

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Dec-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	10.41%	1570.80
B	Money Market Instruments	29.14%	4396.75
(I)	Certificate of Deposit	29.02%	4379.15
(II)	CBLO/ Repo	0.12%	17.60
C	Bonds and Debentures of	58.72%	8859.85
(III)	Private Corporate Bodies	58.72%	8859.85
D	Fixed Deposits	0.23%	35.10
(IV)	Term Deposits	0.23%	35.10
E	Cash and Net Current Assets	1.50%	225.57
F	Net Assets	100.00%	15088.07

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



A Equity Shares					
	Category of Issuer	Name of the Issuer		% to NAV	Market Value
		Wipro Ltd.		1.52%	228.80
		Standard Chartered PLC - IDR		1.30%	195.94
		Tata Power Company Ltd.		1.18%	177.39
		Sterlite Industries (India) Ltd.		1.16%	175.54
		ICICI Bank Ltd.		1.16%	174.94
		Union Bank Of India		0.73%	109.53
		Cairn India Ltd.		0.70%	105.89
		Natco Pharma Ltd.		0.60%	89.83
		Mahindra & Mahindra Ltd.		0.50%	76.16
		Mindtree Ltd		0.50%	75.55
		United Phosphorus Ltd.		0.48%	72.08
		Reliance Industries Ltd.		0.43%	64.57
		MBL Infrastructures Ltd.		0.16%	24.58
B Money Market Instruments					
	Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
	(I)	Export-Import Bank Of India	CRISIL AAA	29.02%	4379.15
	(II)	CBLO/ Repo		0.12%	17.60
C Bonds & Debentures					
	Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
	(III)	HDFC Ltd	CRISIL AAA	19.98%	3014.81
	(III)	LIC Housing Finance Ltd.	CRISIL AAA	19.58%	2953.49
	(III)	Infrastructure Development Finance Company Ltd.	ICRA AAA	19.16%	2891.55
D Fixed Deposits					
	Bank Name				
	(IV)	ICICI Bank Ltd.		0.23%	35.10

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31-Dec-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	10.17%	1586.83
B	Bonds and Debentures of	86.52%	13497.92
(I)	Public Sector Undertakings	44.63%	6963.08
(II)	Banks/FIs	41.89%	6534.84
C	Money Market Instruments	0.71%	111.28
(III)	CBLO/ Repo	0.71%	111.28
D	Term Deposits	0.23%	36.00
(IV)	Term Deposits	0.23%	36.00
E	Cash and Net Current Assets	2.37%	369.16
F	Net Assets	100.00%	15601.19

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



A Equity Shares					
Category of Issuer	Name of the Issuer		% to NAV	Market Value	
	Wipro Ltd.		1.61%	251.13	
	Standard Chartered PLC - IDR		1.51%	235.75	
	Tata Power Company Ltd.		1.34%	209.15	
	Sterlite Industries (India) Ltd.		1.16%	181.65	
	Cairn India Ltd.		0.70%	109.37	
	ICICI Bank Ltd.		0.70%	108.76	
	Natco Pharma Ltd.		0.57%	89.43	
	Mahindra & Mahindra Ltd.		0.51%	78.80	
	Mindtree Ltd		0.50%	77.94	
	Union Bank Of India		0.48%	75.50	
	United Phosphorus Ltd.		0.48%	74.49	
	Reliance Industries Ltd.		0.44%	69.40	
	MBL Infrastructures Ltd.		0.16%	25.46	
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.	CRISIL AAA	19.21%	2997.76	
(II)	Small Industries Development Bank of India	CRISIL AAA	15.67%	2445.32	
(II)	Rural Electrification Corpn Ltd	ICRA AAA	9.74%	1520.00	
(I)	HDFC Ltd	CRISIL AAA	19.59%	3056.98	
(I)	Infrastructure Development Finance Company Ltd.	ICRA AAA	19.18%	2992.04	
(II)	National Housing Bank	CRISIL AAA	3.11%	485.82	
B Money Market Instruments					
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value	
(III)	CBLO		0.71%	111.28	
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 31-Dec-2011



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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	16.63%	2175.90
B	Bonds and Debentures of	79.47%	10398.91
(I)	Private Corporate Bodies	79.47%	10398.91
C	Fixed Deposits	0.03%	4.03
(II)	Term Deposits	0.03%	4.03
D	Cash and Net Current Assets	3.87%	506.92
E	Net Assets	100.00%	13085.76

