MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund-15 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**5033.22**	**83.64 %**
(I)	PSUs	282.10	4.69 %
(II)	Banks/FI (including NBFC)	4751.12	78.96 %
B	**Securitised Debt Instruments**	**789.58**	**13.12 %**
(III)	Single Loan	789.58	13.12 %
C	**Money Market Instruments**	**48.05**	**0.80 %**
(IV)	CDs	13.62	0.23 %
(V)	CBLOs/Repos	34.43	0.57 %
D	**Cash and Net Current Assets**	**146.52**	**2.43 %**
E	**Net Assets**	**6017.37**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Indian Oil Corporation Ltd	282.10	AA+	4.69 %
	(II)	Infrastructure Development Finance Company Ltd	986.76	AAAIND	16.40 %
		CitiFinancial Consumer Finance India Ltd	870.00	AA+	14.46 %
		Citicorp Finance (India) Ltd	857.81	AA+	14.26 %
		ABN Amro Securities (India) Pvt Ltd	836.81	LAAA	13.91 %
		HDFC Ltd	747.69	AAA	12.43 %
		Tata Capital Ltd	350.90	LAA+	5.83 %
		Reliance Capital Ltd	101.16	AAA	1.68 %

B	Securitised Debt Instruments						
	Single Loan						
(III)	**Obligor**	**Originator**	**Trust Details**	**Name of Guarantor/ Details of underlying Security**	**Market Value (in Rs Lakh)**	**Rating**	**% to Net Assets of the scheme**
	SHRIRAM TRANSPORT FINANCE CO. LTD	BANK OF AMERICA	BHARAT SECURITISATION TRUST 2	Exclusive charge on specific receivables with a minimum cover of 1.10x	789.58	AA(SO)	13.12 %

C	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(IV)	Corporation Bank Ltd	13.62	P1+	0.23 %
	(V)	Cash, Call, CBLO & Reverse Repo	34.43		0.57 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund- 15 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**754.50**	**84.57 %**
(I)	PSUs	185.88	20.84 %
(II)	Banks/FI (including NBFC)	568.62	63.74 %
B	**Securitised Debt Instruments**	**100.30**	**11.24 %**
(III)	Single Loan	100.30	11.24 %
C	**Money Market Instruments**	**7.34**	**0.82 %**
(IV)	CDs	4.86	0.55 %
(V)	CBLOs/Repos	2.47	0.28 %
D	**Cash and Net Current Assets**	**29.97**	**3.36 %**
E	**Net Assets**	**892.11**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Bharat Petroleum Corporation Ltd	164.50	P1+	18.44 %
		Rural Electrification Corporation Ltd	21.38	AAA	2.40 %
	(II)	Infrastructure Development Finance Company Ltd	166.85	AAA	18.70 %
		Citifinancial Consumer Finance India Ltd	139.43	AA+	15.63 %
		Citicorp Finance (India) Ltd	139.43	AA+	15.63 %
		HDFC Ltd	122.91	AAA	13.78 %

B	Securitised Debt Instruments						
	Single Loan						
(III)	**Obligor**	**Originator**	**Trust Details**	**Name of Guarantor/ Details of underlying Security**	**Market Value (in Rs Lakh)**	**Rating**	**% to Net Assets of the scheme**
	BHW HOME FINANCE LTD	YES BANK LTD	Indian Corporate Loan Securitisation Trust -Series XLI	Unsecured	100.30	A1+(SO)	11.24 %

C	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(IV)	Corporation Bank Ltd	4.86	P1+	0.55 %
	(V)	Cash, Call, CBLO & Reverse Repo	2.47		0.28 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund- 24 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**17700.83**	**96.20 %**
(I)	Banks/FI (including NBFC)	17700.83	96.20 %
B	**Money Market Instruments**	**19.47**	**0.11 %**
(II)	CBLOs/Repos	19.47	0.11 %
C	**Cash and Net Current Assets**	**679.63**	**3.69 %**
D	**Net Assets**	**18399.93**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	ABN Amro Securities (India) Pvt Ltd	2884.65	LAAA	15.68 %
		Citicorp Finance (India) Ltd	2884.65	AA+	15.68 %
		Infrastructure Development Finance Company Ltd	2693.02	AAAIND	14.64 %
		HDFC Ltd	2673.23	AAA	14.53 %
		IL & FS Ltd	2523.56	AAAIND	13.72 %
		Tata Capital Ltd	2486.36	LAA+	13.51 %
		Power Finance Corporation Ltd	1555.35	AAA	8.45 %

B	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(II)	Cash, Call, CBLO & Reverse Repo	19.47		0.11 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund- 24 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**3735.54**	**96.60 %**
(I)	Private Corporate Bodies	515.24	13.32 %
(II)	Banks/FI (including NBFC)	3220.30	83.27 %
B	**Money Market Instruments**	**41.10**	**1.06 %**
(III)	CBLOs/Repos	41.10	1.06 %
C	**Cash and Net Current Assets**	**90.53**	**2.34 %**
D	**Net Assets**	**3867.17**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Tata Steel Ltd	515.24	AA	13.32 %
	(II)	JP Morgan Securities Ltd	625.29	AA+	16.17 %
		Deutsche Investments India Pvt Ltd	625.29	AA+	16.17 %
		IL & FS Ltd	551.05	AAAIND	14.25 %
		Infrastructure Development Finance Company Ltd	462.54	AAAIND	11.96 %
		HDFC Ltd	440.42	AAA	11.39 %
		Barclays Investments & Loans (India) Ltd	391.28	AA+	10.12 %
		Power Finance Corporation Ltd	124.43	AAA	3.22 %

