

Exposure in Derivate Products

Scheme : ICICI Prudential Banking and Financial Services Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Bank Of India	Futures	-	-	-9.82	-9.82
Housing Development Finance Corporation Limited	Futures	-	-	-34.35	-34.35
HDFC Bank Limited	Put Option	-	-	-1.00	29.90
		-	-	-1.03	14.50
ICICI Bank Limited	Futures	56.14	56.14	-	-
Infrastructure Development Finance Co. Limited	Futures	-	-	-39.12	-39.12
Punjab National Bank	Futures	-	-	34.29	34.29
State Bank Of India	Futures	10.20	10.20	-	-

Scheme : ICICI Prudential Balanced Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Housing Development Finance Corporation Limited	Futures	-	-	-93.72	-93.72
Hindustan Unilever Limited	Futures	-	-	-100.21	-100.21
ITC Limited	Futures	-	-	-44.96	-44.96
ICICI Bank Limited	Futures	-	-	-58.22	-58.22
Nifty	Futures	27.10	27.10	-	-
Reliance Industries Limited	Futures	-	-	-45.92	-45.92
State Bank Of India	Futures	-	-	-51.00	-51.00
Sun Pharmaceutical Industries Limited	Futures	-	-	-69.58	-69.58

Scheme : ICICI Prudential Blended Plan - Plan A

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Aban Offshore Limited	Futures	-5.12	-5.12	-	-
Ashok Leyland Limited	Futures	-5.36	-5.36	-	-
Andhra Bank	Futures	-4.49	-4.49	-	-
Allahabad Bank	Futures	-8.44	-8.44	-	-
Dish Tv India Limited	Futures	-34.54	-34.54	-	-
Bharat Heavy Electricals Limited	Futures	-24.06	-24.06	-	-
Bajaj Auto Limited	Futures	-10.91	-10.91	-	-
Bharat Forge Limited	Futures	-10.73	-10.73	-	-
Bharat Petroleum Corporation Limited	Futures	-7.71	-7.71	-	-
Reliance Infrastructure Limited	Futures	-73.42	-73.42	-	-
Mphasis Limited	Futures	-62.22	-62.22	-	-
Bairampur Chini Mills Limited	Futures	-	-	-29.26	-29.26
		-73.06	-73.06	-	-
Biocon Limited	Futures	-5.67	-5.67	-	-
Century Textiles And Industries	Futures	-	-	-6.01	-6.01
		-51.57	-51.57	-	-
Chambal Fertilisers And Chemicals	Futures	-2.98	-2.98	-	-
Cipla Limited	Futures	-22.07	-22.07	-	-
Canara Bank	Futures	-23.11	-23.11	-	-
Central Bank Of India	Futures	-	-	-5.76	-5.76
Cairn India Limited	Futures	-	-	-18.44	-18.44
Dr. Reddys Laboratories Limited	Futures	-	-	-6.95	-6.95
Divis Laboratories Limited	Futures	-20.28	-20.28	-	-
Development Credit Bank Limited	Futures	-	-	-1.60	-1.60
Deccan Chronicle Holdings Limited	Futures	-30.97	-30.97	-	-
Kingfisher Airlines Limited	Futures	-7.01	-7.01	-	-
Dena Bank	Futures	-5.38	-5.38	-	-
Essar Oil Limited	Futures	-85.47	-85.47	-	-
The Federal Bank Limited	Futures	-15.98	-15.98	-	-
Fortis Healthcare Limited	Futures	-4.08	-4.08	-	-
GTL Limited	Futures	-	-	-59.31	-59.31
		-41.41	-41.41	-	-
Grasim Industries Limited	Futures	-8.94	-8.94	-	-
Gujarat State Petronet Limited	Futures	-6.44	-6.44	-	-
GVK Power & Infrastructure Limited	Futures	-5.13	-5.13	-	-
GTL Infrastructure Limited	Futures	-26.51	-26.51	-	-
Housing Development Finance Corporation Limited	Futures	-	-	-91.17	-91.17
Hindustan Zinc Limited	Futures	-1.21	-1.21	-	-
Hindustan Unilever Limited	Futures	-	-	-47.72	-47.72
Hindustan Petroleum Corporation	Futures	-6.84	-6.84	-	-
Housing Development & Infrastructure Limited	Futures	-	-	-19.87	-19.87
