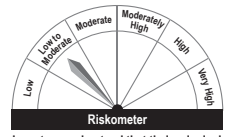


Tata Gilt Securities Fund

(An Open-Ended Debt Scheme investing predominantly in Government Securities across maturity)



Investors understand that their principal will be at Low to Moderate Risk

As on 30th June 2021

INVESTMENT STYLE

A debt scheme that invests in Government securities to generate reasonable returns emphasising the importance of capital preservation.

INVESTMENT OBJECTIVE

The investment objective of the Scheme is to generate medium to long term capital appreciation and income distribution by investing predominantly in Government Securities.

DATE OF ALLOTMENT

September 6, 1999

FUND MANAGER

Murthy Nagarajan (Managing Since 14-Sep-19 and overall experience of 24 years)

BENCHMARK

Crisil Dynamic Gilt Index

NAV

Direct - Growth	:	66.5918
Direct - IDCW	:	18.7560
Reg - Growth	:	61.8091
Reg -IDCW	:	17.1441

FUND SIZE

Rs. 211.35 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 231.44 (Rs. in Cr.)

EXPENSE RATIO**

Direct	:	1.14
Regular	:	1.81

**Note: The rates specified are actual month end expenses charged as on Jun 30, 2021. The above ratio includes the Service tax on Investment Management Fees. The above ratio excludes, proportionate charge (out of maximum 30 bps on daily average net assets allowed) in respect sales beyond T-30 cities assets, wherever applicable.

VOLATILITY MEASURES ^ FUND BENCHMARK

Std. Dev (Annualised)	4.10	3.40
Portfolio Beta	1.14	1.00
R Squared	0.90	1.00
Treynor	0.20	0.36
Jenson	-0.18	NA

Portfolio Macaulay Duration	:	4.05 Years
Modified Duration	:	3.93 Years
Average Maturity	:	5.27 Years

Gross Yield to Maturity (For Debt Component)*	
- Including Net Current Assets	: 5.33%

*Computed on the invested amount for debt portfolio.

^ Risk-free rate based on the FBIL Overnight MIBOR rate of 3.36% as on Jun 30, 2021

For calculation methodology please refer to Pg 68

MINIMUM INVESTMENT/ MULTIPLES FOR NEW INVESTMENT

Rs. 5,000/- and in multiples of Re. 1/- thereafter.

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

Rs. 1,000/- and multiples of Re. 1/- thereafter.

LOAD STRUCTURE

Entry Load : Not Applicable
Exit Load : Nil (w.e.f. 2nd November, 2018)

Please refer to our Tata Mutual Fund website for fundamental changes, wherever applicable



PORTFOLIO

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Government Securities		17174.42	81.28
GOI - 6.18% (04/11/2024)	SOV	7198.98	34.06
GOI - 6.68% (17/09/2031)	SOV	4353.74	20.60
GOI - 6.64% (16/06/2035)	SOV	1986.14	9.40
GOI - 5.63% (12/04/2026)	SOV	1494.46	7.07
SDL Maharashtra 9.39% (20/11/2023)	SOV	548.48	2.60
GOI - 7.59% (11/01/2026)	SOV	533.32	2.52
SDL Maharashtra 9.79% (25/09/2023)	SOV	238.54	1.13
SDL Goa 9.77 % (26/02/2024).	SOV	210.76	1.00
SDL Maharashtra 8.62% (20/02/2023)	SOV	206.84	0.98
GOI - 5.77% (03/08/2030)	SOV	155.51	0.74
SDL Haryana 9.71% (12/03/2024)	SOV	95.43	0.45
SDL Andhra Pradesh 9.48% (26/03/2024)	SOV	58.62	0.28
GOI - 7.95% (28-8-2032)	SOV	54.05	0.26
GOI 8.24% 15/02/2027	SOV	39.55	0.19

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Repo		1161.78	5.50
Portfolio Total		18336.20	86.76
Cash / Net Current Asset		2798.73	13.24
Net Assets		21134.93	100.00

SIP - If you had invested INR 10000 every month

	1 Year	3 Year	5 Year	7 Year	10 Year	Since Inception
Total Amount Invested (Rs.)	120,000	360,000	600,000	840,000	1,200,000	2,610,000
Total Value as on Jun 30, 2021 (Rs.)	120,416	394,869	700,442	1,064,208	1,762,462	6,253,873
Returns	0.65%	6.11%	6.14%	6.66%	7.47%	7.37%
Total Value of B: Crisil Dynamic Gilt Index	121,982	406,823	730,399	1,119,549	1,851,062	6,850,296
B: Crisil Dynamic Gilt Index	3.10%	8.12%	7.81%	8.08%	8.40%	8.08%
Total Value of AB: CRISIL 10 Year Gilt Index	122,936	405,041	719,180	1,094,139	1,767,552	4,915,898
AB: CRISIL 10 Year Gilt Index	4.61%	7.83%	7.19%	7.44%	7.52%	6.80%

(Inception date :06-Sep-1999) (First Installment date : 01-Oct-1999)

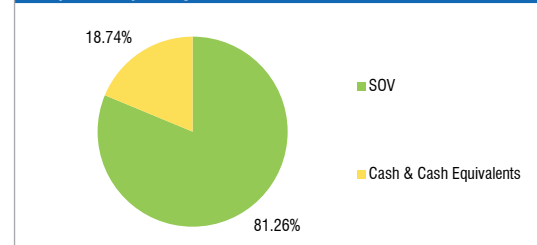
Past performance may or may not be sustained in the future. Returns greater than 1 year period are compounded annualized. Income Distribution cum capital withdrawals are assumed to be reinvested and bonus is adjusted. Load is not taken in to consideration. For SIP returns, monthly investment of equal amounts invested on the 1st day of every month has been considered.

For scheme performance refer pages 52 - 68.

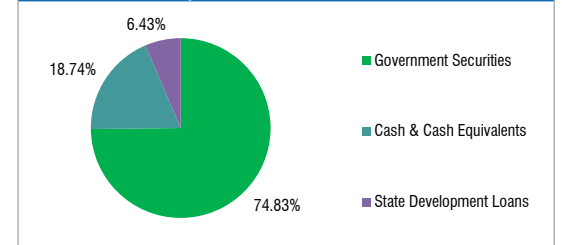
*B: Benchmark, AB: Additional Benchmark

Source: MFI Explorer

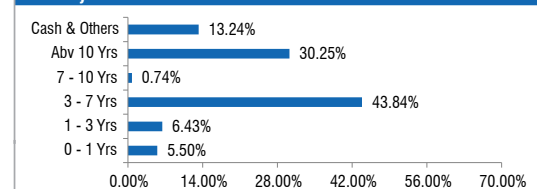
Composition by Ratings



Instrument Wise Composition



Maturity Ladder



NAV Movement

