

NFO Period:
9th July - 23rd July, 2024

Capturing the **business trends** of India



(An open-ended equity scheme following business cycle-based investing theme)

Investing in trending businesses by identifying growth, value, and quality momentum stocks.

The Edelweiss Business Cycle Fund evaluates businesses combining Momentum with other factors





Investment philosophy

A factor-based approach to capture trends in business cycles.

Our proprietary model analyses factors to spot business cycle trends.

Key factors used in the model - Growth, Quality, Value & Momentum.

Market-cap bias – Aims to maintain equal allocation between large caps and mid/small caps.

The model helps in constructing a portfolio of ~60 stocks that are doing well in current cycle.

Portfolio Universe – Top 300 stocks by market capitalization.

Benchmark agnostic approach with sector exposure capped at 40% and single stock exposure at 10%.

Factor investing approach is based on internal proprietary model mentioned in the SID



Stock selection process

STEPS

PROCESS

Risk Filters

Filter from top 300 stocks by market cap for investable universe

Calculate Scores

Calculate scores for each stock across factors (Quality, Growth, Value & Momentum)

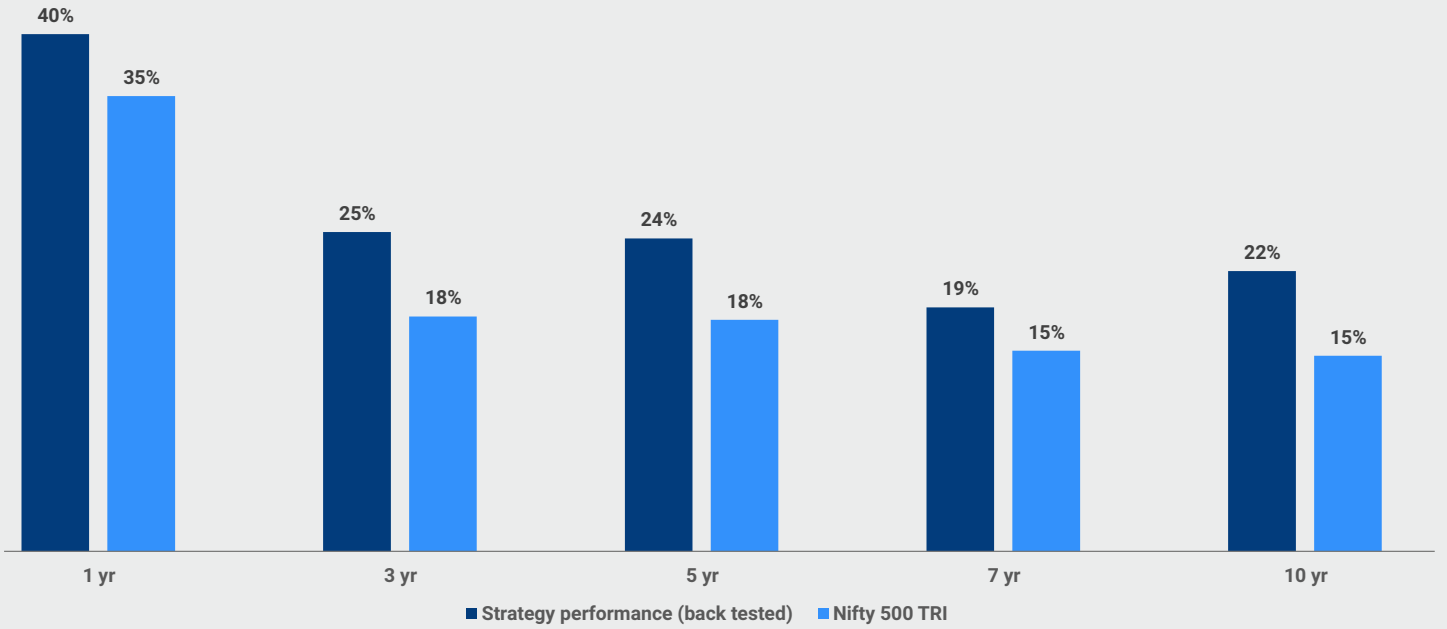
Stock Selection

Select top ranked stocks from each factor combination based on their scores (Value+Momentum; Growth+Momentum; Quality+Momentum)

