

Aim for **agility** that may be enhanced by relative **stability**



Bandhan Nifty Alpha Low Volatility 30 Index Fund

(An open - ended scheme tracking Nifty Alpha low volatility 30 Index)
NFO Opens: 08th January 2025 / NFO Closes: 20th January 2025

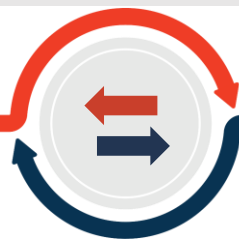
What is Multi-Factor Investing?

Single-factor portfolios target specific exposure, but short-term returns can be unpredictable as factors fluctuate with market cycles, requiring strong conviction for allocation decisions.

A multi-factor strategy combines factors like Momentum, Alpha, Low Volatility, Value, and Quality, reducing the risk of underperformance from relying on a single factor. This approach may also deliver higher risk-adjusted returns.

Introducing the Nifty Alpha Low Volatility 30 Index

The index is designed to reflect the performance of a portfolio of 30 stocks selected based on their Alpha and Low Volatility scores, representing stocks that deliver high returns with relatively lower volatility.



Characteristics of the Alpha factor?

- Pro-cyclical factor
- Drives excess return
- Outperforms in up-cycle

Characteristics of the Low Volatility factor?

- Defensive factor
- Drives better risk adj. returns
- Outperforms in down-cycle

Index Methodology

Universe

Top 150 Stocks (Large & Mid Cap stocks)



Constituent selection criteria

- Constituents Alpha score
- Constituents Low Volatility score



Constituent selection

Top 30 stocks based on highest composite score



Weighting

Capped at lower of 5% or 5 times the weight of the stock in Ffmcap based index





Why consider investing in the Bandhan Nifty Alpha Low Volatility 30 Index Fund?

1. Historically, generated alpha with reasonable downside protection

3 Year Rolling Return	Nifty 100	Nifty Midcap 50	Alpha Low Vol 30
Average	12.9%	12.5%	17.5%
Minimum	-6.4%	-20.2%	-4.7%
Maximum	40.7%	43.2%	40.8%

5 Year Rolling Return	Nifty 100	Nifty Midcap 50	Alpha Low Vol 30
Average	12.7%	11.8%	17.9%
Minimum	-1.6%	-8.7%	3.9%
Maximum	23.5%	33.6%	27.8%

Source/Disclaimer: Nifty Indices; Performance as of the close of 30th November 2024. Performance results have many inherent limitations, and no representation is being made that any investor will or is likely to achieve. Past performance may or may not be sustained in the future.

2. Dynamically adapt sector allocation

Macro-economic sector	Dec-2021	Jun-2022	Dec-2022	Jun-2023	Dec-2023	Jun-2024
Healthcare	12.5%	9.3%	10.6%	12.6%	17.7%	16.1%
Commodities	12.5%	9.5%	6.8%	10.3%	7.1%	7.0%
Consumer Discretionary	13.5%	12.1%	13.1%	12.8%	21.1%	21.7%
FMCG	31.8%	31.1%	28.4%	29.3%	21.8%	17.0%
Information Technology	22.0%	10.0%	6.0%	0.0%	0.0%	0.0%
Financial Services	3.4%	6.9%	13.1%	13.8%	6.9%	13.4%
Industrials	2.5%	6.1%	8.6%	10.8%	8.6%	10.0%
Utilities	1.7%	7.7%	6.7%	3.0%	3.8%	3.5%
Telecommunication	0.0%	3.7%	3.8%	3.5%	3.7%	4.7%
Energy	0.0%	3.6%	2.9%	3.8%	9.3%	6.6%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%

Benchmark

Nifty Alpha Low Volatility 30 TRI

Fund Manager

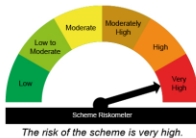
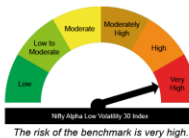
Mr. Nemish Sheth

Exit Load

• 0.25% - if redeemed on or before 15 days from the allotment date • Nil - if redeemed after 15 days from the allotment date

Minimum Application Amount

Lumpsum purchase – Rs. 1000/- and in multiples of Re. 1/- thereafter Additional purchase – Rs. 1000/- and in multiples of Re. 1/- thereafter
Repurchase/Redemption – Rs. 500/- or the account balance of the investor, whichever is less
SIP - Rs. 100/- and in multiples of Re. 1 thereafter [Minimum 6 installments]
SWP - Rs. 200/- and any amount thereafter STP - Rs. 500/- and any amount thereafter



BANDHAN NIFTY ALPHA LOW VOLATILITY 30 INDEX FUND

(An open - ended scheme tracking Nifty Alpha low volatility 30 Index)

This product is suitable for investors who are seeking*:

- Create wealth over a long term.
- Investment in equity and equity related instruments forming part of Nifty Alpha Low Volatility 30 Index.
- *Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

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

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