Ltd.	Consumer Non Durables	28,469	97.90	0.40%
Dr. Lal Path Labs Ltd.	Healthcare Services	10,035	97.09	0.39%
Cyient Ltd.	Software	20,293	94.87	0.38%
Igarashi Motors India Ltd.	Auto Ancillaries	11,590	93.41	0.38%
Repro Home Finance Ltd.	Finance	13,223	92.79	0.38%
Caplin Point Laboratories Ltd.	Pharmaceuticals	23,857	92.65	0.38%
Gujarat Alkalies and Chemicals Ltd.	Chemicals	22,430	91.47	0.37%
Vardhman Textiles Ltd.	Textiles - Cotton	6,913	90.74	0.37%
Tamil Nadu Newsprint & Papers Ltd.	Paper	28,549	89.83	0.36%
Persistent Systems Ltd.	Software	14,840	88.40	0.36%
State Bank of India	Banks	13,239	38.84	0.16%
<b>Sub Total</b>			<b>17,509.08</b>	<b>71.01%</b>
<b>(b) Unlisted</b>				
3DPLM Software Solutions Ltd. - Preference Shares #	Miscellaneous	125,599	79.87	0.32%
<b>Sub Total</b>			<b>79.87</b>	<b>0.32%</b>
<b>TOTAL</b>			<b>17,588.95</b>	<b>71.33%</b>
<b>Derivatives</b>				
<b>(a) Index/Stock Future</b>				
HDFC Bank Ltd 27/04/2017	Stock Futures	82,000	1,181.29	4.79%
Infosys Ltd 27/04/2017	Stock Futures	71,500	730.02	2.96%
State Bank of India 27/04/2017	Stock Futures	183,000	536.65	2.18%
Yes Bank Ltd 27/04/2017	Stock Futures	21,700	336.69	1.36%
Coal India Ltd 27/04/2017	Stock Futures	(204,000)	(597.41)	(2.42)%
<b>Sub Total</b>			<b>@@2,187.24</b>	<b>@@8.87%</b>
<b>(B)Index / Stock Option</b>				
NIFTY 27/04/2017 Put 9100	Index Option	15,000	11.62	0.05%
<b>Sub Total</b>			<b>11.62</b>	<b>0.05%</b>
<b>TOTAL</b>			<b>11.62</b>	<b>0.05%</b>
<b>Debt Instruments</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
Edelweiss Commodities Services Ltd ZCB Red 14-02-2020**	CRISIL AA	1,500,000	1,509.06	6.12%
8.9% Reliance Home Finance Ltd NCD Rd 03-01-2020**	CARE AA+	500,000	503.30	2.04%
<b>Sub Total</b>			<b>2,012.36</b>	<b>8.16%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>			-	-
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>			-	-
<b>TOTAL</b>			<b>2,012.36</b>	<b>8.16%</b>

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>Investment in Mutual fund</b>				
Edelweiss ETF - Nifty Bank		876	18.88	0.08%
<b>Sub Total</b>			<b>18.88</b>	<b>0.08%</b>
<b>TOTAL</b>			<b>18.88</b>	<b>0.08%</b>
<b>Deposits</b>				
<b>Margin Deposits</b>				
7.5% HDFC Bank F&O Margin FD 04-08-2017	365 Days	80,000,000	800.00	3.24%
7.40% RBL Bank F&O MarginFD RED 18-07-2017	365 Days	80,000,000	800.00	3.24%
<b>Sub Total</b>			<b>1,600.00</b>	<b>6.48%</b>
<b>Fixed Deposit</b>				
5.25% Yes Bank Ltd FD RED 03-04-2017	10 Days	230,368,000	2,303.68	9.34%
<b>Sub Total</b>			<b>2,303.68</b>	<b>9.34%</b>
<b>TOTAL</b>			<b>3,903.68</b>	<b>15.82%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			1,482.27	6.01%
<b>Sub Total</b>			<b>1,482.27</b>	<b>6.01%</b>
<b>TOTAL</b>			<b>1,482.27</b>	<b>6.01%</b>
Other Net Receivable / Payable (Refer Note 7)			(345.46)	(1.45)%
<b>GRAND TOTAL (Net Assets)</b>			<b>24,672.30</b>	<b>100.00%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.

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

@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

# Unlisted Security

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan / Option	NAV
Bonus Option	^
Dividend Option	12.73
Growth Option	19.13
Direct Plan - Bonus Option	^
Direct Plan - Growth Option	19.52
Direct Plan - Dividend Option	14.30

NAV at the end of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	12.91	20.11
Growth Option	20.11	^
Direct Plan - Bonus Option	^	20.59
Direct Plan - Growth Option	20.59	14.61
Direct Plan - Dividend Option	14.61	^

^ There were no investors in this option.

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 2,198.86
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 7.75
- Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
- Includes Margin money placed on derivatives other than margin money placed with bank Nil
- The short derivative positions appearing in the portfolio pertains to reversed / hedged positions Nil
- Total Dividend (Net) declared during the half-year period (₹ per unit) Nil

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.

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

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ELSS FUND AS ON MARCH 31, 2017 (An Open ended Equity Linked Saving Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Reliance Industries Ltd.	Petroleum Products	20,583	271.88	3.95%
Infosys Ltd.	Software	21,762	222.46	3.23%
Housing Development Finance Corporation Ltd.	Finance	13,489	202.62	2.94%
HDFC Bank Ltd.	Banks	13,206	190.50	2.77%
Bharti Airtel Ltd.	Telecom - Services	50,333	176.19	2.56%
Piramal Enterprises Ltd.	Pharmaceuticals	9,172	174.55	2.54%
IndusInd Bank Ltd.	Banks	10,760	153.35	2.23%
MRF Ltd.	Auto Ancillaries	244	148.73	2.16%
Exide Industries Ltd.	Auto Ancillaries	65,956	147.97	2.15%
IIFL Holdings Ltd.	Finance	36,937	147.82	2.15%
City Union Bank Ltd.	Banks	97,387	147.64	2.15%
L&T Finance Holdings Ltd.	Finance	115,951	143.37	2.08%
Grasim Industries Ltd.	Cement	13,654	143.23	2.08%
HCL Technologies Ltd.	Software	15,741	137.69	2.00%
TVS Motor Company Ltd.	Auto	31,742	136.74	1.99%
GAIL (India) Ltd.	Gas	36,234	136.58	1.99%
NHPC Ltd.	Power	423,827	136.47	1.98%
Tata Consultancy Services Ltd.	Software	5,570	135.45	1.97%
Indian Oil Corporation Ltd.	Petroleum Products	34,733	134.43	1.95%
Yes Bank Ltd.	Banks	8,407	130.04	1.89%
Oil India Ltd.	Oil	37,925	126.59	1.84%
NTPC Ltd.	Power	75,379	125.13	1.82%
Power Grid Corporation of India Ltd.	Power	63,399	125.09	1.82%
Vardhman Textiles Ltd.	Textiles - Cotton	8,773	115.16	1.67%
ITC Ltd.	Consumer Non Durables	39,749	111.42	1.62%
Finolex Industries Ltd.	Industrial Products	18,494	107.07	1.56%
Sundram Fasteners Ltd.	Auto Ancillaries	27,318	105.45	1.53%
Larsen & Toubro Ltd.	Construction Project	6,662	104.92	1.52%
Aarti Industries Ltd.	Chemicals	12,862	98.47	1.43%
Axis Bank Ltd.	Banks	20,000	98.16	1.43%
Mangalore Refinery & Petrochemicals Ltd.	Petroleum Products	92,033	98.15	1.43%
Symphony Ltd.	Consumer Durables	6,288	96.15	1.40%
V-Guard Industries Ltd.	Industrial Capital Goods	49,791	86.34	1.25%
Muthoot Finance Ltd.	Finance	22,168	81.79	1.19%
Indraprastha Gas Ltd.	Gas	7,900	80.18	1.17%
Hatsun Agro Product Ltd.	Consumer Non Durables	15,023	77.00	1.12%
The Ramco Cements Ltd.	Cement	11,247	75.65	1.10%



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>(B) Index / Stock Option</b>				
NIFTY 27/04/2017 Put 9100	Index Option	4,500	3.49	0.23%
<b>Sub Total</b>			<b>3.49</b>	<b>0.23%</b>
<b>TOTAL</b>			<b>3.49</b>	<b>0.23%</b>
<b>Debt Instruments</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
Edelweiss Financial Services Ltd Zcb Red 10-04-2018**	ICRAAA	30,000	36.03	2.42%
<b>Sub Total</b>			<b>36.03</b>	<b>2.42%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>			<b>-</b>	<b>-</b>
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>			<b>-</b>	<b>-</b>
<b>TOTAL</b>			<b>36.03</b>	<b>2.42%</b>
<b>Deposits</b>				
<b>Margin Deposits</b>				
8.00% RBL Bank F&O Margin FD Red 20-11-2017	368 Days	5,000,000	50.00	3.36%
8.00% RBL Bank F&O Margin FD Red 27-11-2017	368 Days	4,000,000	40.00	2.69%
<b>Sub Total</b>			<b>90.00</b>	<b>6.05%</b>
<b>TOTAL</b>			<b>90.00</b>	<b>6.05%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			140.93	9.47%
<b>Sub Total</b>			<b>140.93</b>	<b>9.47%</b>
<b>TOTAL</b>			<b>140.93</b>	<b>9.47%</b>
Other Net Receivable / Payable (Refer Note 7)			9.87	0.67%
<b>GRAND TOTAL (Net Assets)</b>			<b>1,487.49</b>	<b>100.00%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.  
\*\*Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.  
@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

**Notes:**

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Bonus Option	-	A
Dividend Option	17.78	-
Growth Option	20.94	-
Plan B - Dividend Option	21.06	-
Plan B - Growth Option	20.66	-
Plan C - Dividend Option	-	A
Plan C - Growth Option	-	A
Direct Plan - Bonus Option	-	A
Direct Plan - Dividend Option	18.08	-
Direct Plan - Growth Option	21.22	-
NAV at the end of the period (₹ per unit)		
Bonus Option	-	A
Dividend Option	17.82	-
Growth Option	21.74	-
Plan B - Dividend Option	21.87	-
Plan B - Growth Option	21.45	-
Plan C - Dividend Option	-	A
Plan C - Growth Option	-	A
Direct Plan - Bonus Option	-	A
Direct Plan - Dividend Option	18.16	-
Direct Plan - Growth Option	22.08	-
^ There were no investors in this option.		

