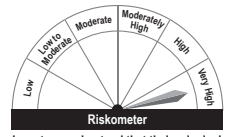


Tata Nifty Exchange Traded Fund

(An open ended Exchange Traded Fund tracking Nifty 50 Index.)



As on 31st August 2021

INVESTMENT STYLE

Exchange Traded Fund tracking Nifty 50 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 50 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

January 01, 2019

FUND MANAGER

Sailesh Jain (Managing Since 17-Dec-18 and overall experience of 19 years)

BENCHMARK

Nifty 50 TRI
Benchmark Risk-O-Meter - Very High

NAV

Direct - Growth 176.6752

FUND SIZE

Rs. 351.02 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 337.15 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Total) 25.73%
Portfolio Turnover (Equity component only) 25.73%

EXPENSE RATIO**

Direct 0.08
Regular 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.

VOLATILITY MEASURES ^ FUND BENCHMARK

	FUND	BENCHMARK
Std. Dev (Annualised)	23.24	22.89
Sharpe Ratio	0.23	0.24
Portfolio Beta	1.00	1.00
R Squared	1.00	1.00
Treynor	1.54	1.55
Jenson	0.00	NA

^ 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

50,000 units and in multiples thereof

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

50,000 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		34884.06	99.39
Auto			
Maruti Suzuki India Ltd.	6249	427.81	1.22
Mahindra & Mahindra Ltd.	44716	354.73	1.01
Banks			
HDFC Bank Ltd.	206024	3258.06	9.28
ICICI Bank Ltd.	326706	2349.18	6.69
Kotak Mahindra Bank Ltd.	69177	1213.16	3.46
Axis Bank Ltd.	121089	952.36	2.71
State Bank Of India	180220	767.83	2.19
Cement			
Ultratech Cement Ltd.	5386	421.86	1.20
Construction Project			
Larsen & Toubro Ltd.	56928	951.95	2.71
Consumer Durables			
Titan Company Ltd.	19439	373.54	1.06
Consumer Non Durables			
Hindustan Unilever Ltd.	42106	1147.01	3.27
ITC Ltd.	411505	869.51	2.48
Asian Paints (India) Ltd.	21168	677.66	1.93
Ferrous Metals			
Tata Steel Ltd.	36543	529.96	1.51
Finance			
Housing Development Finance Corporation Ltd.	85028	2379.51	6.78
Bajaj Finance Ltd.	12504	940.86	2.68
Insurance			
Bajaj Finserv Ltd.	2822	483.94	1.38
Petroleum Products			
Reliance Industries Ltd.	152619	3446.37	9.82
Pharmaceuticals			
Sun Pharmaceutical Industries Ltd.	50563	401.50	1.14
Software			
Infosys Ltd.	174974	2985.84	8.51
Tata Consultancy Services Ltd.	48831	1848.96	5.27
HCL Technologies Ltd.	50821	600.86	1.71
Wipro Ltd.	69539	445.71	1.27
Tech Mahindra Ltd.	28968	419.36	1.19

Company name	No. of Shares	Market Value Rs. Lakhs	% of Assets
Telecom - Services			
Bharti Airtel Ltd.	110797	735.75	2.10
Other Equities ^		5900.78	16.82
Non-Convertible Debentures/Bonds			
05.50 % Britannia Industries Ltd.		1.68	0.00
Non-Convertible Debentures/Bonds Total		1.68	0.00
Repo		187.49	0.53
Portfolio Total		35073.23	99.91
Cash / Net Current Asset		28.86	0.09
Net Assets		35102.09	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	310,000
Total Value as on Aug 31, 2021 (Rs.)	150,441	NA	NA	NA	NA	454,047
Returns	50.17%	NA	NA	NA	NA	31.16%
Total Value of B: Nifty 50 TRI	150,620	NA	NA	NA	NA	454,665
B: Nifty 50 TRI	50.48%	NA	NA	NA	NA	31.28%

(Inception date : 01-Jan-2019) (First Installment date : 01-Feb-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 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

Top 10 Holdings Equity

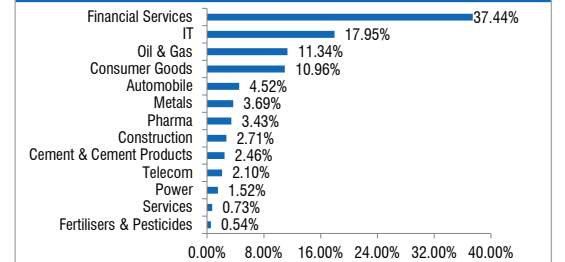
Issuer Name	% to NAV
Reliance Industries Ltd.	9.82
HDFC Bank Ltd.	9.28
Infosys Ltd.	8.51
HDFC Ltd.	6.78
ICICI Bank Ltd.	6.69
Tata Consultancy Services Ltd.	5.27
Kotak Mahindra Bank	3.46
Hindustan Unilever Ltd.	3.27
Axis Bank Ltd.	2.71
Larsen & Toubro Ltd.	2.71
Total	58.50

Market Capitalisation wise Exposure

Large Cap	100.00%
Mid Cap	0.00%
Small Cap	0.00%

Market Capitalisation is as per list provided by AMFI.

Sector Allocation



NAV Movement

