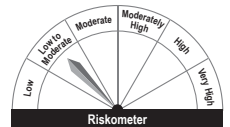


Tata Treasury Advantage Fund

(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 + mis rating by ICRA



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

As on 31st August 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 20 years) & Abhishek Sonthalia (Managing Since 06-Feb-20 and overall experience of 13 years)

BENCHMARK

Crisil Low Duration Debt Index
Benchmark Risk-O-Meter - Moderate

NAV

	Main Portfolio	Segregated Portfolio
Direct - Growth	3180.4726	31.4658
Direct - IDCW	2017.8611	19.9533
Direct - Weekly Div	1008.0658	10.9305
Direct - Daily IDCW	1003.5316	10.8639
Reg - Growth	3132.3083	31.1213
Reg - IDCW	1986.3231	19.7444
Reg - Weekly Div	1008.0658	10.9293
Reg - Daily IDCW	1003.5288	10.8631

FUND SIZE

Main Portfolio : Rs. 2783.36 (Rs. in Cr.)
Segregated Portfolio : Rs. 11.92 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Main Portfolio : Rs. 2636.19 (Rs. in Cr.)
Segregated Portfolio : Rs. 11.92 (Rs. in Cr.)

EXPENSE RATIO**

	Main Portfolio	Segregated Portfolio
Direct	0.34	NA
Regular	0.54	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)	3.31	0.84
Portfolio Beta	0.93	1.00
R Squared	0.57	1.00
Treynor	0.14	0.32
Jenson	-0.17	NA

Portfolio Macaulay Duration : 6.80 Months
Modified Duration : 6.61 Months
Average Maturity : 6.94 Months

Gross Yield to Maturity (For Debt Component)*
- Including Net Current Assets : 3.78%

* Computed on the invested amount for debt portfolio.

^ Risk-free rate based on the RBI 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 : 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	20417.26	7.34
GOI - 5.09% (13/04/2022)	SOV	10090.61	3.63
SDL Karnataka 8.62% (20/02/2023)	SOV	2653.80	0.95
GOI - 8.79% (08/11/2021)	SOV	2525.13	0.91
SDL Andhra Pradesh 9.12% (23/05/2022)	SOV	1037.16	0.37
SDL Kerala 4.77% (24/03/2023)	SOV	1007.85	0.36
SDL Kerala 8.75% (22/02/2022)	SOV	511.99	0.18
Non-Convertible Debentures/Bonds/Zcb			
08.30 % Reliance Industries Ltd.	CRISIL AAA	7670.15	2.76
07.60 % National Highways Authority Of India	CRISIL AAA	6737.24	2.42
05.00 % Nabard	CRISIL AAA	6558.70	2.36
07.87 % HDFC Ltd.	CRISIL AAA	5153.22	1.85
04.55 % LIC Housing Finance Ltd.	CRISIL AAA	5020.07	1.80
04.23 % HDFC Ltd.	CRISIL AAA	5009.40	1.80
08.44 % Rec Ltd.	CRISIL AAA	4556.26	1.64
08.55 % Power Finance Corporation	CRISIL AAA	4052.45	1.46
06.32 % Rec Ltd.	CRISIL AAA	4036.11	1.45
08.45 % Sikkim Ports And Terminals Ltd.	CRISIL AAA	3722.75	1.34
(Mukesh Ambani Group)			
07.45 % LIC Housing Finance Ltd.	CRISIL AAA	3630.83	1.30
07.27 % Power Finance Corporation	CRISIL AAA	3538.69	1.27
07.22 % LIC Housing Finance Ltd.	CRISIL AAA	3526.84	1.27
07.40 % Power Finance Corporation	CRISIL AAA	3511.03	1.26
06.22 % HDFC Ltd.	CRISIL AAA	3020.86	1.09
Sundaram Fin Ltd. - Zcb	CRISIL AAA	2927.24	1.05
08.50 % Nabard	CRISIL AAA	2639.56	0.95
07.99 % Rec Ltd.	CRISIL AAA	2623.35	0.94
06.55 % NTPC Ltd.	CRISIL AAA	2581.11	0.93
07.50 % Sundaram Fin Ltd.	CRISIL AAA	2583.40	0.93
08.58 % HDFC Ltd.	CRISIL AAA	2562.45	0.92
06.65 % Motherson Sumi Systems Ltd.	IND AAA	2550.01	0.92
06.45 % L&T Finance Ltd.	CRISIL AAA	2536.04	0.91
06.99 % Rec Ltd.	CRISIL AAA	2527.96	0.91
05.09 % Nabard	CRISIL AAA	2524.53	0.91
08.23 % Housing & Urban Development Corporation Ltd.	ICRA AAA	2052.80	0.74
05.84 % Tata Capital Financial Services Ltd.	CRISIL AAA	2022.36	0.73
Bajaj Housing Finance Ltd. - Zcb	CRISIL AAA	1995.90	0.72
07.28 % HDFC Ltd.	CRISIL AAA	1546.85	0.56
07.62 % Housing & Urban Development Corporation Ltd.	ICRA AAA	1545.92	0.56
07.10 % Power Finance Corporation	CRISIL AAA	1541.42	0.55
08.18 % Power Finance Corporation	CRISIL AAA	1535.45	0.55
04.66 % Bajaj Finance Ltd.	CRISIL AAA	1502.26	0.54
07.03 % LIC Housing Finance Ltd.	CRISIL AAA	1515.87	0.54
08.27 % Rec Ltd.	CRISIL AAA	1023.10	0.37
07.00 % Reliance Industries Ltd.	CRISIL AAA	1029.11	0.37
07.09 % Rec Ltd.	CRISIL AAA	1031.95	0.37
06.50 % Nabard	CRISIL AAA	515.80	0.19

