

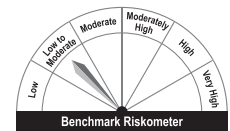
Tata Treasury Advantage Fund

(An open ended low duration debt scheme investing in instruments such that the Macaulay duration of portfolio is between 6 months and 12 months. (Refer page 15 of the SID) A Moderate Interest Rate Risk and Moderate Credit Risk.)

[ICRA]AA+ mfs rating by ICRA



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



Benchmark Riskometer is at Low to Moderate Risk

As on 31st July 2022

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 Fund A-I Index

NAV

Direct - Growth	3281.1696
Direct - IDCW	2080.8693
Direct - Weekly Div	1008.6062
Direct - Daily IDCW	1003.5316
Reg - Growth	3222.8194
Reg - IDCW	2043.1623
Reg - Weekly Div	1008.5741
Reg - Daily IDCW	1003.5288

FUND SIZE

Rs. 2261.39 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 2224.90 (Rs. in Cr.)

EXPENSE RATIO**

Direct	0.29
Regular	0.59

**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)	0.92	0.86
Portfolio Beta	1.00	1.00
R Squared	0.91	1.00
Treynor	0.00	-0.02
Jenson	0.03	NA

Portfolio Macaulay Duration : 9.90 Months
Modified Duration : 9.47 Months
Average Maturity : 10.33 Months

Gross Yield to Maturity (For Debt Component)*
- Including Net Current Assets : 6.35%

* Computed on the invested amount for debt portfolio.

^ 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

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

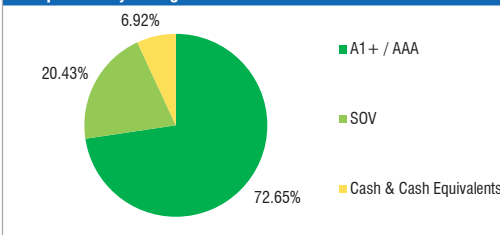
Please refer to our Tata Mutual Fund website for fundamental changes, wherever applicable

MAIN PORTFOLIO

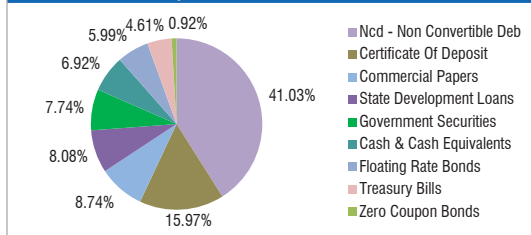
Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
Government Securities			
35766.40 15.80			
GOI - 7.16% (20/05/2023)	SOV	7049.50	3.12
GOI - 6.69% (27/06/2024)	SOV	5008.26	2.21
GOI - 4.26% (17/05/2023)	SOV	4925.15	2.18
SDL Tamilnadu 8.13% (14/01/2025)	SOV	3586.03	1.59
SDL Gujarat 8.07% (11/02/2025)	SOV	2560.91	1.13
SDL Karnataka 8.62% (20/02/2023)	SOV	2533.77	1.12
SDL Gujarat 9.37% (04/12/2023)	SOV	1209.54	0.53
SDL Kerala 8.63% (06/03/2023)	SOV	1014.20	0.45
SDL Maharashtra 9.25% (09/10/2023)	SOV	1018.97	0.45
SDL Kerala 4.77% (24/03/2023)	SOV	991.27	0.44
SDL Maharashtra 9.24% (16/01/2024)	SOV	974.76	0.43
SDL Karnataka 9.41% (30/01/2024)	SOV	922.92	0.41
SDL Haryana 9.71% (12/03/2024)	SOV	570.83	0.25
SDL Maharashtra 9.39% (20/11/2023)	SOV	567.79	0.25
GOI - 8.40% (28/07/2024)	SOV	516.71	0.23
SDL Chattisgarh 7.57% (27/03/2023)	SOV	504.34	0.22
SDL Himachal Pradesh 7.55% (27/03/2023)	SOV	504.36	0.22
SDL Tamilnadu 9.47% (26/03/2024)	SOV	437.38	0.19
SDL Haryana 9.80% (26/02/2024)	SOV	414.41	0.18
SDL Madhya Pradesh 9.40% (30/01/2024)	SOV	189.70	0.08
SDL Maharashtra 9.63% (12/02/2024)	SOV	161.32	0.07
SDL Kerala 9.75% (26/02/2024)	SOV	104.28	0.05
Non-Convertible Debentures/Bonds/Zcb			
108420.50 47.95			
07.50 % Sundaram Fin Ltd.	CRISIL AAA	7519.73	3.33
Rec Ltd. - Frb	CRISIL AAA	7531.89	3.33
06.80 % H.P.C.L.	CRISIL AAA	7514.59	3.32
05.05 % Indian Oil Corp Ltd.	CRISIL AAA	5979.79	2.64
08.20 % Power Grid Corporation Of India Ltd.	CRISIL AAA	5132.91	2.27
07.35 % Bajaj Finance Ltd.	CRISIL AAA	5011.02	2.22
07.20 % Sikka Ports And Terminals Ltd. (Mukesh Ambani Group)	CRISIL AAA	5014.58	2.22
06.98 % Power Finance Corporation	CRISIL AAA	5011.90	2.22
07.45 % LIC Housing Finance Ltd.	CRISIL AAA	5011.27	2.22
07.30 % HDB Financial Services Ltd. (HDFC Ltd.)	CRISIL AAA	5019.28	2.22
05.40 % HDFC Ltd.	CRISIL AAA	4931.30	2.18
05.06 % HDFC Ltd.	CRISIL AAA	4928.49	2.18
05.44 % National Housing Bank	CRISIL AAA	4893.87	2.16
06.55 % NTPC Ltd.	CRISIL AAA	2498.91	1.11
07.42 % Bajaj Housing Finance Ltd.	CRISIL AAA	2500.32	1.11
07.99 % Rec Ltd.	CRISIL AAA	2519.76	1.11
HDFC Ltd. - Frb	CRISIL AAA	2504.43	1.11
Power Finance Corporation - Frb	CRISIL AAA	2518.32	1.11
05.09 % Nabard	CRISIL AAA	2482.09	1.10
05.27 % Nabard	CRISIL AAA	2432.38	1.08
04.99 % Rec Ltd.	CRISIL AAA	2435.03	1.08
05.42 % HDB Financial Services Ltd. (HDFC Ltd.)	CRISIL AAA	2440.87	1.08
05.90 % HDFC Ltd.	CRISIL AAA	2415.99	1.07

For Update on recovery from DHFL please refer the table incorporated in the month end portfolio of the scheme.

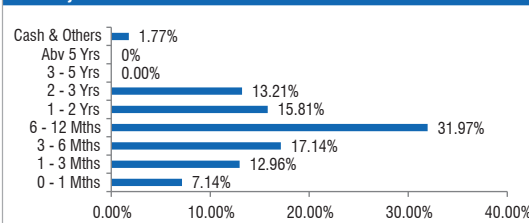
Composition by Ratings - Main Portfolio



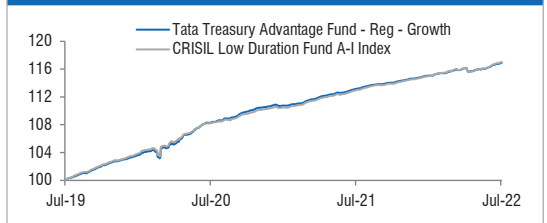
Instrument Wise Composition - Main Portfolio



Maturity Ladder - Main Portfolio



NAV Movement - Main Portfolio



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