B	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(III)	Cash, Call, CBLO & Reverse Repo	41.10		1.06 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund- 24 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**902.42**	**95.65 %**
(I)	Private Corporate Bodies	191.27	20.27 %
(II)	PSUs	171.03	18.13 %
(III)	Banks/FI (including NBFC)	540.12	57.25 %
B	**Money Market Instruments**	**32.45**	**3.44 %**
(IV)	CDs	3.89	0.41 %
(V)	CBLOs/Repos	28.56	3.03 %
C	**Cash and Net Current Assets**	**8.61**	**0.91 %**
D	**Net Assets**	**943.48**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Tata Steel Ltd	162.20	AA	17.19 %
		Tata Sons Ltd	29.07	AAA	3.08 %
	(II)	Rural Electrification Corporation Ltd	171.03	AAA	18.13 %
	(III)	Barclays Investments & Loans (India) Ltd	194.42	AA+	20.61 %
		Deutsche Investments India Pvt Ltd	192.06	AA+	20.36 %
		HDFC Ltd	153.63	AAA	16.28 %

B	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(IV)	Corporation Bank Ltd	3.89	P1+	0.41 %
	(V)	Cash, Call, CBLO & Reverse Repo	28.56		3.03 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund-36 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**13249.67**	**87.87 %**
(I)	PSUs	2041.36	13.54 %
(II)	Banks/FI (including NBFC)	11208.32	74.33 %
B	**Securitised Debt Instruments**	**1374.51**	**9.12 %**
(III)	Single Loan	1374.51	9.12 %
C	**Money Market Instruments**	**16.11**	**0.11 %**
(IV)	CDs	4.86	0.03 %
(V)	CBLOs/Repos	11.24	0.07 %
D	**Cash and Net Current Assets**	**438.58**	**2.91 %**
E	**Net Assets**	**15078.87**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Rural Electrification Corporation Ltd	2041.36	P1+	13.54 %
	(II)	Citicorp Finance (India) Ltd	3221.47	AA+	21.36 %
		DSP Merill Lynch Capital Ltd	3221.47	AA+	21.36 %
		BHW Home Finance Ltd	2037.18	AA+	13.51 %
		Sundaram Finance Ltd	1820.72	LAA+	12.07 %
		Power Finance Corporation Ltd	721.09	AAA	4.78 %
		HDFC Ltd	186.38	AAA	1.24 %

B	Securitised Debt Instruments						
	Single Loan						
(III)	**Obligor**	**Originator**	**Trust Details**	**Name of Guarantor/ Details of underlying Security**	**Market Value (in Rs Lakh)**	**Rating**	**% to Net Assets of the scheme**
	GODREJ INDUSTRIES Ltd	J.P.Morgan Securities India Ltd	CORPORATE DEBT SECURITIES TRUST D 2008	Unsecured	1374.51	LAA(SO)	9.12 %

C	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(IV)	Corporation Bank Ltd	4.86	P1+	0.03 %
	(V)	Cash, Call, CBLO & Reverse Repo	11.24		0.07 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund-36 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**1747.08**	**99.35 %**
(I)	Private Corporate Bodies	114.50	6.51 %
(II)	Banks/FI (including NBFC)	1632.58	92.84 %
B	**Money Market Instruments**	**11.45**	**0.65 %**
(III)	CBLOs/Repos	11.45	0.65 %
C	**Cash and Net Current Assets**	**-0.09**	**-0.00 %**
D	**Net Assets**	**1758.45**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Tata Steel Ltd	114.50	AA	6.51 %
	(II)	Barclays Investments & Loans (India) Ltd	357.17	AA+	20.31 %
		Deutsche Investments India Pvt Ltd	357.17	AA+	20.31 %
		CitiFinancial Consumer Finance India Ltd	357.17	AA+	20.31 %
		Citicorp Finance (India) Ltd	357.17	AA+	20.31 %
		ABN Amro Securities (India) Pvt Ltd	203.91	AAA	11.60 %

B	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(III)	Cash, Call, CBLO & Reverse Repo	11.45		0.65 %

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2009

CICI Prudential S.M.A.R.T. (Structured Methodology Aimed at Returns over Tenure) Fund-36 Months Series

Sr. No.	Name of the Instrument	Market Value (in Rs. lakh)	% to Net Assets of the scheme
A	**Bonds and Debentures of:**	**697.46**	**95.69 %**
(I)	Private Corporate Bodies	211.52	29.02 %
(II)	Banks/FI (including NBFC)	485.94	66.67 %
B	**Money Market Instruments**	**16.90**	**2.32 %**
(III)	CDs	7.78	1.07 %
(IV)	CBLOs/Repos	9.11	1.25 %
C	**Cash and Net Current Assets**	**14.54**	**2.00 %**
D	**Net Assets**	**728.90**	**100.00 %**

Any downgrading of securities after the last disclosure may be disclosed by way of notes.

Annexure
Details of Portfolio as on 31.05.2009

A	Bonds and Debentures of:				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(I)	Reliance Industries Ltd	94.93	AAA	13.02 %
		Tata Steel Ltd	85.87	AA	11.78 %
		Pidilite Industries Ltd	30.72	AA+	4.21 %
	(II)	Citicorp Finance (India) Ltd	318.37	AA+	43.68 %
		NABARD	84.74	AAA	11.63 %
		HDFC Ltd	82.84	AAA	11.36 %

B	Money Market Instruments				
	Category of Issuer	**Name of the Issuer**	**Market Value (in Rs. lakh)**	**Rating**	**% to Net Assets of the scheme**
	(III)	Corporation Bank Ltd	7.78	P1+	1.07 %
	(IV)	Cash, Call, CBLO & Reverse Repo	9.11		1.25 %