

ICICI Prudential Nifty SDL Sep 2026 Index Fund

(An open-ended Target Maturity Index Fund tracking Nifty SDL Sep 2026 Index. A Moderate interest rate risk and relatively low credit risk)

Category
Index Schemes

Returns of ICICI Prudential Nifty SDL Sep 2026 Index Fund - Growth Option as on November 30, 2024

Particulars	1 Year		3 Years		5 Years		Since inception	
	CAGR (%)	Current Value of Investment of Rs. 10000	CAGR (%)	Current Value of Investment of Rs. 10000	CAGR (%)	Current Value of Investment of Rs. 10000	CAGR (%)	Current Value of Investment of Rs. 10000
Scheme	8.14	10813.92	-	-	-	-	7.31	11468.60
Nifty SDL Sep 2026 Index (Benchmark)	8.62	10861.99	-	-	-	-	7.77	11563.79
NIFTY 10 yr Benchmark G-Sec Index (Additional Benchmark)	10.34	11034.28	-	-	-	-	8.71	11761.67
NAV (Rs.) Per Unit (as on November 29, 2024 : 11.4686)	10.6054		-		-		10.0000	

Notes:

- Different plans shall have different expense structure. The performance details provided herein are of ICICI Prudential Nifty SDL Sep 2026 Index Fund.
- The scheme is currently managed by Darshil Dedhia & Rohit Lakhota. Mr. Darshil Dedhia has been managing this fund since January 2024. Total Schemes managed by the Fund Manager are 16 (16 are jointly managed). Mr. Rohit Lakhota has been managing this fund since June 2023. Total Schemes managed by the Fund Manager are 17 (17 are jointly managed). Refer annexure from page no. 84 to 95 for performance of other schemes currently managed by Darshil Dedhia & Rohit Lakhota.
- Date of inception: 21-Dec-22.
- As the Scheme has completed more than 1 year but less than 3 years, the performance details of only since inception and 1 year are provided herein.
- Past performance may or may not be sustained in future and the same may not necessarily provide the basis for comparison with other investment.
- Load (if any) is not considered for computation of returns.
- In case, the start/end date of the concerned period is a nonbusiness date (NBD), the NAV of the previous date is considered for computation of returns. The NAV per unit shown in the table is as on the start date of the said period
- NAV is adjusted to the extent of IDCW declared (if any) for computation of returns.
- Ms. Chandni Gupta has ceased to be a fund manager of this scheme with effect from January 22, 2024.

Potential Risk Class (PRC)			
Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)	A-II		
Relatively High (Class III)			

Scheme Details		
Fund Managers : Darshil Dedhia (Managing this fund since January, 2024 & Overall 12 years of experience) (w.e.f. January 22, 2024) Rohit Lakhota (Managing this fund since June, 2023 & Overall 14 years of experience)	Inception/Allotment date: 21-Dec-2022	NAV (As on 29-Nov-24): Growth Option : Rs. 11.4686 Direct Plan Growth Option : Rs. 11.5154
Indicative Investment Horizon: 1 year and above	Monthly AAUM as on 30-Nov-24 : Rs. 265.54 crores Closing AUM as on 30-Nov-24 : Rs. 266.64 crores	Exit load: Nil
	Application Amount for fresh Subscription : Rs. 1000/- (plus in multiple of Re. 1)	Total Expense Ratio @ @ : Other : 0.39% p. a. Direct : 0.19% p. a.
	Min.Addl Investment : Rs. 500/- and any amount thereafter	

Portfolio as on November 30, 2024		
Company/Issuer	Rating	% to NAV
Government Securities - Short Term* 95.43%		
• 08.07% Rajasthan SDL 2026	SOV	17.16%
• 06.24% Maharashtra SDL 2026	SOV	13.72%
• 07.39% Uttar Pradesh SDL 2026	SOV	9.44%
• 08.72% Tamil Nadu SDL 2026	SOV	7.72%
• 08.07% Kerala SDL 2026	SOV	5.72%
• 7.99% Uttar Pradesh SDL 2026	SOV	5.72%
• 08.02% Telangana SDL 2026	SOV	5.71%
• 08.07% Tamil Nadu SDL 2026	SOV	4.93%
• 07.96% Punjab SDL 2026	SOV	3.80%
• 07.85% Andhra Pradesh SDL 2026	SOV	3.80%
• 07.37% Tamil Nadu SDL 2026	SOV	3.78%
• 08.08% Maharashtra SDL 2026	SOV	1.95%
• 07.84% Maharashtra SDL 2026	SOV	1.90%
• 07.62% Madhya Pradesh SDL 2026	SOV	1.89%
• 07.61% Kerala SDL 2026	SOV	1.89%
• 07.58% Uttar Pradesh SDL 2026	SOV	1.89%
• 07.37% Maharashtra SDL 2026	SOV	1.89%
• 07.58% Maharashtra SDL 2026	SOV	1.14%
• 07.17% Rajasthan SDL 2026	SOV	0.80%
• 08.09% West Bengal SDL 2026	SOV	0.57%
Debt less than 0.5% of corpus		0.44%
TREPS & Net Current Assets		4.13%
Total Net Assets		100.00%

@Short Term < 8 Years, Long Term > 8 Years.
Securities and the corresponding derivative exposure with less than 1% to NAV, have been clubbed together with a consolidated limit of 10%.

