

Unlock the potential of quality.

Invest in

ICICI Prudential
Nifty200 Quality 30 Index Fund

NFO DATE 21st May 2025 | 4th June 2025





What is Factor Investing?

Factor Based investing:



A factor is any characteristic that helps explain the long-term risk and return performance of an asset.



Factors are the foundation of investing - Building blocks in every investing process.



Commonly known factors are Low Volatility, Momentum, Quality, and Value.





What is Factor Investing?

Factor investing strategically targets key drivers such as quality, value, size, low volatility and momentum to optimize portfolio returns and manage risk.



Defining descriptors
for the factor



Establishing rules to select
a portfolio of companies
using the factor



Applying the rules to
rebalance periodically



What is quality investing?

Quality investing selects resilient, sound businesses with strong balance sheets which potentially offer relative stability during market stress.

“It’s far better to buy a wonderful company at a fair price than a fair company at a wonderful price.

- **Warren Buffett**

But investing isn’t about beating others at their game. It’s about controlling yourself at your own game.

- **Benjamin Graham**

Courage has taught me no matter how bad a crisis gets...any sound investment will eventually pay off.

- **Carlos Slim**”



Parameters of Quality Factor

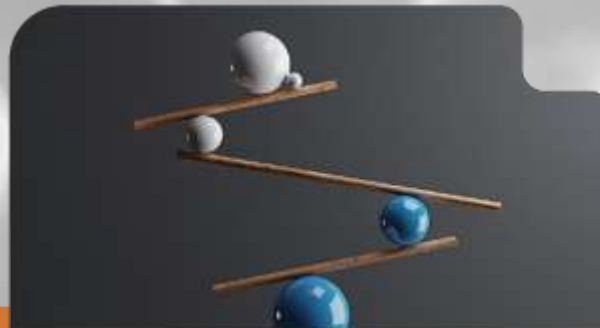


Efficiency

How well the company uses its equity capital to generate profits



Return on Equity



Relative Stability

Indicates less sensitivity to business cycle ups and down



Earnings per share (EPS) growth variability over last 5 years



Resilience

Lower debt levels imply that the company can better withstand economic downturns



Financial Leverage (Debt/Equity ratio)

Presenting

ICICI Prudential **Nifty200 Quality 30 Index Fund**

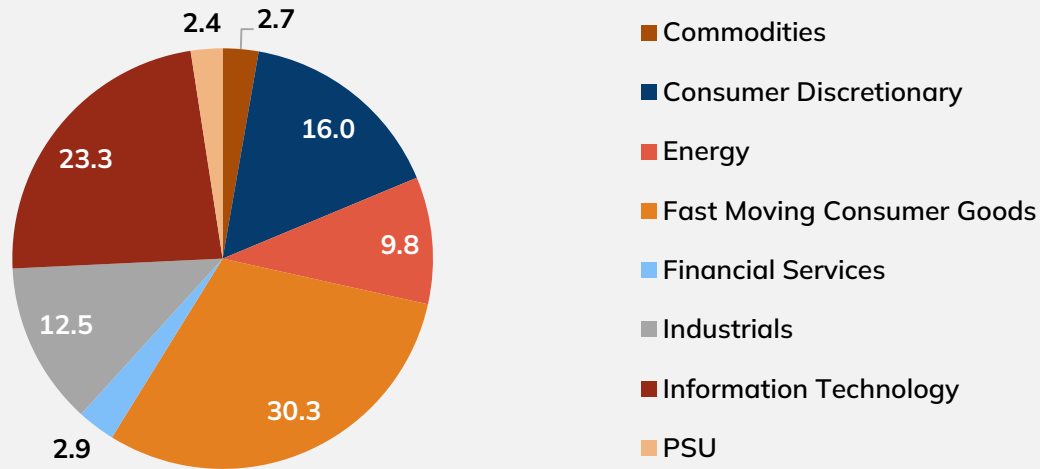
An Open- Ended Index scheme replicating
Nifty 200 Quality 30 TRI





Portfolio: Index

The Nifty200 Quality 30 Index includes top 30 companies from the universe Nifty 200 Index on the basis of “quality” score.



