



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 31-Aug-2011**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>10.14%</b>	<b>1505.19</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>29.51%</b>	<b>4382.55</b>
(I)	Certificate of Deposit	28.88%	4288.67
(II)	CBLO/ Repo	0.63%	93.88
<b>C</b>	<b>Bonds and Debentures of</b>	<b>59.31%</b>	<b>8806.98</b>
(III)	Private Corporate Bodies	59.31%	8806.98
<b>D</b>	<b>Fixed Deposits</b>	<b>0.35%</b>	<b>52.20</b>
(IV)	Term Deposits	0.35%	52.20
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>0.69%</b>	<b>102.51</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>14849.43</b>

**Annexure  
Portfolio as on 31-Aug2011**

<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	Reliance Industries Ltd.		1.98%	294.56
	Union Bank Of India		1.58%	234.03
	Standard Chartered PLC - IDR		1.40%	208.32
	ICICI Bank Ltd.		1.40%	207.40
	Wipro Ltd.		1.30%	192.39
	Infosys Ltd.		1.09%	162.20
	Oil & Natural Gas Corporation Ltd.		0.75%	110.94
	Sterlite Industries (India) Ltd.		0.64%	95.35
<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(I)	Export-Import Bank Of India	AAA	28.88%	4288.67
(II)	CBLO/ Repo		0.63%	93.88
<b>C Bonds &amp; Debentures</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(III)	HDFC Ltd	AAA	19.91%	2956.68
(III)	LIC Housing Finance Ltd.	AAA	19.88%	2951.42
(III)	Infrastructure Development Finance Company Lt	LAAA	19.52%	2898.88
<b>D Fixed Deposits</b>				
<b>Bank Name</b>				
(IV)	ICICI Bank Ltd.		0.35%	52.20



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 31-Aug-2011**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>15.75%</b>	<b>2043.60</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>81.97%</b>	<b>10636.44</b>
(I)	Private Corporate Bodies	81.97%	10636.44
<b>C</b>	<b>Fixed Deposits</b>	<b>0.60%</b>	<b>78.21</b>
(II)	Term Deposits	0.60%	78.21
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>1.68%</b>	<b>217.40</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>12975.65</b>

**Annexure  
Portfolio as on 31-Aug-2011**

<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	ICICI Bank Ltd.		2.80%	363.27
	Standard Chartered PLC - IDR		2.17%	282.03
	Union Bank Of India		1.76%	228.79
	Sterlite Industries (India) Ltd.		1.00%	130.19
	Oil & Natural Gas Corporation Ltd.		1.19%	154.03
	Reliance Industries Ltd.		3.02%	391.68
	Infosys Ltd.		2.29%	297.55
	Wipro Ltd.		1.51%	196.06
<b>B Bonds &amp; Debentures</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(II)	LIC Housing Finance Ltd.	AAA	20.16%	2615.29
(II)	Tata Sons Ltd.	AAA	19.41%	2518.06
(II)	Power Finance Corporation Ltd.	AAA	19.39%	2515.80
(II)	Rural Electrification Corpn Ltd	AAA	11.64%	1510.78
(II)	Power Grid Corporation Of India Ltd.	AAA	11.38%	1476.51
<b>C Fixed Deposits</b>				
<b>Bank Name</b>				
(IV)	ICICI Bank Ltd.		0.60%	78.21



**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 31-Aug-2011**

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

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>11.22%</b>	<b>1720.32</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>71.18%</b>	<b>10909.67</b>
(I)	Public Sector Undertakings	35.52%	5444.00
(II)	Banks/FIs	35.66%	5465.67
<b>C</b>	<b>Money Market Instruments</b>	<b>16.81%</b>	<b>2576.96</b>
(III)	CBLO/ Repo	16.81%	2576.96
<b>D</b>	<b>Term Deposits</b>	<b>0.23%</b>	<b>36.00</b>
(IV)	Term Deposits	0.23%	36.00
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>0.55%</b>	<b>83.98</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>15326.93</b>

**Annexure  
Portfolio as on 31-Aug-2011**

<b>A Equity Shares</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
		Reliance Industries Ltd.		2.38%	364.30
		Standard Chartered PLC - IDR		1.64%	250.66
		Infosys Ltd.		1.59%	243.67
		ICICI Bank Ltd.		1.50%	229.66
		Wipro Ltd.		1.38%	211.17
		Union Bank Of India		0.95%	145.66
		Sterlite Industries (India) Ltd.		0.91%	139.07
		Oil & Natural Gas Corporation Ltd.		0.89%	136.13
<b>A Bonds and Debentures of</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(I)	LIC Housing Finance Ltd.	AAA	19.60%	3003.37
	(I)	Small Industries Development Bank of India	AAA	15.92%	2440.63
	(II)	HDFC Ltd	AAA	19.36%	2966.91
	(II)	Infrastructure Development Finance Company Ltd.	LAAA	16.30%	2498.76
<b>B Money Market Instruments</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(III)	CBLO		16.81%	2576.96
<b>C Term Deposits</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(IV)	ICICI Bank Ltd.		0.23%	36.00