

Tata Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index. A Scheme with Relatively High Interest Rate Risk and Relatively Low Credit Risk.)

TATA
mutual fund

As on 30th June 2025

INVESTMENT STYLE

An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index. A Scheme with Relatively High Interest Rate Risk and Relatively Low Credit Risk.

INVESTMENT OBJECTIVE

The investment objective of the scheme is to provide returns that correspond to the total returns of the securities as represented by the underlying index, subject to tracking error. There is no guarantee or assurance that the investment objective of the scheme will be achieved. The scheme doesn't assure or guarantee any returns.

DATE OF ALLOTMENT

March 30, 2022

FUND MANAGER

Amit Somani (Managing Since 30-Mar-2022 and overall experience of 23 years)

BENCHMARK

Nifty SDL Plus AAA PSU Bond Dec 2027 60: 40 Index TRI

NAV (in Rs.)

Direct - Growth	:	12.5421
Direct - IDCW	:	12.5421
Reg - Growth	:	12.4294
Reg - IDCW	:	12.4294

FUND SIZE

Rs. 869.97 (Rs. in Cr.)

MONTHLY AVERAGE AUM

Rs. 870.26 (Rs. in Cr.)

EXPENSE RATIO**

Direct	0.22
Regular	0.46

**Note: The rates specified are actual month end expenses charged as on Jun 30, 2025. The above ratio includes the Service tax on Investment Management Fees. The above ratio excludes, borrowing cost, wherever applicable.

For calculation methodology please refer Pg 106

VOLATILITY MEASURES^A FUND BENCHMARK

Std. Dev (Annualised)	1.40	1.45
Portfolio Beta	0.93	NA
R Squared	0.96	NA
Treynor	0.20	NA
Jenson	-0.03	NA

Portfolio Macaulay Duration : 2.11 Years
Modified Duration : 2.02 Years
Average Maturity : 2.28 Years

Gross Yield to Maturity (For Debt Component)*

Including Net Current Assets : 6.31%

*Computed on the invested amount for debt portfolio.

YTM, Macaulay Duration and Modified Duration is post adjustment of IRS positions in the Fund. For details of IRS positions please refer to Monthly Portfolio.

^ARisk-free rate based on the FBIL Overnight MIBOR rate of 5.52% as on Jun 30, 2025

MINIMUM INVESTMENT/

MULTIPLES FOR NEW INVESTMENT

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

ADDITIONAL INVESTMENT/ MULTIPLES FOR EXISTING INVESTORS

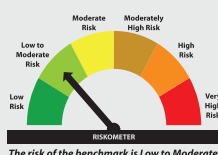
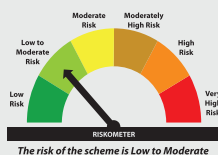
Rs. 1,000/- and multiples of Re. 1/- thereafter.

LOAD STRUCTURE

Entry Load : Not Applicable

Exit Load : Nil

Please refer to our Tata Mutual Fund website for fundamental changes, wherever applicable



PORTFOLIO

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Debt Instruments			
SDL Gujarat 7.64% (08/11/2027)	SOV	7527.49	8.65
SDL Tamilnadu 7.65% (06/12/2027)	SOV	5199.31	5.98
SDL Gujarat 7.75% (13/12/2027)	SOV	4148.82	4.77
SDL Karnataka 7.76% (13/12/2027)	SOV	3682.88	4.23
SDL Uttar Pradesh 7.85% (27/12/2027)	SOV	3430.15	3.94
SDL Gujarat 7.19% (23/10/2027)	SOV	2652.56	3.05
SDL West Bengal 7.72% (20/12/2027)	SOV	2588.62	2.98
SDL Uttar Pradesh 7.67% (29/11/2027)	SOV	2585.61	2.97
SDL Rajasthan 7.86% (27/12/2027)	SOV	2089.36	2.40
SDL Gujarat 7.80% (27/12/2027)	SOV	2077.87	2.39
SDL Uttar Pradesh 7.59% (25/10/2027)	SOV	2062.48	2.37
SDL Gujarat 7.62% (01/11/2027)	SOV	1807.21	2.08
SDL Karnataka 7.70% (15/11/2027)	SOV	1657.90	1.91
SDL Rajasthan 7.64% (01/11/2027)	SOV	1548.53	1.78
SDL Rajasthan 7.65% (29/11/2027)	SOV	1033.62	1.19
SDL Karnataka 7.64% (08/11/2027)	SOV	1033.39	1.19
SDL Tamilnadu 7.69% (20/12/2027)	SOV	1036.14	1.19
SDL West Bengal 7.68% (06/12/2027)	SOV	1034.00	1.19
SDL Karnataka 7.82% (27/12/2027)	SOV	1039.39	1.19
GOI - 7.38% (20/06/2027)	SOV	1029.60	1.18
SDL Karnataka 7.55% (25/10/2027)	SOV	515.49	0.59
SDL Karnataka 7.65% (06/12/2027)	SOV	517.34	0.59
SDL Uttar Pradesh 7.56% (11/10/2027)	SOV	515.06	0.59
SDL Karnataka 7.69% (20/12/2027)	SOV	207.23	0.24
SDL Gujarat 7.69% (20/12/2027)	SOV	31.08	0.04