Top 10 constituents of Nifty200 Quality 30 Index

Company	Weight (%)
NESTLE INDIA LTD.	5.9
HINDUSTAN UNILEVER LTD.	5.3
COAL INDIA LTD.	5.1
BRITANNIA INDUSTRIES LTD.	5.0
ASIAN PAINTS LTD.	4.7
ITC LTD.	4.7
BHARAT ELECTRONICS LTD.	4.6
COLGATE PALMOLIVE (INDIA) LTD.	4.4
TATA CONSULTANCY SERVICES LTD.	4.4
HCL TECHNOLOGIES LTD.	4.4

Key Index Stats	Nifty200 Quality 30 Index	Nifty 200 Index	Nifty 50 Index
Price Earnings Ratio (P/E)	28.7	23.2	21.9
Price Book Ratio (P/B)	8.9	3.8	3.6
Dividend yield	2.2	1.2	1.3

Source: NSE Indices, as on 30th April'25. For detailed methodology, please see the Appendix and www.niftyindices.com

The sector(s)/stock(s) mentioned in this document do not constitute any recommendation of the same and ICICI Prudential Mutual Fund may or may not have any future positions in the sector(s)/stock(s). The asset allocation and investment strategy will be as per SID



Quality Factor: Index Methodology

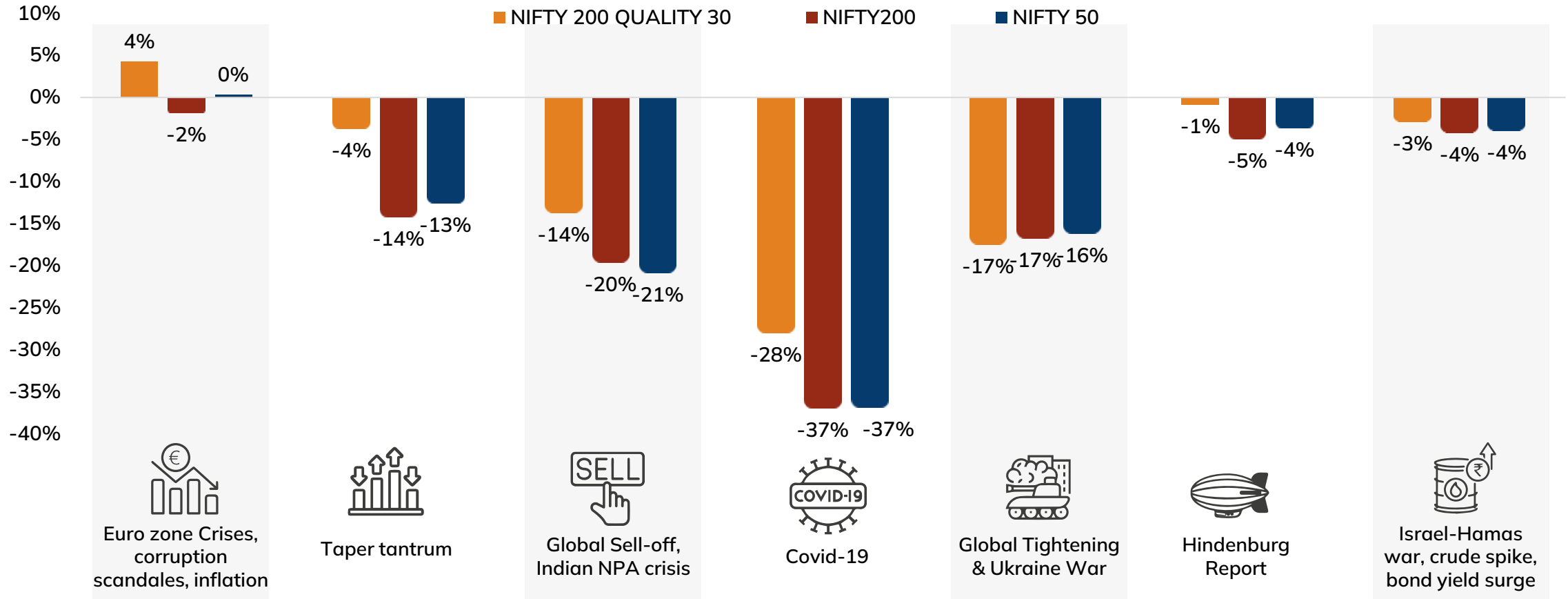
Selects top 30 stocks from the Nifty 200 index with high “Quality” scores.

