

Tata Nifty SDL Plus AAA PSU Bond Dec 2027 60: 40 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index. A Scheme with Relatively High Interest Rate Risk and Relatively Low Credit Risk.)



As on 31st July 2022

INVESTMENT STYLE

An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index. A Scheme with Relatively High Interest Rate Risk and Relatively Low Credit Risk.

INVESTMENT OBJECTIVE

The investment objective of the scheme is to provide returns that correspond to the total returns of the securities as represented by the underlying index, subject to tracking error. There is no guarantee or assurance that the investment objective of the scheme will be achieved. The scheme doesn't assure or guarantee any returns.

DATE OF ALLOTMENT

March 30, 2022

FUND MANAGER

Amit Somani (Managing Since 24-Mar-2022)

BENCHMARK

Nifty SDL Plus AAA PSU Bond Dec 2027 60: 40 Index

NAV

Direct - Growth	:	10.0188
Direct - IDCW	:	10.0188
Reg - Growth	:	10.0091
Reg - IDCW	:	10.0091

FUND SIZE

Rs. 357.70 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 329.07 (Rs. in Cr.)

EXPENSE RATIO**

Direct	0.13
Regular	0.46

**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)	4.65	4.71
Portfolio Beta	1.05	1.00
R Squared	0.70	1.00
Treynor	-0.27	-1.17
Jenson	0.94	NA

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

For calculation methodology please refer Pg 74

Portfolio Macaulay Duration	: 4.20 Years
Modified Duration	: 4.00 Years
Average Maturity	: 5.04 Years

Gross Yield to Maturity (For Debt Component)*	
- Including Net Current Assets	: 7.24%

*Computed on the invested amount for debt portfolio.

YTM, Macaulay Duration and Modified Duration is post adjustment of IRS positions in the Fund. For details of IRS positions please refer to Monthly Portfolio.

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	: If redeemed before 30 Day; Exit Load is 0.25%

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

PORTFOLIO

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Government Securities			
GOI - 7.38% (20/06/2027)	SOV	4057.17	11.34
SDL Tamilnadu 8.61% (03/09/2027)	SOV	2630.65	7.35
SDL West Bengal 7.72% (20/12/2027)	SOV	2534.98	7.09
SDL Uttar Pradesh 7.67% (29/11/2027)	SOV	2527.59	7.07
SDL Karnataka 7.76% (13/12/2027)	SOV	2031.89	5.68
SDL Gujarat 7.80% (27/12/2027)	SOV	1527.12	4.27
SDL Rajasthan 7.64% (01/11/2027)	SOV	1514.00	4.23
SDL Karnataka 7.82% (27/12/2027)	SOV	1018.70	2.85
SDL Rajasthan 7.65% (29/11/2027)	SOV	1009.90	2.82
SDL Gujarat 7.62% (01/11/2027)	SOV	1009.87	2.82
SDL Uttar Pradesh 7.85% (27/12/2027)	SOV	815.29	2.28
SDL Tamilnadu 7.65% (06/12/2027)	SOV	530.79	1.48
SDL Karnataka 7.64% (08/11/2027)	SOV	505.26	1.41
SDL Gujarat 7.69% (20/12/2027)	SOV	30.40	0.08

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Non-Convertible Debentures/Bonds			
		12902.23	36.07
07.70 % Rec Ltd.	CRISIL AAA	4870.68	13.62
07.27 % Indian Railways Finance Corporation Ltd.	CRISIL AAA	4500.52	12.58
07.65 % Power Finance Corporation	CRISIL AAA	2024.89	5.66
07.30 % Power Grid Corporation Of India Ltd.	CRISIL AAA	1005.14	2.81
07.20 % Power Grid Corporation Of India Ltd.	CRISIL AAA	501.00	1.40
Repo		1393.15	3.90
Portfolio Total		36038.99	100.76
Net Current Liabilities		-269.02	-0.76
Net Assets		35769.97	100.00

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

