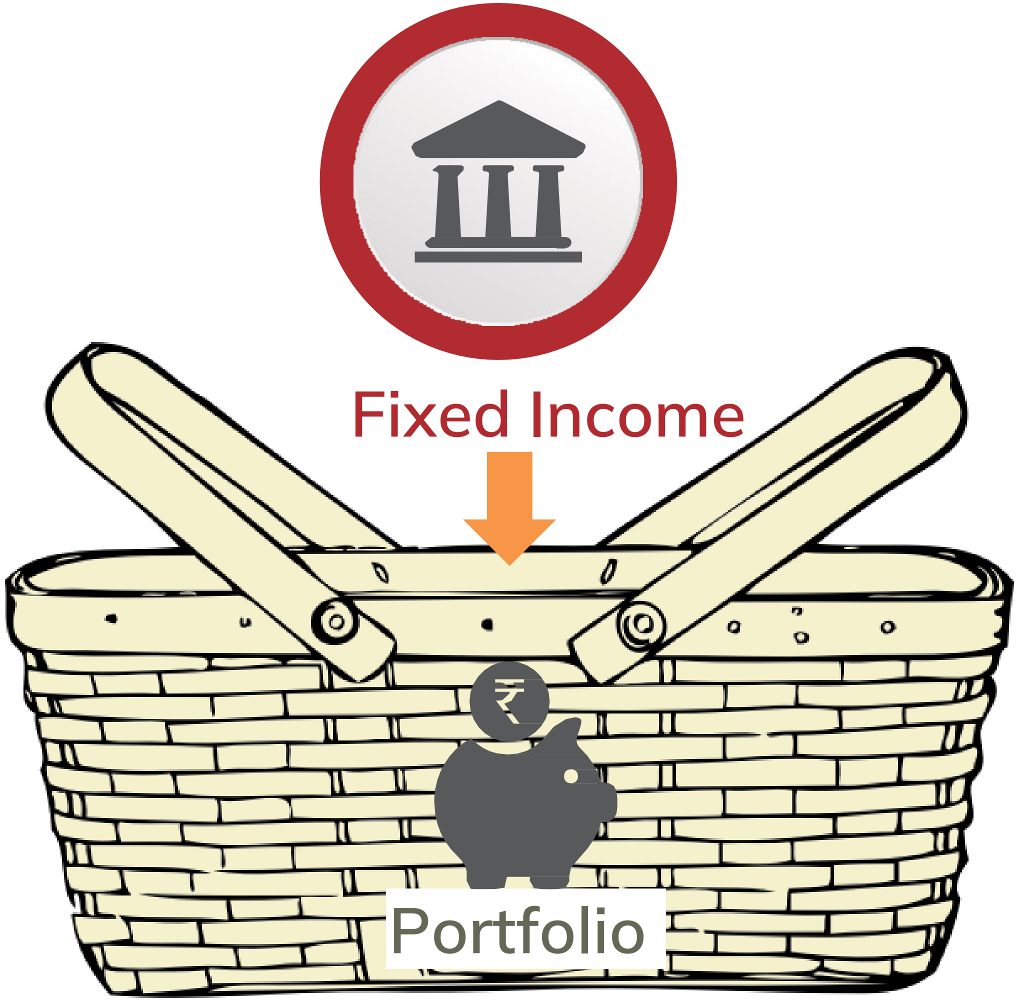
Fixed Income Blue Book

June 2026

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

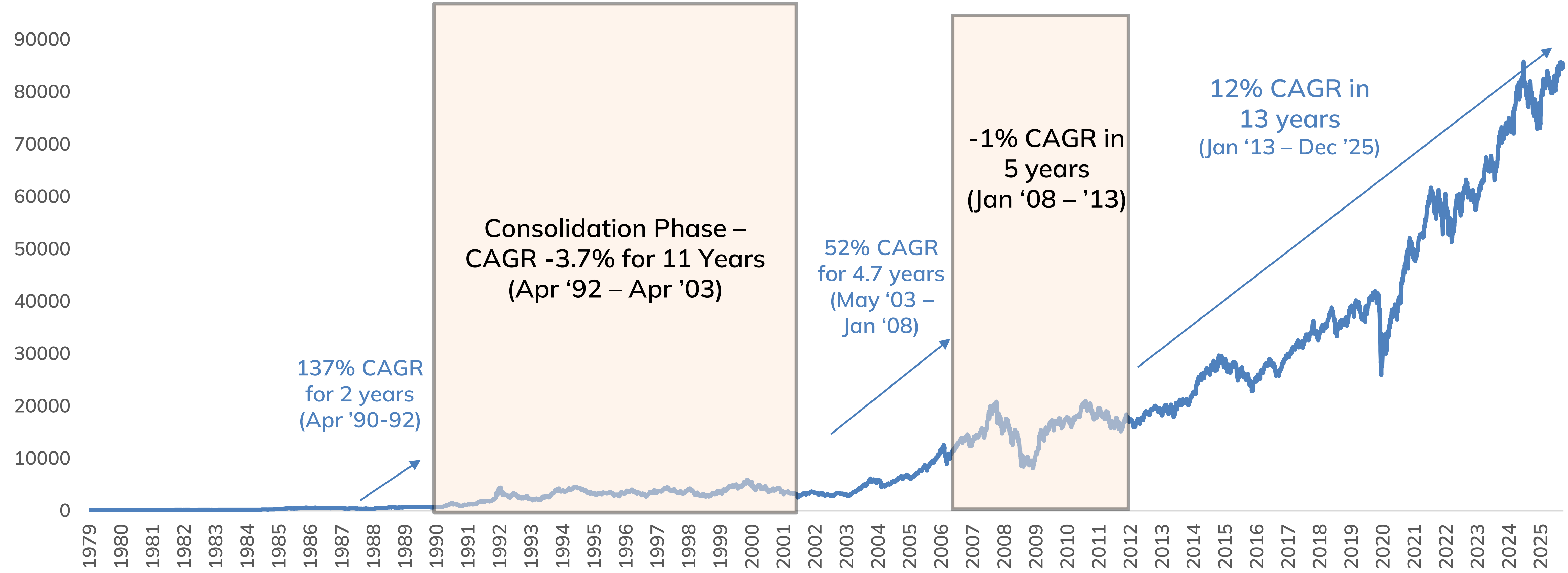
Investment Avenues for Deploying Savings

Importance of Fixed-Income in the Portfolio



Importance of Fixed Income: Equity Example

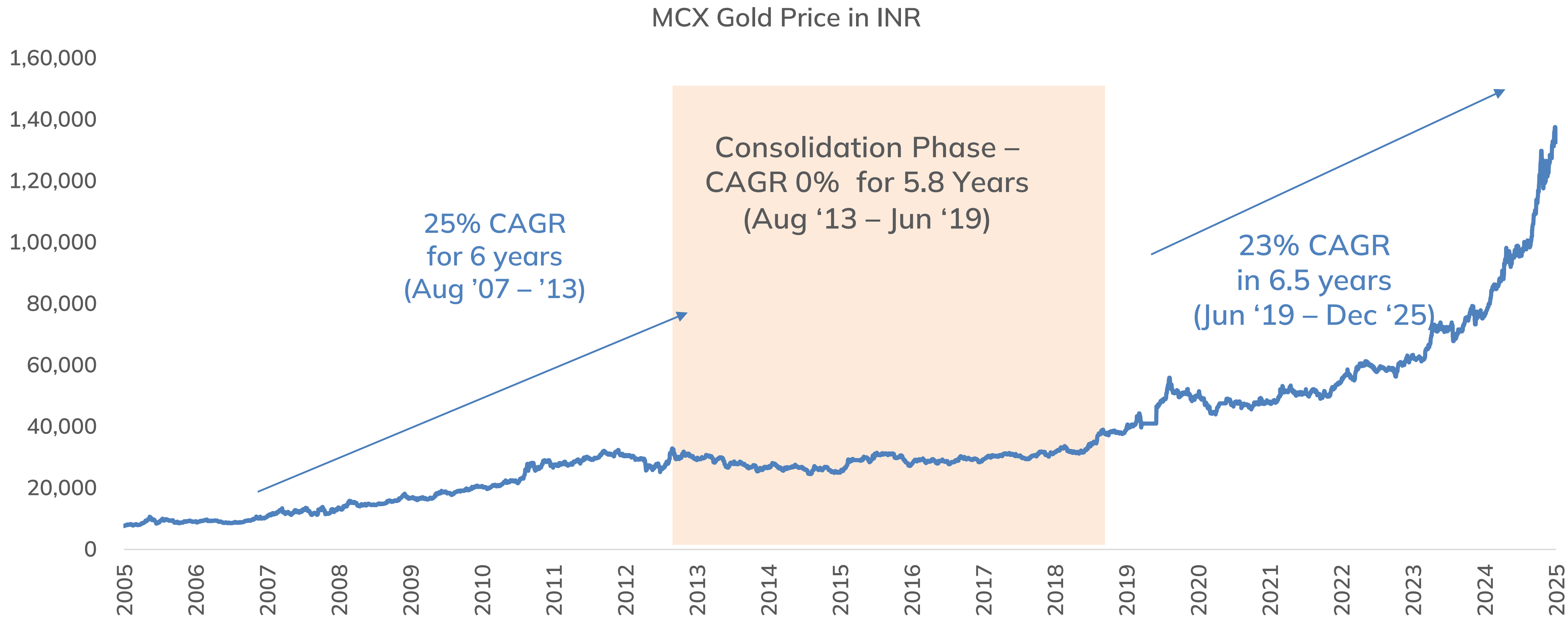
"Equities are known to be volatile as the fast growing returns were usually followed by long consolidation phase"