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 117.95
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 4.38
- Total Dividend (Net) declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.60	0.60
Plan B - Dividend Option	-	-
Direct Plan - Dividend Option	0.60	0.60

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.

- Includes Margin money placed on derivatives other than margin money placed with bank
- Total value and percentage of illiquid Equity shares & Equity related instruments Nil
- No Bonus was declared during the half year period
- Futures MTM forming part of Net Assets
- Change in Scheme Name from "Edelweiss Equity Enhancer Fund" to "Edelweiss Value Opportunities Fund" w.e.f September 10, 2014 pursuant to change in fundamental attributes
- Change in Scheme Name from "Edelweiss Value Opportunities Fund" to "Edelweiss Prudent Advantage Fund" from October 14, 2015

**HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ARBITRAGE FUND AS ON MARCH 31, 2017 (An open-ended equity scheme)**

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Reliance Industries Ltd.	Petroleum Products	762,500	10,071.86	5.41%
ITC Ltd.	Consumer Non Durables	2,988,000	8,375.36	4.50%
Indiabulls Housing Finance Ltd.	Finance	636,800	6,353.67	3.42%
Century Textiles & Industries Ltd.	Cement	5,555,500	5,850.25	3.14%
Reliance Infrastructure Ltd.	Power	787,800	4,479.82	2.41%
JSW Steel Ltd.	Ferrous Metals	2,220,000	4,178.04	2.25%
Bharat Financial Inclusion Ltd.	Finance	501,000	4,050.08	2.18%
Maruti Suzuki India Ltd.	Auto	66,600	4,006.46	2.15%
Reliance Capital Ltd.	Finance	510,000	3,137.01	1.69%
ICICI Bank Ltd.	Banks	1,120,000	3,100.72	1.67%
Castrol India Ltd.	Petroleum Products	695,800	3,008.64	1.62%
Aurobindo Pharma Ltd.	Pharmaceuticals	400,400	2,703.50	1.45%
The Federal Bank Ltd.	Banks	2,937,000	2,685.89	1.44%
IDFC Ltd.	Finance	4,910,400	2,676.17	1.44%
Exide Industries Ltd.	Auto Ancillaries	1,072,000	2,405.03	1.29%
Dewan Housing Finance Corporation Ltd.	Finance	642,000	2,357.10	1.27%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	341,600	2,350.72	1.26%
NCC Ltd.	Construction Project	2,848,000	2,333.94	1.25%
Tata Global Beverages Ltd.	Consumer Non Durables	1,467,000	2,208.57	1.19%
Power Grid Corporation of India Ltd.	Power	1,108,000	2,186.08	1.18%
Adani Power Ltd.	Power	5,460,000	2,178.54	1.17%
Tata Motors Ltd.	Auto	766,500	2,162.68	1.16%
Power Finance Corporation Ltd.	Finance	1,482,000	2,162.24	1.16%
L&T Finance Holdings Ltd.	Finance	1,746,000	2,158.93	1.16%
Indiabulls Real Estate Ltd.	Construction	2,290,000	2,003.75	1.08%
United Spirits Ltd.	Consumer Non Durables	86,250	1,875.68	1.01%
Reliance Power Ltd.	Power	3,600,000	1,731.60	0.93%
Tata Communications Ltd.	Telecom - Services	235,200	1,698.26	0.91%
Coal India Ltd.	Minerals/Mining	562,700	1,646.74	0.89%
Jain Irrigation Systems Ltd.	Industrial Products	1,683,000	1,579.50	0.85%
Oil & Natural Gas Corporation Ltd.	Oil	757,500	1,401.38	0.75%
IDFC Bank Ltd.	Banks	2,280,000	1,352.04	0.73%
Sintex Industries Ltd.	Industrial Products	1,168,500	1,235.69	0.66%
PTC India Ltd.	Power	1,304,000	1,217.94	0.65%
JSW Energy Ltd.	Power	1,888,000	1,183.78	0.64%
TV18 Broadcast Ltd.	Media & Entertainment	2,805,000	1,178.10	0.63%
Sun TV Network Ltd.	Media & Entertainment	142,000	1,122.72	0.60%
Hexaware Technologies Ltd.	Software	522,000	1,122.04	0.60%
Tata Steel Ltd.	Ferrous Metals	232,000	1,119.86	0.60%
Aditya Birla Nuvo Ltd.	Services	66,000	1,002.18	0.54%
Larsen & Toubro Ltd.	Construction Project	62,500	984.31	0.53%
The India Cements Ltd.	Cement	602,000	977.95	0.53%
Tata Chemicals Ltd.	Chemicals	145,500	871.18	0.47%
NMDC Ltd.	Minerals/Mining	570,000	758.67	0.41%
Bharat Electronics Ltd.	Industrial Capital Goods	481,500	754.75	0.41%
Wockhardt Ltd.	Pharmaceuticals	102,000	733.64	0.39%
Engineers India Ltd.	Construction Project	504,000	725.51	0.39%
Kotak Mahindra Bank Ltd.	Banks	82,400	718.69	0.39%
Cairn India Ltd.	Oil	227,500	695.81	0.37%
LIC Housing Finance Ltd.	Finance	112,200	693.90	0.37%
Zee Entertainment Enterprises Ltd.	Media & Entertainment	102,700	550.01	0.30%
DLF Ltd.	Construction	350,000	520.28	0.28%
Apollo Tyres Ltd.	Auto Ancillaries	249,000	519.66	0.28%
Indo Count Industries Ltd.	Textiles - Cotton	262,500	518.31	0.28%
Bajaj Auto Ltd.	Auto	18,000	504.98	0.27%
Mahindra & Mahindra Ltd.	Auto	34,500	443.98	0.24%

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
The South Indian Bank Ltd.	Banks	2,054,742	438.69	0.24%
Arvind Ltd.	Textile Products	102,000	402.85	0.22%
Bharat Petroleum Corporation Ltd.	Petroleum Products	56,400	366.52	0.20%
Dish TV India Ltd.	Media & Entertainment	336,000	361.20	0.19%
IFCI Ltd.	Finance	1,166,000	345.72	0.19%
Idea Cellular Ltd.	Telecom - Services	392,000	336.53	0.18%
Tata Power Company Ltd.	Power	369,000	333.39	0.18%
Jet Airways (India) Ltd.	Transportation	55,000	289.25	0.16%
Asian Paints Ltd.	Consumer Non Durables	26,400	283.40	0.15%
Biocon Ltd.	Pharmaceuticals	22,800	258.16	0.14%
Cadila Healthcare Ltd.	Pharmaceuticals	51,200	226.30	0.12%
NTPC Ltd.	Power	128,000	212.48	0.11%
Granules India Ltd.	Pharmaceuticals	145,000	201.33	0.11%
Housing Development & Infra. Ltd.	Construction	232,000	190.12	0.10%
Jindal Steel & Power Ltd.	Ferrous Metals	135,000	163.35	0.09%
Dr. Reddy's Laboratories Ltd.	Pharmaceuticals	6,200	163.21	0.09%
Hindalco Industries Ltd.	Non - Ferrous Metals	66,500	127.71	0.07%
Axis Bank Ltd.	Banks	24,000	117.79	0.06%
Divi's Laboratories Ltd.	Pharmaceuticals	18,600	116.04	0.06%
UPL Ltd.	Pesticides	15,600	113.40	0.06%
NHPC Ltd.	Power	351,000	113.02	0.06%
Hindustan Petroleum Corporation Ltd.	Petroleum Products	16,800	88.31	0.05%
IndusInd Bank Ltd.	Banks	4,800	68.41	0.04%
IDBI Bank Ltd.	Banks	88,000	66.09	0.04%
IRB Infrastructure Developers Ltd.	Construction	25,000	59.10	0.03%
Torrent Power Ltd.	Power	18,000	41.46	0.02%
Indian Oil Corporation Ltd.	Petroleum Products	9,000	34.83	0.02%
Housing Development Finance Corporation Ltd.	Finance	1,500	22.53	0.01%
<b>Sub Total</b>			<b>126,167.38</b>	<b>67.83%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>			<b>-</b>	<b>-</b>
<b>TOTAL</b>			<b>126,167.38</b>	<b>67.83%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.  
\*\*Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.  
@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

**Notes:**

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Bonus Option	-	A
Dividend Option	17.78	-
Growth Option	20.94	-
Plan B - Dividend Option	21.06	-
Plan B - Growth Option	20.66	-
Plan C - Dividend Option	-	A
Plan C - Growth Option	-	A
Direct Plan - Bonus Option	-	A
Direct Plan - Dividend Option	18.08	-
Direct Plan - Growth Option	21.22	-
NAV at the end of the period (₹ per unit)		
Bonus Option	-	A
Dividend Option	17.82	-
Growth Option	21.74	-
Plan B - Dividend Option	21.87	-
Plan B - Growth Option	21.45	-
Plan C - Dividend Option	-	A
Plan C - Growth Option	-	A
Direct Plan - Bonus Option	-	A
Direct Plan - Dividend Option	18.16	-
Direct Plan - Growth Option	22.08	-
^ There were no investors in this option.		

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 117.95
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 4.38
- Total Dividend (Net) declared during the half-year period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Dividend Option	0.60	0.60
Plan B - Dividend Option	-	-
Direct Plan - Dividend Option	0.60	0.60

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.

