



BlackRock

Jio BlackRock Mutual Fund

Annual Report 2025-26



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REPORT FROM JIO BLACKROCK TRUSTEE PRIVATE LIMITED TO THE UNIT HOLDERS OF THE SCHEMES OF JIO BLACKROCK MUTUAL FUND

Dear Unit holder(s),

The Board of Directors of Jio BlackRock Trustee Private Limited ("The Trustee") are pleased to present the First Annual Report and the Audited Accounts of the schemes of Jio BlackRock Mutual Fund ("the Fund") for the Financial Year ended March 31, 2026.

1. SCHEME PERFORMANCE, FUTURE OUTLOOK AND OPERATIONS OF THE SCHEMES

A. Scheme performance

The Assets Under Management ("AUM"), the Net Asset Value ("NAV") per unit and the performance of the schemes vis-à-vis their benchmarks for the financial year/ period(s) ended March 31, 2026, are given in **Annexure A**.

Brief Comments on Scheme performance:

Pursuant to the SEBI Master Circular for Mutual Funds dated March 20, 2026, the Trustees have reviewed the performance of all 13 schemes launched during the period ended March 31, 2026. As these schemes have not yet completed one year, returns are presented on a simple annualized basis from the date of allotment.

1. Our debt funds are designed to manage money efficiently over shorter periods. We are pleased to report that our key debt funds (JioBlackRock Liquid Fund, JioBlackRock Money Market Fund and JioBlackRock Overnight Fund) have been in the top quartile (when ranked on the basis of the performance registered since their inception) compared to their peer group funds.
2. Similarly, JioBlackRock Arbitrage Fund has been ranking in the top quartile on the basis of the performance registered since its inception.
3. Index funds aim to closely follow the performance of a specific market benchmark. Our equity index schemes - JioBlackRock NIFTY50 Index Fund, JioBlackRock NIFTY Next 50 Index Fund, JioBlackRock Midcap 150 Index Fund and JioBlackRock SmallCap 250 Index Fund - along with our fixed-income index fund, JioBlackRock Nifty 8-13 yr G-Sec Index Fund have been performing consistently in terms of tracking the respective benchmarks closely. The equity index funds have registered consistent accretion to the AUM since inception.
4. Jio BlackRock Flexi Cap Fund aims at generating returns through investing in equities across large-cap, mid-cap, and small-cap companies taking inputs from BlackRock's Systematic Active Equity (SAE) approach. This is a disciplined, data-driven method designed to balance growth opportunities with careful risk management across different market conditions. It has been seeing consistent accretion to the AUM since its inception.
5. During the reporting period, we expanded our offerings to give investors more choices to meet their financial goals. The AMC expanded its offerings during the year with the launch of the JioBlackRock Sector Rotation Fund, JioBlackRock Large Cap Fund, JioBlackRock Low Duration Fund and JioBlackRock Short Duration Fund. These launches reflect the AMC's commitment to building a full-stack investment platform across different asset classes and durations.

B. Future Outlook

The AMC remains well-positioned to benefit from India's steady economic growth, the shift toward formalized savings, and the growing participation of everyday investors. As these long-term trends unfold, our focus is on ensuring the AMC continues to deliver value and stability for your investments. Looking ahead, the AMC's strategy for active equity funds is anchored in expanding its Systematic Active Equity (SAE) framework, which combines data-driven insights with disciplined risk management to deliver consistent risk-adjusted outcomes across market cycles. To serve a wider range of investors across the country, the AMC is also preparing to introduce new product categories, including Specialized Investment Funds (SIFs) and Exchange Traded Funds (ETFs). We anticipate that these new offerings, combined with greater digital accessibility, will provide you with more choices tailored to your financial goals. Importantly, the AMC will continue to rely on BlackRock's global technology—specifically the Aladdin platform—to maintain strong risk management and protect your interests in all market conditions.

Regarding the market outlook, the AMC's Investment team notes an improving environment for Indian equities. Corporate earnings growth has accelerated in the first quarter of 2026 and cooling global crude oil prices have eased pressures on India's broader economy. Furthermore, recent supportive measures by the government and the Reserve Bank of India (RBI) have created a stable backdrop for both the bond and equity markets.

While the immediate outlook is positive, the AMC's experts note that not all companies or sectors will grow at the same pace. Because performance is expected to vary widely across different industries, the AMC will focus on careful, active selection of stocks and sectors rather than relying on a general market uplift to drive returns for investors.

C. Operations of the Schemes

As of March 31, 2026, the Fund successfully managed a diverse suite of 13 open-ended schemes, comprising equity (2), hybrid (1), debt (5), and index strategies (5). During this inaugural period, Assets Under Management (AUM) reached ₹15,218.05 crores, supported by a growing base of 13,61,713 investor folios. Scheme-wise particulars are set out in **Annexure A**.

The Trustee Board has verified that the AMC maintains a net worth well in excess of regulatory mandates and has operated in strict adherence to investment restrictions and fair valuation policies.

2. BRIEF BACKGROUND OF SPONSORS, FUND, THE TRUSTEE COMPANY AND THE AMC

A. SPONSORS

JioBlackRock Mutual Fund is sponsored by the Co-Sponsors. The Co-Sponsor are the Settlor of the Mutual Fund Trust. The Co-Sponsors have entrusted a sum of INR 2,00,000 (Indian Rupees Two Lakhs) vide contribution of INR 1,00,000 (Indian Rupees One Lakh) each to the Trustee Company as the initial contribution towards the corpus of the Mutual Fund.

Sponsor 1 i.e. Jio Financial Services Limited (JFSL) is a Core Investment Company (CIC) registered with the Reserve Bank of India. As a new-age institution, JFSL operates a full-stack financial services ecosystem through customer-facing subsidiaries, including Jio Credit Limited, Jio Insurance Broking Limited, Jio Payment Solutions Limited, Jio Leasing Services Limited, Jio Finance Platform and Service Limited, and Jio Payments Bank Limited.

Sponsor 2 i.e. BlackRock Financial Management Inc. is a wholly owned subsidiary of BlackRock Inc. BlackRock, Inc. (together, with its subsidiaries, unless the context otherwise indicates, "BlackRock" or the "Company") is a leading publicly traded investment management firm with \$14 trillion of assets under management ("AUM") at December 31, 2025. With approximately 24,900 employees in more than 30 countries who serve clients in over 100 countries across the globe, BlackRock provides a broad range of investment management and technology services to institutional and retail clients worldwide. BlackRock's diverse platform of alpha-seeking active, private markets, index and cash management investment strategies across asset classes enables the Company to offer choice and tailor investment and asset allocation solutions for clients.

B. Jio BlackRock Mutual Fund

Jio BlackRock Mutual Fund (referred as ‘the Mutual Fund’/ ‘JioBlackRock Mutual Fund’) has been constituted as a trust vide the trust deed dated December 05, 2024 (the “Trust Deed”), in accordance with the provisions of the Indian Trusts Act, 1882 (2 of 1882) with Jio Financial Services Limited (the “Sponsor 1”) and BlackRock Financial Management Inc. (the “Sponsor 2”), acting as the Sponsors (hereafter referred to as the “Co-Sponsors/Sponsors”) and JioBlackRock Trustee as the Trustee Company of the Trust.

Jio BlackRock Trustee Private Limited has entered into an Investment Management Agreement dated December 6, 2024, with Jio BlackRock Asset Management Private Limited to function as the Investment Manager for all the Schemes of Jio BlackRock Mutual Fund. The Trust Deed has been registered with the office of sub-registrar at Mumbai vide registration no. BBE2-28307-2024 under the Registration Act, 1908. The Mutual Fund has been registered with Securities and Exchange Board of India (“SEBI”) on May 26, 2025, with Registration Code: MF/085/25/11.

C. Jio BlackRock Trustee Private Limited (Trustee Company and Trustees)

Jio BlackRock Trustee Private Limited (referred as the Trustee Company or Trustee or JioBlackRock Trustee), through its Board of Directors, shall discharge its obligations as trustee of JioBlackRock Mutual Fund. The Trustees is the exclusive owner of the Trust Fund and holds the same in trust for the benefit of the unitholders. The Trustee has been discharging its duties and carrying out the responsibilities as provided in the Regulations and the Trust Deed. The Trustee seeks to ensure that the Fund and the Schemes floated there under are managed by the AMC in accordance with the Trust Deed, the Regulations, directions and guidelines issued by the SEBI, the Stock Exchanges, the Association of Mutual Funds in India and other regulatory agencies. The Trustee Company also ensures that the transactions entered into by the AMC are in accordance with the SEBI (Mutual Funds) Regulations, 2026 (“SEBI MF Regulations / Regulations”) and will also review the activities carried on by the AMC.

D. Jio BlackRock Asset Management Private Limited

Jio BlackRock Asset Management Private Limited (referred as ‘the AMC’ or ‘JioBlackRock AMC’) is a Private Limited Company incorporated under the provisions of the Companies Act, 2013 on October 28, 2024, having its registered office at Unit No. 1301, 13th Floor, Altimus Building, Plot No.130, Worli Estate, Pandurang Budhkar Marg, Worli, Mumbai- 400018, Maharashtra, India. JioBlackRock AMC has been appointed as the Asset Management Company (the “AMC”) of JioBlackRock Mutual Fund by the Trustee Company vide Investment Management Agreement dated December 06, 2024 (the “IMA”), executed between the Trustee Company and the AMC. In terms of the IMA, the AMC has assumed day to day investment management of the Mutual Fund and in such capacity, makes investment decisions and manages the schemes of the Mutual Fund in accordance with the scheme objectives, the Trust Deed, the IMA and the Regulations and guidelines issued in this regard.

3. INVESTMENT OBJECTIVES OF THE SCHEME(S):

The investment objective of the Scheme(s) of Jio BlackRock Mutual Fund as at March 31, 2026 is as under:

S.no	Scheme Name	Investment Objective
1.	JioBlackRock Overnight Fund	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of debt and money market instruments with overnight maturity. There is no assurance that the investment objective of the Scheme will be achieved.
2.	JioBlackRock Liquid Fund	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of money market and debt instruments with residual maturity up to 91 days. There is no assurance that the investment objective of the Scheme will be achieved.
3.	JioBlackRock Money Market Fund	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of money market instruments with residual maturity up to 1 year. There is no assurance that the investment objective of the Scheme will be achieved.

S.no	Scheme Name	Investment Objective
4.	JioBlackRock Nifty 50 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.
5.	JioBlackRock Nifty Next 50 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Next 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.
6.	JioBlackRock Nifty Midcap 150 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Midcap 150 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.
7.	JioBlackRock Nifty Smallcap 250 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Smallcap 250 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.
8.	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Passive investment in gilt securities replicating the composition of Nifty 8-13 yr G-Sec Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.
9.	JioBlackRock Flexi Cap Fund	The investment objective of the Scheme is to generate long term capital appreciation by investing in equity and equity related instruments across market capitalization. There is no assurance that the investment objective of the Scheme will be achieved.
10.	JioBlackRock Arbitrage Fund	The investment objective of the Scheme is to generate capital appreciation and income by predominantly investing in arbitrage opportunities in the cash and derivatives segment of the equity market, and by investing the balance in debt and money market instruments. There is no assurance that the investment objective of the Scheme will be achieved.
11.	JioBlackRock Low Duration Fund	The investment objective of the Scheme is to generate income through investment in debt and money market instruments such that the Macaulay duration of the portfolio is between 6 months to 12 months. There is no assurance that the investment objective of the Scheme will be achieved.
12.	JioBlackRock Short Duration Fund	The investment objective of the Scheme is to generate income through investment in money market and debt instruments such that the Macaulay duration of the portfolio is between 1 year to 3 years. There is no assurance that the investment objective of the Scheme will be achieved.
13.	JioBlackRock Sector Rotation Fund	The investment objective of the Scheme is to generate long term capital appreciation by investing in equity and equity related instruments following sector rotation theme. There is no assurance that the investment objective of the Scheme will be achieved.

4. SIGNIFICANT ACCOUNTING POLICIES:

The significant accounting policies form part of the notes to the accounts annexed to the Balance Sheet of the Schemes in the Fund. Accounting policies for preparation of financial statements of the schemes of Jio BlackRock Mutual Fund are in accordance with the Securities and Exchange Board of India (Mutual Funds) Regulations, 2026.

5. UNCLAIMED INCOME DISTRIBUTION CUM CAPITAL WITHDRAWAL (IDCW) & REDEMPTIONS:

The details of Unclaimed IDCWs and redemptions under the various schemes are given in **Annexure B**.

6. INVESTOR COMPLAINTS:

The Statement on status of redressal of complaints received against Jio BlackRock Mutual Fund during the financial year 2025-26 is enclosed as **Annexure C**.

7. EXERCISING VOTING RIGHTS:

In terms of applicable clause(s) of SEBI Master Circular for Mutual Funds dated March 20, 2026, the Fund has framed a general voting policy and procedures for exercising the voting rights in respect of shares held by its Schemes (“**Voting Policy**”). The Board of Directors of the AMC and Trustee Company has adopted the Voting Policy and the same is annexed as **Annexure D1**. The Scrutinizer’s certification on examining the reports containing the details of votes cast during the financial year 2025-26 annexed as **Annexure D2**. The details of summary of votes cast during the financial year 2025-26 along with the rationale for voting decision is disclosed on the AMC website at www.jioblackrockamc.com.

8. REPORT ON STEWARDSHIP ACTIVITIES:

As per SEBI Master Circular for Mutual Funds dated March 20, 2026, SEBI has mandated all Mutual Funds to frame Stewardship Code in relations to their investments in listed equities. The circular requires reporting of stewardship activities. Accordingly, report on stewardship activities for financial year 2025-26 is enclosed herewith as **Annexure E**.

9. SCHEME WISE RISK-O-METER:

As per SEBI Master Circular for Mutual Funds dated March 20, 2026, the table of scheme wise changes in Risk-o-meter as at March 31, 2026, is enclosed as **Annexure F**. The annual disclosure of risk-o-meter is also disclosed by the AMC on the website at www.jioblackrockamc.com.

10. DISCLOSURES PERTAINING TO NAV ADJUSTED FOR SWING FACTOR ALONG WITH THE PERFORMANCE IMPACT (APPLICABLE TO OPEN ENDED DEBT SCHEMES):

Swing pricing refers to a process for adjusting a fund’s Net Asset Value (NAV) to effectively pass on transaction costs stemming from net capital activity (i.e. flows into or out of a scheme) to the investors associated with that activity. This would help to ensure fairness of treatment to all the investors i.e. whether entering, exiting or remaining invested in mutual fund schemes, particularly during market dislocation.

During FY 2025-26, there were no circumstances which warranted application of swing pricing under any of the schemes of the Fund. Accordingly, the disclosures pertaining to NAV adjusted for swing factor along with performance impact for applicable open ended debt schemes is not applicable.

11. LIABILITY AND RESPONSIBILITY OF TRUSTEE

The main responsibility of the Trustee is to safeguard the interest of the Unitholders and inter-alia ensure that the AMC functions in the interest of investors and in accordance with the Regulations, the provisions of the Trust Deed and the Statement of Additional Information, Scheme Information Document of the respective Schemes. From the information provided to the Trustee Company and the reviews and due diligence the Trustee Company has undertaken; the Trustee Company believes that the AMC has operated in the interests of the unitholders.

12. STATUTORY INFORMATION:

- a) The Sponsors are not responsible or liable for any loss resulting from the operation of the Schemes of the Fund beyond their initial contribution of Rs. 2,00,000/- for setting up the Fund, and such other accretions / additions to the same.
- b) The price and redemption value of the units, and income from them, can go up as well as down with fluctuations in the market value of its underlying investments.

- c) Full Annual Report of the Schemes shall be disclosed on the website (www.jioblackrockamc.com) and shall be available for inspection at the Head Office of the mutual fund. On written request, present and prospective unit holder can obtain copy of the Trust Deed, the full Annual Report of the Fund / AMC at a nominal price. Further, the annual report of AMC shall be available for information on website www.jioblackrockamc.com. Upon request of any unitholder, annual report of the AMC shall be provided to them.

ACKNOWLEDGEMENT:

The Board of Directors of Jio BlackRock Trustee Private Limited wish to thank the unit holders of the scheme for their faith in Jio BlackRock Mutual Fund and also thank the Government of India, the Securities and Exchange Board of India (SEBI), the Reserve Bank of India (RBI) and the Association of Mutual Funds in India (AMFI) for the guidance provided by them.

The Trustees also thank the Sponsors, the Registrar and Transfer Agent, Fund Accountant, Custodian, Bankers, Depositories, Brokers, Stock Exchanges, key partners and service providers for their unstinted support. The guidance and services provided by the Auditors, sincerity and dedication of the Trustee Officer and employees of Jio BlackRock Asset Management Private Limited are also appreciated.

**For and on behalf of the Board of
Jio BlackRock Trustee Private Limited**

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748
Date: July 14, 2026
Place: Mumbai

SD/-
Diana Dhote
Director
DIN: 10558367

ANNEXURE A
Scheme details, including performance of Schemes of Jio BlackRock Mutual Fund

	Scheme Name	Date of allotment	AUM as on March 31, 2026 (in Cr)	NAV as on March 31, 2026 (in Rs)	Fund Returns Since inception returns %	Benchmark Returns Since inception returns %
1	JioBlackRock Overnight Fund	04-Jul-2025	646.14	1,040.0235	5.41	5.32
2	JioBlackRock Liquid Fund	04-Jul-2025	5997.19	1,044.4482	6.01	5.83
3	JioBlackRock Money Market Fund	04-Jul-2025	3410.6	1,043.0101	5.81	5.67
4	JioBlackRock Nifty 50 Index Fund	18-Aug-2025	218.86	8.9852	-16.46	-16.16
5	JioBlackRock Nifty Next 50 Index Fund	18-Aug-2025	163.73	8.9728	-16.66	-16.26
6	JioBlackRock Nifty Midcap 150 Index Fund	18-Aug-2025	226.33	9.1341	-14.05	-13.53
7	JioBlackRock Nifty Smallcap 250 Index Fund	18-Aug-2025	285.23	8.4554	-25.06	-24.54
8	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	18-Aug-2025	28.88	10.0651	1.06	1.27
9	JioBlackRock Flexi Cap Fund	13-Oct-2025	2636.56	8.88	-24.19	-25.13
10	JioBlackRock Arbitrage Fund	16-Dec-2025	344.2	10.2168	7.54	7.87
11	JioBlackRock Low Duration Fund	19-Jan-2026	824.06	1,011.2369	5.78	5.76
12	JioBlackRock Short Duration Fund	19-Jan-2026	318.37	1,007.7134	3.97	3.04
13	JioBlackRock Sector Rotation Fund	13-Feb-2026	117.91	8.8173	-93.84	-94.42

Past performance may or may not be sustained in future and is not a guarantee of any future returns. As the schemes of Jio BlackRock Mutual Fund have not completed one year, returns shown under heading 'Fund returns' Since inception returns %' are in simple annualized terms which are calculated from the date of allotment.

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty 1D Rate Index																				
JioBlackRock Overnight Fund	- Regular income over short term that may be in line with overnight call rates - Investment in debt and money market instruments with overnight maturity	 The risk of the scheme is Low	 The risk of the benchmark is Low																				
Potential Risk Class Matrix (JioBlackRock Overnight Fund)																							
<table border="1"> <tr> <td>Credit Risk →</td><td>Relatively Low (Class A)</td><td>Moderate (Class B)</td><td>Relatively High (Class C)</td></tr> <tr> <td>Interest Rate Risk ↓</td><td></td><td></td><td></td></tr> <tr> <td>Relatively Low (Class I)</td><td>A-I</td><td></td><td></td></tr> <tr> <td>Moderate (Class II)</td><td></td><td></td><td></td></tr> <tr> <td>Relatively High (Class III)</td><td></td><td></td><td></td></tr> </table>		Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk ↓				Relatively Low (Class I)	A-I			Moderate (Class II)				Relatively High (Class III)					
Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)																				
Interest Rate Risk ↓																							
Relatively Low (Class I)	A-I																						
Moderate (Class II)																							
Relatively High (Class III)																							

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty Liquid Index A-I																	
JioBlackRock Liquid Fund	- Regular income over short term investment horizon - To generate income by investing in money market and debt instruments with maturity upto 91 days	The risk of the scheme is Low to Moderate	The risk of the benchmark is Low to Moderate																	
Potential Risk Class Matrix (JioBlackRock Liquid Fund) <table> <tr> <td>Credit Risk →</td><td rowspan="2">Relatively Low (Class A)</td><td rowspan="2">Moderate (Class B)</td><td rowspan="2">Relatively High (Class C)</td></tr> <tr> <td>Interest Rate Risk ↓</td></tr> <tr> <td>Relatively Low (Class I)</td><td>A-I</td><td></td><td></td></tr> <tr> <td>Moderate (Class II)</td><td></td><td></td><td></td></tr> <tr> <td>Relatively High (Class III)</td><td></td><td></td><td></td></tr> </table>				Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk ↓	Relatively Low (Class I)	A-I			Moderate (Class II)				Relatively High (Class III)			
Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)																	
Interest Rate Risk ↓																				
Relatively Low (Class I)	A-I																			
Moderate (Class II)																				
Relatively High (Class III)																				

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty Money Market Index A-I																	
JioBlackRock Money Market Fund	- Regular income over short term - To generate income by investing in money market instruments	The risk of the scheme is Low to Moderate	The risk of the benchmark is Low to Moderate																	
Potential Risk Class Matrix (JioBlackRock Money Market Fund) <table> <tr> <td>Credit Risk →</td><td rowspan="2">Relatively Low (Class A)</td><td rowspan="2">Moderate (Class B)</td><td rowspan="2">Relatively High (Class C)</td></tr> <tr> <td>Interest Rate Risk ↓</td></tr> <tr> <td>Relatively Low (Class I)</td><td></td><td>B-I</td><td></td></tr> <tr> <td>Moderate (Class II)</td><td></td><td></td><td></td></tr> <tr> <td>Relatively High (Class III)</td><td></td><td></td><td></td></tr> </table>				Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk ↓	Relatively Low (Class I)		B-I		Moderate (Class II)				Relatively High (Class III)			
Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)																	
Interest Rate Risk ↓																				
Relatively Low (Class I)		B-I																		
Moderate (Class II)																				
Relatively High (Class III)																				

Fund Name	Investment Objective	Scheme Riskometer	Benchmark Riskometer Nifty 50 Index (TRI)
JioBlackRock Nifty 50 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.	The risk of the scheme is Very High	The risk of the benchmark is Very High

Fund Name	Investment Objective	Scheme Riskometer	Benchmark Riskometer Nifty Next 50 Index (TRI)
JioBlackRock Nifty Next 50 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Next 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.	The risk of the scheme is Very High	The risk of the benchmark is Very High

Fund Name	Investment Objective	Scheme Riskometer	Benchmark Riskometer Nifty Midcap 150 Index (TRI)
JioBlackRock Nifty Midcap 150 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Midcap 150 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.	The risk of the scheme is Very High	The risk of the benchmark is Very High

Fund Name	Investment Objective	Scheme Riskometer	Benchmark Riskometer Nifty Smallcap 250 Index (TRI)
JioBlackRock Nifty Smallcap 250 Index Fund	Passive investment in equity and equity related securities replicating the composition of Nifty Smallcap 250 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.	The risk of the scheme is Very High	The risk of the benchmark is Very High

Fund Name	Investment Objective	Scheme Riskometer	Benchmark Riskometer Nifty 8-13 yr G-Sec Index
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Passive investment in gilt securities replicating the composition of Nifty 8-13 yr G-Sec Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.	The risk of the scheme is Moderate	The risk of the benchmark is Moderate

Potential Risk Class Matrix (JioBlackRock Nifty 8-13 yr G-Sec Index Fund)

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

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty 500 Index (TRI)
JioBlackRock Flexi Cap Fund	- Long-Term Capital Appreciation - Investment in equity and equity related instruments of companies across market capitalization	The risk of the scheme is Very High	The risk of the benchmark is Very High

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty 50 Arbitrage Index (TRI)
JioBlackRock Arbitrage Fund	- Income over short term - Investment predominantly in arbitrage opportunities in cash and derivative segment of the equity market	The risk of the scheme is Low	The risk of the benchmark is Low

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty Low Duration Debt Index A-I
JioBlackRock Low Duration Fund	- Income over short term investment horizon - Investment in debt and money market instruments such that the Macaulay duration of the portfolio is between 6 months to 12 months	The risk of the scheme is Low to Moderate	The risk of the benchmark is Low to Moderate

Potential Risk Class Matrix (JioBlackRock Low Duration Fund)

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

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty Short Duration Debt Index A-II
JioBlackRock Short Duration Fund	- Income over short term investment horizon - Investment in money market and debt instruments such that the Macaulay duration of the portfolio is between 1 year to 3 years	The risk of the scheme is Low to Moderate	The risk of the benchmark is Moderate

Potential Risk Class Matrix (JioBlackRock Short Duration Fund)

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

Fund Name	This product is suitable for investors who are seeking*	Scheme Riskometer	Benchmark Riskometer Nifty 500 Index (TRI)
JioBlackRock Sector Rotation Fund	- Long-Term Capital Appreciation - Investment in equity and equity related instruments following sector rotation theme	The risk of the scheme is Very High	The risk of the benchmark is Very High

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

The above risk-o-meters are as on March 31, 2026. Please refer to [https:// www.jioblackrockamc.com/statutory-disclosure/addendum-and-notices/notice-cum-addendums](https://www.jioblackrockamc.com/statutory-disclosure/addendum-and-notices/notice-cum-addendums) for more details.

ANNEXURE B
Unclaimed IDCW and redemption data as on March 31, 2026

S.no	Name of the Scheme	Unclaimed IDCWs		Unclaimed Redemptions	
		No. of Investors	Amount (Rs.)	No. of Investors	Amount (Rs.)
1.	JioBlackRock Flexi Cap Fund - Direct - Growth	-	-	22,286.92	14
2.	JioBlackRock Liquid Fund - Direct - Growth	-	-	10,054.14	6
3.	JioBlackRock Money Market Fund - Direct - Growth	-	-	9,808.86	4
4.	JioBlackRock Nifty Next 50 Index Fund - Direct Growth	-	-	9,173.67	5
5.	JioBlackRock Nifty Smallcap 250 Index Fund - Direct Growth	-	-	6,603.04	5
6.	JioBlackRock Nifty Midcap 150 Index Fund - Direct Growth	-	-	4,679.45	4
7.	JioBlackRock Overnight Fund - Direct - Growth	-	-	3,533.83	4
8.	JioBlackRock Nifty 50 Index Fund - Direct Growth	-	-	1,511.94	4
	Total	-	-	67,651.85	46

ANNEXURE C
Redressal of Complaints received during the period: 01/04/2025 to 31/03/2026
Name of the Mutual Fund: Jio BlackRock Mutual Fund

Total Number of Folios as on 31/03/2026: 13,61,713

Total complaints report (including complaints received through SCORES)

Complaint code	Type of complaint#	(a) No. of complaints pending at the beginning of the period	(b) No of complaints received during the period	Action on (a) and (b)									
				Resolved					Non Actionable *	Pending			
				Within 30 days	30-60 days	60-180 days	Beyond 180 days	Average time taken ^ (in days)		0-3 months	3-6 months	6-12 months	Beyond 12 months
IA	Non receipt of amount declared under Income Distribution cum Capital Withdrawal option	0	0	0	0	0	0	0	0	0	0	0	0
IB	Interest on delayed payment of amount declared under Income Distribution cum Capital Withdrawal option	0	0	0	0	0	0	0	0	0	0	0	0
IC	Non receipt of Redemption Proceeds	0	3	0	0	0	0	6	0	0	0	0	0



Complaint code	Type of complaint#	(a) No. of complaints pending at the beginning of the period	(b) No of complaints received during the period	Action on (a) and (b)									
				Resolved					Non Actionable *	Pending			
				Within 30 days	30-60 days	60-180 days	Beyond 180 days	Average time taken ^ (in days)		0-3 months	3-6 months	6-12 months	Beyond 12 months
I D	Interest on delayed payment of Redemption	0	0	0	0	0	0	0	0	0	0	0	0
II A	Non receipt of Statement of Account/Unit Certificate	0	0	0	0	0	0	0	0	0	0	0	0
II B	Discrepancy in Statement of Account	0	0	0	0	0	0	0	0	0	0	0	0
II C	Data corrections in Investor details	0	0	0	0	0	0	0	0	0	0	0	0
II D	Non receipt of Annual Report/Abridged Summary	0	0	0	0	0	0	0	0	0	0	0	0
III A	Wrong switch between Schemes	0	0	0	0	0	0	0	0	0	0	0	0
III B	Unauthorized switch between Schemes	0	0	0	0	0	0	0	0	0	0	0	0
III C	Deviation from Scheme attributes	0	0	0	0	0	0	0	0	0	0	0	0
III D	Wrong or excess charges/load	0	0	0	0	0	0	0	0	0	0	0	0
III E	Non updation of changes viz.	0	0	0	0	0	0	0	0	0	0	0	0

Complaint code	Type of complaint#	(a) No. of complaints pending at the beginning of the period	(b) No of complaints received during the period	Action on (a) and (b)									
				Resolved					Non Actionable *	Pending			
				Within 30 days	30-60 days	60-180 days	Beyond 180 days	Average time taken ^ (in days)		0-3 months	3-6 months	6-12 months	Beyond 12 months
	address, PAN, bank details, nomination, etc												
III F	Delay in allotment of Units	0	0	0	0	0	0	0	0	0	0	0	0
III G	Unauthorized Redemption	0	0	0	0	0	0	0	0	0	0	0	0
IV	Others	0	47	47	0	0	0	5	0	0	0	0	0

including against its authorized persons/ distributors/ employees etc.

* Non actionable means the complaint that are incomplete / outside the scope of the mutual fund.

^ Average Resolution time is the sum total of time taken to resolve each complaint in days, in the current month divided by total number of complaints resolved in the current month.

Annexure D1

STEWARDSHIP CODE AND VOTING RIGHTS POLICY

I. Introduction

In terms of clause 7.26.14 of SEBI Master Circular for Mutual Funds dated March 20, 2026 issued by the Securities and Exchange Board of India (SEBI), as amended from time to time, Jio BlackRock Asset Management Private Limited (“the AMC”) has set out this Stewardship Code and Voting Rights Policy (hereinafter referred to as “This Policy”). The Stewardship Code has been specified in Annexure 10 of the aforementioned Master Circular.

The importance of institutional investors in capital markets across the world is increasing, and they are expected to shoulder greater responsibility towards their clients / beneficiaries by enhancing monitoring and engagement with their investee companies. Such activities are commonly referred to as ‘Stewardship Responsibilities’ of the institutional investors and are intended to protect their client’s wealth.

Whilst the Investment Policy of Jio BlackRock Asset Management Private Limited governs the investment function, this policy contains the set of stewardship principles and guidelines to engage with the management of investee companies and to exercise voting rights on shareholder resolutions of Investee companies. This Policy contains the stewardship principles as prescribed by SEBI and the principles that form the basis for exercise of all voting rights attached to the securities issued by the Investee Companies. In general, the AMC does not have the intention to participate directly or indirectly in the management of the companies, but it will use its influence as the representative of the shareholders amongst others by exercising its voting rights in accordance with the best interests of its fund’s unit holders.

All provisions applicable to Mutual Funds shall also apply to Specialized Investment Fund (‘SIF’) of the AMC i.e. Prism SIF, its strategies, unless specified otherwise. Further, please read units of Schemes of Jio BlackRock Mutual Fund interchangeably with strategies of Prism SIF.

II. STEWARDSHIP PRINCIPLES

1. Key Stewardship responsibilities

1.1 Primary Stewardship Responsibilities:

The AMC shall:

- i. take into consideration the performance (operational, financial, etc.), strategy, corporate governance practices (including board structure, remuneration, etc.) of investee companies, when undertaking buy and sell decisions;
- ii. enhance shareholder/investor value through productive engagement with investee companies;
- iii. vote on matters including material environmental, social and governance principles in a manner which is in the best interests of its shareholders/investors;

1.2 Discharge of Stewardship Responsibilities:

The AMC shall discharge its stewardship responsibilities through:

- i. voting on shareholders’ resolutions, as may be necessary to protect the long term interest of shareholders/investors;
- ii. engaging with the investee company through discussions with management, interaction with investee company boards etc. as stated in this Policy on a best effort basis.

1.3 Responsibility for oversight of the stewardship activities:

The Investment Team shall ensure implementation of stewardship principles as enumerated in this Policy.

The Investment Committee shall monitor and oversee the AMC's stewardship activities. Further, the AMC shall ensure that the personnel involved in the implementation of the principles of the Policy are adequately trained to carry out their responsibilities under the Policy.

The AMC may avail the services of external agencies in discharging its Stewardship responsibilities. If the AMC avails the services of external agencies in discharging its Stewardship responsibilities, then the Investment Committee shall ensure that the Stewardship responsibilities are exercised properly and diligently.

2. Managing Conflict of Interest

2.1 A conflict of interest exists where the interests or benefits of the AMC conflict with the interests or benefits of the shareholders/investors or the investee company.

2.2 Avoid conflict of interest: The AMC shall undertake reasonable steps to avoid actual or potential conflict of interest situations. The AMC shall be guided by the Conflicts of Interest Policy of the AMC and this Policy with a view to manage conflicts of interest in fulfilling its stewardship responsibilities.

2.3 Identifying conflict of interest: While dealing with investee companies, the AMC may be faced with a conflict of interest, inter alia, in the following instances, where:

- i. the AMC and the investee company are part of the same group or are associates; or
- ii. the AMC has proprietary investments in the investee company; or
- iii. the Investment Team of the AMC has personal investments in the investee company.

2.4 Manner of managing conflict of interest:

The AMC has adopted several general organizational arrangements with a view to managing potential conflicts. The effectiveness of these procedures and measures is being reviewed regularly and amended in line with changes in the law, the regulatory framework and any changes in the business activities of the AMC.

In this regard, the AMC has in place a Conflict of Interest Policy which inter alia contains the procedures to be followed in case a conflict of interest occurs and a non-exhaustive list of typical examples of situations where conflicts may arise along with the procedures is in place to address such conflict. These procedures and measures shall be followed by the AMC to manage conflicts of interest in fulfilling its stewardship responsibilities. There shall be clear segregation of voting function and the client relations/ sales functions. Further, on a case to case basis, the AMC may decide to have a blanket ban on investments in certain cases or may refer such conflict of interest matters to the Investment Committee. The records of minutes of decisions taken to address such conflicts shall be maintained. Further, with regard to voting in cases where conflict of interest exists, refer to sub-point no. 5.4 'Conflict of Interest' under the point 5 on 'Voting and disclosure of voting activity' in this document.

3. Monitoring of investee companies

3.1 The Investment Team of the AMC shall be guided by the Investment Policy of JioBlackRock Asset Management Private Ltd. and this Policy for the continuous monitoring of the investee companies in respect of all aspects which the AMC considers important which shall include performance of the companies, corporate governance, strategy, risks etc.

3.2 Manner of Monitoring:

- i. The Investment Team led by the Chief Investment Officer shall be responsible for the monitoring of the investee company's strategy, performance, quality of company management, board, leadership, corporate governance

including remuneration, structure of the board (including board diversity, independent directors etc.), related party transactions, risks, including Environmental, Social and Governance (ESG) risks, Shareholder rights, their grievances etc., which shall be on a best effort basis.

- ii. The AMC may use publicly available information, management meetings, sell side research and industry information and may engage with the investee companies through investor analyst calls/meetings, if held, to monitor the investee companies.
- iii. The AMC may, to the extent feasible, attend general meetings and other meetings conducted by the management of the investee company to which it is invited. There might be instances where the management of the company is not accessible or where the Investment Team believes that there is no incremental information to be obtained from the management. In such cases, monitoring could be through other external sources, on a best effort basis.
- iv. Subject to compliance with the Investment Policy of Jio BlackRock Asset Management Private Ltd., the Investment Team shall monitor investee companies as required by this Policy depending on the level and nature of holdings in the investee companies.

