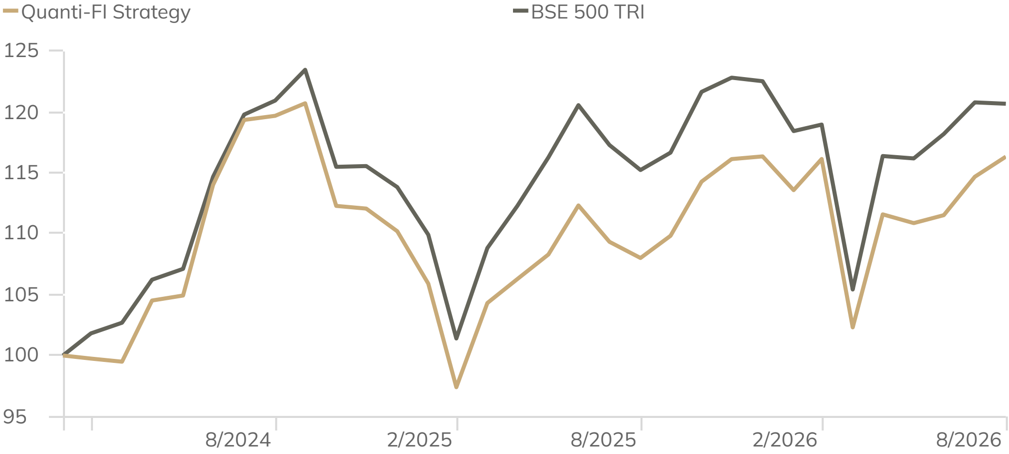
ICICI Prudential PMS Quanti-FI Strategy

(Quanti-FI Strategy)

Data as on August 31, 2026

Investment Value (Rebased to 100)



Investment Objective

ICICI Prudential PMS Quanti-FI Strategy (the “Quanti-FI Strategy”) will invest in equity and equity related securities identified based on quantitative model with an aim to generate optimal returns over a long term.

Strategy	Benchmark
Equity	BSE 500 TRI

Fund Managers

Anand Shah, Chockalingam Narayanan, Prem Khurana, Sandip Santdasani, Ankur Pandey

Inception Date^

February 2, 2024

Trailing Returns (%)

	1 Month	3 Months	6 Months	1 Year	2 Years	Since Inception**
Quanti-FI Strategy	1.44	4.91	0.16	7.69	-1.41	6.03
BSE 500 TRI	-0.09	3.86	1.43	4.72	-0.11	7.55

Calendar Year Returns (%)

	CYTD 2026	CY 2025
Quanti-FI Strategy	-0.02	5.57
BSE 500 TRI	-1.51	7.63

Financial Year Returns (%)

	FYTD 2027	FY 2026	FY 2025
Quanti-FI Strategy	13.68	-1.91	4.83
BSE 500 TRI	14.45	-3.12	5.96

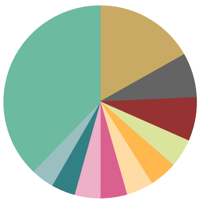
Risk Profile (Since Inception)

	Quanti-FI Strategy	BSE 500 TRI
Alpha	-0.59	0.00
Beta	1.00	1.00
Sharpe Ratio	0.01	0.05
Standard Deviation	15.62	15.33
Upside Deviation	2.30	0.00
Downside Deviation	2.20	0.00
Up Capture Ratio	95.46	100.00
Down Capture Ratio	97.68	100.00
Sortino Ratio	0.11	0.17
Information Ratio (arith)	-0.21	—

Top 15 Holdings*

	Portfolio Weighting %
ICICI Bank Ltd	3.70
Larsen & Toubro Ltd	3.56
State Bank of India	3.50
Samvardhana Motherson International Ltd	3.11
K P R Mill Ltd	3.09
Reliance Industries Ltd	2.93
Karur Vysya Bank Ltd	2.91
Titan Company Ltd	2.87
Tata Steel Ltd	2.82
Torrent Pharmaceuticals Ltd	2.70
Axis Bank Ltd	2.55
360 ONE WAM Ltd	2.53
FSN E-Commerce Ventures Ltd	2.48
Mahindra & Mahindra Ltd	2.48
Bajaj Finance Ltd	2.40

Sector Exposure

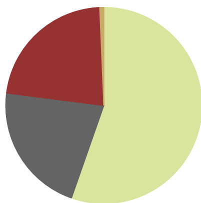


	%
Banks	16.83
Auto Components	7.46
IT - Software	7.34
Electrical Equipment	4.77
Pharmaceuticals & Biotechnology	4.66
Automobiles	4.50
Ferrous Metals	4.45
Capital Markets	4.32
Retailing	4.00
Realty	3.87
Other	37.80
Total	**100.00**

Portfolio Statistics

	Quanti-FI Strategy	BSE 500 TRI
No. of Stock Holdings	46	501
P/E Ratio (TTM)	24.20	22.55
P/B Ratio (TTM)	3.68	3.10
P/S Ratio (TTM)	2.78	2.70

Market Cap Exposure



	%
Large Cap	55.36
Mid Cap	21.66
Small Cap	22.31
Cash & Others	0.67
Total	**100.00**

^Inception Date of the Strategy is the date of onboarding of first client of the Strategy. **Since inception return from March 31, 2007 or Inception Date, whichever is later. Kindly refer the Disclosure Document for the detailed investment approach, including specific risk factors, before investing. Strategy performance mentioned above is the aggregate performance of all Clients in the Strategy using the Time Weighted Rate of Return (TWRR) methodology and the performance of an individual Client may vary significantly from the above. Returns for one year or less are on absolute basis, while returns more than one year are on annualized basis. All the returns calculated above are after deduction of the applicable expenses. Past performance may or may not be sustained in future and is no guarantee of future results. Please note that performance of one investor in the portfolio may vary significantly from that of other investors and that generated by the Investment Approach across all investors because of 1) the timing of inflows and outflows of funds; and 2) differences in the portfolio composition because of restrictions and other constraints.

