Let's address some of the common concerns for migrating SSIS packages to Azure data Factory

There are some security concerns for Migration, and if you have one, know that:

Data Factory does not store any data except for the credentials it needs to access cloud data stores, and even these credentials are encrypted using certificates managed by Microsoft.

The data movement in Data Factory has been certified for several compliances, including HIPPA & the ISO Certificates.

For data in transit to Azure services, Azure uses HTTPS.

And if you want to further secure the data, you can use VPN or the ExpressRoute.

When you use Azure-SSIS IR to run the packages, Azure manages the VMs in the background, & you are billed on a per hour cost for those VMs. So, if you are not running the packages, you can shut down the Azure SSIS IR.

You don’t have to worry about SQL Server license as the cost gets added to the per hour cost of the VM.

If you have a Software Assurance agreement with Azure Hybrid Benefit, you can apply your SQL Server license to waive the per hour cost of the SQL Server license and only pay for the virtual machine.

The next concern you might have is whether you need to learn any new tool.

As discussed earlier you will continue to use SSDT for development and SSMS for administration. In addition to that, you will learn how to schedule and monitor in Azure Data Factory.