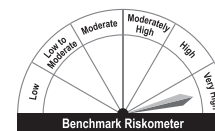


# Tata Multi Asset Opportunities Fund

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



As on 31st August 2023

## 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 28 years), Sailesh Jain (Managing Since 12-Mar-20 and overall experience of 21 years), Murthy Nagarajan (Managing Since 12-Mar-20 and overall experience of 27 years) and Tapan Patel (Managing Since 11-Aug-23 and overall experience of 16 years)

## BENCHMARK

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

## NAV

Direct - IDCW	18.9318
Direct - Growth	18.9318
Regular - IDCW	17.7771
Regular - Growth	17.7771

## FUND SIZE

Rs. 1787.41 (Rs. in Cr.)

## MONTHLY AVERAGE AUM

Rs. 1764.96 (Rs. in Cr.)

## TURN OVER

Portfolio Turnover (Equity component only) 21.71%

## EXPENSE RATIO\*\*

Direct	0.47
Regular	2.02

\*\*Note: The rates specified are actual month end expenses charged as on Aug 31, 2023. 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)	8.34	10.65
Sharpe Ratio	1.23	0.61
Portfolio Beta	0.71	NA
R Squared	0.88	NA
Treynor	1.21	NA
Jenson	0.27	NA

Portfolio Macaulay Duration	1.43 Years
Modified Duration	1.36 Years
Average Maturity	1.73 Years

Annualized Yield to Maturity (For Debt Component)\* - Including Net Current Assets : 7.28%

\* Computed on the invested amount for debt portfolio.

Total stock in Portfolio 56

^ Risk-free rate based on the FBIL Overnight MIBOR rate of 6.69% as on Aug 31, 2023

For calculation methodology please refer to Pg 85

## 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
<b>Equity &amp; Equity Related Total</b>	<b>66.06</b>
<b>Unhedge Positions</b>	<b>57.03</b>
<b>Automobiles</b>	
Mahindra & Mahindra Ltd.	1.28
Eicher Motors Ltd.	0.00
<b>Banks</b>	
HDFC Bank Ltd.	5.74
ICICI Bank Ltd.	3.52
State Bank Of India	2.53
Axis Bank Ltd.	1.84
Bank Of Baroda	1.22
Rbl Bank Ltd.	0.69
Federal Bank Ltd.	0.64
Indusind Bank Ltd.	0.53
<b>Capital Markets</b>	
HDFC Asset Management Company Ltd.	0.57
<b>Cement &amp; Cement Products</b>	
Ultratech Cement Ltd.	1.25
The Ramco Cements Ltd.	0.65
ACC Ltd.	0.57
Ambuja Cements Ltd.	0.43
<b>Construction</b>	
Larsen & Toubro Ltd.	2.67
<b>Diversified</b>	
3M India Ltd.	0.17
<b>Diversified Fmcg</b>	
ITC Ltd.	0.94
<b>Electrical Equipment</b>	
Kec International Ltd.	0.99
Thermax Ltd.	0.87
Bharat Heavy Electricals Ltd.	0.54
Abb India Ltd.	0.49
<b>Entertainment</b>	
Zee Entertainment Enterprises Ltd.	0.66
Pvr Inox Ltd.	0.30
<b>Fertilizers &amp; Agrochemicals</b>	
Paradeep Phosphates Ltd.	1.13
Pi Industries Ltd.	0.53
<b>Finance</b>	
Jio Financial Services Ltd.	0.33
<b>Healthcare Services</b>	
Apollo Hospitals Enterprise Ltd.	0.89
<b>IT - Software</b>	
Tata Consultancy Services Ltd.	2.14
Infosys Ltd.	1.95
HCL Technologies Ltd.	0.64
Tech Mahindra Ltd.	0.00
<b>Industrial Manufacturing</b>	
Tega Industries Ltd.	0.95
Kaynes Technology India Ltd.	0.67
<b>Industrial Products</b>	
Cummins India Ltd.	0.94
Bharat Forge Ltd.	0.67
<b>Insurance</b>	
ICICI Prudential Life Insurance Company Ltd.	0.71
ICICI Lombard General Insurance Co. Ltd.	0.51
<b>Non - Ferrous Metals</b>	
Hindalco Industries Ltd.	0.61
<b>Petroleum Products</b>	
Reliance Industries Ltd.	3.78
<b>Pharmaceuticals &amp; Biotechnology</b>	
Sun Pharmaceutical Industries Ltd.	0.96
Dr Reddys Laboratories Ltd.	0.50
Cipla Ltd.	0.42
<b>Power</b>	
NTPC Ltd.	1.59
Power Grid Corporation Of India Ltd.	1.26
Tata Power Company Ltd.	0.27
<b>Really</b>	
Dif Ltd.	1.29
Brigade Enterprises Ltd.	0.98
<b>Telecom - Services</b>	
Bharti Airtel Ltd.	2.51
Bharti Airtel Ltd. (Right 14/10/2021) (Partly Paid)	0.10
<b>Textiles &amp; Apparel</b>	
Ganesha Ecosphere Ltd.	0.38
<b>Transport Infrastructure</b>	
Adani Ports And Special Economic Zone Ltd.	0.52
<b>Transport Services</b>	
Tvs Supply Chain Solutions Ltd.	0.71

