

Tata Treasury Advantage Fund

(Number of Segregated portfolios in the scheme 1)

(An open ended low duration debt scheme investing in instruments such that the Macaulay duration of portfolio is between 6 months and 12 months.)

[ICRA]AA+ mls rating by ICRA



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

As on 30th June 2021

INVESTMENT STYLE

The Scheme will invest in various money market and fixed income securities with objective of providing liquidity and generating reasonable returns with lower interest rate risk. The average maturity of the portfolio shall be between three months to one year

INVESTMENT OBJECTIVE

The investment objective of the scheme is to generate regular income & capital appreciation by investing in a portfolio of debt & money market instruments with relatively lower interest rate risk. 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

September 06, 2005

FUND MANAGER

Akhil Mittal (Managing Since 26-Jun-14 and overall experience of 19 years) & Abhishek Sonthalia (Managing Since 06-Feb-20 and overall experience of 12 years)

BENCHMARK

Crisil Low Duration Debt Index

NAV

	Main Portfolio	Segregated Portfolio
Direct - Growth	3151.9562	31.4658
Direct - IDCW	2000.1223	19.9533
Direct - Weekly IDCW	1008.1966	10.9305
Direct - Daily IDCW	1003.5316	10.8639
Reg - Growth	3105.7634	31.1213
Reg - IDCW	1969.5708	19.7444
Reg - Weekly IDCW	1008.1911	10.9293
Reg - Daily IDCW	1003.5288	10.8631

FUND SIZE

Main Portfolio	: Rs. 2502.95 (Rs. in Cr.)
Segregated Portfolio	: Rs. 11.92 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Main Portfolio	: Rs. 2579.87 (Rs. in Cr.)
Segregated Portfolio	: Rs. 11.92 (Rs. in Cr.)

EXPENSE RATIO**

	Main Portfolio	Segregated Portfolio
Direct	0.35	NA
Regular	0.55	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 30bps on daily average net assets allowed) in respect sales beyond T-30 cities assets, wherever applicable.

(Below information is applicable for the Main Portfolio)

VOLATILITY MEASURES ^	FUND	BENCHMARK
Std. Dev (Annualised)	3.32	0.84
Portfolio Beta	0.93	1.00
R Squared	0.56	1.00
Treynor	0.13	0.31
Jenson	-0.17	NA

Portfolio Macaulay Duration	: 9.06 Months
Modified Duration	: 8.77 Months
Average Maturity	: 9.32 Months

Gross Yield to Maturity (For Debt Component)*
- Including Net Current Assets : 4.12%

* 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 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

Not Applicable for Segregated Portfolio

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

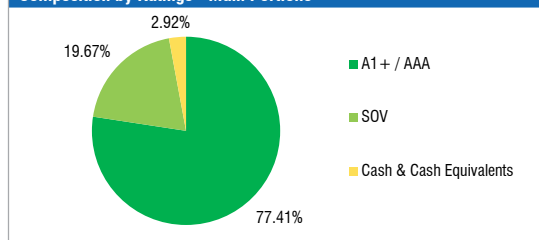
MAIN PORTFOLIO

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Government Securities			
GOI 8.20% (15/02/2022)	SOV	10268.00	4.10
GOI - 5.09% (13/04/2022)	SOV	10091.00	4.03
SDL Odisha 6.94% (26/07/2021)	SOV	7518.17	3.00
SDL Andhra Pradesh 8.72% (06/02/2023)	SOV	3181.16	1.27
SDL Karnataka 8.62% (20/02/2023)	SOV	2651.99	1.06
GOI - 8.79% (08/11/2021)	SOV	2544.25	1.02
SDL Andhra Pradesh 9.12% (23/05/2022)	SOV	1042.58	0.42
SDL Kerala 4.77% (24/03/2023)	SOV	1000.75	0.40
SDL Punjab 7.75% (13/07/2021)	SOV	600.84	0.24
SDL Kerala 8.75% (22/02/2022)	SOV	514.78	0.21
Non-Convertible Debentures/Bonds/Zcb			
07.17 % National Highways Authority Of India	CRISIL AAA	9138.38	3.65
08.30 % Reliance Industries Ltd.	CRISIL AAA	7707.93	3.08
05.35 % LIC Housing Finance Ltd.	CRISIL AAA	7540.23	3.01
07.60 % National Highways Authority Of India	CRISIL AAA	6762.31	2.70
05.00 % Nabard	CRISIL AAA	6522.65	2.61
07.87 % HDFC Ltd.	CRISIL AAA	5160.96	2.06
08.44 % Rec Ltd.	CRISIL AAA	4585.86	1.83
08.55 % Power Finance Corporation	CRISIL AAA	4078.44	1.63
06.32 % Rec Ltd.	CRISIL AAA	4046.78	1.62
08.45 % Sikka Ports And Terminals Ltd. (Mukesh Ambani Group)	CRISIL AAA	3711.62	1.48
07.22 % LIC Housing Finance Ltd.	CRISIL AAA	3542.13	1.42
07.27 % Power Finance Corporation	CRISIL AAA	3553.72	1.42
07.40 % Power Finance Corporation	CRISIL AAA	3531.92	1.41
08.48 % L&T Finance Ltd.	CRISIL AAA	3117.15	1.25
06.22 % HDFC Ltd.	CRISIL AAA	3029.15	1.21
Sundaram Fin Ltd. - Zcb	CRISIL AAA	2898.98	1.16
07.99 % Rec Ltd.	CRISIL AAA	2619.53	1.05
08.50 % Nabard	CRISIL AAA	2639.28	1.05
08.58 % HDFC Ltd.	CRISIL AAA	2575.11	1.03
07.50 % Sundaram Fin Ltd.	CRISIL AAA	2582.30	1.03
06.55 % NTPC Ltd.	CRISIL AAA	2579.39	1.03
06.65 % Motherhood Sumi Systems Ltd.	IND AAA	2526.04	1.01
06.99 % Rec Ltd.	CRISIL AAA	2537.37	1.01
05.09 % Nabard	CRISIL AAA	2511.66	1.00
06.45 % L&T Finance Ltd.	CRISIL AAA	2501.26	1.00
08.23 % Housing & Urban Development Corporation Ltd.	ICRA AAA	2059.87	0.82
05.84 % Tata Capital Financial Services Ltd.	CRISIL AAA	2018.86	0.81
Bajaj Housing Finance Ltd. - Zcb	CRISIL AAA	1977.53	0.79
07.10 % Power Finance Corporation	CRISIL AAA	1541.54	0.62
07.62 % Housing & Urban Development Corporation Ltd.	ICRA AAA	1547.99	0.62
08.18 % Power Finance Corporation	CRISIL AAA	1541.85	0.62
07.28 % HDFC Ltd.	CRISIL AAA	1546.16	0.62
07.03 % LIC Housing Finance Ltd.	CRISIL AAA	1521.82	0.61
08.27 % Rec Ltd.	CRISIL AAA	1027.81	0.41
07.09 % Rec Ltd.	CRISIL AAA	1031.11	0.41