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



A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Sterlite Industries (India) Ltd.		2.24%	293.31
	Reliance Industries Ltd.		2.08%	272.27
	Standard Chartered PLC - IDR		2.03%	265.27
	Tata Power Company Ltd.		1.97%	257.49
	Wipro Ltd.		1.78%	233.17
	ICICI Bank Ltd.		1.58%	206.32
	Union Bank Of India		1.05%	137.86
	Tata Steel Ltd.		0.93%	121.12
	United Phosphorus Ltd.		0.72%	94.29
	Cairn India Ltd.		0.71%	92.31
	Natco Pharma Ltd.		0.53%	70.00
	Mahindra & Mahindra Ltd.		0.51%	66.48
	Mindtree Ltd		0.50%	66.01
B Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(I)	Tata Sons Ltd.	CRISIL AAA	19.15%	2506.07
(I)	Power Finance Corporation Ltd.	CRISIL AAA	19.11%	2500.18
(I)	LIC Housing Finance Ltd.	CRISIL AAA	18.45%	2414.92
(I)	Rural Electrification Corpn Ltd	CRISIL AAA	11.50%	1505.40
(I)	Power Grid Corporation Of India Ltd.	CRISIL AAA	11.25%	1472.34
D Fixed Deposits				
Bank Name				
(II)	ICICI Bank Ltd.		0.03%	4.03

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31-Dec-2011



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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
A	Equity Shares	16.81%	660.42
B	Money Market Instruments	2.58%	101.28
(I)	CBLO/ Repo	2.58%	101.28
C	Bonds and Debentures of	77.95%	3062.25
(II)	Private Corporate Bodies	77.95%	3062.25
D	Cash and Net Current Assets	2.66%	104.62
E	Net Assets	100.00%	3928.57

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



A Equity Shares				
Category of Issuer	Name of the Issuer		% to NAV	Market Value
	Tata Power Company Ltd.		2.25%	88.39
	Motherson Sumi Systems Ltd.		2.04%	80.33
	Persistent Systems Ltd.		1.51%	59.13
	Axis Bank Ltd.		1.43%	56.35
	Bajaj Holdings & Investment Ltd		1.31%	51.62
	Sterlite Industries (India) Ltd.		1.04%	40.93
	Mindtree Ltd		1.00%	39.37
	United Phosphorus Ltd.		0.96%	37.56
	Bank Of Baroda		0.92%	36.10
	Vardhman Textiles Ltd.		0.92%	36.03
	Standard Chartered PLC - IDR		0.91%	35.60
	Reliance Industries Ltd.		0.78%	30.70
	Cairn India Ltd.		0.70%	27.59
	Natco Pharma Ltd.		0.53%	20.87
	Mahindra & Mahindra Ltd.		0.51%	19.85
B Money Market Instruments				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(I)	CBLO/ Repo		2.58%	101.28
C Bonds & Debentures				
Category of Issuer	Name of the Issuer	Rating	% to NAV	Market Value
(II)	Rural Electrification Corpn Ltd	ICRA AAA	19.56%	768.45
(II)	HDFC Ltd	ICRA AAA	19.54%	767.57
(II)	LIC Housing Finance Ltd.	CRISIL AAA	19.53%	767.22
(II)	NABARD	CRISIL AAA	19.32%	759.01

MONTHLY PORTFOLIO DISCLOSURE

Portfolio as on 31-Dec-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	25.75%	1776.96
B	Bonds and Debentures of	70.23%	4847.17
(I)	Public Sector Undertakings	54.89%	3788.51
(II)	Banks/FIs	15.34%	1058.66
C	Money Market Instruments	2.53%	174.67
(III)	CBLO/ Repo	2.53%	174.67
D	Cash and Net Current Assets	1.49%	102.64
E	Net Assets	100.00%	6901.44

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



A Equity Shares					
Category of Issuer	Name of the Issuer		% to NAV	Market Value	
	Motherson Sumi Systems Ltd.		3.07%	211.78	
	Tata Power Company Ltd.		2.74%	189.34	
	Reliance Industries Ltd.		2.58%	178.14	
	Bajaj Holdings & Investment Ltd		2.37%	163.86	
	Persistent Systems Ltd.		2.24%	154.80	
	Mindtree Ltd		2.08%	143.45	
	Axis Bank Ltd.		1.95%	134.65	
	Bank Of Baroda		1.32%	90.87	
	Vardhman Textiles Ltd.		1.19%	82.36	
	Sterlite Industries (India) Ltd.		1.16%	80.21	
	United Phosphorus Ltd.		0.96%	66.24	
	Tata Steel Ltd.		0.93%	63.87	
	Standard Chartered PLC - IDR		0.91%	62.99	
	Cairn India Ltd.		0.71%	48.72	
	Natco Pharma Ltd.		0.53%	36.92	
	Mahindra & Mahindra Ltd.		0.51%	35.00	
	MBL Infrastructures Ltd.		0.49%	33.76	
B Bonds and Debentures of					
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value	
(I)	Power Finance Corporation Ltd.	ICRA AA	18.79%	1297.12	
(I)	LIC Housing Finance Ltd.	CRISIL A	14.47%	998.70	
(II)	Rural Electrification Corpn Ltd	ICRA AA	14.42%	994.89	
(II)	Power Grid Corporation Of India Ltd.	CARE AA	7.21%	497.80	
(I)	HDFC Ltd	CRISIL A	15.34%	1058.66	
C Money Market Instruments					
Category of Issuer	Name of the Issuer	Rating	% to Net Assets of the scheme	Market Value	
(III)	CBLO		2.53%	174.67	