- Includes Margin money placed on derivatives other than margin money placed with bank
- Total value and percentage of illiquid Equity shares & Equity related instruments Nil
- No Bonus was declared during the half year period
- Futures MTM forming part of Net Assets
- Change in Scheme Name from "Edelweiss Equity Enhancer Fund" to "Edelweiss Value Opportunities Fund" w.e.f September 10, 2014 pursuant to change in fundamental attributes
- Change in Scheme Name from "Edelweiss Value Opportunities Fund" to "Edelweiss Prudent Advantage Fund" from October 14, 2015

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
Edelweiss Financial Services Ltd ZCB Red 20-06-18**	ICRA AA	800,000	963.72	0.52%
LIC Housing Finance Ltd ZCB Red 26-11-2018**	CRISIL AAA	500,000	709.67	0.38%
Shriram Transport Finance Company Ltd ZCB Red 15-07-2017**	CRISIL AA+	500,000	649.12	0.35%
9.65% Chola Mandalam Investment & Finance Company Ltd NCD 21-05-2018**	ICRA AA	500,000	508.37	0.27%
9.20% Housing Development Finance Corporation Ltd NCD Red 07-02-2018**	CRISIL AAA	500,000	507.60	0.27%
8.9% Reliance Home Finance Ltd NCD Red 03-01-2020**	CARE AA+	500,000	503.30	0.27%
10.00% ICICI Bank Ltd NCD Red 10-11-17**	CRISIL AAA	100,500	102.10	0.05%
9.27% Power Finance Corporation Ltd NCD Red 21-08-2017**	CRISIL AAA	80,000	80.70	0.04%
9.96% Power Finance Corporation Ltd NCD Red 18-05-17**	CRISIL AAA	70,000	70.27	0.04%
10.50% IL & FS Ltd NCD Red 11-06-2017**	CARE AAA	55,000	55.31	0.03%
9.4% Rural Electrification Corporation Ltd NCD Red 20-07-17**	CRISIL AAA	40,000	40.29	0.02%
9.85% Rural Electrification Corporation Ltd NCD Red 28-09-17**	CRISIL AAA	30,000	30.45	0.02%
<b>Sub Total</b>			<b>14,660.46</b>	<b>7.87%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>			<b>NIL</b>	<b>NIL</b>
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>			<b>NIL</b>	<b>NIL</b>
<b>TOTAL</b>			<b>14,660.46</b>	<b>7.87%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.  
\*\*Thinly traded/Non traded securities as defined in SEBI Regulations and Guidelines.  
@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

**Notes:**

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Plan/Option Name	Individual & HUF	Others
Bonus Option	-	A
Dividend Option	17.78	-



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS TOP 100 FUNDS AS ON MARCH 31, 2017 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Reliance Industries Ltd.	Petroleum Products	75,052	991.36	6.45%
Infosys Ltd.	Software	77,860	795.92	5.18%
Housing Development Finance Corporation Ltd.	Finance	41,336	620.91	4.04%
IndusInd Bank Ltd.	Banks	40,523	577.51	3.76%
Yes Bank Ltd.	Banks	34,730	537.19	3.50%
Axis Bank Ltd.	Banks	100,711	494.29	3.22%
Bharti Airtel Ltd.	Telecom - Services	123,746	433.17	2.82%
Oracle Financial Services Software Ltd.	Software	9,964	380.20	2.48%
Eicher Motors Ltd.	Auto	1,403	358.99	2.34%
HCL Technologies Ltd.	Software	38,301	335.04	2.18%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	47,529	327.07	2.13%
Guh Finance Ltd.	Finance	79,650	315.33	2.05%
ITC Ltd.	Consumer Non Durables	106,336	298.06	1.94%
Oil India Ltd.	Oil	88,785	296.36	1.93%
Piramal Enterprises Ltd.	Pharmaceuticals	15,509	295.14	1.92%
UPL Ltd.	Pesticides	37,842	275.07	1.79%
Petronet LNG Ltd.	Gas	67,394	271.70	1.77%
Larsen & Toubro Ltd.	Construction Project	15,413	242.74	1.58%
Hindustan Unilever Ltd.	Consumer Non Durables	25,580	233.23	1.52%
Tata Consultancy Services Ltd.	Software	9,147	222.44	1.45%
Lupin Ltd.	Pharmaceuticals	15,278	220.80	1.44%
Colgate Palmolive (India) Ltd.	Consumer Non Durables	21,956	218.57	1.42%
Nestle India Ltd.	Consumer Non Durables	3,222	215.25	1.40%
ICICI Bank Ltd.	Banks	75,296	208.46	1.36%
State Bank of India	Banks	68,828	201.94	1.31%
ABB India Ltd.	Industrial Capital Goods	15,690	200.82	1.31%
Emami Ltd.	Consumer Non Durables	18,224	193.97	1.26%
Rural Electrification Corporation Ltd.	Finance	106,153	192.14	1.25%
MRF Ltd.	Auto Ancillaries	278	169.45	1.10%
IIFL Holdings Ltd.	Finance	42,067	168.35	1.10%
Whirlpool of India Ltd.	Consumer Durables	13,122	160.31	1.04%
Ajanta Pharma Ltd.	Pharmaceuticals	8,902	156.72	1.02%
L&T Finance Holdings Ltd.	Finance	126,380	156.27	1.02%
Grasim Industries Ltd.	Cement	14,841	155.68	1.01%
Hindalco Industries Ltd.	Non - Ferrous Metals	78,738	153.58	1.00%
Kansai Nerolac Paints Ltd.	Consumer Non Durables	40,552	153.55	1.00%
Maruti Suzuki India Ltd.	Auto	2,416	145.34	0.95%
NHPC Ltd.	Power	433,513	139.59	0.91%
Cholamandalam Investment & Finance Company Ltd.	Finance	14,353	138.51	0.90%
P I INDUSTRIES LIMITED	Pesticides	15,618	130.90	0.85%
CRISIL Ltd.	Finance	6,760	128.74	0.84%
Power Grid Corporation of India Ltd.	Power	63,509	125.30	0.82%
Bharat Petroleum Corporation Ltd.	Petroleum Products	18,710	121.59	0.79%
Britannia Industries Ltd.	Consumer Non Durables	3,584	120.92	0.79%
Indian Oil Corporation Ltd.	Petroleum Products	30,522	118.14	0.77%
Bajaj Finserv Ltd.	Finance	2,876	117.87	0.77%
City Union Bank Ltd.	Banks	75,192	113.99	0.74%
Aurobindo Pharma Ltd.	Pharmaceuticals	15,875	107.19	0.70%
ICICI Prudential Life Insurance Co Ltd.	Finance	26,785	102.43	0.67%
Bharti Infratel Ltd.	Telecom - Equipment & Accessories	28,109	91.61	0.60%
Natco Pharma Ltd.	Pharmaceuticals	10,508	89.23	0.58%
Shriram City Union Finance Ltd.	Finance	3,717	87.71	0.57%
Exide Industries Ltd.	Auto Ancillaries	38,658	86.73	0.56%
NLC India Ltd.	Power	80,170	86.06	0.56%
Mangalore Refinery & Petrochemicals Ltd.	Petroleum Products	78,896	84.14	0.55%
Alkem Laboratories Limited	Pharmaceuticals	3,619	79.80	0.52%
Abbott India Ltd.	Pharmaceuticals	1,718	79.76	0.52%
The Ramco Cements Ltd.	Cement	11,502	77.37	0.50%
Page Industries Ltd.	Textile Products	524	76.61	0.50%
Biocon Ltd.	Pharmaceuticals	6,725	76.15	0.50%
Balkrishna Industries Ltd.	Auto Ancillaries	5,446	75.49	0.49%
FORTIS HEALTHCARE LIMITED	Healthcare Services	39,787	71.90	0.47%
Glenmark Pharmaceuticals Ltd.	Pharmaceuticals	8,327	70.95	0.46%
Dr. Lal Path Labs Ltd.	Healthcare Services	6,411	62.03	0.40%
Syngene International Ltd.	Pharmaceuticals	10,350	53.90	0.35%
Tata Motors Ltd.	Auto	2,209	10.29	0.07%
<b>Sub Total</b>			<b>14,097.82</b>	<b>91.79%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>14,097.82</b>	<b>91.79%</b>
<b>Derivatives</b>				
<b>(a) Index/Stock Future</b>				
HDFC Bank Ltd 27/04/2017	Stock Futures	52,500	756.32	4.92%
Tata Motors Ltd 27/04/2017	Stock Futures	30,000	140.31	0.91%
State Bank of India 27/04/2017	Stock Futures	27,000	79.18	0.52%
TVS Motor Company Ltd 27/04/2017	Stock Futures	18,000	77.58	0.51%
<b>Sub Total</b>			<b>@1,053.39</b>	<b>@8.86%</b>
<b>(B) Index / Stock Option</b>				
NIFTY 27/04/2017 CALL 8700	Index Options	2,400	12.09	0.08%
State Bank of India 27/04/2017 Call 300	Stock Options	30,000	2.12	0.01%
<b>Sub Total</b>			<b>14.21</b>	<b>0.09%</b>
<b>TOTAL</b>			<b>14.21</b>	<b>0.09%</b>
<b>Debt Instruments</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>Deposits</b>				
<b>Margin Deposits</b>				
7.00% RBL Bank F&O Margin FD RED 17-04-17	97 Days	9,500,000	95.00	0.62%
8.00% RBL Bank F&O Margin FD RED 20-11-2017	368 Days	5,000,000	50.00	0.33%
<b>Sub Total</b>			<b>145.00</b>	<b>0.95%</b>
<b>TOTAL</b>			<b>145.00</b>	<b>0.95%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			1,057.48	6.88%
<b>Sub Total</b>			<b>1,057.48</b>	<b>6.88%</b>
<b>TOTAL</b>			<b>1,057.48</b>	<b>6.88%</b>
Other Net Receivable / Payable (Refer Note 7)			45.32	0.29%
<b>GRAND TOTAL (Net Assets)</b>			<b>15,359.83</b>	<b>100.00%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades. @@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

Notes:

- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
- NAV at the beginning of the period (₹ per unit)

Option Name	Quantity	Market value (₹ in lacs)	% to Net Assets
Bonus Option			
Dividend Option		18.37	
Growth Option		27.24	
Plan B - Dividend Option		27.71	
Plan B - Growth Option		27.38	
Plan C - Dividend Option		22.08	
Plan C - Growth Option		27.02	
Direct Plan - Bonus Option			
Direct Plan - Dividend Option		20.36	
Direct Plan - Growth Option		27.81	
NAV at the end of the period (₹ per unit)			
Bonus Option			
Dividend Option		19.14	
Growth Option		28.39	
Plan B - Dividend Option		28.88	
Plan B - Growth Option		28.54	
Plan C - Dividend Option		23.01	

Option Name	Quantity	Market value (₹ in lacs)	% to Net Assets
Plan C - Growth Option		28.16	
Direct Plan - Bonus Option			
Direct Plan - Dividend Option		21.30	
Direct Plan - Growth Option		29.10	

^ There were no investors in this option.

- Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 1,067.60
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Portfolio Turnover Ratio 3.51
- Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
- Includes Margin money placed on derivatives other than margin money placed with bank
- No Dividend was declared during the half year period
- No Bonus was declared during the half year period
- Futures MTM forming part of Net Assets
- Change in Scheme fundamental attributes w.e.f. September 09, 2015
- Change in name of the Scheme from 'Edelweiss Diversified Growth Equity Top 100 (E.D.G.E Top 100) Fund to Edelweiss Top 100 Fund with effect from November 25, 2016.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS MID AND SMALL CAP FUND AS ON MARCH 31, 2017 (An open-ended equity growth scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Yes Bank Ltd.	Banks	85,311	1,319.55	2.81%
IndusInd Bank Ltd.	Banks	86,994	1,239.79	2.64%
MRF Ltd.	Auto Ancillaries	2,030	1,237.38	2.63%
Kansai Nerolac Paints Ltd.	Consumer Non Durables	321,417	1,217.05	2.59%
Petronet LNG Ltd.	Gas	291,836	1,176.54	2.50%
The Federal Bank Ltd.	Banks	1,170,579	1,070.49	2.28%
City Union Bank Ltd.	Banks	683,998	1,036.94	2.21%
Havells India Ltd.	Consumer Durables	212,499	989.71	2.11%
Whirlpool of India Ltd.	Consumer Durables	80,027	977.69	2.08%
The Ramco Cements Ltd.	Cement	142,791	960.48	2.04%
Torrent Pharmaceuticals Ltd.	Pharmaceuticals	60,422	938.11	2.00%
Indraprastha Gas Ltd.	Gas	87,136	884.39	1.86%
Jubilant Life Sciences Ltd.	Pharmaceuticals	109,830	878.42	1.87%
Cholamandalam Investment & Finance Company Ltd.	Finance	88,469	853.77	1.82%
Supreme Industries Ltd.	Industrial Products	77,999	852.26	1.81%
Vakangee Ltd.	Software	246,997	812.50	1.73%
Guh Finance Ltd.	Finance	204,659	810.24	1.72%
National Buildings Construction Corporation Ltd.	Construction	445,957	767.27	1.63%
Amarara Raja Batteries Ltd.	Auto Ancillaries	82,310	732.60	1.56%
JK Cement Ltd.	Cement	73,307	685.38	1.46%
TVS Motor Company Ltd.	Auto	158,772	683.99	1.46%
Motilal Oswal Financial Services Ltd.	Finance	93,418	678.59	1.44%
Greaves Cotton Ltd.	Industrial Products	388,680	678.44	1.44%
Vinati Organics Ltd.	Chemicals	89,323	677.07	1.44%
Finolex Industries Ltd.	Industrial Products	114,738	664.28	1.41%
JK Lakshmi Cement Ltd.	Cement	139,089	641.13	1.36%
Tube Investments of India Ltd.	Auto Ancillaries	101,768	638.75	1.36%
Page Industries Ltd.	Textile Products	4,348	635.71	1.35%
CEAT Ltd.	Auto Ancillaries	46,088	610.60	1.30%
Jyothy Laboratories Ltd.	Consumer Non Durables	172,968	609.97	1.30%
NCC Ltd.	Construction Project	739,446	605.98	1.29%
Jain Irrigation Systems Ltd.	Industrial Products	645,021	605.35	1.29%
Blue Star Ltd.	Consumer Durables	86,640	599.90	1.28%
Biocon Ltd.	Pharmaceuticals	51,629	584.60	1.24%
Trident Ltd.	Textile Products	671,022	580.10	1.23%
Ahluwalia Contracts (India) Ltd.	Construction	174,842	548.57	1.17%
ITD Cementation India Ltd.	Construction	311,328	533.30	1.14%
V-Guard Industries Ltd.	Industrial Capital Goods	307,375	532.99	1.13%
Teamlease Services Ltd.	Commercial Services	54,582	530.56	1.13%
Sadhav Engineering Ltd.	Construction Project	169,724	518.00	1.10%
Action Construction Equipment Ltd.	Industrial Capital Goods	861,935	515.01	1.10%
Century Plyboards (India) Ltd.	Consumer Durables	198,169	514.25	1.09%
KNR Constructions Ltd.	Construction	265,468	511.69	1.09%
Mold-Tek Packaging Ltd.	Industrial Products	220,948	510.17	1.09%
Multi Commodity Exchange of India Ltd.	Finance	41,779	503.46	1.07%
Solar Industries India Ltd.	Chemicals	63,433	499.98	1.06%
Dhanuka Agritech Ltd.	Pesticides	60,646	482.29	1.03%
Persistent Systems Ltd.	Software	80,650	480.43	1.02%
Kirloskar Brothers Ltd.	Industrial Products	187,516	477.32	1.02%
Kajaria Ceramics Ltd.	Construction	81,352	474.69	1.01%
P I INDUSTRIES LIMITED	Pesticides	54,891	460.07	0.98%
Ujaas Energy Ltd.	Industrial Capital Goods	1,321,141	445.89	0.95%
Alembic Pharmaceuticals Ltd.	Pharmaceuticals	68,057	427.02	0.91%
Dalmia Bharat Ltd.	Cement	21,001	412.82	0.88%
APL Apollo Tubes Ltd.	Ferrous Metals	34,458	404.69	0.86%
Suprajit Engineering Ltd.	Auto Ancillaries	148,431	356.90	0.76%
Genus Power Infrastructures Ltd.	Industrial Capital Goods	848,792	343.76	0.73%
Sterile Technologies Ltd.	Industrial Products	272,412	342.97	0.73%
West Coast Paper Mills Ltd.	Paper	182,900	320.62	0.68%
Sagar Cements Ltd.	Cement	35,212	280.09	0.60%
Aegis Logistics Ltd.	Gas	128,241	249.56	0.53%
Indian Bank	Banks	87,442	243.31	0.52%
Birla Corporation Ltd.	Cement	32,873	243.18	0.52%
Engineers India Ltd.	Construction Project	154,815	222.86	0.47%
<b>Sub Total</b>			<b>41,321.47</b>	<b>87.93%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>41,321.47</b>	<b>87.93%</b>
<b>Derivatives</b>				
<b>(a) Index/Stock Future</b>				
Rural Electrification Corporation Ltd 27/04/2017	Stock Futures	750,000	1,356.38	2.89%
Punjab National Bank 27/04/2017	Stock Futures	791,000	1,184.13	2.52%
Union Bank Of India 27/04/2017	Stock Futures	472,000	737.03	1.57%
Ceat Ltd 27/04/2017	Stock Futures	18,900	251.61	0.54%</



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ECONOMIC RESURGENCE FUND AS ON MARCH 31, 2017 (An Open ended Equity Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
ICICI Bank Ltd.	Banks	56,616	156.74	5.69%
Maruti Suzuki India Ltd.	Auto	2,413	145.16	5.27%
IndusInd Bank Ltd.	Banks	8,875	126.48	4.59%
Larsen & Toubro Ltd.	Construction Project	7,661	120.65	4.38%
Yes Bank Ltd.	Banks	6,983	108.01	3.92%
State Bank of India	Banks	29,270	85.88	3.12%
Blue Star Ltd.	Consumer Durables	11,000	76.16	2.76%
Action Construction Equipment Ltd.	Industrial Capital Goods	116,004	69.31	2.52%
Ahluwalia Contracts (India) Ltd.	Construction	19,088	59.89	2.17%
KMR Constructions Ltd	Construction	30,635	59.05	2.14%
Vedanta Ltd.	Non - Ferrous Metals	20,758	57.07	2.07%
Whirlpool of India Ltd.	Consumer Durables	4,469	54.60	1.98%
Ujaas Energy Ltd.	Industrial Capital Goods	157,654	53.21	1.93%
Jain Irrigation Systems Ltd.	Industrial Products	55,749	52.32	1.90%
NCC Ltd.	Construction Project	61,536	50.43	1.83%
National Buildings Construction Corporation Ltd.	Construction	29,272	50.36	1.83%
Ultratech Cement Ltd.	Cement	1,249	49.77	1.81%
VA Tech Wabag Ltd.	Engineering Services	7,289	49.66	1.80%
Kansai Nerolac Paints Ltd.	Consumer Non Durables	12,731	48.21	1.75%
Solar Industries India Ltd.	Chemicals	5,827	45.93	1.67%
Sadbhav Engineering Ltd.	Construction Project	15,022	45.85	1.66%
Dalmia Bharat Ltd.	Cement	2,325	45.70	1.66%
JK Cement Ltd.	Cement	4,784	44.73	1.62%
J.Kumar Infraprojects Ltd.	Construction	17,235	44.55	1.62%
V-Guard Industries Ltd.	Industrial Capital Goods	25,391	44.03	1.60%
JK Lakshmi Cement Ltd.	Cement	9,379	43.23	1.57%
Century Plyboards (India) Ltd.	Consumer Durables	16,280	42.25	1.53%
Bajaj Finance Ltd.	Finance	3,585	41.98	1.52%
Shree Cements Ltd.	Cement	223	38.10	1.38%
Fag Bearings India Ltd.	Industrial Products	832	38.10	1.38%
Eicher Motors Ltd.	Auto	145	37.10	1.35%
Grindwell Norton Ltd	Industrial Products	9,858	35.04	1.27%
Trident Ltd.	Textile Products	39,276	33.95	1.23%
ITD Cementation India Ltd.	Construction	19,193	32.88	1.19%
Hindalco Industries Ltd.	Non - Ferrous Metals	16,787	32.74	1.19%
Bharat Petroleum Corporation Ltd.	Petroleum Products	4,890	31.78	1.15%
The Federal Bank Ltd.	Banks	32,726	29.93	1.09%
BEML Ltd.	Industrial Capital Goods	2,116	28.82	1.05%
Bharat Electronics Ltd.	Industrial Capital Goods	17,470	27.38	0.99%
The Ramco Cements Ltd.	Cement	3,797	25.54	0.93%
Cummins India Ltd.	Industrial Products	2,609	24.77	0.90%
Texmaco Rail & Engineering Ltd	Industrial Capital Goods	22,705	21.07	0.76%
CEAT Ltd.	Auto Ancillaries	1,563	20.71	0.75%
Kajaria Ceramics Ltd.	Construction	3,318	19.36	0.70%
Bharat Forge Ltd.	Industrial Products	1,626	16.94	0.61%
Vakangee Ltd.	Software	5,029	16.54	0.60%
Amara Raja Batteries Ltd.	Auto Ancillaries	1,746	15.54	0.56%
WABCO India Ltd.	Auto Ancillaries	265	15.44	0.56%
Astra Microwave Products Ltd.	Telecom - Equipment & Accessories	12,329	13.69	0.50%
HDFC Bank Ltd.	Banks	40	0.58	0.02%
<b>Sub Total</b>			<b>2,427.21</b>	<b>88.07%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>2,427.21</b>	<b>88.07%</b>
<b>Derivatives</b>				
<b>(a) Index/Stock Future</b>				
HDFC Bank Ltd 27/04/2017	Stock Futures	15,500	223.29	8.10%
Punjab National Bank 27/04/2017	Stock Futures	14,000	20.96	0.76%
<b>Sub Total</b>			<b>@@244.25</b>	<b>@@8.86%</b>
<b>TOTAL</b>			<b>244.25</b>	<b>8.86%</b>
<b>Debt Instruments</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Sub Total</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>Deposits</b>				
<b>Margin Deposits</b>				
7.00% RBL Bank F&O FD Red 24-04-17	97 Days	3,000,000	30.00	1.09%
<b>Sub Total</b>			<b>30.00</b>	<b>1.09%</b>
<b>TOTAL</b>			<b>30.00</b>	<b>1.09%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			304.85	11.06%
<b>Sub Total</b>			<b>304.85</b>	<b>11.06%</b>
<b>TOTAL</b>			<b>304.85</b>	<b>11.06%</b>
<b>Other Net Receivable / Payable (Refer Note 7)</b>				
			(6.67)	(0.22%)
<b>GRAND TOTAL (Net Assets)</b>			<b>2,755.39</b>	<b>100.00%</b>