		-57.59	-57.59	-	-
The Industrial Finance Corporation Limited	Futures	-	-	-51.36	-51.36
		-93.36	-93.36	-	-
IDBI Bank Limited	Futures	-53.48	-53.48	-	-
India Cements Limited	Futures	-	-	-5.56	-5.56
		-6.34	-6.34	-	-
Indian Oil Corporation Limited	Futures	-6.07	-6.07	-	-
Aditya Birla Nuvo Limited	Futures	-66.91	-66.91	-	-
Infosys Technologies Limited	Futures	-	-	-33.07	-33.07
ITC Limited	Futures	-	-	-34.13	-34.13
ICICI Bank Limited	Futures	-	-	-49.81	-49.81
Infrastructure Development Finance Co. Limited	Futures	-	-	-42.01	-42.01
		-26.71	-26.71	-	-
Oracle Financial Services Software Limited	Futures	-	-	-6.72	-6.72
		-47.60	-47.60	-	-
Indian Overseas Bank	Futures	-	-	-45.89	-45.89
India Infoline Limited	Futures	-8.05	-8.05	-	-
Idea Cellular Limited	Futures	-8.53	-8.53	-	-
Indiabulls Real Estate Limited	Futures	-	-	-17.79	-17.79
		-43.60	-43.60	-	-
Jaiprakash Associates Limited	Futures	-	-	-69.97	-69.97
		-45.08	-45.08	-	-
Jindal Steel & Power Limited	Futures	-66.51	-66.51	-	-
Jaiprakash Power Ventures Limited	Futures	-2.97	-2.97	-	-
Larsen And Toubro Limited	Futures	-	-	-52.36	-52.36
		-5.89	-5.89	-	-
LIC Housing Finance Limited	Futures	-4.47	-4.47	-	-
Lupin Limited	Futures	-21.65	-21.65	-	-
Lanco Infratech Limited	Futures	-16.73	-16.73	-	-
Mahanagar Telephone Nigam Limited	Futures	-5.88	-5.88	-	-
United Spirits Limited	Futures	-	-	-30.11	-30.11
Maruti Suzuki India Limited	Futures	-48.09	-48.09	-	-
Mundra Port And Spec Eco Zone Limited	Futures	-5.95	-5.95	-	-
Meractor Lines Limited	Futures	-9.58	-9.58	-	-
Piramal Healthcare Limited	Futures	-84.75	-84.75	-	-
NTPC Limited	Futures	-20.59	-20.59	-	-
Oil And Natural Gas Corporation Limited	Futures	-	-	-15.47	-15.47
Oriental Bank Of Commerce	Futures	-	-	-30.01	-30.01
Orchid Chemicals & Pharma Limited	Futures	-12.69	-12.69	-	-
Punjab National Bank	Futures	-10.06	-10.06	-	-
PTC India Limited	Futures	-8.75	-8.75	-	-
Patel Engineering Limited	Futures	-	-	-2.72	-2.72
Punj Lloyd Limited	Futures	-47.93	-47.93	-	-
Ranbaxy Laboratories Limited	Futures	-12.61	-12.61	-	-

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Reliance Industries Limited	Futures	-5.51	-5.51	-	-
		-	-	-49.13	-49.13
Relta India Limited	Futures	-0.65	-0.65	-	-
Reliance Communications Limited	Futures	-15.92	-15.92	-	-
Reliance Power Limited	Futures	-11.73	-11.73	-	-
Jindal Saw Limited	Futures	-42.58	-42.58	-	-
State Bank Of India	Futures	-44.92	-44.92	-	-
Sterlite Industries (India) Limited	Futures	-5.96	-5.96	-	-
Sun Pharmaceutical Industries Limited.	Futures	-	-	-12.51	-12.51
		-22.98	-22.98	-	-
Sintex Industries Limited	Futures	-7.83	-7.83	-	-
Suzlon Energy Limited	Futures	-76.40	-76.40	-	-
Television Eighteen India Limited	Futures	-11.63	-11.63	-	-
Triveni Engineering & Industries Limited	Futures	-5.82	-5.82	-	-
Unitech Limited	Futures	-40.52	-40.52	-	-
United Phosphorus Limited	Futures	-2.73	-2.73	-	-
UCO Bank	Futures	-29.02	-29.02	-	-
Vijaya Bank	Futures	-2.64	-2.64	-	-
Welspun Gujarat Stahl Rohren Limited.	Futures	-195.10	-195.10	-	-
Yes Bank Limited	Futures	-10.69	-10.69	-	-

