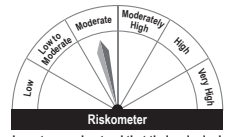


Tata Gilt Securities Fund

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



Investors understand that their principal will be at Moderate Risk

As on 31st August 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 25 years)

BENCHMARK

Crisil Dynamic Gilt Index
Benchmark Risk-O-Meter - Moderate

NAV

Direct - Growth	:	67.5401
Direct - IDCW	:	19.0152
Reg - Growth	:	62.5890
Reg -IDCW	:	17.3583

FUND SIZE

Rs. 201.44 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 201.85 (Rs. in Cr.)

EXPENSE RATIO**

Direct	1.07
Regular	1.74

**Note: The rates specified are actual month end expenses charged as on Aug 31, 2021. The above ratio includes the Service tax on Investment Management Fees. The above ratio excludes, borrowing cost, wherever applicable.

VOLATILITY MEASURES ^ FUND BENCHMARK

Std. Dev (Annualised)	4.09	3.37
Portfolio Beta	1.17	1.00
R Squared	0.91	1.00
Treynor	0.35	0.57
Jenson	-0.26	NA

Portfolio Macaulay Duration	:	5.10 Years
Modified Duration	:	4.94 Years
Average Maturity	:	6.97 Years

Gross Yield to Maturity (For Debt Component)*
- Including Net Current Assets : 5.49%

*Computed on the invested amount for debt portfolio.

^ Risk-free rate based on the FBIL Overnight MIBOR rate of 3.38% as on Aug 31, 2021

For calculation methodology please refer to Pg 70

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		17426.78	86.52
GOI - 6.18% (04/11/2024)	SOV	4676.63	23.22
GOI - 6.64% (16/06/2035)	SOV	4659.93	23.13
GOI - 6.68% (17/09/2031)	SOV	2852.84	14.16
GOI - 6.10% (12/07/2031)	SOV	2144.65	10.65
GOI - 5.63% (12/04/2026)	SOV	999.13	4.96
SDL Maharashtra 9.39% (20/11/2023)	SOV	549.65	2.73
GOI - 7.59% (11/01/2026)	SOV	537.21	2.67
SDL Maharashtra 9.79% (25/09/2023)	SOV	238.93	1.19
SDL Goa 9.77 % (26/02/2024).	SOV	211.09	1.05
SDL Maharashtra 8.62% (20/02/2023)	SOV	207.00	1.03
GOI - 5.77% (03/08/2030)	SOV	155.62	0.77
SDL Haryana 9.71% (12/03/2024)	SOV	95.54	0.47
SDL Andhra Pradesh 9.48% (26/03/2024)	SOV	58.71	0.29
GOI 8.24% 15/02/2027	SOV	39.85	0.20

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Repo		2323.36	11.53
Portfolio Total		19750.14	98.04
Cash / Net Current Asset		394.02	1.96
Net Assets		20144.16	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	2,630,000
Total Value as on Aug 31, 2021 (Rs.)	121,707	394,389	701,706	1,063,654	1,760,867	6,352,983
Returns	2.65%	6.02%	6.20%	6.64%	7.45%	7.37%
Total Value of B: Crisil Dynamic Gilt Index	122,984	406,039	731,424	1,118,666	1,850,795	6,965,729
B: Crisil Dynamic Gilt Index	4.65%	7.98%	7.86%	8.05%	8.39%	8.09%
Total Value of AB: CRISIL 10 Year Gilt Index	121,785	397,270	708,132	1,074,749	1,738,967	4,914,122
AB: CRISIL 10 Year Gilt Index	2.78%	6.51%	6.56%	6.93%	7.21%	6.66%

(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 54 - 68.

*B: Benchmark, AB: Additional Benchmark; For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 69 of Factsheet. Source: MFI Explorer