For example:

- (i) companies where larger investments are made may involve higher levels of monitoring vis-à-vis companies where amount invested is insignificant from the point of view of its assets under management; or
- (ii) if the holding is a part of arbitrage position in any Scheme, or holding is the Index Fund, then the level of monitoring may not be high as these holdings are not active holdings or positions in the underlying companies.

3.3 While dealing with the investee companies, the AMC shall ensure compliance with the SEBI (Prohibition on Insider Trading) Regulations, 2015, the related SEBI circulars and the Prohibition of Insider Trading Policy of the AMC, as amended from time to time.

4. Active Intervention in the investee companies including collaboration with other institutional investors

4.1 The AMC shall monitor the investee companies continuously as required by the Investment Policy of Jio BlackRock Asset Management Private Ltd. and this Policy. The AMC may intervene if, in its opinion, intervention is required to protect value of the investment and for discharging its stewardship responsibility. Circumstances for intervention may, inter alia, include poor financial performance of the company, corporate governance related practices, remuneration, strategy, ESG risks, leadership issues, litigation etc.

The Company may intervene on a case-by-case basis if it feels that its intervention is required to protect value of its investment and for discharging its stewardship responsibility. Decision for intervention will be decided by the Investment Committee based on the broad parameters such as seriousness of the issue, Intervention in investee companies having governance related issues, ESG risks and fraud issues etc.

4.2 Intervention by the AMC:

The decision for intervention shall be taken by the AMC on a case to case basis based on all available facts of the investee company at that point in time. The AMC may decide to intervene if it believes that its intervention is required to protect value of the investment and for discharging its stewardship responsibility. Intervention may also be considered even when a passive investment policy is followed or if the volume of investment is low if the circumstances so demand.

4.3 The manner of intervention may include the following, depending on a case to case basis:

- i. If the AMC believes that any proposal by the management of the Investee Company is not in the interest of the shareholders, then the AMC may try to raise its concerns to the management of the investee company. On a case to case basis, the AMC may decide to vote against any resolutions that go against the interest of the unit holders.

- ii. The AMC may seek clarifications from the investee companies, should there be insufficient information/disclosure or non-compliance of any Regulations or any adverse impact to shareholder value etc.
- iii. The AMC may nominate a representative to attend the meetings of shareholders so that such concerns can be raised and brought to the attention of the management as well as other shareholders.
- iv. In the event the management of the investee company fails to undertake constructive steps to resolve the concerns raised by the AMC within a reasonable timeframe, the AMC may take all reasonable steps to highlight the concerns to the Board of Directors of the investee companies (through a formal written communication/ meetings etc.).
- v. On a case to case basis, the AMC may take appropriate steps in the interest of the investors to resolve the concerns including exiting its investments.
- vi. The AMC may consider collective engagement with other institutional shareholders on a general basis and in particular, when it believes, a collective engagement will lead to a higher quality and/or a better response from the investee company. The AMC may approach, or may be approached by, other institutional shareholders to provide a joint representation to the investee companies to address specific concerns.
- vii. Depending on the facts of the case and if other Mutual Funds also have investments in the investee companies, the AMC may decide to write to the Association of Mutual Funds in India (AMFI) with a request to represent the Mutual Fund Industry in highlighting to the investee companies the common concerns of the Mutual Fund Industry in the investee companies.

5. Voting and disclosure of voting activity

5.1 Philosophy

Voting Right means the right of a shareholder to vote on matters of corporate policy and other resolutions. The exercise of voting rights requires the regular monitoring of financial performances, corporate governance matters, industry performances and subsequent consideration of the potential impact of a vote on the value of the securities of the issuer held by the Schemes of Jio BlackRock Mutual Fund. In order to discharge its obligations under this policy, the AMC accesses and utilizes research on management performance and corporate governance issues, drawn from its in-house research team, independent research firms amongst others.

The Schemes are entitled to exercise the voting rights attached to the shares held by the respective schemes. The shareholders do not necessarily need to be physically present at the site of the company's annual meeting / extra-ordinary general meeting in order to exercise their right to vote. It is common for shareholders to voice their vote by proxy and accordingly the AMC may do so.

The AMC will generally vote with the issuer company's management on routine matters where the AMC does not have a differing point of view. With respect to non-routine matters such as proposed take-over, merger etc., the financial impact will be analysed, and the vote will be cast on a case by case basis. Mutual fund / AMC will only vote in the exclusive interest of the unit holders, without taking into consideration the interest of the businesses of associated Companies. The strict separation of the AMC's asset management activities from other activities within associated companies prevents access of the Asset Management Company to insider and price sensitive information for which use and/or disclosure of such information could generate conflicts of interest. As a result, Jio and BlackRock Group companies inter se may differ on a voting issue.

The AMC will generally abstain from voting for the following reasons:

- i. The Holding is a part of the Arbitrage position in any fund. As these holdings are not active holdings or positions in the underlying companies and the AMC has no economic interest on the day of voting, the AMC will abstain from voting on any resolutions from such holdings.

- ii. In case of the Mutual Funds having no economic interest on the day of voting, it may be exempted from compulsorily casting of votes.
- iii. In case the Mutual Fund has no economic interest on the day of voting, it may be exempted from compulsorily casting of votes e.g., the Schemes of the Jio BlackRock Mutual Fund held the securities as on the record date, but these have been sold prior to the date of the meeting.

5.2 Voting Guidelines:

The list of corporate matters for which voting rights may be required to be exercised is very wide.

However, some of the matters are critical for the investors and may impact the value of the investment in the long run.

Broadly,

- i. The AMC supports resolutions that change the state of incorporation, merger and other corporate restructuring etc. which are in the interest of the shareholder (respective schemes of Jio BlackRock Mutual Fund).
- ii. The changes to the capital structure proposed by the company management, which the AMC believes to be in the long-term interest of the company and the shareholders shall be supported and the AMC shall oppose such requests as are appearing to be unreasonably dilutive.
- iii. The AMC shall support proposals for employee equity compensation plans and other employee ownership plans including management compensation and employee benefits provided, the same are perceived by the AMC to be in the long term interest of the company and shall enhance shareholders value. The AMC shall oppose overly generous stock options which could dilute existing shareholders' value and also employee compensation perceived to be excessive.
- iv. The AMC shall evaluate issues relating to social and corporate responsibilities and may support matters which are believed to have significant socio-economic benefits but are not at a cost to the shareholders value.
- v. The AMC shall support the Board's nominees in the election of Directors and generally support proposals that strengthen the independence of the Board of Directors. The AMC believes that the foundation for good corporate governance is the selection of responsible, qualified, independent corporate Directors who are likely to diligently represent the interest of the Shareholders and oversee the management of the company in a manner that will seek to maximise shareholder value over time.
- vi. Other proposals submitted to shareholders related to selection of the auditors, amendments to the company's charter or by-laws and Issues, including those business issues specific to the issuer or those raised by shareholders of the issuer, would be addressed on a case-by-case basis with a focus on the potential impact of the vote on shareholder value. The AMC reserves the right to vote against any resolution that goes against the interest of its unit holders.
- vii. The AMC shall evaluate the Related Party Transactions of the investee companies (excluding own group companies) and shall decide on a case-to-case basis whether to vote for or against such resolutions in the best interest of its unit holders. For this purpose, "Related Party Transactions" shall have same meaning as assigned to them in clause (zc) of Sub-Regulation (1) of Regulation (2) of the SEBI (Listing Obligation and Disclosure Requirements) Regulations, 2015.

For all remaining resolutions which are not covered in sub-point (i) to (vii) herein above in this point 5.2, the AMC shall also compulsorily cast its vote.

The vote shall be casted at the Mutual Fund Level. However, in case Fund Manager/(s) of any specific scheme has a strong view against the views of Fund Manager/(s) of the other schemes, the voting at scheme level shall be allowed subject to recording of detailed rationale for the same.

5.3 Decision Making Process:

The decision regarding the voting on the resolutions of the Investee companies, i.e., whether the AMC will vote for or

against the resolution or refrain from voting shall be taken by Research Analysts/ Fund Managers and approved by the Chief Investment Officer (CIO). In case the CIO is unavailable, the Chief Executive Officer (CEO) will give the approval. The AMC may consult other Institutional Shareholders and/ or may consider the inputs from external independent voting advisory agencies.

5.4 Conflict of Interest:

The AMC by virtue of being promoted by a large Financial Institution with many affiliates may be in a situation of conflict of interest. Conflict of interest may arise on account of the following situations:

- i. the AMC and the investee company are part of the same group or are associates; or
- ii. the AMC has proprietary investments in the investee company; or
- iii. the Investment Team of the AMC has personal investments in the investee company.

In such cases, the AMC will continue to ensure that the voting is in the best interest of the unit holders. However, if, in the opinion of the AMC, the AMC is highly conflicted in any particular resolution, the AMC may refrain from voting in such a case.

5.5 Review and Control Process:

The Investment Committee of the AMC shall review the voting rights exercised by the AMC periodically.

Fund Managers/Decision makers shall submit a declaration on a quarterly basis to the Trustees that the votes cast by them have not been influenced by any factor other than the best interest of the unit holders. Further, Trustees in their Half Yearly Trustee Report to SEBI, shall confirm the same.

On an annual basis, the AMC shall obtain Auditor's certification on the voting reports disclosed. Such auditor's certification shall be submitted to the Board of Directors of the Trustee Company and also disclosed in the relevant portion of the annual report distributed to the unitholders & on the website of the AMC.

The Board of Directors of the AMC and the Trustee Company shall review and ensure that the AMC has voted on important decisions that may affect the interest of investors and the rationale recorded for voting decision is prudent and adequate. The confirmation to the same, along with any adverse comments made by the auditors, shall be reported to SEBI in the half yearly trustee reports.

5.6 Delegation of Authority:

Any of the following personnel/ representatives of the AMC or an externally authorised agency would be authorised for exercising the voting rights by the Managing Director or the CEO (by whatever designation called) or the CIO:

- Fund Manager (s)
- Chief Compliance Officer
- Company Secretary
- Head – Research/ Research Analyst(s)
- Any other representative thought fit, depending on the matter on which vote is to be exercised.
- Representative of an externally authorized agency such as the Custodian

5.7 Exceptional circumstances:

There may be circumstances where the AMC believes it is in the best interests of a Fund to vote differently than in the manner contemplated by the Guidelines. The ultimate decision as to the manner in which the AMC's representatives / proxies will vote rests with the AMC.

5.8 Disclosures:

This Policy shall be disclosed on the Website of the AMC. Further, the Policy pertaining to Voting shall also be published

in the Annual Report distributed to the Unit Holders. The actual exercise of the proxy votes in the AGMs/EGMs of the investee companies including the specific rationale supporting its voting decision (for, against or abstain) with respect to each of the vote proposals shall be disclosed in the Annual Report to the Unit Holders and on the Website of the AMC:

The above mentioned disclosure of votes cast (for, against or abstain) including the specific rationale supporting its voting decision shall be made by the AMC in the annual report distributed to the unitholders and /or the website of the AMC as follows, in the format prescribed by SEBI, as amended from time to time:

- a. Disclosure of votes cast on the website (in machine readable spreadsheet format) on a quarterly basis, within 10 working days from the end of the quarter. A detailed report in this regard along with summary thereof shall also be disclosed on the website.
- b. Disclosure of votes cast on the website, on an annual basis. Further, the AMC shall provide the web link in the annual report regarding the disclosure of voting details.
- c. Additionally, a summary of the votes cast across all the investee companies and its break- up in terms of total number of votes cast in favour, against or abstained from shall also be published in the Annual Report.
- d. Auditor's certification on the Voting Reports shall be disclosed in the annual report and on the website.

6. Reporting of Stewardship activities

The AMC shall report to the unit holders of Jio BlackRock Mutual Fund periodically on how it has fulfilled its stewardship responsibilities as per this policy in an easy-to-understand format.

However, it may be noted that the compliance with the aforesaid principles does not constitute an invitation to manage the affairs of a company or preclude a decision of the AMC to sell a holding when it is in the best interest of clients or beneficiaries.

The AMC shall report periodically on its stewardship activities in the following manner:

- i. A report may be placed on the AMC's website on implementation of every principle. Different principles may also be disclosed with different periodicities. E.g., Voting may be disclosed on quarterly basis while implementation of conflict of interest policy may be disclosed on an annual basis. Any Updation of policy may be disclosed as and when done.
- ii. The report may also be sent as a part of the annual intimation to the unit holders.

7. Review of the policy:

This Policy shall be subject to annual review or in case of changes in the Regulations whichever is earlier.

Notwithstanding anything contained in this Policy, the provisions of the SEBI (Mutual Funds) Regulations, 2026 and the guidelines/circulars there under shall be applicable.

M. P. Chitale & Co.**Chartered Accountants**

708, Trade World, 'C' Wing, Kamala Mills Compound, Senapati Bapat Marg, Lower Parel, Mumbai 400 013. • Tel.: 43474301-43474303

The Board of Directors,

Jio BlackRock Asset Management Private Limited/

Jio BlackRock Trustee Private Limited

Unit No. 1301, Altimus, Plot No. 130,

Worli Estate, Pandurang Budhkar Marg, Worli,

Mumbai - 400018

We have been appointed as scrutinizer by Jio BlackRock Asset Management Private Limited to certify the disclosure of votes cast on their website for the financial year 2025-26 in terms of SEBI Master circular dated 27th June 2024 provision no. 6.16.7 of PART IV – Role of Mutual Funds in corporate governance of public listed companies.

We have verified the voting disclosures made by Jio BlackRock Asset Management Private Limited on the website for the period July 2025 to March 2026 based on data obtained from Institutional Investor Advisory Services (IIAS) server. We certify that AMC has disclosed details of all the votes cast in the format specified in the circular.

This certification has been issued for submission to Board of Directors of Jio BlackRock Trustee Private Limited and to disclose the same in the Jio BlackRock Asset Management Private Limited annual report and on Jio BlackRock Mutual Fund website in terms of SEBI Master circular dated 27th June 2024 provision no. 6.16.7 of PART IV – Role of Mutual Funds in corporate governance of public listed companies. and should not be used for any other purpose.

Yours faithfully,

For M.P. Chitale & Co.

Chartered Accountants

Firm Reg. No. 101851W

Vidya Barje

Partner

M. No. 104994

Mumbai, May 20, 2026

UDIN: 26104994CGTBCA9303

ANNEXURE E
REPORT OF COMPLIANCE OF STEWARDSHIP CODE FOR THE FINANCIAL YEAR 2025-26

As per SEBI Master Circular for Mutual Funds dated March 20, 2026, SEBI has mandated all Mutual Funds to follow the Stewardship Code in relation to the schemes' investments in listed equities of companies ("Investee Companies"). In accordance with Principle 6 of the Stewardship Guidelines, Mutual funds should provide a periodic report to the ultimate beneficiaries (unitholders) on discharge of stewardship responsibilities, as a part of public disclosures.

Accordingly, the status report on compliance with the stewardship activities/responsibilities during financial year 2025-26 is mentioned below:

S.no	Particulars of Principles of Stewardship Code	Status (Complied, Deviation, Partly Complied, Not Complied)	Remarks
1.	Institutional Investors should formulate a comprehensive policy on the discharge of their stewardship responsibilities, publicly disclose it, review and update it periodically.	Complied	The Stewardship Code of the AMC was approved by the Boards of the AMC and the Trustees on March 12, 2025 and March 13, 2025 respectively. Further, the Stewardship Code is reviewed and approved annually. The updated Stewardship Code is disclosed on the website of the AMC.
2.	Institutional investors should have a clear policy on how they manage conflicts of interest in fulfilling their stewardship responsibilities and publicly disclose it.	Complied	The Company has in place the guidelines for managing Conflict of Interest to ensure that the interest of investors is protected. The Stewardship Code provide process of identifying and managing conflict of interest with respect to investments in investee companies. In terms of the Stewardship Code of the AMC, potential conflict of interest in relation to an investee company, if any, is highlighted to the respective Committee by the Investment team. The respective Committee deal with the situation to address such conflicts. Minutes of the decision taken by the respective Committee is suitably documented. The respective Committee take decision in the best interest of all the investors.
3.	Institutional investors should monitor their investee companies	Complied	The Company engages with the investee companies as part of the research process that leads to an investment in an investee company, which include meetings with management. The Committee constituted under the AMC reviewed the monitoring activity carried out by the AMC.
4.	Institutional investors should have a clear policy on intervention in their investee companies. Institutional investors should also have a clear policy for collaboration with other institutional investors where required, to	Complied	The Stewardship Code covers when and how to intervene, if any intervention is required in any investee company. The Committee constituted under the AMC has reviewed the instances of intervention in the investee companies.

S.no	Particulars of Principles of Stewardship Code	Status (Complied, Deviation, Partly Complied, Not Complied)	Remarks
	preserve the interests of the ultimate investors, which should be disclosed.		
5.	Institutional investors should have a clear policy on voting and disclosure of voting activity.	Complied	The Company has in place a comprehensive voting policy which includes details of mechanisms of voting, circumstances in which voting should be for/against, disclosure of voting, escalations requiring the respective Committee's interventions etc. The Company also maintains record of its voting on investee company resolutions and disclose the same on its website on periodic basis, along with the rationale. Voting details are disclosed on the AMC website on quarterly basis.
6.	Institutional investors should report periodically on their stewardship activities	Complied	Jio BlackRock Mutual Fund has reported its stewardship activities as per the guidelines issued by SEBI and as per the Stewardship Code and Voting Policy.

ANNEXURE F
DISCLOSURE OF RISK-O-METER LEVELS (F.Y. 2025-2026)

S.no	Name of the Scheme	Risk-o-meter level at start of the financial year	Risk-o-meter level at end of the financial year	Number of changes in Risk-o-meter during the financial year
1.	JioBlackRock Money Market Fund	Not Applicable	Low to Moderate	0
2.	JioBlackRock Liquid Fund		Low to Moderate	0
3.	JioBlackRock Overnight Fund		Low	0
4.	JioBlackRock Nifty 50 Index Fund		Very High	0
5.	JioBlackRock Nifty Midcap 150 Index Fund		Very High	0
6.	JioBlackRock Nifty Next 50 Index Fund		Very High	0
7.	JioBlackRock Nifty Smallcap 250 Index Fund		Very High	0
8.	JioBlackRock Nifty 8-13 yr G-Sec Index Fund		Moderate	0
9.	JioBlackRock Flexi Cap Fund		Very High	0
10.	JioBlackRock Arbitrage Fund		Low	0
11.	JioBlackRock Short Duration Fund		Low to Moderate	1
12.	JioBlackRock Low Duration Fund		Low to Moderate	0
13.	JioBlackRock Sector Rotation Fund		Very High	0

Note: The schemes were launched during the financial year, hence the Risk-o-meter values as on March 31, 2025, are not applicable.

INDEPENDENT AUDITOR'S REPORT

To the Trustees of Jio BlackRock Mutual Fund

REPORT ON THE AUDIT OF THE FINANCIAL STATEMENTS

OPINION

1. We have audited the accompanying Financial Statements of the Schemes as mentioned in '**Annexure A**' (Collectively "the Schemes") of Jio BlackRock Mutual Fund, which comprises the Balance Sheets as at 31.03.2026, the Revenue Accounts, the statement of changes in net assets attributable to unitholders and the Statement of Cash Flow for the period/ year then ended and notes to the Financial Statements, including a summary of material accounting policies and other explanatory information.
2. In our opinion and to the best of our information and according to the explanations given to us, the aforesaid Financial Statements of the Schemes give a true and fair view in conformity with the Indian Accounting Standards (IND AS), including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996, as amended ('the SEBI Regulations') read with SEBI Master Circular dated 27.06.2024 on Guidelines on Accounting with respect to Indian Accounting Standards (IND AS)
 - a. in the case of Balance Sheets, of the state of affairs of the Schemes as at 31.03.2026;
 - b. in the case of the Revenue Accounts, of the surplus/deficit, as the case may be, for the period ended on that date; and
 - c. in the case of the Statement of Cash Flow, of the cash flows for the period ended on that date.
 - d. in the case of Statement of changes in Net Assets, changes in the net assets attributable to the unit holders of the scheme for the period ended on that date.

BASIS FOR OPINION

3. We conducted our audit of the Financial Statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ('ICAI'). Our responsibilities under those SAs are further described in the 'Auditor's Responsibilities for the Audit of Financial Statements' section of our report. We are independent of the Schemes in accordance with the 'Code of Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the Financial Statements under the SEBI Regulations, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion on the Financial Statements.

INFORMATION OTHER THAN THE FINANCIAL STATEMENTS AND AUDITOR'S REPORT THEREON

4. The Board of Directors of Jio BlackRock Trustee Private Limited (hereinafter referred to as 'the Trustee Company'), being the Schemes' Trustees, and Jio BlackRock Asset Management Private Limited (hereinafter referred to as 'the AMC'), being the Schemes' asset manager, are responsible for the other information. The other information comprises the information included in the Trustees' Report, but does not include the Financial Statements and our auditor's report thereon. The Trustees' report is expected to be made available to us after the date of this auditor's report.
5. Our opinion on the Financial Statements does not cover the other information and we do not express any form of assurance conclusion thereon.
6. In connection with our audit of the Financial Statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether the other information is materially inconsistent with the Financial Statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated.
7. When we read the Trustees' Report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

INDEPENDENT AUDITOR'S REPORT (Contd)

RESPONSIBILITIES OF MANAGEMENT AND THOSE CHARGED WITH GOVERNANCE FOR THE FINANCIAL STATEMENTS

8. The Board of Directors of the AMC and the Trustees are responsible for the preparation of these Financial Statements that give a true and fair view of the financial position, financial performance, cash flows and changes in the net assets attributable to unitholders of the Schemes in accordance with the accounting principles generally accepted in India, including accounting policies and standards as specified in the Ninth Schedule of the SEBI Regulations. This responsibility also includes the maintenance of adequate accounting records in accordance with the SEBI Regulations for safeguarding the assets of the Schemes and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent; and design, implementation and maintenance of adequate internal financial controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the Financial Statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.
9. In preparing the Financial Statements, the Board of Directors of the Trustee Company and the AMC are responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Scheme or to cease operations of a Scheme, or has no realistic alternative but to do so.
10. The Board of Directors of the Trustee Company and the AMC are also responsible for overseeing the Schemes' financial reporting process.

AUDITOR'S RESPONSIBILITY FOR THE AUDIT OF FINANCIAL STATEMENTS

11. Our objectives are to obtain reasonable assurance about whether the Financial Statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these Financial Statements.
12. As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:
 - Identify and assess the risks of material misstatement of the Financial Statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls.
 - Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances but not for the purpose of expressing an opinion on the effectiveness of internal control.
 - Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management.
 - Conclude on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the Financial Statements or, if such

INDEPENDENT AUDITOR'S REPORT (Contd)

disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Scheme to cease to continue as a going concern.

- Evaluate the overall presentation, structure and content of the Financial Statements, including the disclosures, and whether the Financial Statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

REPORT ON OTHER LEGAL AND REGULATORY REQUIREMENTS

- As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
 - We have sought and obtained all the information and explanations which, to the best of our knowledge and belief were necessary for the purpose of our audit;
 - The Balance Sheets, the Revenue Accounts, the Statement of Cash Flow and the Statement of Changes in Net Assets attributable to unitholders dealt with by this Report are in agreement with the books of account of the respective Schemes; and
 - In our opinion, the Financial Statements dealt with by this report have been prepared in accordance with the accounting policies and standards as specified in the Ninth Schedule to the SEBI Regulations.
- As required by the Eight Schedule of the SEBI Regulations, we report that:
 - In our opinion, and on the basis of information given to us, the methods used to value non-traded securities as at 31.03.2026, where applicable, are in accordance with the SEBI Regulations and other guidelines approved by the Board of Directors of the Trustee Company and are fair and reasonable.

For Chokshi & Chokshi LLP

Chartered Accountants

Firm's Registration No: 101872W / W100045

SD/-

Anish Shah

Partner

Membership No. 048462

UDIN: 26048462YOUFWB855

Mumbai

Date : 14-07-2026

INDEPENDENT AUDITOR'S REPORT (Contd)
ANNEXURE A
List of Schemes referred to in Auditor's Report dated

Sr. No.	Scheme Name	Inception Date	Balance Sheet Date	Surplus/Deficit
1	JioBlackRock Liquid Fund	04-07-2025	31-03-2026	Surplus
2	JioBlackRock Overnight Fund	04-07-2025	31-03-2026	Surplus
3	JioBlackRock Money Market Fund	04-07-2025	31-03-2026	Surplus
4	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	18-08-2025	31-03-2026	Surplus
5	JioBlackRock Low Duration Fund	19-01-2026	31-03-2026	Surplus
6	JioBlackRock Short Duration Fund	19-01-2026	31-03-2026	Surplus
7	JioBlackRock Nifty 50 Index Fund	18-08-2025	31-03-2026	Deficit
8	JioBlackRock Nifty Next 50 Fund	18-08-2025	31-03-2026	Deficit
9	JioBlackRock Nifty Midcap 150 Fund	18-08-2025	31-03-2026	Deficit
10	JioBlackRock Nifty Smallcap 250 Index Fund	18-08-2025	31-03-2026	Deficit
11	JioBlackRock Flexi Cap Fund	13-10-2025	31-03-2026	Deficit
12	JioBlackRock Arbitrage Fund	16-12-2025	31-03-2026	Surplus
13	JioBlackRock Sector Rotation Fund	13-02-2026	31-03-2026	Deficit



BALANCE SHEET

AS AT MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

PARTICULARS	Note No.	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
		As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
ASSETS				
FINANCIAL ASSETS				
Cash and cash equivalents	1	732.21	60,057.15	41,492.95
Balances with Bank/(s)	2	356.06	89.53	113.74
Derivative financial instruments	3	-	-	-
Receivables	4	-	-	-
Investments	5	7,03,953.51	4,489.56	3,03,674.04
Other Financial assets	6	19.58	38.17	754.40
NON-FINANCIAL ASSETS				
Investment Property	7	-	-	-
Other Non -Financial assets	8	-	-	-
TOTAL ASSETS (A)		7,05,061.36	64,674.41	3,46,035.13
LIABILITIES				
FINANCIAL LIABILITIES				
Derivative financial instruments	9	-	-	-
Payables	10	133.88	18.73	4,893.31
Borrowings	11	1,05,019.61	-	-
Other Financial Liabilities	12	156.07	18.61	69.54
NON-FINANCIAL LIABILITIES				
Provisions		-	-	-
Other Non-Financial Liabilities	13	32.99	23.45	12.17
TOTAL LIABILITIES (B)		1,05,342.55	60.79	4,975.02
NET ASSETS ATTRIBUTABLE TO HOLDER OF REDEEMABLE UNITS		5,99,718.81	64,613.62	3,41,060.11

The Notes referred to herein form an integral part of the Balance Sheet

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

BALANCE SHEET

AS AT MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

PARTICULARS	Note No.	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
		As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
ASSETS				
FINANCIAL ASSETS				
Cash and cash equivalents	1	18.86	2,664.10	6,568.98
Balances with Bank/(s)	2	1.37	1.15	3.14
Derivative financial instruments	3	-	-	-
Receivables	4	65.52	-	-
Investments	5	2,790.36	77,965.25	27,280.16
Other Financial assets	6	88.15	1,799.62	597.42
NON-FINANCIAL ASSETS				
Investment Property	7	-	-	-
Other Non -Financial assets	8	-	-	-
TOTAL ASSETS (A)		2,964.26	82,430.12	34,449.70
LIABILITIES				
FINANCIAL LIABILITIES				
Derivative financial instruments	9	-	-	-
Payables	10	75.03	7.06	2,606.06
Borrowings	11	-	-	-
Other Financial Liabilities	12	1.05	13.69	5.86
NON-FINANCIAL LIABILITIES				
Provisions		-	-	-
Other Non-Financial Liabilities	13	0.01	3.13	0.69
TOTAL LIABILITIES (B)		76.09	23.88	2,612.61
NET ASSETS ATTRIBUTABLE TO HOLDER OF REDEEMABLE UNITS		2,888.17	82,406.24	31,837.09

The Notes referred to herein form an integral part of the Balance Sheet

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

REVENUE ACCOUNT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

		JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	Note No.	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
INCOME				
Interest Income		33,479.19	5,239.38	16,712.57
Dividend Income		-	-	-
Gain on fair value changes	14	22.46	-	78.05
Gain on Sale/Redemptions of Investments	15	229.10	0.95	82.86
Other income		0.64	-	-
Total Income (A)		33,731.39	5,240.33	16,873.48
EXPENSES				
Finance Costs		749.66	-	-
Fees and commission expenses	16	376.42	31.35	323.42
Loss on fair value changes	17	432.72	0.27	428.49
Loss on Sale/Redemptions of Investments	18	352.97	0.01	496.53
Others	19	204.67	63.03	129.26
Total Expense (B)		2,116.44	94.66	1,377.70
Surplus/ Deficit for the Reporting Period (A-B)		31,614.95	5,145.67	15,495.78

The Notes referred to herein form an integral part of the Revenue account

The Notes referred to herein form an integral part of the Revenue account

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
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DIN: 10903748

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DIN: 10905826

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

Place: Mumbai
Date : 14-07-2026

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

REVENUE ACCOUNT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

		JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	Note No.	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
INCOME				
Interest Income		131.29	640.43	379.94
Dividend Income		-	-	-
Gain on fair value changes	14	-	12.28	0.86
Gain on Sale/Redemptions of Investments	15	2.01	5.07	15.26
Other income		-	-	-
Total Income (A)		133.30	657.78	396.06
EXPENSES				
Finance Costs		0.00	-	-
Fees and commission expenses	16	0.35	14.94	8.80
Loss on fair value changes	17	75.50	122.29	156.89
Loss on Sale/Redemptions of Investments	18	24.56	20.88	13.83
Others	19	1.63	7.19	4.17
Total Expense (B)		102.04	165.30	183.69
Surplus/ Deficit for the Reporting Period (A-B)		31.26	492.48	212.37

The Notes referred to herein form an integral part of the Revenue account

The Notes referred to herein form an integral part of the Revenue account

0.00 represents amount less than Rs. 500

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
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DIN: 10905826

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Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
Particulars	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
A. Cashflows from Operating activities			
Surplus/ Deficit for the Reporting Period (A-B)	31,614.95	5,145.67	15,495.78
<u>Adjustments to reconcile surplus/(deficit) to net cash flows</u>			
Add :Change in Loss on fair value changes	432.71	0.26	428.03
Less :Change in Gain on fair value changes	(22.46)	-	(78.05)
Add:Amortization of premium / discount on investment cost	(31,622.88)	(1,026.38)	(15,881.71)
Add / (Less) :Interest income	(1,857.32)	(4,212.99)	(829.86)
Add / (Less) :Dividend income	-	-	-
Operating Profit/(Loss) before working capital changes	(1,455.00)	(93.45)	(865.80)
<u>Adjustments for:-</u>			
(Increase)/Decrease in Investments at Cost	(6,72,740.87)	(3,463.46)	(2,83,432.49)
(Increase)/Decrease in Receivables	(19.57)	(2.10)	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-
Increase/(Decrease) in Derivative financial instruments payable	-	-	-
(Increase)/Decrease in Other Financial assets	-	(11.00)	(1.15)
Increase/(Decrease) in Payables	133.88	18.74	183.49
Increase/(Decrease) in Other Financial liabilities	156.07	18.63	69.54
Increase/(Decrease) in Other Non - Financial liabilities	32.99	23.45	12.17
Cash generated from / (used in) operating activities before adjustment for interest and dividend income received	(6,73,892.51)	(3,509.19)	(2,84,034.24)
Interest income received	1,857.32	4,187.92	76.61
Dividend income received	-	-	-
Net Cash generated from / (used in) operating activities (A)	(6,72,035.20)	678.73	(2,83,957.64)
B. Cashflows from financing activities			
Increase/(Decrease) in Unit Capital	5,74,196.80	62,127.07	3,26,995.98
Increase/(Decrease) in Unit Premium Reserves	(34.45)	(0.22)	(1.94)
Income Equalisation for the period	(6,058.49)	(2,658.90)	(1,429.71)
<u>Adjustments for:-</u>			
Increase/(Decrease) in Borrowing	1,05,019.61	-	-
Increase/(Decrease) in Unclaimed redemption	-	-	-
Increase/(Decrease) in Units pending allotment	-	-	-
Net Cash generated from / (used in) financing activities (B)	6,73,123.47	59,467.95	3,25,564.33
Net Increase/(Decrease) in Cash and Cash Equivalents (A+B)	1,088.27	60,146.68	41,606.69

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
Particulars	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Cash and Cash Equivalents as at the beginning of the year	-	-	-
Cash and Cash Equivalents as at the end of the year	1,088.27	60,146.68	41,606.69
Components of cash and cash equivalents			
Balances with banks in current accounts	356.06	89.53	113.74
Triparty Repo / Collateralised lending	732.21	60,057.15	41,492.95
Total Cash & Cash equivalents	1,088.27	60,146.68	41,606.69

The above Statement of Cash Flows has been prepared under indirect method as set out in Ind AS 7, 'Statement of Cash Flows', as specified under section 133 of the Companies Act, 2013 read with the Companies (Indian Accounting Standard) Rules, 2015 (as amended).

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

SD/-
Anish Shah
Partner
M. No: 048462

For and on behalf of
Jio BlackRock Trustee Private Limited

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Diana Dhote
Director
DIN: 10558367

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
Particulars	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
A. Cashflows from Operating activities			
Surplus/ Deficit for the Reporting Period (A-B)	31.26	492.48	212.37
<u>Adjustments to reconcile surplus/(deficit) to net cash flows</u>			
Add :Change in Loss on fair value changes	75.50	122.26	156.82
Less :Change in Gain on fair value changes	-	(12.28)	(0.86)
Add:Amortization of premium / discount on investment cost	(4.63)	(463.45)	(216.81)
Add / (Less) :Interest income	(126.66)	(176.97)	(163.13)
Add / (Less) :Dividend income	-	-	-
Operating Profit/(Loss) before working capital changes	(24.53)	(37.96)	(11.61)
<u>Adjustments for:-</u>			
(Increase)/Decrease in Investments at Cost	(2,856.30)	(77,611.78)	(24,630.56)
(Increase)/Decrease in Receivables	-	-	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-
Increase/(Decrease) in Derivative financial instruments payable	-	-	-
(Increase)/Decrease in Other Financial assets	-	-	-
Increase/(Decrease) in Payables	5.33	7.05	17.32
Increase/(Decrease) in Other Financial liabilities	0.30	13.69	5.86
Increase/(Decrease) in Other Non - Financial liabilities	0.01	3.13	0.69
Cash generated from / (used in) operating activities before adjustment for interest and dividend income received	(2,875.20)	(77,625.88)	(24,618.30)
Interest income received	38.51	(1,622.64)	(434.29)
Dividend income received	-	-	-
Net Cash generated from / (used in) operating activities (A)	(2,836.69)	(79,248.52)	(25,052.59)
B. Cashflows from financing activities			
Increase/(Decrease) in Unit Capital	2,869.35	81,490.53	31,593.39
Increase/(Decrease) in Unit Premium Reserves	(1.14)	2.50	0.12
Income Equalisation for the period	(11.30)	420.73	31.21
<u>Adjustments for:-</u>			
Increase/(Decrease) in Borrowing	-	-	-
Increase/(Decrease) in Unclaimed redemption	-	-	-
Increase/(Decrease) in Units pending allotment	-	-	-
Net Cash generated from / (used in) financing activities (B)	2,856.91	81,913.77	31,624.71
Net Increase/(Decrease) in Cash and Cash Equivalents (A+B)	20.22	2,665.25	6,572.12

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

Particulars	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Cash and Cash Equivalents as at the beginning of the year	-	-	-
Cash and Cash Equivalents as at the end of the year	20.22	2,665.25	6,572.12
Components of cash and cash equivalents			
Balances with banks in current accounts	1.37	1.15	3.14
Triparty Repo / Collateralised lending	18.86	2,664.10	6,568.98
Total Cash & Cash equivalents	20.22	2,665.25	6,572.12

The above Statement of Cash Flows has been prepared under indirect method as set out in Ind AS 7, 'Statement of Cash Flows', as specified under section 133 of the Companies Act, 2013 read with the Companies (Indian Accounting Standard) Rules, 2015 (as amended).

