

ICICI Pru Smallcap Gr

Investment Objective

The primary objective of the Scheme is to seek to generate capital appreciation by predominantly investing in equity and equity related securities of small cap stocks. However, there can be no assurance or guarantee that the investment objective of the Scheme would be achieved.

Manager Biography

Sankaran Naren since 17-02-2015

Operations

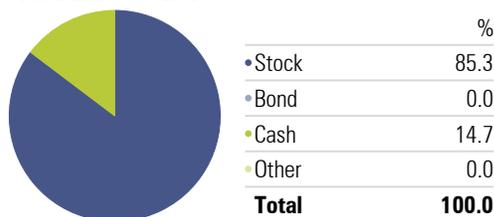
| | |
|---------------------------------|------------|
| Inception Date | 18-10-2007 |
| Minimum Initial | 5,000 |
| Annual Report Net Expense Ratio | 2.72 |
| Turnover Ratio % | 89.96 |
| NAV (Mo-End) | 25.44 |

Risk Reward

| | |
|---------------|-------|
| Std Dev | 18.28 |
| Alpha | 1.58 |
| Sharpe Ratio | 0.21 |
| Treynor Ratio | 2.61 |
| R-Squared | 87.22 |

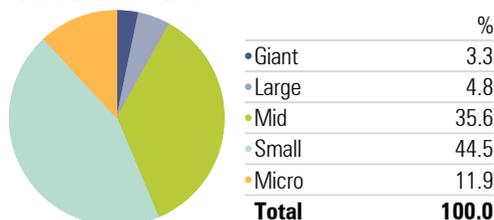
Asset Allocation

Portfolio Date: 30-11-2019



Market Capitalization

Portfolio Date: 30-11-2019



Past performance is not a guarantee of future returns. The value of investments may fall as well as rise and investors may not get back the full amount invested. Any decision to invest should be based on a full reading of the offer document. In case of any discrepancy between this sheet and the offer document in force, the offer document shall prevail.

Portfolio Date: 30-11-2019

Category Equity - Small Cap

Trailing Returns

| Period | Inv | Bmk1 |
|----------|-------|--------|
| 3 months | 7.61 | 6.77 |
| 6 months | -3.20 | -11.20 |
| 1 Year | 10.51 | -6.46 |
| 2 Years | -6.72 | -18.30 |
| 3 Years | 5.70 | -0.15 |
| 5 Years | 5.35 | 2.31 |

Drawdown

Time Period: 01-12-2016 to 30-11-2019

| | Inv | Bmk1 |
|---------------------------|------------|------------|
| Max Drawdown | -27.67 | -37.05 |
| Max Drawdown # of Periods | 13.00 | 20.00 |
| Max Drawdown Peak Date | 01-02-2018 | 01-01-2018 |
| Max Drawdown Valley Date | 28-02-2019 | 31-08-2019 |

Leading Detractors

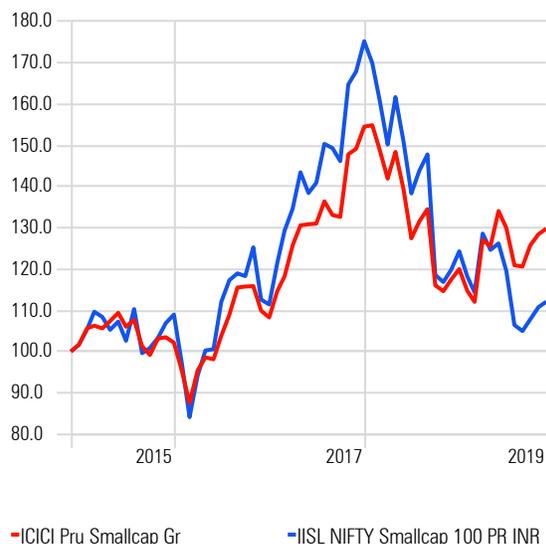
Time Period: 01-12-2018 to 30-11-2019

| | Rescaled Weight | Return | Contribution |
|-----------------------------------|-----------------|--------|--------------|
| Arvind Fashions Ltd | 1.19 | -49.74 | -1.86 |
| Somany Ceramics Ltd | 0.56 | -51.08 | -0.94 |
| Entertainment Network (India) Ltd | 1.42 | -62.41 | -0.88 |
| Cyient Ltd | 1.94 | -30.36 | -0.78 |
| Khadim India Ltd | 0.71 | -62.04 | -0.65 |

Suggested Horizon 3 Years and above

Investment Growth

Time Period: 01-12-2014 to 30-11-2019



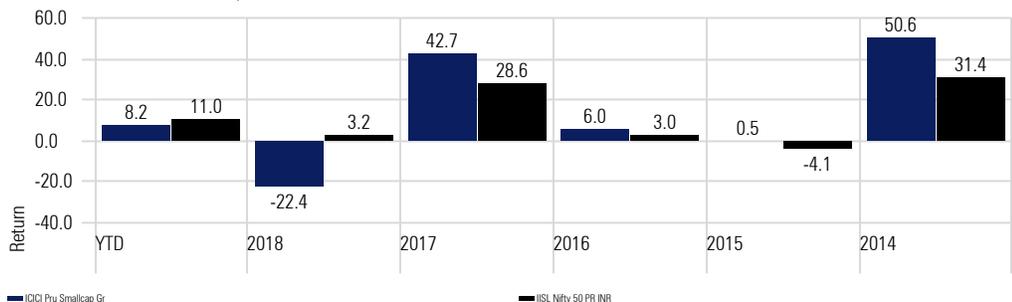
Leading Contributors

Time Period: 01-12-2018 to 30-11-2019

| | Rescaled Weight | Return | Contribution |
|-------------------------------------|-----------------|--------|--------------|
| JK Cement Ltd | 2.88 | 63.84 | 1.79 |
| Brigade Enterprises Ltd | 3.15 | 57.08 | 1.53 |
| Dixon Technologies (India) Ltd | 3.35 | 62.00 | 1.43 |
| IndiaMART InterMESH Ltd | 0.63 | 79.17 | 1.40 |
| Orient Electric Ltd Ordinary Shares | 2.84 | 52.67 | 1.38 |

Returns

Calculation Benchmark: IISL Nifty 50 PR INR



Sector Allocation

Portfolio Date: 30-11-2019

| | |
|--------------------------|-------|
| Basic Materials % | 5.14 |
| Consumer Cyclical % | 10.29 |
| Financial Services % | 20.78 |
| Real Estate % | 6.87 |
| Consumer Defensive % | 8.02 |
| Healthcare % | 4.89 |
| Utilities % | 3.55 |
| Communication Services % | 10.44 |
| Energy % | 0.00 |
| Industrials % | 26.15 |
| Technology % | 3.86 |

Portfolio Holdings

Portfolio Date: 30-11-2019

