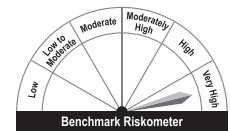


Tata Multi Asset Opportunities Fund

(An Open Ended Scheme investing in equity, debt & exchange traded commodity derivatives)



Investors understand that their principal will be at Very High Risk



Benchmark Riskometer is at Very High Risk

As on 31st July 2022

INVESTMENT STYLE

Fund invests in a mix of equity and equity related instruments, Fixed Income and Commodities & Exchange traded Commodity derivatives.

INVESTMENT OBJECTIVE

The investment objective of the scheme is to generate long term capital appreciation. 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

March 04, 2020

FUND MANAGER

Rahul Singh (Managing Since 12-Mar-20 and overall experience of 26 years), Sailesh Jain (Managing Since 12-Mar-20 and overall experience of 19 years), Murthy Nagarajan (Managing Since 12-Mar-20 and overall experience of 25 years) Aurobinda Prasad Gayan (Managing Since 12-Mar-2020 and overall experience of 16 years)

BENCHMARK

65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Fund Index + 20% ICOMDEX Composite Index

NAV

Direct - IDCW	:	16.1286
Direct - Growth	:	16.1286
Regular - IDCW	:	15.4313
Regular - Growth	:	15.4313

FUND SIZE

Rs. 1416.42 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 1367.66 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Equity component only) 13.94%

EXPENSE RATIO**

Direct	0.49
Regular	2.20

**Note: The rates specified are actual month end expenses charged as on Jul 31, 2022. 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)	10.21	21.68
Sharpe Ratio	0.53	0.32
Portfolio Beta	0.30	1.00
R Squared	0.35	1.00
Treynor	5.22	1.98
Jenson	0.97	NA

Portfolio Macaulay Duration	: 0.88 Years
Modified Duration	: 0.85 Years
Average Maturity	: 0.97 Years

Gross Yield to Maturity (For Debt Component)*
- Including Net Current Assets : 5.59%

* Computed on the invested amount for debt portfolio.

Total stock in Portfolio 63

^ Risk-free rate based on the FBIL Overnight MIBOR rate of 5.25% as on Jul 29, 2022

For calculation methodology please refer to Pg 74

MINIMUM INVESTMENT/ MULTIPLES FOR NEW INVESTMENT

Growth option: Rs 5,000/- and in multiple of Re.1/- thereafter
IDCW (payout): Rs 5,000/- and in multiple of Re.1/- thereafter

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

Rs.1000/-& in multiples of Re.1/-thereafter.

LOAD STRUCTURE

Entry Load : Not Applicable

Exit Load :

• Exit Load is Nil, if the withdrawal amount or switched out amount is not more than 12% of the original cost of investment on or before expiry of 365 days from the date of allotment.

• Exit load is 1% of the applicable NAV if the withdrawal amount or switched out amount is more than 12% of the original cost of investment on or before expiry of 365 days from the date of allotment.

• No Exit load will be charged for redemption or switch out after expiry of 365 days from the date of allotment

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

PORTFOLIO

Company name	% of Assets
Equity & Equity Related Total	67.50
Unhedge Positions	58.77
Automobiles	
Mahindra & Mahindra Ltd.	0.90
Banks	
ICICI Bank Ltd.	4.95
State Bank Of India	3.21
HDFC Bank Ltd.	2.63
Axis Bank Ltd.	1.35
Bank Of Baroda	1.26
Rbl Bank Ltd.	0.29
Capital Markets	
HDFC Asset Management Company Ltd.	0.56
Cement & Cement Products	
Ultratech Cement Ltd.	1.24
ACC Ltd.	0.80
Grasim Industries Ltd.	0.24
Chemicals & Petrochemicals	
Navin Fluorine International Ltd.	0.46
Construction	
Larsen & Toubro Ltd.	2.49
Consumer Durables	
Crompton Greaves Consumer Electricals Ltd.	0.86
Alkzo Nobel India Ltd.	0.36
Bata India Ltd.	0.30
Diversified	
3M India Ltd.	0.31
Diversified Fmcg	
ITC Ltd.	0.95
Hindustan Unilever Ltd.	0.18
Electrical Equipment	
Abb India Ltd.	0.81
Thermax Ltd.	0.80
Kec International Ltd.	0.63
Ferrous Metals	
Tata Steel Ltd.	0.54
Fertilizers & Agrochemicals	
Paradeep Phosphates Ltd.	1.06
PI Industries Ltd.	0.57
Chambal Fertiliser & Chemicals Ltd.	0.45
Finance	
Housing Development Finance Corporation Ltd.	1.73
Pnb Housing Finance Ltd.	0.20
Gas	
Gujarat State Petronet Ltd.	0.31
Healthcare Services	
Apollo Hospitals Enterprise Ltd.	1.07
IT - Software	
Infosys Ltd.	2.66
Tata Consultancy Services Ltd.	1.93
HCL Technologies Ltd.	0.89
Tech Mahindra Ltd.	0.64
Mastek Ltd.	0.34
Industrial Manufacturing	
Tega Industries Ltd.	0.44
Industrial Products	
Cummins India Ltd.	0.85
Bharat Forge Ltd.	0.58
Polycab India Ltd.	0.38
Insurance	
ICICI Prudential Life Insurance Company Ltd.	0.69
ICICI Lombard General Insurance Co. Ltd.	0.60
Minerals & Mining	
NMDC Ltd.	0.41
Non - Ferrous Metals	
Hindalco Industries Ltd.	0.70
National Aluminium Co. Ltd.	0.27
Personal Products	
Marico Ltd.	0.80
Petroleum Products	
Reliance Industries Ltd.	3.86
Bharat Petroleum Corporation Ltd.	0.52
Pharmaceuticals & Biotechnology	
Sun Pharmaceutical Industries Ltd.	1.03
Cipla Ltd.	0.75
Dr Reddys Laboratories Ltd.	0.61
Lupin Ltd.	0.38
Power	
Power Grid Corporation Of India Ltd.	1.09
NTPC Ltd.	0.88
Cesc Ltd.	0.58
Tata Power Company Ltd.	0.00
Realty	
Dlf Ltd.	1.14
Brigade Enterprises Ltd.	1.03
Telecom - Services	
Bharti Airtel Ltd.	2.45
Bharti Airtel Ltd. (Right 14/10/2021) (Partly Paid)	0.08
Textiles & Apparels	
Ganesh Ecosphere Ltd.	0.29
Transport Infrastructure	
Adani Ports And Special Economic Zone Ltd.	0.39

