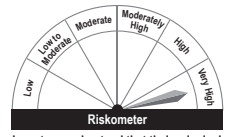


# Tata Quant Fund

(An Open Ended Equity Scheme following quant based investing theme)



Investors understand that their principal will be at Very High Risk

As on 30th June 2021

## INVESTMENT STYLE

Primarily focuses on investing in equity and equity related instruments following quant based investing theme.

## INVESTMENT OBJECTIVE

The investment objective of the scheme is to generate medium to long-term capital appreciation by investing in equity and equity related instruments selected based on a quantitative model (Quant Model).

However, there is no assurance or guarantee that the investment objective of the Scheme will be achieved. The scheme does not assure or guarantee any returns.

## DATE OF ALLOTMENT

January 22, 2020

## FUND MANAGER

Sailesh Jain (Managing Since 28-Jan-20 and overall experience of 17 years)

## BENCHMARK

S&P BSE 200 TRI

## NAV

Direct - IDCW	:	10.8002
Direct - Growth	:	10.8002
Regular - IDCW	:	10.5433
Regular - Growth	:	10.5433

## FUND SIZE

Rs. 68.89 (Rs. in Cr.)

## MONTHLY AVERAGE AUM

Rs. 69.95 (Rs. in Cr.)

## TURN OVER

Portfolio Turnover (Total)	905.36%
Portfolio Turnover (Equity component only)	772.96%

## EXPENSE RATIO\*\*

Direct	0.80
Regular	2.46

\*\*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)	29.17	28.87
Sharpe Ratio	0.05	0.24
Portfolio Beta	0.93	1.00
R Squared	0.89	1.00
Treynor	0.42	2.00
Jenson	-1.48	NA

^ Risk-free rate based on the RBI 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

Growth option: Rs 5,000/- and in multiple of Re.1/- thereafter

IDCW (payout): Rs 5,000/- and in multiple of Re.1/- thereafter

## ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

Rs.1000/- & in multiples of Re.1/-thereafter.

## LOAD STRUCTURE

Entry Load : Not Applicable

Exit Load : • Exit Load is Nil, if the withdrawal amount or switched out amount is not more than 12% of the original cost of investment on or before expiry of 365 days from the date of allotment.  
• Exit load is 1% of the applicable NAV if the withdrawal amount or switched out amount is more than 12% of the original cost of investment on or before expiry of 365 days from the date of allotment.  
• No Exit load will be charged for redemption or switch out after expiry of 365 days from the date of allotment.

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



## PORTFOLIO

Company name	% to NAV	Market Value Rs. Lakhs	% of Assets
<b>Equity &amp; Equity Related Total</b>		<b>6743.70</b>	<b>97.90</b>
<b>Auto</b>			
Eicher Motors Ltd.	8415	224.78	3.26
Mahindra & Mahindra Ltd.	28555	222.07	3.22
<b>Auto Ancillaries</b>			
Exide Industries Ltd.	115921	211.38	3.07
<b>Banks</b>			
IDBI Bank Ltd.	716515	271.56	3.94
Axis Bank Ltd.	29456	220.42	3.20
<b>Capital Markets</b>			
Nippon Life India Asset Management Ltd.	57396	210.18	3.05
<b>Cement</b>			
The Ramco Cements Ltd.	23423	240.26	3.49
Shree Cement Ltd.	798	219.49	3.19
<b>Consumer Durables</b>			
Voltas Ltd.	23149	236.69	3.44
<b>Consumer Non Durables</b>			
Hindustan Unilever Ltd.	9982	246.69	3.58
Britannia Industries Ltd.	6381	232.88	3.38
Dabur India Ltd.	38712	220.17	3.20
<b>Entertainment</b>			
Zee Entertainment Enterprises Ltd.	107891	231.70	3.36
<b>Finance</b>			
Rec Ltd.	148809	221.06	3.21
<b>Industrial Products</b>			
Supreme Industries Ltd.	9579	207.32	3.01
<b>Insurance</b>			
ICICI Lombard General Insurance Co. Ltd.	14259	223.44	3.24
<b>Pesticides</b>			
Bayer Cropscience Ltd.	4537	262.62	3.81

Company name	% to NAV	Market Value Rs. Lakhs	% of Assets
<b>Petroleum Products</b>			
Hindustan Petroleum Corporation Ltd.	82882	243.01	3.53
Bharat Petroleum Corporation Ltd.	50087	234.46	3.40
<b>Pharmaceuticals</b>			
Alembic Pharmaceuticals Ltd.	27775	273.36	3.97
Alkem Laboratories Ltd.	7874	251.92	3.66
Aurobindo Pharma Ltd.	24222	233.79	3.39
Ajanta Pharma Ltd.	10676	229.40	3.33
Biocon Ltd.	56183	227.23	3.30
Sanofi India Ltd.	2929	224.72	3.26
Abbott India Ltd.	1327	223.05	3.24
Ipca Laboratories Ltd.	10090	204.46	2.97
<b>Retailing</b>			
Aditya Birla Fashion & Retail Ltd.	121805	262.79	3.81
<b>Transportation</b>			
Interglobe Aviation Ltd.	13269	227.82	3.31
<b>Non-Convertible Debentures/Bonds</b>			
05.50 % Britannia Industries Ltd.		2.49	0.04
Non-Convertible Debentures/Bonds Total		2.49	0.04
<b>Repo</b>		<b>175.18</b>	<b>2.54</b>
<b>Portfolio Total</b>		<b>6916.39</b>	<b>100.39</b>
<b>Net Current Liabilities</b>		<b>-27.10</b>	<b>-0.39</b>
<b>Net Assets</b>		<b>6889.29</b>	<b>100.00</b>

## 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	170,000
Total Value as on Jun 30, 2021 (Rs.)	144,139	NA	NA	NA	NA	210,262
Returns	39.58%	NA	NA	NA	NA	31.94%
Total Value of B: S&P BSE 200 TRI	151,058	NA	NA	NA	NA	234,250
B: S&P BSE 200 TRI	51.62%	NA	NA	NA	NA	50.99%
Total Value of AB: S&P BSE Sensex TRI	145,732	NA	NA	NA	NA	224,785
AB: S&P BSE Sensex TRI	42.33%	NA	NA	NA	NA	43.47%

(Inception date :22-Jan-2020) (First Installment date : 01-Feb-2020)

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

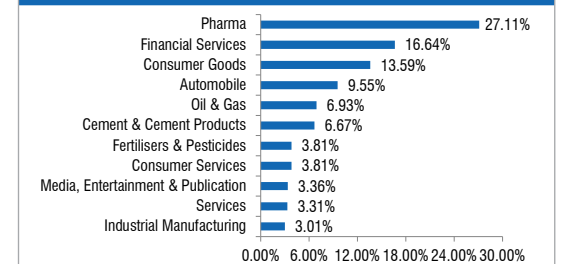
Issuer Name	% to NAV
Alembic Pharmaceuticals Ltd.	3.97
Idbi Bank Limited	3.94
Aditya Birla Fashion & Retail Ltd.	3.81
Bayer Cropscience Ltd.	3.81
Alkem Laboratories Ltd.	3.66
Hindustan Unilever Ltd.	3.58
H.p.c.l.	3.53
The Ramco Cements Ltd.	3.49
Voltas Ltd.	3.44
Bpcl	3.40
<b>Total</b>	<b>36.63</b>

## Market Capitalisation wise Exposure

Large Cap	44.58%
Mid Cap	55.42%
Small Cap	0.00%

Market Capitalisation is as per list provided by AMFI.

## Sector Allocation



## NAV Movement

