ICICI Prudential Value Discovery Fund

Category
Equity - Diversified

Suggested Horizon
3 Years and above

Investment Objective

To generate returns through a combination of dividend income and capital appreciation by investing primarily in a well-diversified portfolio of value stocks. Value stocks are those, which have attractive valuations in relation to earnings or book value or current and/or future dividends.

Manager Biography

Mrinal Singh since 2/23/2011

Operations

Inception Date	8/16/2004
Minimum Initial	1,000
Annual Report Net Expense Ratio	2.34
Primary Prospectus Benchmark	S&P BSE 500 India INR
Fund Size	170,291,591,656
Turnover Ratio %	1,477.00
NAV (Mo-End)	131.28

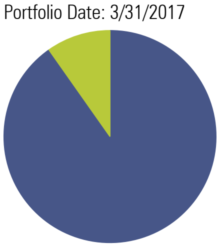
Risk/Reward

Time Period: 4/1/2014 to 3/31/2017

Std Dev	15.84
Beta	1.00
R2	84.67
Sharpe Ratio	0.98
Treynor Ratio (arith)	16.24
Alpha	7.81
Information Ratio (arith)	1.46

Asset Allocation

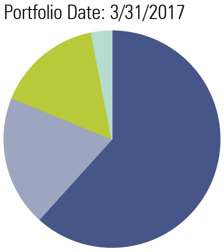
Portfolio Date: 3/31/2017



	%
Stock	90.2
Bond	0.0
Cash	9.8
Other	0.0
Total	**100.0**

Market Capitalization

Portfolio Date: 3/31/2017



	%
Giant	61.7
Large	19.5
Mid	15.7
Small	3.1
Micro	0.0
Total	**100.0**

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.

Trailing Returns

Period	Inv	Bmk1
3 months	10.22	14.46
6 months	5.46	7.96
1 Year	20.67	24.02
2 Years	7.20	6.92
3 Years	24.03	15.05
5 Years	22.20	13.32

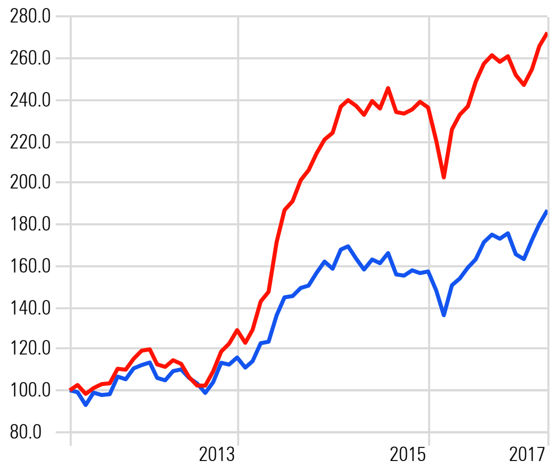
Drawdown

Time Period: 4/1/2014 to 3/31/2017

	Inv	Bmk1
Max Drawdown	-17.53	-19.63
Max Drawdown # of Periods	7.00	12.00
Max Drawdown Peak Date	8/1/2015	3/1/2015
Max Drawdown Valley Date	2/29/2016	2/29/2016

Investment Growth

Time Period: 4/1/2012 to 3/31/2017



Leading Detractors

Time Period: 4/1/2016 to 3/31/2017

	Rescaled Weight	Return	Contribution
Sun Pharmaceuticals Industries Ltd	5.23	-9.67	-0.63
Infosys Ltd	4.56	-14.18	-0.55
Divi's Laboratories Ltd	1.26	-36.81	-0.40
MindTree Ltd	0.85	-29.35	-0.33
Jammu & Kashmir Bank Ltd	0.53	-52.00	-0.26

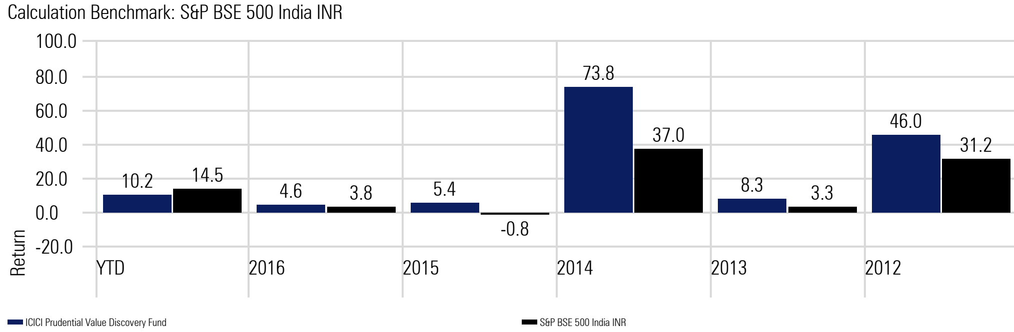
Leading Contributors

Time Period: 4/1/2016 to 3/31/2017

	Rescaled Weight	Return	Contribution
Larsen & Toubro Ltd	8.30	31.03	3.00
Bajaj Finserv Ltd	2.49	139.52	2.50
NTPC Ltd	6.08	32.25	1.89
HDFC Bank Ltd	6.34	35.77	1.76
Axis Bank Ltd	3.00	36.71	1.74

Returns

Calculation Benchmark: S&P BSE 500 India INR



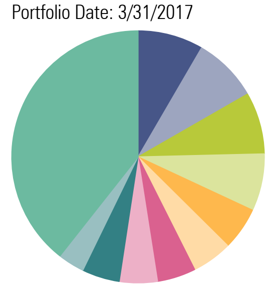
Sector Allocation

Portfolio Date: 3/31/2017

Basic Materials %	4.81
Consumer Cyclical %	10.46
Financial Services %	22.56
Real Estate %	0.00
Consumer Defensive %	0.86
Healthcare %	10.57
Utilities %	6.70
Communication Services %	0.00
Energy %	4.31
Industrials %	20.76
Technology %	18.98

Portfolio Holdings

Portfolio Date: 3/31/2017



	%
Larsen & Toubro Ltd	8.4
Wipro Ltd	8.3
HDFC Bank Ltd	7.9
Sun Pharmaceuticals Industries Ltd	7.3
ICICI Bank Ltd	5.5
Infosys Ltd	5.2
Cblo	4.9
NTPC Ltd	4.9
Reverse Repo	4.8
Mahindra & Mahindra Ltd	3.4
Other	39.4
Total	**100.0**

AXIS BANK