

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

Name of the Instrument	ISIN	Rating / Industry	Quantity	Market value (Rs. in Lakhs)	% to NAV	YTM %
OTHERS						
TREPS / Reverse Repo Investments						
Clearing Corporation of India Limited				1,59,919.00	99.52%	6.36%
Total				1,59,919.00	99.52%	
Other Current Assets / (Liabilities)						
Net Receivable / Payable				777.78	0.48%	
Total				777.78	0.48%	
GRAND TOTAL (AUM)				1,60,696.78	100.00%	

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 Jul 2024	As on 28 Jun 2024 [®]
Direct Plan Growth Option	103.242	102.945

® June 30, 2024 is a non business day, hence the NAV of previous business day, i.e. 28 June, has been provided

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

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

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

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

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

(7) Annualised Portfolio YTM : 6.36%

(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 Jul 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)
Interest Rate Risk			
Relatively Low (Class I)	A-I		
Moderate (Class II)			
Relatively High Class (Class III)			

Scheme Risk-O-Meter



Benchmark Risk-O-Meter