Scheme : ICICI Prudential Discovery Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Jindal Steel & Power Limited	Put Option	-	-	-2.50	56.91

Scheme : ICICI Prudential Dynamic Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
HDFC Bank Limited	Futures	-	-	76.46	76.46
Infosys Technologies Limited	Put Option	-	-	-4.93	129.00
		-	-	-13.83	297.00
		-0.18	7.80	-	-
		-8.36	265.00	-	-
Jindal Steel & Power Limited	Put Option	-	-	3.73	85.00
Nifty	Put Option	-	-	-5.51	200.10
		-	-	-29.38	752.40
		-	-	-10.91	199.95
Oil And Natural Gas Corporation Limited	Futures	-38.40	-38.40	-	-
Punjab National Bank	Futures	-152.38	-152.38	-	-
Reliance Industries Limited	Call Option	-	-	-11.90	-317.68



Scheme : ICICI Prudential Equity and Derivatives Fund - Income Optimiser Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
ACC Limited	Futures	10.06	10.06	-	-
Aban Offshore Limited	Futures	-18.62	-18.62	-	-
Apollo Tyres Limited	Futures	-10.69	-10.69	-	-
Andhra Bank	Futures	-13.96	-13.96	-	-
Aurobindo Pharma Limited	Futures	-	-	-7.84	-7.84
Aptech Limited	Futures	-	-	-4.91	-4.91
Dish Tv India Limited	Futures	-12.90	-12.90	-	-
Reliance Media Works Limited	Futures	-3.66	-3.66	-	-
Bajaj Hindusthan Limited	Futures	-36.40	-36.40	-	-
Bank Of India	Futures	-	-	-11.70	-11.70
Bharat Electronics Limited	Futures	-10.71	-10.71	-	-
Bharat Forge Limited	Futures	-5.49	-5.49	-	-
Reliance Infrastructure Limited	Futures	-36.28	-36.28	-	-
		-	-	-32.30	-32.30
Mphasis Limited	Futures	-2.49	-2.49	-	-
		-76.65	-76.65	-31.94	-31.94
Bharti Airtel Limited	Futures	-	-	-94.82	-94.82
Bairampur Chini Mills Limited	Futures	-77.05	-77.05	-	-
Biocon Limited	Futures	-8.25	-8.25	-	-
Century Textiles And Industries	Futures	-	-	-103.96	-103.96
		-21.24	-21.24	-	-
Cipla Limited	Futures	-2.55	-2.55	-	-
Kingfisher Airlines Limited	Futures	-17.82	-17.82	-	-
DLF Limited	Futures	-38.66	-38.66	-	-
Dena Bank	Futures	-4.97	-4.97	-	-
Essar Oil Limited	Futures	-91.56	-91.56	-	-
Financial Technologies (India) Limited	Futures	-6.15	-6.15	-	-
Gail (India) Limited	Futures	-	-	-17.25	-17.25
GTL Limited	Futures	-66.75	-66.75	-	-
Grasim Industries Limited	Futures	19.37	19.37	-	-
The Great Eastern Shipping Company	Futures	-26.50	-26.50	-	-
Ambuja Cements Limited	Futures	-31.16	-31.16	-	-
GVK Power & Infrastructure Limited	Futures	-8.55	-8.55	-	-
GTL Infrastructure Limited	Futures	-31.41	-31.41	-	-
Hero Honda Motors Limited	Futures	-34.08	-34.08	-	-
Hindustan Zinc Limited	Futures	-33.95	-33.95	-	-
Hindalco Industries Limited	Futures	-	-	-26.03	-26.03
		-15.37	-15.37	-	-
Hindustan Construction Co. Limited	Futures	-26.85	-26.85	-	-
Hindustan Unilever Limited	Futures	-	-	-18.13	-18.13
Hindustan Petroleum Corporation	Futures	-	-	-3.13	-3.13
		-7.26	-7.26	-	-
Housing Development & Infrastructure Limited	Futures	-8.45	-8.45	-	-
The Industrial Finance Corporation Limited	Futures	-22.55	-22.55	-	-
IDBI Bank Limited	Futures	-4.43	-4.43	-	-
India Cements Limited	Futures	-	-	-125.45	-125.45
		-130.65	-130.65	-	-
The Indian Hotels Company Limited	Futures	-	-	-1.50	-1.50
		-9.77	-9.77	-	-
Indian Oil Corporation Limited	Futures	-2.14	-2.14	-	-
Aditya Birla Nuvo Limited	Futures	-46.54	-46.54	-	-
Infosys Technologies Limited	Futures	-	-	-170.11	-170.11
ITC Limited	Futures	-	-	-24.14	-24.14
		-17.87	-17.87	-	-
ICICI Bank Limited	Futures	-	-	-43.96	-43.96
		-10.02	-10.02	-	-
Infrastructure Development Finance Co. Limited	Futures	-	-	-15.71	-15.71
		-5.25	-5.25	-	-
Oracle Financial Services Software Limited	Futures	-	-	-11.65	-11.65
		-24.83	-24.83	-	-
IVRCL Infrastructures & Projects Limited	Futures	-	-	-0.73	-0.73
India Infoline Limited	Futures	-14.37	-14.37	-	-
Indian Bank	Futures	-2.32	-2.32	-	-
Indiabulls Real Estate Limited	Futures	-23.10	-23.10	-	-
Jaiprakash Associates Limited	Futures	-	-	-50.95	-50.95
		-92.45	-92.45	-	-
Jindal Steel & Power Limited	Futures	-54.97	-54.97	-	-
		-	-	-29.74	-29.74
JSL Limited	Futures	-	-	-3.69	-3.69
Kotak Mahindra Bank Limited	Futures	9.50	9.50	-	-
Larsen And Toubro Limited	Futures	-	-	-115.52	-115.52
Lupin Limited	Futures	-45.00	-45.00	-	-
Lanco Infratech Limited	Futures	-9.37	-9.37	-	-
United Spirits Limited	Futures	-3.32	-3.32	-	-
Maruti Suzuki India Limited	Futures	-47.24	-47.24	-	-
Mundra Port And Spec Eco Zone Limited	Futures	-13.08	-13.08	-	-
Meractor Lines Limited	Futures	-3.01	-3.01	-	-
Piramal Healthcare Limited	Futures	-33.13	-33.13	-	-
NTPC Limited	Futures	-34.09	-34.09	-	-
Nagarjuna Construction Company Limited	Futures	-21.80	-21.80	-	-
Nifty	Call Option	-0.32	-19.88	-	-
	Futures	-	-	-132.82	-132.82
		-21.31	-21.31	-	-
Oriental Bank Of Commerce	Futures	-	-	-23.10	-23.10
PTC India Limited	Futures	-22.27	-22.27	-	-