Parameters	Nifty200 Quality 30 Index
Universe	Nifty 200 Index
Eligibility criteria for the index	Stocks with F&O and listing history > 1y are eligible
Metrics used to define Quality factor	Returns on Equity (ROE), Debt/Equity ratio (D/E), 5yrs EPS Growth Variability (EGV)
Quality Score	Quality Score calculated as Normalized Z-Scores from [^] : i) Non-financials - $0.33 * (\text{ROE Z Score}) + 0.33 * (-\text{D/E Z Score}) + 0.33 * (-\text{EGV Z Score})$ ii) Financials - $0.5 * (\text{ROE Z Score}) + 0.5 * (-\text{EGV Z Score})$
No. of stocks	30 stocks from Nifty 200 Index selected based on Quality score
Weights and capping	Each stock capped at the lower of 5% or 5 times the weight of the stock in index based on free float market capitalization.
Portfolio Rebalancing	Semi-annual (June and December)

Source: NSE Indices Limited. *For detailed methodology, please visit the [link](#). ^ For Quality index, weighted average formula has negative of Z Score for D/E and EGV since lower values of these metrics are preferred.



Historical performance during market stress



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>. Past performance may or may not be sustained in the future and the same may not necessarily provide the basis for comparison with other investment. Dates for period considered: Euro zone Crises, corruption scandals, inflation - 1 Nov'10 to 31 Dec'10; Taper tantrum - 22 May'13 to 28 Aug'13; Global Sell-off, Indian NPA crisis - 4 Mar'15 to 29 Feb'16; Covid-19 - 20 Feb'20 to 23 March'20; Global Tightening & Ukraine War - 19 Oct'21 to 17 June'22; Hindenburg Report - 24 Jan'23 to 1 Jan'23; Israel-Hamas war, crude spike, bond yield surge - 6 Oct'23 to 26 Oct'23. Performance of the indices do not indicate performance of the scheme



Rolling Returns

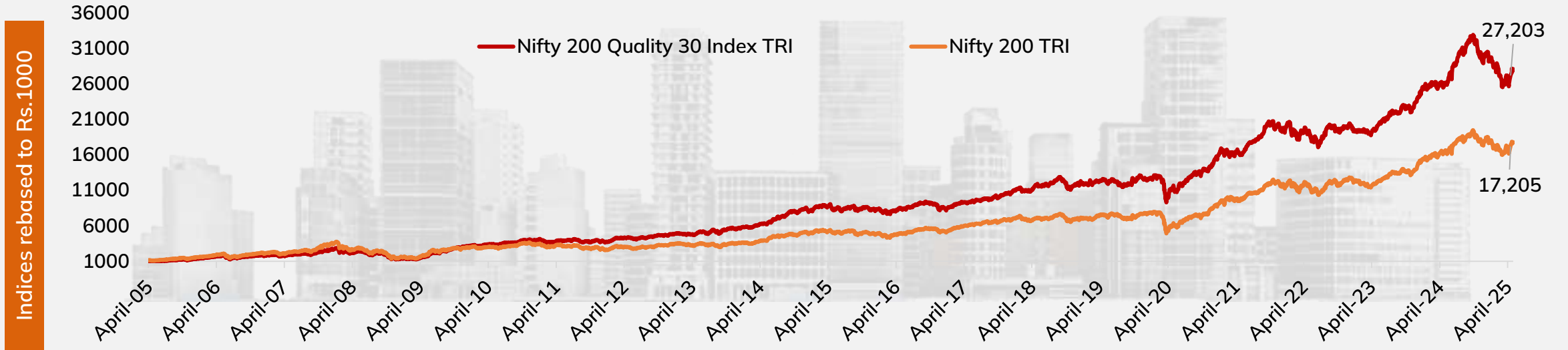
The Nifty 200 Quality 30 TRI has generated higher average Rolling Returns over 1, 5 and 10 years horizons compared to Nifty 200 TRI and Nifty 50 TRI

