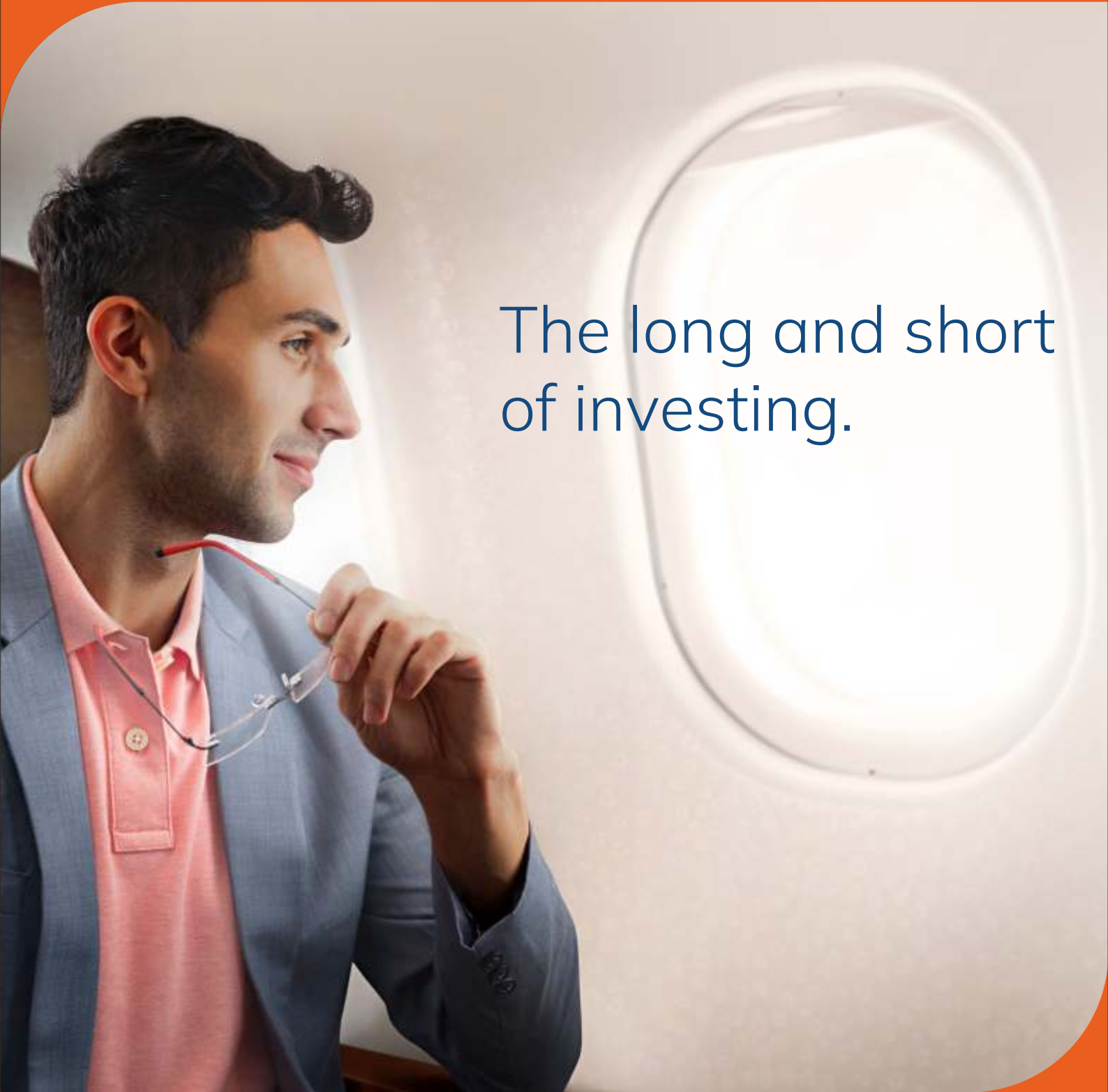


SIF INSIGHTS

Factsheet as on May 31, 2026



By ICICI PRUDENTIAL MUTUAL FUND



The long and short
of investing.

