

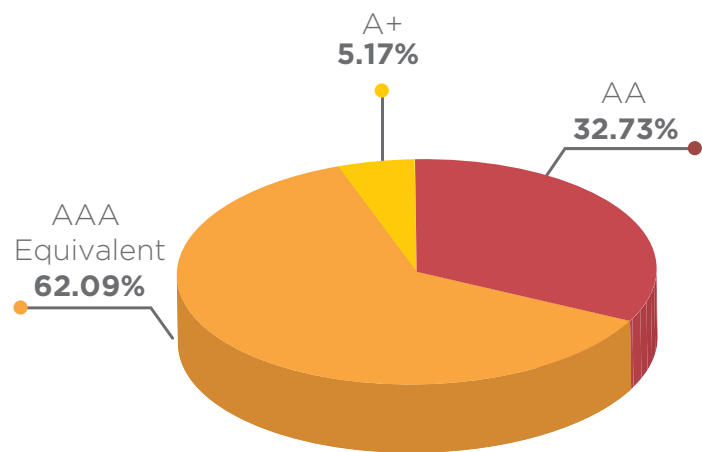


IDFC CREDIT RISK FUND

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: (Data as on 31st May'21)

Category: Credit Risk

Monthly Avg AUM: ₹828.25 Crores

Inception Date: 3rd March 2017

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

Standard Deviation (Annualized): 1.89%

Modified Duration: 2.89 years

Average Maturity: 3.89 years

Macaulay Duration: 3.06 years

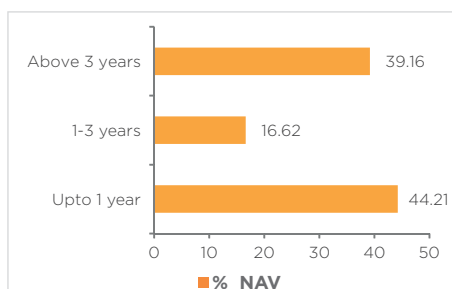
Yield to Maturity: 6.54%

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, IDCW[®] - Quarterly, Half yearly, Annual and Periodic (Payout, Reinvestment & Sweep facility)

Maturity Bucket:



[®]Income Distribution cum capital withdrawal

PORTFOLIO

(31 May 2021)

Name	Rating	Total (%)
Corporate Bond		51.77%
Tata Power Renewable Energy [#]	AA(CE)	6.16%
Reliance Industries	AAA	6.11%
Bharti Hexacom	AA	5.94%
National Highways Auth of Ind	AAA	5.80%
Tata Steel	AA	5.37%
Afcons Infrastructure	A+	5.17%
Hindalco Industries	AA	5.02%
IndusInd Bank [®]	AA	4.19%

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

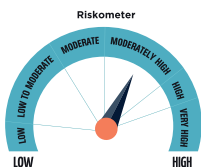
Gsec/SDL yields have been annualized wherever applicable

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

PORTFOLIO (31 May 2021)

Name	Rating	Total (%)
Bank of Baroda®	AA	3.04%
Indian Bank®	AA	2.38%
Indian Railway Finance Corporation	AAA	1.30%
HDFC	AAA	0.65%
Tata Power Company	AA	0.63%
Government Bond		21.72%
7.17% - 2028 G-Sec	SOV	14.99%
5.22% - 2025 G-Sec	SOV	3.57%
7.59% - 2026 G-Sec	SOV	2.57%
5.15% - 2025 G-Sec	SOV	0.59%
PTC		8.22%
First Business Receivables Trust^	AAA(SO)	8.22%
Net Cash and Cash Equivalent		18.29%
Grand Total		100.00%

^First Business Receivables Trust- wt. avg. mat: 1.92 years
(PTC originated by Reliance Industries Limited)
#Corporate Guarantee from Tata Power
®AT1 Bonds under Basel III



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 understand that their principal will be at Moderately High risk

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