

**FORTNIGHTLY PORTFOLIO STATEMENT OF ZERODHA NIFTY 1D RATE LIQUID ETF AS ON 15 AUGUST 2024**

Name of the Instrument	ISIN	Rating / Industry	Quantity	Market value (Rs. in Lakhs)	% to NAV	YTM %
<b>OTHERS</b>						
<b>TREPS / Reverse Repo Investments</b>						
Clearing Corporation of India Limited				1,87,457.00	99.51%	6.35%
<b>Total</b>				<b>1,87,457.00</b>	<b>99.51%</b>	
<b>Other Current Assets / (Liabilities)</b>						
Net Receivable / Payable				913.74	0.49%	
<b>Total</b>				<b>913.74</b>	<b>0.49%</b>	
<b>GRAND TOTAL (AUM)</b>				<b>1,88,370.74</b>	<b>100.00%</b>	

**Notes:**

- (1) The aggregate value of illiquid equity shares of the Scheme and its percentage to Net Asset Value is Nil.  
 (2) Option wise per unit Net Asset Values are as follows:

Option	As on 15 Aug 2024	As on 31 Jul 2024
Direct Plan Growth Option	103.7762	103.5204

(3) Details of Schemes having exposure in Derivatives is as follows :

- a. Hedging Positions through Futures as on Aug 15,2024 is Nil  
 For the period ended Aug 15,2024 , hedging transactions through futures which have been squared off/expired is Nil.  
 b. Other than Hedging Positions through Futures as on Aug 15,2024 is Nil.  
 For the period ended Aug 15,2024 , non-hedging transactions through futures which have been squared off/expired is Nil.  
 c. Hedging Positions through Options as on Aug 15,2024 is Nil.  
 d. Other than Hedging Positions through Options as on Aug 15,2024 is Nil.  
 e. Hedging Positions through swaps as on Aug 15,2024 is Nil.

(4) Dividend declared for the fortnightly period ended Aug 15,2024 - Not Applicable

(5) Bonus declared for the fortnightly period ended Aug 15,2024 - Not Applicable

(6) The total market value of investments in foreign securities / American Depository Receipts / Global Depository Receipts as on Aug 15,2024 is Nil.

(7) Annualised Portfolio YTM : 6.35%

(8) Macaulay Duration : 0.00 Years

(9) The Average Maturity Period of the Portfolio is 1 day.

(10) Investment in Repo in Corporate Debt Securities during the fortnightly period ended Aug 15,2024 is Nil.

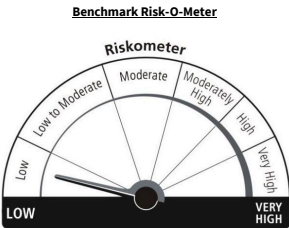
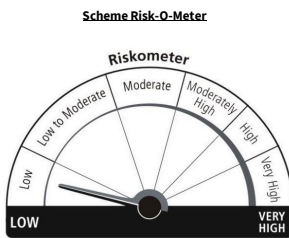
(11) No. of instances of deviation from valuation guidelines is Nil

**This product is suitable for investors who are seeking\***

- > Short Term savings solution
- > Investment in securities covered by NIFTY 1D Rate Index.
- > Degree of risk – LOW

\*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

**Benchmark Riskometer- Nifty 1D Rate Index**



**Potential Risk Class ("PRC") Matrix of the Scheme**

Credit Risk	Relatively Low (Class A)	Moderate (Class B)	Relatively High Class (Class C)
<b>Interest Rate Risk</b>			
Relatively Low (Class I)	A-I		
Moderate (Class II)			
Relatively High Class (Class III)			