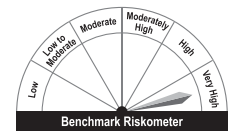


Tata Nifty Private Bank Exchange Traded Fund

(An Open-Ended Exchange Traded Fund replicating/ tracking -Nifty Private Bank Index)



As on 31st July 2022

INVESTMENT STYLE

Exchange Traded Fund replicating / tracking Nifty Private Bank 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 Private Bank 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

August 30, 2019

FUND MANAGER

Sailesh Jain (Managing Since 16-Aug-19 and overall experience of 19 years)

BENCHMARK

Nifty Private Bank TRI

NAV

Direct - Growth : 193.4851

FUND SIZE

Rs. 12.94 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 12.17 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Equity component only) 51.12%

EXPENSE RATIO**

Direct 0.13
Regular NA

**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)	35.56	35.12
Sharpe Ratio	0.06	0.06
Portfolio Beta	1.00	1.00
R Squared	1.00	1.00
Treynor	0.60	0.61
Jenson	-0.01	NA

^ 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

15000 Units and in multiples thereof

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

15000 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		1289.75	99.67
Banks			
ICICI Bank Ltd.	39634	324.44	25.07
HDFC Bank Ltd.	21377	306.59	23.69
Indusind Bank Ltd.	16541	172.61	13.34
Axis Bank Ltd.	22186	160.79	12.43
Kotak Mahindra Bank Ltd.	8360	151.35	11.70
Federal Bank Ltd.	50542	53.90	4.17
Bandhan Bank Ltd.	17429	48.14	3.72
IDFC First Bank Ltd.	78387	29.43	2.27
City Union Bank Ltd.	18035	29.01	2.24
Rbl Bank Ltd.	14622	13.49	1.04

Company name	No. of Shares	Market Value Rs. Lakhs	% of Assets
Other Equities ^		0.00	0.00
Portfolio Total		1289.75	99.67
Cash / Net Current Asset		4.26	0.33
Net Assets		1294.01	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.)	1,20,000	NA	NA	NA	NA	3,40,000
Total Value as on Jul 31, 2022 (Rs.)	1,23,216	NA	NA	NA	NA	4,10,117
Returns	5.08%	NA	NA	NA	NA	13.40%
Total Value of B: Nifty Private Bank TRI	1,23,360	NA	NA	NA	NA	4,10,123
B: Nifty Private Bank TRI	5.31%	NA	NA	NA	NA	13.40%
Total Value of AB: Nifty 50 TRI	1,22,098	NA	NA	NA	NA	4,46,062
AB: Nifty 50 TRI	3.30%	NA	NA	NA	NA	19.72%

(Inception date :30-Aug-2019) (First Installment date : 01-Oct-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 58 - 72.

*B: Benchmark, AB: Additional Benchmark; For Scheme Risk-0-Meter and Scheme Benchmark Risk-0-Meter please refer page number 73 of Factsheet.

Source: MFI Explorer

Top 10 Holdings Equity

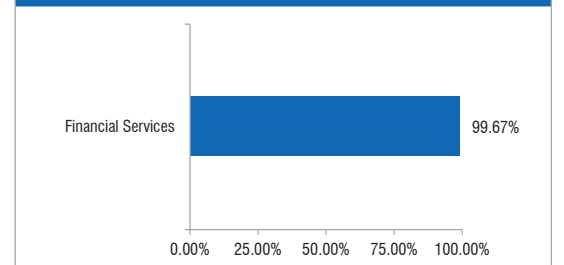
Issuer Name	% to NAV
ICICI Bank Ltd.	25.07
HDFC Bank Ltd.	23.69
Indusind Bank Ltd.	13.34
Axis Bank Ltd.	12.43
Kotak Mahindra Bank	11.70
Federal Bank Ltd.	4.17
Bandhan Bank Ltd.	3.72
IDFC First Bank Ltd.	2.27
City Union Bank Ltd.	2.24
Rbl Bank Ltd.	1.04
Total	99.67

Market Capitalisation wise Exposure

Large Cap	90.24%
Mid Cap	6.46%
Small Cap	3.30%

Market Capitalisation is as per list provided by AMFI.

Sector Allocation



NAV Movement

