



MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 30-Sep-2011

ICICI Prudential Capital Protection Oriented Fund - Series I - 24 Months

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	9.14%	1363.07
B	Money Market Instruments	30.50%	4549.68
(I)	Certificate of Deposit	28.97%	4320.78
(II)	CBLO/ Repo	1.53%	228.90
C	Bonds and Debentures of	59.06%	8809.33
(III)	Private Corporate Bodies	59.06%	8809.33
D	Fixed Deposits	0.35%	52.20
(IV)	Term Deposits	0.35%	52.20
E	Cash and Net Current Assets	0.95%	142.30
F	Net Assets	100.00%	14916.58

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

A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Reliance Industries Ltd.		2.55%	381.05
	Standard Chartered PLC - IDR		1.33%	198.54
	Wipro Ltd.		1.31%	195.57
	Infosys Ltd.		1.18%	175.36
	ICICI Bank Ltd.		1.14%	170.48
	Union Bank Of India		1.06%	157.80
	Sterlite Industries (India) Ltd.		0.56%	84.27
B Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(I)	Export-Import Bank Of India	AAA	28.97%	4320.78
(II)	CBLO/ Repo		1.53%	228.90
C Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(III)	HDFC Ltd	AAA	19.93%	2972.84
(III)	LIC Housing Finance Ltd.	AAA	19.74%	2944.32
(III)	Infrastructure Development Finance Company Ltd.	LAAA	19.39%	2892.17
D Fixed Deposits				
Bank Name				
(IV)	ICICI Bank Ltd.		0.35%	52.20



MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 30-Sep-2011

ICICI Prudential Capital Protection Oriented Fund - Series II - 24 Months

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	9.13%	1405.11
B	Bonds and Debentures of	87.25%	13422.33
(I)	Public Sector Undertakings	45.25%	6962.04
(II)	Banks/FIs	41.99%	6460.29
C	Money Market Instruments	2.23%	342.95
(III)	CBLO/ Repo	2.23%	342.95
D	Term Deposits	0.23%	36.00
(IV)	Term Deposits	0.23%	36.00
E	Cash and Net Current Assets	1.16%	178.00
F	Net Assets	100.00%	15384.39

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

A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Reliance Industries Ltd.		2.57%	394.88
	Standard Chartered PLC - IDR		1.55%	238.89
	Infosys Ltd.		1.43%	220.38
	Wipro Ltd.		1.40%	214.66
	Sterlite Industries (India) Ltd.		0.80%	122.91
	Union Bank Of India		0.71%	108.78
	ICICI Bank Ltd.		0.68%	104.61
A Bonds and Debentures of				
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value
(I)	LIC Housing Finance Ltd.	AAA	19.47%	2995.19
(I)	Small Industries Development Bank of India	AAA	15.85%	2437.79
(I)	Rural Electrification Corpn Ltd	LAAA	9.94%	1529.06
(II)	Infrastructure Development Finance Company Ltd.	LAAA	19.45%	2992.92
(II)	HDFC Ltd	AAA	19.39%	2983.12
(II)	National Housing Bank	AAA	3.15%	484.25
B Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value
(III)	CBLO		2.23%	342.95
C Term Deposits				
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value
(IV)	ICICI Bank Ltd.		0.23%	36.00



MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 30-Sep-2011

ICICI Prudential Capital Protection Oriented Fund - Series III - 36 Months

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	14.30%	1862.47
B	Money Market Instruments	1.48%	192.41
(I)	CBLO/ Repo	1.48%	192.41
C	Bonds and Debentures of	81.38%	10599.56
(I)	Private Corporate Bodies	81.38%	10599.56
D	Fixed Deposits	0.51%	66.51
(II)	Term Deposits	0.51%	66.51
E	Cash and Net Current Assets	2.33%	303.24
F	Net Assets	100.00%	13024.19

Annexure
Portfolio as on 30-Sep-2011

A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Reliance Industries Ltd.		4.13%	537.95
	Infosys Ltd.		2.47%	321.70
	Standard Chartered PLC - IDR		2.06%	268.80
	ICICI Bank Ltd.		1.70%	221.04
	Wipro Ltd.		1.53%	199.31
	Union Bank Of India		1.52%	198.61
	Sterlite Industries (India) Ltd.		0.88%	115.06
B Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(I)	CBLO/ Repo		1.48%	192.41
C Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(II)	LIC Housing Finance Ltd.	AAA	20.04%	2609.90
(II)	Tata Sons Ltd.	AAA	19.26%	2508.69
(II)	Power Finance Corporation Ltd.	AAA	19.23%	2504.01
(II)	Rural Electrification Corpn Ltd	AAA	11.56%	1505.21
(II)	Power Grid Corporation Of India Ltd.	AAA	11.30%	1471.75
D Fixed Deposits				
Bank Name				
(IV)	ICICI Bank Ltd.		0.51%	66.51



MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 30-Sep-2011

ICICI Prudential Capital Protection Oriented Fund - Series V - 60 Months

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	19.08%	1313.93
B	Bonds and Debentures of	65.51%	4512.00
(I)	Public Sector Undertakings	50.52%	3479.96
(II)	Banks/FIs	14.98%	1032.04
C	Money Market Instruments	15.39%	1060.33
(III)	CBLO/ Repo	15.39%	1060.33
D	Cash and Net Current Assets	0.02%	1.36
E	Net Assets	100.00%	6887.62

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

A Equity Shares					
Category of Issuer	Name of the Issuer		% to NAV		Market Value
	Tata Power Company Ltd.		3.09%		213.12
	Reliance Industries Ltd.		3.04%		209.52
	Motherson Sumi Systems Ltd.		2.94%		202.16
	Mindtree Ltd		2.04%		140.67
	Bajaj Holdings & Investment Ltd		2.01%		138.29
	Axis Bank Ltd.		1.86%		127.91
	Persistent Systems Ltd.		1.54%		105.83
	Bank Of Baroda		1.51%		104.11
	Vardhman Textiles Ltd.		1.05%		72.32
B Bonds and Debentures of					
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme		Market Value
(I)	LIC Housing Finance Ltd.	AAA	14.44%		994.64
(I)	Rural Electrification Corpn Ltd	AAA	14.44%		994.23
(I)	Power Finance Corporation Ltd.	LAAA	14.42%		993.44
(II)	Power Grid Corporation Of India Ltd.	CAREAA	7.23%		497.65
(II)	HDFC Ltd	AAA	14.98%		1032.04
C Money Market Instruments					
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme		Market Value
(III)	CBLO		15.39%		1060.33