Name of the Instrument	Ratings	Market Value Rs. Lakhs	% to NAV
Non-Convertible Debentures/Bonds			
07.70 % Rec Ltd.	CRISIL AAA	9522.98	10.95
07.54 % Indian Railways			
Finance Corporation Ltd.	CRISIL AAA	5816.55	6.69
07.30 % Power Grid			
Corporation Of India Ltd.	CRISIL AAA	3969.69	4.56
07.20 % Power Grid			
Corporation Of India Ltd.	CRISIL AAA	3750.14	4.31
07.83 % Indian Railways			
Finance Corporation Ltd.	CRISIL AAA	2552.65	2.93
07.27 % Indian Railways			
Finance Corporation Ltd.	CRISIL AAA	2534.31	2.91
07.65 % Power			
Finance Corporation	CRISIL AAA	2391.14	2.75
07.59 % National			
Housing Bank	CRISIL AAA	1022.24	1.18
07.33 % Indian Railways			
Finance Corporation Ltd.	CRISIL AAA	964.92	1.11
07.49 % Indian Railways			
Finance Corporation Ltd.	CRISIL AAA	162.74	0.19
Repo		1679.01	1.93
Portfolio Total		85417.50	98.19
Cash / Net Current Asset		1579.17	1.81
Net Assets		86996.67	100.00

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.)	120,000	360,000	NA	NA	NA	390,000
Total Value as on Jun 30, 2025 (Rs.)	126,043	408,300	NA	NA	NA	445,695
Returns	9.56%	8.37%	NA	NA	NA	8.24%
Total Value of B: Nifty SDL Plus AAA PSU Bond						
Dec 2027 60: 40 Index TRI	126,293	411,209	NA	NA	NA	448,930
B: Nifty SDL Plus AAA PSU Bond						
Dec 2027 60: 40 Index TRI	9.96%	8.85%	NA	NA	NA	8.69%
Total Value of AB: CRISIL 10 Year Gilt Index	126,800	416,215	NA	NA	NA	454,916
AB: CRISIL 10 Year Gilt Index	10.78%	9.67%	NA	NA	NA	9.53%
(Inception date :30-Mar-2022) (First Installment date : 05-Apr-2022)						

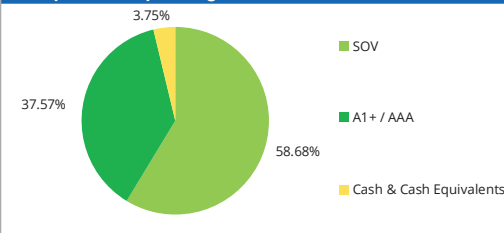
Past performance may or may not be sustained in the future. Returns greater than 1 year period are compounded annualized. Income Distribution cum capital withdrawals are assumed to be reinvested and bonus is adjusted. Load is not taken in to consideration. For SIP returns, monthly investment of equal amounts invested on the 1st day of every month has been considered.

For scheme performance refer pages 85 - 104.

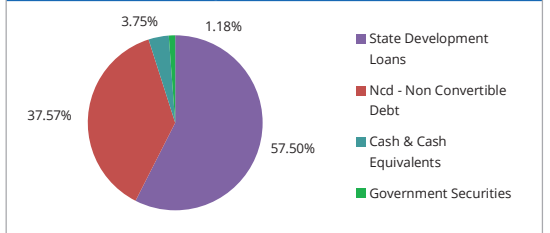
*B: Benchmark, AB: Additional Benchmark; For Scheme Risk-O-Meter and Scheme Benchmark Risk-O-Meter please refer page number 105 of Factsheet.

Source: MFI Explorer

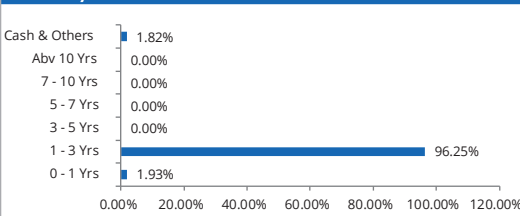
Composition by Ratings



Instrument Wise Composition



Maturity Ladder



NAV Movement