Net Receivables/(Payables) include Net Current Assets as well as the Mark to Market on derivative trades.

@@ The figures are shown only for disclosure purpose but do not form part of % to net assets.

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	10.696
Regular Plan - Growth Option	10.696
Direct Plan - Dividend Option	10.781
Direct Plan - Growth Option	10.878
  - NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	11.577
Regular Plan - Growth Option	11.576
Direct Plan - Dividend Option	11.680
Direct Plan - Growth Option	11.797
  - There were no investors in this option.
  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) 244.25
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Portfolio Turnover Ratio 0.79
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - Includes Margin money placed on derivatives other than margin money placed with bank
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period
  - Futures MTM forming part of Net Assets

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS TAX ADVANTAGE FUNDS AS ON MARCH 31, 2017 (An open ended equity linked savings scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
HDFC Bank Ltd.	Banks	8,249	119.00	9.37%
ITC Ltd.	Consumer Non Durables	24,128	67.63	5.32%
Reliance Industries Ltd.	Petroleum Products	4,510	59.57	4.69%
ICICI Bank Ltd.	Banks	21,408	59.27	4.67%
Infosys Ltd.	Software	5,793	59.22	4.66%
Housing Development Finance Corporation Ltd.	Finance	3,685	55.35	4.36%
State Bank of India	Banks	17,867	52.42	4.13%
Larsen & Toubro Ltd.	Construction Project	3,180	50.08	3.94%
Maruti Suzuki India Ltd.	Auto	824	49.57	3.90%
IndusInd Bank Ltd.	Banks	2,969	42.31	3.33%
Tata Motors Ltd.	Auto	8,109	37.78	2.97%
Tata Consultancy Services Ltd.	Software	1,490	36.23	2.85%
Yes Bank Ltd.	Banks	2,207	34.14	2.69%
Power Grid Corporation of India Ltd.	Power	16,243	32.05	2.52%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	4,108	28.27	2.23%
Kotak Mahindra Bank Ltd.	Banks	3,006	26.22	2.06%
Vedanta Ltd.	Non - Ferrous Metals	8,112	22.30	1.76%
Ahluwalia Contracts (India) Ltd.	Construction	6,888	21.61	1.70%
Zee Entertainment Enterprises Ltd.	Media & Entertainment	3,730	19.98	1.57%

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
Bharat Petroleum Corporation Ltd.	Petroleum Products	3,052	19.83	1.56%
Motilal Oswal Financial Services Ltd.	Finance	2,359	17.14	1.35%
Ultratech Cement Ltd.	Cement	409	16.30	1.28%
Lupin Ltd.	Pharmaceuticals	1,117	16.14	1.27%
Kansai Nerolac Paints Ltd.	Consumer Non Durables	4,205	15.92	1.25%
Whirlpool of India Ltd.	Consumer Durables	1,270	15.52	1.22%
Bajaj Finance Ltd.	Finance	1,310	15.34	1.21%
Trident Ltd.	Textile Products	17,226	14.89	1.17%
National Buildings Construction Corporation Ltd.	Construction	8,616	14.82	1.17%
JK Cement Ltd.	Cement	1,546	14.45	1.14%
Solar Industries India Ltd.	Chemicals	1,795	14.15	1.11%
Eicher Motors Ltd.	Auto	52	13.31	1.05%
Hindalco Industries Ltd.	Non - Ferrous Metals	6,805	13.27	1.05%
The Federal Bank Ltd.	Banks	14,362	13.13	1.03%
Petronet LNG Ltd.	Gas	3,156	12.72	1.00%
Britannia Industries Ltd.	Consumer Non Durables	326	11.00	0.87%
JK Lakshmi Cement Ltd.	Cement	2,312	10.66	0.84%
Jyothy Laboratories Ltd.	Consumer Non Durables	2,959	10.43	0.82%
Sadbhav Engineering Ltd.	Construction Project	3,396	10.36	0.82%
Multi Commodity Exchange of India Ltd.	Finance	827	9.97	0.78%
CEAT Ltd.	Auto Ancillaries	721	9.55	0.75%
NCC Ltd.	Construction Project	11,551	9.47	0.75%
The Ramco Cements Ltd.	Cement	1,394	9.38	0.74%
Dalmia Bharat Ltd.	Cement	391	7.69	0.61%
MRF Ltd.	Auto Ancillaries	12	7.31	0.58%
Action Construction Equipment Ltd.	Industrial Capital Goods	11,898	7.11	0.56%
ITD Cementation India Ltd.	Construction	4,128	7.07	0.56%
Bharat Forge Ltd.	Industrial Products	642	6.69	0.53%
Cholamandalam Investment & Finance Company Ltd.	Finance	605	5.84	0.46%
Havells India Ltd.	Consumer Durables	1,197	5.58	0.44%
Amara Raja Batteries Ltd.	Auto Ancillaries	621	5.53	0.44%
Indraprastha Gas Ltd.	Gas	523	5.31	0.42%
<b>Sub Total</b>			<b>1,238.88</b>	<b>97.55%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>1,238.88</b>	<b>97.55%</b>
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
9.30% Blue Dart Express Ltd NCD Red 20-11-17**	ICRA AA	160	0.16	0.01%
9.40% Blue Dart Express Ltd NCD Red 20-11-18**	ICRA AA	92	0.09	0.01%
9.50% Blue Dart Express Ltd NCD Red 20-11-19**	ICRA AA	69	0.07	0.01%
<b>Sub Total</b>			<b>0.32</b>	<b>0.03%</b>
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>0.32</b>	<b>0.03%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd. Repo in Corporate Debt Securities			37.98	2.99%
<b>Sub Total</b>			<b>37.98</b>	<b>2.99%</b>
<b>TOTAL</b>			<b>37.98</b>	<b>2.99%</b>
<b>Other Net Receivable / Payable</b>				
			(7.08)	(0.57%)
<b>GRAND TOTAL (Net Assets)</b>			<b>1,270.10</b>	<b>100.00%</b>

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

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Dividend Option	24.987
Regular Plan - Growth Option	33.147
Direct Plan - Dividend Option	25.887
Direct Plan - Growth Option	34.598
  - NAV at the end of the period (₹ per unit)
 

Regular Plan - Dividend Option	26.074
Regular Plan - Growth Option	34.589
Direct Plan - Dividend Option	27.080
Direct Plan - Growth Option	36.217
  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Portfolio Turnover Ratio 0.78
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - Includes Margin money placed on derivatives other than margin money placed with bank
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS BALANCED ADVANTAGE FUND AS ON MARCH 31, 2017 (An Open ended Balanced Scheme)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
Housing Development Finance Corporation Ltd.	Finance	40,083	602.09	8.83%
Reliance Industries Ltd.	Petroleum Products	39,314	519.30	7.62%
ITC Ltd.	Consumer Non Durables	118,136	331.14	4.86%
Infosys Ltd.	Software	23,348	238.67	3.50%
ICICI Bank Ltd.	Banks	83,664	231.62	3.40%
Larsen & Toubro Ltd.	Construction Project	11,815	186.07	2.73%
Kotak Mahindra Bank Ltd.	Banks	18,114	157.99	2.32%
State Bank of India	Banks	53,405	156.69	2.30%
Maruti Suzuki India Ltd.	Auto	2,330	140.17	2.06%
Tata Consultancy Services Ltd.	Software	5,746	139.73	2.05%
Axis Bank Ltd.	Banks	25,346	124.40	1.82%
IndusInd Bank Ltd.	Banks	8,210	117.00	1.72%
Tata Motors Ltd.	Auto	21,413	99.75	1.46%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	14,310	98.47	1.44%
Ultratech Cement Ltd.	Cement	2,336	93.08	1.37%
Asian Paints Ltd.	Consumer Non Durables	8,383	89.99	1.32%
Yes Bank Ltd.	Banks	4,851	75.03	1.10%
Eicher Motors Ltd.	Auto	249	63.71	0.93%
Zee Entertainment Enterprises Ltd.	Media & Entertainment	11,477	61.47	0.90%
Power Grid Corporation of India Ltd.	Power	27,579	54.41	0.80%
Bharat Petroleum Corporation Ltd.	Petroleum Products	7,906	51.38	0.75%
Hindalco Industries Ltd.	Non - Ferrous Metals	24,723	48.22	0.71%
Lupin Ltd.	Pharmaceuticals	3,126	45.18	0.66%
Bajaj Finance Ltd.	Finance	3,448	40.38	0.59%
Motilal Oswal Financial Services Ltd.	Finance	4,741	34.44	0.51%
Coal India Ltd.	Minerals/Mining	11,750	34.39	0.50%
Whirlpool of India Ltd.	Consumer Durables	2,476	30.25	0.44%
Indraprastha Gas Ltd.	Gas	2,892	29.35	0.43%
MRF Ltd.	Auto Ancillaries	48	29.26	0.43%
Britannia Industries Ltd.	Consumer Non Durables	855	28.85	



