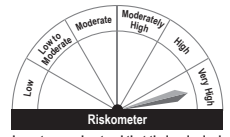


Tata Nifty Private Bank Exchange Traded Fund

(An Open-Ended Exchange Traded Fund replicating/ tracking -Nifty Private Bank Index)



As on 30th June 2021

INVESTMENT STYLE

Exchange Traded Fund replicating / tracking Nifty Private Bank Index.

INVESTMENT OBJECTIVE

The investment objective of the scheme is to provide returns that is closely correspond to the total returns of the securities as represented by the Nifty Private Bank index, subject to tracking error. However, there is no assurance or guarantee that the investment objective of the Scheme will be achieved.

DATE OF ALLOTMENT

August 30, 2019

FUND MANAGER

Sailesh Jain (Managing Since 16-Aug-19 and overall experience of 17 years)

BENCHMARK

Nifty Private Bank TRI

NAV

Direct - Growth : 184.8667

FUND SIZE

Rs. 12.64 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 12.72 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Total) 16.01%
Portfolio Turnover (Equity component only) 16.01%

EXPENSE RATIO**

Direct 0.15
Regular NA

**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)	42.63	41.65
Sharpe Ratio	0.09	0.09
Portfolio Beta	1.00	1.00
R Squared	1.00	1.00
Treynor	1.07	1.09
Jenson	-0.02	NA

^ 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

15000 Units and in multiples thereof

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

15000 Units and in multiples thereof

LOAD STRUCTURE

Entry Load : Not Applicable
Exit Load : Nil

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



PORTFOLIO

Company name	No. of Shares	Market Value Rs. Lakhs	% of Assets
Equity & Equity Related Total		1258.58	99.55
Banks			
HDFC Bank Ltd.	21535	322.57	25.52
ICICI Bank Ltd.	46003	290.23	22.96
Axis Bank Ltd.	25181	188.43	14.91
Kotak Mahindra Bank Ltd.	9763	166.54	13.17
Indusind Bank Ltd.	12250	124.50	9.85
Bandhan Bank Ltd.	14253	47.07	3.72
Yes Bank Ltd.	285711	38.71	3.06
Federal Bank Ltd.	42579	37.09	2.93
IDFC First Bank Ltd.	45293	24.55	1.94
Rbl Bank Ltd.	8974	18.89	1.49

Company name	No. of Shares	Market Value Rs. Lakhs	% of Assets
Other Equities ^		0.00	0.00
Portfolio Total		1258.58	99.56
Cash / Net Current Asset		5.53	0.44
Net Assets		1264.11	100.00

^ Exposure less than 1% has been clubbed under Other Equities

Note: As per the guidance issued by AMFI vide correspondence 35P/MEM-COR/57/2019-20, any realization of proceeds from the locked-in shares of Yes Bank Ltd. (which is 3 years from the commencement of the Revival scheme i.e March 13, 2020) shall be distributed (post conclusion of the lock in period) among the set of investors existing in the unit holders' register / BENPOS as on end of March 13, 2020. For further details refer our website

https://www.tatamutualfund.com/docs/default-source/statutory-disclosures/valuation-current-update/valuation-update-17-03-2020.pdf?sfvrsn=aa8cd899_2

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	NA	NA	NA	NA	210,000
Total Value as on Jun 30, 2021 (Rs.)	145,783	NA	NA	NA	NA	264,091
Returns	42.42%	NA	NA	NA	NA	27.55%
Total Value of B: Nifty Private Bank TRI	145,438	NA	NA	NA	NA	263,868
B: Nifty Private Bank TRI	41.82%	NA	NA	NA	NA	27.43%
Total Value of AB: Nifty 50 TRI	147,862	NA	NA	NA	NA	282,574
AB: Nifty 50 TRI	46.03%	NA	NA	NA	NA	36.65%

(Inception date :30-Aug-2019) (First Installment date : 01-Oct-2019)

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

Top 10 Holdings Equity

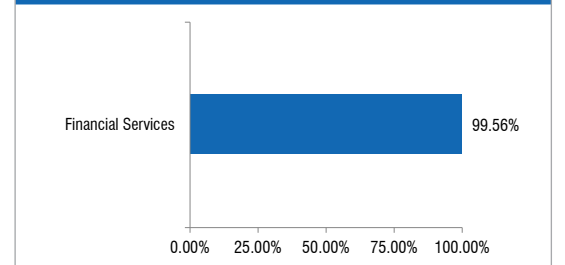
Issuer Name	% to NAV
HDFC Bank Ltd.	25.52
ICICI Bank Ltd.	22.96
Axis Bank Ltd.	14.91
Kotak Mahindra Bank	13.17
Indusind Bank Ltd.	9.85
Bandhan Bank Ltd.	3.72
Yes Bank Ltd.	3.06
Federal Bank Ltd.	2.93
IDFC First Bank Ltd.	1.94
Rbl Bank Ltd.	1.49
Total	99.55

Market Capitalisation wise Exposure

Large Cap	93.61%
Mid Cap	6.39%
Small Cap	0.00%

Market Capitalisation is as per list provided by AMFI.

Sector Allocation



NAV Movement