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

STATEMENT OF CHANGES

IN NET ASSET ATTRIBUTABLE TO UNIT HOLDERS OF SCHEME

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Liquid Fund						JioBlackRock Overnight Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	5,74,196.80	(34.45)	22.46	31,614.95	-	6,05,799.76	62,127.07	(0.22)	-	5,145.67	-	67,272.52
Transfer from/ to Revenue account	-	-	-	(22.46)	-	(22.46)	-	-	-	-	-	-
Equalisation Account	-	-	-	(6,058.49)	-	(6,058.49)	-	-	-	(2,658.90)	-	(2,658.90)
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	5,74,196.80	(34.45)	22.46	25,534.00	-	5,99,718.81	62,127.07	(0.22)	-	2,486.77	-	64,613.62

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Money Market Fund						JioBlackRock Nifty 8-13 yr G-Sec Index Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	3,26,995.98	(1.94)	78.05	15,495.78	-	3,42,567.87	2,869.35	(1.14)	-	31.26	-	2,899.47
Transfer from/ to Revenue account	-	-	-	(78.05)	-	(78.05)	-	-	-	-	-	-
Equalisation Account	-	-	-	(1,429.71)	-	(1,429.71)	-	-	-	(11.30)	-	(11.30)
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	3,26,995.98	(1.94)	78.05	13,988.02	-	3,41,060.11	2,869.35	(1.14)	-	19.96	-	2,888.17

STATEMENT OF CHANGES

IN NET ASSET ATTRIBUTABLE TO UNIT HOLDERS OF SCHEME

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Low Duration Fund						JioBlackRock Short Duration Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	81,490.53	2.50	12.28	492.48	-	81,997.79	31,593.39	0.12	0.86	212.37	-	31,806.74
Transfer from/ to Revenue account	-	-	-	(12.28)	-	(12.28)	-	-	-	(0.86)	-	(0.86)
Equalisation Account	-	-	-	420.73	-	420.73	-	-	-	31.21	-	31.21
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	81,490.53	2.50	12.28	900.93	-	82,406.24	31,593.39	0.12	0.86	242.72	-	31,837.09

MOVEMENT OF UNIT CAPITAL

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

Scheme Name	Plan/Option Name	Face Value	Unit capital at the beginning period		Add: Subscriptions during the initial offer period (or NFO)		Add: Subscriptions during the period		Less: Redemptions during the period		Unit capital at the end of the period	
			No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.
JioBlackRock Liquid Fund	Direct Plan - Growth Option	1000	-	-	8,91,70,361.811	8,91,703.62	36,91,33,610.565	36,91,336.10	40,08,84,292.395	40,08,842.92	5,74,19,679.981	5,74,196.80
	Direct Plan - Daily IDCW Option	1000	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	1000	-	-	-	-	-	-	-	-	-	-
	TOTAL		-	-	8,91,70,361.811	8,91,703.62	36,91,33,610.565	36,91,336.10	40,08,84,292.395	40,08,842.92	5,74,19,679.981	5,74,196.80
JioBlackRock Overnight Fund	Direct Plan - Growth Option	1000	-	-	2,67,46,370.127	2,67,463.70	26,01,86,216.982	26,01,862.17	28,07,19,947.100	28,07,199.47	62,12,640.009	62,126.40
	Unclaimed Redemption upto 3 years	1000	-	-	-	-	86.295	0.86	19.210	0.19	67.085	0.67
	TOTAL		-	-	2,67,46,370.127	2,67,463.70	26,01,86,303.277	26,01,863.03	28,07,19,966.310	28,07,199.66	62,12,707.094	62,127.07
JioBlackRock Money Market Fund	Direct Plan - Growth Option	1000	-	-	6,28,54,327.411	6,28,543.27	6,16,94,386.970	6,16,943.87	9,18,49,116.344	9,18,491.16	3,26,99,598.037	3,26,995.98
	TOTAL		-	-	6,28,54,327.411	6,28,543.27	6,16,94,386.970	6,16,943.87	9,18,49,116.344	9,18,491.16	3,26,99,598.037	3,26,995.98
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Direct Plan - Growth Option	10	-	-	3,44,43,065.813	3,444.31	2,50,79,428.512	2,507.94	3,08,28,960.468	3,082.90	2,86,93,533.857	2,869.35
	TOTAL		-	-	3,44,43,065.813	3,444.31	2,50,79,428.512	2,507.94	3,08,28,960.468	3,082.90	2,86,93,533.857	2,869.35
JioBlackRock Low Duration Fund	Direct Plan - Growth Option	1000	-	-	35,18,137.528	35,181.38	51,67,312.348	51,673.11	5,36,396.486	5,363.96	81,49,053.390	81,490.53
	TOTAL		-	-	35,18,137.528	35,181.38	51,67,312.348	51,673.11	5,36,396.486	5,363.96	81,49,053.390	81,490.53
JioBlackRock Short Duration Fund	Direct Plan - Growth Option	1000	-	-	29,22,184.963	29,221.85	6,01,655.598	6,016.56	3,64,502.015	3,645.02	31,59,338.546	31,593.39
	TOTAL		-	-	29,22,184.963	29,221.85	6,01,655.598	6,016.56	3,64,502.015	3,645.02	31,59,338.546	31,593.39

DETAILS OF LARGE HOLDING IN THE SCHEME (OVER 25% OF THE NAV OF THE SCHEME), WHEREVER APPLICABLE

Scheme Name	Plan/Option Name	As at 31st March 2026	
		No. of investors	% to Net Assets
JioBlackRock Liquid Fund	Direct Plan - Growth Option	1	29.52%
JioBlackRock Overnight Fund	Direct Plan - Growth Option	1	25.88%
JioBlackRock Money Market Fund	Direct Plan - Growth Option	1	26.86%

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 1

CASH AND CASH EQUIVALENTS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Reverse repurchase transactions / Triparty Repo (TREPS)	732.21	60,057.15	41,492.95
Cash on Hand	-	-	-
TOTAL	732.21	60,057.15	41,492.95

NOTE 2

BALANCES WITH BANK/(S)

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Balances with banks in current account	356.06	89.53	113.74
Deposits with scheduled banks	-	-	-
TOTAL	356.06	89.53	113.74

NOTE 3

DERIVATIVE FINANCIAL INSTRUMENTS RECEIVABLE

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

**NOTE 4
RECEIVABLES**

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contracts for sale of investments in securities	-	-	-
Receivable from AMC	-	-	-
Receivable from other schemes of Mutual Fund	-	-	-
TOTAL	-	-	-

**NOTE 5
INVESTMENTS**

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Equity shares (Listed)	-	-	-
Preference shares	-	-	-
Debentures/bonds (Listed)	-	-	-
Central and State Government Securities	-	-	28,502.82
Treasury bills	1,09,578.08	4,489.56	9,608.69
Commercial Paper	2,98,602.83	-	23,398.18
Certificate of Deposits	2,93,977.99	-	2,41,399.36
CDMDF Units	1,794.61	-	764.99
TOTAL	7,03,953.51	4,489.56	3,03,674.04

Debentures/bonds are non-convertible in nature. Debt and Money Market Instrument are of Investment Grade.

All the investments are registered in the name of the scheme, except for Central and State Government securities and Treasury Bills which are in the name of the fund.

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 6

OTHER FINANCIAL ASSETS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Interest Accrued	-	25.07	753.25
Dividend Receivable	-	-	-
Margin money	-	11.00	1.15
Shares/debentures application money, pending allotment	-	-	-
Receivable against matured investments	-	-	-
Less: provision held	-	-	-
Advances	12.39	-	-
Receivable on subscription of units	-	-	-
Other Receivables	7.19	2.10	-
TOTAL	19.58	38.17	754.40

NOTE 7

NON-FINANCIAL ASSETS - INVESTMENT PROPERTY

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Real Estate Assets			
Residential	-	-	-
Commercial	-	-	-
TOTAL	-	-	-

NOTE 8

OTHR NON-FINANCIAL ASSETS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Fixed Assets	-	-	-
Tax credit receivable	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 1

CASH AND CASH EQUIVALENTS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Reverse repurchase transactions / Triparty Repo (TREPS)	18.86	2,664.10	6,568.98
Cash on Hand	-	-	-
TOTAL	18.86	2,664.10	6,568.98

NOTE 2

BALANCES WITH BANK/(S)

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Balances with banks in current account	1.37	1.15	3.14
Deposits with scheduled banks	-	-	-
TOTAL	1.37	1.15	3.14

NOTE 3

DERIVATIVE FINANCIAL INSTRUMENTS RECEIVABLE

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 4 RECEIVABLES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contracts for sale of investments in securities	64.78	-	-
Receivable from AMC	0.74	-	-
Receivable from other schemes of Mutual Fund	-	-	-
TOTAL	65.52	-	-

NOTE 5 INVESTMENTS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Equity shares (Listed)	-	-	-
Preference shares	-	-	-
Debentures/bonds (Listed)	-	36,550.17	17,430.27
Central and State Government Securities	2,790.36	-	500.05
Treasury bills	-	8,379.99	-
Commercial Paper	-	4,799.16	-
Certificate of Deposits	-	28,235.93	9,349.84
CDMDF Units	-	-	-
TOTAL	2,790.36	77,965.25	27,280.16

Debentures/bonds are non-convertible in nature. Debt and Money Market Instrument are of Investment Grade.

All the investments are registered in the name of the scheme, except for Central and State Government securities and Treasury Bills which are in the name of the fund.

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 6

OTHER FINANCIAL ASSETS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Interest Accrued	88.15	1,799.62	597.42
Dividend Receivable	-	-	-
Margin money	-	-	-
Shares/debentures application money, pending allotment	-	-	-
Receivable against matured investments	-	-	-
Less: provision held	-	-	-
Advances	-	-	-
Receivable on subscription of units	-	-	-
Other Receivables	-	-	-
TOTAL	88.15	1,799.62	597.42

NOTE 7

NON-FINANCIAL ASSETS - INVESTMENT PROPERTY

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Real Estate Assets			
Residential	-	-	-
Commercial	-	-	-
TOTAL	-	-	-

NOTE 8

OTHR NON-FINANCIAL ASSETS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Fixed Assets	-	-	-
Tax credit receivable	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 9

DERIVATIVE FINANCIAL INSTRUMENTS PAYABLE

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	-	-	-

NOTE 10

PAYABLES

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contract for purchase of investments in securities	-	-	4,709.82
Income distribution payable	-	-	-
Payable to AMC	-	-	-
Payable to other schemes of Mutual Fund	-	-	5.84
Payable on redemption of units	6.52	1.78	93.78
Units pending allotment	127.36	16.95	83.87
TOTAL	133.88	18.73	4,893.31

NOTE 11

BORROWINGS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Loans/Borrowings			
From Reserve Bank of India	-	-	-
From Settlor/Sponsor	-	-	-
From other Commercial Banks	-	-	-
From Triparty Repo (TREPS)	1,05,019.61	-	-
TOTAL	1,05,019.61	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 12**OTHER FINANCIAL LIABILITIES**

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Finance Cost on Loans/Borrowing/(s)	33.60	-	-
Management Fees Payable	60.87	2.77	36.05
Trusteeship Fees Payable	2.22	0.25	0.79
Commission to Distributors Payable	-	-	-
Custodian Fees and Expenses Payable	-	-	-
Registrar Fees and Expenses Payable	35.72	7.02	18.32
Marketing/Publicity/Advertisement Expenses Payable	-	-	-
Audit Fees Payable	4.33	0.77	2.21
Investor Communication Expense Payable	1.64	0.72	0.98
Investor Education & Awareness Expenses Payable	13.58	1.82	5.07
Brokerage & Transaction Costs Payable	3.05	4.79	5.97
Bank Charges Payables	-	-	-
Other operating expenses payable	1.06	0.47	0.15
TOTAL	156.07	18.61	69.54

NOTE 13**OTHER NON-FINANCIAL LIABILITIES**

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Statutory taxes payable	32.99	23.45	12.17
TOTAL	32.99	23.45	12.17

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 9

DERIVATIVE FINANCIAL INSTRUMENTS PAYABLE

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	-	-	-

NOTE 10

PAYABLES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contract for purchase of investments in securities	69.70	-	2,588.74
Income distribution payable	-	-	-
Payable to AMC	-	-	-
Payable to other schemes of Mutual Fund	0.33	3.45	0.12
Payable on redemption of units	3.69	3.42	17.11
Units pending allotment	1.31	0.19	0.09
TOTAL	75.03	7.06	2,606.06

NOTE 11

BORROWINGS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Loans/Borrowings			
From Reserve Bank of India	-	-	-
From Settlor/Sponsor	-	-	-
From other Commercial Banks	-	-	-
From Triparty Repo (TREPS)	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 12

OTHER FINANCIAL LIABILITIES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Finance Cost on Loans/Borrowing/(s)	-	-	-
Management Fees Payable	-	8.40	3.82
Trusteeship Fees Payable	0.01	0.10	0.06
Commission to Distributors Payable	-	-	-
Custodian Fees and Expenses Payable	-	-	-
Registrar Fees and Expenses Payable	0.61	0.83	0.60
Marketing/Publicity/Advertisement Expenses Payable	-	-	-
Audit Fees Payable	0.02	0.28	0.17
Investor Communication Expense Payable	0.22	0.10	0.08
Investor Education & Awareness Expenses Payable	0.01	1.07	0.49
Brokerage & Transaction Costs Payable	0.02	2.87	0.58
Bank Charges Payables	-	-	-
Other operating expenses payable	0.16	0.04	0.06
TOTAL	1.05	13.69	5.86

NOTE 13

OTHER NON-FINANCIAL LIABILITIES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Statutory taxes payable	0.01	3.13	0.69
TOTAL	0.01	3.13	0.69

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 14

GAIN ON FAIR VALUE CHANGES

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Gain on fair value changes (MTM)	22.46	-	78.05
Gross change on account of Gain on fair value changes- Derivative Instruments (MTM)	-	-	-
Change in unrealised Gain in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	22.46	-	78.05

NOTE 15

GAIN ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Profit on sale/redemption of investments (Gross)	229.10	0.95	82.86
Profit on inter-scheme sale of Investments (Gross)	-	-	-
Profit on derivatives transactions (Gross)	-	-	-
Profit on sale of real estate assets	-	-	-
Profit on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	229.10	0.95	82.86

NOTE 16

FEES AND COMMISSION EXPENSES

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Management Fees	313.63	25.61	271.34
GST on Management Fees	56.45	4.61	48.84
Trusteeship Fees	6.34	1.13	3.24
Commission to Distributors	-	-	-
TOTAL	376.42	31.35	323.42

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 17

LOSS ON FAIR VALUE CHANGES

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Loss on fair value changes (MTM)	432.72	0.27	428.49
Gross change on account of Loss on fair value changes- Derivative Instruments (MTM)	-	-	-
Change in unrealised Loss in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	432.72	0.27	428.49

NOTE 18

LOSS ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Loss on sale/redemption of investments (Gross)	352.97	0.01	496.53
Loss on inter-scheme sale of Investments (Gross)	-	-	-
Loss on derivatives transactions (Gross)	-	-	-
Loss on exchange rate fluctuation	-	-	-
Loss on sale of real estate assets	-	-	-
Loss on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	352.97	0.01	496.53

NOTE 19

EXPENSES – OTHERS

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Custodian Fees and Expenses	-	-	-
Registrar Fees and Expenses	38.10	7.06	19.30
Marketing/Publicity/Advertisement Expenses	-	-	-
Audit Fees	4.73	0.85	2.41
Investor Communication Expenses	2.43	1.00	1.51
Investor Education and Awareness expenses	107.48	19.24	54.89
Brokerage & Transaction Costs	45.80	30.82	48.24
Index Licensing Fees	-	-	-
Bank Charges	0.00	0.00	0.00
Other Operating expenses	6.13	4.06	2.91
TOTAL	204.67	63.03	129.26

0.00 represents amount less than Rs. 500

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 14

GAIN ON FAIR VALUE CHANGES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Gain on fair value changes (MTM)	-	12.28	0.86
Gross change on account of Gain on fair value changes- Derivative Instruments (MTM)	-	-	-
Change in unrealised Gain in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	-	12.28	0.86

NOTE 15

GAIN ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Profit on sale/redemption of investments (Gross)	2.01	5.07	15.26
Profit on inter-scheme sale of Investments (Gross)	-	-	-
Profit on derivatives transactions (Gross)	-	-	-
Profit on sale of real estate assets	-	-	-
Profit on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	2.01	5.07	15.26

NOTE 16

FEES AND COMMISSION EXPENSES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Management Fees	0.28	12.57	7.41
GST on Management Fees	0.05	2.26	1.33
Trusteeship Fees	0.02	0.11	0.06
Commission to Distributors	-	-	-
TOTAL	0.35	14.94	8.80

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 17

LOSS ON FAIR VALUE CHANGES

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Loss on fair value changes (MTM)	75.50	122.29	156.89
Gross change on account of Loss on fair value changes- Derivative Instruments (MTM)	-	-	-
Change in unrealised Loss in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	75.50	122.29	156.89

NOTE 18

LOSS ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Loss on sale/redemption of investments (Gross)	24.56	20.88	13.83
Loss on inter-scheme sale of Investments (Gross)	-	-	-
Loss on derivatives transactions (Gross)	-	-	-
Loss on exchange rate fluctuation	-	-	-
Loss on sale of real estate assets	-	-	-
Loss on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	24.56	20.88	13.83

NOTE 19

EXPENSES – OTHERS

	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Custodian Fees and Expenses	-	-	-
Registrar Fees and Expenses	0.04	0.70	0.44
Marketing/Publicity/Advertisement Expenses	-	-	-
Audit Fees	0.02	0.30	0.18
Investor Communication Expenses	0.23	0.10	0.08
Investor Education and Awareness expenses	0.10	1.82	1.10
Brokerage & Transaction Costs	0.19	3.97	2.02
Index Licensing Fees	0.23	-	-
Bank Charges	0.00	-	-
Other Operating expenses	0.82	0.30	0.35
TOTAL	1.63	7.19	4.17

0.00 represents amount less than Rs. 500

NOTES FORMING PART OF FINANCIAL STATEMENT

Note 20: Net Asset Value (NAV) and Income Distribution cum Capital Withdrawal (IDCW)

Net Asset Value (NAV) of the Scheme's units as determined separately for units issued under the options after including the respective unit capital and reserves and surplus has been made in **Annexure 5**.

IDCW Options introduced in JioBlackRock Liquid Fund w.e.f. 29th December 2025. There are no investments from investors in the IDCW Options during the FY 2025-26. The historical per unit (HPU) data is disclosed in **Annexure 13**.

Note 21: Income and Expenditure

The total income and expenditure expressed as a percentage of average net assets, has been made in **Annexure 2**.

Note 22: Management Fees and Trusteeship Fees

The management fees and trusteeship fees paid during the year ended and as a percentage to Scheme's average net assets, has been made in **Annexure 3**.

Note 23: Borrowings

The details of outstanding borrowings as on Balance Sheet date has been made in **Annexure 4**.

Note 24: Related party transactions

Disclosure for related party transactions as per IND AS 24 and transactions with associates as per Regulation 25(8) of SEBI (MF) Regulations, 1996 has been made in **Annexure 6**.

Note 25: Contingent liability

Contingent liability in respect of underwriting commitments, uncalled liability on partly paid shares and other commitments as at March 31, 2026 are NIL.

Note 26: Disclosure of Investor education and awareness program has been made in Annexure 7.

Note 27: Derivative Disclosure

Disclosure for derivative transactions as required by para 5.2 of SEBI master circular for mutual funds dated June 27, 2024, has been made in **Annexure 11**.

Note 28: Disclosure on Financial Risk and Fair Value Measurement in accordance with IND AS 107 and IND AS 113 has been made in Annexure 8.

Note 29: Provision for Taxation

No provision for income tax has been made since the income of the Schemes' is exempt under section 10 (23D) of the Income Tax Act, 1961.

Note 30: Details of investment portfolio of the Schemes as at March 31, 2026 are disclosed as Annexure 12.

Note 31: Segment reporting

Disclosure requirement under Ind AS 108 on 'Operating Segments', the Schemes operates only in one segment i.e. to primarily generate returns, based on Schemes' Investment Objectives and hence reported as one segment.

Note 32: Disclosure under Regulation 25(11) of SEBI (Mutual Funds) Regulations 1996, as amended

Investments made by the Schemes of Jio BlackRock Mutual Fund in Companies or their subsidiaries which have invested more than 5% of the Net Assets of any Scheme - **Annexure 10**.

Note 33: Credit default swaps

There were no transactions in credit default swaps during the period ended March 31, 2026.

Note 34: Prior period comparatives

Schemes of Jio BlackRock Mutual Fund were launched during the year, hence there are no comparative figures for the previous period as these are the first financials.

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Vikrant Mehta
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

Place: Mumbai
Date : 14-07-2026

BALANCE SHEET

AS AT MARCH 31, 2026
(All amount Rupees in Lakhs, unless otherwise stated)

(All amount Rupees in Lakhs, unless otherwise stated)		JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	Note No.	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
ASSETS					
Financial Assets					
Cash and cash equivalents	1	254.53	216.68	287.63	392.14
Balances with Bank/(s)	2	55.18	30.28	82.45	63.57
Derivative financial instruments	3	-	-	-	-
Receivables	4	0.65	0.09	0.68	-
Investments	5	21,870.03	16,328.28	22,579.97	28,498.63
Other Financial assets	6	2.37	19.50	3.18	11.86
Non-Financial Assets					
Investment Property	7	-	-	-	-
Other Non -Financial assets	8	-	-	-	-
Total Assets (A)		22,182.76	16,594.83	22,953.91	28,966.20
LIABILITIES					
Financial Liabilities					
Derivative financial instruments	9	-	-	-	-
Payables	10	293.13	218.13	315.85	437.63
Borrowings	11	-	-	-	-
Other Financial Liabilities	12	3.33	3.33	4.23	5.02
Non-Financial Liabilities					
Provisions		-	-	-	-
Other Non-Financial Liabilities	13	0.41	0.33	0.52	0.71
Total Liabilities (B)		296.87	221.79	320.60	443.36
Net assets attributable to holder of redeemable units		21,885.89	16,373.04	22,633.31	28,522.84

The Notes referred to herein form an integral part of the Balance Sheet

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager



BALANCE SHEET

AS AT MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

(All amount Rupees in Lakhs, unless otherwise stated)

		JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	Note No.	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
ASSETS				
Financial Assets				
Cash and cash equivalents	1	8,572.44	6,838.26	269.47
Balances with Bank/(s)	2	189.07	126.41	17.74
Derivative financial instruments	3	-	703.91	-
Receivables	4	5,097.23	1,334.29	-
Investments	5	2,60,696.74	31,280.53	11,562.25
Other Financial assets	6	350.29	34.23	39.31
Non-Financial Assets				
Investment Property	7	-	-	-
Other Non -Financial assets	8	-	-	-
Total Assets (A)		2,74,905.77	40,317.63	11,888.77
LIABILITIES				
Financial Liabilities				
Derivative financial instruments	9	75.59	5.13	0.84
Payables	10	11,020.04	1,807.70	91.09
Borrowings	11	-	-	-
Other Financial Liabilities	12	165.22	16.93	5.56
Non-Financial Liabilities				
Provisions		-	-	-
Other Non-Financial Liabilities	13	15.32	1.49	0.54
Total Liabilities (B)		11,276.17	1,831.25	98.03
Net assets attributable to holder of redeemable units		2,63,629.60	38,486.38	11,790.74

The Notes referred to herein form an integral part of the Balance Sheet

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

REVENUE ACCOUNT

FOR THE PERIOD ENDED MARCH 31, 2026
(All amount Rupees in Lakhs, unless otherwise stated)

		JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	Note No.	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
INCOME					
Interest Income		14.33	12.24	15.45	17.75
Dividend Income		66.04	117.49	62.98	59.53
Gain on fair value changes	14	228.69	329.80	572.27	495.64
Gain on Sale/Redemptions of Investments	15	24.54	25.82	169.94	281.87
Other income		-	-	-	-
Total Income (A)		333.60	485.35	820.64	854.79
EXPENSES					
Finance Costs		-	-	-	-
Fees and commission expenses	16	4.10	7.04	9.99	10.96
Loss on fair value changes	17	2,913.19	2,082.37	2,778.30	4,391.41
Loss on Sale/Redemptions of Investments	18	6.29	371.29	303.36	583.20
Others	19	37.72	36.04	47.59	64.24
Total Expense (B)		2,961.30	2,496.74	3,139.24	5,049.81
Surplus/ Deficit for the Reporting Period (A-B)		(2,627.70)	(2,011.39)	(2,318.60)	(4,195.02)

The Notes referred to herein form an integral part of the Revenue account

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
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Partner
M. No: 048462

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Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

REVENUE ACCOUNT

FOR THE PERIOD ENDED MARCH 31, 2026
(All amount Rupees in Lakhs, unless otherwise stated)

		JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	Note No.	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
INCOME				
Interest Income		341.08	76.49	14.55
Dividend Income		1,101.44	27.47	7.02
Gain on fair value changes	14	3,752.70	2,702.17	38.27
Gain on Sale/Redemptions of Investments	15	5,123.77	3,323.34	1.37
Other income		-	0.93	-
Total Income (A)		10,318.99	6,130.40	61.21
EXPENSES				
Finance Costs		-	-	-
Fees and commission expenses	16	465.19	15.95	5.91
Loss on fair value changes	17	34,227.79	3,390.77	1,393.61
Loss on Sale/Redemptions of Investments	18	8,807.59	1,967.13	84.15
Others	19	942.82	107.08	24.21
Total Expense (B)		44,443.39	5,480.93	1,507.88
Surplus/ Deficit for the Reporting Period (A-B)		(34,124.40)	649.47	(1,446.67)

The Notes referred to herein form an integral part of the Revenue account

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
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Fund Manager

SD/-
Anand Shah
Fund Manager

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Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
A. Cashflows from Operating activities				
Surplus/ Deficit for the Reporting Period (A-B)	(2,627.70)	(2,011.39)	(2,318.60)	(4,195.02)
Adjustments to reconcile surplus/(deficit) to net cash flows				
Add :Change in Loss on fair value changes	2,913.19	2,082.37	2,778.30	4,391.41
Less :Change in Gain on fair value changes	(228.69)	(329.80)	(572.27)	(495.64)
Add:Amortization of premium / discount on investment cost	(14.31)	(12.22)	(15.42)	(17.72)
Add / (Less) :Interest income	(0.02)	(0.02)	(0.02)	(0.03)
Add / (Less) :Dividend income	(66.04)	(117.49)	(62.98)	(59.53)
Operating Profit/(Loss) before working capital changes	(23.57)	(388.55)	(190.99)	(376.53)
Adjustments for:-				
(Increase)/Decrease in Investments at Cost	(24,381.30)	(17,963.90)	(24,578.84)	(32,084.07)
(Increase)/Decrease in Receivables	-	-	-	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-	-
Increase/(Decrease) in Derivative financial instruments payable	-	-	-	-
(Increase)/Decrease in Other Financial assets	(2.37)	(19.49)	(3.18)	(11.86)
Increase/(Decrease) in Payables	134.21	113.40	123.43	145.02
Increase/(Decrease) in Other Financial liabilities	2.68	3.23	4.22	5.02
Increase/(Decrease) in Other Non - Financial liabilities	0.41	0.33	0.53	0.71
Cash generated from / (used in) operating activities before adjustment for interest and dividend income received	(24,269.94)	(18,254.98)	(24,644.83)	(32,321.71)
Interest income received	0.02	0.02	0.02	0.03
Dividend income received	66.04	117.49	62.98	59.53
Net Cash generated from/(used in) operating activities (A)	(24,203.88)	(18,137.47)	(24,581.83)	(32,262.15)
B. Cashflows from financing activities				
Increase/(Decrease) in Unit Capital	24,357.58	18,247.42	24,778.96	33,733.43
Increase/(Decrease) in Unit Premium Reserves	138.57	135.03	170.08	(1,016.04)
Income Equalisation for the period	17.44	1.98	2.87	0.47
Adjustments for:-				
Increase/(Decrease) in Borrowing	-	-	-	-
Increase/(Decrease) in Unclaimed redemption	-	-	-	-
Increase/(Decrease) in Units pending allotment	-	-	-	-
Net Cash generated from/(used in) financing activities (B)	24,513.59	18,384.43	24,951.91	32,717.86
Net Increase/(Decrease) in Cash and Cash Equivalents (A+B)	309.71	246.96	370.08	455.71

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Cash and Cash Equivalents as at the beginning of the year	-	-	-	-
Cash and Cash Equivalents as at the end of the year	309.71	246.96	370.08	455.71
Components of cash and cash equivalents				
Balances with banks in current accounts	55.18	30.28	82.45	63.57
Triparty Repo / Collateralised lending	254.53	216.68	287.63	392.14
Total Cash & Cash equivalents	309.71	246.96	370.08	455.71

The above Statement of Cash Flows has been prepared under indirect method as set out in Ind AS 7, 'Statement of Cash Flows', as specified under section 133 of the Companies Act, 2013 read with the Companies (Indian Accounting Standard) Rules, 2015 (as amended).

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Hareesh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
A. Cashflows from Operating activities			
Surplus/ Deficit for the Reporting Period (A-B)	(34,124.40)	649.47	(1,446.67)
<u>Adjustments to reconcile surplus/(deficit) to net cash flows</u>			
Add :Change in Loss on fair value changes	34,227.70	3,390.69	1,393.61
Less :Change in Gain on fair value changes	(3,752.70)	(2,702.17)	(38.27)
Add:Amortization of premium / discount on investment cost	(339.89)	(76.42)	(14.55)
Add / (Less) :Interest income	(1.20)	(0.07)	-
Add / (Less) :Dividend income	(1,101.44)	(27.47)	(7.02)
Operating Profit/(Loss) before working capital changes	(5,091.93)	1,234.03	(112.90)
<u>Adjustments for:-</u>			
(Increase)/Decrease in Investments at Cost	(2,86,591.57)	(34,020.10)	(12,901.48)
(Increase)/Decrease in Receivables	-	-	-
(Increase)/Decrease in Derivative financial instruments receivable	-	(68.91)	(0.72)
Increase/(Decrease) in Derivative financial instruments payable	40.19	1,848.48	-
(Increase)/Decrease in Other Financial assets	(350.29)	(34.23)	(39.31)
Increase/(Decrease) in Payables	1,717.93	122.54	91.09
Increase/(Decrease) in Other Financial liabilities	165.22	16.92	5.56
Increase/(Decrease) in Other Non - Financial liabilities	15.32	1.49	0.54
Cash generated from / (used in) operating activities before adjustment for interest and dividend income received	(2,90,095.13)	(30,899.78)	(12,957.22)
Interest income received	1.20	0.07	-
Dividend income received	1,101.44	27.47	7.02
Net Cash generated from/(used in) operating activities (A)	(2,88,992.49)	(30,872.24)	(12,950.20)
B. Cashflows from financing activities			
Increase/(Decrease) in Unit Capital	2,96,909.61	37,669.70	13,372.36
Increase/(Decrease) in Unit Premium Reserves	829.64	62.17	(134.95)
Income Equalisation for the period	14.75	105.04	-
<u>Adjustments for:-</u>			
Increase/(Decrease) in Borrowing	-	-	-
Increase/(Decrease) in Unclaimed redemption	-	-	-
Increase/(Decrease) in Units pending allotment	-	-	-
Net Cash generated from/(used in) financing activities (B)	2,97,754.00	37,836.91	13,237.41
Net Increase/(Decrease) in Cash and Cash Equivalents (A + B)	8,761.51	6,964.67	287.21

CASH FLOW STATEMENT

FOR THE PERIOD ENDED MARCH 31, 2026

(All amount Rupees in Lakhs, unless otherwise stated)

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Cash and Cash Equivalents as at the beginning of the year	-	-	-
Cash and Cash Equivalents as at the end of the year	8,761.51	6,964.67	287.21
Components of cash and cash equivalents			
Balances with banks in current accounts	189.07	126.41	17.74
Triparty Repo / Collateralised lending	8,572.44	6,838.26	269.47
Total Cash & Cash equivalents	8,761.51	6,964.67	287.21

The above Statement of Cash Flows has been prepared under indirect method as set out in Ind AS 7, 'Statement of Cash Flows', as specified under section 133 of the Companies Act, 2013 read with the Companies (Indian Accounting Standard) Rules, 2015 (as amended).

