

Tata S&P BSE Sensex Index Fund

(An open ended equity scheme tracking S&P BSE Sensex)

As on 28th February 2023

INVESTMENT STYLE

An index fund that seeks to track returns by investing in S&P BSE SENSEX Index stocks and aims to achieve returns of the stated index, subject to tracking error.

INVESTMENT OBJECTIVE

The investment objective of the Scheme is to reflect/mirror the market returns with a minimum tracking error. The scheme does not assure or guarantee any returns.

DATE OF ALLOTMENT

February 25, 2003

FUND MANAGER

Sonam Udasi (Managing Since 1-Apr-16 and overall experience of 24 years)

BENCHMARK

S&P BSE Sensex TRI

NAV

Direct - Growth : 153.1077
Regular - Growth : 145.7271

FUND SIZE

Rs. 174.52 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 176.92 (Rs. in Cr.)

TURN OVER

Portfolio Turnover (Equity component only) 3.84%

EXPENSE RATIO**

Direct 0.27
Regular 0.58

**Note: The rates specified are actual month end expenses charged as on Jan 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)	21.74	22.33
Sharpe Ratio	0.47	0.52
Portfolio Beta	0.95	NA
R Squared	1.00	NA
Treynor	0.91	NA
Jenson	-0.06	NA

^ Risk-free rate based on the FBIL Overnight MIBOR rate of 6.7% as on Feb 28, 2023

For calculation methodology please refer to Pg 85

TRACKING ERROR

0.63%

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 in multiples of Re. 1/- thereafter.

LOAD STRUCTURE

Entry Load : Not Applicable

Exit Load : 0.25% of the applicable NAV, if redeemed on or before 7 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		17388.46	99.65
Automobiles			
Mahindra & Mahindra Ltd.	24783	314.69	1.80
Maruti Suzuki India Ltd.	3411	294.23	1.69
Tata Motors Ltd.	45257	190.35	1.09
Banks			
HDFC Bank Ltd.	114397	1831.78	10.50
ICICI Bank Ltd.	181156	1548.25	8.87
Kotak Mahindra Bank Ltd.	36994	639.63	3.67
Axis Bank Ltd.	71606	604.21	3.46
State Bank Of India	96949	506.80	2.90
Indusind Bank Ltd.	16732	180.35	1.03
Cement & Cement Products			
Ultratech Cement Ltd.	2974	216.00	1.24
Construction			
Larsen & Toubro Ltd.	31246	658.03	3.77
Consumer Durables			
Asian Paints (India) Ltd.	11689	330.74	1.90
Titan Company Ltd.	10777	255.87	1.47
Diversified Fmcg			
ITC Ltd.	228389	860.57	4.93
Hindustan Unilever Ltd.	23106	567.86	3.25
Ferrous Metals			
Tata Steel Ltd.	207034	215.21	1.23
Finance			
Housing Development Finance Corporation Ltd.	47192	1231.36	7.06
Bajaj Finance Ltd.	6891	421.48	2.42
Bajaj Finserv Ltd.	15983	213.25	1.22
IT - Software			
Infosys Ltd.	95045	1413.60	8.10
Tata Consultancy Services Ltd.	26514	878.71	5.04

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	6,00,000	8,40,000	12,00,000	23,90,000
Total Value as on Feb 28, 2023 (Rs.)	1,22,082	4,40,553	8,23,324	13,17,939	22,33,585	91,01,559
Returns	3.26%	13.61%	12.63%	12.66%	11.95%	12.00%
Total Value of B: S&P BSE Sensex TRI	1,22,521	4,48,480	8,46,927	13,69,931	23,71,922	1,12,41,424
B: S&P BSE Sensex TRI	3.95%	14.86%	13.78%	13.75%	13.08%	13.74%

(Inception date :25-Feb-2003) (First Installment date : 01-Apr-2003)

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
Reliance Industries Ltd.	11.93
HDFC Bank Ltd.	10.50
ICICI Bank Ltd.	8.87
Infosys Ltd.	8.10
HDFC Ltd.	7.06
Tata Consultancy Services Ltd.	5.04
ITC Ltd.	4.93
Larsen & Toubro Ltd.	3.77
Kotak Mahindra Bank	3.67
Axis Bank Ltd.	3.46
Total	67.33

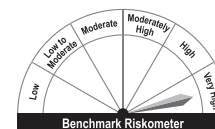
Market Capitalisation wise Exposure

Large Cap	100.00%
Mid Cap	0.00%
Small Cap	0.00%

Market Capitalisation is as per list provided by AMFI.



Investors understand that their principal will be at Very High Risk

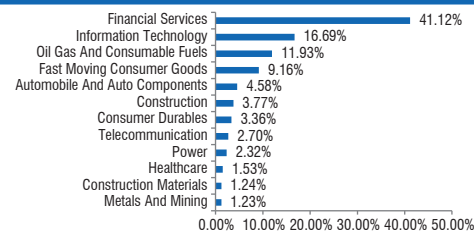


Benchmark Riskometer is at Very High Risk

Name of the Instrument	No. of Shares	Market Value Rs. Lakhs	% of Assets
HCL Technologies Ltd.	27266	293.80	1.68
Tech Mahindra Ltd.	16231	178.81	1.02
Petroleum Products			
Reliance Industries Ltd.	89660	2081.86	11.93
Pharmaceuticals & Biotechnology			
Sun Pharmaceutical Industries Ltd.	27936	267.35	1.53
Power			
NTPC Ltd.	122803	209.44	1.20
Power Grid Corporation Of India Ltd.	87782	195.10	1.12
Telecom - Services			
Bharti Airtel Ltd.	63360	470.73	2.70
Other Equities ^		318.40	1.83
Repo		75.10	0.43
Portfolio Total		17463.56	100.07
Net Current Liabilities		-11.57	-0.07
Net Assets		17451.99	100.00

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

Sector Allocation



NAV Movement