Data – Dec 31, 2025. Source: MFI Explorer; MFI Explorer is a tool provided by ICRA Online Ltd. For their standard disclaimer please visit http://www.icraonline.com /legal/standard-disclaimer.html . Data shows price returns index values of BSE Sensex index. Past performance may or may not sustain in future.

Importance of Fixed Income: Gold Example

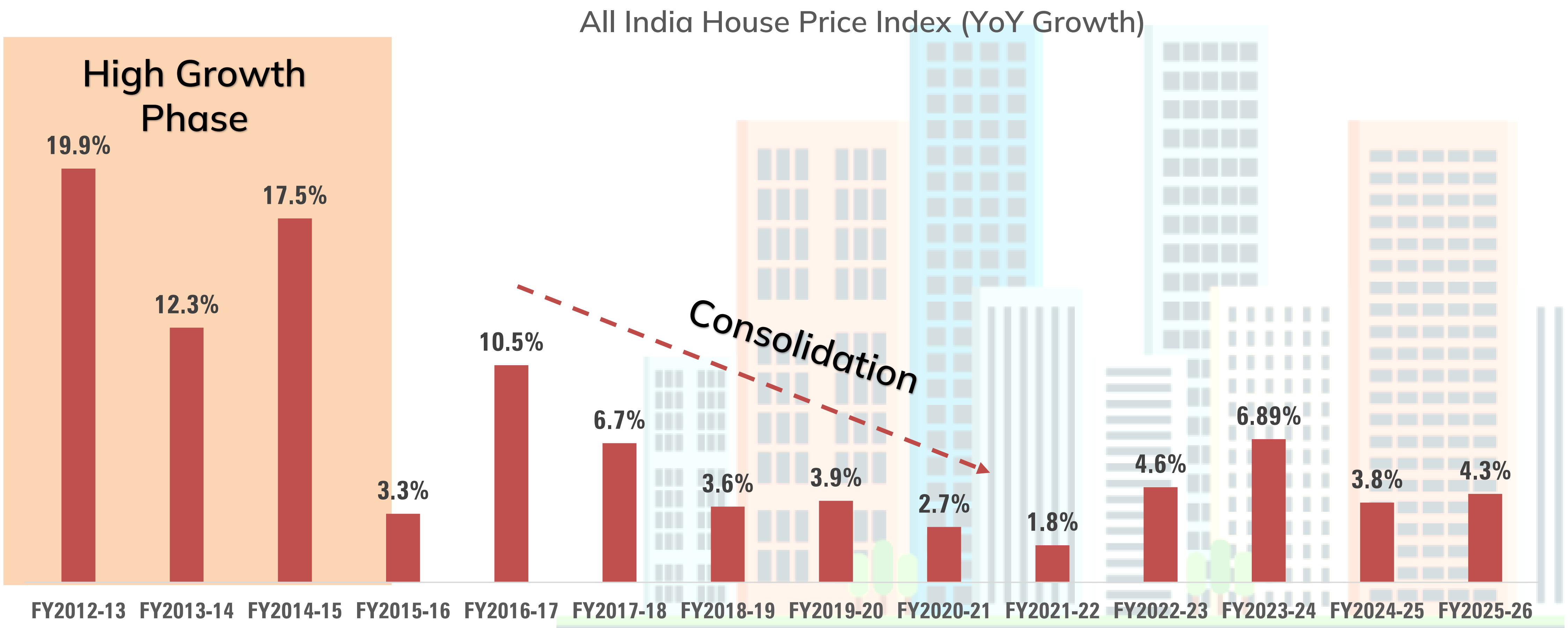
"Gold as an asset class goes through various cycles and may have long periods of lumpy returns."



Data Source: MCX Gold. Past performance may or may not sustain in future.

Importance of Fixed Income: Real Estate Example

"Real Estate also has its own cycle. It goes through long phases of price and time correction."



Data Source: RBI. Past performance may or may not sustain in future.

Importance of Fixed Income in the Portfolio

Lower volatility as compared to Equity

Diversifies Asset Class Risk

Capacity to Generate Regular Cash Flows

Provides Flexibility in Investment Horizon

Investment Avenues under Fixed Income space

FIXED INCOME INVESTMENT AVENUES			
Category	**Investment Period**	**Taxation**	**Liquidity**
Public Provident Fund	15 years	Deduction under Section 80-C of the Income Tax Act, 1961 and taxation of income covered under section 10(11) of the Income Tax Act, 1961*	Conditional and Limited
Post Office Savings	1-5 Years	Section 80-C of the Income Tax Act, 1961*	With Penalty
Traditional Investment Avenue	1 month -5 Years	Interest Taxed as Income	With Penalty
Tax Free Bonds	5 Years - 15 Years	Interest is Tax Free	Moderate
Non-Convertible Debentures	3 - 5 Year	Interest Taxed as Income	Low
Fixed Maturity Plan	1 year - 5 years & above	Capital Gains fully taxable at the highest slab rate applicable.	Low
Debt Mutual Funds	1 day - 5 years & above		High

For more details on taxation consult your investment advisors. Investments in traditional investment avenues offer assured or guaranteed returns however investments in mutual funds are subject to market risks. *Applicable to Investors in the old regime.

Advantages of Debt Mutual Fund Schemes

- Tax payable only on capital gains#
- Higher Liquidity Compared to Investing Directly in Bonds
- Avenue for Generating Cash Flow over Long Period
- Flexible Investment Horizon

Investments in traditional investment avenues offer assured or guaranteed returns however investments in mutual funds are subject to market risks.

- For more details on taxation consult your investment advisors.

Advantages of Debt Mutual Funds

Debt MFs offer investment solutions for 1 day to 10+ years under a single roof

SIP, STP and SWP options in MFs provide solutions for different investor needs (income, staggered investment, deploying lump-sum)

Multiple Scheme Categories under Debt Schemes offer Solution for every Market, unlike TIAs

Debt MFs are taxed on capital gains. This is helpful in tax planning and for setting off capital losses from other investments.

Investments in traditional investment avenues offer assured or guaranteed returns however investments in mutual funds are subject to market risks.

ICICI Prudential Mutual Fund

Fixed Income Product Bouquet

ICICI Prudential Fixed Income Product Classification

OUR SCHEMES BASED ON STRATEGY

Based on Strategy – Duration Focused

Classified according to the Macaulay Duration of the Scheme

upto 91 days	2 - 6 Months	6-12 Months	1-3 Years	1-4 Years	4-7 Years	Over 7 Years
ICICI Prudential Liquid Fund ICICI Prudential Overnight Fund	ICICI Prudential Money Market Fund	ICICI Prudential Savings Fund	ICICI Prudential Corporate Bond Fund ICICI Prudential Short Term Fund	ICICI Prudential Banking & PSU Debt Fund	ICICI Prudential Bond Fund*	ICICI Prudential Long Term Bond Fund ICICI Prudential Constant Maturity Gilt Fund

Invests Across Duration – ICICI Prudential All Seasons Bond Fund and ICICI Prudential Gilt Fund

The range of Macaulay Duration is only indicative in nature. The Macaulay duration is the weighted average term to maturity of the cash flows from a bond. The weight of each cash flow is determined by dividing the present value of the cash flow by the price. The asset allocation and investment strategies will be based on the Scheme Information Document of the respective schemes. *Portfolio Macaulay duration under anticipated adverse situation- for this category is 1 year to 7 years

Based on Strategy – Accrual Focused

ICICI Prudential Ultra Short Term Fund

ICICI Prudential Credit Risk Fund

ICICI Prudential Floating Interest Fund

ICICI Prudential Medium Term Bond Fund

ICICI Prudential Fixed Income Product Classification

OUR SCHEMES BASED ON OBJECTIVE

Our Fixed Income Products

Cash Management

Short-term Savings

High Accruals

Passive Funds

Dynamic

Medium/Long-Term Investment

ICICI Prudential Overnight Fund

SEBI Category: Overnight Fund

Investment Approach

Maintains high liquidity by investing in overnight securities.

