

NFO Opens: 4th Oct., 2022
NFO Closes: 17th Oct., 2022

TATA

NIFTY MIDCAP 150 MOMENTUM 50 INDEX FUND

(An open-ended scheme replicating/tracking NIFTY Midcap 150 Momentum 50 Index)

(SCHEME CODE TATA/O/O/EIN/22/09/0052)

MID CAP SEGMENT – THE SWEET SPOT

While Large Caps may provide stability but with moderate returns and Small Caps may provide visibility of returns but with high volatility, the Mid Cap segment may potentially be a sweet spot in terms of earnings stability and growth prospects.

The segment also provides investment opportunities in key investment themes. Hence, it isn't surprising that many industry leaders are emerging within Mid-Caps.

This product is suitable for investors who are seeking*:

- Long Term Capital growth
- Investment in equity and equity related instruments comprised in Nifty Midcap 150 Momentum 50 Index

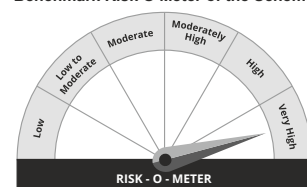
*** Investors should consult their financial advisors if in doubt about whether the product is suitable for them.**

Risk O Meter of the Scheme



Investors understand that their principal will be at Very High Risk

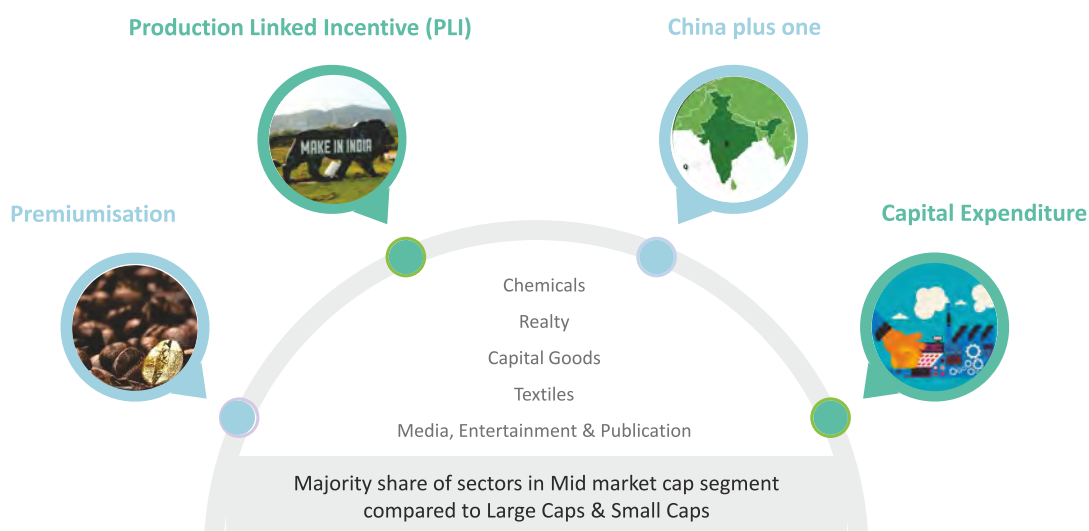
Benchmark Risk O Meter of the Scheme



Risk O Meter assigned during the New Fund Offer is based on internal assessment and shall be evaluated monthly. It may vary post NFO based on actual portfolio of the scheme

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

KEY INVESTMENT THEMES REPRESENTED LARGELY BY MID CAP SEGMENT



Market Cap & Sectors of Stocks As per AMFI Classification Universe for segments taken as Nifty 100, Nifty Midcap 150 and Nifty Small cap 250

MID CAPS

BREEDING GROUND FOR MULTI-BAGGERS WITH NEED FOR SOME FILTRATION

Over the past 5 and 10 years, many mid-cap stocks have turned into multi-baggers.