Company name	% to NAV	% to NAV Derivative	
Hedge Positions	8.73	-8.76	
Housing Development Finance Corporation Ltd.	1.99		
Housing Development Finance Corporation Ltd. - Future		-2.00	
HDFC Bank Ltd.	1.90		
HDFC Bank Ltd. - Future		-1.92	
Maruti Suzuki India Ltd.	1.12		
Maruti Suzuki India Ltd. - Future		-1.12	
ICICI Bank Ltd.	0.87		
ICICI Bank Ltd. - Future		-0.87	
Tata Consultancy Services Ltd.	0.73		
Tata Consultancy Services Ltd. - Future		-0.73	
Jsw Steel Ltd.	0.68		
Jsw Steel Ltd. - Future		-0.68	
Ambuja Cements Ltd.	0.48		
Ambuja Cements Ltd. - Future		-0.48	
Infosys Ltd.	0.48		
Infosys Ltd. - Future		-0.48	
HCL Technologies Ltd.	0.28		
HCL Technologies Ltd. - Future		-0.28	
State Bank Of India.	0.20		
State Bank Of India. - Future		-0.20	
COMMODITY & EXCHANGE TRADED COMMODITY DERIVATIVES			
COMMODITIES PHYSICAL			
COPPER (2500 KGS) COMMODITY	2.43		
GOLD (1 KG-1000 GMS) COMMODITY	2.72		
GOLD MINI (100 GRAMS) COMMODITY	0.34		
SILVER MINI (5 KGS) COMMODITY	1.60		
SILVER MICRO (1 KGS) COMMODITY	1.94		
LISTED ON COMMODITY EXCHANGES (Quantity in Lots)			
ALUMINIUM (5 MT-5000 GMS) COMMODITY - ALUMINIUMFMCXAU2022CFUT	0.15		
ALUMINIUM (5 MT-5000 GMS) COMMODITY - ALUMINIUMFMCXAU2022CFUT	0.08		
ALUMINIUM (5 MT-5000 GMS) COMMODITY - ALUMINIUMFMCXSEP2022CFUT		-0.08	
COPPER (2500 KGS) COMMODITY - COPPERMFXAU2022CFUT		-2.47	
CRUDE OIL (100 BARRELS) COMMODITY - CRUDEOILFMCXAU2022CFUT	0.39		
CRUDE OIL (100 BARRELS) COMMODITY - CRUDEOILFMCXAU2022CFUT	0.22		
CRUDE OIL (100 BARRELS) COMMODITY - CRUDEOILFMCXSEP2022CFUT		-0.22	
GOLD (1 KG-1000 GMS) COMMODITY - GOLDFUTMCXAU2022CFUT		-0.73	
GOLD (1 KG-1000 GMS) COMMODITY - GOLDFUTMCXAU2022CFUT		-1.09	
GOLD (1 KG-1000 GMS) COMMODITY - GOLDFUTMCXDEC2022CFUT		-0.73	
GOLD (1 KG-1000 GMS) COMMODITY - GOLDFUTMCXOCT2022CFUT	1.09		
GOLD MINI (100 GRAMS) COMMODITY - GOLDMFXAU2022CFUT		-0.34	
GOLD MINI (100 GRAMS) COMMODITY - GOLDMFXAU2022CFUT		-0.62	
GOLD MINI (100 GRAMS) COMMODITY - GOLDMFXSEP2022CFUT	0.61		
GOLD MINI (100 GRAMS) COMMODITY - GOLDMFXSEP2022CFUT	0.36		
MCXBULLDEX - MCXBULLDEXMFXAU2022CFUT	1.01		
NATURAL GAS (1250 mmBtu) COMMODITY - NATURALGAFMFXSEP2022CFUT		-0.02	
NATURAL GAS (1250 mmBtu) COMMODITY - NATURALGASMFXAU2022CFUT	0.02		
SILVER (30 KG) COMMODITY - SILVERFUTMCXDEC2022CFUT		-4.32	
SILVER (30 KG) COMMODITY - SILVERFUTMCXSEP2022CFUT	4.24		
SILVER (30 KG) COMMODITY - SILVERFUTMCXOCT2022CFUT	0.88		
SILVER MINI (5 KGS) COMMODITY - SILVERFUTMCXAU2022CFUT		-1.17	
SILVER MINI (5 KGS) COMMODITY - SILVERFUTMCXAU2022CFUT		-0.34	
SILVER MINI (5 KGS) COMMODITY - SILVERFUTMCXNOV2022CFUT	0.35		
SILVER MICRO (1 KGS) COMMODITY - SILVERMICFMCXAU2022CFUT		-1.94	
TURMERIC NIZAMABAD (5 MT - 50 QTL) COMMODITY - TMCFGRNMFNFXAU2022CFUT	0.11		
COMMODITY & COMMODITY RELATED TOTAL	18.54	-14.05	
Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Government Securities		8325.70	5.87
GOI - 7.16% (20/05/2023)	SOV	2517.68	1.78
GOI - 5.63% (12/04/2026)	SOV	2398.84	1.69
GOI - 7.27% (08/04/2026)	SOV	1817.88	1.28
GOI - 7.32% (28/01/2024)	SOV	1518.99	1.07
GOI - 5.77% (03/08/2030)	SOV	72.31	0.05
Non-Convertible Debentures/Bonds		3783.25	2.67
HDFC Ltd. - Frb	CRISIL AAA	2506.79	1.77
08.50 % Nabard	CRISIL AAA	504.83	0.36
06.45 % ICICI Bank Ltd.	CRISIL AAA	472.31	0.33
06.40 % Nabard	CRISIL AAA	299.32	0.21
Money Market Instruments		5831.56	4.12
HDFC Bank Ltd. - CD	CARE A1+	4839.30	3.42
Treasury Bill 182 Days (22/09/2022)	SOVRN SOV	992.26	0.70
Repo		13393.38	9.46
Portfolio Total		153197.82	108.16
Net Current Liabilities		-11555.83	-8.16
Net Assets		141641.99	100.00