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS EUROPE DYNAMIC EQUITY OFF-SHORE FUND AS ON MARCH 31, 2017 (An open-ended fund of funds scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>Foreign Securities and/or Overseas ETFs</b>				
<b>International Mutual Fund Units</b>				
JP Morgan-Europe Dynamic Fund C Acc-Eur		113,167.547	2,402.70	94.97%
<b>Sub Total</b>			<b>2,402.70</b>	<b>94.97%</b>
<b>TOTAL</b>			<b>2,402.70</b>	<b>94.97%</b>
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Sub Total</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			136.93	5.41%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>136.93</b>	<b>5.41%</b>
<b>TOTAL</b>			<b>136.93</b>	<b>5.41%</b>
Other Net Receivable / Payable			(9.73)	(0.38%)
<b>GRAND TOTAL (Net Assets)</b>			<b>2,529.90</b>	<b>100.00%</b>

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Growth Option	9.5757
Direct Plan - Growth Option	9.8210
  - NAV at the end of the period (₹ per unit)
 

Regular Plan - Growth Option	9.9191
Direct Plan - Growth Option	10.2244
  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period (₹ Lacs) 2,402.70
  - Portfolio Turnover Ratio Nil
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS US VALUE EQUITY OFF-SHORE FUND AS ON MARCH 31, 2017 (An open-ended fund of funds scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>Foreign Securities and/or Overseas ETFs</b>				
<b>International Mutual Fund Units</b>				
JP Morgan Funds-US Value Fund Class C		526,713.746	8,954.49	99.68%
<b>Sub Total</b>			<b>8,954.49</b>	<b>99.68%</b>
<b>TOTAL</b>			<b>8,954.49</b>	<b>99.68%</b>
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Sub Total</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			99.75	1.11%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>99.75</b>	<b>1.11%</b>
<b>TOTAL</b>			<b>99.75</b>	<b>1.11%</b>
Other Net Receivable / Payable			(71.03)	(0.79%)
<b>GRAND TOTAL (Net Assets)</b>			<b>8,983.21</b>	<b>100.00%</b>

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Growth Option	12.5100
Direct Plan - Growth Option	12.8749
  - NAV at the end of the period (₹ per unit)
 

Regular Plan - Growth Option	13.4373
Direct Plan - Growth Option	13.8573
  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period (₹ Lacs) 8,954.49
  - Portfolio Turnover Ratio Nil
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS GREATER CHINA EQUITY OFF-SHORE FUND AS ON MARCH 31, 2017 (An open-ended fund of funds scheme)

Name of Instrument	Rating	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>Foreign Securities and/or Overseas ETFs</b>				
<b>International Mutual Fund Units</b>				
JP Morgan Funds - Greater China Fund Class C Acc		133,482.214	2,798.96	93.23%
<b>Sub Total</b>			<b>2,798.96</b>	<b>93.23%</b>
<b>TOTAL</b>			<b>2,798.96</b>	<b>93.23%</b>
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Sub Total</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			205.90	6.86%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>205.90</b>	<b>6.86%</b>
<b>TOTAL</b>			<b>205.90</b>	<b>6.86%</b>
Other Net Receivable / Payable			(2.79)	(0.09%)
<b>GRAND TOTAL (Net Assets)</b>			<b>3,002.07</b>	<b>100.00%</b>

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Regular Plan - Growth Option	20.5890
Direct Plan - Growth Option	21.3520
  - NAV at the end of the period (₹ per unit)
 

Regular Plan - Growth Option	20.3830
Direct Plan - Growth Option	21.2500
  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period (₹ Lacs) 2,798.96
  - Portfolio Turnover Ratio Nil
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY 50 AS ON MARCH 31, 2017 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
HDFC Bank Ltd.	Banks	1,544	22.27	8.50%
Housing Development Finance Corporation Ltd.	Finance	1,212	18.21	6.95%
ITC Ltd.	Consumer Non Durables	6,480	18.16	6.93%
Reliance Industries Ltd.	Petroleum Products	1,265	16.71	6.38%
Infosys Ltd.	Software	1,529	15.63	5.96%
ICICI Bank Ltd.	Banks	4,449	12.32	4.70%
Tata Consultancy Services Ltd.	Software	406	9.87	3.77%
Larsen & Toubro Ltd.	Construction Project	627	9.87	3.77%
Kotak Mahindra Bank Ltd.	Banks	912	7.95	3.04%
State Bank of India	Banks	2,437	7.15	2.73%
Tata Motors Ltd.	Auto	1,435	6.68	2.55%
Axis Bank Ltd.	Banks	1,295	6.36	2.43%
Maruti Suzuki India Ltd.	Auto	102	6.14	2.34%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	843	5.80	2.21%
IndusInd Bank Ltd.	Banks	384	5.47	2.09%
Hindustan Unilever Ltd.	Consumer Non Durables	544	4.96	1.89%
Mahindra & Mahindra Ltd.	Auto	355	4.57	1.74%
Oil & Natural Gas Corporation Ltd.	Oil	2,156	3.99	1.52%
Yes Bank Ltd.	Banks	251	3.88	1.48%
HCL Technologies Ltd.	Software	427	3.74	1.43%
Asian Paints Ltd.	Consumer Non Durables	345	3.70	1.41%
Bharti Airtel Ltd.	Telecom - Services	1,004	3.51	1.34%
Power Grid Corporation of India Ltd.	Power	1,675	3.30	1.26%
Ultratech Cement Ltd.	Cement	80	3.19	1.22%
Hero MotoCorp Ltd.	Auto	99	3.19	1.22%
NTPC Ltd.	Power	1,878	3.12	1.19%
Indian Oil Corporation Ltd.	Petroleum Products	784	3.03	1.16%
Bajaj Auto Ltd.	Auto	106	2.97	1.13%
Coal India Ltd.	Minerals/Mining	995	2.91	1.11%
Lupin Ltd.	Pharmaceuticals	183	2.64	1.01%
Bharat Petroleum Corporation Ltd.	Petroleum Products	398	2.59	0.99%
Eicher Motors Ltd.	Auto	10	2.56	0.98%
Grasim Industries Ltd.	Cement	243	2.55	0.97%
Wipro Ltd.	Software	486	2.51	0.96%
Indiabulls Housing Finance Ltd.	Finance	248	2.47	0.94%
Dr. Reddy's Laboratories Ltd.	Pharmaceuticals	94	2.47	0.94%
Tata Steel Ltd.	Ferrous Metals	508	2.45	0.94%
Cipla Ltd.	Pharmaceuticals	384	2.28	0.87%
Zee Entertainment Enterprises Ltd.	Media & Entertainment	419	2.24	0.86%
Tech Mahindra Ltd.	Software	481	2.21	0.84%
Adani Ports & Special Economic Zone Ltd.	Transportation	618	2.10	0.80%
Hindalco Industries Ltd.	Non - Ferrous Metals	970	1.89	0.72%
GAIL (India) Ltd.	Gas	491	1.85	0.71%
Bosch Ltd.	Auto Ancillaries	7	1.59	0.61%
Aurobindo Pharma Ltd.	Pharmaceuticals	214	1.44	0.55%
Ambuja Cements Ltd.	Cement	569	1.35	0.51%
Bharti Infratel Ltd.	Telecom - Equipment & Accessories	402	1.31	0.50%
Tata Power Company Ltd.	Power	1,385	1.25	0.48%
Bank of Baroda	Banks	705	1.22	0.47%
Tata Motors Ltd.	Auto	383	1.08	0.41%
ACC Ltd.	Cement	66	0.95	0.36%
<b>Sub Total</b>			<b>261.65</b>	<b>99.87%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>261.65</b>	<b>99.87%</b>
<b>DEBT INSTRUMENTS</b>				
<b>Corporate Bonds</b>				
<b>(a) Listed / Awaiting listing on stock Exchanges</b>				
<b>Sub Total</b>				
<b>(b) Privately Placed/Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>				
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			2.00	0.76%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>2.00</b>	<b>0.76%</b>
<b>TOTAL</b>			<b>2.00</b>	<b>0.76%</b>
Other Net Receivable / Payable			(1.62)	(0.63%)
<b>GRAND TOTAL (Net Assets)</b>			<b>262.03</b>	<b>100.00%</b>

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Edelweiss ETF - Nifty 50	8,860.7907
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  - NAV at the end of the period (₹ per unit)
 

Edelweiss ETF - Nifty 50	9,525.0354
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  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Portfolio Turnover Ratio 1.07
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY BANK AS ON MARCH 31, 2017 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
HDFC Bank Ltd.	Banks	2,722	39.27	31.88%
ICICI Bank Ltd.	Banks	7,846	21.72	17.64%
Kotak Mahindra Bank Ltd.	Banks	1,611	14.05	11.41%
State Bank of India	Banks	4,295	12.60	10.23%
Axis Bank Ltd.	Banks	2,289	11.23	9.12%
IndusInd Bank Ltd.	Banks	675	9.62	7.81%
Yes Bank Ltd.	Banks	445	6.88	5.59%
Bank of Baroda	Banks	1,273	2.20	1.79%
The Federal Bank Ltd.	Banks	2,322	2.12	1.72%
Punjab National Bank	Banks	1,004	1.50	1.22%
IDFC Bank Ltd.	Banks	1,780	1.06	0.86%
Canara Bank	Banks	266	0.81	0.65%
<b>Sub Total</b>			<b>123.06</b>	<b>99.92%</b>
<b>(b) Unlisted</b>				
<b>Sub Total</b>				
<b>(c) Securitised Debt Instruments</b>				
<b>Sub Total</b>				
<b>TOTAL</b>			<b>123.06</b>	<b>99.92%</b>
<b>CBLO / Reverse Repo</b>				
Clearing Corporation of India Ltd.			0.20	0.16%
Repo in Corporate Debt Securities				
<b>Sub Total</b>			<b>0.20</b>	<b>0.16%</b>
<b>TOTAL</b>			<b>0.20</b>	<b>0.16%</b>
Other Net Receivable / Payable			(0.10)	(0.08%)
<b>GRAND TOTAL (Net Assets)</b>			<b>123.16</b>	<b>100.00%</b>

