

# Tata Multi Asset Opportunities Fund

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

As on 28th February 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 26 years), Sailesh Jain (Managing Since 12-Mar-20 and overall experience of 19 years), Murthy Nagarajan (Managing Since 12-Mar-20 and overall experience of 25 years) Aurobinda Prasad Gayan (Managing Since 12-Mar-2020 and overall experience of 16 years)

## BENCHMARK

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

## NAV

Direct - IDCW	:	16.9344
Direct - Growth	:	16.9344
Regular - IDCW	:	16.0292
Regular - Growth	:	16.0292

## FUND SIZE

Rs. 1489.12 (Rs. in Cr.)

## MONTHLY AVERAGE AUM

Rs. 1496.98 (Rs. in Cr.)

## TURN OVER

Portfolio Turnover (Equity component only) 17.03%

## EXPENSE RATIO\*\*

Direct	:	0.39
Regular	:	2.07

\*\*Note: The rates specified are actual month end expenses charged as on Feb 28, 2023. The above ratio includes the Service tax on Investment Management Fees. The above ratio excludes, borrowing cost, wherever applicable.

Portfolio Macaulay Duration	:	0.77 Years
Modified Duration	:	0.73 Years
Average Maturity	:	0.84 Years

Annualized Yield to Maturity (For Debt Component)\*  
- Including Net Current Assets : 7.05%

\* Computed on the invested amount for debt portfolio.

Total stock in Portfolio 56

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>65.31</b>
<b>Unhedge Positions</b>	<b>56.14</b>
<b>Banks</b>	
ICICI Bank Ltd.	4.13
HDFC Bank Ltd.	3.21
State Bank Of India	2.83
Axis Bank Ltd.	1.68
Bank Of Baroda	1.51
<b>Cement &amp; Cement Products</b>	
Ultratech Cement Ltd.	1.31
<b>Construction</b>	
Larsen & Toubro Ltd.	2.62
<b>Diversified Fmcg</b>	
ITC Ltd.	1.13
<b>Fertilizers &amp; Agrochemicals</b>	
Paradeep Phosphates Ltd.	1.05
<b>Finance</b>	
Housing Development Finance Corporation Ltd.	1.80
<b>Healthcare Services</b>	
Apollo Hospitals Enterprise Ltd.	1.06
<b>IT - Software</b>	
Tata Consultancy Services Ltd.	2.52
Infosys Ltd.	2.43
HCL Technologies Ltd.	1.24
<b>Industrial Products</b>	
Cummins India Ltd.	1.04
<b>Petroleum Products</b>	
Reliance Industries Ltd.	3.39
<b>Pharmaceuticals &amp; Biotechnology</b>	
Sun Pharmaceutical Industries Ltd.	1.00
<b>Power</b>	
Power Grid Corporation Of India Ltd.	1.37
<b>Realty</b>	
Dlf Ltd.	1.17
<b>Telecom - Services</b>	
Bharti Airtel Ltd.	2.55
<b>Other Equities ^</b>	<b>17.10</b>

Company name	% to NAV	% to NAV Derivative
<b>Hedge Positions</b>	<b>9.17</b>	<b>-9.23</b>
Housing Development Finance Corporation Ltd.	2.16	
Housing Development Finance Corporation Ltd.- Future		-2.17
HDFC Bank Ltd.	2.07	
HDFC Bank Ltd.- Future		-2.08
Maruti Suzuki India Ltd.	1.12	
Maruti Suzuki India Ltd.- Future		-1.13
ICICI Bank Ltd.	0.78	
ICICI Bank Ltd.- Future		-0.78
Jsw Steel Ltd.	0.67	
Jsw Steel Ltd.- Future		-0.68
Tech Mahindra Ltd.	0.63	
Tech Mahindra Ltd.- Future		-0.64
Indusind Bank Ltd.	0.50	
Indusind Bank Ltd.- Future		-0.50
Cipla Ltd.	0.46	
Cipla Ltd.- Future		-0.46
Ambuja Cements Ltd.	0.41	
Ambuja Cements Ltd.- Future		-0.42
Tata Steel Ltd.	0.17	
Tata Steel Ltd.- Future		-0.17
Larsen & Toubro Ltd.	0.13	
Larsen & Toubro Ltd.- Future		-0.13
Hindalco Industries Ltd.	0.07	
Hindalco Industries Ltd.- Future		-0.07
<b>COMMODITY &amp; COMMODITY RELATED TOTAL</b>	<b>17.15</b>	<b>-13.09</b>
<b>COMMODITY &amp; EXCHANGE TRADED COMMODITY DERIVATIVES</b>		
<b>COMMODITIES PHYSICAL</b>		
COPPER (2500 KGS) COMMODITY	3.19	
SILVER (30 K COMMODITY)	7.40	
SILVER MINI (5 KGS) COMMODITY	2.19	
<b>LISTED ON COMMODITY EXCHANGES (Quantity In Lots)</b>		
ALUMINIUM (5 MT-5000 GMS) COMMODITY - ALUMINIUMFMCXMAR2023CFUT	0.21	
COPPER (2500 KGS) COMMODITY - COPPERMCMXAPR2023CFUT		-3.23
CRUDE OIL (100 BARRELS) COMMODITY - CRUDEOILFUMCXAPR2023CFUT	0.03	
CRUDE OIL (100 BARRELS) COMMODITY - CRUDEOILFUMCXMAR2023CFUT	0.66	
GOLD MINI (100 GRAMS) COMMODITY - GOLDFUMCMXAPR2023CFUT	2.59	
GOLD MINI (100 GRAMS) COMMODITY - GOLDFUMCMXMAY2023CFUT		-0.13
MCXBULLDEX - MCXBULLDEXMCMXAPR2023CFUT	0.41	
NATURAL GAS (1250 Mmbtu) COMMODITY - NATURALGAFMCMXAPR2023CFUT	0.16	
SILVER (30 K COMMODITY - SILVERFUMCMXMAY2023CFUT		-7.50
SILVER MINI (5 KGS) COMMODITY - SILVERFUMCMXAPR2023CFUT		-2.23
ZINC (5 MT-5000 GMS) COMMODITY - ZINCFTMCMXAPR2023CFUT	0.32	



Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
<b>Debt Instruments</b>			
<b>Government Securities</b>		<b>8248.44</b>	<b>5.55</b>
GOI - 7.16% (20/05/2023)	SOV	2500.23	1.68
GOI - 5.63% (12/04/2026)	SOV	2380.09	1.60
GOI - 7.27% (08/04/2026)	SOV	1794.96	1.21
GOI - 7.32% (28/01/2024)	SOV	1501.09	1.01
GOI - 5.77% (03/08/2030)	SOV	72.07	0.05
<b>Non-Convertible Debentures/Bonds</b>		<b>5261.55</b>	<b>3.53</b>
HDFC Ltd. - Frb	CRISIL AAA	2492.50	1.67
07.40 % Nabard	CRISIL AAA	2471.12	1.66
06.40 % Nabard	CRISIL AAA	297.93	0.20
<b>Repo</b>		<b>12424.71</b>	<b>8.34</b>
<b>Portfolio Total</b>		<b>148754.84</b>	<b>99.89</b>
<b>Cash / Net Current Asset</b>		<b>157.46</b>	<b>0.11</b>
<b>Net Assets</b>		<b>148912.30</b>	<b>100.00</b>

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

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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	NA	NA	NA	NA	3,50,000
Total Value as on Feb 28, 2023 (Rs.)	1,22,765	NA	NA	NA	NA	4,19,901
Returns	4.34%	NA	NA	NA	NA	12.59%
Total Value of B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Fund Index + 20% iCOMDEX Composite Index	1,18,468	NA	NA	NA	NA	4,13,040
B: 65% S&P BSE 200 TRI + 15% CRISIL Short Term Bond Fund Index + 20% iCOMDEX Composite Index	-2.38%	NA	NA	NA	NA	11.42%
Total Value of AB: S&P BSE Sensex TRI	1,22,521	NA	NA	NA	NA	4,32,454
AB: S&P BSE Sensex TRI	3.95%	NA	NA	NA	NA	14.71%

(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.

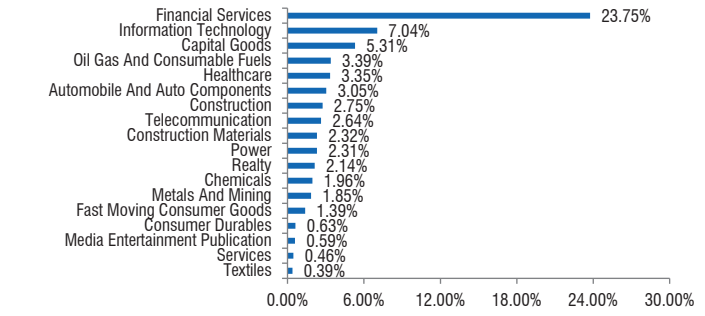
\*B: Benchmark; For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 84 of Factsheet.

Source: MFI Explorer

## Top 10 Holdings Equity

Issuer Name	% to NAV
HDFC Bank Ltd.	5.28
ICICI Bank Ltd.	4.91
HDFC Ltd.	3.96
Reliance Industries Ltd.	3.39
State Bank Of India	2.83
Larsen & Toubro Ltd.	2.75
Bharti Airtel Ltd.	2.64
Tata Consultancy Services Ltd.	2.52
Infosys Ltd.	2.43
Axis Bank Ltd.	1.68
<b>Total</b>	<b>32.39</b>

## Sector Allocation



## Market Capitalisation wise Exposure

Large Cap	82.59%
Mid Cap	9.41%
Small Cap	7.99%

Market Capitalisation is as per list provided by AMFI.

## NAV Movement