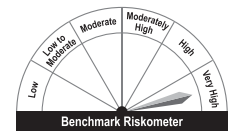


Tata Multi Asset Opportunities Fund

(An Open Ended Scheme investing in equity, debt & exchange traded commodity derivatives)



Investors understand that their principal will be at Very High Risk



Benchmark Riskometer is at Very High Risk

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.)	1,20,000	NA	NA	NA	NA	2,80,000
Total Value as on Jul 31, 2022 (Rs.)	1,21,948	NA	NA	NA	NA	3,36,931
Returns	3.07%	NA	NA	NA	NA	16.20%
Total Value of B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Fund Index + 20% iCOMDEX Composite Index	1,22,510	NA	NA	NA	NA	3,47,767
B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Fund Index + 20% iCOMDEX Composite Index	3.96%	NA	NA	NA	NA	19.13%
Total Value of AB: S&P BSE Sensex TRI	1,22,231	NA	NA	NA	NA	3,52,768
AB: S&P BSE Sensex TRI	3.51%	NA	NA	NA	NA	20.46%

(Inception date :04-Mar-2020) (First Installment date : 01-Apr-2020)

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 58 - 72.

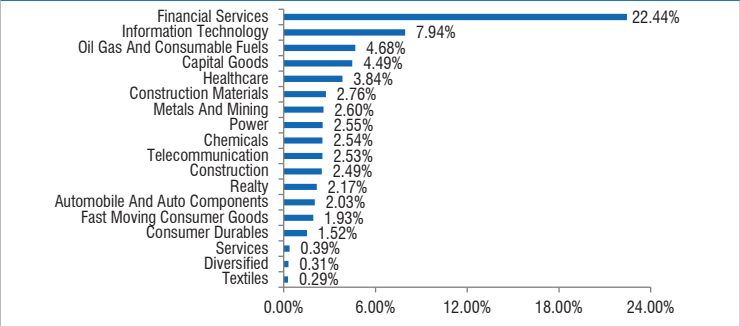
*B: Benchmark; For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 73 of Factsheet.

Source: MFI Explorer

Top 10 Holdings Equity

Issuer Name	% to NAV
ICICI Bank Ltd.	5.83
HDFC Bank Ltd.	4.53
Reliance Industries Ltd.	3.86
HDFC Ltd.	3.72
State Bank Of India	3.41
Infosys Ltd.	3.13
Tata Consultancy Services Ltd.	2.65
Bharti Airtel Ltd.	2.53
Larsen & Toubro Ltd.	2.49
Axis Bank Ltd.	1.35
Total	33.50

Sector Allocation



Market Capitalisation wise Exposure

Large Cap	78.76%
Mid Cap	13.04%
Small Cap	8.21%

Market Capitalisation is as per list provided by AMFI.

NAV Movement