ICICI Prudential Mutual Fund
Registration No.: MF/003/93/6

isif.icicipruamc.com

Investments in Specialized Investment Fund involves relatively higher risk including potential loss of capital, liquidity risk and market volatility. Please read all investment strategy related documents carefully before making the investment decision.

iSIF Hybrid Long-Short Fund

An interval investment strategy investing in equity, debt securities, including limited short exposure in Equity and Debt through derivatives.



By ICICI PRUDENTIAL MUTUAL FUND

Investment Objective

The Investment Strategy intends to predominantly invest in equity and equity related securities with an aim to achieve capital appreciation over long term, and also invest in Debt instruments to generate regular income. The Investment Strategy can also adopt equity and debt derivative strategies. The Investment Strategy can also invest in units of InVITs.

There is no assurance that the investment objective of the Investment strategy will be achieved.

Investment Approach

Equity & Equity Related Securities (65%-75%)
#25% in Unhedged short exposure through derivative instruments*

Follows a bottom up approach for stock selection

Debt (25%-35%)
#25% in Unhedged short exposure through derivative instruments*

Debt & Money Market Instruments and Units of Debt Oriented Mutual Funds

Others (0%-10%)

Units issued by Infrastructure Investment Trust (InvITs)

*Please note that the investment approach will be as per ISID.

#Derivatives exposure will be upto 100% & Unhedged short position will be upto 25% of net assets.

Investment Parameters

Below mentioned are some key parameters that may be used for taking allocation calls:

Market Triggers	
Model Inputs	Market Positioning
<ul style="list-style-type: none"> Price to Book Currency/REER Earnings yield vs Bond yield RSI 	<ul style="list-style-type: none"> Market Trend FII Positioning Flows

Market Dynamics	
Derivatives	Active Calls
<ul style="list-style-type: none"> Hedging Directional 	<ul style="list-style-type: none"> Stock and Sector IPO/QIP/Buybacks Duration and Credit (Debt)

This is only for illustrative purpose. The Investment Approach will be as per ISID. FII: Foreign Institutional Investors; RSI: Relative Strength Index

Why invest in iSIF Hybrid Long-Short Fund?

	<p>PHILOSOPHY</p> <p>Aims to generate risk adjusted returns with lower volatility</p>
	<p>UNIVERSE</p> <p>Aims to generate returns by combining long-short equity positions, derivatives and fixed income investments</p>
	<p>VALUATIONS</p> <p>Allocates higher in equities when the equity market valuation is low and lower when the equity market valuation is high.</p>
	<p>TAXATION</p> <p>Enjoys LTCG rate of 12.5% with holding period more than 12 months LTCG – Long Term Capital Gain</p>

The tax implications arising from the changes in the attributes of the investment strategy will be determined based on the prevailing tax laws and regulations. However, it is clarified that the tax rates applicable to the unitholders would be subject to the actual positioning of the portfolio. Investors are advised to seek professional advise from financial, tax and legal advisor before investing.

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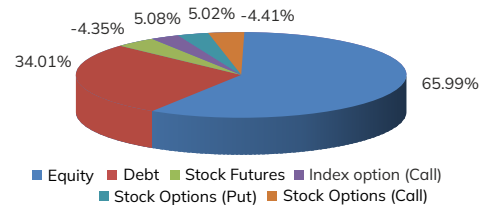
Investment Strategy Details

