

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>799.70</b>	<b>92.20 %</b>
(I)	Private Corporate Bodies	184.25	21.24 %
(II)	Banks/FI (including NBFC)	615.45	70.96 %
<b>B</b>	<b>Money Market Instruments</b>	<b>53.49</b>	<b>6.17 %</b>
(III)	CBLOs/Repos	53.49	6.17 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>14.18</b>	<b>1.64 %</b>
<b>D</b>	<b>Net Assets</b>	<b>867.37</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	Reliance Industries Ltd	92.70	AAA	10.69 %
	Tata Steel Ltd	91.55	AA	10.55 %
(II)	Citicorp Finance (India) Ltd	235.44	AAA	27.14 %
	CitiFinancial Consumer Finance India Ltd	235.44	AAA	27.14 %
	NABARD	82.89	AAA	9.56 %
	HDFC Ltd	61.68	AAA	7.11 %
<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(III)	Cash, Call, CBLO & Reverse Repo	53.49		6.17 %

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>1,332.37</b>	<b>101.01 %</b>
(I)	Private Corporate Bodies	81.37	6.17 %
(II)	Banks/FI (including NBFC)	1,251.00	94.84 %
<b>B</b>	<b>Money Market Instruments</b>	<b>7.50</b>	<b>0.57 %</b>
(III)	CBLOs/Repos	7.50	0.57 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>(20.78)</b>	<b>-1.58 %</b>
<b>D</b>	<b>Net Assets</b>	<b>1,319.09</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	Tata Steel Ltd	81.37	AA	6.17 %
(II)	Deutsche Investments India Pvt Ltd	265.65	AAA	20.14 %
	Barclays Investments & Loans (India) Ltd	265.65	AAA	20.14 %
	CitiFinancial Consumer Finance India Ltd	265.65	AAA	20.14 %
	Citicorp Finance (India) Ltd	265.65	AAA	20.14 %
	ABN Amro Securities (India) Pvt Ltd	188.40	AAA	14.28 %

<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(III)	Cash, Call, CBLO & Reverse Repo	7.50		0.57 %

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>15,137.23</b>	<b>87.17 %</b>
(I)	PSUs	1,948.82	11.22 %
(II)	Banks/FI (including NBFC)	13,188.41	75.95 %
<b>B</b>	<b>Securitized Debt Instruments</b>	<b>1,621.37</b>	<b>9.34 %</b>
(III)	Single Loan	1,621.37	9.34 %
<b>C</b>	<b>Money Market Instruments</b>	<b>66.89</b>	<b>0.39 %</b>
(IV)	CBLOs/Repos	66.89	0.39 %
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>539.83</b>	<b>3.11 %</b>
<b>E</b>	<b>Net Assets</b>	<b>17,365.32</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	Rural Electrification Corporation Ltd	1,948.82	P1+	11.22 %
(II)	Citicorp Finance (India) Ltd	4,207.82	AAA	24.23 %
	DSP Merrill Lynch Capital Ltd	4,207.82	AA+	24.23 %
	Deutsche Postbank Ltd	2,060.25	AA+	11.86 %
	Sundaram Finance Ltd	1,841.74	LAA+	10.61 %
	Power Finance Corporation Ltd	685.75	AAA	3.95 %
	HDFC Ltd	185.03	AAA	1.07 %

<b>B Securitised Debt Instruments</b>							
<b>Single Loan</b>							
<b>(III)</b>	<b>Obligor</b>	<b>Originator</b>	<b>Trust Details</b>	<b>Name of Guarantor/ Details of underlying Security</b>	<b>Market Value (in Rs Lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
	GODREJ INDUSTRIES Ltd	J.P.Morgan Securities India Ltd	CORPORATE DEBT SECURITIES TRUST D 2008	Unsecured	1,621.37	LAA(SO)	9.34 %

<b>C Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(IV)	Cash, Call, CBLO & Reverse Repo	66.89		0.39 %

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>653.97</b>	<b>98.05 %</b>
(I)	Private Corporate Bodies	132.39	19.85 %
(II)	PSUs	162.72	24.40 %
(III)	Banks/FI (including NBFC)	358.86	53.81 %
<b>B</b>	<b>Money Market Instruments</b>	<b>11.50</b>	<b>1.72 %</b>
(IV)	CBLOs/Repos	11.50	1.72 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>1.49</b>	<b>0.22 %</b>
<b>D</b>	<b>Net Assets</b>	<b>666.96</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	Tata Steel Ltd	101.72	AA	15.25 %
	Tata Sons Ltd	30.67	AAA	4.60 %
(II)	Rural Electrification Corporation Ltd	162.72	AAA	24.40 %
(III)	Barclays Investments & Loans (India) Ltd	139.87	AA+	20.97 %
	Deutsche Investments India Pvt Ltd	138.61	AA+	20.78 %
	HDFC Ltd	80.38	AAA	12.05 %

<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(IV)	Cash, Call, CBLO & Reverse Repo	11.50		1.72 %

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>2,927.25</b>	<b>96.85 %</b>
(I)	Private Corporate Bodies	508.59	16.83 %
(II)	Banks/FI (including NBFC)	2,418.66	80.02 %
<b>B</b>	<b>Money Market Instruments</b>	<b>45.59</b>	<b>1.51 %</b>
(III)	CBLOs/Repos	45.59	1.51 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>49.67</b>	<b>1.64 %</b>
<b>D</b>	<b>Net Assets</b>	<b>3,022.51</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	Tata Steel Ltd	508.59	AA	16.83 %
(II)	JP Morgan Securities Ltd	598.40	AAA	19.80 %
	Deutsche Investments India Pvt Ltd	598.40	AAA	19.80 %
	IL&FS Ltd	440.65	AAAIND	14.58 %
	Infrastructure Development Finance Company Ltd	401.97	AA+	13.30 %
	Barclays Investments & Loans (India) Ltd	379.24	AAA	12.55 %

<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(III)	Cash, Call, CBLO & Reverse Repo	45.59		1.51 %

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31.07.2010**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>Market Value (in Rs. lakh)</b>	<b>% to Net Assets of the scheme</b>
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>17,055.47</b>	<b>94.97 %</b>
(I)	Banks/FI (including NBFC)	17,055.47	94.97 %
<b>B</b>	<b>Money Market Instruments</b>	<b>39.30</b>	<b>0.22 %</b>
(II)	CBLOs/Repos	39.30	0.22 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>863.13</b>	<b>4.81 %</b>
<b>D</b>	<b>Net Assets</b>	<b>17,957.90</b>	<b>100.00 %</b>

**Annexure**  
**Details of Portfolio as on 31.07.2010**



<b>A Bonds and Debentures of:</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(I)	ABN Amro Securities (India) Pvt Ltd	2,790.55	LAAA	15.54 %
	Citicorp Finance (India) Ltd	2,790.55	AAA	15.54 %
	Infrastructure Development Finance Company Ltd	2,632.91	AA+	14.66 %
	IL&FS Ltd	2,525.92	AAAIND	14.07 %
	Tata Capital Ltd	2,501.43	LAA+	13.93 %
	HDFC Ltd	1,868.84	AAA	10.41 %
	Power Finance Corporation Ltd	1,515.27	AAA	8.44 %
	SREI Equipment Finance Ltd	430.00	AA+	2.39 %

<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Market Value (in Rs. lakh)</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>
(II)	Cash, Call, CBLO & Reverse Repo	39.30		0.22 %