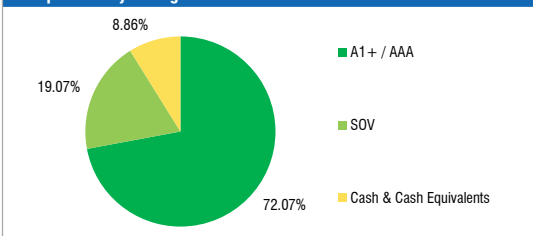
Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
08.50 % Nhpcc Ltd.	ICRA AAA	519.25	0.19
09.40 % L&T Finance Ltd.	CRISIL AAA	271.90	0.10
09.75 % Rec Ltd.	CRISIL AAA	50.59	0.02
08.60 % Nabard	CRISIL AAA	40.80	0.01
Money Market Instruments			
Treasury Bill 182 Days (23/12/2021)	SOVRN SOV	9898.57	3.56
Reliance Industries Ltd. - CP	CRISIL A1+	7358.23	2.64
Axis Bank Ltd. - CD	CRISIL A1+	4977.47	1.79
Axis Bank Ltd. - CD	CRISIL A1+	4951.09	1.78
Treasury Bill 182 Days (30/12/2021)	SOVRN SOV	4945.86	1.78
Axis Finance Ltd. - CP	CRISIL A1+	4949.96	1.78
Barclays Investments & Loans (India) Ltd. - CP	CRISIL A1+	4917.70	1.77
Indusind Bank Ltd. - CD	CRISIL A1+	4918.32	1.77
Axis Bank Ltd. - CD	CRISIL A1+	4929.17	1.77
Tata Motors Finance Ltd. - CP	CRISIL A1+	4933.57	1.77
Small Indust Devlop Bank Of India - CD	CRISIL A1+	4902.26	1.76
IDFC First Bank Ltd. - CD	CRISIL A1+	4903.34	1.76
Stdchld Inv & Loans (India) Ltd. - CP	CRISIL A1+	4849.95	1.74
Tata Teleservices (Maharashtra) Ltd. - CP	CRISIL A1+	2892.45	1.04
Tata Motors Finance Ltd. - CP	CRISIL A1+	2493.23	0.90
HDFC Ltd. - CP	CRISIL A1+	2494.86	0.90
EXIM - CP	CRISIL A1+	2472.46	0.89
L&T Finance Ltd. - CP	CRISIL A1+	2453.98	0.88
NABARD - CD	CRISIL A1+	2459.51	0.88
Axis Bank Ltd. - CD	CRISIL A1+	2454.52	0.88
Stdchld Inv & Loans (India) Ltd. - CP	CRISIL A1+	2449.07	0.88
Network 18 Media & Investments Ltd. - CP	ICRA A1+	2455.61	0.88
Hero Housing Finance Ltd. - CP	CRISIL A1+	2400.50	0.86
Tata Teleservices Ltd. - CP	CRISIL A1+	1462.61	0.53
Tata Teleservices Ltd. - CP	CRISIL A1+	989.76	0.36
Tata Teleservices (Maharashtra) Ltd. - CP	CRISIL A1+	976.55	0.35

Treps	20000.00	7.19
Repo	1815.63	0.65
Portfolio Total	275491.60	98.98
Cash / Net Current Asset	2844.57	1.02
Net Assets	278336.17	100.00

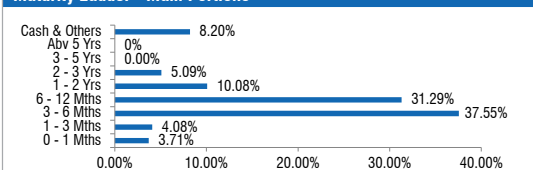
SEGREGATED PORTFOLIO (No. 1)

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

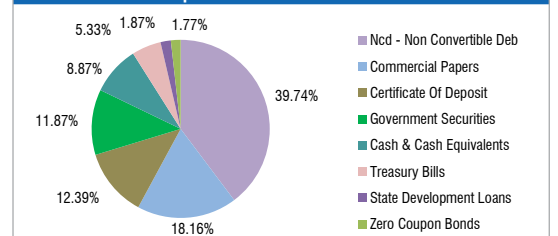
Composition by Ratings - Main Portfolio



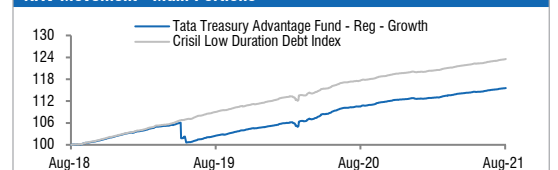
Maturity Ladder - Main Portfolio



Instrument Wise Composition - Main Portfolio



NAV Movement - Main Portfolio



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