**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**

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

ICICI PRUDENTIAL MUTUAL FUND

**Annexure**

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

| A | Bonds and Debentures of | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (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 | Money Market Instruments | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (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**

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

ICICI PRUDENTIAL MUTUAL FUND

**Annexure**

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

| A | Bonds and Debentures of | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (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 | Money Market Instruments | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (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**

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

ICICI PRUDENTIAL MUTUAL FUND

**Annexure**

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

| A | Bonds and Debentures of | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (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 | Money Market Instruments | | | | |
|---|---|---|---|---|---|
| | **Category of Issuer** | **Name of the Issuer** | **Rating** | **% to Net Assets of the scheme** | **Market Value** |
| | (III) | CBLO | | 11.60% | 95.46 |