

MONTHLY PORTFOLIO DISCLOSURE**Portfolio as on 31-Jul-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	4.95%	739.01
B	Index Futures	3.07%	458.25
C	Money Market Instruments	34.99%	5228.46
(I)	Certificate of Deposit	28.42%	4246.76
(II)	CBLO/ Repo	6.57%	981.70
D	Bonds and Debentures of	59.23%	8849.31
(III)	Private Corporate Bodies	59.23%	8849.31
E	Fixed Deposits	0.35%	52.20
(IV)	Term Deposits	0.35%	52.20
F	Cash and Net Current Assets	-2.58%	-386.09
G	Net Assets	100.00%	14941.14

Annexure
Portfolio as on 31-Jul-2011



A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Standard Chartered PLC - IDR		1.58%	235.44
	Infosys Ltd.		0.82%	122.78
	Reliance Industries Ltd.		0.76%	114.06
	Oil & Natural Gas Corporation Ltd.		0.76%	113.45
	Sterlite Industries (India) Ltd.		0.63%	94.43
	Wipro Ltd.		0.39%	58.85
B Index Futures				
Category of Issuer	Name of the Issuer		% to NAV	
	S&P CNX Nifty		3.07%	458.25
C Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to NAV	
(I)	Export-Import Bank Of India	AAA	28.42%	4246.76
(II)	CBLO/ Repo		6.57%	981.70
D Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	
(III)	HDFC Ltd	AAA	20.03%	2991.97
(III)	LIC Housing Finance Ltd.	AAA	19.81%	2960.47
(III)	Infrastructure Development Finance Company Lt	LAAA	19.39%	2896.87
E Fixed Deposits				
Bank Name				
(IV)	ICICI Bank Ltd.		0.35%	52.20

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Jul-2011

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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	7.66%	1006.57
B	Index Futures	4.51%	592.71
C	Money Market Instruments	30.11%	3957.20
(I)	CBLO/ Repo	30.11%	3957.20
D	Bonds and Debentures of	62.11%	8162.67
(III)	Private Corporate Bodies	62.11%	8162.67
E	Cash and Net Current Assets	-4.38%	-576.07
F	Net Assets	100.00%	13143.08

Annexure
Portfolio as on 31-Jul-2011



A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Standard Chartered PLC - IDR		2.43%	318.74
	Sterlite Industries (India) Ltd.		0.93%	121.73
	Oil & Natural Gas Corporation Ltd.		1.20%	157.51
	Reliance Industries Ltd.		1.17%	153.17
	Infosys Ltd.		1.31%	172.11
	Wipro Ltd.		0.63%	83.31
B Index Futures				
Category of Issuer	Name of the Issuer		% to NAV	
	S&P CNX Nifty		4.51%	592.71
C Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to NAV	
(I)	CBLO/ Repo		30.11%	3957.20
D Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	
(III)	LIC Housing Finance Ltd.	AAA	19.99%	2627.69
(III)	Tata Sons Ltd.	AAA	19.15%	2517.43
(III)	Rural Electrification Corpn Ltd	AAA	11.49%	1510.35
(III)	Power Finance Corporation Ltd.	AAA	11.47%	1507.20