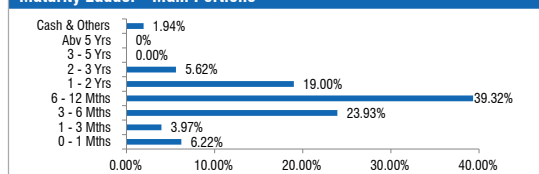
SEGREGATED PORTFOLIO (No. 1)

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Portfolio Total			
		0.00	0.00
Cash / Net Current Assets/ (Liabilities)			
		1192.00	100.00
Net Assets			
		1192.00	100.00

Composition by Ratings - Main Portfolio



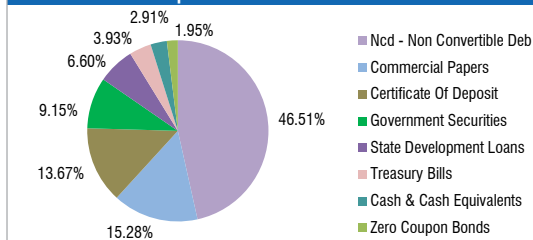
Maturity Ladder - Main Portfolio



Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
07.45 % LIC Housing Finance Ltd.	CRISIL AAA	1031.35	0.41
07.00 % Reliance Industries Ltd.	CRISIL AAA	1028.18	0.41
06.50 % Nabard	CRISIL AAA	514.25	0.21
08.50 % Nhpcc Ltd.	ICRA AAA	520.52	0.21
09.40 % L&T Finance Ltd.	CRISIL AAA	274.33	0.11
09.75 % Rec Ltd.	CRISIL AAA	51.02	0.02
08.60 % Nabard	CRISIL AAA	41.03	0.02
10.25 % Sikka Ports And Terminals Ltd. (Mukesh Ambani Group)	CRISIL AAA	20.18	0.01
Money Market Instruments			
82282.12 32.88			
Treasury Bill 182 Days (23/12/2021)	SOVRN SOV	9826.50	3.93
Power Finance Corporation - CP	CRISIL A1+	4986.73	1.99
Tata Motors Finance Ltd. - CP	CRISIL A1+	4968.93	1.99
Axis Bank Ltd. - CD	CRISIL A1+	4944.14	1.98
Axis Bank Ltd. - CD	CRISIL A1+	4914.67	1.96
Axis Finance Ltd. - CP	CRISIL A1+	4911.39	1.96
Tata Motors Finance Ltd. - CP	CRISIL A1+	4880.15	1.95
Indusind Bank Ltd. - CD	CRISIL A1+	4872.53	1.95
Axis Bank Ltd. - CD	CRISIL A1+	4891.56	1.95
Small Indust Develop Bank Of India - CD	CRISIL A1+	4862.35	1.94
IDFC First Bank Ltd. - CD	CRISIL A1+	4858.05	1.94
Tata Teleservices (Maharashtra) Ltd. - CP	CRISIL A1+	2854.28	1.14
Tata Motors Finance Ltd. - CP	CRISIL A1+	2476.63	0.99
HDFC Ltd. - CP	CRISIL A1+	2479.82	0.99
NABARD - CD	CRISIL A1+	2440.51	0.98
Network 18 Media & Investments Ltd. - CP	ICRA A1+	2434.33	0.97
Axis Bank Ltd. - CD	CRISIL A1+	2434.94	0.97
Stdchld Inv & Loans (India) Ltd. - CP	CRISIL A1+	2424.75	0.97
L&T Finance Ltd. - CP	CRISIL A1+	2433.55	0.97
Tata Teleservices Ltd. - CP	CRISIL A1+	1444.10	0.58
Tata Teleservices Ltd. - CP	CRISIL A1+	977.79	0.39
Tata Teleservices (Maharashtra) Ltd. - CP	CRISIL A1+	964.42	0.39
Repo			
		2474.29	0.99
Portfolio Total			
		245465.49	98.07
Cash / Net Current Asset			
		4829.90	1.93
Net Assets			
		250295.39	100.00

Repo	2474.29	0.99
Portfolio Total	245465.49	98.07
Cash / Net Current Asset	4829.90	1.93
Net Assets	250295.39	100.00

Instrument Wise Composition - Main Portfolio



NAV Movement - Main Portfolio

