# MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **781.32** | **95.91 %** |
| (I) | Private Corporate Bodies | 217.05 | 26.64 % |
| (II) | Banks/FI (including NBFC) | 564.27 | 69.27 % |
| **B** | **Money Market Instruments** | **22.89** | **2.81 %** |
| (III) | CBLOs/Repos | 22.89 | 2.81 % |
| **C** | **Cash and Net Current Assets** | **10.40** | **1.28 %** |
| **D** | **Net Assets** | **814.61** | **100.00 %** |

# Annexure

## Details of Portfolio as on 31.05.2010

| 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 | 94.05 | AAA | 11.55 % |
| | | Tata Steel Ltd | 92.10 | AA | 11.31 % |
| | | Pidilite Industries Ltd | 30.90 | AA+ | 3.79 % |
| | (II) | Citicorp Finance (India) Ltd | 208.83 | AAA | 25.64 % |
| | | CitiFinancial Consumer Finance India Ltd | 208.83 | AAA | 25.64 % |
| | | NABARD | 84.17 | AAA | 10.33 % |
| | | HDFC Ltd | 62.44 | AAA | 7.66 % |

| 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 | 22.89 | | 2.81 % |

## MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **1,177.70** | **97.99 %** |
| (I) | Private Corporate Bodies | 81.87 | 6.81 % |
| (II) | Banks/FI (including NBFC) | 1,095.83 | 91.18 % |
| **B** | **Money Market Instruments** | **45.39** | **3.78 %** |
| (III) | CBLOs/Repos | 45.39 | 3.78 % |
| **C** | **Cash and Net Current Assets** | **(21.23)** | **-1.77 %** |
| **D** | **Net Assets** | **1,201.86** | **100.00 %** |

# Annexure

## Details of Portfolio as on 31.05.2010

| 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 | 81.87 | AA | 6.81 % |
| | (II) | Barclays Investments & Loans (India) Ltd | 232.70 | AAA | 19.36 % |
| | | CitiFinancial Consumer Finance India Ltd | 232.70 | AAA | 19.36 % |
| | | Citicorp Finance (India) Ltd | 232.70 | AAA | 19.36 % |
| | | Deutsche Investments India Pvt Ltd | 232.70 | AAA | 19.36 % |
| | | ABN Amro Securities (India) Pvt Ltd | 165.03 | AAA | 13.73 % |

| 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 | 45.39 | | 3.78 % |

## MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **13,924.11** | **86.78 %** |
| (I) | PSUs | 1,973.42 | 12.30 % |
| (II) | Banks/FI (including NBFC) | 11,950.69 | 74.48 % |
| **B** | **Securitised Debt Instruments** | **1,605.19** | **10.00 %** |
| (III) | Single Loan | 1,605.19 | 10.00 % |
| **C** | **Money Market Instruments** | **87.70** | **0.55 %** |
| (IV) | CBLOs/Repos | 87.70 | 0.55 % |
| **D** | **Cash and Net Current Assets** | **428.49** | **2.67 %** |
| **E** | **Net Assets** | **16,045.49** | **100.00 %** |

## Annexure

## Details of Portfolio as on 31.05.2010

| 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 | 1,973.42 | P1+ | 12.30 % |
| | (II) | Citicorp Finance (India) Ltd | 3,561.54 | AAA | 22.20 % |
| | | DSP Merill Lynch Capital Ltd | 3,561.54 | AA+ | 22.20 % |
| | | Duetsche Postbank Ltd | 2,082.41 | AA+ | 12.98 % |
| | | Sundaram Finance Ltd | 1,861.55 | LAA+ | 11.60 % |
| | | Power Finance Corporation Ltd | 696.32 | AAA | 4.34 % |
| | | HDFC Ltd | 187.33 | AAA | 1.17 % |

| 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 | 1,605.19 | LAA(SO) | 10.00 % |

| C | Money Market Instruments | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Market Value (in Rs. lakh)** | **Rating** | **% to Net Assets of the scheme** |
| | (IV) | Cash, Call, CBLO & Reverse Repo | 87.70 | | 0.55 % |

## MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **787.00** | **94.49 %** |
| (I) | Private Corporate Bodies | 132.96 | 15.96 % |
| (II) | PSUs | 164.12 | 19.71 % |
| (III) | Banks/FI (including NBFC) | 489.92 | 58.82 % |
| **B** | **Money Market Instruments** | **46.93** | **5.63 %** |
| (IV) | CBLOs/Repos | 46.93 | 5.63 % |
| **C** | **Cash and Net Current Assets** | **(1.06)** | **-0.13 %** |
| **D** | **Net Assets** | **832.87** | **100.00 %** |

# Annexure

## Details of Portfolio as on 31.05.2010

| 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 | 102.34 | AA | 12.29 % |
| | | Tata Sons Ltd | 30.62 | AAA | 3.68 % |
| | (II) | Rural Electrification Corporation Ltd | 164.12 | AAA | 19.71 % |
| | (III) | Barclays Investments & Loans (India) Ltd | 169.69 | AA+ | 20.37 % |
| | | Deutsche Investments India Pvt Ltd | 168.45 | AA+ | 20.23 % |
| | | HDFC Ltd | 151.78 | AAA | 18.22 % |

| B | Money Market Instruments | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Market Value (in Rs. lakh)** | **Rating** | **% to Net Assets of the scheme** |
| | (IV) | Cash, Call, CBLO & Reverse Repo | 46.93 | | 5.63 % |

## MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **2,893.95** | **96.90 %** |
| (I) | Private Corporate Bodies | 511.68 | 17.13 % |
| (II) | Banks/FI (including NBFC) | 2,382.27 | 79.77 % |
| **B** | **Money Market Instruments** | **72.30** | **2.42 %** |
| (III) | CBLOs/Repos | 72.30 | 2.42 % |
| **C** | **Cash and Net Current Assets** | **20.33** | **0.68 %** |
| **D** | **Net Assets** | **2,986.58** | **100.00 %** |

# Annexure

## Details of Portfolio as on 31.05.2010

| 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 | 511.68 | AA | 17.13 % |
| | (II) | JP Morgan Securities Ltd | 582.79 | AAA | 19.51 % |
| | | Deutsche Investments India Pvt Ltd | 582.79 | AAA | 19.51 % |
| | | IL&FS Ltd | 443.70 | AAAIND | 14.86 % |
| | | Infrastructure Development Finance Company Ltd | 403.64 | AA+ | 13.52 % |
| | | Barclays Investments & Loans (India) Ltd | 369.35 | AAA | 12.37 % |

| 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 | 72.30 | | 2.42 % |

MONTHLY PORTFOLIO DISCLOSURE

## Portfolio as on 31.05.2010

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

| Sr. No. | Name of the Instrument | Market Value (in Rs. lakh) | % to Net Assets of the scheme |
|---|---|---|---|
| | | | |
| **A** | **Bonds and Debentures of:** | **17,048.33** | **95.89 %** |
| (I) | Banks/FI (including NBFC) | 17,048.33 | 95.89 % |
| **B** | **Money Market Instruments** | **176.38** | **0.99 %** |
| (II) | CBLOs/Repos | 176.38 | 0.99 % |
| **C** | **Cash and Net Current Assets** | **554.31** | **3.12 %** |
| **D** | **Net Assets** | **17,779.02** | **100.00 %** |

ICICI PRUDENTIAL MUTUAL FUND

# Annexure

## Details of Portfolio as on 31.05.2010

| 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) | Citicorp Finance (India) Ltd | 2,750.93 | AAA | 15.47 % |
| | | ABN Amro Securities (India) Pvt Ltd | 2,750.93 | LAAA | 15.47 % |
| | | Infrastructure Development Finance Company Ltd | 2,643.84 | AA+ | 14.87 % |
| | | IL&FS Ltd | 2,543.40 | AAAIND | 14.31 % |
| | | Tata Capital Ltd | 2,518.86 | LAA+ | 14.17 % |
| | | HDFC Ltd | 1,882.05 | AAA | 10.59 % |
| | | Power Finance Corporation Ltd | 1,528.32 | AAA | 8.60 % |
| | | SREI Equipment Finance Ltd | 430.00 | AA+ | 2.42 % |

| 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 | 176.38 | | 0.99 % |