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Punj Lloyd Limited	Futures	-	-	-59.44	-59.44
		-11.51	-11.51	-	-
Praj Industries Limited	Futures	41.20	41.20	-	-
Ranbaxy Laboratories Limited	Futures	-	-	-41.51	-41.51
		-43.19	-43.19	-	-
Reliance Industries Limited	Futures	-5.51	-5.51	-	-
		-	-	-197.45	-197.45
Relta India Limited	Futures	-4.86	-4.86	-	-
Reliance Natural Resources Limited	Futures	-	-	-37.09	-37.09
		-26.23	-26.23	-	-
		-9.32	-9.32	-	-
Reliance Power Limited	Futures	-9.32	-9.32	-	-
Jindal Saw Limited	Futures	-29.81	-29.81	-	-
State Bank Of India	Futures	-156.53	-156.53	-	-
Sterlite Industries (India) Limited	Futures	-5.59	-5.59	-	-
Sun Pharmaceutical Industries Limited.	Futures	-	-	-151.42	-151.42
Suzlon Energy Limited	Futures	-98.76	-98.76	-	-
Shree Renuka Sugars Limited	Futures	-4.66	-4.66	-	-
Tata Motors Limited	Futures	-297.25	-297.25	-	-
Tata Chemicals Limited	Futures	-35.84	-35.84	-	-
The Tata Power Company Limited	Futures	-	-	-4.94	-4.94
		-3.59	-3.59	-	-
Television Eighteen India Limited	Futures	-18.91	-18.91	-	-
Tata Consultancy Services Limited	Futures	-	-	-63.40	-63.40
		-9.43	-9.43	-	-
Tata Teleservices	Futures	-2.49	-2.49	-	-
Unitech Limited	Futures	-59.11	-59.11	-	-
United Phosphorus Limited	Futures	-1.47	-1.47	-	-
UCO Bank	Futures	-28.73	-28.73	-	-
Wipro Limited	Futures	-	-	-27.17	-27.17
Welspun Gujarat Stahl Rohren Limited.	Futures	-48.88	-48.88	-	-
Yes Bank Limited	Futures	-32.08	-32.08	-	-
Zee Entertainment Enterprises Limited	Futures	9.78	9.78	-	-