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited **Jio BlackRock Asset Management Private Limited**

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

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Gaurav Nagori
Chief Operating Officer

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

STATEMENT OF CHANGES

IN NET ASSET ATTRIBUTABLE TO UNIT HOLDERS OF SCHEME

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Nifty 50 Index Fund						JioBlackRock Nifty Next 50 Index Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	24,357.58	138.57	228.69	(2,627.70)	-	22,097.14	18,247.42	135.03	329.80	(2,011.39)	-	16,700.86
Transfer from/ to Revenue account	-	-	-	(228.69)	-	(228.69)	-	-	-	(329.80)	-	(329.80)
Equalisation Account	-	-	-	17.44	-	17.44	-	-	-	1.98	-	1.98
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	24,357.58	138.57	228.69	(2,838.95)	-	21,885.89	18,247.42	135.03	329.80	(2,339.21)	-	16,373.04

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Nifty Midcap 150 Index Fund						JioBlackRock Nifty Smallcap 250 Index Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	24,778.96	170.08	572.27	(2,318.60)	-	23,202.71	33,733.43	(1,016.04)	495.64	(4,195.02)	-	29,018.01
Transfer from/ to Revenue account	-	-	-	(572.27)	-	(572.27)	-	-	-	(495.64)	-	(495.64)
Equalisation Account	-	-	-	2.87	-	2.87	-	-	-	0.47	-	0.47
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	24,778.96	170.08	572.27	(2,888.00)	-	22,633.31	33,733.43	(1,016.04)	495.64	(4,690.19)	-	28,522.84

STATEMENT OF CHANGES

IN NET ASSET ATTRIBUTABLE TO UNIT HOLDERS OF SCHEME

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Flexi Cap Fund						JioBlackRock Arbitrage Fund					
	Reserves & Surplus (Rs. in Lakhs)						Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	2,96,909.61	829.64	3,752.70	(34,124.40)	-	2,67,367.55	37,669.70	62.17	2,702.17	649.47	-	41,083.51
Transfer from/ to Revenue account	-	-	-	(3,752.70)	-	(3,752.70)	-	-	-	(2,702.17)	-	(2,702.17)
Equalisation Account	-	-	-	14.75	-	14.75	-	-	-	105.04	-	105.04
Surplus distribution	-	-	-	-	-	-	-	-	-	-	-	-
Balance at the end of the reporting period	2,96,909.61	829.64	3,752.70	(37,862.35)	-	2,63,629.60	37,669.70	62.17	2,702.17	(1,947.66)	-	38,486.38

FOR THE PERIOD ENDED MARCH 31, 2026

PARTICULARS	JioBlackRock Sector Rotation Fund					
	Reserves & Surplus (Rs. in Lakhs)					
	Unit Capital	Unit Premium Reserves	Unrealised Appreciation Reserves	Revenue Reserves	Other Reserves	Total
Balance at the beginning of the reporting period	-	-	-	-	-	-
Changes in accounting policy	-	-	-	-	-	-
Movement during the reporting period	13,372.36	(134.95)	38.27	(1,446.67)	-	11,829.01
Transfer from/ to Revenue account	-	-	-	(38.27)	-	(38.27)
Equalisation Account	-	-	-	-	-	-
Surplus distribution	-	-	-	-	-	-
Balance at the end of the reporting period	13,372.36	(134.95)	38.27	(1,484.94)	-	11,790.74

MOVEMENT OF UNIT CAPITAL

(All amount Rupees in Lakhs, unless otherwise stated)

FOR THE PERIOD ENDED MARCH 31, 2026

Scheme Name	Plan/Option Name	Face Value	Unit capital at the beginning period		Add: Subscriptions during the initial offer period (or NFO)		Add: Subscriptions during the period		Less: Redemptions during the period		Unit capital at the end of the period	
			No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.	No. of Units	Rs.
JioBlackRock Nifty 50 Index Fund	Direct Plan - Growth Option	10	-	-	7,04,40,250.310	7,044.03	21,10,80,069.484	21,108.00	3,79,44,542.599	3,794.45	24,35,75,777.195	24,357.58
	Total		-	-	7,04,40,250.310	7,044.03	21,10,80,069.484	21,108.00	3,79,44,542.599	3,794.45	24,35,75,777.195	24,357.58
JioBlackRock Nifty Next 50 Index Fund	Direct Plan - Growth Option	10	-	-	6,52,18,276.304	6,521.83	14,79,56,631.308	14,795.66	3,07,00,718.147	3,070.07	18,24,74,189.465	18,247.42
	Total		-	-	6,52,18,276.304	6,521.83	14,79,56,631.308	14,795.66	3,07,00,718.147	3,070.07	18,24,74,189.465	18,247.42
JioBlackRock Nifty Midcap 150 Index Fund	Direct Plan - Growth Option	10	-	-	8,01,57,639.399	8,015.76	21,43,95,691.951	21,439.57	4,67,63,695.252	4,676.37	24,77,89,636.098	24,778.96
	Total		-	-	8,01,57,639.399	8,015.76	21,43,95,691.951	21,439.57	4,67,63,695.252	4,676.37	24,77,89,636.098	24,778.96
JioBlackRock Nifty Smallcap 250 Index Fund	Direct Plan - Growth Option	10	-	-	7,86,60,355.469	7,866.04	32,34,35,844.971	32,343.58	6,47,61,931.214	6,476.19	33,73,34,269.226	33,733.43
	Total		-	-	7,86,60,355.469	7,866.04	32,34,35,844.971	32,343.58	6,47,61,931.214	6,476.19	33,73,34,269.226	33,733.43
JioBlackRock Flexi Cap Fund	Direct Plan - Growth Option	10	-	-	1,46,52,97,721.444	1,46,529.77	1,96,21,41,765.058	1,96,214.18	45,83,43,407.229	45,834.34	2,96,90,96,079.273	2,96,909.61
	Total		-	-	1,46,52,97,721.444	1,46,529.77	1,96,21,41,765.058	1,96,214.18	45,83,43,407.229	45,834.34	2,96,90,96,079.273	2,96,909.61
JioBlackRock Arbitrage Fund	Direct Plan - Growth Option	10	-	-	21,26,66,343.469	21,266.63	31,02,71,046.567	31,027.10	14,62,40,348.890	14,624.03	37,66,97,041.146	37,669.70
	Total		-	-	21,26,66,343.469	21,266.63	31,02,71,046.567	31,027.10	14,62,40,348.890	14,624.03	37,66,97,041.146	37,669.70
JioBlackRock Sector Rotation Fund	Direct Plan - Growth Option	10	-	-	9,84,56,205.687	9,845.62	4,39,88,447.825	4,398.85	87,21,068.865	872.11	13,37,23,584.647	13,372.36
	Total		-	-	9,84,56,205.687	9,845.62	4,39,88,447.825	4,398.85	87,21,068.865	872.11	13,37,23,584.647	13,372.36

There are no unit holders holding more than 25% of Net Asset Value of the Scheme as at March 31, 2026

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 1

CASH AND CASH EQUIVALENTS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Reverse repurchase transactions / Triparty Repo (TREPS)	254.53	216.68	287.63	392.14
Cash on Hand	-	-	-	-
TOTAL	254.53	216.68	287.63	392.14

NOTE 2

BALANCES WITH BANK/(S)

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Balances with banks in current account	55.18	30.28	82.45	63.57
Deposits with scheduled banks	-	-	-	-
TOTAL	55.18	30.28	82.45	63.57

NOTE 3

DERIVATIVE FINANCIAL INSTRUMENTS RECEIVABLE

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-	-
Index Futures/ Options	-	-	-	-
Commodity Futures/Options	-	-	-	-
Interest Rate Futures/ Swaps	-	-	-	-
Currency Futures	-	-	-	-
TOTAL	-	-	-	-

NOTE 4

RECEIVABLES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contracts for sale of investments in securities	-	-	0.68	-
Receivable from AMC	0.65	0.09	-	-
Receivable from other schemes of Mutual Fund	-	-	-	-
TOTAL	0.65	0.09	0.68	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 5 INVESTMENTS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Equity shares (Listed)	21,870.03	16,328.28	22,579.97	28,498.63
Debentures/bonds (Listed)	-	-	-	-
Central and State Government Securities	-	-	-	-
Treasury bills	-	-	-	-
Commercial Paper	-	-	-	-
Certificate of Deposits	-	-	-	-
Units of Domestic Mutual Fund	-	-	-	-
CDMDF Units	-	-	-	-
TOTAL	21,870.03	16,328.28	22,579.97	28,498.63

Debentures/bonds are non-convertible in nature. Debt and Money Market Instrument are of Investment Grade.

All the investments are registered in the name of the scheme, except for Central and State Government securities and Treasury Bills which are in the name of the fund.

NOTE 6 OTHER FINANCIAL ASSETS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Interest Accrued	-	-	-	-
Dividend Receivable	-	18.41	0.42	5.75
Margin money	2.37	1.09	2.76	6.11
Shares/debentures application money, pending allotment	-	-	-	-
Unclaimed to Investors	-	-	-	-
Receivable against matured investments	-	-	-	-
Less: provision held	-	-	-	-
Advances	-	-	-	-
Receivable on subscription of units	-	-	-	-
TOTAL	2.37	19.50	3.18	11.86

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 7

NON-FINANCIAL ASSETS - INVESTMENT PROPERTY

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Real Estate Assets				
Residential	-	-	-	-
Commercial	-	-	-	-
TOTAL	-	-	-	-

NOTE 8

OTHR NON-FINANCIAL ASSETS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Fixed Assets	-	-	-	-
Tax credit receivable	-	-	-	-
TOTAL	-	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 1

CASH AND CASH EQUIVALENTS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Reverse repurchase transactions / Triparty Repo (TREPS)	8,572.44	6,838.26	269.47
Cash on Hand	-	-	-
TOTAL	8,572.44	6,838.26	269.47

NOTE 2

BALANCES WITH BANK/(S)

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Balances with banks in current account	189.07	126.41	17.74
Deposits with scheduled banks	-	-	-
TOTAL	189.07	126.41	17.74

NOTE 3

DERIVATIVE FINANCIAL INSTRUMENTS RECEIVABLE

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	703.91	-
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	-	703.91	-

NOTE 4

RECEIVABLES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contracts for sale of investments in securities	5,097.23	1,334.29	-
Receivable from AMC	-	-	-
Receivable from other schemes of Mutual Fund	-	-	-
TOTAL	5,097.23	1,334.29	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 5 INVESTMENTS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Equity shares (Listed)	2,60,696.74	26,221.63	11,562.25
Debentures/bonds (Listed)	-	-	-
Central and State Government Securities	-	-	-
Treasury bills	-	992.18	-
Commercial Paper	-	-	-
Certificate of Deposits	-	-	-
Units of Domestic Mutual Fund	-	4,066.72	-
CDMDF Units	-	-	-
TOTAL	2,60,696.74	31,280.53	11,562.25

Debentures/bonds are non-convertible in nature. Debt and Money Market Instrument are of Investment Grade.

All the investments are registered in the name of the scheme, except for Central and State Government securities and Treasury Bills which are in the name of the fund.

NOTE 6 OTHER FINANCIAL ASSETS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Interest Accrued	-	-	-
Dividend Receivable	107.24	-	1.86
Margin money	243.05	34.23	37.45
Shares/debentures application money, pending allotment	-	-	-
Unclaimed to Investors	-	-	-
Receivable against matured investments	-	-	-
Less: provision held	-	-	-
Advances	-	-	-
Receivable on subscription of units	-	-	-
TOTAL	350.29	34.23	39.31

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 7

NON-FINANCIAL ASSETS - INVESTMENT PROPERTY

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Real Estate Assets			
Residential	-	-	-
Commercial	-	-	-
TOTAL	-	-	-

NOTE 8

OTHR NON-FINANCIAL ASSETS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Fixed Assets	-	-	-
Tax credit receivable	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 9

DERIVATIVE FINANCIAL INSTRUMENTS PAYABLE

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	-	-	-	-
Index Futures/ Options	-	-	-	-
Commodity Futures/Options	-	-	-	-
Interest Rate Futures/ Swaps	-	-	-	-
Currency Futures	-	-	-	-
TOTAL	-	-	-	-

NOTE 10

PAYABLES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contract for purchase of investments in securities	158.92	104.73	192.42	292.61
Income distribution payable	-	-	-	-
Payable to AMC	-	-	-	-
Payable to other schemes of Mutual Fund	13.50	32.78	24.69	1.60
Payable on redemption of units	64.13	57.16	67.85	110.82
Units pending allotment	56.58	23.46	30.89	32.60
TOTAL	293.13	218.13	315.85	437.63

NOTE 11

BORROWINGS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Loans/Borrowings				
From Reserve Bank of India	-	-	-	-
From Settlor/Sponsor	-	-	-	-
From other Commercial Banks	-	-	-	-
From Triparty Repo (TREPs)	-	-	-	-
TOTAL	-	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 12

OTHER FINANCIAL LIABILITIES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Finance Cost on Loans/Borrowing/(s)	-	-	-	-
Management Fees Payable	-	-	0.98	0.75
Trusteeship Fees Payable	0.05	0.04	0.06	0.07
Commission to Distributors Payable	-	-	-	-
Custodian Fees and Expenses Payable	-	-	-	-
Registrar Fees and Expenses Payable	1.60	1.74	1.56	2.06
Marketing/Publicity/Advertisement Expenses Payable	-	-	-	-
Audit Fees Payable	0.09	0.08	0.10	0.11
Investor Communication Expense Payable	0.79	0.74	0.65	0.95
Investor Education & Awareness Expenses Payable	0.09	0.07	0.09	0.11
Brokerage & Transaction Costs Payable	0.01	-	0.01	0.01
Other current liabilities	0.70	0.66	0.78	0.96
TOTAL	3.33	3.33	4.23	5.02

NOTE 13

OTHER NON-FINANCIAL LIABILITIES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Statutory taxes payable	0.41	0.33	0.52	0.71
TOTAL	0.41	0.33	0.52	0.71

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 9

DERIVATIVE FINANCIAL INSTRUMENTS PAYABLE

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Stock Futures/ Options	75.59	5.13	0.84
Index Futures/ Options	-	-	-
Commodity Futures/Options	-	-	-
Interest Rate Futures/ Swaps	-	-	-
Currency Futures	-	-	-
TOTAL	75.59	5.13	0.84

NOTE 10

PAYABLES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Contract for purchase of investments in securities	9,302.11	1,685.17	-
Income distribution payable	-	-	-
Payable to AMC	-	-	-
Payable to other schemes of Mutual Fund	68.60	27.10	5.95
Payable on redemption of units	1,472.12	36.11	66.90
Units pending allotment	177.21	59.32	18.24
TOTAL	11,020.04	1,807.70	91.09

NOTE 11

BORROWINGS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Loans/Borrowings			
From Reserve Bank of India	-	-	-
From Settlor/Sponsor	-	-	-
From other Commercial Banks	-	-	-
From Triparty Repo (TREPs)	-	-	-
TOTAL	-	-	-

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 12

OTHER FINANCIAL LIABILITIES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Finance Cost on Loans/Borrowing/(s)	-	-	-
Management Fees Payable	94.54	7.36	3.78
Trusteeship Fees Payable	0.71	0.08	0.02
Commission to Distributors Payable	-	-	-
Custodian Fees and Expenses Payable	-	-	-
Registrar Fees and Expenses Payable	51.25	1.03	0.68
Marketing/Publicity/Advertisement Expenses Payable	-	-	-
Audit Fees Payable	1.42	0.18	0.07
Investor Communication Expense Payable	5.41	0.74	0.05
Investor Education & Awareness Expenses Payable	4.57	0.60	0.20
Brokerage & Transaction Costs Payable	5.19	6.86	0.67
Other current liabilities	2.13	0.08	0.09
TOTAL	165.22	16.93	5.56

NOTE 13

OTHER NON-FINANCIAL LIABILITIES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	As at 31st March, 2026	As at 31st March, 2026	As at 31st March, 2026
Statutory taxes payable	15.32	1.49	0.54
TOTAL	15.32	1.49	0.54

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 14

GAIN ON FAIR VALUE CHANGES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Gain on fair value changes (MTM)	228.69	329.80	572.27	495.64
Gross change on account of Gain on fair value changes- Derivative Instruments (MTM)	-	-	-	-
Change in unrealised Gain in the value of investments due to foreign exchange fluctuation	-	-	-	-
TOTAL	228.69	329.80	572.27	495.64

NOTE 15

GAIN ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Profit on sale/redemption of investments (Gross)	24.54	25.82	169.94	281.87
Profit on inter-scheme sale of Investments (Gross)	-	-	-	-
Profit on derivatives transactions (Gross)	-	-	-	-
Profit on sale of real estate assets	-	-	-	-
Profit on inter-scheme sale of real estate assets (Gross)	-	-	-	-
TOTAL	24.54	25.82	169.94	281.87

NOTE 16

FEES AND COMMISSION EXPENSES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Management Fees	3.38	5.88	8.36	9.17
GST on Management Fees	0.61	1.06	1.51	1.65
Trusteeship Fees	0.11	0.10	0.12	0.14
Commission to Distributors	-	-	-	-
TOTAL	4.10	7.04	9.99	10.96

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 17

LOSS ON FAIR VALUE CHANGES

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Loss on fair value changes (MTM)	2,913.19	2,082.37	2,778.30	4,391.41
Gross change on account of Loss on fair value changes- Derivative Instruments (MTM)	-	-	-	-
Change in unrealised Loss in the value of investments due to foreign exchange fluctuation	-	-	-	-
TOTAL	2,913.19	2,082.37	2,778.30	4,391.41

NOTE 18

LOSS ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Loss on sale/redemption of investments (Gross)	6.29	371.29	303.36	583.20
Loss on inter-scheme sale of Investments (Gross)	-	-	-	-
Loss on derivatives transactions (Gross)	-	-	-	-
Loss on exchange rate fluctuation	-	-	-	-
Loss on sale of real estate assets	-	-	-	-
Loss on inter-scheme sale of real estate assets (Gross)	-	-	-	-
TOTAL	6.29	371.29	303.36	583.20

NOTE 19

EXPENSES – OTHERS

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Custodian Fees and Expenses	-	-	-	-
Registrar Fees and Expenses	0.07	0.07	0.17	0.26
Marketing/Publicity/Advertisement Expenses	-	-	-	-
Audit Fees	0.10	0.09	0.11	0.13
Investor Communication Expenses	0.91	0.83	0.72	1.06
Investor Education and Awareness expenses	0.47	0.41	0.52	0.59
Brokerage & Transaction Costs	32.94	31.37	42.74	58.11
Index Licensing Fees	1.10	0.96	1.22	1.40
Bank Charges	0.00	0.00	0.00	0.00
Other Operating expenses	2.13	2.31	2.11	2.69
TOTAL	37.72	36.04	47.59	64.24

0.00 represents amount less than Rs. 500

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 14

GAIN ON FAIR VALUE CHANGES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Gain on fair value changes (MTM)	3,752.70	216.02	38.27
Gross change on account of Gain on fair value changes- Derivative Instruments (MTM)	-	2,486.15	-
Change in unrealised Gain in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	3,752.70	2,702.17	38.27

NOTE 15

GAIN ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Profit on sale/redemption of investments (Gross)	4,874.11	546.25	0.72
Profit on inter-scheme sale of Investments (Gross)	-	-	-
Profit on derivatives transactions (Gross)	249.66	2,777.09	0.65
Profit on sale of real estate assets	-	-	-
Profit on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	5,123.77	3,323.34	1.37

NOTE 16

FEES AND COMMISSION EXPENSES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Management Fees	393.12	13.43	4.99
GST on Management Fees	70.76	2.42	0.90
Trusteeship Fees	1.31	0.10	0.02
Commission to Distributors	-	-	-
TOTAL	465.19	15.95	5.91

NOTES FORMING PART OF FINANCIAL STATEMENT

(All amount Rupees in Lakhs, unless otherwise stated)

NOTE 17

LOSS ON FAIR VALUE CHANGES

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Gross change on account of Loss on fair value changes (MTM)	34,192.39	3,382.96	1,392.05
Gross change on account of Loss on fair value changes- Derivative Instruments (MTM)	35.40	7.81	1.56
Change in unrealised Loss in the value of investments due to foreign exchange fluctuation	-	-	-
TOTAL	34,227.79	3,390.77	1,393.61

NOTE 18

LOSS ON SALE/REDEMPTIONS OF INVESTMENTS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Loss on sale/redemption of investments (Gross)	8,111.06	859.98	27.33
Loss on inter-scheme sale of Investments (Gross)	-	-	-
Loss on derivatives transactions (Gross)	696.53	1,107.15	56.82
Loss on exchange rate fluctuation	-	-	-
Loss on sale of real estate assets	-	-	-
Loss on inter-scheme sale of real estate assets (Gross)	-	-	-
TOTAL	8,807.59	1,967.13	84.15

NOTE 19

EXPENSES – OTHERS

	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026	For the Period Ended 31st March, 2026
Custodian Fees and Expenses	-	-	-
Registrar Fees and Expenses	45.53	0.67	0.62
Marketing/Publicity/Advertisement Expenses	-	-	-
Audit Fees	1.56	0.20	0.07
Investor Communication Expenses	6.10	0.71	0.05
Investor Education and Awareness expenses	22.20	1.76	0.29
Brokerage & Transaction Costs	853.95	103.21	22.97
Index Licensing Fees	-	-	-
Bank Charges	0.00	-	-
Other Operating expenses	13.48	0.53	0.21
TOTAL	942.82	107.08	24.21

0.00 represents amount less than Rs. 500

NOTES FORMING PART OF FINANCIAL STATEMENT

Note 20: Net Asset Value (NAV) and Income Distribution cum Capital Withdrawal (IDCW)

Net Asset Value (NAV) of the Scheme's units as determined separately for units issued under the options after including the respective unit capital and reserves and surplus has been made in **Annexure 5**.

IDCW Options introduced in JioBlackRock Liquid Fund with effect from 29th December 2025. There are no investments from investors in the IDCW Options during the FY 2025-26

The historical per unit (HPU) data is disclosed in **Annexure 13**.

Note 21: Income and Expenditure

The total income and expenditure expressed as a percentage of average net assets, has been made in **Annexure 2**.

Note 22: Management Fees and Trusteeship Fees

The management fees and trusteeship fees paid during the year ended and as a percentage to Scheme's average net assets, has been made in **Annexure 3**.

Note 23: Borrowings

The details of outstanding borrowings as on Balance Sheet date has been made in **Annexure 4**.

Note 24: Related party transactions

Disclosure for related party transactions as per IND AS 24 and transactions with associates as per Regulation 25(8) of SEBI (MF) Regulations, 1996 has been made in **Annexure 6**.

Note 25: Contingent liability

Contingent liability in respect of underwriting commitments, uncalled liability on partly paid shares and other commitments as at March 31, 2026 are NIL

Note 26: Disclosure of Investor education and awareness program has been made in Annexure 7.

Note 27: Derivative Disclosure

Disclosure for derivative transactions as required by para 5.2 of SEBI master circular for mutual funds dated June 27, 2024, has been made in **Annexure 11**.

Note 28: Disclosure on Financial Risk and Fair Value Measurement in accordance with IND AS 107 and IND AS 113 has been made in Annexure 8.

Note 29: Provision for Taxation

No provision for income tax has been made since the income of the Schemes' is exempt under section 10 (23D) of the Income Tax Act, 1961.

Note 30: Details of investment portfolio of the Schemes as at March 31, 2026 are disclosed as Annexure 12.

Note 31: Segment reporting

Disclosure requirement under Ind AS 108 on 'Operating Segments', the Schemes operates only in one segment i.e. to primarily generate returns, based on Schemes' Investment Objectives and hence reported as one segment.

Note 32: Disclosure under Regulation 25(11) of SEBI (Mutual Funds) Regulations 1996, as amended

Investments made by the Schemes of Jio BlackRock Mutual Fund in Companies or their subsidiaries which have invested more than 5% of the Net Assets of any Scheme - **Annexure 10**.

Note 33: Credit default swaps

There were no transactions in credit default swaps during the period ended March 31, 2026.

Note 34: Prior period comparatives

Schemes of Jio BlackRock Mutual Fund were launched during the year, hence there are no comparative figures for the previous period as these are the first financials.

For Chokshi & Chokshi LLP
Chartered Accountants
FRN - 101872W/W100045

For and on behalf of
Jio BlackRock Trustee Private Limited

For and on behalf of
Jio BlackRock Asset Management Private Limited

SD/-
Anish Shah
Partner
M. No: 048462

SD/-
Sudheer Reddy Govula
Director
DIN: 10903748

SD/-
Siddharth Swaminathan
Managing Director & CEO
DIN: 10905826

SD/-
Rishi Kohli
Chief Investment Officer

SD/-
Gaurav Nagori
Chief Operating Officer

SD/-
Diana Dhote
Director
DIN: 10558367

SD/-
Tanvi Kacheria
Fund Manager

SD/-
Anand Shah
Fund Manager

SD/-
Haresh Mehta
Fund Manager

Place: Mumbai
Date : 14-07-2026

SD/-
Sahil Chaudhary
Fund Manager

SD/-
Arun Ramachandran
Fund Manager

SD/-
Siddharth Deb
Fund Manager

MATERIAL ACCOUNTING POLICIES

A. Background

Jio BlackRock Mutual Fund has been constituted as a trust vide the trust deed dated December 05, 2024, in accordance with the provisions of the Indian Trusts Act, 1882 (2 of 1882) with Jio Financial Services Limited and BlackRock Financial Management Inc., acting as the Sponsors and Jio BlackRock Trustee Private Limited as the Trustee Company of the Trust. The Trust Deed has been registered with the office of sub-registrar at Mumbai vide registration no. BBE2-28307-2024 under the Registration Act, 1908. Jio BlackRock Trustee Private Limited, being the Trustee of Jio BlackRock Mutual Fund has appointed Jio BlackRock Asset Management Private Limited ('the AMC') as an Investment Manager of the Fund, to manage the Fund's affairs and operate its schemes.

The key features of the Schemes of Jio BlackRock Mutual Fund are disclosed as Annexure A.

Preparation of separate Balance Sheets and Revenue accounts in a columnar form shall not be intended to indicate that they bear any relation to each other or are interdependent or comparable in any way.

All the above schemes have been collectively referred as "Schemes".

B. Basis of Preparation of Financial Statements and Material accounting policies

1. Statement of Compliance

The financial statements are prepared on a going concern basis in accordance with the Indian Accounting Standards (IND AS) and any addendum thereto, as notified by the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time. Further, the accounting policies and standards specified in the Ninth and Eleventh Schedules of SEBI (Mutual Funds) Regulations, 1996 and amendments thereto, as applicable (the "Regulations") are followed for preparation of the financial statement. In the event of any conflict between the requirements of IND AS and the Regulations and guidelines issued thereunder, the requirements specified under the MF Regulations shall prevail. These policies are consistently applied, unless otherwise stated. The financial statement of the schemes of the Fund is presented in the format prescribed in SEBI master circular no "SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90" dated June 27, 2024. The disclosures as required under Ind AS, as applicable to the schemes of the Fund, are included in these financial statements.

2. Functional and Presentation Currency

Items included in the financial statements of the schemes of the Fund are measured using the currency of the primary economic environment in which the Fund operates ('the functional currency'). The financial statements is presented in Indian Rupee (INR), which is functional and

presentation currency, and all values are rounded to the nearest lakhs, except when otherwise indicated.

3. Significant accounting judgements, estimates and assumptions

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the application of accounting policies and the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of Income and expenses for the reporting period. The estimates and assumptions which are used in the financial statements are based upon AMC's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from the estimates. Estimates and underlying assumptions will be reviewed on an ongoing basis. Any revisions to accounting estimate(s), if any will be recognized prospectively in the current and future periods.

The following accounting estimates and judgments need to be applied to various line items in the financial statements:

(i) Fair value measurement of financial instruments

The scheme makes certain judgements and estimates for valuation of certain financial instruments. AMC believes that the estimates which are used in the preparation of the financial statements will be prudent and reasonable. If valuation of any securities does not result in a fair value, then such instruments will be stated at a fair value as determined in good faith by the AMC, in accordance with the investment valuation policy and SEBI Regulations and informed to the Trustee.

When the fair value of financial assets and liabilities recorded in the balance sheet cannot be measured based on the quoted prices in active markets, their fair value is measured using valuation techniques as per the investment valuation policy. The inputs to these models are taken from observable markets where possible, but where this is not feasible, a degree of judgement is required in establishing fair values. Judgements include consideration of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of the financial instruments.

(ii) Provisions and contingent liabilities

The recognition and measurement of other provisions are based on the assessment of the probability of an outflow of resources and on past experience and circumstances known at the reporting date. The actual outflow of resources at a future date may, therefore, vary from the amount included in other provisions. Contingent assets are neither recognised nor disclosed in the financial statements.

Changes in estimates are reflected in the financial statements in the period in which changes are made and, if material, their effects are disclosed in the notes to the financial statements.

4. Financial Instruments

A financial instrument is defined as any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

4.1 Financial Assets

Financial assets include cash, or an equity instrument of another entity, or a contractual right to receive cash or another financial asset from another entity. The scheme's financial assets shall include Investments, Derivative settled in cash, derivatives receivables, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

a) Initial recognition and measurement of financial assets

All financial assets are recognised initially at fair value when the scheme becomes a party to the contractual provisions of the financial asset.

Financial assets measured at Fair Value through Profit or loss (FVTPL) are recognised at fair value i.e. transaction costs directly attributable to the acquisition of financial assets at FVTPL which is recognised immediately in revenue account. In case of financial assets which are not recorded at fair value through profit or loss (FVTPL), transaction costs that are directly attributable to the acquisition will be adjusted to the fair value on initial recognition.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, STT or any other customary charges, CCIL charges and fees payable or receivable, and stamp duty charges, if any.

b) Classification and subsequent measurement of financial assets

Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model test and the solely payments of principal and interest ("SPPI") test. Accordingly, for the purpose of subsequent measurement, financial assets will be classified into the following categories:

a) Financial assets carried at amortized cost:

Financial assets are measured at amortised cost using the effective interest rate (EIR) if these financial assets are held within a business model whose objective is to hold these assets in order to collect contractual cash flows and the contractual terms of the financial asset give rise on specified dates to cash flows that are solely payments of principal and interest on the principal amount outstanding.

Such financial assets are subsequently measured at amortised cost using effective interest rate ('EIR') method. Interest income and impairment expenses are recognised in Revenue Account Statement. Any gain or loss on derecognition is also recognised in Revenue Account Statement.

The EIR method is a method of calculating the amortised cost of a financial instrument and of allocating interest over the relevant period. The EIR is the rate that exactly discounts estimated future cash flows (including all fees paid or received that form an integral part of the EIR, transaction costs and other premiums or discounts) through the expected life

of the instrument, or, where appropriate, a shorter period, to the net carrying amount on initial recognition.

The Scheme's financial assets shall include cash and cash equivalents, balances with banks, trade and other receivables, and other financial assets such as income receivable on investments, margin money, share application money, etc. Receivables and other financial instruments will be measured at amortized cost. The scheme's financial assets comprise short-term exposures where the maturity cycle is highly compressed. Management has evaluated that the time value of money for these instruments does not yield a material variance. Consequently, Effective Interest Rate (EIR) computation has not been implemented, as the contractual interest rate effectively reflects the economic yield of the instruments. The current measurement base appropriately represents the amortized cost without requiring separate EIR adjustments due to the short-term nature of the underlying contract periods.

b) Financial assets carried at Fair Value through Profit & Loss (FVTPL):

Classification and measurement of financial assets depends on the business model and results of SPPI test. The Scheme determines a business model which reflects the manner in which the Scheme achieves its business objective. Further, the Scheme assesses the contractual terms of the financial assets to identify whether they meet the SPPI test.

Assessment whether contractual cash flows are SPPI

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule. As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information. The Fund is required to fair value the investments as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test. Financial assets are measured at fair value through profit or loss unless it is measured at amortised cost or at fair value through other comprehensive income on initial recognition. The transaction costs directly attributable to the acquisition of financial assets and liabilities at FVTPL are immediately recognised in profit or loss.

All investments are measured at FVTPL. Investments at FVTPL is measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account will be included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account will be included in the 'Loss on Fair Value Change' line item.

c) Reclassification

Financial assets are not reclassified subsequent to their initial recognition, apart from the exceptional circumstances in which the scheme acquires, disposes of, or terminates a business line or in the period the scheme changes its business model for managing financial assets.

d) De-recognition of financial assets

The Schemes derecognises the financial asset when:

- The contractual rights to receive the cash flows from the financial assets have expired, or
- The schemes have transferred substantially all the risks and rewards of the asset, or
- The schemes have neither transferred nor retained substantially all the risks and rewards of the asset but has transferred control of the asset.

The transferred asset and the associated liability shall be measured on a basis that reflects the rights and obligations that the Schemes has retained.

On derecognition of a financial asset, the difference between the carrying amount (measured at the date of derecognition) allocated to financial asset and the consideration received will be recognized in the revenue account.

4.2 Financial Liabilities

A financial liability is a contractual obligation to deliver cash or another financial asset or to exchange financial assets or financial liabilities with another entity under conditions that are potentially unfavourable to the Schemes or a contract that will or may be settled in the Scheme's own equity instruments and is a non-derivative contract for which the Schemes is or may be obliged to deliver a variable number of its own equity instruments, or a derivative contract that will or may be settled other than by the exchange of a fixed amount of cash or another financial asset for a fixed number of the scheme's own equity instruments.

a) Initial recognition and measurement of financial liabilities

All financial liabilities shall be recognised initially at fair value adjusted for incremental transaction costs that are directly attributable to the financial liabilities except in the case of financial liabilities recorded at FVTPL where the transaction costs are charged to revenue account. Derivative contracts that have a negative fair value are presented as liabilities at FVTPL.

b) Classification and Subsequent measurement of financial liabilities

Financial liabilities are classified and measured at amortised cost or FVTPL. Interest expense and foreign exchange gains and losses shall be recognised in revenue account. Any gain or loss on derecognition will also be recognized in revenue account.

c) Financial instruments not measured at fair value

The carrying value less expected credit loss provision of other financial assets and other financial liabilities will be evaluated.

d) Reclassification

Financial liabilities are not reclassified.

e) De-recognition

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

5. Fair value measurement

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value measurement is based on the presumption that the transaction to sell the asset or transfer the liability takes place either in the principal market for the asset or liability or, in the absence of a principal market, in the most advantageous market for the asset or liability.

The Fund uses valuation techniques that are appropriate in the circumstances and for which sufficient data are available to measure fair value, maximising the use of relevant observable inputs and minimising the use of unobservable inputs.

In order to show how fair values are derived, financial instruments are classified based on a hierarchy of valuation techniques, as summarised below:

- **Level 1** – Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- **Level 2** – Inputs are other than quoted prices included with Level 1 that are observable for the asset or liabilities either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- **Level 3** – Inputs are not based on observable market data (unobservable inputs).

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value are measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments.

6. Revenue Recognition

Income is recognised on an accrual basis when the rights of receipt is established and there is a reasonable certainty of collection. The recognition criteria for material classes of income are stated below:

- **Interest income:** In respect of interest-bearing investments including those purchased on a Reverse Repo basis, Interest income is accrued on a day-to-day basis as it is earned. On purchase of such investments, interest paid for the period from the last interest due date up to the date of purchase, is not treated as a cost of purchase, but debited to interest accrued but not due account. Similarly, interest received at the time of sale for the period from the last interest due date up to the date of sale is not treated as an addition to sale value but credited to interest accrued but not due account.
- **Dividend income** for quoted shares is recognized on the date the share is quoted on ex-dividend basis. For investments which are not quoted on the stock exchange, dividend income is recognised on the date of declaration.

- **Profit or loss on sale/redemption** of investments, square off/expiry of derivative contracts, are determined on the basis of the weighted average cost method and recognised on trade date.
- Futures & Options contracts are recognised on trade date. **Income on futures & Options** contracts are measured at difference between the day end valuation of the previous day vis a vis settlement price of the day.
- Other income is accounted for when there is certainty of realisation.
- **Exit load** (net of GST) collected are recognised as income and credited to the scheme, wherever applicable.

7. Net Asset Value (NAV)

Determination of Net Asset Value

The net asset value of the units of the Scheme is determined separately for the units issued under each of the options.

For reporting the NAV within the portfolio, the Scheme's daily income earned, including realised profit or loss on sale/redemption of investments and unrealised gain or loss in the value of investments, and expenses accrued, is allocated to the related options in proportion to their respective daily net assets arrived at by multiplying day-end outstanding units by previous day's closing NAV.

Unit Capital

Unit Capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date. In case of open-ended schemes, the units can be put back to the scheme at any time for cash based on the redemption price. There is a contractual obligation of the mutual fund to deliver cash to unitholders on redemption.

Unit Premium Reserve (UPR)

In case of open-ended schemes, upon issue and redemption of units, the net premium or discount to the face value of the units is adjusted against the unit premium reserve of each option, after adjusting an appropriate portion of the sale or re-purchase price to the income equalisation account.

Income Equalisation Reserve (IER) (i.e. Equalisation Account)

The purpose of Equalization account is to maintain per unit amount of respective option's share of the scheme's distributable surplus so that continuing unitholders share of distributable surplus remains unchanged on issue or redemption of units.

In case of Open-Ended Schemes, the total distributable surplus up to the date of issue/redemption of units are taken into account for the purpose of ascertaining the amount to be transferred to Equalization account. The net balance in this account is transferred to the Revenue account at the end of the year.

8. Expenses

- a. All expenses are accounted on an accrual basis within the limits prescribed under the Regulations.
- b. New Fund offer (NFO) period expenses for the schemes launched during the year are borne by the AMC.
- c. GST on Investment Management Fees are charged over and above the Base TER limits. Expenses other than Management Fees are disclosed inclusive of Goods and Services Tax (GST).
- d. As per SEBI circular and AMFI best practice guidelines, cost of borrowing in the schemes are charged to the extent of yield to maturity (YTM) of the Fund as on the previous day and excess, if any, is borne by the AMC.
- e. Brokerage and transaction cost incurred for the purpose of execution of cash market transaction and derivative market transaction is charged to the scheme as provided under Regulation 52 (6A) up to 12 bps and 5 bps respectively. Any payment towards brokerage and transaction costs, over and above the said 12 bps and 5 bps is charged to the scheme within the maximum limit of Total Expense Ratio (TER) as prescribed under the Regulation.

9. Income Tax

No income tax provision has been made as the schemes of the Fund qualifies as a recognised mutual fund under section 10(23D) of Income Tax Act, 1961.

10. Cash and cash equivalents

For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes cash on hand, balances with banks in current accounts, Reverse Repo and Tri-Party Repo (TREPS) that are readily convertible to known amounts of cash and that are subject to an insignificant risk of changes in value.

11. Cash Flow Statements

Cash flow statements has been prepared under indirect method in accordance with Ind AS 7 'Statement of Cashflows' for all schemes.

12. Operating Segments

An operating segment is a component of the scheme that engages in business activities from which it may earn revenues and incur expenses, including revenue and expenses that relate to the transactions with any of the scheme's other components, and for which discrete financial information is available. The scheme has primarily engaged in the business of investing amounts received from investors, in accordance with their investment objectives to generate returns. Since there is only one business segment and no geographical segments, this in the context of Ind AS 108 – Operating segments reporting is considered to constitute one reportable segment.

