

Tata Quant Fund

(An Open Ended Equity Scheme following quant based investing theme)

As on 31st July 2022

INVESTMENT STYLE

Primarily focuses on investing in equity and equity related instruments following quant based investing theme.

INVESTMENT OBJECTIVE

The investment objective of the scheme is to generate medium to long-term capital appreciation by investing in equity and equity related instruments selected based on a quantitative model (Quant Model).

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

January 22, 2020

FUND MANAGER

Sailesh Jain (Managing Since 28-Jan-20 and overall experience of 19 years)

BENCHMARK

S&P BSE 200 TRI

NAV

Direct - IDCW	:	10.3307
Direct - Growth	:	10.3307
Regular - IDCW	:	9.8992
Regular - Growth	:	9.8992

FUND SIZE

Rs. 44.63 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 43.50 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Equity component only) 794.37%

EXPENSE RATIO**

Direct	0.90
Regular	2.48

**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)	23.10	23.91
Sharpe Ratio	-0.04	0.18
Portfolio Beta	0.89	1.00
R Squared	0.88	1.00
Treynor	-0.27	1.25
Jenson	-1.36	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

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	No. of Shares	Market Value Rs. Lakhs	% of Assets
Equity & Equity Related Total		4246.08	95.13
Aerospace And Defense			
Hindustan Aeronautics Ltd.	4657	94.30	2.11
Auto Components			
Bosch Ltd.	794	135.90	3.05
Tube Investments Of India Ltd..	5715	118.99	2.67
Automobiles			
Mahindra & Mahindra Ltd.	34691	403.96	9.05
Tvs Motor Company Ltd.	19114	173.56	3.89
Eicher Motors Ltd.	4549	140.72	3.15
Banks			
ICICI Bank Ltd.	40026	327.65	7.34
Canara Bank	116713	259.45	5.81
Bandhan Bank Ltd.	86076	237.74	5.33
Kotak Mahindra Bank Ltd.	13014	235.60	5.28
Yes Bank Ltd.	757652	113.27	2.54
HDFC Bank Ltd.	4489	64.38	1.44
Federal Bank Ltd.	43800	46.71	1.05
Consumable Fuels			
Coal India Ltd.	143345	302.82	6.79
Fertilizers & Agrochemicals			
Bayer Cropsience Ltd.	878	46.40	1.04
Finance			
Housing Development Finance Corporation Ltd.	4746	112.85	2.53
Gas			
Petronet Lng Ltd.	159048	349.83	7.84
Petroleum Products			
Reliance Industries Ltd.	9448	237.09	5.31
Indian Oil Corporation Ltd.	221147	161.33	3.61
Pharmaceuticals & Biotechnology			
Biocon Ltd.	38738	119.00	2.67

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	3,00,000
Total Value as on Jul 31, 2022 (Rs.)	1,15,608	NA	NA	NA	NA	3,22,433
Returns	-6.81%	NA	NA	NA	NA	5.72%
Total Value of B: S&P BSE 200 TRI	1,22,585	NA	NA	NA	NA	3,94,004
B: S&P BSE 200 TRI	4.07%	NA	NA	NA	NA	22.65%
Total Value of AB: S&P BSE Sensex TRI	1,22,231	NA	NA	NA	NA	3,83,231
AB: S&P BSE Sensex TRI	3.51%	NA	NA	NA	NA	20.22%

(Inception date :22-Jan-2020) (First Installment date : 01-Feb-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, AB: Additional 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
Mahindra & Mahindra Ltd.	9.05
Petronet Lng Ltd.	7.84
ICICI Bank Ltd.	7.34
Coal India Ltd.	6.79
Bharti Airtel Ltd.	5.87
Canara Bank	5.81
Bandhan Bank Ltd.	5.33
Reliance Industries Ltd.	5.31
Kotak Mahindra Bank	5.28
Tvs Motor Company Ltd.	3.89
Total	62.51

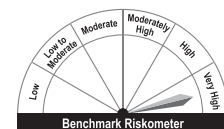
Market Capitalisation wise Exposure

Large Cap	65.09%
Mid Cap	34.91%
Small Cap	0.00%

Market Capitalisation is as per list provided by AMFI.



Investors understand that their principal will be at Very High Risk

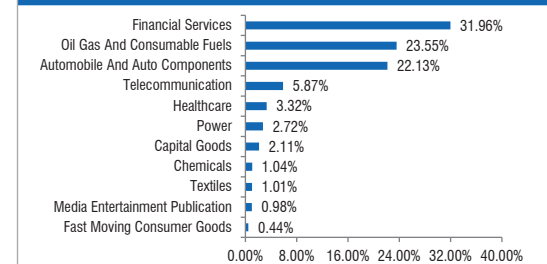


Benchmark Riskometer is at Very High Risk

Company name	No. of Shares	Market Value Rs. Lakhs	% of Assets
Power			
NTPC Ltd.	70947	108.51	2.43
Telecom - Services			
Bharti Airtel Ltd.	38653	262.05	5.87
Textiles & Apparels			
Page Industries Ltd.	92	44.96	1.01
Other Equities ^		149.01	3.32
Name of the Instrument	Ratings	Market Value Rs. Lakhs	% of Assets
Non-Convertible Debentures/Bonds			
05.50 % Britannia Industries Ltd.	CRISIL AAA	2.44	0.05
Non-Convertible Debentures/Bonds Total		2.44	0.05
Repo		202.68	4.54
Portfolio Total		4451.20	99.74
Cash / Net Current Asset		11.73	0.26
Net Assets		4462.93	100.00

^ Exposure less than 1% has been clubbed under Other Equities

Sector Allocation



NAV Movement