Scheme : ICICI Prudential Equity and Derivatives Fund - Wealth Optimiser Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Bharti Airtel Limited	Futures	-	-	-31.09	-31.09
Century Textiles And Industries	Futures	-165.55	-165.55	-	-
Calm India Limited	Futures	-	-	-43.32	-43.32
Gail (India) Limited	Futures	-	-	-10.29	-10.29
Housing Development Finance Corporation Limited	Futures	-	-	-63.61	-63.61
HDFC Bank Limited	Futures	-	-	66.91	66.91
Hindustan Unilever Limited	Futures	-	-	-137.20	-137.20
Housing Development & Infrastructure Limited	Futures	-	-	-3.57	-3.57
Infosys Technologies Limited	Futures	-	-	-236.77	-236.77
ITC Limited	Futures	-	-	-127.37	-127.37
ICICI Bank Limited	Futures	-	-	-49.34	-49.34
Larsen And Toubro Limited	Futures	-32.74	-32.74	-	-
Nifty	Futures	-	-	666.97	666.97
	Put Option	-	-	-1.00	-96.25
	Futures	-117.07	-117.07	-	-
	Put Option	-	-	-2.02	84.70
		-	-	-2.00	72.50
		-	-	-5.86	150.00
		-	-	-4.23	77.50
Oil And Natural Gas Corporation Limited	Call Option	-	-	-1.19	-18.32
	Futures	-	-	-286.82	-286.82
	Put Option	-	-	-0.42	18.32
Reliance Industries Limited	Call Option	-	-	-2.22	-38.10
	Futures	-	-	-38.11	-38.11
	Put Option	-	-	-2.18	38.10
Sterite Industries (India) Limited	Call Option	-	-	-0.56	-8.83
	Futures	-29.45	-29.45	-	-
Tata Consultancy Services Limited	Futures	-	-	-212.58	-212.58
		-31.43	-31.43	-	-

Scheme : ICICI Prudential Emerging STAR (Stock Targeted at Returns) Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Nifty	Futures	-	-	394.39	394.39
Punjab National Bank	Futures	-	-	45.07	45.07

Scheme : ICICI Prudential FMCG Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Hindustan Unilever Limited	Futures	22.56	22.56	-	-
	Put Option	-	-	-0.22	8.28
		-	-	-0.29	8.70
		-	-	-0.35	8.64
ITC Limited	Futures	-	-	73.26	73.26
		70.30	70.30	-	-

Scheme : ICICI Prudential Focused Bluechip Equity Fund (Formerly ICICI Prudential Focused Equity Fund)

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
ITC Limited	Futures	-	-	-123.21	-123.21
Nifty	Futures	-	-	619.03	619.03
		767.40	767.40	-	-

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Scheme : ICICI Prudential Fusion Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Nifty	Futures	-	-	293.38	293.38

Scheme : ICICI Prudential Fusion Fund Series-III

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
ITC Limited	Futures	-	-	-46.62	-46.62
NTPC Limited	Put Option	-	-	-1.51	35.69
Nifty	Futures	-	-	595.21	595.21
Oil And Natural Gas Corporation Limited	Call Option	-	-	-4.81	-50.22
	Put Option	-	-	-0.92	50.22
Reliance Industries Limited	Futures	-	-	-121.68	-121.68

Scheme : ICICI Prudential Equity Opportunities Fund (Formerly ICICI Prudential Fusion Fund Series II)