	Av. Rolling Returns			Std Deviation of Rolling Returns			Return - Risk Ratio		
	Nifty 200 Quality 30 Index TRI	Nifty 200 TRI	Nifty 50 TRI	Nifty 200 Quality 30 Index TRI	Nifty 200 TRI	Nifty 50 TRI	Nifty 200 Quality 30 Index TRI	Nifty 200 TRI	Nifty 50 TRI
1 Year	25%	25%	19%	15%	16%	15%	1.7	1.5	1.3
5 Years	15%	14%	14%	14%	15%	15%	1.1	0.9	0.9
10 Years	17%	12%	12%	15%	17%	16%	1.1	0.7	0.7

Data as on April 30th, 2025. MFI Explorer is a tool provided by ICRA Online Ltd. For their standard disclaimer please visit <http://www.icraonline.com/legal/standard-disclaimer.html>. The performances of the indices do not indicate the performance of the Scheme. Past performance may or may not be sustained in the future and the same may not necessarily provide the basis for comparison with other investment. In case, the start/end date of the concerned period is a non-business date (NBD), the NAV of the previous date is considered for computation of returns., Index variants considered above is total return index variant. Return – Risk ratio calculated by dividing Av rolling returns by Stand Deviation. Compound Annualized returns considered above.



Index Performance



CAGR as on 30th April'2025

Returns Periods	NIFTY 200 QUALITY 30	NIFTY200	NIFTY 50
1 Year	7.3%	7.1%	9.0%
3 Year	13.4%	15.0%	13.8%
5 Year	19.1%	22.7%	21.2%
10 Year	13.0%	13.5%	12.9%
Since 01 April, 2005	18.0%	14.5%	14.5%

Source: NSE Indices Ltd. and internal calculations. As on April 30, 2025. Past performance may or may not be sustained in the future and is not a guarantee of any future returns. AMC/Mutual Fund is not guaranteeing or promising or forecasting any returns. *CAGR: Compounded Annual Growth Rate



Why invest in ICICI Prudential Nifty200 Quality 30 Index Fund

Performed well during
market stress



Investment through
Systematic
Registration



- SIP/STP/SWP

Lower cost

- Low expense ratio



Rule based and
transparent

- Stock selection and weightage determined by index methodology



Scheme Details




Scheme Characteristics

Scheme Name	ICICI Prudential Nifty200 Quality 30 Index Fund
NFO Period	May 21, 2025 – June 4, 2025
Plans / Options	Plans: Regular & Direct Options: Growth & IDCW (IDCW Payout & IDCW Reinvestment)
Exit Load	Nil The Trustees shall have a right to prescribe or modify the exit load structure with prospective effect subject to a maximum prescribed under the Regulations.
Minimum Application Amount, including switches	<u>DURING NEW FUND OFFER PERIOD/ DURING ONGOING OFFER PERIOD:</u> Rs. 1000/- (plus in multiple of Re. 1) Minimum application amount for switch-ins: Rs. 1000/- and any amount thereafter.
Minimum Additional Application Amount, including switches	Rs.1000/- (plus in multiple of Re.1) Minimum additional application amount for switch ins – Rs. 1000/- and any amount thereafter.
SIP amount	<u>DURING NEW FUND OFFER PERIOD/ DURING ONGOING OFFER PERIOD:</u> · Daily, Weekly, Fortnightly, Monthly SIP [§] : Rs. 1000/- (plus in multiple of Re. 1/-) Minimum installments: 6 · Quarterly SIP [§] : Rs. 1000/- (plus in multiple of Re. 1/-) Minimum installments – 4 [§] The applicability of the minimum amount of installment mentioned is at the time of registration only
Benchmark	Nifty200 Quality 30 TRI
Allotment Date	Within 5 Business days of NFO closing
Fund Manager	Mr. Nishit Patel and Ms. Ashwini Shinde
MICR Cheques, Transfer cheques & RTGS	MICR cheques will be accepted till the end of business hours up to June 4, 2025. Electronic Payments and Real Time Gross Settlement (RTGS) requests will be accepted till the end of business hours up to June 4, 2025.
Switches	Switch-in requests from equity and other schemes will be accepted up to June 4, 2025 till the cut-off time applicable for switches. Switch-in request from ICICI Prudential US Bluechip Fund, ICICI Prudential Global Advantage Fund (FOF), ICICI Prudential Nasdaq 100 Index Fund, ICICI Prudential Strategic Metal & Energy Equity Fund of Fund, ICICI Prudential Global Stable Equity Fund (FOF), ICICI Prudential India Equity (FOF) and ICICI Prudential Thematic Advantage Fund (FOF) will not be accepted.