13. Investments

I. Accounting of Investments

- All investments are measured at Fair value through profit & loss (FVTPL). Accordingly, transactions for purchase or sale of investments are accounted on the trade date at transaction price (i.e. excluding of brokerage and transaction cost). Where investment transactions take place outside the stock market, for example, acquisitions through private placement or purchases or sales through private treaty, the transaction is recorded in the event of a purchase, as of the date on which the scheme obtains an enforceable obligation to pay the price or, in the event of a sale, when the scheme obtains an enforceable right to collect the proceeds of sale or an enforceable obligation to deliver the instruments sold.
- In case of interest-bearing securities though investments are accounted on the trade date, interest accrues from the settlement date. However, the effect of all investments traded during the financial year is recorded and reflected in the financial statements for that year.
- Rights/bonus entitlement, if any, is accounted on ex-right/ex-bonus date of the principal stock exchange.
- Other corporate action (such as merger, demerger, stock split, etc) is recorded on the ex-date.
- All the investments are marked to market and carried in the balance sheet at market value.
- All investments of the scheme except government securities, and treasury bills are held in the name of the schemes. Investments in government securities, and treasury bills are held in Constituent Subsidiary general ledger ('CSGL') account in the name of Jio BlackRock Mutual Fund.
- Change in fair value of investments are determined separately for each category of investments. The change in the fair value, if any, between two balance sheet dates is recognised in the revenue account. However, gain in fair value change, if any, is transferred to unrealised appreciation reserve in statement of net asset attributable to unitholders.

II. Valuation of Investments

All investments for the purpose of Financial Statements and NAV computation are Marked to Market on each valuation day. The valuation policies detailed below are in conformity with the fair valuation guidelines issued by the SEBI or AMFI, where SEBI guidelines are not available.

Equity and Equity related securities

- Traded:** On the valuation day, at the last quoted closing price on the National Stock Exchange (NSE)/Bombay Stock Exchange (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange are considered. NSE is the primary stock exchange. For index-based schemes/ETF, the principal stock exchange is the exchange where the underlying benchmark index has been set up. When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE / BSE / any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days prior to the valuation date.
- Thinly traded/Non-traded/ Unlisted Equity shares:** When a security is not traded on any Stock Exchange for a period of 30 calendar days prior to the valuation date, it is treated as a 'non-traded' security. These securities are valued in good faith by the Asset Management Company in accordance with guidelines issued by the SEBI.

- c. **Rights entitlements:** Valuation price is arrived at after reducing the exercise price/issuance price from the closing price of the underlying equity shares in case a decision is made to apply for the rights. The computation of the valuation price commences from the Ex-rights date and continue till the date of subscription to the rights shares. During this period, on days if traded prices are available for rights shares, they are valued as per the traded prices.
- d. In case **preference shares** are traded separately, they are valued as per the valuation guidelines applicable to traded equity shares. In case of non-traded Non-convertible preference shares, it is more akin to debt and are valued as debt securities at an applicable market yield for the similar duration and rating as approved by the Valuation Committee. In case valuation prices of non-traded preference shares are available from valuation agencies appointed by AMFI, then such non-traded preference shares are valued at average of prices provided by AMFI appointed agencies.
- e. **Futures** contracts are valued at the settlement price on the stock exchange on which the same were contracted originally. In case, the settlement price is not available on valuation date on the respective stock exchange, closing price is considered for valuation.

Money Market, Debt Securities and Government Securities: Securities are valued at average of security level prices obtained from valuation agencies appointed by AMFI. In case security level prices given by valuation agencies are not available for a new security which is currently not held by any Mutual Fund, then such security will be valued at purchase yield on the date of allotment/purchase. Overnight Reverse Repo are valued on cost plus accrual basis.

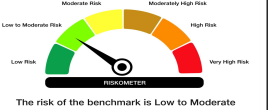
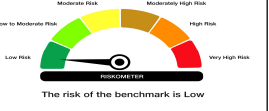
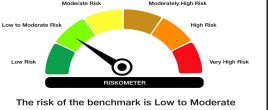
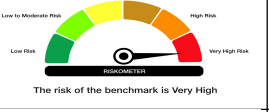
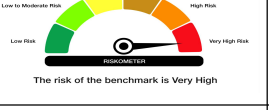
Units of unlisted domestic mutual fund are valued at the NAV published on AMFI website as on the valuation date.

Units of Corporate Debt Market Development Fund (CDMDF) class A2 are valued at the last declared NAV on the AMFI website as on the valuation date.

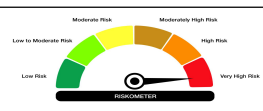
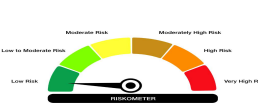
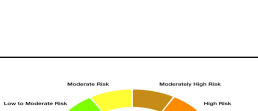
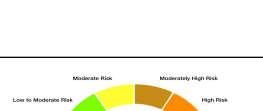
14. Standards issued but not yet effective

Ministry of Corporate Affairs ("MCA") notifies new standards or amendments to the existing standards under Companies (Indian Accounting Standards) Rules as issued from time to time. For the year ended 31st March 2026, MCA has notified amendments G.S.R. 291(E)-The Companies (Indian Accounting Standards) Amendment Rules 2025 dated 7th May 2025 & G.S.R.549(E)- Companies (Indian Accounting Standards) Second Amendment Rules 2025. to the existing standards. These amendments have been evaluated and do not have any material impact on the accounting policies, valuation or preparation of financial statements of the Schemes of the Mutual Fund, which are governed by SEBI Regulations.

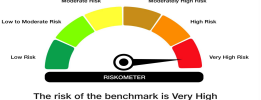
Annexure A : Scheme Details

Scheme Name	Nature of scheme	Allotment Date	Scheme Options / Plans	Benchmark	Investment Objectives	Scheme Risk-O-Meter as at 31st March 2026	Benchmark Risk-O-Meter as at 31st March 2026	Potential Risk Class (PRC) Matrix of the Scheme																								
JioBlackRock Liquid Fund	Debt Scheme - Liquid Fund	04-07-2025	Direct Plan - Growth Option Direct Plan - IDCW Daily Option Direct Plan - IDCW Weekly Option	Nifty Liquid Index A-I	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of money market and debt instruments with residual maturity up to 91 days. There is no assurance that the investment objective of the Scheme will be achieved.			<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><th>Credit Risk→</th><th>Relatively Low (Class A)</th><th>Moderate (Class B)</th><th>Relatively High (Class C)</th></tr><tr><td>Interest Rate Risk↓</td><td></td><td></td><td></td></tr><tr><td>Relatively Low (Class I)</td><td></td><td>B-1</td><td></td></tr><tr><td>Moderate (Class II)</td><td></td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td></td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk→	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk↓				Relatively Low (Class I)		B-1		Moderate (Class II)				Relatively High (Class III)			
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Relatively High (Class III)																																
JioBlackRock Overnight Fund	Debt Scheme - Overnight Fund	04-07-2025	Direct Plan - Growth Option Unclaimed Redemption upto 3 years	Nifty 1D Rate Index	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of debt and money market instruments with overnight maturity. There is no assurance that the investment objective of the Scheme will be achieved.			<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><th>Credit Risk→</th><th>Relatively Low (Class A)</th><th>Moderate (Class B)</th><th>Relatively High (Class C)</th></tr><tr><td>Interest Rate Risk↓</td><td></td><td></td><td></td></tr><tr><td>Relatively Low (Class I)</td><td>A-1</td><td></td><td></td></tr><tr><td>Moderate (Class II)</td><td></td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td></td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk→	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk↓				Relatively Low (Class I)	A-1			Moderate (Class II)				Relatively High (Class III)			
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Relatively High (Class III)																																
JioBlackRock Money Market Fund	Debt Scheme - Money Market Fund	04-07-2025	Direct Plan - Growth Option	Nifty Money Market Index A-I	The investment objective of the Scheme is to generate regular income through investment in a portfolio comprising of money market instruments with residual maturity up to 1 year. There is no assurance that the investment objective of the Scheme will be achieved.			<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><th>Credit Risk→</th><th>Relatively Low (Class A)</th><th>Moderate (Class B)</th><th>Relatively High (Class C)</th></tr><tr><td>Interest Rate Risk↓</td><td></td><td></td><td></td></tr><tr><td>Relatively Low (Class I)</td><td>A-1</td><td></td><td></td></tr><tr><td>Moderate (Class II)</td><td></td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td></td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk→	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk↓				Relatively Low (Class I)	A-1			Moderate (Class II)				Relatively High (Class III)			
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Relatively High (Class III)																																
JioBlackRock Nifty 50 Index Fund	Equity - Index Fund	18-08-2025	Direct Plan - Growth Option	Nifty 50 Index (TRI)	Passive investment in equity and equity related securities replicating the composition of Nifty 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.			NA																								
JioBlackRock Nifty Next 50 Index Fund	Equity - Index Fund	18-08-2025	Direct Plan - Growth Option	Nifty Next 50 Index (TRI)	Passive investment in equity and equity related securities replicating the composition of Nifty Next 50 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.			NA																								
JioBlackRock Nifty Midcap 150 Index Fund	Equity - Index Fund	18-08-2025	Direct Plan - Growth Option	Nifty Midcap 150 Index (TRI)	Passive investment in equity and equity related securities replicating the composition of Nifty Midcap 150 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.			NA																								

Annexure A : Scheme Details

Scheme Name	Nature of scheme	Allotment Date	Scheme Options / Plans	Benchmark	Investment Objectives	Scheme Risk-O-Meter as at 31st March 2026	Benchmark Risk-O-Meter as at 31st March 2026	Potential Risk Class (PRC) Matrix of the Scheme																				
JioBlackRock Nifty Smallcap 250 Index Fund	Equity - Index Fund	18-08-2025	Direct Plan - Growth Option	Nifty Smallcap 250 Index (TRI)	Passive investment in equity and equity related securities replicating the composition of Nifty Smallcap 250 Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.			NA																				
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Debt - Index Fund	18-08-2025	Direct Plan - Growth Option	Nifty 8-13 yr G-Sec Index	Passive investment in gilt securities replicating the composition of Nifty 8-13 yr G-Sec Index, subject to tracking errors. There is no assurance that the investment objective of the Scheme will be achieved.			<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><td>Credit Risk→ Interest Rate Risk↓</td><td>Relatively Low (Class A)</td><td>Moderate (Class B)</td><td>Relatively High (Class C)</td></tr><tr><td>Relatively Low (Class I)</td><td></td><td></td><td></td></tr><tr><td>Moderate (Class II)</td><td></td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td>A-III</td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk→ Interest Rate Risk↓	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Relatively Low (Class I)				Moderate (Class II)				Relatively High (Class III)	A-III		
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Moderate (Class II)																												
Relatively High (Class III)	A-III																											
JioBlackRock Flexi Cap Fund	Equity Scheme - Flexi Cap Fund	13-10-2025	Direct Plan - Growth Option	Nifty 500 Index (TRI)	The investment objective of the Scheme is to generate long term capital appreciation by investing in equity and equity related instruments across market capitalization. There is no assurance that the investment objective of the Scheme will be achieved.			NA																				
JioBlackRock Arbitrage Fund	Hybrid Scheme - Arbitrage Fund	16-12-2025	Direct Plan - Growth Option	Nifty 50 Arbitrage (TRI)	The investment objective of the Scheme is to generate capital appreciation and income by predominantly investing in arbitrage opportunities in the cash and derivatives segment of the equity market, and by investing the balance in debt and money market instruments. There is no assurance that the investment objective of the Scheme will be achieved.			NA																				
JioBlackRock Low Duration Fund	Debt Scheme - Low Duration Fund	19-01-2026	Direct Plan - Growth Option	Nifty Low Duration Debt Index A-I	The investment objective of the Scheme is to generate income through investment in debt and money market instruments such that the Macaulay duration of the portfolio is between 6 months to 12 months. There is no assurance that the investment objective of the Scheme will be achieved.			<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><td>Credit Risk→ Interest Rate Risk↓</td><td>Relatively Low (Class A)</td><td>Moderate (Class B)</td><td>Relatively High (Class C)</td></tr><tr><td>Relatively Low (Class I)</td><td>A-I</td><td></td><td></td></tr><tr><td>Moderate (Class II)</td><td></td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td></td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk→ Interest Rate Risk↓	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Relatively Low (Class I)	A-I			Moderate (Class II)				Relatively High (Class III)			
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Annexure A : Scheme Details

Scheme Name	Nature of scheme	Allotment Date	Scheme Options / Plans	Benchmark	Investment Objectives	Scheme Risk-O-Meter as at 31st March 2026	Benchmark Risk-O-Meter as at 31st March 2026	Potential Risk Class (PRC) Matrix of the Scheme																								
JioBlackRock Short Duration Fund	Debt Scheme - Short Duration Fund	19-01-2026	Direct Plan - Growth Option	Nifty Short Duration Debt Index A-II	The investment objective of the Scheme is to generate income through investment in money market and debt instruments such that the Macaulay duration of the portfolio is between 1 year to 3 years. There is no assurance that the investment objective of the Scheme will be achieved.	 The risk of the scheme is Low to Moderate	 The risk of the benchmark is Moderate	<table><tr><th colspan="4">Potential Risk Class</th></tr><tr><th>Credit Risk →</th><th>Relatively Low (Class A)</th><th>Moderate (Class B)</th><th>Relatively High (Class C)</th></tr><tr><td>Interest Rate Risk ↓</td><td></td><td></td><td></td></tr><tr><td>Relatively Low (Class D)</td><td></td><td></td><td></td></tr><tr><td>Moderate (Class E)</td><td>A-II</td><td></td><td></td></tr><tr><td>Relatively High (Class III)</td><td></td><td></td><td></td></tr></table>	Potential Risk Class				Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)	Interest Rate Risk ↓				Relatively Low (Class D)				Moderate (Class E)	A-II			Relatively High (Class III)			
Potential Risk Class																																
Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)																													
Interest Rate Risk ↓																																
Relatively Low (Class D)																																
Moderate (Class E)	A-II																															
Relatively High (Class III)																																
JioBlackRock Sector Rotation Fund	Equity Scheme - Thematic Fund	13-02-2026	Direct Plan - Growth Option	Nifty 500 Index (TRI)	The investment objective of the Scheme is to generate long term capital appreciation by investing in equity and equity related instruments following sector rotation theme. There is no assurance that the investment objective of the Scheme will be achieved.	 The risk of the scheme is Very High	 The risk of the benchmark is Very High	NA																								

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

1) Investments

a) Collaterals details placed with CCIL/PCM

As at 31st March, 2026

Scheme Name	Collaterals placed with CCIL			Collaterals placed with PCM			
	Cash Margin	Central & State government securities	Treasury Bills	Cash Margin	Central & State government securities	Equity Shares	Mutual Fund Units
JioBlackRock Liquid Fund	-	-	1,070.00	-	-	-	-
JioBlackRock Overnight Fund	11.00	-	45.00	-	-	-	-
JioBlackRock Money Market Fund	1.15	30.00	-	-	-	-	-
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	-	2.00	-	-	-	-	-
JioBlackRock Nifty 50 Index Fund	2.37	-	-	-	-	-	-
JioBlackRock Nifty Next 50 Index Fund	1.09	-	-	-	-	-	-
JioBlackRock Nifty Midcap 150 Index Fund	2.76	-	-	-	-	-	-
JioBlackRock Nifty Smallcap 250 Index Fund	6.11	-	-	-	-	-	-
JioBlackRock Flexi Cap Fund	43.05	-	-	200.00	-	116.54	-
JioBlackRock Arbitrage Fund	34.23	-	10.00	-	992.18	3,238.77	4,066.70
JioBlackRock Low Duration Fund	-	-	5.00	-	-	-	-
JioBlackRock Short Duration Fund	-	5.00	-	-	-	-	-
JioBlackRock Sector Rotation Fund	7.45	-	-	30.00	-	7.61	-

b) Aggregate appreciation and depreciation in the value of investments

As at 31st March, 2026

Scheme Name	Asset Type	Appreciation	Depreciation	Aggregated unrealised gain/loss	## Percentage to net assets %
JioBlackRock Liquid Fund	CDMDF Units	18.23	-	18.23	0.00
JioBlackRock Liquid Fund	Certificates of deposit	1.95	242.72	(240.77)	(0.04)
JioBlackRock Liquid Fund	Commercial paper	-	187.12	(187.12)	(0.03)
JioBlackRock Liquid Fund	Treasury bills	2.28	2.87	(0.59)	(0.00)
JioBlackRock Overnight Fund	Treasury bills	-	0.26	(0.26)	(0.00)
JioBlackRock Money Market Fund	CDMDF Units	7.77	-	7.77	0.00
JioBlackRock Money Market Fund	Central and State Government Securities	-	0.35	(0.35)	(0.00)
JioBlackRock Money Market Fund	Certificates of deposit	70.28	347.02	(276.74)	(0.08)
JioBlackRock Money Market Fund	Commercial paper	-	73.54	(73.54)	(0.02)
JioBlackRock Money Market Fund	Treasury bills	-	7.13	(7.13)	(0.00)
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Central and State Government Securities	-	75.50	(75.50)	(2.61)
JioBlackRock Low Duration Fund	Certificates of deposit	3.77	36.58	(32.82)	(0.04)
JioBlackRock Low Duration Fund	Commercial paper	-	10.00	(10.00)	(0.01)
JioBlackRock Low Duration Fund	Debentures and bonds listed	7.48	75.41	(67.93)	(0.08)
JioBlackRock Low Duration Fund	Treasury bills	1.03	0.27	0.76	0.00
JioBlackRock Short Duration Fund	Central and State Government Securities	0.07	-	0.07	0.00
JioBlackRock Short Duration Fund	Certificates of deposit	0.78	7.03	(6.25)	(0.02)
JioBlackRock Short Duration Fund	Debentures and bonds listed	0.01	149.79	(149.78)	(0.47)
JioBlackRock Nifty 50 Index Fund	Equity shares	228.69	2,913.19	(2,684.49)	(12.27)
JioBlackRock Nifty Next 50 Index Fund	Equity shares	329.80	2,082.37	(1,752.57)	(10.70)

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

b) Aggregate appreciation and depreciation in the value of investments (contd)

As at 31st March, 2026

Scheme Name	Asset Type	Appreciation	Depreciation	Aggregated unrealised gain/loss	## Percentage to net assets %
JioBlackRock Nifty Midcap 150 Index Fund	Equity shares	572.27	2,778.30	(2,206.03)	(9.75)
JioBlackRock Nifty Smallcap 250 Index Fund	Equity shares	495.64	4,391.41	(3,895.77)	(13.66)
JioBlackRock Flexi Cap Fund	Equity shares	3,752.70	34,192.30	(30,439.60)	(11.55)
JioBlackRock Arbitrage Fund	Domestic Mutual fund Units	65.48	-	65.48	0.17
JioBlackRock Arbitrage Fund	Equity shares	150.53	3,382.74	(3,232.20)	(8.40)
JioBlackRock Arbitrage Fund	Treasury bills	-	0.14	(0.14)	(0.00)
JioBlackRock Sector Rotation Fund	Equity shares	38.27	1,392.05	(1,353.78)	(11.48)

Disclosure presented excludes Derivative Instruments

Represents figures less than 0.005 %

c) Aggregate value of investments acquired and sold/redeemed and amounts as a % of daily average net assets

FY 2025-2026

Scheme Name	Purchase*	Purchase as % of Avg Net Assets	Sale*	Sale as % of Avg Net Assets
JioBlackRock Liquid Fund	53,60,797.41	740.65	37,81,655.83	522.48
JioBlackRock Overnight Fund	68,276.84	52.71	4,491.34	3.47
JioBlackRock Money Market Fund	20,61,922.89	557.80	14,63,805.01	396.00
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	8,061.05	251.84	5,080.75	158.73
JioBlackRock Nifty 50 Index Fund	24,942.43	165.20	373.28	2.47
JioBlackRock Nifty Next 50 Index Fund	21,284.50	162.20	2,826.88	21.54
JioBlackRock Nifty Midcap 150 Index Fund	28,906.03	173.66	3,943.94	23.69
JioBlackRock Nifty Smallcap 250 Index Fund	38,712.08	201.53	5,958.34	31.02
JioBlackRock Flexi Cap Fund	5,29,744.61	222.24	2,32,870.70	97.70
JioBlackRock Arbitrage Fund	1,06,346.91	351.52	1,00,523.19	332.27
JioBlackRock Low Duration Fund	1,40,667.81	304.36	44,467.08	96.21
JioBlackRock Short Duration Fund	69,095.64	247.72	41,341.28	148.21
JioBlackRock Sector Rotation Fund	16,191.63	145.69	3,051.79	27.46

*amount includes accrued interest and excludes investment in TREPS and reverse repo

d) Aggregate Value and percentage to net assets of Non-Traded securities

As at 31st March, 2026

Scheme Name	Asset Type	Market Value	Percentage to net assets %
JioBlackRock Liquid Fund	Money Market Instruments	5,60,466.26	93.45
JioBlackRock Money Market Fund	Money Market Instruments	2,36,724.20	69.41
JioBlackRock Low Duration Fund	Debt	29,065.76	35.27
JioBlackRock Low Duration Fund	Money Market Instruments	25,939.40	31.48
JioBlackRock Short Duration Fund	Debt	7,505.32	23.57
JioBlackRock Short Duration Fund	Money Market Instruments	7,011.62	22.02
JioBlackRock Flexi Cap Fund	Equity	201.62	0.08

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

e) Open Position of derivatives

As at 31st March, 2026

Scheme	Market/ fair value ^	% to net assets
JioBlackRock Flexi Cap Fund	1,166.16	0.44%
JioBlackRock Arbitrage Fund	(26,338.54)	(68.44%)
JioBlackRock Sector Rotation Fund	116.62	0.99%

^ Investment in futures disclosed at notional value.

f) Securities classified as below investment grade or default : NIL

g) Open position of Securities lent : NIL

2) Income and Expenditure

FY 2025-2026

Scheme Name	Income		Expenditure	
	Rs. in lakhs	% of avg net assets	Rs. in lakhs	% of avg net assets
JioBlackRock Liquid Fund	32,196.04	5.99	581.09	0.11
JioBlackRock Overnight Fund	5,240.05	5.45	94.38	0.10
JioBlackRock Money Market Fund	15,948.46	5.81	452.68	0.16
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	33.24	1.68	1.98	0.10
JioBlackRock Low Duration Fund	514.61	5.64	22.13	0.24
JioBlackRock Short Duration Fund	225.34	4.10	12.97	0.24
JioBlackRock Nifty 50 Index Fund	(2,585.88)	-27.66	41.82	0.45
JioBlackRock Nifty Next 50 Index Fund	(1,968.31)	-24.23	43.08	0.53
JioBlackRock Nifty Midcap 150 Index Fund	(2,261.02)	-21.94	57.58	0.56
JioBlackRock Nifty Smallcap 250 Index Fund	(4,119.82)	-34.64	75.20	0.63
JioBlackRock Flexi Cap Fund	(32,716.39)	-29.47	1,408.01	1.27
JioBlackRock Arbitrage Fund	772.50	8.79	123.03	1.40
JioBlackRock Sector Rotation Fund	(1,416.55)	(98.98)	30.12	2.10

Finance Cost, loss on fair value changes and loss on sale/redemption of investments have been adjusted against income; accordingly, the same has not been considered under expenditure.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

3) Management Fees and Trusteeship Fees

a) Management Fees (FY 2025-26)

In terms of the Scheme Information Document (SID), the scheme has accrued Management Fees (exclusive of GST) payable to the AMC as a percentage of average net assets, post excluding investments made by the AMC in the scheme, and investments made by the scheme in other schemes of the Fund. The Schemes have paid management fee at annualised average rate as follows:

Scheme Name	Avg net assets	Management Fees charged	% of avg net assets
JioBlackRock Liquid Fund	7,23,794.69	313.63	0.06
JioBlackRock Overnight Fund	1,29,544.30	25.61	0.03
JioBlackRock Money Market Fund	3,69,650.23	271.34	0.10
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	3,200.92	0.28	0.01
JioBlackRock Nifty 50 Index Fund	15,098.26	3.38	0.04
JioBlackRock Nifty Next 50 Index Fund	13,122.18	5.88	0.07
JioBlackRock Nifty Midcap 150 Index Fund	16,645.35	8.36	0.08
JioBlackRock Nifty Smallcap 250 Index Fund	19,209.17	9.17	0.08
JioBlackRock Flexi Cap Fund	2,38,363.89	393.12	0.35
JioBlackRock Arbitrage Fund	30,253.04	13.43	0.15
JioBlackRock Low Duration Fund	46,216.85	12.57	0.14
JioBlackRock Short Duration Fund	27,892.84	7.41	0.13
JioBlackRock Sector Rotation Fund	11,113.90	4.99	0.35

b) Trusteeship Fees (FY 2025-26)

In terms of the Scheme Information Document (SID), the scheme has accrued trusteeship fees at the rate of 0.001% p.a (inclusive of GST) of schemes average net assets. Details of trusteeship fees is as follows

Scheme Name	Avg net assets	Trusteeship Fees charged	% of avg net assets
JioBlackRock Liquid Fund	7,23,794.69	6.34	0.001
JioBlackRock Overnight Fund	1,29,544.30	1.13	0.001
JioBlackRock Money Market Fund	3,69,650.23	3.24	0.001
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	3,200.92	0.02	0.001
JioBlackRock Nifty 50 Index Fund	15,098.26	0.11	0.001
JioBlackRock Nifty Next 50 Index Fund	13,122.18	0.10	0.001
JioBlackRock Nifty Midcap 150 Index Fund	16,645.35	0.12	0.001
JioBlackRock Nifty Smallcap 250 Index Fund	19,209.17	0.14	0.001
JioBlackRock Flexi Cap Fund	2,38,363.89	1.31	0.001
JioBlackRock Arbitrage Fund	30,253.04	0.10	0.001
JioBlackRock Low Duration Fund	46,216.85	0.11	0.001
JioBlackRock Short Duration Fund	27,892.84	0.06	0.001
JioBlackRock Sector Rotation Fund	11,113.90	0.02	0.001

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

4) Borrowings

Details of outstanding borrowings as on Balance sheet date as follows

Scheme Name	Date of borrowing	Amount borrowed	Interest Rate	Source	Extent of Security
JioBlackRock Liquid Fund	30-Mar-26	69.97	5.9500%	Clearing Corporation of India Ltd	Fully secured
JioBlackRock Liquid Fund	30-Mar-26	49,976.55	5.7100%	Clearing Corporation of India Ltd	Fully secured
JioBlackRock Liquid Fund	30-Mar-26	4,997.74	5.5000%	Clearing Corporation of India Ltd	Fully secured
JioBlackRock Liquid Fund	30-Mar-26	49,975.35	6.0000%	Clearing Corporation of India Ltd	Fully secured

5) Net Asset Value (NAV) per unit

FY 2025-2026

Scheme Name	Plan / Option Name	Face Value	NAV as at 31st March, 2026 *
JioBlackRock Liquid Fund	Direct Plan - Growth Option	1000	1044.4482
JioBlackRock Overnight Fund	Direct Plan - Growth Option	1000	1040.0235
JioBlackRock Overnight Fund	Unclaimed Redemption upto 3 years	1000	1016.9862
JioBlackRock Money Market Fund	Direct Plan - Growth Option	1000	1043.0101
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Direct Plan - Growth Option	10	10.0655
JioBlackRock Low Duration Fund	Direct Plan - Growth Option	1000	1011.2369
JioBlackRock Short Duration Fund	Direct Plan - Growth Option	1000	1007.7134
JioBlackRock Nifty 50 Index Fund	Direct Plan - Growth Option	10	8.9852
JioBlackRock Nifty Next 50 Index Fund	Direct Plan - Growth Option	10	8.9728
JioBlackRock Nifty Midcap 150 Index Fund	Direct Plan - Growth Option	10	9.1341
JioBlackRock Nifty Smallcap 250 Index Fund	Direct Plan - Growth Option	10	8.4554
JioBlackRock Flexi Cap Fund	Direct Plan - Growth Option	10	8.88
JioBlackRock Arbitrage Fund	Direct Plan - Growth Option	10	10.2168
JioBlackRock Sector Rotation Fund	Direct Plan - Growth Option	10	8.8173

* The net asset value disclosed above represents the computed/declared NAV as on balance sheet date.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

6) Related Party Disclosures

I] Related Party Relationships

Relationship	Name	
a) Sponsor	Jio Financial Services Limited BlackRock Financial Management Inc.	
b) Trustee	Jio BlackRock Trustee Private Limited	
c) Asset Management Company	JioBlackRock Asset Management Private Limited	
d) List of Group Companies and associates of Jio BlackRock Asset Management Private Limited	Jio Blackrock Investment Advisers Private Ltd	Devarshi Commercials LLP
	Jio Blackrock Broking Private Limited	Shripal Enterprises LLP
	Blackrock Services India Private Limited	Reliance Industries Holding Private Limited
	Jamnagar Utilities And Power Private Limited	Karuna Commercials LLP
	Sikka Ports And Terminals Limited	Srichakra Commercials LLP
	Reliance Life Sciences Pvt Limited	Samarjit Enterprises LLP
	Tattvam Enterprises LLP	Svar Enterprises LLP
e) Schemes of the Fund, under common control of the Sponsor	JioBlackRock Liquid Fund	JioBlackRock Nifty 50 Index Fund
	JioBlackRock Overnight Fund	JioBlackRock Nifty Next 50 Index Fund
	JioBlackRock Money Market Fund	JioBlackRock Nifty Midcap 150 Index Fund
	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund
	JioBlackRock Low Duration Fund	JioBlackRock Flexi Cap Fund
	JioBlackRock Short Duration Fund	JioBlackRock Arbitrage Fund
		JioBlackRock Sector Rotation Fund

II] Transactions with related parties and closing balances

The Schemes have entered into transactions with certain related parties. The information required in this regard in accordance with Ind AS 24 on 'Related Party Disclosures' issued by the ICAI and Regulation 25(8) of the SEBI Regulations, is provided below.

Payment made to Associates, Related Parties and Group Companies during the year and balance outstanding as on balance sheet date FY 2025-2026

Scheme Name	Name of Related Party	Nature of transactions	Year ended March 31, 2026	Balance as at March 31, 2026
JioBlackRock Liquid Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	370.09	66.51
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	6.34	2.22
JioBlackRock Overnight Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	30.22	3.03
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	1.13	0.25
JioBlackRock Money Market Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	320.18	39.39
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	3.24	0.79
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	0.33	(0.81)
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.02	0.01
JioBlackRock Low Duration Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	14.83	9.18
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.11	0.10
JioBlackRock Short Duration Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	8.74	4.17
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.06	0.06
JioBlackRock Nifty 50 Index Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	3.99	(0.71)
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.11	0.05
JioBlackRock Nifty Next 50 Index Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	6.94	(0.10)
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.10	0.04
JioBlackRock Nifty Midcap 150 Index Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	9.87	1.07
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.12	0.06
JioBlackRock Nifty Smallcap 250 Index Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	10.82	0.82
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.14	0.07
JioBlackRock Flexi Cap Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	463.88	103.29
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	1.31	0.71
JioBlackRock Arbitrage Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	15.84	8.05
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.10	0.08
JioBlackRock Sector Rotation Fund	Jio BlackRock Asset Management Private Limited	Management fees (incl. GST)	5.88	4.13
	Jio BlackRock Trustee Private Limited	Trusteeship Fees	0.02	0.02

Payments made are considered on a gross basis.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

6) Related Party Disclosures

Investments made by Related Parties in the Schemes FY 2025-2026

Name of the Scheme	Name of the associate	Subscription		Redemptions		Closing Balance	
		Units (In Lakhs)	Amount	Units (In Lakhs)	Amount	Units (In Lakhs)	Amount
JioBlackRock Liquid Fund	Jio BlackRock Asset Management Private Limited	7.32	7,499.63	-	-	7.32	7,643.30
JioBlackRock Liquid Fund	Jamnagar Utilities And Power Private Limited	209.31	2,14,764.26	208.54	2,15,786.07	0.77	800.52
JioBlackRock Liquid Fund	Sikka Ports And Terminals Limited	289.22	2,96,385.18	252.00	2,61,464.64	37.22	38,873.36
JioBlackRock Liquid Fund	Reliance Life Sciences Pvt Ltd	40.67	42,047.90	36.84	38,116.69	3.83	4,002.61
JioBlackRock Liquid Fund	Jio BlackRock Investment Advisers Private Limited	32.75	33,298.34	23.96	24,526.45	8.79	9,182.53
JioBlackRock Liquid Fund	Jio BlackRock Trustee Private Limited	0.39	399.98	-	-	0.39	407.11
JioBlackRock Liquid Fund	Jio BlackRock Broking Private Limited	2.45	2,499.88	1.16	1,200.05	1.29	1,345.44
JioBlackRock Liquid Fund	Shripal Enterprises LLP	4.79	4,999.75	-	-	4.79	5,003.26
JioBlackRock Liquid Fund	Tattvam Enterprises LLP	2.43	2,454.88	2.43	2,464.88	-	-
JioBlackRock Liquid Fund	Devarshi Commercials LLP	13.65	14,109.29	13.65	14,139.52	-	-
JioBlackRock Overnight Fund	Jio BlackRock Asset Management Private Limited	32.12	32,598.37	16.04	16,432.33	16.08	16,718.71
JioBlackRock Overnight Fund	Jamnagar Utilities And Power Private Limited	113.43	1,16,154.19	113.43	1,16,195.81	-	-
JioBlackRock Overnight Fund	Sikka Ports And Terminals Limited	61.17	63,113.84	61.17	63,128.82	-	-
JioBlackRock Overnight Fund	Reliance Life Sciences Pvt Ltd	47.97	48,997.55	47.97	49,027.10	-	-
JioBlackRock Overnight Fund	Reliance Industries Holding Private Limited	2.32	2,347.88	2.32	2,348.89	-	-
JioBlackRock Overnight Fund	Jio BlackRock Investment Advisers Private Limited	0.50	499.98	0.50	502.04	-	-
JioBlackRock Overnight Fund	Devarshi Commercials LLP	1.28	1,323.93	1.28	1,324.68	-	-
JioBlackRock Overnight Fund	Karuna Commercials LLP	6.15	6,208.69	6.15	6,214.08	-	-
JioBlackRock Overnight Fund	Srichakra Commercials LLP	6.30	6,447.68	6.30	6,450.37	-	-
JioBlackRock Overnight Fund	Samrajit Enterprises LLP	1.46	1,499.93	1.46	1,500.78	-	-
JioBlackRock Overnight Fund	Shripal Enterprises LLP	32.38	33,635.32	32.38	33,657.92	-	-
JioBlackRock Overnight Fund	Svar Enterprises LLP	0.15	154.99	0.15	155.06	-	-
JioBlackRock Money Market Fund	Jamnagar Utilities And Power Private Limited	128.20	1,30,623.47	76.48	77,901.75	51.72	53,942.79
JioBlackRock Money Market Fund	Sikka Ports And Terminals Limited	103.31	1,05,374.73	15.47	16,028.96	87.84	91,614.83
JioBlackRock Money Market Fund	Reliance Life Sciences Pvt Ltd	1.88	1,949.90	1.88	1,954.88	-	-
JioBlackRock Money Market Fund	Jio BlackRock Asset Management Private Limited	16.14	16,549.17	3.76	3,910.00	12.38	12,914.25
JioBlackRock Money Market Fund	Tattvam Enterprises LLP	2.43	2,464.75	1.64	1,700.00	0.79	828.72
JioBlackRock Money Market Fund	Devarshi Commercials LLP	3.42	3,462.70	3.42	3,544.23	-	-
JioBlackRock Money Market Fund	Shripal Enterprises LLP	9.59	9,999.50	-	-	9.59	10,001.26
JioBlackRock Nifty 8-13 yr G-Sec Index Fund	BlackRock Services India Private Limited	129.99	1,299.94	81.85	831.00	48.14	484.53
JioBlackRock Low Duration Fund	Jamnagar Utilities And Power Private Limited	15.86	15,999.20	-	-	15.86	16,038.25
JioBlackRock Low Duration Fund	Sikka Ports And Terminals Limited	19.83	19,999.00	-	-	19.83	20,049.08
JioBlackRock Low Duration Fund	Jio BlackRock Asset Management Private Limited	0.02	23.00	-	-	0.02	23.26
JioBlackRock Short Duration Fund	Sikka Ports And Terminals Limited	2.48	2,499.88	-	-	2.48	2,499.43
JioBlackRock Short Duration Fund	Jio BlackRock Asset Management Private Limited	0.03	30.00	-	-	0.03	30.23
JioBlackRock Flexi Cap Fund	BlackRock Services India Private Limited	70.00	699.97	70.00	692.96	-	-
JioBlackRock Flexi Cap Fund	Jio BlackRock Asset Management Private Limited	23.00	229.99	-	-	23.00	204.23
JioBlackRock Arbitrage Fund	BlackRock Services India Private Limited	68.67	692.92	-	-	68.67	701.62
JioBlackRock Arbitrage Fund	Jio BlackRock Investment Advisers Private Limited	999.95	9,999.50	247.77	2,500.00	752.18	7,684.90
JioBlackRock Arbitrage Fund	Jio BlackRock Asset Management Private Limited	648.48	6,507.17	-	-	648.48	6,625.42
JioBlackRock Arbitrage Fund	Jio BlackRock Broking Private Limited	10.00	100.00	-	-	10.00	102.16
JioBlackRock Sector Rotation Fund	Jio BlackRock Asset Management Private Limited	1.80	18.00	-	-	1.80	15.87

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

6) Related Party Disclosures

Investments by one scheme in another scheme during the period

FY 2025-2026

Investor Scheme Name	Investee Scheme Name	Subscriptions during the period	Redemptions during the period	Balance as at March 31, 2026
JioBlackRock Arbitrage Fund	JioBlackRock Liquid Fund	1,999.90	499.92	1,528.67
JioBlackRock Arbitrage Fund	JioBlackRock Money Market Fund	2,499.87	-	2,538.05

Investments in securities of Associate, Sponsor and Group Companies

FY 2025-2026

Scheme Name	Name Of Company Invested In	Relation	Purchases during the period	Sales during the period	Balance as at March 31, 2026
JioBlackRock Nifty 50 Index Fund	Jio Financial Services Limited	Sponsor	208.89	1.18	157.03
JioBlackRock Sector Rotation Fund	Jio Financial Services Limited	Sponsor	49.13	-	42.62

Inter-scheme transactions during the period - Nil

Any underwriting obligations undertaken by the Schemes of the Mutual Funds with respect to issue of securities by Associate companies during the period : Nil

Devolvement during the period : Nil

Subscription by the Schemes in the issues lead managed by associate companies/ subscription to any issue of equity or debt on private placement basis where the Sponsor or associate companies have acted as arranger or lead manager - Nil

Purchase and Sale of Securities where Counterparty is sponsor and group companies of sponsor - Nil

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

7) Note on Investor Education Fund (IEF)

In accordance with regulation 52 of SEBI (Mutual Funds) Regulations, 1996 read with para 10.1.16 of SEBI Master Circular for Mutual Funds dated June 27, 2024, an annual charge of 2 basis points (0.02% p.a.) of daily net assets, being part of total recurring expenses, is set aside for Investor Education and Awareness Initiatives (IEAI). Further pursuant to SEBI Circular no SEBI/HO/IMD/PoD2/P/CIR/2024/183 dated December 31, 2024, Passive Schemes and Overseas Fund of Funds (FOFs) based on underlying indices shall be required to set aside: 5% of TER charged to direct plans subject to a maximum of 0.5 bps of AUM.

