

FORTNIGHTLY PORTFOLIO STATEMENT OF ZERODHA NIFTY 1D RATE LIQUID ETF AS ON 31 JANUARY 2024

Name of the Instrument	ISIN	Rating / Industry	Quantity	Market value (Rs. in Lakhs)	% to NAV	YTM %
EQUITY & EQUITY RELATED						
a) Listed/awaiting listing on Stock Exchanges				NA	NA	
Total				NA	NA	
b) Unlisted				NA	NA	
c) Foreign Securities and /or overseas ETF				NA	NA	
DEBT INSTRUMENTS						
a) Listed/awaiting listing on the stock exchanges				NA	NA	
b) Privately Placed/Unlisted				NA	NA	
c) Securitised Debt Instruments				NA	NA	
d) Central Government Securities				NA	NA	
e) State Government Securities				NA	NA	
MONEY MARKET INSTRUMENTS						
a) Commercial Paper				NA	NA	
b) Certificate of Deposits				NA	NA	
c) Treasury Bills				NA	NA	
Total				NA	NA	
d) Bills Re- Discounting				NA	NA	
OTHERS						
a) Mutual Fund Units / Exchange Traded Funds				NA	NA	
b) Short Term Deposits				NA	NA	
c) Term Deposits Placed as Margins				NA	NA	
d) TREPS / Reverse Repo Investments						
Clearing Corporation of India Limited				10,147.00	99.47%	6.71%
Total				10,147.00	99.47%	
Other Current Assets / (Liabilities)						
Net Receivable / Payable				54.21	0.53%	
Total				54.21	0.53%	
GRAND TOTAL (AUM)				10,201.21	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 31 Jan 2024	As on 15 Jan 2024
Direct Plan Growth Option	100.3467	NA

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

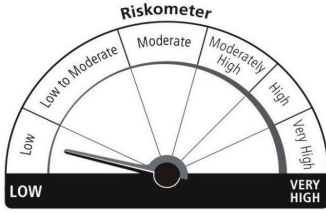
- a. Hedging Positions through Futures as on Jan 31,2024 is Nil
For the period ended Jan 31,2024 , hedging transactions through futures which have been squared off/expired is Nil.
b. Other than Hedging Positions through Futures as on Jan 31,2024 is Nil.
For the period ended Jan 31,2024 , non-hedging transactions through futures which have been squared off/expired is Nil.
c. Hedging Positions through Options as on Jan 31,2024 is Nil.
d. Other than Hedging Positions through Options as on Jan 31,2024 is Nil.
e. Hedging Positions through swaps as on Jan 31,2024 is Nil.
(4) No Dividend was declared during the month ended Jan 31,2024.
(5) No bonus was declared during the month ended Jan 31,2024.
(6) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on Jan 31,2024 is Nil.
(7) Annualised Portfolio YTM : 6.71%
(8) Macaulay Duration : 0.0027
(9) The Average Maturity Period of the Portfolio is 1 Day.
(10) Investment in Repo in Corporate Debt Securities during the month ended Jan 31,2024 is Nil.
(10) No. of instances of deviation from valuation guidelines is Nil

This product is suitable for investors who are seeking*

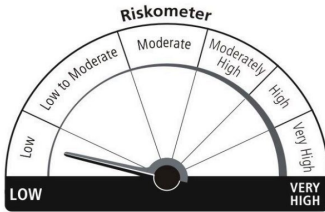
- > Short Term savings solution
- > Investment in securities covered by NIFTY 1D Rate Index.
- > Degree of risk – LOW

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

Scheme Risk-O-Meter



Benchmark Risk-O-Meter



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)			