Portfolio Construction

Construct portfolio of ~ 60 stocks across large cap and mid/small cap universe

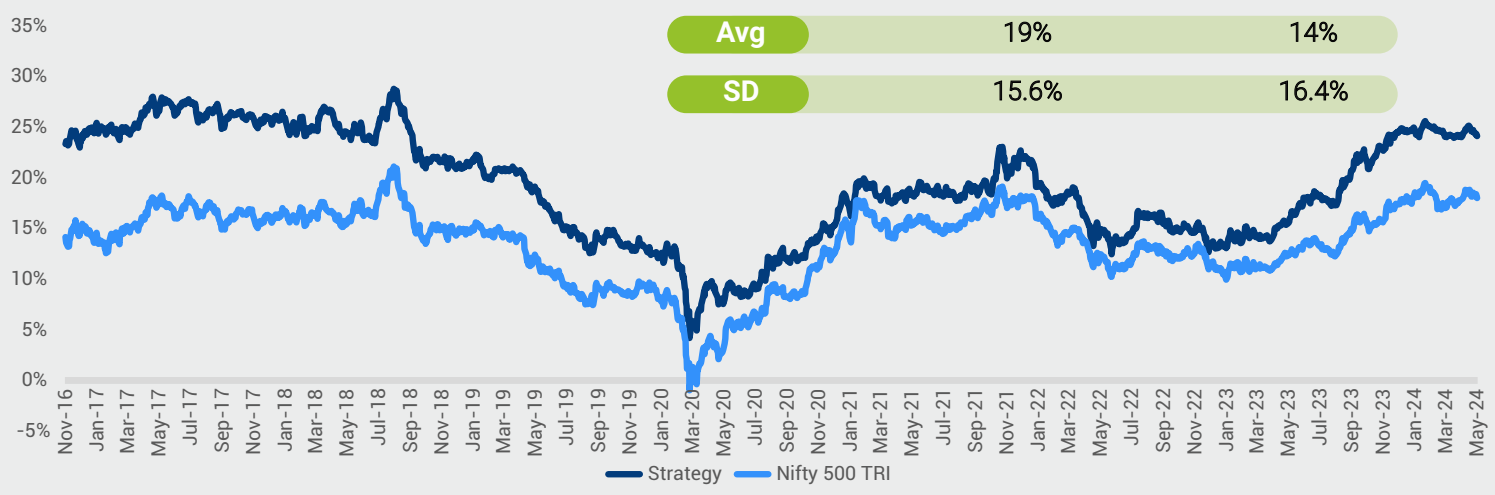
Back-testing of proprietary model performance



Data as on 31st May 2024. Performance is based on the back testing of proprietary model gross of expenses. Past performance is not an indicator of future performance.