Fund Managers : Rajat Chandak (Managing this Investment Strategy since Feb, 2026 & Overall 18 years of experience) Ayush Shah (Managing this Investment Strategy since Feb, 2026 & Overall 5 years of experience) Manish Banthia (Managing this Investment Strategy since Feb, 2026 & Overall 23 years of experience) Akhil Kakkar (Managing this Investment Strategy since Feb, 2026 & Overall 19 years of experience)	Inception Date : Feb 4, 2026	Exit load : • 1% of applicable Net Asset Value - If the amount sought to be redeemed or switched out within 12 months from allotment. • NIL - If the amount sought to be redeemed after 12 months.
Plans : Regular / Direct	Investment Strategy Options : Options under each Plan(s): Growth	Base Expense Ratio As on 31-May-2026 : Regular : 1.98% Direct : 0.72% <small>For TER, Investor may refer to our website at https://www.isifciiprudentia.com/about-us/financials-&-disclosures?currentTabFilter=Total+Expense+Ratio&subCatTabFilter=Total+Expense+Ratio</small>
Benchmark: CRISIL Hybrid 50+50 Moderate Index	Minimum Application Amount : • Rs.10,00,000/- and in multiples of Re.1/- thereafter • Minimum amount for accredited investor Rs. 10,000/- and in multiples of Re. 1/- thereafter	Investment Horizon : 3 years and above
Monthly AAUM as on 31-May-26 : Rs. 836.74 crores Closing AUM as on 31-May-26 : Rs. 844.48 crores	SCRIP CODES : iSIF Hybrid Long-Short Fund - Regular Plan ISIFHLSG iSIF Hybrid Long-Short Fund - Direct Plan ISIFLSDG	NAV (As on 31-May-2026): Growth Option : 9.8758 Direct Plan - Growth : 9.9206

Portfolio Holding Details as on May 31, 2026

Company/Issuer	Rating	% to Nav	% to Nav Derivatives
Equity Shares		65.99%	1.34%
Aerospace & Defense		0.41%	
Hindustan Aeronautics Ltd.		0.41%	
Agricultural, Commercial & Construction Vehicles		2.07%	
Tata Motors Ltd.		2.07%	
Auto Components		2.85%	
Sona Blw Precision Forgings Ltd.		1.03%	
Rolex Rings Ltd.		0.81%	
Samvardhana Motherson International Ltd.		0.61%	
CEAT Ltd.		0.40%	
Automobiles		8.24%	1.85%
• TVS Motor Company Ltd.		4.08%	1.09%
Maruti Suzuki India Ltd.		2.42%	
Mahindra & Mahindra Ltd.		1.74%	0.26%
Hyundai Motor India Ltd.			0.50%
Banks		10.17%	0.12%
• HDFC Bank Ltd.		3.69%	-1.01%
ICICI Bank Ltd.		2.59%	
State Bank Of India		2.21%	0.85%
Axis Bank Ltd.		1.68%	
Kotak Mahindra Bank Limited			0.28%
Capital Markets		3.15%	
360 One Wam Ltd.		1.39%	
HDFC Asset Management Company Ltd.		1.01%	
Angel One Ltd.		0.75%	
Cement & Cement Products		1.14%	0.21%
Ultratech Cement Ltd.		1.14%	0.21%
Construction		2.05%	0.41%
Larsen & Toubro Ltd.		2.05%	0.41%
Consumer Durables		2.97%	0.27%
Red Tape Ltd		1.05%	
Titan Company Ltd.		0.72%	
Dixon Technologies (India) Ltd.		0.63%	
The Ethos Ltd.		0.57%	
Pg Electroplast Ltd.			0.27%
Diversified Metals		0.01%	
Vedanta Ltd.		0.01%	
Electrical Equipment		1.06%	
Triveni Turbine Ltd.		1.06%	
Ferrous Metals		1.91%	-1.26%
Tata Steel Ltd.		1.83%	-1.26%
Vedanta Iron And Steel Ltd.		0.08%	
Finance		4.31%	-1.30%
• Shriram Finance Ltd.		3.49%	-1.71%
Bajaj Finance Ltd.		0.82%	0.41%
Financial Technology (Fintech)		1.25%	
PB Fintech Ltd.		0.69%	
One 97 Communications Ltd		0.57%	
Food Products		1.40%	
Britannia Industries Ltd.		1.40%	

Asset Allocation Details (%)



Disclaimer : Gross Equity portion is without adjusting the derivative exposure and including preference shares if any. The net equity level is after adjusting for derivatives (including Notional exposure of index options) %. Thus the total of the portfolio may exceed 100%.

