

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Jan-2012

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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
<b>A</b>	<b>Equity Shares</b>	<b>9.21%</b>	<b>1417.61</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>31.47%</b>	<b>4842.45</b>
(I)	Certificate of Deposit	28.55%	4394.05
(II)	CBLO/ Repo	2.91%	448.40
<b>C</b>	<b>Bonds and Debentures of</b>	<b>57.70%</b>	<b>8879.23</b>
(III)	Private Corporate Bodies	57.70%	8879.23
<b>D</b>	<b>Fixed Deposits</b>	<b>0.23%</b>	<b>35.10</b>
(IV)	Term Deposits	0.23%	35.10
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>1.40%</b>	<b>215.23</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>15389.62</b>

**Annexure**  
**Portfolio as on 31-Jan-2012**



<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.		1.50%	230.52	
	Standard Chartered PLC - IDR		1.30%	200.37	
	Dabur India Ltd.		1.02%	156.37	
	Union Bank Of India		0.96%	147.16	
	Sterlite Industries (India) Ltd.		0.87%	133.89	
	Wipro Ltd.		0.78%	120.54	
	Natco Pharma Ltd.		0.70%	108.11	
	United Phosphorus Ltd.		0.54%	83.84	
	Mindtree Ltd		0.53%	81.83	
	Reliance Industries Ltd.		0.49%	76.14	
	Tata Power Company Ltd.		0.27%	40.96	
	MBL Infrastructures Ltd.		0.25%	37.88	
<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	CRISIL AAA	28.55%	4394.05	
(II)	CBLO/ Repo		2.91%	448.40	
<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	CRISIL AAA	19.73%	3037.10	
(III)	LIC Housing Finance Ltd.	CRISIL AAA	19.18%	2952.09	
(III)	Infrastructure Development Finance Company	ICRA AAA	18.78%	2890.04	
<b>D Fixed Deposits</b>					
<b>Bank Name</b>					
(IV)	ICICI Bank Ltd.		0.23%	35.10	

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Jan-2012

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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
<b>A</b>	<b>Equity Shares</b>	<b>8.51%</b>	<b>1352.72</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>85.02%</b>	<b>13518.20</b>
(I)	Public Sector Undertakings	43.78%	6961.85
(II)	Banks/FIs	41.23%	6556.35
<b>C</b>	<b>Money Market Instruments</b>	<b>3.72%</b>	<b>592.20</b>
(III)	CBLO/ Repo	3.72%	592.20
<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>2.53%</b>	<b>401.71</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>15900.83</b>

**Annexure**  
**Portfolio as on 31-Jan-2012**



<b>A Equity Shares</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
		Standard Chartered PLC - IDR		1.52%	241.09
		Dabur India Ltd.		1.02%	161.65
		ICICI Bank Ltd.		0.90%	143.31
		Sterlite Industries (India) Ltd.		0.87%	138.49
		Wipro Ltd.		0.78%	124.68
		Natco Pharma Ltd.		0.68%	107.63
		Union Bank Of India		0.64%	101.44
		United Phosphorus Ltd.		0.54%	86.64
		Mindtree Ltd		0.53%	84.42
		Reliance Industries Ltd.		0.51%	81.83
		Tata Power Company Ltd.		0.27%	42.30
		MBL Infrastructures Ltd.		0.25%	39.24
<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.	CRISIL AAA	18.84%	2995.82
	(II)	Small Industries Development Bank of India	CRISIL AAA	15.39%	2446.76
	(II)	Rural Electrification Corpn Ltd	ICRA AAA	9.55%	1519.27
	(I)	HDFC Ltd	CRISIL AAA	19.37%	3079.58
	(I)	Infrastructure Development Finance Company	ICRA AAA	18.81%	2990.30
	(II)	National Housing Bank	CRISIL AAA	3.06%	486.47
<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		3.72%	592.20
<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

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Jan-2012

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
<b>A</b>	<b>Equity Shares</b>	<b>14.15%</b>	<b>1912.34</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>76.81%</b>	<b>10383.79</b>
(I)	Private Corporate Bodies	76.81%	10383.79
<b>C</b>	<b>Money Market Instruments</b>	<b>4.87%</b>	<b>657.80</b>
(II)	CBLO/ Repo	4.87%	657.80
<b>C</b>	<b>Fixed Deposits</b>	<b>0.02%</b>	<b>2.52</b>
(III)	Term Deposits	0.02%	2.52
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>4.16%</b>	<b>562.27</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>13518.72</b>

**Annexure  
Portfolio as on 31-Jan-2012**



<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.		2.37%	321.05
	ICICI Bank Ltd.		2.01%	271.86
	Standard Chartered PLC - IDR		2.01%	271.27
	Sterlite Industries (India) Ltd.		1.60%	216.97
	Union Bank Of India		1.37%	185.22
	Tata Steel Ltd.		1.20%	162.82
	Wipro Ltd.		0.97%	131.22
	United Phosphorus Ltd.		0.81%	109.67
	Natco Pharma Ltd.		0.62%	84.24
	Mindtree Ltd		0.53%	71.50
	Dabur India Ltd.		0.51%	68.58
	Tata Power Company Ltd.		0.13%	17.94
<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>
(I)	Tata Sons Ltd.	CRISIL AAA	18.53%	2504.50
(I)	Power Finance Corporation Ltd.	CRISIL AAA	18.50%	2500.93
(I)	LIC Housing Finance Ltd.	CRISIL AAA	17.85%	2413.28
(I)	Rural Electrification Corpn Ltd	CRISIL AAA	11.13%	1504.27
(I)	Power Grid Corporation Of India Ltd.	CRISIL AAA	10.81%	1460.81
<b>C 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		4.87%	657.80
<b>D Fixed Deposits</b>				
<b>Bank Name</b>				
(II)	ICICI Bank Ltd.		0.02%	2.52