Company name	% to NAV	% to NAV Derivative
<b>Hedge Positions</b>	<b>9.03</b>	<b>-9.09</b>
Maruti Suzuki India Ltd.	1.78	
Maruti Suzuki India Ltd. - Future		-1.79
ICICI Bank Ltd.	1.54	
ICICI Bank Ltd. - Future		-1.55
Axis Bank Ltd.	0.75	
Axis Bank Ltd. - Future		-0.75
HDFC Bank Ltd.	0.73	
HDFC Bank Ltd. - Future		-0.74
Tata Steel Ltd.	0.73	
Tata Steel Ltd. - Future		-0.74
Tech Mahindra Ltd.	0.66	
Tech Mahindra Ltd. - Future		-0.66
State Bank Of India	0.56	
State Bank Of India - Future		-0.56
HCL Technologies Ltd.	0.49	
HCL Technologies Ltd. - Future		-0.49
Hindalco Industries Ltd.	0.47	
Hindalco Industries Ltd. - Future		-0.47
Adani Ports And Special Economic Zone Ltd.	0.34	
Adani Ports And Special Economic Zone Ltd. - Future		-0.35
Larsen & Toubro Ltd.	0.30	
Larsen & Toubro Ltd. - Future		-0.31
Hindustan Unilever Ltd.	0.28	
Hindustan Unilever Ltd. - Future		-0.28
ITC Ltd.	0.23	
ITC Ltd. - Future		-0.23
Sbi Life Insurance Company Ltd.	0.17	
Sbi Life Insurance Company Ltd. - Future		-0.17

Name of the Instrument	% to NAV	% to NAV Derivatives
<b>COMMODITIES PHYSICAL</b>	<b>18.32</b>	<b>-14.36</b>
GOLDM	6.25	
SILVER	5.57	
SILVERM	3.21	
<b>LISTED ON COMMODITY EXCHANGES (Quantity In Lots)</b>		
GOLDMFUTMCXSEP2023CFUT	0.91	
CRUDEOILFUMCXOCT2023CFUT	0.52	
COPPERMCMXSEP2023CFUT	0.91	
ZINCALUMFUMCXSEP2023CFUT	0.43	
ALUMINIUMFUMCXSEP2023CFUT	0.28	
ZINCFUTMCMXSEP2023CFUT	0.18	
SILVERFUTMCMXSEP2023CFUT	0.05	
SILVERFUTMCMXSEP2023CFUT		-0.05
SILVERFUTMCMXSEP2023CFUT		-0.18
GOLDMFUTMCMXOCT2023CFUT		-0.92
SILVERFUTMCMXOCT2023CFUT		-5.64
GOLDMFUTMCMXOCT2023CFUT		-4.28
SILVERFUTMCMXOCT2023CFUT		-3.29

