



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Sep-2011**

**ICICI Prudential S.M.A.R.T.(Structured Methodology Aiming at Returns over Tenure ) Fund - Series F**

| <b>Sr. No.</b> | <b>Name of the Instrument</b>      | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|----------------|------------------------------------|--------------------------------------|---------------------|
|                |                                    |                                      |                     |
| <b>A</b>       | <b>Bonds and Debentures of</b>     | <b>79.37%</b>                        | <b>14176.54</b>     |
| (I)            | Public Sector Undertakings         | 10.48%                               | 1871.22             |
| (II)           | Banks/FIs                          | 68.89%                               | 12305.32            |
| <b>B</b>       | <b>Money Market Instruments</b>    | <b>17.40%</b>                        | <b>3107.92</b>      |
| (III)          | Certificate of Deposit             | 13.42%                               | 2397.74             |
| (IV)           | CBLO/ Repo                         | 3.98%                                | 710.18              |
| <b>C</b>       | <b>Cash and Net Current Assets</b> | <b>3.23%</b>                         | <b>577.11</b>       |
| <b>D</b>       | <b>Net Assets</b>                  | <b>100.00%</b>                       | <b>17861.57</b>     |

**Annexure**  
**Portfolio as on 30-Sep-2011**

| <b>A Bonds and Debentures of</b> |                           |                                     |               |                                      |                     |
|----------------------------------|---------------------------|-------------------------------------|---------------|--------------------------------------|---------------------|
|                                  | <b>Category of Issuer</b> | <b>Name of the Issuer</b>           | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|                                  | (I)                       | Rural Electrification Corpn Ltd     | AAA           | 10.48%                               | 1871.22             |
|                                  | (II)                      | Citicorp Finance (India) Ltd.       | AAA           | 24.91%                               | 4449.37             |
|                                  | (II)                      | DSP Merrill Lynch Capital Ltd.      | AA+           | 24.26%                               | 4332.64             |
|                                  | (II)                      | Sundaram Finance Ltd.               | LAA+          | 9.81%                                | 1751.73             |
|                                  | (II)                      | Deutsche Postbank Home Finance Ltd. | AA+           | 9.41%                                | 1681.66             |
|                                  | (II)                      | HDFC Ltd                            | AAA           | 0.50%                                | 89.92               |

| <b>B Money Market Instruments</b> |                           |                           |               |                                      |                     |
|-----------------------------------|---------------------------|---------------------------|---------------|--------------------------------------|---------------------|
|                                   | <b>Category of Issuer</b> | <b>Name of the Issuer</b> | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|                                   | (III)                     | Axis Bank Ltd.            | P1+           | 13.42%                               | 2397.74             |
|                                   | (IV)                      | CBLO                      |               | 3.98%                                | 710.18              |



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Sep-2011**

**ICICI Prudential S.M.A.R.T.(Structured Methodology Aiming at Returns over Tenure ) Fund - Series G**

| <b>Sr. No.</b> | <b>Name of the Instrument</b>      | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|----------------|------------------------------------|--------------------------------------|---------------------|
|                |                                    |                                      |                     |
| <b>A</b>       | <b>Bonds and Debentures of</b>     | <b>94.31%</b>                        | <b>982.58</b>       |
| (I)            | Banks/FIs                          | 94.31%                               | 982.58              |
| <b>B</b>       | <b>Money Market Instruments</b>    | <b>6.79%</b>                         | <b>70.77</b>        |
| (II)           | CBLO/ Repo                         | 6.79%                                | 70.77               |
| <b>C</b>       | <b>Cash and Net Current Assets</b> | <b>-1.11%</b>                        | <b>-11.52</b>       |
| <b>D</b>       | <b>Net Assets</b>                  | <b>100.00%</b>                       | <b>1041.83</b>      |

**Annexure**  
**Portfolio as on 30-Sep-2011**

| <b>A Bonds and Debentures of</b> |                           |   |               |                                      |                     |
|----------------------------------|---------------------------|---|---------------|--------------------------------------|---------------------|
|                                  | <b>Category of Issuer</b> | <b>Name of the Issuer</b>                 | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|                                  | (I)                       | Citicorp Finance (India) Ltd.             | AAA           | 20.86%                               | 217.36              |
|                                  | (I)                       | Citifinancial Consumer Finance India Ltd. | AAA           | 20.86%                               | 217.36              |
|                                  | (I)                       | Barclays Investments & Loans (India) Ltd  | AAA           | 20.19%                               | 210.33              |
|                                  | (I)                       | Deutsche Investments India Pvt Ltd        | AAA           | 19.04%                               | 198.33              |
|                                  | (I)                       | ABN Amro Securities (India) Pvt Ltd       | AAA           | 13.36%                               | 139.20              |

| <b>B Money Market Instruments</b> |                           |                           |               |                                      |                     |
|-----------------------------------|---------------------------|---------------------------|---------------|--------------------------------------|---------------------|
|                                   | <b>Category of Issuer</b> | <b>Name of the Issuer</b> | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|                                   | (II)                      | CBLO                      |               | 6.79%                                | 70.77               |



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Sep-2011**

**ICICI Prudential S.M.A.R.T.(Structured Methodology Aiming at Returns over Tenure ) Fund - Series H**

| <b>Sr. No.</b> | <b>Name of the Instrument</b>      | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
|----------------|------------------------------------|--------------------------------------|---------------------|
|                |                                    |                                      |                     |
| <b>A</b>       | <b>Bonds and Debentures of</b>     | <b>87.16%</b>                        | <b>717.11</b>       |
| (I)            | Private Corporate Bodies           | 10.95%                               | 90.06               |
| (II)           | Banks/FIs                          | 76.21%                               | 627.05              |
| <b>B</b>       | <b>Money Market Instruments</b>    | <b>11.60%</b>                        | <b>95.46</b>        |
| (III)          | CBLO/ Repo                         | 11.60%                               | 95.46               |
| <b>C</b>       | <b>Cash and Net Current Assets</b> | <b>1.24%</b>                         | <b>10.18</b>        |
| <b>D</b>       | <b>Net Assets</b>                  | <b>100.00%</b>                       | <b>822.75</b>       |

**Annexure**  
**Portfolio as on 30-Sep-2011**

| <b>A Bonds and Debentures of</b> |   |               |                                      |                     |
|----------------------------------|---|---------------|--------------------------------------|---------------------|
| <b>Category of Issuer</b>        | <b>Name of the Issuer</b>                 | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
| (I)                              | Reliance Industries Ltd.                  | AAA           | 10.95%                               | 90.06               |
| (II)                             | Citicorp Finance (India) Ltd.             | AAA           | 27.77%                               | 228.50              |
| (II)                             | Citifinancial Consumer Finance India Ltd. | AAA           | 27.77%                               | 228.50              |
| (II)                             | HDFC Ltd                                  | AAA           | 10.93%                               | 89.92               |
| (II)                             | NABARD                                    | AAA           | 9.74%                                | 80.13               |

| <b>B Money Market Instruments</b> |                           |               |                                      |                     |
|-----------------------------------|---------------------------|---------------|--------------------------------------|---------------------|
| <b>Category of Issuer</b>         | <b>Name of the Issuer</b> | <b>Rating</b> | <b>% to Net Assets of the scheme</b> | <b>Market Value</b> |
| (III)                             | CBLO                      |               | 11.60%                               | 95.46               |