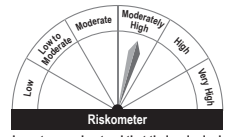


# Tata Medium Term Fund (Number of Segregated portfolios in the scheme 1)

(An open ended medium term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 years and 4 years.)



Investors understand that their principal will be at Moderately High Risk

As on 31st August 2021

## INVESTMENT STYLE

The aim of the Fund Manager is to identify and allocate the assets of the scheme between various fixed income securities with the objective of generate reasonable returns at moderate risk. The security will be identified based on various parameters such as issuer's credit rating history, financial track record of the issuer, corporate governance track record of the issuer, liquidity of the security, maturity of the security, interest rate scenario etc. Depending upon prevailing market conditions & interest rate scenario, the portfolio duration and average maturity can be increased or decreased within the range of three to seven years. In case of a rising interest rate environment the duration/average maturity of the fund may be reduced whereas in a falling interest rate scenario the holding in medium/long securities may be maximized.

## INVESTMENT OBJECTIVE

The investment objective of the scheme is to generate income and capital appreciation over a medium term. However, there can be no assurance that the investment objective of the scheme will be realized.

## DATE OF ALLOTMENT

November 11, 2002

## FUND MANAGER

Abhishek Sonthalia (Managing Since 06-Feb-20 and overall experience of 13 years) & Murthy Nagarajan (Managing Since 06-Feb-20 and overall experience of 25 years)

## BENCHMARK

Crisil Medium Term Debt Index  
Benchmark Risk-O-Meter - Moderate

## NAV

	Main Portfolio	Segregated Portfolio
Direct - Growth	31.7370	0.8373
Direct - Bonus	14.7549	0.3831
Reg - Growth	29.1401	0.7853
Reg - IDCW	13.2610	0.3582

## FUND SIZE

Main Portfolio : Rs. 72.97 (Rs. in Cr.)  
Segregated Portfolio : Rs. 1.50 (Rs. in Cr.)

## MONTHLY AVERAGE AUM

Main Portfolio : Rs. 72.64 (Rs. in Cr.)  
Segregated Portfolio : Rs. 1.50 (Rs. in Cr.)

## EXPENSE RATIO\*\*

	Main Portfolio	Segregated Portfolio
Direct	0.50	NA
Regular	1.39	NA

\*\*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.

(Below information is applicable for the Main Portfolio)

VOLATILITY MEASURES ^	FUND	BENCHMARK
Std. Dev (Annualised)	9.25	2.94
Portfolio Beta	0.63	1.00
R Squared	0.43	1.00
Treynor	-0.07	0.50
Jenson	-0.36	NA

Portfolio Macaulay Duration : 3.03 Years  
Modified Duration : 2.89 Years  
Average Maturity : 3.71 Years

Gross Yield to Maturity (For Debt Component)\*  
- Including Net Current Assets : 6.19%

\*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 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 :

- 1) On or before expiry of 365 days from the date of allotment; If the withdrawal amount or switched out amount is not more than 12% of the original cost of investment: NIL
- 2) On or before expiry of 365 days from the date of allotment; If the withdrawal amount or switched out amount is more than 12% of the original cost of investment: 1%
- 3) Redemption after expiry of 365 days from the date of allotment: NIL (w.e.f 5th November, 2018)

