



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

Category: Floater Fund

Monthly Avg AUM: ₹ 684.65 Crores

Inception Date: 18th February 2021

Fund Manager: Mr. Suyash Choudhary
(w.e.f. 28th July 2021)

Standard Deviation (Annualized): 0.79%

Modified Duration: 0.99 years

Average Maturity: 1.12 years

Macaulay Duration: 1.02 years

Yield to Maturity: 6.37%

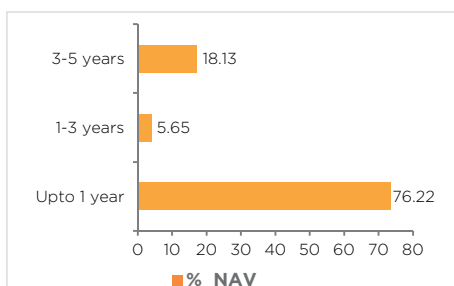
Benchmark: Nifty Low Duration Debt Index

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:



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).

LIQUIDITY

For very short term parking of surplus or emergency corpus

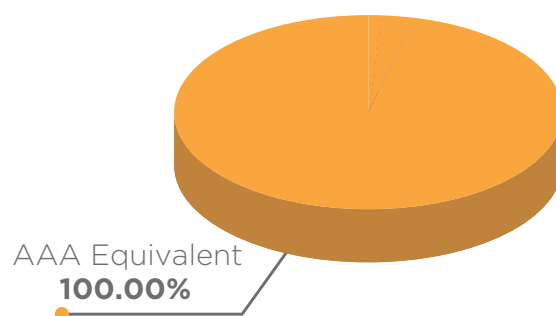
CORE

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



@Income Distribution cum capital withdrawal

Mr. Arvind Subramanian managed this scheme up to 15th July, 2022.

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 August 2022)

Name	Rating	Total (%)
Certificate of Deposit		56.28%
Axis Bank	A1+	12.77%
Canara Bank	A1+	12.11%
Small Industries Dev Bank of India	A1+	11.89%
Export Import Bank of India	A1+	11.53%
Kotak Mahindra Bank	A1+	4.00%
HDFC Bank	A1+	3.99%
Corporate Bond		22.11%
REC	AAA	13.89%
NABARD	AAA	4.13%
Larsen & Toubro	AAA	1.65%
HDFC	AAA	1.63%
National Housing Bank	AAA	0.80%
Government Bond		18.13%
5.63% - 2026 G-Sec	SOV	18.13%
Net Cash and Cash Equivalent		3.48%
Grand Total		100.00%

Portfolio has 61.53% exposure to Interest Rate Swaps

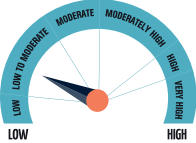
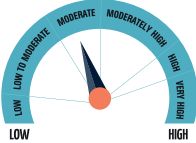


This scheme has exposure to floating rate instruments and / or interest rate derivatives. The duration of these instruments is linked to the interest rate reset period. The interest rate risk in a floating rate instrument or in a fixed rate instrument hedged with derivatives is likely to be lesser than that in an equivalent maturity fixed rate instrument. Under some market circumstances the volatility may be of an order greater than what may ordinarily be expected considering only its duration. Hence investors are recommended to consider the unadjusted portfolio maturity of the scheme as well and exercise adequate due diligence when deciding to make their investments.

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