Top 5 Equity Holding

TVS Motor Company Ltd.	4.08%
HDFC Bank Ltd.	3.69%
Eternal Ltd.	3.57%
Shriram Finance Ltd.	3.49%
Reliance Industries Ltd.	3.40%

Top 5 Debt Holding

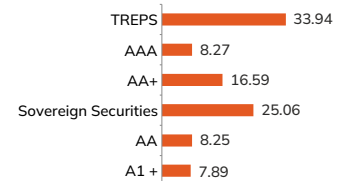
Cholamandlam Investment And Finance Company Ltd.	2.96%
Muthoot Finance Ltd.	2.95%
NABARD	2.94%
360 One Prime Ltd	2.94%
Canara Bank	2.81%

Quantitative Indicators for Debt Holdings

Average Maturity : 5.93 Years	Modified Duration : 3.42 Years
Macauley Duration : 3.58 Years	Annualised Portfolio YTM*: 7.37%

* in case of semi annual YTM, it will be annualised

Rating Allocation for Debt Holdings (%)



Risk-band

The product is suitable for investors who are seeking#

- Long term wealth creation
- An interval investment strategy investing in equity and debt securities, including limited short exposure in Equity and Debt through derivatives.

#Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

Risk-band*	Benchmark Risk-band:
LOWER RISK 1 2 3 4 5 HIGHER RISK RISK-LEVEL 5	CRISIL Hybrid 50+50 Moderate Index LOWER RISK 1 2 3 4 5 HIGHER RISK RISK-LEVEL 2

*The Risk Band is as per AMFI Specifications.

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By ICICI PRUDENTIAL MUTUAL FUND

Portfolio Holding Details as on May 31, 2026

Company/Issuer	Rating	% to Nav	% to Nav Derivatives
Industrial Products		0.44%	
Maharashtra Seamless Ltd.		0.44%	
IT - Services		0.72%	
Netweb Technologies India		0.72%	
IT - Software		3.32%	-0.15%
Infosys Ltd.		2.05%	-0.30%
Tech Mahindra Ltd.		1.27%	-0.52%
Wipro Ltd.			0.67%
Leisure Services		1.03%	
Travel Food Services Ltd		1.03%	
Non - Ferrous Metals		0.08%	
Vedanta Aluminium Metal Ltd.		0.08%	
Petroleum Products		3.40%	-0.22%
• Reliance Industries Ltd.		3.40%	-0.22%
Pharmaceuticals & Biotechnology		0.63%	-0.66%
J.B.Chemicals & Pharmaceuticals Ltd.		0.63%	
Torrent Pharmaceuticals Ltd.			-0.66%
Power		3.30%	-1.54%
• NTPC Ltd.		3.14%	-1.54%
Malco Energy Ltd.		0.08%	
Talwandi Sabo Power Ltd.		0.08%	
Retailing		5.46%	-0.54%
• Eternal Ltd.		3.57%	-0.54%
Avenue Supermarts Ltd.		1.44%	
Trent Ltd.		0.45%	
Transport Infrastructure		0.14%	-0.13%
Adani Ports and Special Economic Zone Ltd.		0.14%	-0.13%
Transport Services		4.49%	-0.81%
Interglobe Aviation Ltd.		2.12%	-0.44%
Shadowfax Technologies Ltd		1.48%	
Container Corporation Of India Ltd.		0.88%	-0.38%
Options			5.08%
Nifty 50 Index			5.08%
Debt Holdings		37.35%	
Certificate of Deposit (CDs)		2.81%	
Canara Bank	CRISIL A1+	2.81%	
Treasury Bills		1.77%	
Government Securities - Long Term@		8.92%	
07.24% GOI 2055	SOV	2.74%	
7.76% Telangana SDL 2039	SOV	2.60%	
06.68% GOI 2040	SOV	1.68%	
06.94% GOI 2036	SOV	1.18%	
7.78% Haryana SDL 2040	SOV	0.72%	
Corporate Securities		11.78%	
• Cholamandalam Investment And Finance Company Ltd.	ICRA AA+	2.96%	
• Muthoot Finance Ltd.	CRISIL AA+	2.95%	
• NABARD	CRISIL AAA	2.94%	
• 360 One Prime Ltd	ICRA AA	2.94%	
Cash, Call, TREPS & Term Deposits		12.08%	
Net Current Assets		-3.34%	
Total Net Assets		100.00%	

Derivatives are considered at exposure value.

@Short Term < 8 Years, Long Term > 8 Years.

^ Value Less than 0.01% of NAV in absolute terms.

• Top Ten Holdings