Investing Predominantly In

Overnight instruments having maturity of 1 business Day

Duration

1 Day

Credit Quality

Invests in TREPS$

Indicative Investment horizon

1 to 7 days

Assets under Management

₹13,075.29 crore. For details on AUM, click here

Exit Load

Nil

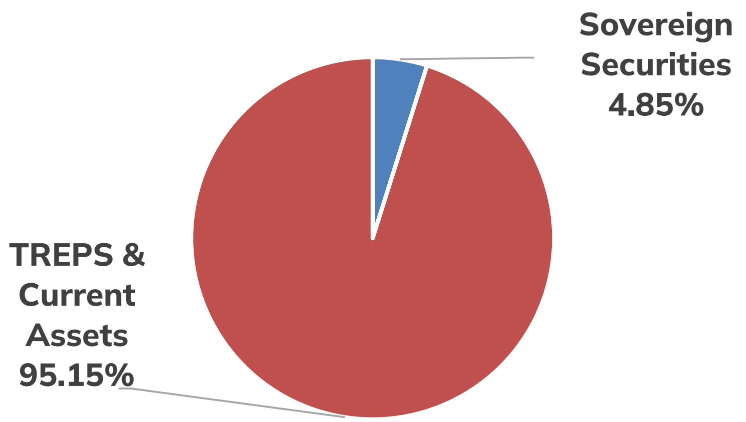
ABOUT THE SCHEME

An open ended debt scheme investing in overnight securities. A relatively low interest rate risk and relatively low credit risk

QUANTITATIVE INDICATORS

Avg. Maturity in days	1.58
Modified Duration in days	0.56

CURRENT PORTFOLIO CONSTRUCT*



*Data as on May 31, 2026, $ TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Liquid Fund

SEBI Category: Liquid Fund

Investment Approach

Maintains high liquidity with a focus on accrual

Investing Predominantly In

Money Market and Debt Instruments with maturity less than 91 days

Duration

Up to 90 days

Credit Quality

Investing predominantly in AAA & A1+ rated securities

Indicative Investment horizon

7 days and above

Assets under Management

₹58,095.62 crore. For details on AUM, click here

Exit Load

Day - 1 -0.0070%, Day - 2 -0.0065%, Day - 3 -0.0060%, Day - 4 -0.0055%, Day - 5 -0.0050%, Day - 6 -0.0045% and Day - 7 Onwards -Nil

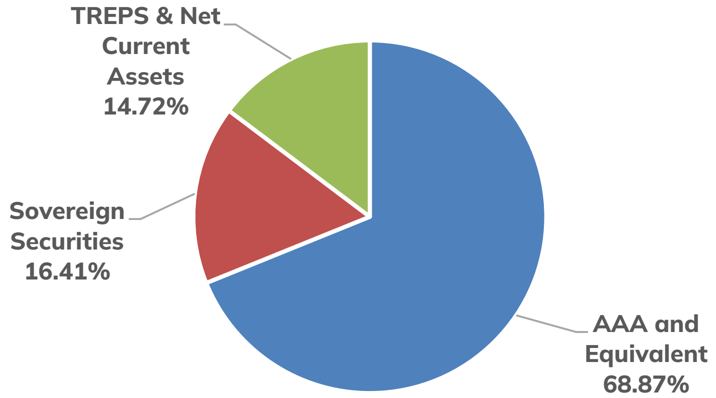
ABOUT THE SCHEME

An open ended liquid scheme. A relatively low interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in days	37.43
Modified Duration in days	34.10

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, $ TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Money Market Fund

SEBI Category: Money Market Fund

Investment Approach

Invests majorly in money market instruments with maturity of up to 1 year

Investing Predominantly In

Money Market Instruments.

Duration

Duration in range of 3-9 Months.

Credit Quality

Sovereign, AAA & equivalent and TREPs & Current Assets: 100%

Indicative Investment horizon

30 days and above

Assets under Management

₹23,817.83 crore For details on AUM, click here

Exit Load

Nil

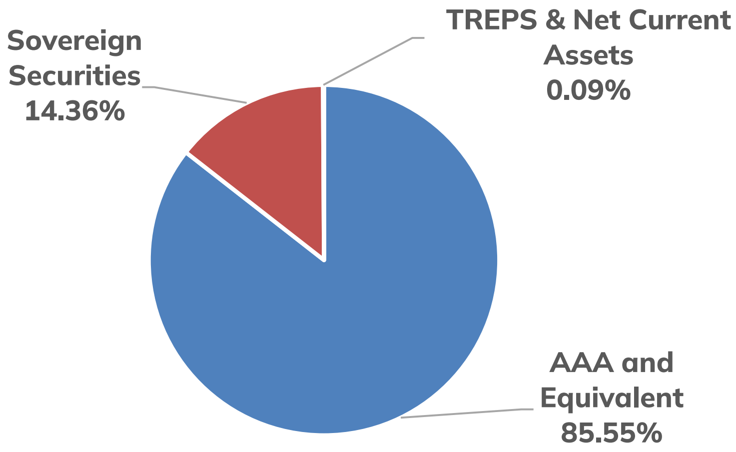
ABOUT THE SCHEME

An open ended debt scheme investing in money market instruments. A relatively low interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in days	229.03
Modified Duration in days	211.77

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, $ TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Savings Fund

SEBI Category: Low Duration Fund

Investment Approach

Focus on accruals and duration management

Investing Predominantly In

Bonds and Money Market instruments such that the Macaulay Duration of the Scheme would be between 6 months and 12 months.

Duration

Duration in the range of 6-12 months.

Credit Quality

Sovereign, AAA & equivalent: 85-100% ; AA & equivalent : 0-15%

Indicative Investment horizon

60 days and above

Assets under Management

₹24,509.40 crore For details on AUM, click here

Exit Load

Nil

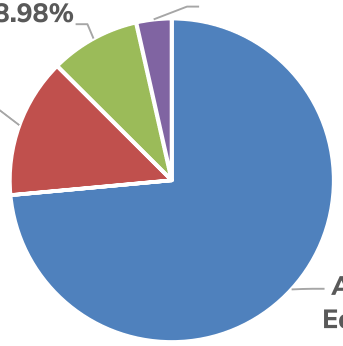
ABOUT THE SCHEME

An open ended low duration debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 6 months and 12 months. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	1.33
Modified Duration in years	0.95

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, $ TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Fixed Income Products

Cash Management

Short Term Savings

High Accruals

Passive Funds

Dynamic

Medium/Long-Term Investment

ICICI Prudential Corporate Bond Fund

SEBI Category: Corporate Bond Fund

Investment Approach

Invest in AA+ and above rated securities with focus on accruals

Investing Predominantly In

Bonds, G-Secs, Commercial Papers and Certificate of Deposits

Duration

Duration in the range of 1-3 Years

Credit Quality

The Scheme endeavors to take exposure predominantly to the AAA and equivalent rated bonds.