Top 7 Groups Exposure	
Group Name	Exposure (%)
Government of India Securities	95.87

Capital Line, CRISIL Research

Tracking Difference Data (%) as on 30th November 2024					
ICICI Prudential Nifty SDL Sep 2026 Index Fund - Direct Plan - Growth	1 Year	3 Years	5 Years	10 Years	Since Inception
	-0.24	-	-	-	-0.23
ICICI Prudential Nifty SDL Sep 2026 Index Fund - Regular Plan - Growth	1 Year	3 Years	5 Years	10 Years	Since Inception
	-0.48	-	-	-	-0.46

Rating Profile (as % of debt component)	
Sovereign Securities	95.87%
TREPS & Current Assets	4.13%

Top Sectors	
Government Securities	95.87%

Benchmark	
Nifty SDL Sep 2026 Index	
Quantitative Indicators - Debt Component	
Average Maturity : 1.60 Years	Modified Duration : 1.45 Years
Macaulay Duration : 1.50 Years	Annualised Portfolio YTM* : 7.03%
* in case of semi annual YTM, it will be annualised	
Quantitative Indicators	
Annual Portfolio Turnover Ratio : Equity - 0.00 times	Std Dev (Annualised) (3yrs): 0.94%
Sharpe Ratio : 0.38	Portfolio Beta : 0.91
	Tracking Error (1yr): 0.59%

Investors are requested to read the PRC matrix of the scheme as A-II instead of A-III for the months from March to June 2023. The figures are not netted for derivative transactions. Refer Disclaimer of NSE, BSE, NSE Indices Limited (NSE Indices) on page no. 99, respectively.
@@ Total Expense Ratio is as on the last business day of the month. The Schemes do not offer any Plans/Options. For Index Methodology : Refer page no. from 81 to 84, For IDCW History : Refer page no. 101, For SIP Returns : Refer page no. 98 to 100, For Investment Objective : Refer page no. from 102 to 104.

Riskometer	
This product labelling is applicable only to the scheme	
This Product is suitable for investors who are seeking*: • Income over the target maturity period • An open-ended Target Maturity Index Fund tracking Nifty SDL Sep 2026 Index, subject to tracking error.	
Scheme Risk-o-meter The risk of the scheme is low to moderate	Benchmark (Nifty SDL Sep 2026 Index) Risk-o-meter The risk of the Benchmark is low to moderate
*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.	

ICICI Prudential Mutual Fund Corporate Office

ONE BKC, A - Wing, 13th Floor, Bandra-Kurla Complex, Mumbai 400 051, India.

Tel: 022 - 26525000 Fax: 022 - 26528100, website: www.icicipruamc.com, email id: enquiry@icicipruamc.com

Statutory Details & Risk Factors

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

Disclaimer: In the preparation of the material contained in this document, the AMC has used information that is publicly available, including information developed in-house. Some of the material(s) used in the document may have been obtained from members/persons other than the AMC and/or its affiliates and which may have been made available to the AMC and/or to its affiliates. Information gathered and material used in this document is believed to be from reliable sources. The AMC however does not warrant the accuracy, reasonableness and / or completeness of any information. We have included statements / opinions / recommendations in this document, which contain words, or phrases such as "will", "expect", "should", "believe" and similar expressions or variations of such expressions, that are "forward looking statements". Actual results may differ materially from those suggested by the forward looking statements due to risk or uncertainties associated with our expectations with respect to, but not limited to, exposure to market risks, general economic and political conditions in India and other countries globally, which have an impact on our services and / or investments, the monetary and interest policies of India, inflation, deflation, unanticipated turbulence in interest rates, foreign exchange rates, equity prices or other rates or prices etc. ICICI Prudential Asset Management Company Limited (including its affiliates), the Mutual Fund, The Trust and any of its officers, directors, personnel and employees, shall not be liable for any loss, damage of any nature, including but not limited to direct, indirect, punitive, special, exemplary, consequential, as also any loss of profit in any way arising from the use of this material in any manner. Further, the information contained herein should not be construed as forecast or promise. The recipient alone shall be fully responsible/are liable for any decision taken on this material.