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Edelweiss ETF - Nifty Bank	1,940.7651
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  - NAV at the end of the period (₹ per unit)
 

Edelweiss ETF - Nifty Bank	2,155.7750
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  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Portfolio Turnover Ratio 0.03
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

- Notes:**
- Total Non Performing Assets (NPA) provided for and its percentage to NAV Nil
  - NAV at the beginning of the period (₹ per unit)
 

Edelweiss ETF - Nifty Quality 30	221.2048
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  - NAV at the end of the period (₹ per unit)
 

Edelweiss ETF - Nifty Quality 30	228.1647
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  - Total gross exposure to derivative instruments (excluding reversed positions) at the end of the half-year period (₹ in lacs) Nil
  - Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
  - Portfolio Turnover Ratio 1.64
  - Total value and percentage of Illiquid Equity shares & Equity related instruments Nil
  - No Dividend was declared during the half year period
  - No Bonus was declared during the half year period.

## HALF YEARLY PORTFOLIO STATEMENT OF EDELWEISS ETF - NIFTY QUALITY 30 AS ON MARCH 31, 2017 (An Open ended Exchange Traded Fund)

Name of Instrument	Rating/Industry	Quantity	Market value (₹ in lacs)	% to Net Assets
<b>EQUITY &amp; EQUITY RELATED</b>				
<b>(a) Listed / Awaiting listing on Stock Exchanges</b>				
ITC Ltd.	Consumer Non Durables	14,809	41.51	10.20%
Infosys Ltd.	Software	3,970	40.58	9.97%
Tata Consultancy Services Ltd.	Software	1,649	40.10	9.85%
Maruti Suzuki India Ltd.	Auto	469	28.21	6.93%
Sun Pharmaceutical Ind Ltd.	Pharmaceuticals	3,897	26.82	6.59%
Hindustan Unilever Ltd.	Consumer Non Durables	2,521	22.99	5.65%
HCL Technologies Ltd.	Software	1,993	17.43	4.28%
Asian Paints Ltd.	Consumer Non Durables	1,591	17.08	4.20%
Hero MotoCorp Ltd.	Auto	451	14.53	3.57%
Coal India Ltd.	Minerals/Mining	4,591	13.44	3.30%
Bajaj Auto Ltd.	Auto	479	13.44	3.30%
Lupin Ltd.	Pharmaceuticals	843	12.18	2.99%
Eicher Motors Ltd.	Auto	47	12.03	2.96%
Bharat Petroleum Corporation Ltd.	Petroleum Products	1,836	11.93	2.93%
Wipro Ltd.	Software	2,226	11.48	2.82%
Dr. Reddy's Laboratories Ltd.	Pharmaceuticals	426	11.21	2



# HALF YEARLY PORTFOLIO STATEMENT OF THE SCHEMES OF EDELWEISS MUTUAL FUND AS ON MARCH 31, 2017

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



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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 31st March 2017