Indicative Investment horizon

6 months and above

Assets under Management

₹31,739.50 crore For details on AUM, click here

Exit Load

Nil

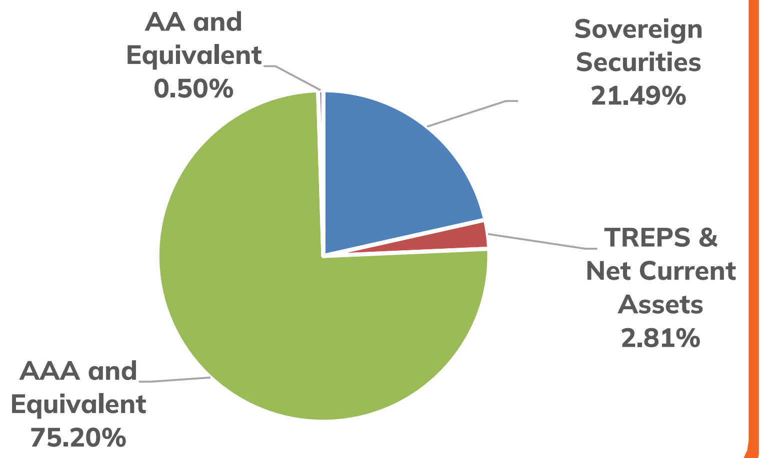
ABOUT THE SCHEME

An open ended debt scheme predominantly investing in AA+ and above rated securities. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	5.73
Modified Duration in years	3.36

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Short Term Fund

SEBI Category: Short Duration Fund

Investment Approach

Maintain reasonable yield till maturity, Capture Credit Spreads and tactical G-Sec calls

Investing Predominantly In

Bonds, Money Market instruments, G-Secs and SDLs

Macaulay Duration

Duration between 1 – 3 years

Credit Quality

Sovereign, AAA & Equivalent: 80-100%; AA & equivalent: 0-20%

Indicative Investment horizon

6 months and above

Assets under Management

₹21,228.52 crore For details on AUM, click here

Exit Load

Nil

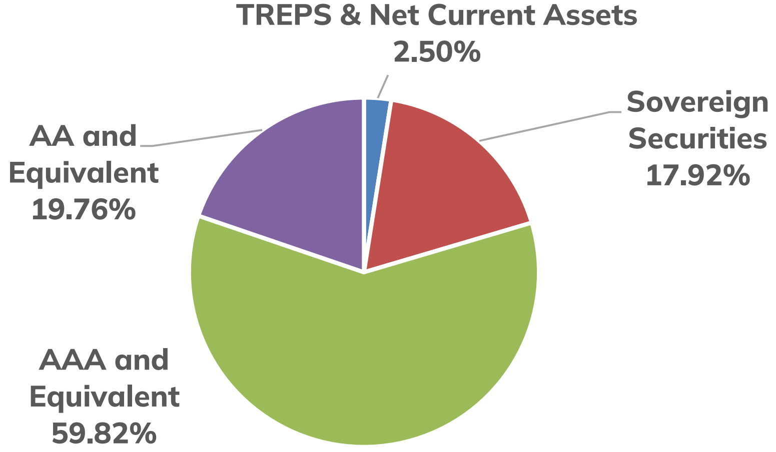
ABOUT THE SCHEME

An open ended short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 1 Year and 3 Years. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	4.48
Modified Duration in years	2.72

CURRENT PORTFOLIO CONSTRUCT*



*Data as on May 31, 2026. TREPS – Tri-Party Repo, SDL – State Development Loans

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Banking & PSU Debt Fund

SEBI Category: Banking and PSU Fund

Investment Approach

Moderate duration with some Tactical allocation

Investing Predominantly In

Bonds issued by Banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds.

Modified Duration

Ranges between 1– 4 years

Credit Quality

Sovereign, AAA & equivalent: 80 – 100% ; AA+ and AA: 0-20%

Indicative Investment horizon

9 months and above

Assets under Management

₹8,943.23 crore For details on AUM, click here

Exit Load

Nil

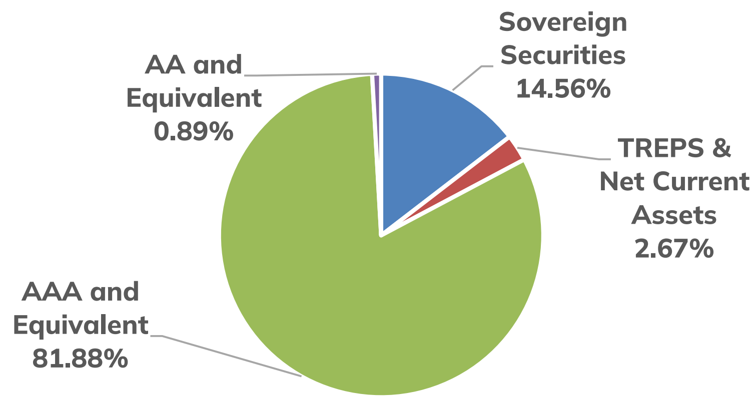
ABOUT THE SCHEME

An open ended debt scheme predominantly investing in Debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal bonds. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	5.83
Modified Duration in years	3.21

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Fixed Income Products

Cash Management

Short Term Savings

High Accruals

Passive Funds

Dynamic

Medium/Long-Term Investment

ICICI Prudential Floating Interest Fund

SEBI Category: Floater Fund

Investment Approach
Focus on Accruals and Duration Management; Use of swaps/derivatives

Investing Predominantly In
Floating-rate Bonds and Fixed Rate Bonds converted to floating rate through use of swaps/derivatives.

Duration
Macaulay Duration of up to 15 months

Credit Quality
Sovereign, AAA & equivalent : 50-90% ; AA & equivalent : 0-20%

Indicative Investment horizon
Six months and above

Assets under Management
₹7,567.21 crore For details on AUM, click here

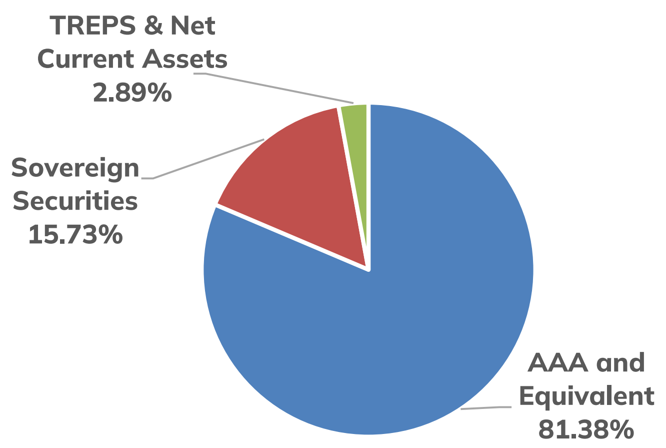
Exit Load
Nil

ABOUT THE SCHEME
An open ended debt scheme predominantly investing in floating rate instruments (including fixed rate instruments converted to floating rate exposures using swaps/ derivatives). A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	2.90
Modified Duration in years	1.87

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Ultra Short Term Fund

SEBI Category: Ultra Short Duration Fund

Investment Approach

Researched credit calls, Hold till maturity approach with focus on accruals

Investing Predominantly In

Well researched corporate bonds.

Duration

Duration maintained in the range of 3-6 months

Credit Quality

Sovereign, AAA and Equivalent: 50-90%; AA and Equivalent: 0-30%.

Indicative Investment horizon

3 months and above

Assets under Management

₹16,002.16 crore For details on AUM, click here

Exit Load

Nil

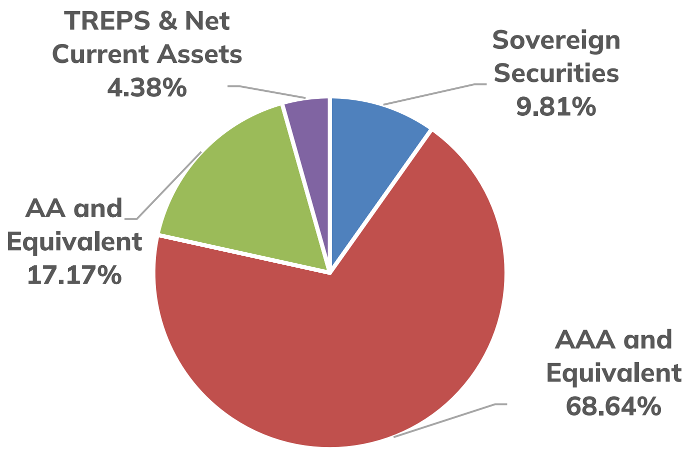
ABOUT THE SCHEME

An open ended ultra-short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 months and 6 months. A moderate interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	0.53
Modified Duration in years	0.44

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Credit Risk Fund

SEBI Category: Credit Risk Fund

Investment Approach

Hold till Maturity with focus on accrual income, managed duration and Researched credit calls

Investing Predominantly In

Well researched corporate bonds offering optimum yield considering risk-reward ratio.

Duration

Duration maintained in the range of 1-3 Years.

