

# Tata Quant Fund

## A Machine Driven Investment Strategy

As on 30th April 2023

**DATE OF ALLOTMENT**

January 22, 2020

**BENCHMARK**

S&P BSE 200 TRI

**FUND SIZE**

Rs. 36.64 Crores

**MONTHLY AVERAGE AUM**

Rs. 36.99 Crores

**FUND MANAGER**

Sailesh Jain (Managing Since 28-Jan-20)

**EXPENSE RATIO\*\***

Direct - 0.78

Regular - 2.38

**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

**MINIMUM INVESTMENT**

Rs. 5,000/- and in multiples of Re. 1/- thereafter.

\*\*Note: The rates specified are actual month end expenses charged as on April 30, 2023. The above ratio includes the Service tax on Investment Management Fees. The above ratio excludes, borrowing cost, wherever applicable.



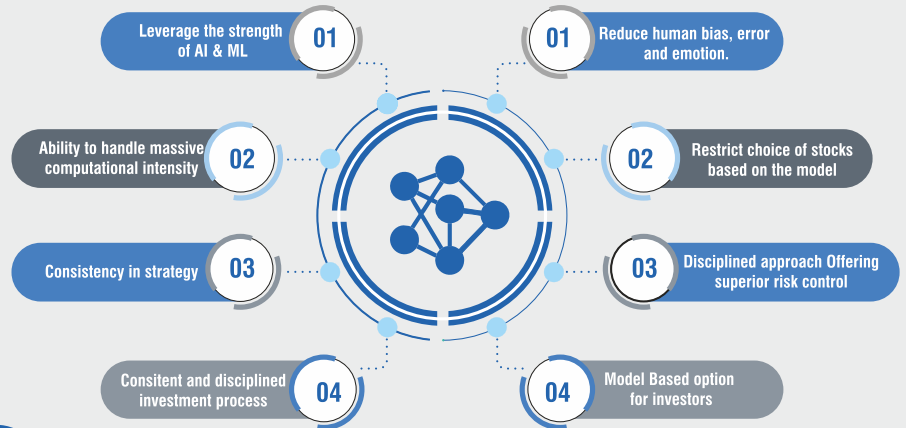
### FUND OVERVIEW

Tata Quant Fund is a quant model-based Fund which uses internally developed machine learning based model to make investment decisions. The Fund would invest in stocks which form part of S&P BSE 200 or Equity Derivative Segment. The fund aims to Consistently achieve better returns than the index and avoid negative absolute returns.

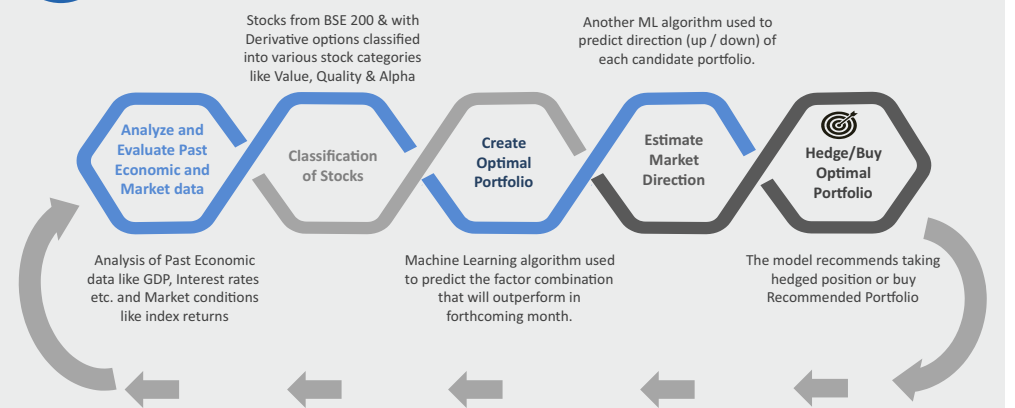


### A QUANT MODEL

A quant model-based Fund Which uses internally developed machine learning based model To make investment decisions



### UNDERSTANDING TATA QUANT FUND STRATEGY LANDSCAPE





# THE MACHINE LEARNING MODELS WORK ON TWO BROAD CATEGORIES OF INPUTS VARIABLES

## Macroeconomic

Domestic Macroeconomic, Global Equity Indices, Dispersion between expected and real Index earnings, Yield Spreads, Credit Spread, India Volatility index etc.

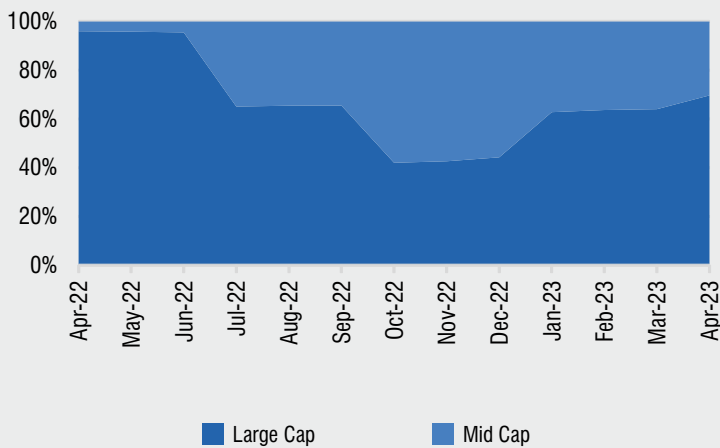
## Security Performance Parameters

Price momentum, Jensen Alpha, Price to Earnings, Price to Book value, Return On Capital Employed, Debt to Equity, Dividend Yield, Return On Equity, Earnings Per Share.

These variables are illustrative in nature and may include other factors based on market behaviour.



## MARKET CAPITALISATION TREND



## STYLE BOX



## TOP 10 HOLDINGS

Issuer Name	% to NAV
Tata Consumer Products Ltd.	9.98
HDFC Bank Ltd.	9.76
Marico Ltd.	8.94
Sbi Cards & Payment Services Ltd.	7.19
HDFC Ltd.	6.96
Pidilite Inds Ltd.	6.57
Havells India Ltd.	5.87
Bata India Ltd.	5.49
Laurus Labs Ltd.	4.93
Container Corporation Of India Ltd.	4.74
<b>Total</b>	<b>70.43</b>

## TOP 5 SECTORS



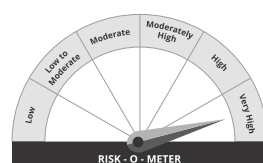
Product Label

**This product is suitable for investors who are seeking\*:**

- Medium to Long Term Capital Appreciation.
- Investment in equity & equity related instruments selected based on quant model.

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

Tata Quant Fund



Investors understand that their principal will be at Very High Risk

S&P BSE 200 TRI



It may be noted that risk-o-meter specified above is based on the scheme characteristics. The same shall be updated in accordance with provisions of SEBI circular dated October 5, 2020 on Product labelling in mutual fund schemes on ongoing basis.

### DISCLAIMERS AND OTHER STATUTORY DISCLOSURES

Market capitalization as per SEBI circular: A) Large Cap: 1st-100th company in terms of full market capitalization. B) Mid Cap: 101st-250th company in terms of full market capitalization. C) Small Cap: 251st company onwards in terms of full market capitalization.

For detailed month end portfolio and scheme performance in SEBI prescribed format, please visit: [www.tatamutualfund.com](http://www.tatamutualfund.com)

**Mutual Fund Investments are subject to market risks, read all Scheme related documents carefully.**