Not Applicable for Segregated Portfolio

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



## MAIN PORTFOLIO

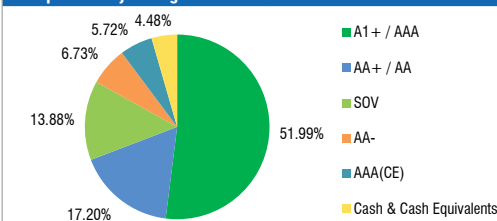
Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
<b>Debt Instruments</b>			
<b>Government Securities</b>			
GOI - 6.68% (17/09/2031)	SOV	713.21	9.77
GOI - 5.63% (12/04/2026)	SOV	299.74	4.11
<b>Non-Convertible Debentures/Bonds</b>			
Varanasi Sangam Expressway Pvt. Ltd. - Frb	IND AAA	606.93	8.32
07.75 % Tmf Holdings Ltd.	CRISIL AA-	491.08	6.73
09.15 % Green Infra Wind Energy Ltd. (Part Of Sembcorp Industries Which Is Part Of Temasek Group)	IND AA	482.24	6.61
07.42 % Power Finance Corporation	CRISIL AAA	423.75	5.81
08.00 % Ongc Petro-Additions Ltd.	ICRA AAA(CE)	417.40	5.72
07.90 % India Infradebt Ltd.	CRISIL AAA	410.41	5.62
07.25 % Nuvoco Vistas Corporation Ltd.	CRISIL AA	407.64	5.59
06.49 % Sepset Construction Ltd.	CRISIL AAA	402.00	5.51
08.35 % Indian Railways Finance Corporation Ltd.	CRISIL AAA	382.80	5.25
07.70 % Tata Steel Ltd.	IND AA	364.91	5.00
07.20 % Sikka Ports And Terminals Ltd. (Mukesh Ambani Group)	CRISIL AAA	312.92	4.29
06.65 % Motherson Sumi Systems Ltd.	IND AAA	306.00	4.19
06.49 % Malwa Solar Power Generation Pvt Ltd.	CRISIL AAA	301.50	4.13
07.97 % LIC Housing Finance Ltd.	CRISIL AAA	127.14	1.74
06.75 % Sikka Ports And Terminals Ltd. (Mukesh Ambani Group)	CRISIL AAA	101.79	1.40
<b>Privately Placed/Unlisted</b>			
08.30 % Sbi Cards & Payment Services Ltd.	CRISIL AAA	418.23	5.73

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Repo		90.13	1.24
<b>Portfolio Total</b>		<b>7059.82</b>	<b>96.76</b>
<b>Cash / Net Current Asset</b>		<b>236.70</b>	<b>3.24</b>
<b>Net Assets</b>		<b>7296.52</b>	<b>100.00</b>

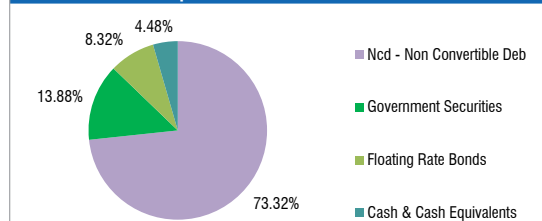
## SEGREGATED PORTFOLIO (No. 1)

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
<b>Portfolio Total</b>		<b>0.00</b>	<b>0.00</b>
<b>Cash / Net Current Asset</b>		<b>150.00</b>	<b>100.00</b>
<b>Net Assets</b>		<b>150.00</b>	<b>100.00</b>

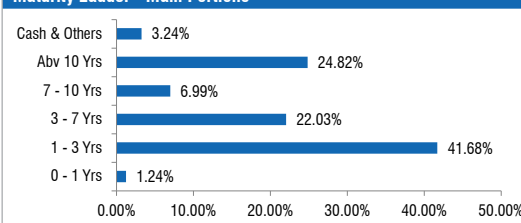
## Composition by Ratings - Main Portfolio



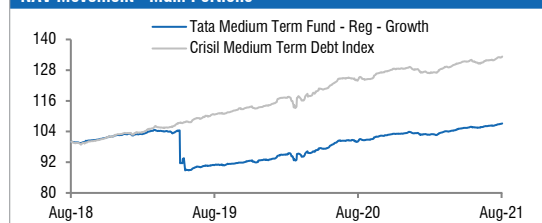
## Instrument Wise Composition - Main Portfolio



## Maturity Ladder - Main Portfolio



## NAV Movement - Main Portfolio



For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 69 of Factsheet.