Credit Quality

Sovereign, AAA & Equivalent: 10-35%
AA, A and Equivalent: 65-85%

Indicative Investment horizon

1 year and above

Assets under Management

₹6,004.80 crore For details on AUM, click here

Exit Load

10% of units within 1 Year from allotment – Nil; More than 10% of units, within 1 Year - 1% of applicable NAV; More than 1 Year - Nil

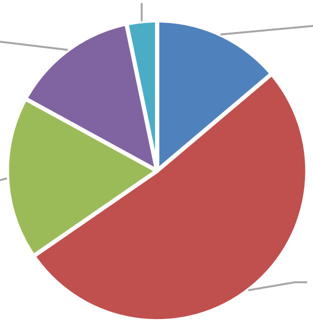
ABOUT THE SCHEME

An open ended debt scheme predominantly investing in AA and below rated corporate bonds. A relatively high interest rate risk and relatively high credit risk.

QUANTITATIVE INDICATORS

Average Maturity in years	3.11
Modified Duration in years	2.04

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Medium Term Bond Fund

SEBI Category: Medium Duration Fund

Investment Approach

Focus on accrual + capital gains, managed Duration and Hold till maturity approach

Investing Predominantly In

Debt and Money Market Instruments offering optimum yield, considering risk-reward ratio

Duration

Duration in the range of 3-4 Years, in adverse conditions can go down to 1 Years.

Credit Quality

No exposure to instruments below AA-

Indicative Investment horizon

1 year and above

Assets under Management

₹5,428.77 crore For details on AUM, click here

Exit Load

10% of units within 1 Year from allotment – Nil; More than 10% of units, within 1 Year - 1% of applicable NAV; More than 1 Year - Nil

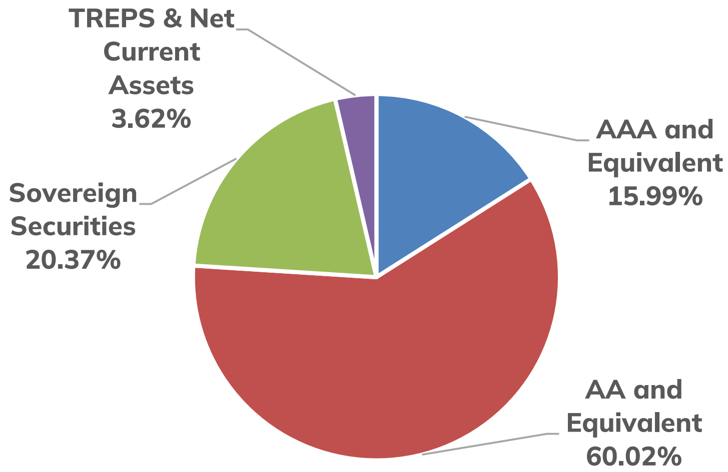
ABOUT THE SCHEME

An open ended medium term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 Years and 4 Years. The Macaulay duration of the portfolio is 1 Year to 4 years under anticipated adverse situation. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	6.18
Modified Duration in years	3.24

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Fixed Income Products

Cash Management

Short Term Savings

High Accruals

Passive Funds

Dynamic

Medium/Long-Term Investment

ICICI Prudential Nifty PSU Bond Plus SDL Sep 2027 40:60 Index Fund

SEBI Category: Others

Investment Approach

Invest in the constituents of Nifty PSU Bond Plus SDL Sep 2027 40:60 Index

Investing Predominantly In

PSU bonds and State Development Loans maturing before Sep 2027

Duration

Duration reduces on a daily basis and reaches zero at maturity date

Credit Quality

Exposure to AAA and Sovereign Rated securities only

Indicative Investment horizon

3 years and above

Assets under Management

₹8,856.33 crore For details on AUM, click here

Exit Load

Nil

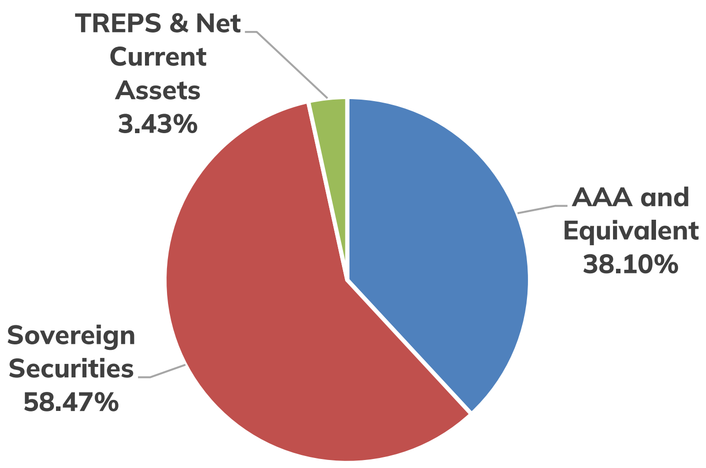
ABOUT THE SCHEME

An open ended target maturity index fund investing in the constituents of Nifty PSU Bond Plus SDL Sep 2027 40:60 Index. A moderate interest rate risk and relatively low credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	1.18
Modified Duration in years	1.07

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Nifty SDL Sep 2027 Index Fund

SEBI Category: Others

Investment Approach

Invest in the constituents of Nifty SDL Sep 2027 Index

Investing Predominantly In

State Development Loans maturing before Sep 2027

Duration

Duration reduces on a daily basis and reaches zero at maturity date

Credit Quality

Exposure to Sovereign Rated securities and TREPs & Current assets

Indicative Investment horizon

3 years and above

Assets under Management

₹1,585.63 crore For details on AUM, click here

Exit Load

Nil

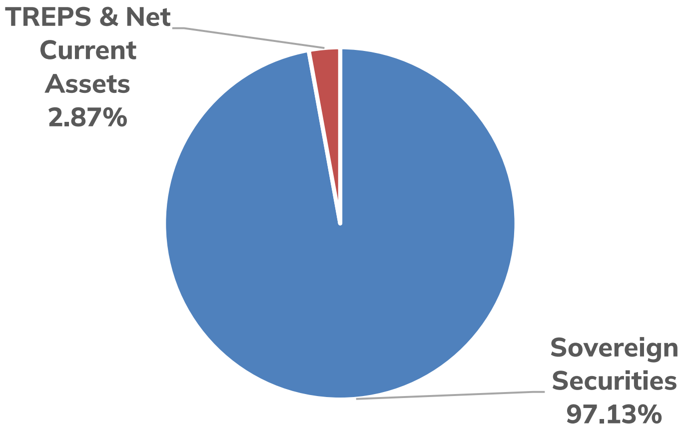
ABOUT THE SCHEME

An open ended target maturity index fund tracking Nifty SDL Sep 2027 Index. A relatively high interest rate risk and relatively low credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	1.18
Modified Duration in years	1.09

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Fixed Income Products

Cash Management

Short Term Savings

High Accruals

Passive Funds

Dynamic

Medium/Long-Term Investment

ICICI Prudential All Seasons Bond Fund

SEBI Category: Dynamic Bond

Investment Approach

Dynamic duration management, Model based duration calls

Investing Predominantly In

Government Securities, SDLs, Corporate Bonds

Duration

Duration between 1 – 10 years.

Credit Quality

Tactical allocation between credit rating and between various instruments

Indicative Investment horizon

3 Years and above

Assets under Management

₹13,745.91 crore For details on AUM, click here

Exit Load

Up to 1 month from allotment – 0.25% of applicable NAV, more than 1 month - Nil

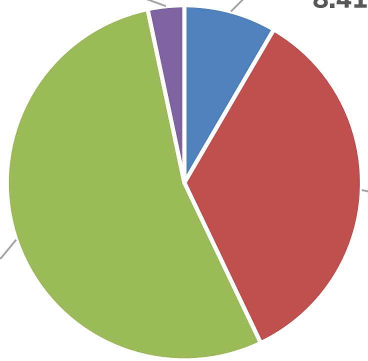
ABOUT THE SCHEME

An open ended dynamic debt scheme investing across duration. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	13.66
Modified Duration in years	5.96

CURRENT PORTFOLIO CONSTRUCT*



The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

* Data as on May 31, 2026, TREPS – Tri-Party Repo, SDL – State Development Loans

ICICI Prudential Fixed Income Products

Cash Management

Short Term Savings

High Accruals

Target Maturity Index Funds

Dynamic

Medium/ Long-Term Investment

ICICI Prudential Bond Fund

SEBI Category: Medium to Long Duration Fund

Investment Approach

Medium to Long Maturity Debt of Corporate, Financial Entities and Govt.

Investing Predominantly In

Good Quality Corporate Bonds

Duration

Duration in the range of 4-7 Years. The Macaulay duration of the portfolio is 1-7 years in adverse conditions

Credit Quality

Predominantly Sovereign & AAA rated instruments.