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Bharti Airtel Limited	Call Option	-	-	-2.12	-30.00
	Put Option	-	-	-1.03	30.00
Nifty	Futures	-	-	645.11	645.11
Reliance Industries Limited	Call Option	459.07	459.07	-	-
	Put Option	-	-	-12.45	-65.74
	Put Option	-	-	-1.24	65.74
Sterite Industries (India) Limited	Futures	-42.49	-42.49	-	-
Tata Consultancy Services Limited	Futures	-212.14	-212.14	-	-

Scheme : ICICI Prudential Growth Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Bharti Airtel Limited	Call Option	-	-	-1.06	-15.00
	Put Option	-	-	-0.51	15.00
NTPC Limited	Put Option	-	-	-1.40	33.05
Nifty	Futures	-	-	582.24	582.24
Oil And Natural Gas Corporation Limited	Call Option	-	-	-2.05	-21.38
	Put Option	-	-	-0.39	21.38

Scheme : ICICI Prudential Income Multiplier Fund - Regular Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Nifty	Futures	-	-	7.99	7.99
	Put Option	100.50	100.50	-	-
	Put Option	-	-	-0.14	16.90

Scheme : ICICI Prudential Index Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Nifty	Futures	-	-	49.90	49.90
	Futures	147.85	147.85	-	-

Scheme : ICICI Prudential Infrastructure Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Aban Offshore Limited	Futures	104.71	104.71	-	-
Bharat Heavy Electricals Limited	Futures	-229.12	-229.12	-	-
Bharti Airtel Limited	Call Option	-0.33	-13.28	-	-
Hindustan Zinc Limited	Futures	-59.42	-59.42	-	-
Nifty	Put Option	-	-	-94.76	3443.75
		-	-	-158.98	4071.30
		-	-	-27.28	499.88
		-	-	-23.81	-635.84
Reliance Industries Limited	Call Option	-	-	-	-
	Futures	-479.42	-479.42	-	-
State Bank Of India	Call Option	-	-	-2.96	-86.45
	Put Option	-	-	-0.86	33.96

Scheme : ICICI Prudential Monthly Income Plan (An open ended fund. Monthly income is not assured and is subject to availability of distributable surplus.)

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Nifty	Futures	-	-	12.51	12.51
		142.59	142.59	-	-
	Put Option	-	-	-0.08	9.88
Wipro Limited	Futures	31.79	31.79	-	-

Scheme : ICICI Prudential Power Plan

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Aban Offshore Limited	Futures	81.44	81.44	-	-
Bharti Airtel Limited	Call Option	-	-	-4.24	-60.00
	Put Option	-	-	-2.06	60.00
Nifty	Futures	-	-	93.62	93.62
	Call Option	-	-	-6.64	-70.00
	Put Option	-	-	-0.87	67.50
Oil And Natural Gas Corporation Limited	Call Option	-	-	-10.34	-107.89
	Put Option	-	-	-1.97	107.89
Pantaloon Retail (India) Limited	Futures	-117.44	-117.44	-	-
Reliance Industries Limited	Futures	-259.00	-259.00	-	-
Tata Motors Limited	Call Option	-0.12	-11.56	-	-

Scheme : ICICI Prudential Services Industries Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
ICICI Bank Limited	Call Option	-2.50	-45.72	-	-
	Put Option	-0.84	45.72	-	-
Nifty	Futures	-	-	255.99	255.99
		211.52	211.52	-	-
Tata Consultancy Services Limited	Futures	-157.14	-157.14	-	-
Union Bank Of India	Futures	35.31	35.31	-	-

Scheme : ICICI Prudential Target Returns Fund (There is no assurance or guarantee of returns)

(Rs. in millions)

Security	Type	As on 31st Mar'10	
		Market value	Outstanding Exposure Value
Bharti Airtel Limited	Futures	-31.29	-31.29
ICICI Bank Limited	Call Option	-2.50	-45.72
	Put Option	-0.84	45.72
Nifty	Futures	303.33	303.33
Reliance Industries Limited	Futures	-194.17	-194.17
State Bank Of India	Futures	-33.90	-33.90

Scheme : ICICI Prudential Technology Fund

(Rs. in millions)

Security	Type	As on 31st Mar'10		As on 31st Mar'09	
		Market value	Outstanding Exposure Value	Market value	Outstanding Exposure Value
Infosys Technologies Limited	Futures	39.40	39.40	-	-
	Call Option	-	-	-1.10	-22.97

