



MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.12.2010

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: | 797.52 | 99.79 % |
| (I) | Private Corporate Bodies | 180.84 | 22.63 % |
| (II) | Banks/FI (including NBFC) | 616.68 | 77.16 % |
| B | Money Market Instruments | 0.40 | 0.05 % |
| (III) | CBLOs/Repos | 0.40 | 0.05 % |
| C | Cash and Net Current Assets | 1.29 | 0.16 % |
| D | Net Assets | 799.21 | 100.00 % |

Annexure
Details of Portfolio as on 31.12.2010

| 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 | 90.90 | AAA | 11.37 % | |
| | Tata Steel Ltd | 89.94 | AA | 11.25 % | |
| (II) | Citicorp Finance (India) Ltd | 222.78 | AAA | 27.87 % | |
| | CitiFinancial Consumer Finance India Ltd | 222.78 | AAA | 27.87 % | |
| | HDFC Ltd | 90.46 | AAA | 11.32 % | |
| | NABARD | 80.66 | AAA | 10.09 % | |

| 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 | 0.40 | | 0.05 % | |



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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: | 1,338.31 | 99.23 % |
| (I) | Private Corporate Bodies | 79.94 | 5.93 % |
| (II) | Banks/FI (including NBFC) | 1,258.37 | 93.31 % |
| B | Money Market Instruments | 30.69 | 2.28 % |
| (III) | CBLOs/Repos | 30.69 | 2.28 % |
| C | Cash and Net Current Assets | (20.37) | -1.51 % |
| D | Net Assets | 1,348.63 | 100.00 % |

**Annexure
Details of Portfolio as on 31.12.2010**

| 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 | 79.94 | AA | 5.93 % | |
| (II) | Barclays Investments & Loans (India) Ltd | 267.87 | AAA | 19.86 % | |
| | Citicorp Finance (India) Ltd | 267.87 | AAA | 19.86 % | |
| | CitiFinancial Consumer Finance India Ltd | 267.87 | AAA | 19.86 % | |
| | Deutsche Investments India Pvt Ltd | 267.87 | AAA | 19.86 % | |
| | ABN Amro Securities (India) Pvt Ltd | 186.89 | AAA | 13.86 % | |

| 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 | 30.69 | | 2.28 % | |



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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: | 15,769.13 | 90.14 % |
| (I) | PSUs | 1,898.87 | 10.85 % |
| (II) | Banks/FI (including NBFC) | 13,870.26 | 79.28 % |
| B | Securitized Debt Instruments | 1,629.76 | 9.32 % |
| (III) | Single Loan | 1,629.76 | 9.32 % |
| C | Money Market Instruments | 0.60 | 0.00 % |
| (IV) | CBLOs/Repos | 0.60 | 0.00 % |
| D | Cash and Net Current Assets | 95.08 | 0.54 % |
| E | Net Assets | 17,494.57 | 100.00 % |

**Annexure
Details of Portfolio as on 31.12.2010**

| 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 | 1,898.87 | AAA | 10.85 % | |
| (II) | DSP Merrill Lynch Capital Ltd | 4,236.08 | AA+ | 24.21 % | |
| | Citicorp Finance (India) Ltd | 4,236.08 | AAA | 24.21 % | |
| | Deutsche Postbank Ltd | 2,008.02 | AA+ | 11.48 % | |
| | Sundaram Finance Ltd | 1,795.05 | LAA+ | 10.26 % | |
| | Reliance Capital Ltd | 786.93 | AAA | 4.50 % | |
| | Power Finance Corporation Ltd | 667.39 | AAA | 3.81 % | |
| | HDFC Ltd | 140.71 | AAA | 0.80 % | |

| 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 | 1,629.76 | LAA(SO) | 9.32 % |

| 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 | 0.60 | | 0.00 % | |