



IDFC Floating Rate Fund

An Open-ended Debt Scheme predominantly investing in floating rate instruments (including fixed rate instruments converted to floating rate exposures using swaps/derivatives).

A Scheme with Moderate Interest Rate Risk and Moderate Credit Risk.

IDFC Floating Rate Fund is our offering in the Satellite bucket for a minimum recommended horizon of 6 months.

The fund is proposed under the Satellite Bucket offering which means it will not run a constrained duration or constrained credit risk strategies.

Currently the fund proposes to run a low to short duration risk profile with some allocation to sub AAA strategies.

However, currently the fund aims to maintain a minimum of 70% in AAA/A1+Equivalent/Sovereign/Quasi Sovereign (at the time of investment). Further the fund does not aim to invest in securities rated lower than AA (at the point of investment).

Fund Features: (Data as on 31st January'22)

Category: Floater Fund

Monthly Avg AUM: ₹1,048.21 Crores

Inception Date: 18th February 2021

Fund Manager: Mr. Suyash Choudhary (w.e.f. 28th July 2021), Mr. Arvind Subramanian (w.e.f. 18th February 2021)

Modified Duration: 0.97 year

Average Maturity: 1.14 years

Macaulay Duration: 1.00 year

Yield to Maturity: 4.37%

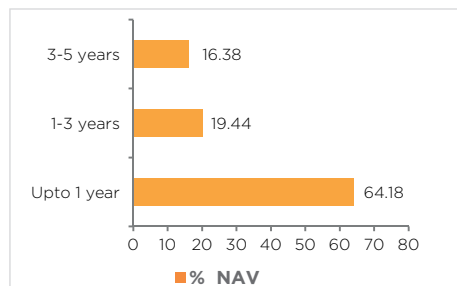
Benchmark: Nifty Low Duration Debt Index

Minimum Investment Amount: Fresh Purchase – ₹ 5000/- & in any amount thereafter

Exit Load: Nil

Options Available: Growth & IDCW® Option – Daily, Weekly, Monthly, Quarterly, Annual and Periodic (each with Reinvestment, Payout and Sweep facility).

Maturity Bucket:



©Income Distribution cum capital withdrawal

LIQUIDITY

For very short term parking of surplus or emergency corpus

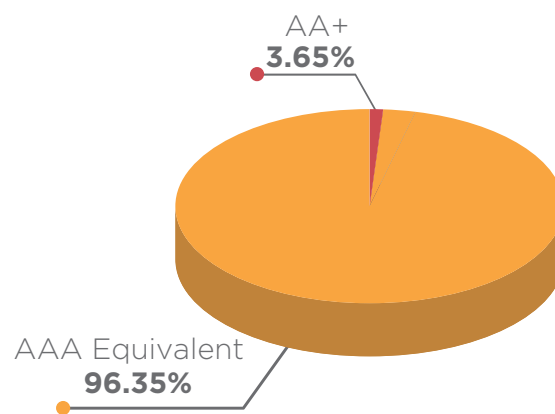
CORE

Ideally forms bulk of your allocation-Funds that focus on high credit quality and low to moderate maturity profile

SATELLITE

Funds that can take higher risk-either duration risk or credit risk or both

ASSET QUALITY



PORTFOLIO

(31 January 2022)

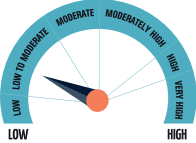
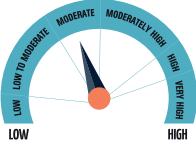
Name	Rating	Total (%)
Corporate Bond		36.13%
HDFC	AAA	8.90%
REC	AAA	8.42%
Summit Digitel Infrastructure Private	AAA	5.08%
Sikka Ports and Terminals	AAA	3.21%
NABARD	AAA	3.12%
Bharti Hexacom	AA+	2.60%
Jamnagar Utilities & Power Private	AAA	2.16%
Larsen & Toubro	AAA	1.06%
Hindalco Industries	AA+	1.06%
National Housing Bank	AAA	0.52%
Commercial Paper		18.05%
Kotak Mahindra Prime	A1+	10.32%
Kotak Mahindra Investments	A1+	7.73%
Government Bond		11.30%
5.63% - 2026 G-Sec	SOV	11.30%
Floating Rate Note		8.81%
Kotak Mahindra Bank	A1+	7.26%
Axis Bank	A1+	1.56%
Certificate of Deposit		1.54%
Axis Bank	A1+	1.54%
Net Cash and Cash Equivalent		24.17%
Grand Total		100.00%

Portfolio has 46.16% exposure to Interest Rate Swaps


Potential Risk Class Matrix

Credit Risk of the scheme →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk of the scheme ↓			
Relatively Low (Class I)			
Moderate (Class II)		B-II	
Relatively High (Class III)			

A Scheme with Moderate Interest Rate Risk and Moderate Credit Risk.

Scheme risk-o-meter	This product is suitable for investors who are seeking*	Benchmark risk-o-meter
 <p>Investors understand that their principal will be at Low to Moderate risk</p>	<ul style="list-style-type: none"> To generate short-term optimal returns. To invest predominantly in floating rate instruments. <p>*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.</p>	 <p>Nifty Low Duration Debt Index</p>