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
<b>Debt Instruments</b>		<b>8353.45</b>	<b>4.68</b>
<b>Government Securities</b>			
GOI - 7.26% (06/02/2033)	SOV	2515.69	1.41
GOI - 5.63% (12/04/2026)	SOV	2410.41	1.35
GOI - 7.27% (08/04/2026)	SOV	1804.87	1.01
GOI - 7.32% (28/01/2024)	SOV	1501.52	0.84
GOI - 5.77% (03/08/2030)	SOV	73.39	0.04
GOI - 7.18% (24/07/2037)	SOV	47.57	0.03
<b>Non-Convertible Debentures/Bonds</b>		<b>7960.32</b>	<b>4.46</b>
HDFC Bank Ltd. - Frb	CRISIL AAA	2495.91	1.40
07.40 % Nabard	CRISIL AAA	2485.56	1.39
07.85 % Indirafravil Trust	ICRA AAA	2479.50	1.39
07.80 % HDFC Bank Ltd.	CRISIL AAA	499.35	0.28

Name of the Instrument	Market Value Rs. Lakhs	% to NAV
<b>Mutual Fund Units Related</b>	<b>2550.82</b>	<b>1.43</b>
<b>Mutual Fund Units</b>	<b>2550.82</b>	<b>1.43</b>
Tata Treasury Advantage Fund	2550.82	1.43

<b>Repo</b>	<b>5214.68</b>	<b>2.92</b>
<b>Portfolio Total</b>	<b>174960.52</b>	<b>97.88</b>
<b>Cash / Net Current Asset</b>	<b>3780.77</b>	<b>2.12</b>
<b>Net Assets</b>	<b>178741.29</b>	<b>100.00</b>

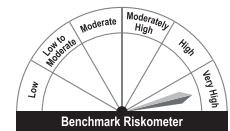


# Tata Multi Asset Opportunities Fund

(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	3,60,000	NA	NA	NA	4,10,000
Total Value as on Aug 31, 2023 (Rs.)	1,29,602	4,38,143	NA	NA	NA	5,29,194
Returns	15.20%	13.19%	NA	NA	NA	15.09%
Total Value of B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Index + 20% iCOMDEX Composite Index	1,27,633	4,27,787	NA	NA	NA	5,20,975
B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Index + 20% iCOMDEX Composite Index	12.03%	11.54%	NA	NA	NA	14.14%
Total Value of AB: S&P BSE Sensex TRI	1,28,496	4,40,112	NA	NA	NA	5,43,045
AB: S&P BSE Sensex TRI	13.41%	13.50%	NA	NA	NA	16.68%

(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 69 - 83.

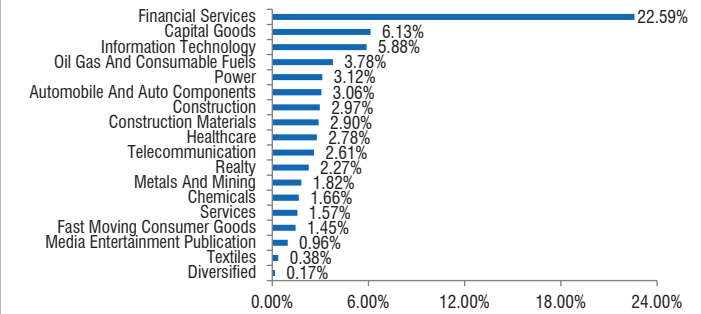
\*B: Benchmark; For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 84 of Factsheet.

Source: MFI Explorer

## Top 10 Holdings Equity

Issuer Name	% to NAV
HDFC Bank Ltd.	6.48
ICICI Bank Ltd.	5.06
Reliance Industries Ltd.	3.78
State Bank Of India	3.09
Larsen & Toubro Ltd.	2.97
Bharti Airtel Ltd.	2.61
Axis Bank Ltd.	2.59
Tata Consultancy Services Ltd.	2.14
Infosys Ltd.	1.95
Maruti Suzuki India Ltd.	1.78
<b>Total</b>	<b>32.45</b>

## Sector Allocation



## Market Capitalisation wise Exposure

Large Cap	80.94%
Mid Cap	9.68%
Small Cap	9.38%

Market Capitalisation is as per list provided by AMFI.

## NAV Movement