Return Bracket (Absolute Returns)	FY17 to FY22	FY12 to FY22
Above 10x	5	31
6x to 10x	9	11
1x to 5x	42	40
51% to 100%	19	8
26% to 50%	9	5
0% to 25%	12	5
-25% to 0%	11	2
-26% to -50%	11	1
-51% to -100%	7	10
Total*	125	113

5 & 10 Year Returns - FY22. • Data Source – Capitalline. • Market Cap definition is as per SEBI Circular

*Stocks with track record less than return period have not been included

However, the midcap segment exhibits a large dispersion of returns, creating the need for a filter to select potential outperformers. This is where Momentum Investing comes in.

MOMENTUM INVESTING – WHAT, HOW & WHY?

Momentum, a rule-based investing system that buys and sells based on past returns, has outperformed broad market indices in the past.

- The price of a stock captures both technical and fundamentals of a stock. As a company's fundamentals improve (Earnings, Sales, Profitability, Management etc), investors start to take the same into account and the price may witness a rise
- As more investors seek out the stock and the price may start to rise on the back of rising earnings, the multiples(P/E, EV/EBITDA) improve as well

This is how momentum investing selects stocks based on price returns combining technical investing and fundamental investing









Annualised returns as on August 31, 2022						
Period	Nifty Midcap 150 Momentum 50 TRI	Nifty Midcap 150 TRI	Nifty 100 TRI	Nifty 200 TRI	Nifty 50 TRI	Nifty 500 TRI
Since Inception	24%	17%	15%	14%	15%	14%
15 years	20%	14%	11%	11%	11%	11%
10 years	27%	20%	15%	15%	14%	15%
7 years	21%	17%	14%	14%	14%	14%
5 years	20%	15%	13%	13%	14%	13%
3 years	38%	29%	19%	20%	19%	21%
1 year	14%	12%	6%	7%	5%	7%
6 months	11%	12%	7%	8%	7%	8%
3 months	13%	12%	9%	9%	8%	9%
YTD	3%	4%	4%	4%	4%	3%

Returns based on TR values; Returns greater than 1 year are annualised returns

INTRODUCING

TATA NIFTY MIDCAP 150 MOMENTUM 50 INDEX FUND

Tata Nifty Midcap 150 Momentum 50 Index Fund seeks to replicate Nifty 150 Momentum 50 Index. First of its kind, the index selects the top 50 stocks based on their momentum score out of a universe of 150 midcap stocks.

<p>Universe</p>  <p>Nifty Midcap 150</p>	<p>Eligibility</p>  <p>Minimum listing history of 1 year</p>	<p>Selection parameter</p>  <p>Momentum (6-month momentum and 1 Year Momentum)</p>	<p>Selection criteria</p>  <p>Top 50 based on Momentum score</p>
<p>Index Weights</p>  <p>Factor tilt (Momentum Score*Free Float Market Cap)</p>	<p>Reconstitution/Rebalancing</p>  <p>Semi-annual (June & December)</p>	<p>Compulsory Inclusion/Exclusion</p>  <p>Inclusion: Top 25 Exclusion: Rank of existing stock falls beyond 75</p>	<p>Stock cap</p>  <p>Lower of 5% or 5 times of its FFMCAP weight</p>

Source: NSE Methodology Document

FUND DETAILS

Scheme Name	TATA NIFTY MIDCAP 150 MOMENTUM 50 INDEX FUND
NFO Date	NFO Opens: 4th October 2022 • NFO Closes: 17th October 2022
Investment Objective	<p>The investment objective of the scheme is to provide returns, before expenses, that commensurate with the performance of NIFTY Midcap 150 Momentum 50 Index (TRI), subject to tracking error.</p> <p>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.</p>
Type Of Scheme	An open-ended scheme replicating/tracking NIFTY Midcap 150 Momentum 50 Index
Fund Manager	Sailesh Jain
Benchmark	NIFTY Midcap 150 Momentum 50 Index (TRI)
Min. Investment Amount	Rs. 5,000/- and in multiple of Re.1/- thereafter
Load Structure	<p>Entry Load: N.A.</p> <p>Exit Load: 0.25 % of the applicable NAV, if redeemed on or before 90 days from the date of allotment.</p>

Distributed by:

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