Riskometer and Disclaimers

<p>ICICI Prudential Nifty200 Quality 30 Index Fund (An open ended index scheme replicating Nifty200 Quality 30 Index) is suitable for investors who are seeking:*</p>	<div><p>SCHEME RISKOMETER</p><p>The risk of the scheme is very high</p><p>Investors understand that their principal will be at Very High risk</p></div>
<ul style="list-style-type: none">• Long term wealth creation solution• An index fund that seeks to track returns by investing in a basket of Nifty200 Quality 30 Index stocks and aims to achieve returns of the stated index, subject to tracking error.	
<p>*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.</p>	

It may be noted that the scheme risk-o-meter specified above is based on the internal assessment of the scheme characteristics and may vary post NFO when the actual investments are made. The same shall be updated on ongoing basis in accordance with clause 17.4 of the Master Circular.

Disclaimer by the National Stock Exchange of India Limited : It is to be distinctly understood that the permission given by National Stock Exchange of India Limited (NSE) should not in any way be deemed or construed that the Scheme Information Document has been cleared or approved by NSE nor does it certify the correctness or completeness of any of the contents of the Scheme Information Document. The investors are advised to refer to the Scheme Information Document for the full text of the 'Disclaimer Clause of NSE'.

Disclaimer by the BSE Limited: It is to be distinctly understood that the permission given by BSE Limited should not in any way be deemed or construed that the SID has been cleared or approved by BSE Limited nor does it certify the correctness or completeness of any of the contents of the SID. The investors are advised to refer to the SID for the full text of the Disclaimer Clause of the BSE Limited

Disclaimer of NSE Indices Limited: The Products offered by "ICICI Prudential Mutual Fund/ICICI Prudential Asset Management Company Limited" or its affiliates is not sponsored, endorsed, sold or promoted by NSE Indices Limited (NSE Indices) and its affiliates. NSE Indices and its affiliates do not make any representation or warranty, express or implied (including warranties of merchantability or fitness for particular purpose or use) to the owners of these Products or any member of the public regarding the advisability of investing in securities generally or in the Products linked to their underlying indices to track general stock market performance in India. Please read the full Disclaimers in relation to the underlying indices in the respective Scheme Information Document.



Disclaimers

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

Disclaimer: All figures and other data given in this document are dated as of April 30, 2025 unless stated otherwise. The same may or may not be relevant at a future date. The information shall not be altered in any way, transmitted to, copied or distributed, in part or in whole, to any other person or to the media or reproduced in any form, without prior written consent of ICICI Prudential Asset Management Company Limited (the AMC). Prospective investors are advised to consult their own legal, tax and financial advisors to determine possible tax, legal and other financial implication or consequence of subscribing to the units of ICICI Prudential Mutual Fund.

Disclaimer: In the preparation of the material contained in this document, the AMC has used information that is publicly available, including information developed in-house. Some of the material(s) used in the document may have been obtained from members/persons other than the AMC and/or its affiliates and which may have been made available to the AMC and/or to its affiliates. Information gathered and material used in this document is believed to be from reliable sources. The AMC however does not warrant the accuracy, reasonableness and / or completeness of any information. We have included statements / opinions / recommendations in this document, which contain words, or phrases such as “will”, “expect”, “should”, “believe” and similar expressions or variations of such expressions, that are “forward looking statements”. Actual results may differ materially from those suggested by the forward looking statements due to risk or uncertainties associated with our expectations with respect to, but not limited to, exposure to market risks, general economic and political conditions in India and other countries globally, which have an impact on our services and / or investments, the monetary and interest policies of India, inflation, deflation, unanticipated turbulence in interest rates, foreign exchange rates, equity prices or other rates or prices etc. ICICI Prudential Asset Management Company Limited (including its affiliates), the Mutual Fund, The Trust and any of its officers, directors, personnel and employees, shall not be liable for any loss, damage of any nature, including but not limited to direct, indirect, punitive, special, exemplary, consequential, as also any loss of profit in any way arising from the use of this material in any manner. Further, the information contained herein should not be construed as forecast or promise. The recipient alone shall be fully responsible/are liable for any decision taken on this material.