Pursuant to letter no. IMD/DF2/RS/813/2016 dated January 08, 2016 issued by SEBI to AMFI, from April 1, 2016 onwards, 50% of the IEAI accrual on daily net assets set aside by mutual funds for investor education and awareness initiative is being transferred to AMFI.

In terms of the AMFI Best Practices Guidelines Circular No. 56/2015-16, the residual 50% of the IEAI accrual of all the schemes of Jio BlackRock Mutual Fund is set aside.

Particulars	FY 2025-26
Opening Balance	-
Add: Contribution received/receivable during the period	210.86
Add: Net Change in Unrealised Appreciation in Value of Investment	1.41
Less: Amount transferred to AMFI during the period ^	105.43
Less: Amount Spent during the period	-
Closing Balance	106.84

^Includes amount of Rs. 14,57,383.74/- pertaining to 50% of the IEAI accrual of March 2026 which was transferred to AMFI on April 08, 2026.

8. Financial Risk Review and Management

The Scheme invests in financial instruments in accordance with its scheme information document (SID). The Scheme's investment portfolio comprises listed equity securities, derivative financial instruments, debt and money market securities, government securities, mutual fund units. This exposes the Scheme's to a variety of financial risks such as market risk (including currency risk, interest rate risk and price risk), credit risk and liquidity risk.

The Fund's AMC has overall responsibility for the establishment and oversight of the Fund's risk management framework. The Fund's risk management policies are established to identify and analyse the risks faced by the Fund, to set appropriate risk limits and controls and to monitor risks and adherence to limits. Risk management policies and systems are reviewed regularly to reflect changes in market conditions and the Fund's activities.

In order to mitigate the various risks, the portfolio of the schemes is constructed in accordance with the investment restriction specified under the Regulations which would help in mitigating certain risks relating to investments in securities market. Further, the AMC has necessary framework in place for risk mitigation at an enterprise level. The Risk Management division is an independent division within the organization. Internal limits are defined and judiciously monitored. Risk indicators on various parameters are computed and are monitored on a regular basis. Risk oversight is executed through Management-level committees (the Investment Committee and the Enterprise Risk Management Committee) and Board-level committees (the Risk Management Committee of the AMC Board and the Trustee Board), which enables a dedicated focus on risk factors and the relevant risk mitigants.

The Fund uses different methods to measure and manage the various types of risk to which it is exposed. Not all the risk factors mentioned below may be applicable to every scheme. Depending on the scheme's nature and asset allocation mandate, the respective risk factors will apply these methods as explained below.

1. CREDIT RISK

Credit risk is the risk that the Scheme will incur a loss because its counterparties or issuer of the securities fail to discharge their contractual obligations or default on coupon payments or in paying back the principal amount on maturity. The Schemes are exposed to the risk of credit-related losses that can occur as a result of a counterparty or issuer being unable or unwilling to honour its contractual obligations.

The AMC closely monitors the creditworthiness of the Scheme's counterparties by reviewing their credit ratings, financial statements and press releases on a regular basis.

a. Credit quality analysis

The Scheme's exposure to credit risk arises in respect of the following financial instruments:

- Cash and cash equivalents
- Contract for sale of investment in securities & Derivative financial instruments receivable, and
- Investments in debt and money market securities

(i) Cash and cash equivalents

The cash and cash equivalents comprise balances held with bank, Reverse Repo in Government Securities and Tri Party Repo (TREPS).

Reverse Repo in Government Securities and TREPS has zero credit risk as transactions in these securities are executed on CCIL platform with guaranteed settlement.

(ii) Contract for sale of investment in securities & Derivative financial instruments receivable

Contract for sale of investment in securities and derivative financial instruments receivable represent margin accounts and sales transactions awaiting settlement. Credit risk relating to unsettled transactions is considered small due to the short settlement period involved and the high credit quality of the brokers used, and contracts are generally settled through clearing agent of recognised stock exchange.

(iii) Investments in debt and money market securities

Investments in debt instruments comprise investments in governments securities and in corporate debt and money market securities. Government securities are considered to have negligible credit risk while other debt instruments are rated according to the issuers' ability to meet the obligations. The ratings of debt instruments are provided by an independent credit rating agency(s). Rating wise exposures of the Scheme's debt and money market instruments as at Balance Sheet date is given in **Annexure 8(i)**.

(iv) Exchange-Traded Derivatives

For stock or index futures, traded on recognized stock exchanges (e.g., NSE), the Scheme does not face bilateral counterparty credit risk. The credit risk is further mitigated through a stringent risk management framework enforced by the exchange, which includes initial margins, exposure margins, and daily Mark-to-Market (MTM) cash settlements. Consequently, the counterparty credit risk for exchange-traded derivatives is considered negligible.

b. Concentration of credit risk

The AMC reviews the credit concentration of debt and money market instruments held based on counterparties and industries.

Industry wise concentrations of the Scheme's debt and money market instruments as at Balance Sheet date is given in **Annexure 8(ii)**.

There were no significant concentrations in the debt and money market instruments portfolio of credit risk to any individual issuer or group of issuers, as these investments are made in accordance with the guidelines on investment limits/restrictions prescribed by SEBI/AMFI/SID from time to time.

2. Liquidity risks

Liquidity risk is the risk that the Scheme will encounter difficulty in meeting the obligations associated with its financial liabilities that are settled by delivering cash or another financial asset. The Scheme's approach to managing liquidity is to ensure, as far as possible, that it will have sufficient liquidity to meet its liabilities when they are due, under both normal and stressed conditions, without incurring unacceptable losses or risking damage to the Fund's reputation. The responsibility for liquidity risk management rests with the AMC and the Trustees, who has established an appropriate liquidity risk management framework for the management of the Scheme's short-term, medium-term and long-term funding and liquidity management requirements. The Scheme manages liquidity risk by investing in securities having a relatively liquid market, and by maintaining adequate banking facilities and by continuously monitoring forecast and actual cash flows, and by matching the maturity profiles of financial assets and liabilities. The liquidity analysis of financial liabilities of the Scheme based on contractually agreed undiscounted cash flows as at Balance Sheet date is given in **Annexure 8(iii)**.

3. MARKET RISKS

Market risk is the risk of loss of future earnings, fair values or future cash flows related to financial instruments that may result from adverse changes in market rates and prices (such as interest rates, other price risks). The Scheme is exposed to market risk primarily related to interest rate risk and price risk.

a. Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates. The AMC regularly assesses the economic condition, monitor changes in interest rates outlook and take appropriate measures accordingly to control the impact of interest rate risk.

The majority of the Scheme's exposure to Debt and Money Market instruments are in non-convertible debentures, certificates of deposits, commercial papers, treasury bills, and government securities, which are sensitive to interest rate changes.

The concentration of Scheme's debt and money market instruments based on industry classification as at Balance Sheet date is given in **Annexure 8(iv)**.

As at Balance Sheet date, if prevailing interest rates had risen or declined by specified basis points, assuming a parallel shift in the yield curve with all other variables held constant, the Scheme's net assets would have decreased or increased, respectively is given in **Annexure**

8(v). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

b. Price Risks

Price risk is the risk that the fair value of the future cash flows of the financial instrument will fluctuate as a result of changes in market prices and related market variables, whether caused by factors specific to an individual investment, its issuer, or the market, including geographical factors.

The equity and equity-related instruments are subject to price fluctuations on a daily basis. The volatility in the value of the Equity Instruments is due to various micro and macro-economic factors affecting the securities markets. This may have an adverse impact on individual securities/sector and consequently on the NAV of the Scheme.

The Scheme's exposure to price risk with respect to Equity Instruments as at the Balance Sheet date is as specified in Note 5 "Investments" under Notes to financial statements.

The AMC reviews the concentration of Equity Instruments held based on industries as at the Balance Sheet date.

There were no significant concentrations in the Equity Instruments to any individual issuer or group of issuers, as these investments are made in accordance with the guidelines on investment limits/restrictions prescribed by SEBI/AMFI/SID from time to time.

The sensitivity of the Scheme's net assets attributable to holders of redeemable units to price movements in Equity Instruments as at Balance Sheet date is given in **Annexure 8(vi)**.

The sensitivity analysis of price risk for below scheme is not presented:

JioBlackRock Arbitrage Fund: Since this scheme runs an arbitrage strategy which involves holding opposing positions in the cash market as well as in the futures market, the price risk is largely mitigated. Hence, sensitivity for this scheme with regard to market movement may not be applicable.

4. OPERATIONAL RISK

Operational risk is the risk of direct or indirect loss arising from a wide variety of causes associated with the processes, technology and infrastructure supporting the Scheme's activities with financial instruments, either internally within the Scheme or externally at the Scheme's service providers, and from external factors other than credit, market and liquidity risks such as those arising from legal and regulatory requirements and generally accepted standards of investment management behaviour.

The Scheme's objective is to manage operational risk so as to balance the limiting of financial losses and damage to its reputation.

The primary responsibility for the development and implementation of controls over operational risk rests with the AMC. This responsibility is supported by the development of overall standards for the management of operational risk, which encompasses the controls and processes at the service providers and the establishment of service levels with the service providers, in the following areas:

- documentation of controls and procedures
- requirements for:
 - appropriate segregation of duties between various functions, roles and responsibilities
 - reconciliation and monitoring of transactions; and
 - periodic assessment of operational risk faced
- the adequacy of controls and procedures to address the risks identified
- compliance with regulatory and other legal requirements
- continued focus on automation of the processes
- development of contingency plans
- training and professional development
- ethical and business standards; and
- risk mitigation, including insurance if this is effective.

5. FAIR VALUE MEASUREMENT

The Scheme measures its financial assets and financial liabilities at fair value at each reporting date.

Investments for which fair value is measured or disclosed in the financial statements are categorised within the fair value hierarchy, described as follows, based on the lowest level input that is significant to the fair value measurement as a whole:

- i) **Level 1** — Quoted (unadjusted) market prices in active markets for identical assets or liabilities
- ii) **Level 2** — Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly.
- iii) **Level 3** — Inputs are not based on observable market data (unobservable inputs).

Assessing the significance of a particular input requires judgement, considering factors specific to the asset or liability.

Valuation Techniques and Classification:

a) Equity and Equity Related Instruments

Listed and traded equity shares and equity related instruments which are valued at the closing market price. In case of futures, valued at the settlement price on the stock exchange have been classified as Level 1.

Equity shares received on demerger and awaiting listing as at balance sheet date are valued in accordance with the investment valuation policy as approved by the Board of AMC & Trustee. These have been classified as Level 2.

b) Debt and Money Market Instruments (including Government securities)

Debt and money market instruments (incl. government securities) are valued at average of scrip level prices provided by valuation agencies for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities is done at the purchase yield made by the Scheme on the day of allotment/purchase. The inputs that are significant to valuation are generally observable. These instruments are classified as Level 2.

c) Other Financial Instruments

Listed and traded instruments are valued at the closing market price on the stock exchange. These have been classified as Level 1.

Unlisted units of domestic mutual funds and units of CDMDF are valued at the latest NAV declared by the investment manager. These have been classified as Level 1.

Classification of Investments into Level 1, Level 2 and Level 3 as at Balance Sheet date is given in **Annexure 8(vii)**.

Financial assets other than investments and financial liabilities are carried at amortised cost which is a reasonable approximation of its fair value largely due to the short-term maturities of these instruments. Accordingly, the classification of other financial assets and other financial liabilities into Amortized cost, Fair Value Through Other Comprehensive Income (FVTOCI) and Fair Value Through Profit & Loss (FVTPL) is given in **Annexure 8(viii)**.

6. CAPITAL RISK MANAGEMENT

The Scheme considers its net assets attributable to unit holders as unit capital. The amount of net assets attributable to unitholders can change significantly on a daily basis as the Scheme is subject to daily subscriptions and redemptions at the discretion of unitholders. Daily subscriptions and redemptions are reviewed relative to the liquidity of the Scheme's underlying assets on a daily basis by the AMC.

7. OFFSETTING FINANCIAL ASSETS AND FINANCIAL LIABILITIES

Financial assets and financial liabilities are offset, and the net amount is reported in the statement of financial position if, and only if, there is a currently enforceable legal right to offset the recognised amounts and there is an intention to settle on a net basis, or to realise the asset and settle the liability simultaneously. The Scheme has not offset any financial assets and financial liabilities during the year.

8. MATURITY ANALYSIS OF ASSETS AND LIABILITIES

The analysis of assets and liabilities of the Scheme according to their maturity profile as at Balance Sheet date is given in **Annexure 8(ix)**.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

i) Rating wise exposures of the Scheme's debt and money market instruments

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund	JioBlackRock Arbitrage Fund
RATINGS	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
AAA	-	-	-	-	36,550.17	17,430.27	-
A1+	5,92,580.82	-	2,64,797.53	-	33,035.09	9,349.84	-
Sovereign	1,09,578.08	4,489.56	38,111.51	2,790.36	8,379.99	500.05	992.18
Total	7,02,158.90	4,489.56	3,02,909.04	2,790.36	77,965.25	27,280.16	992.18

ii) Industry wise concentration of debt and money market instruments

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund	JioBlackRock Arbitrage Fund
INDUSTRY	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
Financial Services	98.81%	-	76.27%	-	84.44%	76.26%	2.58%
Sovereign	18.27%	6.95%	11.17%	96.62%	10.17%	1.57%	-
Industrials	-	-	1.37%	-	-	-	-
Utilities	-	-	-	-	-	7.86%	-
	117.08%	6.95%	88.81%	96.62%	94.61%	85.69%	2.58%

iii) Scheme's liabilities bearing interest rate risk included at their carrying amount and categorised by the earlier of it's contractual re-pricing or maturity dates

JioBlackRock Liquid Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	-	-	-	-	-
Total	-	-	-	-	-

JioBlackRock Overnight Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	-	-	-	-	-
Total	-	-	-	-	-

JioBlackRock Money Market Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	4,709.82	4,709.82	4,709.82	-	-
Total	4,709.82	4,709.82	4,709.82	-	-

JioBlackRock Nifty 8-13 yr G-Sec Index Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	69.70	69.70	69.70	-	-
Total	69.70	69.70	69.70	-	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

JioBlackRock Low Duration Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	-	-	-	-	-
Total	-	-	-	-	-

JioBlackRock Short Duration Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	2,588.74	2,588.74	2,588.74	-	-
Total	2,588.74	2,588.74	2,588.74	-	-

JioBlackRock Nifty 50 Index Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	158.92	158.92	158.92	-	-
Total	158.92	158.92	158.92	-	-

JioBlackRock Nifty Next 50 Index Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	104.73	104.73	104.73	-	-
Total	104.73	104.73	104.73	-	-

JioBlackRock Nifty Midcap 150 Index Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	192.42	192.42	192.42	-	-
Total	192.42	192.42	192.42	-	-

JioBlackRock Nifty Smallcap 250 Index Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	292.61	292.61	292.61	-	-
Total	292.61	292.61	292.61	-	-

JioBlackRock Flexi Cap Fund					
PARTICULARS	Contractual cash flow				
March 31, 2026	Carrying amount	Total	Less than 7 days	7 days to 1 month	1 to 3 months
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	9,302.11	9,302.11	9,302.11	-	-
Total	9,302.11	9,302.11	9,302.11	-	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

iii) Scheme's liabilities bearing interest rate risk included at their carrying amount and categorised by the earlier of it's contractual re-pricing or maturity dates (contd):

JioBlackRock Arbitrage Fund					
PARTICULARS	Carrying amount	Contractual cash flow			
		Total	Less than 7 days	7 days to 1 month	1 to 3 months
March 31, 2026					
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	1,685.17	1,685.17	1,685.17	-	-
Total	1,685.17	1,685.17	1,685.17	-	-

JioBlackRock Sector Rotation Fund					
PARTICULARS	Carrying amount	Contractual cash flow			
		Total	Less than 7 days	7 days to 1 month	1 to 3 months
March 31, 2026					
Non-derivative liabilities	-	-	-	-	-
Contract for purchase of investment in securities	-	-	-	-	-
Total	-	-	-	-	-

iv) Scheme's investments that are exposed to interest rate

March 31, 2026						
Asset Type	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
Certificate Of Deposit	2,93,977.99	-	2,41,399.36	-	28,235.93	9,349.84
Commercial Paper	2,98,602.83	-	23,398.18	-	4,799.16	-
Corporate Bonds	-	-	-	-	36,550.17	17,430.27
Government Bonds	-	-	28,502.82	2,790.36	-	500.05
Treasury Bills	1,09,578.08	4,489.56	9,608.69	-	8,379.99	-
Total	7,02,158.90	4,489.56	3,02,909.04	2,790.36	77,965.25	27,280.16

March 31, 2026							
Asset Type	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
Treasury Bills	-	-	-	-	-	992.184	-
Total	-	-	-	-	-	992.184	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

v) The sensitivity of the Fund's net assets attributable to holders of redeemable units if prevailing interest rates had risen or declined by 50 basis points

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund	JioBlackRock Arbitrage Fund
PARTICULARS	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
Net assets attributable to holders of redeemable units	5,99,718.80	64,613.60	3,41,060.10	2,888.03	82,406.24	31,837.08	38,486.41
Effect in % due to decline in interest rate by 50 bps	-0.08%	## 0.00%	-0.34%	-3.28%	-0.44%	-0.70%	-0.09%
Adjusted Net assets attributable to holders of redeemable units	5,99,228.60	64,611.08	3,39,887.97	2,793.24	82,039.92	31,614.77	38,451.31
Increase/ (decrease) in net assets attributable to holders of redeemable units	(490.20)	(2.52)	(1,172.14)	(94.79)	(366.32)	(222.31)	(35.10)

A strengthening in the individual interest rates / yields (amortable papers) would result in an equal but opposite effect to the amounts shown above.

Represents figures less than 0.005 %

vi) Sensitivity analysis of the Scheme's net assets attributable to holders of redeemable units to price movements in Equity Instruments

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund	JioBlackRock Flexi Cap Fund	JioBlackRock Sector Rotation Fund
PARTICULARS	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
Net assets attributable to holders of redeemable units	21,885.77	16,373.05	22,633.31	28,522.84	2,63,629.59	11,790.75
Effect in % due to 1% decline in prices of equity instruments	-1.04%	-1.02%	-0.89%	-0.67%	-0.93%	-0.68%
Adjusted Net assets attributable to holders of redeemable units	21,658.16	16,206.04	22,431.88	28,331.73	2,61,177.84	11,710.57
Increase/ (decrease) in net assets attributable to holders of redeemable units	(227.61)	(167.01)	(201.44)	(191.10)	(2,451.76)	(80.18)

A strengthening in the individual equity market prices of 1% at March 31, 2026 would result in an equal but opposite effect to the amounts shown above.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

vii) Classification of Investments into Level 1, Level 2 and Level 3

	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
Investments in	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
Level 1						
Listed Equity securities	-	-	-	-	-	-
Units of mutual fund schemes	-	-	-	-	-	-
CDMDF	1,794.61	-	764.99	-	-	-
Total Level 1	1,794.61	-	764.99	-	-	-
Level 2						
Certificate Of Deposit	2,93,977.99	-	2,41,399.36	-	28,235.93	9,349.84
Commercial Paper	2,98,602.83	-	23,398.18	-	4,799.16	-
Treasury Bills	1,09,578.08	4,489.56	9,608.69	-	8,379.99	-
Government Bonds	-	-	28,502.82	2,790.36	-	500.05
Corporate Bonds	-	-	-	-	36,550.17	17,430.27
Awaiting Listing	-	-	-	-	-	-
Total Level 2	7,02,158.90	4,489.56	3,02,909.04	2,790.36	77,965.25	27,280.16
Level 3	-	-	-	-	-	-

	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Nifty Smallcap 250 Index Fund	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund	JioBlackRock Sector Rotation Fund
Investments in	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026	March 31, 2026
Level 1							
Listed Equity securities	21,870.03	16,328.28	22,579.97	28,498.63	2,60,495.11	26,221.63	11,562.25
Units of mutual fund schemes	-	-	-	-	-	4,066.72	-
CDMDF	-	-	-	-	-	-	-
Total Level 1	21,870.03	16,328.28	22,579.97	28,498.63	2,60,495.11	30,288.36	11,562.25
Level 2							
Certificate Of Deposit	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-
Treasury Bills	-	-	-	-	-	992.18	-
Government Bonds	-	-	-	-	-	-	-
Corporate Bonds	-	-	-	-	-	-	-
Awaiting Listing	-	-	-	-	201.62	-	-
Total Level 2	-	-	-	-	201.62	992.18	-
Level 3	-	-	-	-	-	-	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

viii) Classification of Financial Assets other than Investments and Financial Liabilities into Amortized cost, Fair Value Through Profit and Loss (FVTPL), and Fair Value Through Other Comprehensive Income (FVTOCI)

PARTICULARS	JioBlackRock Liquid Fund			JioBlackRock Overnight Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	732.21	-	732.21	60,057.15	-	60,057.15
Balances with Bank/(s)*	356.06	-	356.06	89.53	-	89.53
Derivative financial instruments	-	-	-	-	-	-
Other Financial assets*	19.58	-	19.58	38.17	-	38.17
Total	1,107.85	-	1,107.85	60,184.85	-	60,184.85
Financial Liabilities:						
Derivative financial instruments	-	-	-	-	-	-
Payables	133.88	-	133.88	18.73	-	18.73
Borrowings	1,05,019.61	-	1,05,019.61	-	-	-
Other financial liabilities**	156.07	-	156.07	18.61	-	18.61
Total	1,05,309.56	-	1,05,309.56	37.34	-	37.34

PARTICULARS	JioBlackRock Money Market Fund			JioBlackRock Nifty 8-13 yr G-Sec Index Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	41,492.95	-	41,492.95	18.86	-	18.86
Balances with Bank/(s)*	113.74	-	113.74	1.37	-	1.37
Derivative financial instruments	-	-	-	-	-	-
Other Financial assets*	754.40	-	754.40	88.15	-	88.15
Total	42,361.09	-	42,361.09	108.38	-	108.38
Financial Liabilities:						
Derivative financial instruments	-	-	-	-	-	-
Payables	4,893.31	-	4,893.31	75.03	-	75.03
Borrowings	-	-	-	-	-	-
Other financial liabilities**	69.54	-	69.54	1.05	-	1.05
Total	4,962.85	-	4,962.85	76.08	-	76.08

PARTICULARS	JioBlackRock Low Duration Fund			JioBlackRock Short Duration Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	2,664.10	-	2,664.10	6,568.98	-	6,568.98
Balances with Bank/(s)*	1.15	-	1.15	3.14	-	3.14
Derivative financial instruments	-	-	-	-	-	-
Other Financial assets*	1,799.62	-	1,799.62	597.42	-	597.42
Total	4,464.87	-	4,464.87	7,169.54	-	7,169.54
Financial Liabilities:						
Derivative financial instruments	-	-	-	-	-	-
Payables	7.06	-	7.06	2,606.06	-	2,606.06
Borrowings	-	-	-	-	-	-
Other financial liabilities**	13.69	-	13.69	5.86	-	5.86
Total	20.75	-	20.75	2,611.92	-	2,611.92

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

viii) Classification of Financial Assets other than Investments and Financial Liabilities into Amortized cost, Fair Value Through Profit and Loss (FVTPL), and Fair Value Through Other Comprehensive Income (FVTOCI) (contd:)

PARTICULARS	JioBlackRock Nifty 50 Index Fund			JioBlackRock Nifty Next 50 Index Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	254.53	-	254.53	216.68	-	216.68
Balances with Bank/(s)*	55.18	-	55.18	30.28	-	30.28
Derivative financial instruments	-	-	-	-	-	-
Other Financial assets*	2.37	-	2.37	19.50	-	19.50
Total	312.08	-	312.08	266.46	-	266.46
Financial Liabilities:						
Derivative financial instruments	-	-	-	-	-	-
Payables	293.13	-	293.13	218.13	-	218.13
Borrowings	-	-	-	-	-	-
Other financial liabilities**	3.33	-	3.33	3.33	-	3.33
Total	296.46	-	296.46	221.46	-	221.46

PARTICULARS	JioBlackRock Nifty Midcap 150 Index Fund			JioBlackRock Nifty Smallcap 250 Index Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	287.63	-	287.63	392.14	-	392.14
Balances with Bank/(s)*	82.45	-	82.45	63.57	-	63.57
Derivative financial instruments	-	-	-	-	-	-
Other Financial assets*	3.18	-	3.18	11.86	-	11.86
Total	373.26	-	373.26	467.57	-	467.57
Financial Liabilities:						
Derivative financial instruments	-	-	-	-	-	-
Payables	315.85	-	315.85	437.63	-	437.63
Borrowings	-	-	-	-	-	-
Other financial liabilities**	4.23	-	4.23	5.02	-	5.02
Total	320.08	-	320.08	442.65	-	442.65

PARTICULARS	JioBlackRock Flexi Cap Fund			JioBlackRock Arbitrage Fund		
	AMORTIZED COST	FVTPL	TOTAL	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:						
Cash and cash equivalents*	8,572.44	-	8,572.44	6,838.26	-	6,838.26
Balances with Bank/(s)*	189.07	-	189.07	126.41	-	126.41
Derivative financial instruments	-	-	-	-	703.91	703.91
Other Financial assets*	350.29	-	350.29	34.23	-	34.23
Total	9,111.80	-	9,111.80	6,998.90	703.91	7,702.81
Financial Liabilities:						
Derivative financial instruments	-	75.59	75.59	-	5.13	5.13
Payables	11,020.04	-	11,020.04	1,807.70	-	1,807.70
Borrowings	-	-	-	-	-	-
Other financial liabilities**	165.22	-	165.22	16.93	-	16.93
Total	11,185.26	75.59	11,260.85	1,824.63	5.13	1,829.76

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

viii) Classification of Financial Assets other than Investments and Financial Liabilities into Amortized cost, Fair Value Through Profit and Loss (FVTPL), and Fair Value Through Other Comprehensive Income (FVTOCI) (contd:)

PARTICULARS	JioBlackRock Sector Rotation Fund		
	AMORTIZED COST	FVTPL	TOTAL
Financial Assets:			
Cash and cash equivalents*	269.47	-	269.47
Balances with Bank/(s)*	17.74	-	17.74
Derivative financial instruments	-	-	-
Other Financial assets*	39.31	-	39.31
Total	326.52	-	326.52
Financial Liabilities:			
Derivative financial instruments	-	0.84	0.84
Payables	91.09	-	91.09
Borrowings	-	-	-
Other financial liabilities**	5.56	-	5.56
Total	96.65	0.84	97.49

* Cash and cash equivalents, Bank balance other than cash and cash equivalents and Other financial assets are carried at amortized cost which is a reasonable approximation of its fair value largely due to the short-term maturities of these instruments. Accordingly, fair value hierarchy for these financial instruments has not been presented above.

** Other financial liabilities are carried at amortized cost which is a reasonable approximation of its fair value.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Liquid Fund			JioBlackRock Overnight Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	732.21	-	732.21	60,057.15	-	60,057.15
Balances with Bank/(s)	356.06	-	356.06	89.53	-	89.53
Derivative financial instruments	-	-	-	-	-	-
Receivables	-	-	-	-	-	-
Investments	7,03,953.51	-	7,03,953.51	4,489.56	-	4,489.56
Other Financial assets	19.58	-	19.58	38.17	-	38.17
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	7,05,061.36	-	7,05,061.36	64,674.41	-	64,674.41

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Liquid Fund			JioBlackRock Overnight Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	-	-	-	-	-	-
Payables	133.88	-	133.88	18.73	-	18.73
Borrowings	1,05,019.61	-	1,05,019.61	-	-	-
Other Financial Liabilities	156.07	-	156.07	18.61	-	18.61
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	32.99	-	32.99	23.45	-	23.45
Total Liabilities (B)	1,05,342.55	-	1,05,342.55	60.79	-	60.79
Net assets attributable to holder of redeemable units	5,99,718.81	-	5,99,718.81	64,613.62	-	64,613.62

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Money Market Fund			JioBlackRock Nifty 8-13 yr G-Sec Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	41,492.95	-	41,492.95	18.86	-	18.86
Balances with Bank/(s)	113.74	-	113.74	1.37	-	1.37
Derivative financial instruments	-	-	0	-	-	-
Receivables	-	-	-	65.52	-	65.52
Investments	3,03,674.04	-	3,03,674.04	0.00	2,790.36	2,790.36
Other Financial assets	754.40	-	754.40	88.15	-	88.15
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	3,46,035.13	-	3,46,035.13	173.90	2,790.36	2,964.26

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Money Market Fund			JioBlackRock Nifty 8-13 yr G-Sec Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	-	-	-	-	-	-
Payables	4,893.31	-	4,893.31	75.03	-	75.03
Borrowings	-	-	-	-	-	-
Other Financial Liabilities	69.54	-	69.54	1.05	-	1.05
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	12.17	-	12.17	0.01	-	0.01
Total Liabilities (B)	4,975.02	-	4,975.02	76.09	-	76.09
Net assets attributable to holder of redeemable units	3,41,060.11	-	3,41,060.11	2,888.17	-	2,888.17

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Low Duration Fund			JioBlackRock Short Duration Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	2,664.10	-	2,664.10	6,568.98	-	6,568.98
Balances with Bank/(s)	1.15	-	1.15	3.14	-	3.14
Derivative financial instruments	-	-	0	-	-	-
Receivables	-	-	-	-	-	-
Investments	43,913.59	34,051.66	77,965.25	9,849.89	17,430.27	27,280.16
Other Financial assets	1,799.62	-	1,799.62	597.42	-	597.42
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	48,378.46	34,051.66	82,430.12	17,019.43	17,430.27	34,449.70

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Low Duration Fund			JioBlackRock Short Duration Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	-	-	-	-	-	-
Payables	7.06	-	7.06	2,606.06	-	2,606.06
Borrowings	-	-	-	-	-	-
Other Financial Liabilities	13.69	-	13.69	5.86	-	5.86
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	3.13	-	3.13	0.69	-	0.69
Total Liabilities (B)	23.88	-	23.88	2,612.61	-	2,612.61
Net assets attributable to holder of redeemable units	82,406.24	-	82,406.24	31,837.09	-	31,837.09

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Nifty 50 Index Fund			JioBlackRock Nifty Next 50 Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	254.53	-	254.53	216.68	-	216.68
Balances with Bank/(s)	55.18	-	55.18	30.28	-	30.28
Derivative financial instruments	-	-	0	-	-	-
Receivables	0.65	-	0.65	0.09	-	0.09
Investments	21,870.03	-	21,870.03	16,328.28	-	16,328.28
Other Financial assets	2.37	-	2.37	19.50	-	19.50
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	22,182.76	-	22,182.76	16,594.83	-	16,594.83

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Nifty 50 Index Fund			JioBlackRock Nifty Next 50 Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	-	-	-	-	-	-
Payables	293.13	-	293.13	218.13	-	218.13
Borrowings	-	-	-	-	-	-
Other Financial Liabilities	3.33	-	3.33	3.33	-	3.33
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	0.41	-	0.41	0.33	-	0.33
Total Liabilities (B)	296.87	-	296.87	221.79	-	221.79
Net assets attributable to holder of redeemable units	21,885.89	-	21,885.89	16,373.04	-	16,373.04

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Nifty Midcap 150 Index Fund			JioBlackRock Nifty Smallcap 250 Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	287.63	-	287.63	392.14	-	392.14
Balances with Bank/(s)	82.45	-	82.45	63.57	-	63.57
Derivative financial instruments	-	-	0	-	-	-
Receivables	0.68	-	0.68	-	-	-
Investments	22,579.97	-	22,579.97	28,498.63	-	28,498.63
Other Financial assets	3.18	-	3.18	11.86	-	11.86
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	22,953.91	-	22,953.91	28,966.20	-	28,966.20

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Nifty Midcap 150 Index Fund			JioBlackRock Nifty Smallcap 250 Index Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	-	-	-	-	-	-
Payables	315.85	-	315.85	437.63	-	437.63
Borrowings	-	-	-	-	-	-
Other Financial Liabilities	4.23	-	4.23	5.02	-	5.02
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	0.52	-	0.52	0.71	-	0.71
Total Liabilities (B)	320.60	-	320.60	443.36	-	443.36
Net assets attributable to holder of redeemable units	22,633.31	-	22,633.31	28,522.84	-	28,522.84

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

PARTICULARS	JioBlackRock Flexi Cap Fund			JioBlackRock Arbitrage Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Assets						
Financial Assets						
Cash and cash equivalents	8,572.44	-	8,572.44	6,838.26	-	6,838.26
Balances with Bank/(s)	189.07	-	189.07	126.41	-	126.41
Derivative financial instruments	-	-	0	703.91	-	703.91
Receivables	5,097.23	-	5,097.23	1,334.29	-	1,334.29
Investments	2,60,696.74	-	2,60,696.74	31,280.53	-	31,280.53
Other Financial assets	350.29	-	350.29	34.23	-	34.23
Non-Financial Assets						
Investment Property	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-
Total Assets (A)	2,74,905.77	-	2,74,905.77	40,317.63	-	40,317.63

(b) Maturity analysis of Liabilities :