Indicative Investment horizon

2 years and above

Assets under Management

₹2,627.62 crore For details on AUM, click here

Exit Load

Up to 1 month from allotment- 0.25% of applicable NAV, more than 1 Month - Nil

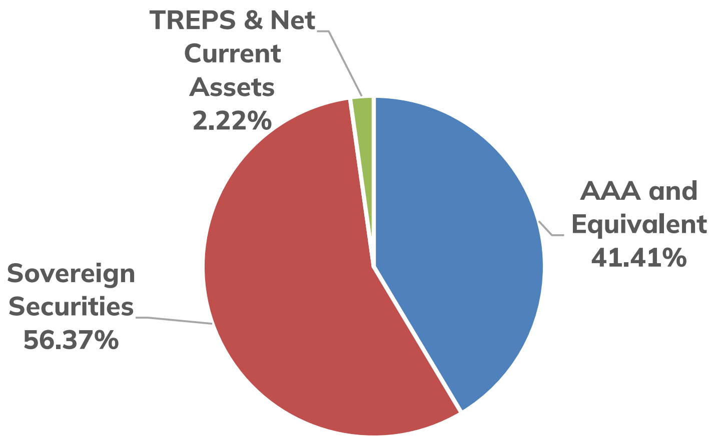
ABOUT THE SCHEME

An open ended medium to long term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 4 Years and 7 years. The Macaulay duration of the portfolio is 1 Year to 7 years under anticipated adverse situation. A relatively high interest rate risk and moderate credit risk.

QUANTITATIVE INDICATORS

Avg. Maturity in years	15.21
Modified Duration in years	6.47

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Long Term Bond Fund

SEBI Category: Long Duration Fund

Investment Approach

Capitalise on term spreads, Tactical allocation between G-sec & Corporate bonds

Investing Predominantly In

Corporate Bonds, Government Securities and SDLs

Duration

More than 7 Years

Credit Quality

AAA and Equivalent and sovereign securities: 80-100%;
AA and Equivalent: 0-20%

Indicative Investment horizon

3 years and above

Assets under Management

₹851.20 crore For details on AUM, click here

Exit Load

Nil

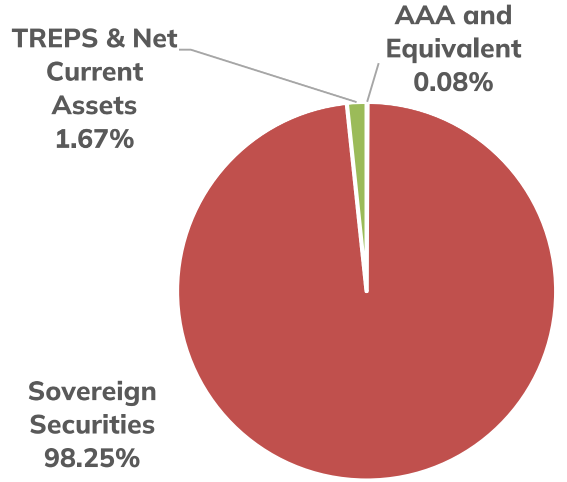
ABOUT THE SCHEME

An open-ended debt scheme investing in instruments such that the Macaulay duration of the portfolio is greater than 7 Years. A relatively high interest rate risk and relatively low credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	29.18
Modified Duration in years	10.98

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo, SDL – State Development Loans

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Constant Maturity Gilt Fund

SEBI Category: Gilt Fund with 10-year Constant Duration

Investment Approach

Passive strategy, 10 year benchmark G-Sec portfolio and Static Duration

Investing Predominantly In

Government Securities

Duration

Average Maturity will range in between 9 years and 11 years

Credit Quality

Sovereign securities having constant maturity of 10 years

Indicative Investment horizon

2 years and above

Assets under Management

₹2,019.24 crore For details on AUM, click here

Exit Load

Nil

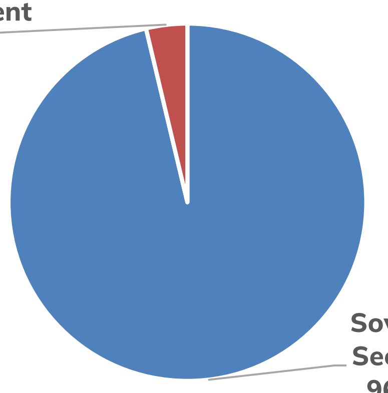
ABOUT THE SCHEME

An Open Ended debt scheme investing in government securities having a constant maturity of 10 Years. A relatively high interest rate risk and relatively low credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	10.10
Modified Duration in years	6.90

CURRENT PORTFOLIO CONSTRUCT*



* Data as on May 31, 2026, TREPS – Tri-Party Repo

The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

ICICI Prudential Gilt Fund

SEBI Category: Gilt Fund

Investment Approach

Capture maturity spreads, moderate-aggressive duration calls

Investing Predominantly In

Government Securities and SDLs across maturities

Duration

Dynamic Duration

Credit Quality

Sovereign securities across maturity

Indicative Investment horizon

1 year and above

Assets under Management

₹8,608.46 crore For details on AUM, click here

Exit Load

Nil

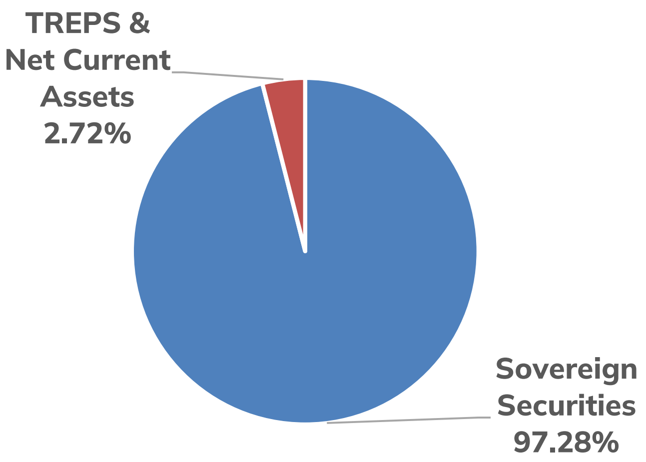
ABOUT THE SCHEME

An open ended debt scheme investing in government securities across maturity. A relatively high interest rate risk and relatively low credit risk.

QUANTITATIVE INDICATORS

Avg Maturity in years	21.60
Modified Duration in years	9.36

CURRENT PORTFOLIO CONSTRUCT*



The asset allocation and investment strategies will be based on the Scheme Information Document of the scheme

* Data as on May 31, 2026, TREPS – Tri-Party Repo, SDL – State Development Loans

Risk-o-meter

Please note that the Risk-o-meter(s) specified will be evaluated and updated on a monthly basis. The below Risk-o-meters are as on May 31, 2026. Please refer to https://www.icicipruamc.com/media-center for more details.

ICICI Prudential Overnight Fund

(An open ended debt scheme investing in overnight securities. A relatively low interest rate risk and relatively low credit risk.)

The risk of the scheme is low

This product is suitable for investors who are seeking*:

- Short term savings
- An overnight fund that aims to provide reasonable returns commensurate with low risk and providing a high level of liquidity

ICICI Prudential Liquid Fund

(An open ended liquid scheme. A relatively low interest rate risk and moderate credit risk.)

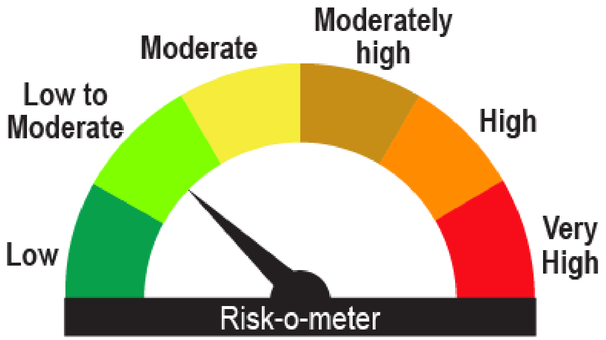
The risk of the scheme is low to moderate

This product is suitable for investors who are seeking*:

- Short term savings solution
- A liquid fund that aims to provide reasonable returns commensurate with low risk and providing a high level of liquidity

ICICI Prudential Money Market Fund

(An open ended debt scheme investing in money market instruments. A relatively low interest rate risk and moderate credit risk.)



The risk of the scheme is low to moderate

This product is suitable for investors who are seeking*:

- Short term savings
- A money market scheme that seeks to provide reasonable returns, commensurate with low risk and providing a high level of liquidity

ICICI Prudential Savings Fund

(An open ended low duration debt scheme investing in instruments such that the Macaulay Duration of the portfolio is between 6 months and 12 months. A relatively high interest rate risk and moderate credit risk.)