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31-Jan-2012**

**ICICI Prudential Capital Protection Oriented Fund - Series IV - 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>14.24%</b>	<b>574.74</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>6.73%</b>	<b>271.80</b>
(I)	CBLO/ Repo	6.73%	271.80
<b>C</b>	<b>Bonds and Debentures of</b>	<b>75.88%</b>	<b>3062.46</b>
(II)	Private Corporate Bodies	75.88%	3062.46
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>3.14%</b>	<b>126.67</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>4035.67</b>

**Annexure  
Portfolio as on 31-Jan-2012**



<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	Motherson Sumi Systems Ltd.		2.39%	96.31
	Axis Bank Ltd.		1.86%	74.96
	Persistent Systems Ltd.		1.44%	58.20
	Bajaj Holdings & Investment Ltd		1.26%	50.79
	United Phosphorus Ltd.		1.08%	43.69
	Mindtree Ltd		1.06%	42.64
	Bank Of Baroda		1.01%	40.89
	Vardhman Textiles Ltd.		1.00%	40.46
	Standard Chartered PLC - IDR		0.90%	36.41
	Reliance Industries Ltd.		0.90%	36.21
	Sterlite Industries (India) Ltd.		0.72%	29.06
	Natco Pharma Ltd.		0.62%	25.12
<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)	CBLO/ Repo		6.73%	271.80
<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>
(II)	LIC Housing Finance Ltd.	CRISIL AAA	19.06%	769.03
(II)	Rural Electrification Corpn Ltd	ICRA AAA	19.05%	768.62
(II)	HDFC Ltd	ICRA AAA	18.98%	766.11
(II)	NABARD	CRISIL AAA	18.80%	758.70

MONTHLY PORTFOLIO DISCLOSURE



Portfolio as on 31-Jan-2012

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

Sr. No.	Name of the Instrument	% to Net Assets of the scheme	Market Value
<b>A</b>	<b>Equity Shares</b>	<b>23.39%</b>	<b>1681.52</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>67.67%</b>	<b>4865.14</b>
(I)	Public Sector Undertakings	52.76%	3792.99
(II)	Banks/FIs	14.91%	1072.15
<b>C</b>	<b>Money Market Instruments</b>	<b>7.20%</b>	<b>517.40</b>
(III)	CBLO/ Repo	7.20%	517.40
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>1.74%</b>	<b>125.07</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>7189.13</b>

**Annexure  
Portfolio as on 31-Jan-2012**



<b>A Equity Shares</b>					
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>	
	Motherson Sumi Systems Ltd.		3.53%	253.90	
	Reliance Industries Ltd.		2.92%	210.06	
	Axis Bank Ltd.		2.49%	179.12	
	Bajaj Holdings & Investment Ltd		2.24%	161.23	
	Mindtree Ltd		2.16%	155.38	
	Persistent Systems Ltd.		2.12%	152.35	
	Bank Of Baroda		1.43%	102.95	
	Vardhman Textiles Ltd.		1.29%	92.49	
	Tata Steel Ltd.		1.19%	85.86	
	United Phosphorus Ltd.		1.07%	77.05	
	Standard Chartered PLC - IDR		0.90%	64.42	
	Sterlite Industries (India) Ltd.		0.83%	59.92	
	Natco Pharma Ltd.		0.62%	44.44	
	MBL Infrastructures Ltd.		0.59%	42.35	
<b>B 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)	Power Finance Corporation Ltd.	ICRA AAA	18.05%	1297.96	
(I)	LIC Housing Finance Ltd.	CRISIL AAA	13.80%	991.76	
(II)	Rural Electrification Corpn Ltd	ICRA AAA	13.94%	1002.43	
(II)	Power Grid Corporation Of India Ltd.	CARE AAA	6.97%	500.84	
(I)	HDFC Ltd	CRISIL AAA	14.91%	1072.15	
<b>C 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		7.20%	517.40	

**MONTHLY PORTFOLIO DISCLOSURE**



**Portfolio as on 31-Jan-2012**

**ICICI Prudential Capital Protection Oriented Fund II - Series VI - 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>7.30%</b>	<b>501.68</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>92.78%</b>	<b>6380.10</b>
(I)	CBLO/ Repo	92.78%	6380.10
<b>C</b>	<b>Cash and Net Current Assets</b>	<b>-0.08%</b>	<b>-5.19</b>
<b>D</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>6876.59</b>

**Annexure**  
**Portfolio as on 31-Jan-2012**



<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	Motherson Sumi Systems Ltd.		1.43%	98.41
	Reliance Industries Ltd.		1.36%	93.31
	Bharti Airtel Ltd.		1.33%	91.69
	Infosys Ltd.		0.92%	63.16
	Bajaj Holdings & Investment Ltd		0.87%	59.90
	Tata Steel Ltd.		0.45%	30.93
	Sterlite Industries (India) Ltd.		0.45%	30.89
	Standard Chartered PLC - IDR		0.39%	26.90
	Persistent Systems Ltd.		0.09%	5.96
	Vardhman Textiles Ltd.		0.01%	0.53
<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)	CBLO/ Repo		92.78%	6380.10