Rolling returns

5 year rolling returns
100% of the times outperformed



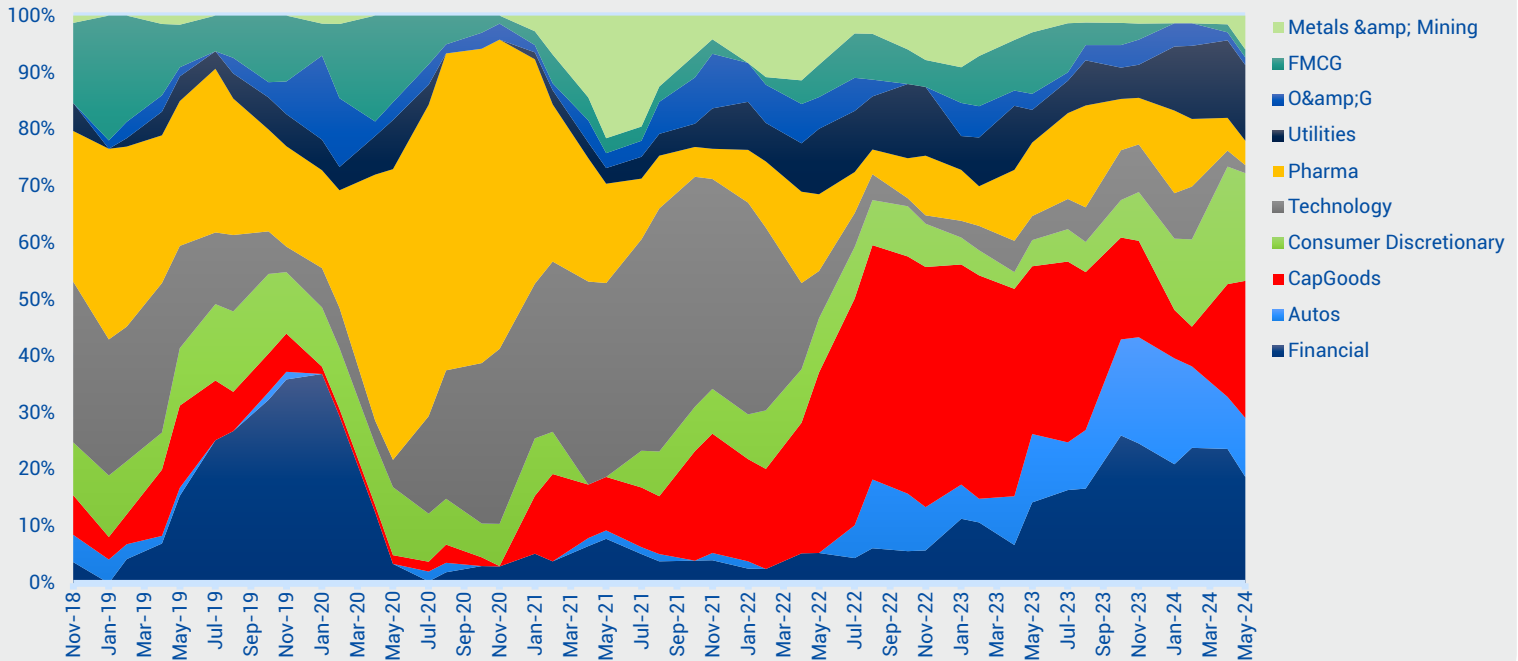
	Strategy performance (back tested)	Nifty 500 TRI
Min	4%	-1%
Max	29%	21%
Avg	19%	14%
SD	15.6%	16.4%

Model performance is based on the back testing of proprietary model, gross of expenses. Past performance is not an indicator of future performance. Data as on 31st May 2024.



Portfolio

Strategy's dynamic sectoral rotation



Note: Sector allocation of Edelweiss' internal model demonstrated above for illustration only. Sector derived based on back testing of model portfolio. Data as on 31st May 2024.



Scheme details



BENCHMARK
NIFTY 500 TRI



MINIMUM APPLICATION AMOUNT
Rs. 5,000/- and multiples of Re. 1/- thereafter.
SIP: Rs. 100/- and in multiples of Re. 1 thereafter



FUND MANAGERS
Mr. Bhavesh Jain
Mr. Bharat Lahoti
Mr. Amit Vora (For Overseas Securities)



Investment Objective
The Fund seeks to generate long-term capital appreciation by investing predominantly in equity and equity related securities with a focus on navigating business cycles through dynamic allocation between various sectors and stocks at different stages of business cycles in the economy.*

For more details on the asset allocation, please refer the SID available on website. *There is no assurance that the investment objective of the Scheme will be achieved.

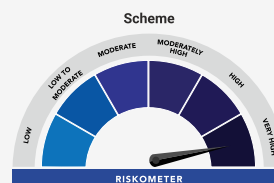
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To invest visit, www.edelweissmf.com | Download 'Invest' Mobile App

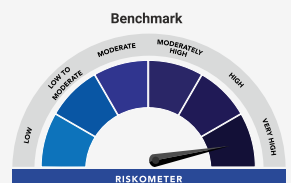
Edelweiss Business Cycle Fund is suitable for investors who are seeking*:

- Long term capital appreciation
- Investment in equity and equity related instruments with a focus on navigating business cycles through dynamic allocation between various sectors and stocks at different stages of business cycles in the economy.

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



Investors understand that their principal will be at Very High Risk



NIFTY 500 TRI