Scheme	Underlying	Long / Short	Quantity	Futures Price when purchased (in ₹)	Current price of the contract (in ₹)	Margin maintained (in ₹ Lakhs)
Edelweiss Absolute Return Fund	COAL INDIA LTD 27/04/2017	Short	204000	293.71	292.85	74.65
Edelweiss Balanced Advantage Fund	RELIANCE INDUSTRIES LTD 27/04/2017	Short	16000	1,249.22	1,326.20	26.45
Edelweiss Balanced Advantage Fund	HOUSING DEVE FIN CORP LTD 27/04/2017	Short	18000	1,502.55	1,509.95	33.89
Edelweiss Equity Savings Advantage Fund	RELIANCE INDUSTRIES LTD 27/04/2017	Short	69000	1,251.36	1,326.20	114.08
Edelweiss Equity Savings Advantage Fund	AUROBINDO PHARMA LTD 27/04/2017	Short	121100	681.60	676.90	102.41
Edelweiss Equity Savings Advantage Fund	CENTURY TEXTILE & INDUSTRIES LTD 27/04/2	Short	6600	1,035.95	1,058.60	8.71
Edelweiss Equity Savings Advantage Fund	HOUSING DEVE FIN CORP LTD 27/04/2017	Short	52000	1,503.33	1,509.95	97.89
Edelweiss Equity Savings Advantage Fund	ICICI BANK LTD 27/04/2017	Short	262500	277.41	278.45	91.28
Edelweiss Equity Savings Advantage Fund	JSW STEEL LTD 27/04/2017	Short	27000	184.10	188.70	6.36
Edelweiss Equity Savings Advantage Fund	POWER FINANCE CORPORATION LTD 27/04/2017	Short	162000	138.58	146.70	29.75
Edelweiss Equity Savings Advantage Fund	SUN PHARMACEUTICAL INDUSTRIES LTD 27/04/	Short	112000	694.01	690.95	96.51
Edelweiss Arbitrage Fund	RELIANCE INDUSTRIES LTD 27/04/2017	Short	762500	1,266.75	1,326.20	1,260.72
Edelweiss Arbitrage Fund	RELIANCE POWER LTD 27/04/2017	Short	3600000	48.09	48.30	220.50
Edelweiss Arbitrage Fund	POWER GRID CORPORATION OF INDIA LTD 27/0	Short	1108000	196.07	198.40	274.23
Edelweiss Arbitrage Fund	RELIANCE INFRASTRUCTURE LTD 27/04/2017	Short	787800	570.90	572.00	562.49
Edelweiss Arbitrage Fund	ADITYA BIRLA NUVO LTD 27/04/2017	Short	66000	1,542.57	1,525.20	125.55
Edelweiss Arbitrage Fund	ADANI POWER LTD 27/04/2017	Short	5460000	40.25	40.15	279.42
Edelweiss Arbitrage Fund	APOLLO TYRES LTD 27/04/2017	Short	249000	208.41	209.90	65.33
Edelweiss Arbitrage Fund	ARVIND LTD 27/04/2017	Short	102000	390.50	396.60	50.49
Edelweiss Arbitrage Fund	ASIAN PAINTS LTD 27/04/2017	Short	26400	1,068.73	1,077.70	35.50
Edelweiss Arbitrage Fund	AUROBINDO PHARMA LTD 27/04/2017	Short	400400	687.75	676.90	338.60
Edelweiss Arbitrage Fund	AXIS BANK LTD 27/04/2017	Short	24000	492.83	493.45	14.78
Edelweiss Arbitrage Fund	BAJAJ AUTO LTD 27/04/2017	Short	18000	2,831.16	2,821.00	63.31
Edelweiss Arbitrage Fund	BHARAT ELECTRONICS LTD 27/04/2017	Short	481500	154.81	156.95	94.75
Edelweiss Arbitrage Fund	BHARAT FINANCIAL INCLUSION LTD 27/04/201	Short	501000	847.93	811.05	545.28
Edelweiss Arbitrage Fund	BIOCON LTD 27/04/2017	Short	22800	1,143.30	1,136.85	32.34
Edelweiss Arbitrage Fund	BHARAT PETROLEUM CORPORATION LTD 27/04/2	Short	56400	644.09	653.35	45.95
Edelweiss Arbitrage Fund	CADILA HEALTHCARE LTD 27/04/2017	Short	51200	454.45	444.40	29.80
Edelweiss Arbitrage Fund	CAIRN INDIA LTD 27/04/2017	Short	227500	297.16	306.80	87.11
Edelweiss Arbitrage Fund	CASTROL (INDIA) LTD 27/04/2017	Short	695800	423.84	433.15	376.62
Edelweiss Arbitrage Fund	CENTURY TEXTILE & INDUSTRIES LTD 27/04/2	Short	555500	1,042.82	1,058.60	733.32
Edelweiss Arbitrage Fund	COAL INDIA LTD 27/04/2017	Short	562700	293.93	292.85	205.91
Edelweiss Arbitrage Fund	DEVAN HOUSING FINANCE CORPORATION LTD 27	Short	642000	367.16	369.35	296.14
Edelweiss Arbitrage Fund	DISH TV INDIA LTD 27/04/2017	Short	336000	107.67	108.25	45.47
Edelweiss Arbitrage Fund	DIV'S LABORATORIES LTD 27/04/2017	Short	18600	629.05	628.05	24.58
Edelweiss Arbitrage Fund	DLF LTD 27/04/2017	Short	350000	150.94	149.50	66.25
Edelweiss Arbitrage Fund	DR. REDDY'S LABORATORIES LTD 27/04/2017	Short	6200	2,649.90	2,638.20	20.42
Edelweiss Arbitrage Fund	ENGINEERS INDIA LTD 27/04/2017	Short	504000	147.36	144.85	91.09
Edelweiss Arbitrage Fund	EXIDE INDUSTRIES LTD 27/04/2017	Short	1072000	217.87	224.85	301.04
Edelweiss Arbitrage Fund	FEDERAL BANK LTD 27/04/2017	Short	2937000	91.18	91.60	337.76
Edelweiss Arbitrage Fund	GRANULES INDIA LTD 27/04/2017	Short	145000	138.60	139.30	25.21
Edelweiss Arbitrage Fund	HOUSING DEVE FIN CORP LTD 27/04/2017	Short	1500	1,522.50	1,509.95	2.82
Edelweiss Arbitrage Fund	HOUSING DEVELOP AND INFRASTRUCTURE LTD 2	Short	232000	80.72	82.15	25.12
Edelweiss Arbitrage Fund	HEXAWARE TECHNOLOGIES LTD 27/04/2017	Short	522000	221.24	216.35	141.24
Edelweiss Arbitrage Fund	HINDALCO INDUSTRIES LTD 27/04/2017	Short	66500	194.25	195.45	16.23
Edelweiss Arbitrage Fund	HINDUSTAN PETROLEUM CORPORATION LTD 27/0	Short	16800	528.87	528.50	11.07
Edelweiss Arbitrage Fund	INDIABULLS REAL ESTATE LTD 27/04/2017	Short	2290000	81.57	88.05	309.51
Edelweiss Arbitrage Fund	INDIABULLS HOUSING FINANCE LTD 27/04/201	Short	636800	962.01	1,000.55	795.35
Edelweiss Arbitrage Fund	ICICI BANK LTD 27/04/2017	Short	1120000	275.05	278.45	389.45
Edelweiss Arbitrage Fund	INDO COUNT INDUSTRIES LTD 27/04/2017	Short	262500	197.51	197.85	67.55
Edelweiss Arbitrage Fund	IDBI BANK LTD 27/04/2017	Short	88000	75.45	75.40	8.34
Edelweiss Arbitrage Fund	IDEA CELLULAR LTD 27/04/2017	Short	392000	89.80	86.20	61.42
Edelweiss Arbitrage Fund	IDFC LTD 27/04/2017	Short	4910400	54.91	54.80	336.36
Edelweiss Arbitrage Fund	IDFC BANK LTD 27/04/2017	Short	2280000	60.95	59.60	170.77
Edelweiss Arbitrage Fund	IFCI LTD 27/04/2017	Short	1166000	30.05	29.90	44.37
Edelweiss Arbitrage Fund	THE INDIA CEMENTS LTD 27/04/2017	Short	602000	159.06	163.65	123.30
Edelweiss Arbitrage Fund	INDUSIND BANK LTD 27/04/2017	Short	4800	1,411.00	1,424.75	8.55
Edelweiss Arbitrage Fund	INDIAN OIL CORPORATION LTD 27/04/2017	Short	9000	371.07	385.75	4.35
Edelweiss Arbitrage Fund	IRB INFRASTRUCTURE DEVELOPERS LTD 27/04/	Short	25000	238.80	237.75	7.43
Edelweiss Arbitrage Fund	ITC LTD 27/04/2017	Short	2988000	282.39	281.10	1,048.94
Edelweiss Arbitrage Fund	JET AIRWAYS (INDIA) LTD 27/04/2017	Short	55000	511.98	528.90	39.14
Edelweiss Arbitrage Fund	JINDAL STEEL & POWER LTD 27/04/2017	Short	135000	126.79	121.70	25.14
Edelweiss Arbitrage Fund	JAIN IRRIGATION SYSTEMS LTD 27/04/2017	Short	1683000	95.40	94.40	199.27
Edelweiss Arbitrage Fund	JSW ENERGY LTD 27/04/2017	Short	1888000	61.97	63.10	148.49
Edelweiss Arbitrage Fund	JSW STEEL LTD 27/04/2017	Short	2220000	188.84	188.70	523.14
Edelweiss Arbitrage Fund	KOTAK MAHINDRA BANK LTD 27/04/2017	Short	82400	866.65	876.60	90.05
Edelweiss Arbitrage Fund	L&T FINANCE HOLDINGS LTD 27/04/2017	Short	1746000	122.73	123.80	270.80
Edelweiss Arbitrage Fund	LIC HOUSING FINANCE LTD 27/04/2017	Short	112200	594.25	619.55	86.83
Edelweiss Arbitrage Fund	LARSEN & TOUBRO LTD 27/04/2017	Short	62500	1,561.24	1,580.90	123.26
Edelweiss Arbitrage Fund	MAHINDRA & MAHINDRA LTD 27/04/2017	Short	34500	1,282.15	1,291.90	55.62
Edelweiss Arbitrage Fund	MARUTI SUZUKI INDIA LTD 27/04/2017	Short	66600	6,008.46	6,048.15	502.06
Edelweiss Arbitrage Fund	UNITED SPIRITS LTD 27/04/2017	Short	86250	2,218.84	2,187.20	235.15
Edelweiss Arbitrage Fund	NCC LTD 27/04/2017	Short	2848000	82.07	82.15	293.84
Edelweiss Arbitrage Fund	NHPC LTD 27/04/2017	Short	351000	31.48	32.35	14.20
Edelweiss Arbitrage Fund	NMDC LTD 27/04/2017	Short	570000	135.11	133.95	95.29
Edelweiss Arbitrage Fund	NTPC LTD 27/04/2017	Short	128000	165.95	166.30	26.68
Edelweiss Arbitrage Fund	OIL & NATURAL GAS CORPORATION LTD 27/04/	Short	757500	188.18	186.05	175.99
Edelweiss Arbitrage Fund	POWER FINANCE CORPORATION LTD 27/04/2017	Short	1482000	142.23	146.70	272.17
Edelweiss Arbitrage Fund	PTC INDIA LTD 27/04/2017	Short	1304000	91.14	93.05	152.21
Edelweiss Arbitrage Fund	RELIANCE CAPITAL LTD 27/04/2017	Short	510000	608.44	617.55	411.05
Edelweiss Arbitrage Fund	SINTEX INDUSTRIES LTD 27/04/2017	Short	1168500	102.89	106.20	158.10
Edelweiss Arbitrage Fund	SOUTH INDIAN BANK LTD 27/04/2017	Short	2054742	20.37	21.50	57.02
Edelweiss Arbitrage Fund	SUN PHARMACEUTICAL INDUSTRIES LTD 27/04/	Short	341600	701.24	690.95	294.35
Edelweiss Arbitrage Fund	SUN TV NETWORK LTD 27/04/2017	Short	142000	795.10	794.00	141.20
Edelweiss Arbitrage Fund	TATA CHEMICALS LTD 27/04/2017	Short	145500	585.48	600.85	109.19
Edelweiss Arbitrage Fund	TATA COMMUNICATIONS LTD 27/04/2017	Short	235200	739.24	727.30	213.55
Edelweiss Arbitrage Fund	TATA GLOBAL BEVERAGES LTD 27/04/2017	Short	1467000	152.28	150.95	276.93
Edelweiss Arbitrage Fund	TATA MOTORS LTD-DVR 27/04/2017	Short	766500	284.33	282.70	271.23
Edelweiss Arbitrage Fund	TATA POWER CO. LTD 27/04/2017	Short	369000	87.45	90.60	41.88
Edelweiss Arbitrage Fund	TATA STEEL LTD 27/04/2017	Short	232000	482.89	484.55	140.38
Edelweiss Arbitrage Fund	TORRENT POWER LTD 27/04/2017	Short	18000	218.33	231.80	5.59
Edelweiss Arbitrage Fund	TV18 BROADCAST LTD 27/04/2017	Short	2805000	42.78	42.25	149.30
Edelweiss Arbitrage Fund	UPL LTD 27/04/2017	Short	15600	731.11	729.55	14.20
Edelweiss Arbitrage Fund	WOCKHARDT LTD 27/04/2017	Short	102000	732.59	722.95	91.97
Edelweiss Arbitrage Fund	ZEE ENTERTAINMENT ENTERPRISES LTD 27/04/	Short	102700	519.63	537.00	68.85

Total % of Existing Net Assets hedged through futures

Scheme Name	% of Existing Net Asset Hedged through futures
Edelweiss Absolute Return Fund	2.42%
Edelweiss Balanced Advantage Fund	7.10%
Edelweiss Equity Savings Advantage Fund	33.60%
Edelweiss Arbitrage Fund	68.09%

b. For the period 01st Oct 2016 to 31st March 2017, following hedging transactions through futures have been squared off/expired :

Scheme	Total Number of contracts where futures were bought	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 ₹)
Edelweiss Absolute Return Fund	466.00	312.00	264,648,864.66	177,760,468.97	6,001,360.06
Edelweiss Arbitrage Fund	138,345.00	127,799.00	87,901,964,883.85	76,291,136,671.95	-483,621,304.84
Edelweiss Balanced Advantage Fund	835.00	618.00	501,351,164.77	362,992,868.94	2,264,072.47
Edelweiss Economic Resurgence Fund	0.00	4.00	0.00	2,932,400.00	148,284.40
Edelweiss Equity Opportunities Fund	0.00	38.00	0.00	27,857,800.00	1,330,701.10
Edelweiss Equity Savings Advantage Fund	7,470.00	6,145.00	4,060,319,897.97	3,290,115,300.66	38,643,118.71
Edelweiss Top 100 Fund	0.00	500.00	0.00	10,870,248.75	1,527,123.75

c. Other than Hedging Positions through Futures as on 31st March 2017 :

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
Edelweiss Absolute Return Fund	HDFC BANK LTD	Long	82,000.00	1,413.14	1,440.60	148.26	4.79%
Edelweiss Absolute Return Fund	INFOSYS LTD	Long	71,500.00	1,038.55	1,021.00	91.59	2.96%
Edelweiss Absolute Return Fund	STATE BANK OF INDIA	Long	183,000.00	280.94	293.25	67.20	2.18%
Edelweiss Absolute Return Fund	YES BANK LTD	Long	21,700.00	1,537.54	1,551.55	42.10	1.36%
Edelweiss Top 100 Fund	HDFC BANK LTD	Long	52,500.00	1,414.23	1,440.60	94.93	4.92%
Edelweiss Top 100 Fund	TATA MOTORS LTD	Long	30,000.00	466.63	467.70	17.56	0.91%
Edelweiss Top 100 Fund	TVS MOTOR COMPANY LTD	Long	18,000.00	429.90	431.00	9.73	0.51%
Edelweiss Top 100 Fund	STATE BANK OF INDIA	Long	27,000.00	283.83	293.25	9.43	0.52%
Edelweiss Prudent Advantage Fund	Bank Nifty Future	Long	80.00	21,117.15	21,488.15	1.38	1.16%
Edelweiss Prudent Advantage Fund	BHARAT FINANCIAL INCLUSION LTD	Long	4,000.00	826.00	811.05	4.37	2.18%
Edelweiss Prudent Advantage Fund	HDFC BANK LTD	Long	4,500.00	1,413.70	1,440.60	8.14	4.36%
Edelweiss Balanced Advantage Fund	HDFC BANK LTD	Long	28,000.00	1,429.17	1,440.60	50.63	5.92%