The risk of the scheme is moderate

This product is suitable for investors who are seeking*:

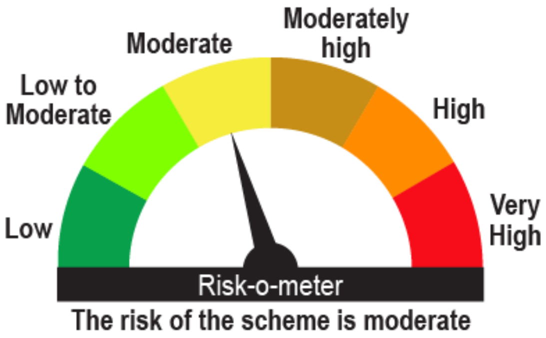
- Short term savings
- An open ended low duration scheme that aims to maximize income by investing in debt and money market instruments while maintaining optimum balance of yield, safety and liquidity.

Risk-o-meter

Please note that the Risk-o-meter(s) specified will be evaluated and updated on a monthly basis. The below riskometers are as on May 31, 2026. Please refer to https://www.icicipruamc.com/media-center for more details.

ICICI Prudential Corporate Bond Fund

(An open ended debt scheme predominantly investing in AA+ and above rated corporate bonds. A relatively high interest rate risk and moderate credit risk.)

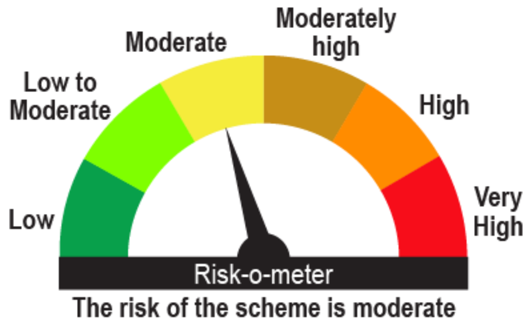


This product is suitable for investors who are seeking*:

- Short term savings
- An open ended debt scheme predominantly investing in highest rate corporate bonds.

ICICI Prudential Short Term Fund

(An open ended short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 1 years and 3 years. A relatively high interest rate risk and moderate credit risk.)

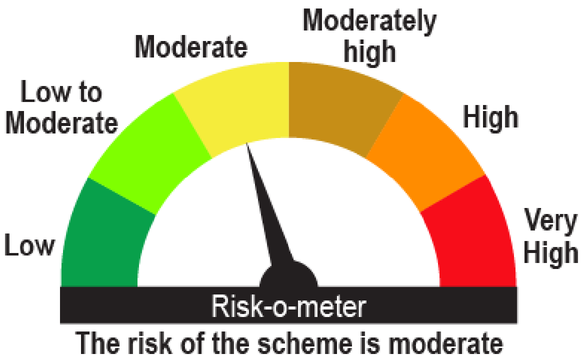


This product is suitable for investors who are seeking*:

- Short term income generation and capital appreciation solution
- A debt fund that aims to generate income by investing in a range of debt and money market instruments of various maturities.

ICICI Prudential Ultra Short Term Fund

(An open ended ultra-short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 months and 6 months. A moderate interest rate risk and moderate credit risk.)

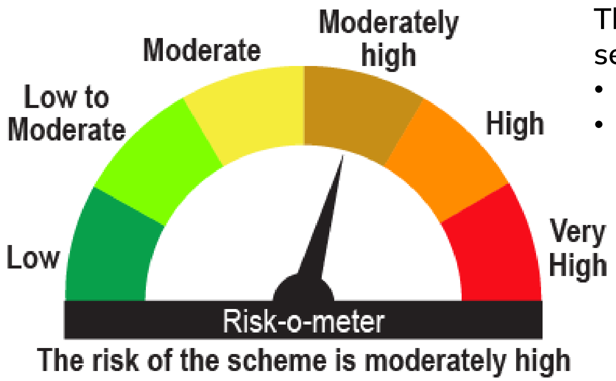


This product is suitable for investors who are seeking*:

- Short term regular income
- An open ended ultra short term debt scheme investing in a range of debt and money market instruments.

ICICI Prudential Medium Term Bond Fund

(An open ended medium term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 Years and 4 Years. The Macaulay duration of the portfolio is 1 Year to 4 years under anticipated adverse situation. A relatively high interest rate risk and moderate credit risk)



This product is suitable for investors who are seeking*:

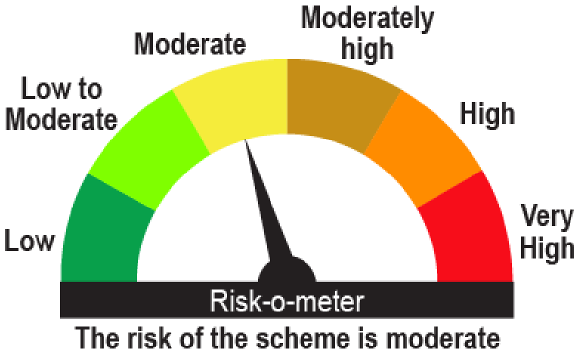
- Medium term savings
- A debt scheme that invests in debt and money market instruments with a view to maximize income while maintaining optimum balance of yield, safety and liquidity.

Risk-o-meter

Please note that the Risk-o-meter(s) specified will be evaluated and updated on a monthly basis. The below riskometers are as on May 31, 2026. Please refer to https://www.icicipruamc.com/media-center for more details.

ICICI Prudential Banking & PSU Debt Fund

(An open ended debt scheme predominantly investing in Debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal bonds. A relatively high interest rate risk and moderate credit risk.)

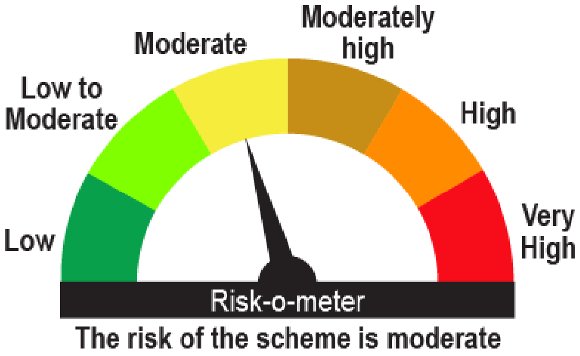


This product is suitable for investors who are seeking*:

- Short term savings
- An open ended debt scheme predominantly investing in debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds.

ICICI Prudential Bond Fund

(An open ended medium to long term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 4 Years and 7 years. The Macaulay duration of the portfolio is 1 Year to 7 years under anticipated adverse situation. A relatively high interest rate risk and moderate credit risk.)

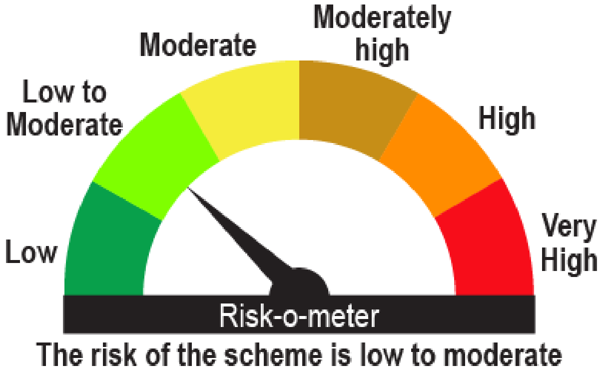


This product is suitable for investors who are seeking*:

- Medium to long term savings
- A debt scheme that invests in debt and money market instruments with an aim to maximise income while maintaining an optimum balance of yield, safety and liquidity.

ICICI Prudential Floating Interest Fund

(An open ended debt scheme predominantly investing in floating rate instruments (including fixed rate instruments converted to floating rate exposures using swaps/derivatives). A relatively high interest rate risk and moderate credit risk.)

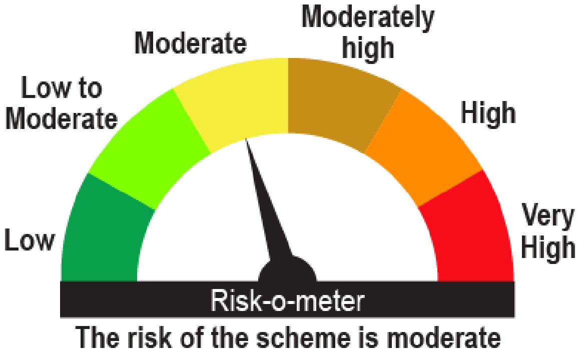


This product is suitable for investors who are seeking*:

- Short term savings
- An open ended debt scheme predominantly investing in floating rate instruments.