PARTICULARS	JioBlackRock Flexi Cap Fund			JioBlackRock Arbitrage Fund		
	As at 31st March, 2026			As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL	Within 12 months	After 12 months	TOTAL
Financial Liabilities						
Derivative financial instruments	75.59	-	75.59	5.13	-	5.13
Payables	11,020.04	-	11,020.04	1,807.70	-	1,807.70
Borrowings	-	-	-	-	-	-
Other Financial Liabilities	165.22	-	165.22	16.93	-	16.93
Non-Financial Liabilities						
Provisions	-	-	-	-	-	-
Other Non-Financial Liabilities	15.32	-	15.32	1.49	-	1.49
Total Liabilities (B)	11,276.17	-	11,276.17	1,831.25	-	1,831.25
Net assets attributable to holder of redeemable units	2,63,629.60	-	2,63,629.60	38,486.38	-	38,486.38

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

8) Disclosure on Financial Risk and Fair Value Measurement

ix) An analysis of Scheme's assets and liabilities according to their maturity profile (contd):

(a) Maturity analysis of Assets:

JioBlackRock Sector Rotation Fund			
PARTICULARS	As at 31st March, 2026		
	Within 12 months	After 12 months	TOTAL
Assets			
Financial Assets			
Cash and cash equivalents	269.47	-	269.47
Balances with Bank/(s)	17.74	-	17.74
Derivative financial instruments	-	-	0
Receivables	-	-	-
Investments	11,562.25	-	11,562.25
Other Financial assets	39.31	-	39.31
Non-Financial Assets			
Investment Property	-	-	-
Other Non -Financial assets	-	-	-
Total Assets (A)	11,888.77	-	11,888.77

(b) Maturity analysis of Liabilities :

JioBlackRock Sector Rotation Fund			
PARTICULARS	As at 31st March, 2026		
	Within 12 months	After 12 months	Total
Financial Liabilities			
Derivative financial instruments	0.84	-	0.84
Payables	91.09	-	91.09
Borrowings	-	-	-
Other Financial Liabilities	5.56	-	5.56
Non-Financial Liabilities			
Provisions	-	-	-
Other Non-Financial Liabilities	0.54	-	0.54
Total Liabilities (B)	98.03	-	98.03
Net assets attributable to holder of redeemable units	11,790.74	-	11,790.74

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

9) Note on Unclaimed Redemptions

In pursuance to paragraph 14.3 of SEBI Master Circular for Mutual Funds dated June 27, 2024, read with SEBI letter no. SEBI/HO/IMD/IMDSEC/2/P/OW/2025/02346/1 dated January 22, 2025, the Boards of Jio BlackRock Asset Management Private Limited and Jio BlackRock Trustee Private Limited have approved introduction of two additional plans viz. Unclaimed Redemption Plan – Upto 3 years and Unclaimed Redemption Plan – Above 3 years under JioBlackRock Overnight Fund. These plans are introduced for the limited purpose of deployment of unclaimed redemption amounts effective December 02, 2025. As and when any investor claims the amount, the same is paid along with the proportionate appreciation/ income earned thereon.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

10) Disclosure under Regulation 25(11) of SEBI (Mutual Funds) Regulations 1996, as amended

Investments made by the Schemes of Jio BlackRock Mutual Fund in Companies or their subsidiaries which have invested more than 5% of the Net Assets of any Scheme

Name of the Company	Name of the Scheme in which Company has invested more than 5% of the Net Assets	Investment made by the Scheme in the Company / Subsidiary		
		Name of the Scheme which has invested in the Company / Subsidiary	Aggregate cost of acquisition for period June 30, 2025 to March 31, 2026	Outstanding market value as on March 31, 2026
Asian Paints Ltd	JioBlackRock Liquid Fund	JioBlackRock Arbitrage Fund	59.09	10.83
		JioBlackRock Flexi Cap Fund	500.76	-
		JioBlackRock Nifty 50 Index Fund	246.82	209.16
		JioBlackRock Sector Rotation Fund	83.07	76.45
Bank of India	JioBlackRock Nifty Midcap 150 Index Fund	JioBlackRock Liquid Fund	90,667.27	19,790.50
		JioBlackRock Money Market Fund	31,714.42	-
		JioBlackRock Nifty Midcap 150 Index Fund	111.04	108.54
		JioBlackRock Sector Rotation Fund	13.47	11.32
CESC Limited	JioBlackRock Overnight Fund	JioBlackRock Flexi Cap Fund	1,369.50	1,291.80
		JioBlackRock Nifty Smallcap 250 Index Fund	179.70	158.82
ICICI Bank Ltd	JioBlackRock Liquid Fund	JioBlackRock Arbitrage Fund	3,487.68	1,907.73
		JioBlackRock Flexi Cap Fund	16,725.09	14,589.68
		JioBlackRock Liquid Fund	1,496.39	-
		JioBlackRock Low Duration Fund	2,337.54	-
		JioBlackRock Money Market Fund	4,898.38	-
		JioBlackRock Nifty 50 Index Fund	2,120.56	1,841.99
		JioBlackRock Sector Rotation Fund	698.76	606.18
ICICI Lombard General Insurance Co Ltd (Subsidiary of ICICI Bank Limited)		JioBlackRock Nifty Next 50 Index Fund	376.35	-
		JioBlackRock Sector Rotation Fund	35.21	27.61
		JioBlackRock Nifty Midcap 150 Index Fund	276.23	270.50
ICICI Prudential Asset Management Co Ltd (Subsidiary of ICICI Bank Limited)		JioBlackRock Flexi Cap Fund	982.11	990.86
		JioBlackRock Nifty Midcap 150 Index Fund	65.42	63.76
ICICI Prudential Life Insurance Co Ltd (Subsidiary of ICICI Bank Limited)		JioBlackRock Arbitrage Fund	18.46	14.14
		JioBlackRock Nifty Next 50 Index Fund	91.36	-
		JioBlackRock Sector Rotation Fund	18.56	13.29
		JioBlackRock Nifty Midcap 150 Index Fund	163.01	130.92
ICICI Securities Ltd (Subsidiary of ICICI Bank Limited)		JioBlackRock Arbitrage Fund	995.72	-
		JioBlackRock Liquid Fund	1,14,758.58	19,821.20
		JioBlackRock Low Duration Fund	4,979.58	-
		JioBlackRock Money Market Fund	61,814.10	-
ICICI Home Finance Co Ltd	JioBlackRock Overnight Fund	JioBlackRock Liquid Fund	39,339.06	19,689.92
JustDial Limited	JioBlackRock Low Duration Fund	JioBlackRock Flexi Cap Fund	261.09	-
		JioBlackRock Nifty Smallcap 250 Index Fund	11.93	-
Kotak Mahindra Investments Ltd	JioBlackRock Overnight Fund	JioBlackRock Liquid Fund	9,982.22	-
Kotak Mahindra Prime Ltd	JioBlackRock Overnight Fund	JioBlackRock Low Duration Fund	2,662.68	2,666.79
		JioBlackRock Money Market Fund	9,446.56	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

10) Disclosure under Regulation 25(11) of SEBI (Mutual Funds) Regulations 1996, as amended

Investments made by the Schemes of Jio BlackRock Mutual Fund in Companies or their subsidiaries which have invested more than 5% of the Net Assets of any Scheme (contd)

Name of the Company	Name of the Scheme in which Company has invested more than 5% of the Net Assets	Investment made by the Scheme in the Company / Subsidiary		
		Name of the Scheme which has invested in the Company / Subsidiary	Aggregate cost of acquisition for period June 30, 2025 to March 31, 2026	Outstanding market value as on March 31, 2026
Larsen & Toubro Ltd	JioBlackRock Low Duration Fund JioBlackRock Short Duration Fund	JioBlackRock Arbitrage Fund	1,387.83	588.69
		JioBlackRock Flexi Cap Fund	11,486.75	10,164.27
		JioBlackRock Liquid Fund	65,752.37	-
		JioBlackRock Money Market Fund	4,659.84	4,657.10
		JioBlackRock Nifty 50 Index Fund	957.62	879.04
		JioBlackRock Sector Rotation Fund	346.21	294.73
L&T Finance Ltd (Subsidiary of Larsen & Toubro Limited)		JioBlackRock Flexi Cap Fund	1,803.65	-
		JioBlackRock Liquid Fund	1,04,525.10	-
		JioBlackRock Money Market Fund	52,807.89	-
		JioBlackRock Sector Rotation Fund	14.15	12.13
		JioBlackRock Nifty Midcap 150 Index Fund	143.63	133.43
L&T Technology Services Ltd (Subsidiary of Larsen & Toubro Limited)			-	-
		JioBlackRock Sector Rotation Fund	4.84	-
		JioBlackRock Nifty Midcap 150 Index Fund	77.56	56.10
Ltimindtree Ltd (Subsidiary of Larsen & Toubro Limited)			-	-
		JioBlackRock Flexi Cap Fund	681.60	-
		JioBlackRock Nifty Next 50 Index Fund	398.74	284.46
		JioBlackRock Sector Rotation Fund	18.16	12.28
Muthoot Finance Ltd	JioBlackRock Overnight Fund JioBlackRock Money Market Fund JioBlackRock Liquid Fund		-	-
		JioBlackRock Liquid Fund	17,484.73	-
		JioBlackRock Nifty Next 50 Index Fund	267.55	258.84
		JioBlackRock Sector Rotation Fund	22.15	19.88
		JioBlackRock Nifty Midcap 150 Index Fund	233.61	-
Narayana Hrudayalaya Ltd	JioBlackRock Overnight Fund		-	-
		JioBlackRock Nifty Smallcap 250 Index Fund	217.54	186.05
		JioBlackRock Sector Rotation Fund	8.87	7.91
Piramal Finance Ltd	JioBlackRock Liquid Fund JioBlackRock Overnight Fund		-	-
		JioBlackRock Nifty Smallcap 250 Index Fund	374.54	369.98
		JioBlackRock Sector Rotation Fund	12.47	12.64
Reliance Industries Ltd	JioBlackRock Low Duration Fund JioBlackRock Money Market Fund JioBlackRock Nifty 8-13 yr G-Sec Index Fund JioBlackRock Short Duration Fund JioBlackRock Overnight Fund JioBlackRock Liquid Fund		-	-
		JioBlackRock Arbitrage Fund	2,450.20	2,298.07
		JioBlackRock Flexi Cap Fund	10,694.56	9,436.88
		JioBlackRock Nifty 50 Index Fund	2,069.88	1,939.41
		JioBlackRock Sector Rotation Fund	723.50	688.98
			-	-
			-	-
Network18 Media & Investments Ltd (Subsidiary of Reliance Industries Limited)		JioBlackRock Nifty Smallcap 250 Index Fund	23.84	-
			-	-
			-	-
Reliance Retail Ventures Ltd (Subsidiary of Reliance Industries Limited)		JioBlackRock Liquid Fund	63,058.49	-
		JioBlackRock Money Market Fund	7,479.17	-
			-	-
Reliance Jio Infocomm Ltd	JioBlackRock Low Duration Fund JioBlackRock Short Duration Fund JioBlackRock Overnight Fund JioBlackRock Liquid Fund JioBlackRock Money Market Fund	JioBlackRock Liquid Fund	79,290.48	-
		JioBlackRock Money Market Fund	59,467.86	-
			-	-
			-	-
			-	-
			-	-

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

10) Disclosure under Regulation 25(11) of SEBI (Mutual Funds) Regulations 1996, as amended

Investments made by the Schemes of Jio BlackRock Mutual Fund in Companies or their subsidiaries which have invested more than 5% of the Net Assets of any Scheme (contd)

Name of the Company	Name of the Scheme in which Company has invested more than 5% of the Net Assets	Investment made by the Scheme in the Company / Subsidiary		
		Name of the Scheme which has invested in the Company / Subsidiary	Aggregate cost of acquisition for period June 30, 2025 to March 31, 2026	Outstanding market value as on March 31, 2026
Sammaan Capital Ltd	JioBlackRock Overnight Fund	JioBlackRock Flexi Cap Fund	63.59	-
		JioBlackRock Nifty Smallcap 250 Index Fund	190.95	193.54
			-	-
State Bank of India	JioBlackRock Liquid Fund	JioBlackRock Arbitrage Fund	1,548.39	572.95
		JioBlackRock Flexi Cap Fund	9,731.10	9,982.34
		JioBlackRock Liquid Fund	14,936.89	-
		JioBlackRock Nifty 50 Index Fund	839.63	868.36
		JioBlackRock Sector Rotation Fund	347.98	289.93
			-	-
SBI Life Insurance Co Ltd (Subsidiary of State Bank of India)		JioBlackRock Nifty 50 Index Fund	185.05	170.55
		JioBlackRock Sector Rotation Fund	71.66	54.90
			-	-
SBI Cards and Payment Services Ltd (Subsidiary of State Bank of India)		JioBlackRock Sector Rotation Fund	13.03	11.11
		JioBlackRock Nifty Midcap 150 Index Fund	170.17	124.21
			-	-
Union Bank of India	JioBlackRock Money Market Fund	JioBlackRock Liquid Fund	2,12,328.39	27,150.68
		JioBlackRock Low Duration Fund	4,828.48	-
		JioBlackRock Money Market Fund	53,559.75	29,453.08
		JioBlackRock Nifty Next 50 Index Fund	258.77	242.33
		JioBlackRock Sector Rotation Fund	25.20	22.93
		JioBlackRock Short Duration Fund	5,748.63	3,272.37
		JioBlackRock Nifty Midcap 150 Index Fund	197.80	-
Welspun Corp Ltd	JioBlackRock Overnight Fund	JioBlackRock Flexi Cap Fund	99.96	-
		JioBlackRock Nifty Smallcap 250 Index Fund	194.05	178.65
		JioBlackRock Sector Rotation Fund	8.34	8.38

Justification for Debt Schemes: Exposure to these issuer credits is through investments in market-linked instruments like bonds / debentures, commercial paper, certificate of deposits etc. Investments in debt and/or money market securities of such issuers are within the approved universe of credits and investment decisions have been made considering factors like credit worthiness, competitive yield, relative attractiveness etc.

Justification for Other Schemes: The investments under Index Funds and Active equity funds, including Arbitrage Fund were made pursuant to the fund's investment objectives.

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

11) Derivative disclosure in accordance with SEBI Circular No. Cir/IMD/DF/11/2010 dated August 18, 2010

JioBlackRock Flexi Cap Fund

a) Hedging positions through futures as on March 31, 2026 is :

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
Nil				

Total percentage of existing assets hedged through futures: Nil

For the Period ended March 31, 2026 following were the hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
Nil				

b) Other than Hedging Positions through Futures as on March 31, 2026 is :

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
NIFTY 28-APR-26 FUT	Long	23,107.02	22,426.20	132.36

Total exposure due to futures (non hedging positions) as a percentage of net assets: 0.44%.

For the Period ended March 31, 2026 following were the non-hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
7,118	7,118.00	1,30,737.19	1,30,290.32	(446.87)

c) Hedging positions through Put options as on March 31, 2026

Underlying	Number of Contracts	Option Price when purchased	Current Option Price
Nil			

Total percentage of existing assets hedged through put options: Nil

For the Period ended March 31, 2026, following details specified for hedging transactions through Put options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

d) Other than hedging positions through options as on March 31, 2026

Underlying	Call/ put	Number of contracts	Option price when purchased	Current price
Nil				

Total exposure through options as a percentage of net assets: Nil

For the period ended March 31, 2026, following details specified for non-hedging transactions through options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

e) Hedging positions through Swaps as on March 31, 2026 - Nil

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

11) Derivative disclosure in accordance with SEBI Circular No. Cir/IMD/DF/11/2010 dated August 18, 2010

JioBlackRock Sector Rotation Fund

a) Hedging positions through futures as on March 31, 2026 is :

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
Nil				

Total percentage of existing assets hedged through futures: Nil

For the Period ended March 31, 2026 following were the hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
Nil				

b) Other than Hedging Positions through Futures as on March 31, 2026 is :

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
NIFTY 28-APR-26 FUT	Long	22,726.63	22,426.20	13.24

Total exposure due to futures (non hedging positions) as a percentage of net assets: 0.99%.

For the Period ended March 31, 2026 following were the non-hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
173	173.00	2,784.89	2,728.72	(56.17)

c) Hedging positions through Put options as on March 31, 2026

Underlying	Number of Contracts	Option Price when purchased	Current Option Price
Nil			

Total percentage of existing assets hedged through put options: Nil

For the Period ended March 31, 2026, following details specified for hedging transactions through Put options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

d) Other than hedging positions through options as on March 31, 2026

Underlying	Call/ put	Number of contracts	Option price when purchased	Current price
Nil				

Total exposure through options as a percentage of net assets: Nil

For the period ended March 31, 2026, following details specified for non-hedging transactions through options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

e) Hedging positions through Swaps as on March 31, 2026 - Nil

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

11) Derivative disclosure in accordance with SEBI Circular No. Cir/IMD/DF/11/2010 dated August 18, 2010

JioBlackRock Arbitrage Fund

a) Hedging Positions through Futures as on March 31, 2026:

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
ADANI PORTS AND SP ECO FUT 28-APR-26	Short	1,539.18	1,315.20	5.28
AMBUJA CEMENTS LTD FUT 28-APR-26	Short	429.19	402.50	8.64
ASIAN PAINTS LTD FUT 28-APR-26	Short	2,202.55	2,172.00	1.92
AU SMALL FINANCE BANK LTD FUT 26-MAY-26	Short	854.70	851.45	116.98
AU SMALL FINANCE BANK LTD FUT 28-APR-26	Short	910.52	846.95	
AXIS BANK LTD FUT 28-APR-26	Short	1,249.86	1,167.50	123.72
BAJAJ FINANCE LTD FUT 26-MAY-26	Short	868.28	808.65	142.55
BAJAJ FINANCE LTD FUT 28-APR-26	Short	911.77	804.50	
BAJAJ FINSERV LTD FUT 28-APR-26	Short	1,979.10	1,637.10	7.96
BANK OF BARODA FUT 28-APR-26	Short	275.23	248.85	101.20
BHARAT ELECTRONICS LTD FUT 28-APR-26	Short	431.93	402.60	24.27
BHARAT HEAVY ELECT LTD FUT 28-APR-26	Short	262.14	246.25	106.38
BHARTI AIRTEL LTD FUT 28-APR-26	Short	1,894.43	1,790.50	303.60
BRITANNIA INDUSTRIES LTD FUT 28-APR-26	Short	5,578.44	5,450.00	9.63
CANARA BANK FUT 28-APR-26	Short	124.10	124.07	103.28
CROMPT GREA CON ELEC LTD FUT 28-APR-26	Short	257.63	224.15	22.97
DABUR INDIA LTD FUT 28-APR-26	Short	416.75	412.95	1.82
DALMIA BHARAT LTD FUT 28-APR-26	Short	1,872.25	1,788.40	6.40
DLF LTD FUT 28-APR-26	Short	547.56	505.60	190.03
EICHER MOTORS LTD FUT 28-APR-26	Short	7,547.50	6,619.50	3.51
ETERNAL LTD FUT 28-APR-26	Short	223.65	229.64	2.67
GAIL INDIA LTD FUT 28-APR-26	Short	165.62	138.17	2.51
GODREJ CONSUMER PROD LTD FUT 28-APR-26	Short	1,016.25	989.30	1.75
GODREJ PROPERTIES LTD FUT 28-APR-26	Short	1,482.47	1,473.40	54.86
GRASIM INDUSTRIES LTD FUT 28-APR-26	Short	2,562.77	2,562.60	29.50
HDFC AMC LTD FUT 28-APR-26	Short	2,323.50	2,225.10	1.31
HDFC BANK LTD FUT 28-APR-26	Short	895.56	735.90	601.60
HDFC LIFE INSURANCE COLTD FUT 28-APR-26	Short	687.16	593.00	9.23
HINDALCO INDUSTRIES LTD FUT 28-APR-26	Short	873.40	887.90	1.22
HINDUSTAN AERONAUTICS LTD FUT 28-APR-26	Short	3,980.14	3,500.50	9.73
HINDUSTAN UNILEVER LTD FUT 28-APR-26	Short	2,162.50	2,061.70	1.09
ICICI BANK LTD FUT 28-APR-26	Short	1,303.77	1,211.80	338.70
ICICI PRU LIFE INS CO LTD FUT 28-APR-26	Short	541.30	512.20	2.51
IDFC FIRST BANK LTD FUT 28-APR-26	Short	77.39	59.07	47.48
INDIAN HOTELS CO LTD FUT 28-APR-26	Short	678.48	573.85	17.33
INDIAN OIL CORP LTD FUT 28-APR-26	Short	138.44	136.11	28.05
INDUSIND BANK LTD FUT 28-APR-26	Short	905.47	755.00	13.11
ITC LTD FUT 28-APR-26	Short	318.08	289.15	192.88
JSW STEEL LTD FUT 28-APR-26	Short	1,178.09	1,125.20	73.01
KOTAK BANK LTD FUT 28-APR-26	Short	409.50	354.55	199.45
LARSEN AND TOUBRO LTD FUT 28-APR-26	Short	3,543.05	3,515.00	105.58
LAURUS LABS LTD FUT 28-APR-26	Short	1,025.05	995.50	48.24
LIC HOUSING FIN LTD FUT 28-APR-26	Short	511.48	497.90	94.22
M&M LTD FUT 28-APR-26	Short	3,168.72	2,968.70	87.95
MACROTECH DEVELOPERS LTD FUT 28-APR-26	Short	755.61	678.65	52.60
MARUTI SUZUKI INDIA LTD FUT 28-APR-26	Short	12,539.05	12,344.00	21.84
MAX FINANCIAL SERVICES FUT 28-APR-26	Short	1,604.65	1,497.00	59.28
MAX HEALTHCARE INSTITUTE FUT 28-APR-26	Short	1,095.05	965.10	1.00

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

11) Derivative disclosure in accordance with SEBI Circular No. Cir/IMD/DF/11/2010 dated August 18, 2010

JioBlackRock Arbitrage Fund

a) Hedging Positions through Futures as on March 31, 2026: (contd)

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
MULTI COMMODITY EXC OF IND 28-APR-26	Short	2,411.50	2,394.10	328.79
NESTLE INDIA LTD FUT 28-APR-26	Short	1,222.05	1,181.10	2.09
NTPC LTD FUT 28-APR-26	Short	381.31	372.50	42.45
ONGC LTD FUT 28-APR-26	Short	275.94	284.75	29.76
PGC LTD FUT 28-APR-26	Short	298.72	296.55	22.96
PRESTIGE ESTATES PROJECTS FUT 28-APR-26	Short	1,175.89	1,128.70	249.90
PUNJAB NATIONAL BANK FUT 28-APR-26	Short	117.67	100.98	32.45
RELIANCE INDUSTRIES LTD FUT 28-APR-26	Short	1,441.45	1,349.30	407.91
SHRIRAM FINANCE LTD FUT 28-APR-26	Short	911.53	875.50	21.38
STATE BANK OF INDIA FUT 28-APR-26	Short	1,067.12	984.30	101.72
STEEL AUTHOR OF IND LTD FUT 28-APR-26	Short	167.26	153.73	47.17
SUN PHARMA IND LTD FUT 28-APR-26	Short	1,759.59	1,765.50	19.65
TATA CONSUMER PRODUCTS FUT 28-APR-26	Short	1,070.68	1,020.00	11.89
TATA MOTORS PASS VEHICLES FUT 26-MAY-26	Short	314.24	298.75	78.28
TATA MOTORS PASS VEHICLES FUT 28-APR-26	Short	320.02	296.85	
TATA POWER CO LTD FUT 28-APR-26	Short	382.54	380.65	98.48
TCS LTD FUT 28-APR-26	Short	3,102.19	2,361.60	35.88
TITAN CO LTD FUT 28-APR-26	Short	4,135.85	3,962.90	7.36
TORRENT PHARMA LTD FUT 28-APR-26	Short	4,224.30	4,230.30	1.87
TRENT LTD FUT 28-APR-26	Short	4,233.50	3,301.30	2.97
ULTRA TECH CEMENT LTD FUT 28-APR-26	Short	10,430.64	10,772.00	10.49
UNITED SPIRITS LTD FUT 28-APR-26	Short	1,332.10	1,221.90	36.33
UPL LTD FUT 28-APR-26	Short	651.33	569.50	61.25
VODAFONE IDEA LTD FUT 26-MAY-26	Short	11.12	8.63	161.08
VODAFONE IDEA LTD FUT 28-APR-26	Short	11.20	8.58	
YES BANK LTD FUT 26-MAY-26	Short	20.63	17.47	90.12
YES BANK LTD FUT 28-APR-26	Short	21.40	17.35	

Total percentage of existing assets hedged through futures: -68.44%

For the Period ended March 31, 2026 following were the hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
7,717	7,717.00	50,326.22	51,996.16	1,669.93

b) Other than Hedging Positions through Futures as on March 31, 2026 is :

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained
Nil				

Total exposure due to futures (non hedging positions) as a percentage of net assets: : Nil

ANNEXURES TO FINANCIAL STATEMENTS

(All amount Rupees in Lakhs, unless otherwise stated)

11) Derivative disclosure in accordance with SEBI Circular No. Cir/IMD/DF/11/2010 dated August 18, 2010

JioBlackRock Arbitrage Fund

For the Period ended March 31, 2026 following were the non-hedging transactions through futures which have been squared off/expired:

Number of contracts bought	Number of contracts Sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts
Nil				

c) Hedging positions through Put options as on March 31, 2026

Underlying	Number of Contracts	Option Price when purchased	Current Option Price
Nil			

Total percentage of existing assets hedged through put options: Nil

For the Period ended March 31, 2026, following details specified for hedging transactions through Put options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

d) Other than hedging positions through options as on March 31, 2026

Underlying	Call/ put	Number of contracts	Option price when purchased	Current price
Nil				

Total exposure through options as a percentage of net assets: Nil

For the period ended March 31, 2026, following details specified for non-hedging transactions through options which have already been exercised/ expired:

Number of contracts entered	Gross Notional Value of contracts	Net profit/ (loss) on all contracts (premium paid)
Nil		

e) Hedging positions through Swaps as on March 31, 2026 - Nil

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK LIQUID FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>CERTIFICATE OF DEPOSITS</u>				
<u>Banks</u>	59,500	2,93,978.00	49.02	100.00
AXIS BANK LTD CD 25-MAY-26	7,000	34,591.87	5.77	11.77
CANARA BANK CD 27-MAY-26	5,000	24,700.63	4.12	8.40
HDFC BANK LTD CD 04-JUN-26	5,000	24,681.38	4.12	8.40
FEDERAL BANK LTD CD 17-JUN-26	5,000	24,611.65	4.10	8.37
PUNJAB & SIND BANK CD 19-JUN-26	5,000	24,594.90	4.10	8.37
UNION BANK OF INDIA CD 26-MAY-26	4,500	22,235.15	3.71	7.56
BANK OF BARODA CD 08-APR-26	4,000	19,969.98	3.33	6.79
BANK OF INDIA CD 19-MAY-26	4,000	19,790.50	3.30	6.73
BANK OF BARODA CD 04-JUN-26	4,000	19,744.18	3.29	6.72
CANARA BANK CD 03-JUN-26	4,000	19,748.96	3.29	6.72
HDFC BANK LTD CD 25-MAY-26	3,000	14,823.90	2.47	5.04
CANARA BANK CD 26-MAY-26	2,000	9,882.36	1.65	3.36
INDIAN BANK CD 08-JUN-26	2,000	9,864.56	1.64	3.36
CANARA BANK CD 29-APR-26	1,500	7,456.85	1.24	2.54
BANK OF BARODA CD 25-MAY-26	1,500	7,413.36	1.24	2.52
CANARA BANK CD 15-MAY-26	1,000	4,952.24	0.83	1.68
UNION BANK OF INDIA CD 25-JUN-26	1,000	4,915.53	0.82	1.67
TOTAL	59,500	2,93,978.00	49.02	100.00
<u>COMMERCIAL PAPER</u>				
<u>Finance</u>	37,500	1,85,074.54	30.86	61.98
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CP 04-JUN-26	5,000	24,672.73	4.11	8.26
EXPORT-IMPORT BANK OF INDIA CP 05-JUN-26	5,000	24,664.03	4.11	8.26
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CP 16-JUN-26	5,000	24,611.55	4.12	8.25
BIRLA GROUP HOLDINGS PVT LTD CP 19-JUN-26	5,000	24,574.90	4.10	8.23
CAN FIN HOMES LTD CP 20-MAY-26	4,000	19,785.66	3.30	6.63
EXPORT-IMPORT BANK OF INDIA CP 27-MAY-26	4,000	19,758.24	3.29	6.62
ICICI HOME FINANCE CO LTD CP 17-JUN-26	4,000	19,689.92	3.28	6.59
ADITYA BIRLA HOUSING FINANCE LTD CP 07-MAY-26	3,000	14,881.41	2.48	4.98
AXIS FINANCE LTD CP 24-APR-26	2,500	12,436.10	2.07	4.16
Capital Markets	23,000	1,13,528.30	18.93	38.02
KOTAK SECURITIES LTD CP 05-JUN-26	8,000	39,450.28	6.58	13.21
HDFC SECURITIES LTD CP 27-MAY-26	6,000	29,619.42	4.94	9.92
HDFC SECURITIES LTD CP 08-JUN-26	5,000	24,637.40	4.11	8.25
ICICI SECURITIES LTD CP 20-APR-26	2,000	9,958.63	1.66	3.34
ICICI SECURITIES LTD CP 05-JUN-26	2,000	9,862.57	1.64	3.30
TOTAL	23,000	2,98,602.84	49.79	100.00
<u>TREASURY BILLS</u>				
<u>Sovereign</u>	11,00,00,000	1,09,578.07	18.28	100.00
91 DTB (23-APR-2026)	3,35,00,000	33,393.30	5.57	30.47
364 DTB (23-APR-2026)	2,95,00,000	29,406.04	4.90	26.84
364 DTB (07-MAY-2026)	2,15,00,000	21,388.20	3.57	19.52
91 DTB (07-MAY-2026)	1,30,00,000	12,931.76	2.16	11.80
91 DTB (17-APR-2026)	45,00,000	4,489.57	0.75	4.10
364 DTB (16-APR-2026)	35,00,000	3,492.46	0.58	3.19
91 DTB (14-MAY-2026)	30,00,000	2,981.56	0.50	2.72
182 DTB (16-APR-2026)	10,00,000	997.83	0.17	0.91
182 DTB (08-MAY-2026)	5,00,000	497.35	0.08	0.45
TOTAL	11,00,00,000	1,09,578.07	18.28	100.00

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK LIQUID FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
CDMDF UNITS				
Alternative Investment Fund	15,348	1,794.61	0.30	100.00
CORPORATE DEBT MARKET DEVELOPMENT FUND CLASS A2	15,348	1,794.61	0.30	100.00
TOTAL	15,348	1,794.61	0.30	100.00
TOTAL INVESTMENTS	11,00,97,848.03	7,03,953.52	117.39	
OTHER CURRENT ASSETS		1,107.84	0.18	
TOTAL ASSETS		7,05,061.36	117.57	
LESS: CURRENT LIABILITIES		(1,05,342.55)	(17.57)	
NET ASSETS		5,99,718.81	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK OVERNIGHT FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>TREASURY BILLS</u>				
<u>Sovereign</u>	45,00,000	4,489.56	6.95	100.00
182 DTB (16-APR-2026)	20,00,000	1,995.65	3.09	44.45
91 DTB (23-APR-2026)	15,00,000	1,495.22	2.31	33.31
364 DTB (10-APR-2026)	10,00,000	998.69	1.55	22.24
TOTAL	45,00,000	4,489.56	6.95	100.00
<u>TOTAL INVESTMENTS</u>	45,00,000	4,489.56	6.95	
<u>OTHER CURRENT ASSETS</u>		60,184.85	93.15	
<u>TOTAL ASSETS</u>		64,674.41	100.09	
<u>LESS: CURRENT LIABILITIES</u>		(60.79)	(0.09)	
<u>NET ASSETS</u>		64,613.62	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK MONEY MARKET FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>CERTIFICATE OF DEPOSITS</u>				
<u>Banks</u>	38,000	1,78,179.70	52.20	73.82
UNION BANK OF INDIA CD 16-MAR-27	4,300	20,101.70	5.89	8.34
BANK OF BARODA CD 05-MAR-27	4,000	18,737.68	5.49	7.76
AXIS BANK LTD CD 17-DEC-26	3,000	14,258.55	4.18	5.91
CANARA BANK CD 25-MAR-27	2,700	12,600.87	3.69	5.22
AXIS BANK LTD CD 14-JAN-27	2,000	9,458.37	2.77	3.92
HDFC BANK LTD CD 15-FEB-27	2,000	9,393.47	2.75	3.89
BANK OF BARODA CD 08-MAR-27	2,000	9,363.59	2.75	3.88
CANARA BANK CD 11-MAR-27	2,000	9,358.35	2.74	3.88
CANARA BANK CD 12-MAR-27	2,000	9,356.61	2.74	3.88
HDFC BANK LTD CD 05-MAR-27	2,000	9,364.78	2.75	3.88
PUNJAB NATIONAL BANK CD 09-MAR-27	2,000	9,361.85	2.74	3.88
FEDERAL BANK LTD CD 12-MAR-27	2,000	9,350.41	2.74	3.87
HDFC BANK LTD CD 12-MAR-27	2,000	9,352.88	2.74	3.87
UNION BANK OF INDIA CD 15-MAR-27	2,000	9,351.38	2.74	3.87
BANK OF BARODA CD 03-FEB-27	1,000	4,709.87	1.38	1.95
CANARA BANK CD 04-MAR-27	1,000	4,685.30	1.37	1.94
HDFC BANK LTD CD 24-FEB-27	1,000	4,688.74	1.37	1.94
PUNJAB NATIONAL BANK CD 04-MAR-27	1,000	4,685.30	1.37	1.94
<u>Finance</u>	13,500	63,219.68	18.53	26.18
SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA CD 26-FEB-27	4,000	18,766.18	5.50	7.77
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CD 17-MAR-27	4,000	18,699.96	5.48	7.75
SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA CD 25-MAR-27	3,000	14,010.59	4.11	5.80
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CD 02-MAR-27	1,500	7,032.08	2.06	2.91
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CD 04-FEB-27	1,000	4,710.87	1.38	1.95
TOTAL	51,500	2,41,399.38	70.73	100.00
<u>COMMERCIAL PAPER</u>				
<u>Finance</u>	4,000	18,741.09	5.49	80.11
LIC HOUSING FINANCE LTD CP 23-FEB-27	2,000	9,377.27	2.75	40.09
CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD CP 04-FEB-27	1,000	4,688.43	1.37	20.04
ADITYA BIRLA HOUSING FINANCE LTD CP 09-MAR-27	1,000	4,675.39	1.37	19.98
<u>Construction</u>	1,000	4,657.10	1.37	19.89
LARSEN & TOUBRO LTD CP 19-MAR-27	1,000	4,657.10	1.37	19.89
TOTAL	5,000	23,398.19	6.86	100.00
<u>CENTRAL AND STATE GOVERNMENT SECURITIES</u>				
<u>Sovereign</u>	2,85,00,000	28,502.82	8.36	100.00
5.63% GOI 2026 (12-APR-2026)	2,85,00,000	28,502.82	8.36	100.00
TOTAL	2,85,00,000	28,502.82	8.36	100.00
<u>TREASURY BILLS</u>				
<u>Sovereign</u>	1,00,00,000	9,608.70	2.82	100.00
364 DTB (03-DEC-2026)	50,00,000	4,820.37	1.41	50.16
364 DTB (10-DEC-2026)	25,00,000	2,407.72	0.71	25.06
364 DTB (19-FEB-2027)	25,00,000	2,380.61	0.70	24.78
TOTAL	1,00,00,000	9,608.70	2.82	100.00