For performance relative to other Portfolio Managers within the Strategy by Association of Portfolio Managers in India, visit: https://www.apmiindia.org/apmi/welcomeiaperformance.htm?action=PMSmenu | The portfolio data and related statistical analysis mentioned above is of the oldest client of the Strategy, the portfolio of other clients of the Strategy may vary significantly. The stocks / sectors mentioned herein above should not be construed as an investment advice or a forecast of their expected future performance. These stocks/sectors may or may not form part of the portfolio in future. *Top 15 holdings (by weight) or all the stocks in the portfolio, whichever is less by number are disclosed. Kindly refer to page 3 for detailed disclaimers

ICICI Prudential PMS Quanti-FI Strategy

Key Definitions

Investment Objective: The investment objective is the broad thought process for the Strategy and is a subset of the investment approach specified in the Disclosure Document.

Standard Deviation: Standard deviation of strategy's return measures how much a strategy´s total returns have fluctuated in the past. The more the strategy's returns fluctuate, the riskier the strategy is likely to be. Strategies that have been more volatile in the past tend to be more volatile in the future as well.

Upside Deviation: This measures only deviations above a specified benchmark.

Downside Deviation: Calculated much like standard deviation, downside deviation focuses on the variation of returns below a specific threshold. It ignores upside variation because it adds value to the overall return and investors shouldn't be concerned about it.

Alpha: It is the amount by which a strategy has out-performed its benchmark, taking into account the strategy´s exposure to market risk (as measured by Beta). Alpha is also known as the residual return.

Beta: A measure of a strategy's sensitivity to market movements. The beta of the market is 1.00 by definition. A beta of 1.10 shows that the strategy has performed 10% better than its benchmark index in up markets and 10% worse in down markets, assuming all other factors remain constant.

Sharpe Ratio: This is a measure of risk-adjusted return calculated by using standard deviation and excess return to determine reward per unit of risk. The higher the Sharpe Ratio, the better the strategy´s historical risk-adjusted performance.

Sortino Ratio: The Sortino Ratio is similar to Sharpe Ratio except it uses downside risk (Downside Deviation) in the denominator. Since upside variability is not necessarily a bad thing, Sortino ratio is sometimes more preferable than Sharpe ratio.

P/E Ratio: It compares how the market values a company to the company's earnings. It can be either historic earnings or projected earnings. It is calculated as current share price divided by earnings. A higher P/E typically indicates that investors expect to see strong growth in the company.

P/B Ratio: It compares how the market values a company to the value on the company's books. It is calculated as current share price divided by book value per share.A company trading at several times its book value tends to indicate a growth stock where investors believe the book value will rise in the future.

P/S Ratio: This is an indicator of the value placed on company's sales/revenue. It is calculated either by dividing the company's market capitalization by its total sales over a 12-month period, or on a per-share basis by dividing the stock price by sales per share for a 12-month period.

ROE: Return on Equity is the percentage a company earns on its shareholders' equity in a given year.

Upside Capture Ratio: It measures a manager's performance in up markets relative to the market (benchmark) itself.

Downside Capture Ratio: It measures manager's performance in down markets. A down-market is defined as those periods (months or quarters) in which market return is less than 0.

Equity Market Cap: Market-cap classification is as issued by AMFI is as per SEBI circular no. SEBI/HO/IMD/DF3/CIR/P/2017/114 dated 6th October 2017, which have defined large cap, mid cap and small cap companies.

Information ratio: Information ratio is a risk-adjusted performance measure. The information ratio is a special version of the Sharpe Ratio in that the benchmark doesn't have to be the risk-free rate.

Investment Approach

Investment objective: ICICI Prudential PMS Quanti-FI Strategy (the "Quanti-FI Strategy") will invest in equity and equity related securities identified based on quantitative model with an aim to generate optimal returns over a long term.

Strategy: Equity

Types of securities:

Predominantly invests in listed equity & equity related securities. The Quanti-FI Strategy may also take exposure to exchange traded derivative instruments. For liquidity or defensive considerations or pending deployment, the Portfolio Manager may invest in debt, money market instruments, mutual fund schemes or debt ETFs.

Basis for selection of securities as a part of investment approach: The Portfolio Manager selects equity and equity related securities of companies from the listed universe. The securities can be identified and invested based on various factors used in the quantitative model. The model highlights detailed analysis which will ensure to take an informed investment decision.

Inception Date: February 2, 2024 | **Investment Horizon:** 4 years and above

Benchmark: BSE 500 TRI |

ICICI Prudential PMS Quanti-FI Strategy

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The details pertaining to the investment approach mentioned herein is a subset of details specified in the Disclosure Document. Kindly refer the Disclosure Document for the detailed investment approach, including specific risk factors, before investing.

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