

ICICI Prudential Nifty SDL Sep 2027 Index Fund

(An open-ended Target Maturity Index Fund tracking Nifty SDL Sep 2027 Index. A moderate interest rate risk and relatively low credit risk)

Category
Index Schemes

Returns of ICICI Prudential Nifty SDL Sep 2027 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	8.78	10877.99	-	-	-	-	6.02	11702.00
Nifty SDL Sep 2027 Index (Benchmark)	9.27	10926.65	-	-	-	-	6.68	11897.84
CRISIL 10 Year Gilt Index (Additional Benchmark)	10.39	11039.17	-	-	-	-	6.85	11949.06
NAV (Rs.) Per Unit (as on November 29, 2024 : 11.7020)	10.7575		-		-		10.0000	

Notes:

- Different plans shall have different expense structure. The performance details provided herein are of ICICI Prudential Nifty SDL Sep 2027 Index Fund.
- The scheme is currently managed by Darshil Dedhia & Rohit Lakhotia. 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 Lakhotia 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 Lakhotia.
- Date of inception: 24-March-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
- The performance of the scheme is benchmarked to the Total Return variant of the Index.
- Ms. Chandni Gupta has ceased to be a fund manager of this scheme with effect from January 22, 2024.
- Investors are requested to note that the PRC matrix of the scheme has been changed from A-III to A-II.

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 Lakhotia (Managing this fund since June, 2023 & Overall 14 years of experience) (w.e.f. June 12, 2023)

Indicative Investment Horizon: 2 years and above

Inception/Allotment date: 24-Mar-22

Monthly AAUM as on 30-Nov-24: Rs. 1,769.22 crores

Closing AUM as on 30-Nov-24: Rs. 1,790.73 crores

Application Amount for fresh Subscription : Rs. 1,000/- (plus in multiple of Re. 1)

Min.Addl.Investment : Rs. 500/- and in multiples of Re. 1/-

NAV (As on 29-Nov-24): Growth Option : Rs. 11.7020
Direct Plan Growth Option : 11.7513

Exit Load : Nil

Total Expense Ratio @ @ :
Other : 0.35% p. a.
Direct : 0.20% p. a.

Portfolio as on November 30, 2024

Company/Issuer	Rating	% to NAV	Company/Issuer	Rating	% to NAV		
Government Securities - Short Term*			07.27% Uttar Pradesh SDL 2027	SOV	0.56%		
• 07.18% Tamil Nadu SDL 2027	SOV	22.40%	07.23% Rajasthan SDL 2027	SOV	0.56%		
• 07.20% Maharashtra SDL 2027	SOV	12.23%	07.05% Telangana SDL 2027	SOV	0.56%		
• 07.25% Gujarat SDL 2027	SOV	8.21%	Debt less than 0.5% of corpus		2.95%		
• 07.45% Rajasthan SDL 2027	SOV	5.65%	TREPS & Net Current Assets		2.48%		
• 07.46% Madhya Pradesh SDL 2027	SOV	4.24%	Total Net Assets		100.00%		
• 07.38% Karnataka SDL 2027	SOV	3.95%	@Short Term < 8 Years, Long Term > 8 Years.				
• 06.12% Karnataka SDL 2027	SOV	3.29%	Top 7 Groups Exposure				
• 07.29% Uttar Pradesh SDL 2027	SOV	2.92%	Group Name		Exposure (%)		
• 08.61% Tamil Nadu SDL 2027	SOV	2.86%	Government Of India Securities		97.52		
• 07.29% Haryana SDL 2027	SOV	2.31%	Capital Line, CRISIL Research				
• 7.47% Chhattisgarh SDL 2027	SOV	2.09%	Tracking Difference Data (%) as on 30th November 2024				
• 07.47% Uttar Pradesh SDL 2027	SOV	2.07%	ICICI Prudential Nifty SDL Sep 2027 Index Fund - Direct Plan - Growth				
• 07.25% West Bengal SDL 2027	SOV	1.97%	1 Year	3 Years	5 Years	10 Years	Since Inception
• 06.23% Rajasthan SDL 2027	SOV	1.81%	-0.30	-	-	-	-0.49
• 07.59% Bihar SDL 2027	SOV	1.70%	ICICI Prudential Nifty SDL Sep 2027 Index Fund - Regular Plan - Growth				
• 07.28% Madhya Pradesh SDL 2027	SOV	1.46%	1 Year	3 Years	5 Years	10 Years	Since Inception
• 07.52% Gujarat SDL 2027	SOV	1.28%	-0.49	-	-	-	-0.66
• 07.17% Gujarat SDL 2027	SOV	1.17%	Rating Profile (as % of debt component)				
• 07.51% Rajasthan SDL 2027	SOV	1.13%					
• 07.21% Tamil Nadu SDL 2027	SOV	1.12%	<ul style="list-style-type: none"> ■ Sovereign Securities ■ TREPS & Current Assets 				
• 07.33% Maharashtra SDL 2027	SOV	1.12%					
• 07.19% Uttar Pradesh SDL 2027	SOV	1.07%					
• 08.31% Rajasthan SDL 2027	SOV	0.86%					
• 07.51% Maharashtra SDL 2027	SOV	0.85%					
• 06.72% Kerala SDL 2027	SOV	0.83%					
• 07.25% Kerala SDL 2027	SOV	0.78%					
• 07.41% Haryana SDL 2027	SOV	0.66%					
• 07.27% Tamil Nadu SDL 2027	SOV	0.60%					
• 07.85% Rajasthan SDL 2027	SOV	0.57%					
• 07.46% Andhra Pradesh SDL 2027	SOV	0.56%					
• 07.37% Uttar Pradesh SDL 2027	SOV	0.56%					
• 07.35% Madhya Pradesh SDL 2027	SOV	0.56%					

Benchmark

Nifty SDL Sep 2027 Index

Quantitative Indicators - Debt Component

Average Maturity : 2.66 Years	Modified Duration : 2.34 Years
Macaulay Duration : 2.42 Years	Annualised Portfolio YTM*: 7.08%

*In case of semi annual YTM, it will be annualised

Quantitative Indicators

Std Dev (Annualised) (3yrs) 2.29%	Sharpe Ratio : -0.43	Portfolio Beta : 1.00
Tracking Error (1yr): 0.83%		

@@ Total Expense Ratio is as on the last business day of the month.

The Schemes do not offer any Plans/Options.

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With effect from August 22, 2022, Mr. Naresh Chaudhary has ceased to be the fund manager and Mr. Darshil Dedhia has been appointed as the fund manager under the scheme.

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.

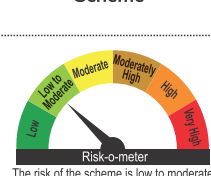
Riskometer

This product labelling is applicable only to the scheme

This Product is suitable for investors who are seeking*:

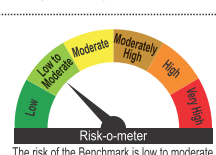
- Income over a long period
- An open-ended Target Maturity Index Fund tracking Nifty SDL Sep 2027 Index, subject to tracking error.

Scheme



Benchmark

(Nifty SDL Sep 2027 Index)



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

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Statutory Details & Risk Factors

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

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