



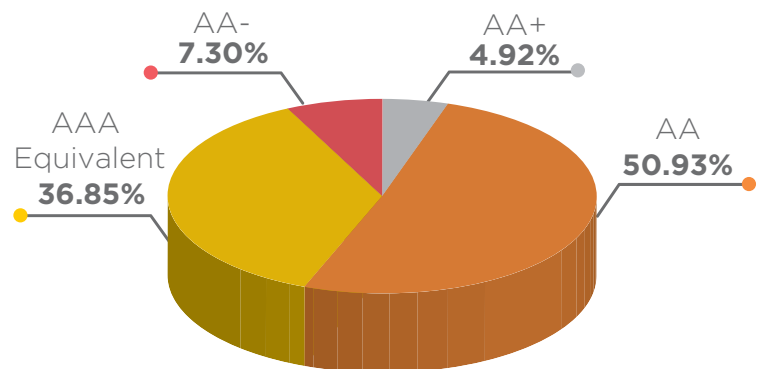
## IDFC CREDIT RISK FUND

(Previously known as IDFC Credit Opportunities Fund)

An open ended debt scheme predominantly investing in AA and below rated corporate bonds

IDFC Credit Risk Fund fund aims to provide an optimal risk-reward profile to investors by focusing on companies with well-run management and evolving business prospects or good businesses with improving financial profile.

### ASSET QUALITY



#### Fund Features:

**Category:** Credit Risk

**Monthly Avg AUM:** ₹1,614.60 Crores

**Inception Date:** 3rd March 2017

**Fund Manager:** Mr. Arvind Subramanian (w.e.f. 03rd March 2017)

**Standard Deviation (Annualized):** 1.46%

**Modified Duration:** 2.25 years

**Average Maturity:** 2.86 years

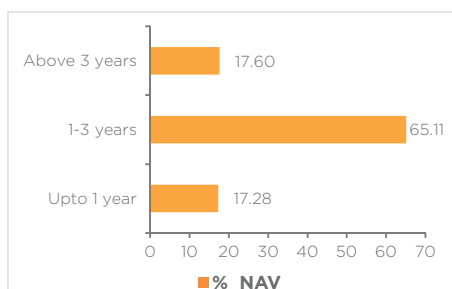
**Yield to Maturity:** 7.58%

**Benchmark:** 65% NIFTY AA Short Duration Bond Index + 35% NIFTY AAA Short Duration Bond Index (w.e.f 11/11/2019)

**Exit Load:** 1% if redeemed/switched out within 365 days from the date of allotment

**Options Available:** Growth & Dividend (Payout, Reinvestment & Sweep facility)

#### Maturity Bucket:



### PORTFOLIO

(28 February 2020)

Name	Rating	Total (%)
<b>Corporate Bond</b>		<b>81.15%</b>
Hindalco Industries	AA	9.19%
Bank of Baroda	AA	7.41%
IndusInd Bank	AA	6.95%
Tata Steel	AA-	6.07%
HDFC	AAA	5.90%
Indian Railway Finance Corporation	AAA	5.56%
Tata Housing Development Company	AA	4.56%

Standard Deviation calculated on the basis of 1 year history of monthly data

Gsec/SDL yields have been annualized wherever applicable

**MUTUAL FUND INVESTMENTS ARE SUBJECT TO MARKET RISKS, READ ALL SCHEME RELATED DOCUMENTS CAREFULLY.**

**PORTFOLIO** (28 February 2020)

Name	Rating	Total (%)
Axis Bank	AA+	4.01%
Tata Power Company	AA	3.71%
Afcons Infrastructure	AA	3.33%
Reliance Industries	AAA	3.30%
NABARD	AAA	3.23%
Tata Power Renewable Energy <sup>#</sup>	AA(CE)	3.08%
Walwhan Renewable Energy <sup>#</sup>	AA(CE)	3.05%
National Highways Auth of Ind	AAA	2.89%
LIC Housing Finance	AAA	2.76%
Tata Steel	AA	1.86%
Vedanta	AA	1.53%
Tata Motors	AA-	1.23%
Mahindra Rural Housing Finance	AA+	0.91%
REC	AAA	0.62%
<b>Zero Coupon Bond</b>		<b>6.26%</b>
Aditya Birla Fashion and Retail	AA	6.26%
<b>PTC</b>		<b>4.63%</b>
First Business Receivables Trust <sup>^</sup>	AAA(SO)	4.63%
<b>Net Cash and Cash Equivalent</b>		<b>7.96%</b>
<b>Grand Total</b>		<b>100.00%</b>

<sup>^</sup>PTC originated by Reliance Industries Limited  
<sup>#</sup>Corporate Guarantee from Tata Power



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

- To generate optimal returns over medium to long term
- To predominantly invest in a portfolio of corporate debt securities across the credit spectrum

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

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