ICICI Prudential Constant Maturity Gilt Fund

(An open ended debt scheme investing in government securities having a constant maturity of 10 Years. A relatively high interest rate risk and relatively low credit risk.)



This product is suitable for investors who are seeking*:

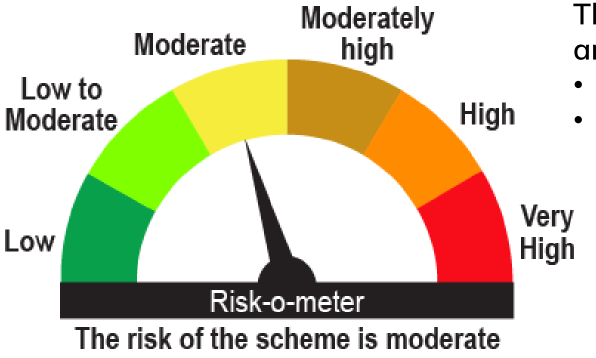
- Long term wealth creation
- A gilt fund that aims to provide reasonable returns by investing in portfolio of Government Securities while maintaining constant maturity of the portfolio at 10 years.

Risk-o-meter

Please note that the Risk-o-meter(s) specified will be evaluated and updated on a monthly basis. The below riskometers are as on May 31, 2026. Please refer to https://www.icicipruamc.com/media-center for more details.

ICICI Prudential Long Term Bond Fund

(An open-ended debt scheme investing in instruments such that the Macaulay duration of the portfolio is greater than 7 Years. A relatively high interest rate risk and relatively low credit risk.)

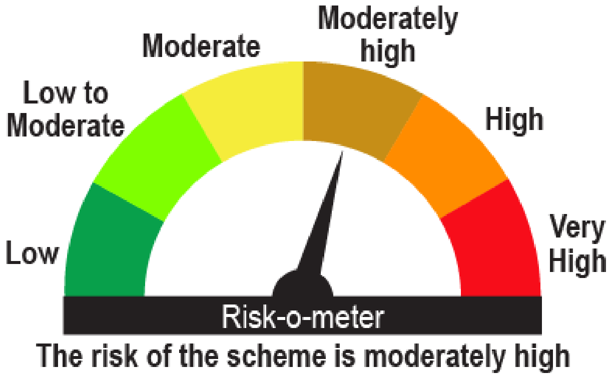


This product is suitable for investors who are seeking*:

- Long term wealth creation
- A debt scheme that invests in debt and money market instruments with an aim to maximise income while maintaining an optimum balance of yield, safety and liquidity.

ICICI Prudential All Seasons Bond Fund

(An open ended dynamic debt scheme investing across duration. A relatively high interest rate risk and moderate credit risk.)

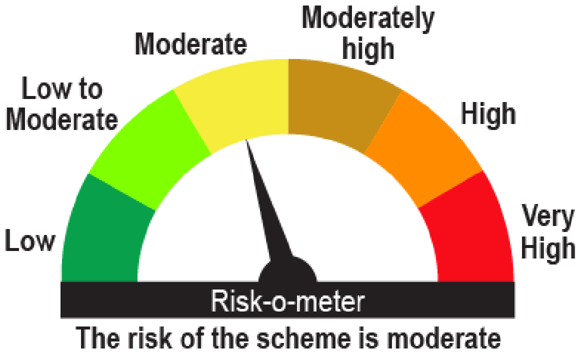


This product is suitable for investors who are seeking*:

- All duration savings
- A debt scheme that invests in debt and money market instruments with a view to maximize income while maintaining optimum balance of yield, safety and liquidity.

ICICI Prudential Gilt Fund

(An open ended debt scheme investing in government securities across maturity. A relatively high interest rate risk and relatively low credit risk.)

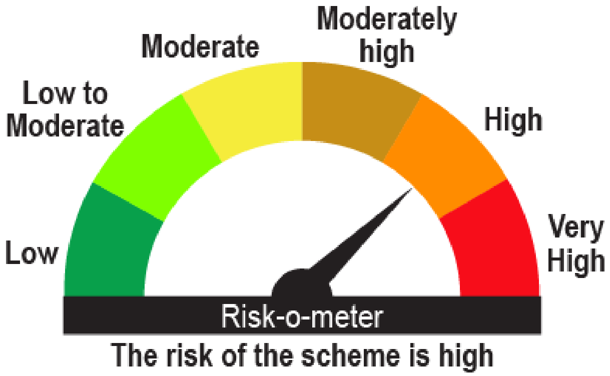


This product is suitable for investors who are seeking*:

- Long term wealth creation
- A gilt scheme that aims to generate income through investment in Gilts of various maturities.

ICICI Prudential Credit Risk Fund

(An open ended debt scheme predominantly investing in AA and below rated corporate bonds. A relatively high interest rate risk and relatively high credit risk.)



This product is suitable for investors who are seeking*:

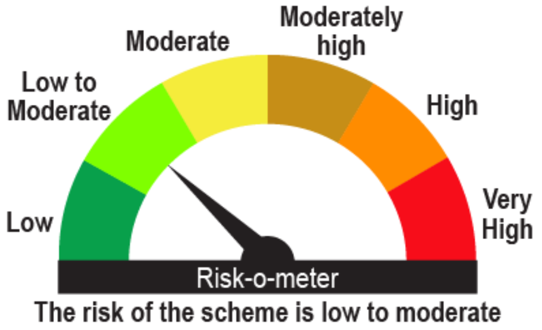
- Medium term savings
- A debt scheme that aims to generate income through investing in AA and below rated corporate bonds while maintaining the optimum balance of yield, safety and liquidity.

Risk-o-meter

Please note that the Risk-o-meter(s) specified will be evaluated and updated on a monthly basis. The below riskometers are as on May 31, 2026. Please refer to https://www.icicipruamc.com/media-center for more details.

ICICI Prudential Nifty PSU Bond Plus SDL Sep 2027 40:60 Index Fund

(An open-ended target maturity Index Fund investing in the constituents of Nifty PSU Bond Plus SDL Sep 2027 40:60 Index. A moderate interest rate risk and relatively low credit risk.)

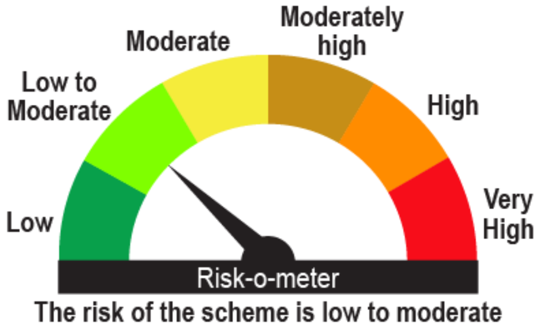


This product is suitable for investors who are seeking*:

- Income over long run
- An open-ended Target Maturity Index Fund tracking Nifty PSU Bond Plus SDL Sep 2027 40:60 Index, subject to tracking error.

ICICI Prudential Nifty SDL Sep 2027 Index Fund

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



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.

Potential Risk Matrix

The Potential risk class (PRC) matrix based on interest rate risk and credit risk.

ICICI Prudential Overnight Fund

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

ICICI Prudential Credit Risk Fund

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

ICICI Prudential Ultra Short Term Fund

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

ICICI Prudential Liquid Fund
ICICI Prudential Money Market Fund

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

ICICI Prudential Long Term Bond Fund
ICICI Prudential Gilt Fund
ICICI Prudential Constant Maturity Gilt Fund

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

ICICI Prudential Savings Fund, ICICI Prudential Floating Interest Fund, ICICI Prudential Medium Term Bond Fund, ICICI Prudential All Seasons Bond Fund, ICICI Prudential Corporate Bond Fund, ICICI Prudential Banking & PSU Debt Fund, ICICI Prudential Short Term Fund, ICICI Prudential Bond Fund

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

Potential Risk Matrix

The Potential risk class (PRC) matrix based on interest rate risk and credit risk.

ICICI Prudential Nifty PSU Bond Plus SDL Sep 2027 40:60 Index Fund
ICICI Prudential Nifty SDL Sep 2027 Index Fund

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

Disclaimers

The Macaulay duration is the weighted average term to maturity of the cash flows from a bond. The weight of each cash flow is determined by dividing the present value of the cash flow by the price

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

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