



## MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2011

### 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
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>713.53</b>	<b>87.63 %</b>
(I)	Private Corporate Bodies	90.06	11.06 %
(II)	Banks/FI (including NBFC)	623.47	76.57 %
<b>B</b>	<b>Money Market Instruments</b>	<b>89.40</b>	<b>10.98 %</b>
(III)	CBLOs/Repos	89.40	10.98 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>11.32</b>	<b>1.39 %</b>
<b>D</b>	<b>Net Assets</b>	<b>814.25</b>	<b>100.00 %</b>

**Annexure  
Details of Portfolio as on 31.05.2011**

<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	90.06	AAA	11.06 %
(II)	CitiFinancial Consumer Finance India Ltd	226.93	AAA	27.87 %
	Citicorp Finance (India) Ltd	226.65	AAA	27.84 %
	HDFC Ltd	89.94	AAA	11.05 %
	NABARD	79.95	AAA	9.82 %

<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	89.40		10.98 %



## MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2011

### 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
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>1,126.19</b>	<b>92.52 %</b>
(I)	Banks/FI (including NBFC)	1,126.19	92.52 %
<b>B</b>	<b>Money Market Instruments</b>	<b>95.60</b>	<b>7.85 %</b>
(II)	CBLOs/Repos	95.60	7.85 %
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>(4.50)</b>	<b>-0.37 %</b>
<b>D</b>	<b>Net Assets</b>	<b>1,217.29</b>	<b>100.00 %</b>

**Annexure  
Details of Portfolio as on 31.05.2011**

<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)	CitiFinancial Consumer Finance India Ltd	253.83	AAA	20.85 %
	Citicorp Finance (India) Ltd	253.49	AAA	20.82 %
	Barclays Investments & Loans (India) Ltd	239.09	AAA	19.64 %
	Deutsche Investments India Pvt Ltd	226.66	AAA	18.62 %
	ABN Amro Securities (India) Pvt Ltd	153.12	AAA	12.58 %

<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	95.60		7.85 %



## MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31.05.2011

### 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
<b>A</b>	<b>Bonds and Debentures of:</b>	<b>15,041.77</b>	<b>87.80 %</b>
(I)	PSUs	1,877.81	10.96 %
(II)	Banks/FI (including NBFC)	13,163.96	76.84 %
<b>B</b>	<b>Securitised Debt Instruments</b>	<b>1,591.09</b>	<b>9.29 %</b>
(III)	Single Loan	1,591.09	9.29 %
<b>C</b>	<b>Money Market Instruments</b>	<b>9.60</b>	<b>0.06 %</b>
(IV)	CBLOs/Repos	9.60	0.06 %
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>490.13</b>	<b>2.86 %</b>
<b>E</b>	<b>Net Assets</b>	<b>17,132.59</b>	<b>100.00 %</b>

**Annexure  
Details of Portfolio as on 31.05.2011**

<b>A Bonds and Debentures of:</b>				
Category of Issuer	Name of the Issuer	Market Value (in Rs. lakh)	Rating	% to Net Assets of the scheme
(I)	Rural Electrification Corporation Ltd	1,877.81	AAA	10.96 %
(II)	Citicorp Finance (India) Ltd	4,180.25	AAA	24.40 %
	DSP Merrill Lynch Capital Ltd	4,049.33	AA+	23.64 %
	Sundaram Finance Ltd	1,757.24	LAA+	10.26 %
	Duetsche Postbank Ltd	1,686.95	AA+	9.85 %
	Reliance Capital Ltd	758.91	AAA	4.43 %
	Power Finance Corporation Ltd	591.37	AAA	3.45 %
	HDFC Ltd	139.91	AAA	0.82 %

<b>B Securitised Debt Instruments</b>							
<b>Single Loan</b>							
(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	1,591.09	LAA(SO)	9.29 %

<b>C Money Market Instruments</b>				
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	9.60		0.06 %