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK MONEY MARKET FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
CDMDF UNITS				
Alternative Investment Fund	6,542	764.99	0.22	100.00
CORPORATE DEBT MARKET DEVELOPMENT FUND CLASS A2	6,542	764.99	0.22	100.00
TOTAL	6,542	764.99	0.22	100.00
TOTAL INVESTMENTS	3,85,63,042	3,03,674.09	88.99	
OTHER CURRENT ASSETS		42,361.04	12.42	
TOTAL ASSETS		3,46,035.13	101.46	
LESS: CURRENT LIABILITIES		(4,975.02)	(1.46)	
NET ASSETS		3,41,060.11	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY 8-13 YR G-SEC INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>CENTRAL AND STATE GOVERNMENT SECURITIES</u>				
<u>Sovereign</u>	28,87,300	2,790.36	96.62	100.00
6.48% GOI 2035 (06-OCT-2035)	16,98,100	1,635.25	56.62	58.60
6.33% GOI 2035 (05-MAY-2035)	6,11,000	586.92	20.32	21.03
6.79% GOI 2034 (07-OCT-2034)	5,78,200	568.19	19.68	20.36
TOTAL	28,87,300	2,790.36	96.62	100.00
<u>TOTAL INVESTMENTS</u>	28,87,300	2,790.36	96.62	
<u>OTHER CURRENT ASSETS</u>		173.90	6.02	
<u>TOTAL ASSETS</u>		2,964.26	102.63	
<u>LESS: CURRENT LIABILITIES</u>		(76.09)	(2.63)	
<u>NET ASSETS</u>		2,888.17	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK LOW DURATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
DEBENTURES/BONDS (LISTED)				
Finance	29,750	36,550.18	44.36	100.00
7.70% NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT 30-SEP-27	6,000	6,011.84	7.30	16.45
7.56% REC LTD 31-AUG-27	5,500	5,501.71	6.68	15.05
7.835% LIC HOUSING FINANCE LTD 11-MAY-27	5,000	5,010.14	6.08	13.71
7.89% TATA CAPITAL LTD 26-JUL-27	500	5,006.79	6.08	13.70
7.123% TATA CAPITAL HOUSING FINANCE LTD 21-JUL-27	5,000	4,968.34	6.03	13.59
9.00% POWER FINANCE CORPORATION LTD 11-MAR-28	250	2,566.38	3.11	7.02
8.12% KOTAK MAHINDRA PRIME LTD 21-JUN-27	2,500	2,508.84	3.04	6.86
7.70% REC LTD 31-AUG-26	2,500	2,498.51	3.03	6.84
7.3763% BAJAJ FINANCE LTD 26-JUN-28	2,500	2,477.63	3.01	6.78
TOTAL	29,750	36,550.18	44.36	100.00
CERTIFICATE OF DEPOSITS				
Finance	6,000	28,235.94	34.25	100.00
SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA CD 18-FEB-27	1,000	4,698.55	5.70	16.63
HDFC BANK LTD CD 12-MAR-27	1,000	4,676.44	5.67	16.56
CANARA BANK CD 15-SEPT-26	500	2,419.25	2.94	8.57
AXIS BANK LTD CD 17-DEC-26	500	2,376.43	2.88	8.42
SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA CD 29-JAN-27	500	2,358.08	2.86	8.35
BANK OF BARODA CD 05-MAR-27	500	2,342.21	2.84	8.30
CANARA BANK CD 04-MAR-27	500	2,342.65	2.84	8.30
HDFC BANK LTD CD 24-FEB-27	500	2,344.37	2.84	8.30
PUNJAB NATIONAL BANK CD 09-MAR-27	500	2,340.46	2.84	8.29
NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT CD 17-MAR-27	500	2,337.50	2.84	8.28
TOTAL	6,000	28,235.94	34.25	100.00
COMMERCIAL PAPER				
Finance	1,000	4,799.16	5.82	100.00
EXPORT-IMPORT BANK OF INDIA CP 05-JUN-26	500	2,466.40	2.99	51.41
SUNDARAM FINANCE LTD CP 12-MAR-27	500	2,332.76	2.83	48.59
TOTAL	1,000	4,799.16	5.82	100.00
TREASURY BILLS				
Sovereign	85,00,000	8,379.99	10.17	100.00
182 DTB (17-JUL-2026)	30,00,000	2,953.13	3.58	35.24
364 DTB (23-JUL-2026)	25,00,000	2,458.90	2.98	29.34
364 DTB (02-JUL-2026)	20,00,000	1,973.21	2.39	23.55
91 DTB (07-MAY-2026)	10,00,000	994.75	1.22	11.87
TOTAL	85,00,000	8,379.99	10.17	100.00
TOTAL INVESTMENTS	85,36,750	77,965.27	94.60	
OTHER CURRENT ASSETS		4,464.85	5.42	
TOTAL ASSETS		82,430.12	100.03	
LESS: CURRENT LIABILITIES		(23.88)	(0.03)	
NET ASSETS		82,406.24	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SHORT DURATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>LISTED DEBENTURES AND BONDS</u>				
<u>Finance</u>	12,750	14,928.62	46.88	85.65
7.64% REC LTD 30-APR-27	2,500	2,503.75	7.86	14.37
7.74% LIC HOUSING FINANCE LTD 22-OCT-27	2,500	2,502.87	7.86	14.36
7.50% INDIAN RAILWAY FINANCE CORPORATION LTD 07-SEP-29	250	2,499.91	7.85	14.34
7.22% SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA 10-APR-29	2,500	2,479.17	7.79	14.22
6.92% POWER FINANCE CORPORATION LTD 16-FEB-28	2,500	2,477.16	7.78	14.21
7.01% NATIONAL BANK FOR AGRICULTURE & RURAL DEVELOPMENT 16-MAR-29	2,500	2,465.76	7.74	14.15
<u>Power</u>	1,250	2,501.66	7.86	14.35
7.50% NHPC LTD 07-OCT-28	1,250	2,501.66	7.86	14.35
TOTAL	14,000	17,430.28	54.74	100.00
<u>CERTIFICATE OF DEPOSITS</u>				
<u>Banks</u>	2,000	9,349.84	29.37	100.00
UNION BANK OF INDIA CD 16-MAR-27	700	3,272.37	10.28	35.00
CANARA BANK CD 12-MAR-27	500	2,339.15	7.35	25.02
HDFC BANK LTD CD 12-MAR-27	500	2,338.22	7.34	25.01
CANARA BANK CD 25-MAR-27	300	1,400.10	4.40	14.97
TOTAL	2,000	9,349.84	29.37	100.00
<u>CENTRAL AND STATE GOVERNMENT SECURITIES</u>				
<u>Sovereign</u>	5,00,000	500.05	1.57	100.00
5.63% GOI 2026 (12-APR-2026)	5,00,000	500.05	1.57	100.00
TOTAL	5,00,000	500.05	1.57	100.00
<u>TOTAL INVESTMENTS</u>	5,16,000	27,280.17	85.68	
<u>OTHER CURRENT ASSETS</u>		7,169.53	22.52	
<u>TOTAL ASSETS</u>		34,449.70	108.21	
<u>LESS: CURRENT LIABILITIES</u>		(2,612.61)	(8.21)	
<u>NET ASSETS</u>		31,837.09	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY 50 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>EQUITY SHARES (LISTED)</u>				
<u>Banks</u>	7,86,999	6,370.24	29.11	29.13
HDFC Bank Ltd.	3,26,991	2,392.10	10.93	10.94
ICICI Bank Ltd.	1,52,748	1,841.99	8.42	8.42
State Bank of India	88,662	868.36	3.97	3.97
Axis Bank Ltd.	61,303	711.91	3.25	3.26
Kotak Mahindra Bank Ltd.	1,57,295	555.88	2.54	2.54
<u>IT - Software</u>	1,93,897	2,056.28	9.39	9.39
Infosys Ltd.	74,911	936.84	4.28	4.28
Tata Consultancy Services Ltd.	21,818	514.66	2.35	2.35
HCL Technologies Ltd.	22,546	302.48	1.38	1.38
Tech Mahindra Ltd.	13,564	187.73	0.86	0.86
Wipro Ltd.	61,058	114.57	0.52	0.52
<u>Petroleum Products</u>	1,44,312	1,939.41	8.86	8.87
Reliance Industries Ltd.	1,44,312	1,939.41	8.86	8.87
<u>Automobiles</u>	71,950	1,443.20	6.60	6.61
Mahindra & Mahindra Ltd.	19,092	564.11	2.58	2.58
Maruti Suzuki India Ltd.	2,804	345.06	1.58	1.58
Bajaj Auto Ltd.	2,367	207.86	0.95	0.95
Eicher Motors Ltd.	2,940	193.63	0.88	0.89
Tata Motors Passenger Vehicles Ltd.	44,747	132.54	0.61	0.61
<u>Telecom - Services</u>	65,580	1,168.90	5.34	5.34
Bharti Airtel Ltd.	65,580	1,168.90	5.34	5.34
<u>Finance</u>	1,69,479	1,077.32	4.92	4.92
Bajaj Finance Ltd.	57,157	458.14	2.09	2.09
Shriram Finance Ltd.	29,919	260.92	1.19	1.19
Bajaj Finserv Ltd.	12,332	201.23	0.92	0.92
Jio Financial Services Ltd.	70,071	157.03	0.72	0.72
<u>Diversified FMCG</u>	2,24,891	982.13	4.49	4.49
ITC Ltd.	2,05,931	592.46	2.71	2.71
Hindustan Unilever Ltd.	18,960	389.67	1.78	1.78
<u>Construction</u>	25,086	879.04	4.02	4.02
Larsen & Toubro Ltd.	25,086	879.04	4.02	4.02
<u>Pharmaceuticals & Biotechnology</u>	47,662	708.05	3.24	3.24
Sun Pharmaceutical Industries Ltd.	22,622	397.51	1.82	1.82
Dr. Reddy's Laboratories Ltd.	13,020	163.39	0.75	0.75
Cipla Ltd.	12,020	147.15	0.67	0.67
<u>Power</u>	1,98,059	661.97	3.03	3.03
NTPC Ltd.	1,01,292	375.44	1.72	1.72
Power Grid Corporation of India Ltd.	96,767	286.53	1.31	1.31
<u>Ferrous Metals</u>	1,96,627	563.68	2.58	2.58
Tata Steel Ltd.	1,76,595	338.82	1.55	1.55
JSW Steel Ltd.	20,032	224.86	1.03	1.03
<u>Consumer Durables</u>	18,476	557.52	2.55	2.55
Titan Company Ltd.	8,816	348.36	1.59	1.59
Asian Paints Ltd.	9,660	209.16	0.96	0.96
<u>Retailing</u>	1,58,646	508.66	2.32	2.32
Eternal Ltd.	1,53,905	352.41	1.61	1.61
Trent Ltd.	4,741	156.25	0.71	0.71

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY 50 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Cement & Cement Products	10,664	479.89	2.19	2.19
UltraTech Cement Ltd.	2,530	271.85	1.24	1.24
Grasim Industries Ltd.	8,134	208.04	0.95	0.95
Healthcare Services	18,097	316.13	1.45	1.45
Apollo Hospitals Enterprise Ltd.	2,199	163.14	0.75	0.75
Max Healthcare Institute Ltd.	15,898	152.99	0.70	0.70
Aerospace & Defense	76,526	306.60	1.40	1.40
Bharat Electronics Ltd.	76,526	306.60	1.40	1.40
Insurance	32,572	306.25	1.40	1.40
SBI Life Insurance Company Ltd.	9,596	170.55	0.78	0.78
HDFC Life Insurance Company Ltd.	22,976	135.70	0.62	0.62
Non - Ferrous Metals	30,926	273.53	1.25	1.25
Hindalco Industries Ltd.	30,926	273.53	1.25	1.25
Oil	82,997	236.25	1.08	1.08
Oil & Natural Gas Corporation Ltd.	82,997	236.25	1.08	1.08
Consumable Fuels	48,509	218.51	1.00	1.00
Coal India Ltd.	48,509	218.51	1.00	1.00
Transport Infrastructure	15,762	206.89	0.95	0.95
Adani Ports and Special Economic Zone Ltd.	15,762	206.89	0.95	0.95
Transport Services	4,833	190.59	0.87	0.87
InterGlobe Aviation Ltd.	4,833	190.59	0.87	0.87
Food Products	15,319	179.97	0.82	0.82
Nestle India Ltd.	15,319	179.97	0.82	0.82
Agricultural Food & Other Products	13,912	141.18	0.65	0.65
Tata Consumer Products Ltd.	13,912	141.18	0.65	0.65
Metals & Minerals Trading	5,564	97.86	0.45	0.45
Adani Enterprises Ltd.	5,564	97.86	0.45	0.45
TOTAL	26,57,345	21,870.05	99.96	100.00
TOTAL INVESTMENTS	26,57,345	21,870.05	99.96	
OTHER CURRENT ASSETS		312.71	1.43	
TOTAL ASSETS		22,182.76	101.36	
LESS: CURRENT LIABILITIES		(296.87)	(1.36)	
NET ASSETS		21,885.89	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY NEXT 50 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>EQUITY SHARES (LISTED)</u>				
<u>Finance</u>	4,37,442	1,938.94	11.85	11.87
Cholamandalam Investment and Finance Company Ltd.	32,710	443.12	2.71	2.71
Power Finance Corporation Ltd.	1,11,212	422.05	2.58	2.58
REC Ltd.	95,398	291.06	1.78	1.78
Bajaj Holdings & Investment Ltd.	3,307	289.23	1.77	1.77
Muthoot Finance Ltd.	8,191	258.84	1.58	1.59
Indian Railway Finance Corporation Ltd.	1,53,632	134.01	0.82	0.82
Tata Capital Ltd.	32,992	100.63	0.61	0.62
<u>Power</u>	4,95,870	1,413.82	8.63	8.67
Tata Power Co. Ltd.	1,27,862	484.28	2.96	2.97
Adani Power Ltd.	3,15,906	475.22	2.90	2.91
Adani Energy Solutions Ltd.	26,496	247.71	1.51	1.52
Adani Green Energy Ltd.	25,606	206.61	1.26	1.27
<u>Banks</u>	8,10,136	1,175.89	7.18	7.20
Bank of Baroda	1,41,697	350.84	2.14	2.15
Canara Bank	2,57,503	317.89	1.94	1.95
Punjab National Bank	2,63,351	264.83	1.62	1.62
Union Bank of India	1,47,585	242.33	1.48	1.48
<u>Pharmaceuticals & Biotechnology</u>	36,801	1,080.82	6.61	6.62
Divi's Laboratories Ltd.	9,706	577.22	3.53	3.54
Torrent Pharmaceuticals Ltd.	7,989	337.15	2.06	2.06
Zydus Lifesciences Ltd.	19,106	166.45	1.02	1.02
<u>Electrical Equipment</u>	69,912	952.68	5.82	5.83
CG Power and Industrial Solutions Ltd.	52,401	343.25	2.10	2.10
ABB India Ltd.	4,006	238.02	1.45	1.46
Siemens Ltd.	6,750	198.11	1.21	1.21
Siemens Energy India Ltd.	6,755	173.30	1.06	1.06
<u>Diversified Metals</u>	1,29,778	849.79	5.19	5.20
Vedanta Ltd.	1,29,778	849.79	5.19	5.20
<u>Petroleum Products</u>	4,40,158	821.35	5.02	5.03
Bharat Petroleum Corporation Ltd.	1,54,793	434.97	2.66	2.66
Indian Oil Corporation Ltd.	2,85,365	386.38	2.36	2.37
<u>Automobiles</u>	28,827	796.98	4.87	4.89
TVS Motor Company Ltd.	17,937	603.36	3.69	3.70
Hyundai Motor India Ltd.	10,890	193.62	1.18	1.19
<u>Beverages</u>	1,27,089	676.46	4.13	4.14
Varun Beverages Ltd.	1,04,529	401.50	2.45	2.46
United Spirits Ltd.	22,560	274.96	1.68	1.68
<u>Agricultural, Commercial & Construction Vehicles</u>	1,59,624	630.20	3.85	3.86
Tata Motors Ltd.	1,59,624	630.20	3.85	3.86
<u>Auto Components</u>	3,38,688	545.49	3.33	3.35
Samvardhana Motherson International Ltd.	3,38,026	355.20	2.17	2.18
Bosch Ltd.	662	190.29	1.16	1.17
<u>Chemicals & Petrochemicals</u>	25,549	529.12	3.23	3.24
Pidilite Industries Ltd.	23,688	304.39	1.86	1.86
Solar Industries India Ltd.	1,861	224.73	1.37	1.38
<u>Aerospace & Defense</u>	14,491	505.33	3.09	3.10
Hindustan Aeronautics Ltd.	14,491	505.33	3.09	3.10

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY NEXT 50 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Food Products	8,998	487.96	2.98	2.99
Britannia Industries Ltd.	8,998	487.96	2.98	2.99
Industrial Products	10,317	464.28	2.84	2.84
Cummins India Ltd.	10,317	464.28	2.84	2.84
Retailing	11,245	444.94	2.72	2.72
Avenue Supermarts Ltd.	11,245	444.94	2.72	2.72
Cement & Cement Products	47,602	422.16	2.58	2.58
Shree Cement Ltd.	1,022	235.26	1.44	1.44
Ambuja Cements Ltd.	46,580	186.90	1.14	1.14
Realty	70,499	392.56	2.40	2.40
DLF Ltd.	48,995	246.98	1.51	1.51
Lodha Developers Ltd.	21,504	145.58	0.89	0.89
Leisure Services	67,067	382.92	2.34	2.35
Indian Hotels Co. Ltd.	67,067	382.92	2.34	2.35
Capital Markets	15,561	344.89	2.11	2.11
HDFC Asset Management Company Ltd.	15,561	344.89	2.11	2.11
Ferrous Metals	28,286	314.85	1.92	1.93
Jindal Steel Ltd.	28,286	314.85	1.92	1.93
Personal Products	30,724	302.57	1.85	1.85
Godrej Consumer Products Ltd.	30,724	302.57	1.85	1.85
IT - Software	7,087	284.46	1.74	1.74
LTIMindtree Ltd.	7,087	284.46	1.74	1.74
Gas	2,06,020	283.71	1.73	1.74
GAIL (India) Ltd.	2,06,020	283.71	1.73	1.74
Non - Ferrous Metals	33,110	166.26	1.02	1.02
Hindustan Zinc Ltd.	33,110	166.26	1.02	1.02
Industrial Manufacturing	5,802	119.82	0.73	0.73
Mazagoan Dock Shipbuilders Ltd.	5,802	119.82	0.73	0.73
TOTAL	36,56,683	16,328.25	99.76	100.00
TOTAL INVESTMENTS	36,56,683	16,328.25	99.76	
OTHER CURRENT ASSETS		266.58	1.63	
TOTAL ASSETS		16,594.83	101.35	
LESS: CURRENT LIABILITIES		(221.79)	(1.35)	
NET ASSETS		16,373.04	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY MIDCAP 150 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
EQUITY SHARES (LISTED)				
Pharmaceuticals & Biotechnology	1,45,842	1,981.13	8.74	8.78
Lupin Ltd.	15,813	365.90	1.62	1.62
Laurus Labs Ltd.	25,367	251.82	1.11	1.12
Aurobindo Pharma Ltd.	18,225	237.73	1.05	1.05
Glenmark Pharmaceuticals Ltd.	9,817	209.27	0.92	0.93
Alkem Laboratories Ltd.	3,815	202.16	0.89	0.90
Biocon Ltd.	46,532	167.93	0.74	0.74
Mankind Pharma Ltd.	7,377	147.97	0.65	0.66
Ipca Laboratories Ltd.	9,055	144.99	0.64	0.64
Abbott India Ltd.	340	88.11	0.39	0.39
Ajanta Pharmaceuticals Ltd.	2,747	77.06	0.34	0.34
Glaxosmithkline Pharmaceuticals Ltd.	2,697	61.57	0.27	0.27
Anthem Biosciences Ltd.	4,057	26.62	0.12	0.12
Banks	20,52,161	1,886.65	8.33	8.35
Federal Bank Ltd.	1,60,488	416.31	1.84	1.84
IndusInd Bank Ltd.	42,938	323.09	1.43	1.43
AU Small Finance Bank Ltd.	36,877	310.76	1.37	1.38
IDFC First Bank Ltd.	4,31,896	254.17	1.12	1.13
Yes Bank Ltd.	11,44,936	197.50	0.87	0.87
Indian Bank	23,041	194.86	0.86	0.86
Bank of India	79,229	108.54	0.48	0.48
Bank of Maharashtra	1,32,756	81.42	0.36	0.36
Capital Markets	1,24,079	1,554.12	6.86	6.87
BSE Ltd.	26,643	714.96	3.16	3.17
Multi Commodity Exchange of India Ltd.	16,634	397.45	1.76	1.76
360 ONE WAM Ltd.	16,940	160.86	0.71	0.71
Nippon Life India Asset Management Ltd.	11,610	93.07	0.41	0.41
ICICI Prudential Asset Management Company Ltd.	2,276	63.76	0.28	0.28
Motilal Oswal Financial Services Ltd.	10,153	64.24	0.28	0.28
Billionbrains Garage Ventures Ltd.	39,823	59.78	0.26	0.26
Electrical Equipment	9,12,950	1,494.96	6.60	6.61
Suzlon Energy Ltd.	7,91,394	313.08	1.38	1.39
GE Vernova T&D India Ltd.	8,079	294.11	1.30	1.30
Bharat Heavy Electricals Ltd.	95,172	233.65	1.03	1.03
Hitachi Energy India Ltd.	829	200.91	0.89	0.89
Waaree Energies Ltd.	6,247	194.27	0.86	0.86
Apar Industries Ltd.	1,101	108.79	0.48	0.48
Thermax Ltd.	2,526	82.37	0.36	0.36
Premier Energies Ltd.	7,602	67.78	0.30	0.30
Finance	3,92,059	1,239.53	5.47	5.48
Sundaram Finance Ltd.	4,490	196.46	0.87	0.87
Aditya Birla Capital Ltd.	53,755	157.10	0.69	0.70
L&T Finance Ltd.	55,549	133.43	0.59	0.59
Mahindra & Mahindra Financial Services Ltd.	43,137	123.41	0.55	0.55
SBI Cards and Payment Services Ltd.	19,546	124.21	0.55	0.55
LIC Housing Finance Ltd.	19,601	97.07	0.43	0.43
Authum Investment & Infrastructure Ltd.	17,270	74.24	0.33	0.33
HDB Financial Services Ltd.	11,838	66.29	0.29	0.29
CRISIL Ltd.	1,590	59.80	0.26	0.26
Indian Renewable Energy Development Agency Ltd.	51,871	56.53	0.25	0.25
Bajaj Housing Finance Ltd.	72,188	52.76	0.23	0.23
Housing & Urban Development Corporation Ltd.	32,720	52.21	0.23	0.23
Tata Investment Corporation Ltd.	8,504	46.02	0.20	0.20

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY MIDCAP 150 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Auto Components	97,232	1,191.41	5.26	5.29
Bharat Forge Ltd.	17,379	291.03	1.29	1.29
Tube Investments of India Ltd.	6,966	175.36	0.77	0.78
MRF Ltd.	132	169.61	0.75	0.75
UNO Minda Ltd.	11,844	122.18	0.54	0.54
Balkrishna Industries Ltd.	5,237	109.09	0.48	0.48
Schaeffler India Ltd.	2,624	100.89	0.45	0.45
Apollo Tyres Ltd.	21,088	86.95	0.38	0.39
Exide Industries Ltd.	29,663	85.40	0.38	0.38
Endurance Technologies Ltd.	2,299	50.90	0.22	0.23
IT - Software	61,774	1,069.92	4.72	4.73
Persistent Systems Ltd.	7,094	345.99	1.53	1.53
Coforge Ltd.	21,898	244.10	1.08	1.08
Mphasis Ltd.	8,628	177.13	0.78	0.78
Oracle Financial Services Software Ltd.	1,553	104.53	0.46	0.46
Tata Elxsi Ltd.	2,244	89.23	0.39	0.40
KPIT Technologies Ltd.	10,687	67.84	0.30	0.30
Hexaware Technologies Ltd.	9,670	41.10	0.18	0.18
Consumer Durables	91,801	1,033.41	4.58	4.58
Dixon Technologies (India) Ltd.	2,690	260.20	1.15	1.15
Havells India Ltd.	16,444	195.78	0.87	0.87
Voltas Ltd.	14,855	189.07	0.84	0.84
Blue Star Ltd.	8,458	136.23	0.60	0.60
Kalyan Jewellers India Ltd.	25,125	94.44	0.42	0.42
LG Electronics India Ltd.	5,660	81.56	0.36	0.36
Berger Paints India Ltd.	18,569	76.13	0.34	0.34
Industrial Products	34,036	1,004.64	4.44	4.46
Polycab India Ltd.	3,441	235.48	1.04	1.04
APL Apollo Tubes Ltd.	11,860	229.73	1.02	1.02
KEI Industries Ltd.	4,024	162.49	0.72	0.72
Supreme Industries Ltd.	4,199	157.26	0.69	0.70
Astral Ltd.	7,980	127.60	0.56	0.57
AIA Engineering Ltd.	2,532	92.08	0.41	0.41
Retailing	3,61,502	924.78	4.10	4.10
Info Edge (India) Ltd.	24,913	241.08	1.07	1.07
Swiggy Ltd.	89,465	232.65	1.03	1.03
FSN E-Commerce Ventures Ltd.	89,153	209.51	0.93	0.93
Vishal Mega Mart Ltd.	1,38,884	146.24	0.65	0.65
Lenskart Solutions Ltd.	19,087	95.30	0.42	0.42
Insurance	1,09,124	855.89	3.78	3.79
ICICI Lombard General Insurance Company Ltd.	15,813	270.50	1.20	1.20
Max Financial Services Ltd.	17,293	257.79	1.14	1.14
ICICI Prudential Life Insurance Company Ltd.	25,693	130.92	0.58	0.58
Life Insurance Corporation of India	14,473	105.02	0.46	0.47
General Insurance Corporation of India	20,161	73.17	0.32	0.32
The New India Assurance Company Ltd.	15,691	18.49	0.08	0.08
Telecom - Services	18,97,042	683.62	3.03	3.03
Indus Towers Ltd.	84,389	352.87	1.56	1.56
Vodafone Idea Ltd.	18,00,092	153.55	0.68	0.68
Tata Communications Ltd.	7,657	103.21	0.46	0.46
Bharti Hexacom Ltd.	4,904	73.99	0.33	0.33

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY MIDCAP 150 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Power	3,82,262	622.20	2.75	2.75
JSW Energy Ltd.	35,144	165.74	0.73	0.73
Torrent Power Ltd.	12,393	161.83	0.72	0.72
NHPC Ltd.	2,06,256	152.05	0.67	0.67
NLC India Ltd.	21,269	57.13	0.25	0.25
NTPC Green Energy Ltd.	60,565	55.91	0.25	0.25
SJVN Ltd.	46,635	29.54	0.13	0.13
Financial Technology (Fintech)	49,634	580.13	2.56	2.57
PB Fintech Ltd.	22,214	317.17	1.40	1.40
One 97 Communications Ltd.	27,420	262.96	1.16	1.16
Realty	40,541	558.80	2.47	2.47
Phoenix Mills Ltd.	12,167	183.27	0.81	0.81
Godrej Properties Ltd.	9,702	142.75	0.63	0.63
Prestige Estates Projects Ltd.	10,998	123.89	0.55	0.55
Oberoi Realty Ltd.	7,674	108.89	0.48	0.48
Fertilizers & Agrochemicals	49,553	498.47	2.20	2.21
UPL Ltd.	36,564	207.67	0.92	0.92
Coromandel International Ltd.	7,707	147.19	0.65	0.65
PI Industries Ltd.	5,282	143.61	0.63	0.64
Automobiles	8,463	428.48	1.89	1.90
Hero MotoCorp Ltd.	8,463	428.48	1.89	1.90
Agricultural Food & Other Products	93,385	422.26	1.87	1.87
Marico Ltd.	34,505	253.94	1.12	1.12
Patanjali Foods Ltd.	22,574	103.78	0.46	0.46
AWL Agri Business Ltd.	36,306	64.54	0.29	0.29
Chemicals & Petrochemicals	13,586	407.91	1.80	1.81
SRF Ltd.	9,465	230.76	1.02	1.02
Linde India Ltd.	1,372	93.90	0.41	0.42
Gujarat Fluorochemicals Ltd.	2,749	83.25	0.37	0.37
Agricultural, Commercial & Construction Vehicles	1,88,708	346.85	1.53	1.53
Ashok Leyland Ltd.	1,86,543	287.52	1.27	1.27
Escorts Kubota Ltd.	2,165	59.33	0.26	0.26
Healthcare Services	39,496	323.16	1.42	1.43
Fortis Healthcare Ltd.	33,976	270.11	1.19	1.20
Global Health Ltd.	5,520	53.05	0.23	0.23
Personal Products	47,084	311.61	1.38	1.38
Dabur India Ltd.	38,497	158.01	0.70	0.70
Colgate Palmolive (India) Ltd.	8,587	153.60	0.68	0.68
Leisure Services	1,18,242	308.77	1.37	1.37
Jubilant Foodworks Ltd.	25,522	110.79	0.49	0.49
ITC Hotels Ltd.	73,052	100.72	0.45	0.45
Indian Railway Catering And Tourism Corporation Ltd.	19,668	97.26	0.43	0.43
Ferrous Metals	1,15,102	290.92	1.28	1.29
Jindal Stainless Ltd.	20,846	148.20	0.65	0.66
Steel Authority of India Ltd.	94,256	142.72	0.63	0.63
Cement & Cement Products	11,834	280.08	1.24	1.24
J.K. Cement Ltd.	2,728	138.58	0.61	0.61
Dalmia Bharat Ltd.	5,196	92.45	0.41	0.41
ACC Ltd.	3,910	49.05	0.22	0.22
Minerals & Mining	2,33,568	276.39	1.22	1.22
NMDC Ltd.	2,25,349	171.87	0.76	0.76
Lloyds Metals And Energy Ltd.	8,219	104.52	0.46	0.46

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY MIDCAP 150 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Transport Infrastructure	2,53,821	248.16	1.10	1.10
GMR Airports Ltd.	2,32,643	197.16	0.87	0.87
JSW Infrastructure Ltd.	21,178	51.00	0.23	0.23
Non - Ferrous Metals	58,466	225.74	1.00	1.00
National Aluminium Co. Ltd.	58,466	225.74	1.00	1.00
Gas	66,944	213.62	0.95	0.95
Petronet LNG Ltd.	48,858	121.39	0.54	0.54
Adani Total Gas Ltd.	18,086	92.23	0.41	0.41
Petroleum Products	62,610	209.99	0.93	0.93
Hindustan Petroleum Corporation Ltd.	62,610	209.99	0.93	0.93
Beverages	9,811	206.69	0.91	0.91
Radico Khaitan Ltd	5,104	134.20	0.59	0.59
United Breweries Ltd.	4,707	72.49	0.32	0.32
Textiles & Apparels	7,663	190.75	0.85	0.85
Page Industries Ltd.	411	130.60	0.58	0.58
K.P.R. Mill Ltd.	7,252	60.15	0.27	0.27
Oil	35,561	169.07	0.75	0.75
Oil India Ltd.	35,561	169.07	0.75	0.75
Industrial Manufacturing	5,661	103.48	0.46	0.46
Cochin Shipyard Ltd.	5,518	65.84	0.29	0.29
Honeywell Automation India Ltd.	143	37.64	0.17	0.17
Transport Services	22,508	95.73	0.42	0.43
Container Corporation of India Ltd.	22,508	95.73	0.42	0.43
Construction	37,010	92.40	0.41	0.41
Rail Vikas Nigam Ltd.	37,010	92.40	0.41	0.41
Diversified	2,998	76.50	0.33	0.34
3M India Ltd.	184	55.42	0.24	0.25
Godrej Industries Ltd.	2,814	21.08	0.09	0.09
Aerospace & Defense	6,009	65.89	0.29	0.29
Bharat Dynamics Ltd.	6,009	65.89	0.29	0.29
IT - Services	1,797	56.10	0.25	0.25
L&T Technology Services Ltd.	1,797	56.10	0.25	0.25
Cigarettes & Tobacco Products	2,656	49.76	0.22	0.22
Godfrey Phillips India Ltd.	2,656	49.76	0.22	0.22
TOTAL	82,44,575	22,579.97	99.76	100.00
TOTAL INVESTMENTS	82,44,575	22,579.97	99.76	
OTHER CURRENT ASSETS		373.94	1.65	
TOTAL ASSETS		22,953.91	101.42	
LESS: CURRENT LIABILITIES		(320.60)	(1.42)	
NET ASSETS		22,633.31	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY SMALLCAP 250 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
EQUITY SHARES (LISTED)				
Finance	8,55,445	2,714.97	9.52	9.53
Piramal Finance Ltd.	20,168	369.98	1.30	1.30
PNB Housing Finance Ltd.	31,523	238.01	0.83	0.84
Manappuram Finance Ltd.	92,067	231.18	0.81	0.81
Cholamandalam Financial Holdings Ltd.	16,630	227.05	0.80	0.80
Sammaan Capital Ltd.	1,29,442	193.54	0.68	0.68
Poonawalla Fincorp Ltd.	48,303	177.95	0.62	0.62
IIFL Finance Ltd.	39,004	167.89	0.59	0.59
Home First Finance Company India Ltd.	15,216	137.67	0.48	0.48
Aptus Value Housing Finance India Ltd.	59,418	115.61	0.41	0.41
Five-Star Business Finance Ltd.	32,484	114.65	0.40	0.40
Can Fin Homes Ltd.	14,135	111.96	0.39	0.39
Capri Global Capital Ltd.	64,834	107.94	0.38	0.38
CreditAccess Grameen Ltd.	9,075	105.09	0.37	0.37
Aadhar Housing Finance Ltd.	17,932	80.49	0.28	0.28
Choice International Ltd.	13,283	81.04	0.28	0.28
JM Financial Ltd.	64,835	73.66	0.26	0.26
Aavas Financiers Ltd.	6,677	71.98	0.25	0.25
SBFC Finance Ltd.	69,226	56.04	0.20	0.20
IFCI Ltd.	1,11,193	53.24	0.19	0.19
Pharmaceuticals & Biotechnology	2,99,856	2,519.63	8.84	8.84
J.B. Chemicals & Pharmaceuticals Ltd.	13,732	283.48	0.99	0.99
Gland Pharma Ltd.	13,350	226.43	0.79	0.79
Sai Life Sciences Ltd.	23,082	224.36	0.79	0.79
Acutaas Chemicals Ltd.	8,699	222.57	0.78	0.78
Neuland Laboratories Ltd.	1,446	173.91	0.61	0.61
Wockhardt Ltd.	13,857	162.92	0.57	0.57
Granules India Ltd.	24,343	151.02	0.53	0.53
NATCO Pharma Ltd.	15,048	146.60	0.51	0.51
Piramal Pharma Ltd.	1,03,944	141.93	0.50	0.50
Onesource Specialty Pharma Ltd.	9,259	136.41	0.48	0.48
Eris Lifesciences Ltd.	9,214	119.52	0.42	0.42
Pfizer Ltd.	2,541	119.95	0.42	0.42
Jubilant Pharmova Ltd.	13,504	110.25	0.39	0.39
Emcure Pharmaceuticals Ltd.	5,767	92.01	0.32	0.32
Cohance Lifesciences Ltd.	27,293	82.27	0.29	0.29
Concord Biotech Ltd.	5,550	56.52	0.20	0.20
Caplin Point Laboratories Ltd.	3,336	50.20	0.18	0.18
Blue Jet Healthcare Ltd.	5,891	19.28	0.07	0.07
Industrial Products	2,98,480	1,915.17	6.73	6.73
Timken India Ltd.	6,019	194.13	0.68	0.68
Kirloskar Oil Eng Ltd.	13,960	185.51	0.65	0.65
Welspun Corp Ltd.	21,982	178.65	0.63	0.63
Elgi Equipments Ltd.	36,128	168.77	0.59	0.59
Carborundum Universal Ltd.	19,373	150.28	0.53	0.53
PTC Industries Ltd.	1,016	152.25	0.53	0.53
Usha Martin Ltd.	30,559	119.62	0.42	0.42
HBL Engineering Ltd.	18,902	116.21	0.41	0.41
Godawari Power & Ispat Ltd.	41,134	110.57	0.39	0.39
Finolex Cables Ltd.	12,698	98.60	0.35	0.35
Shyam Metals and Energy Ltd.	11,781	90.84	0.32	0.32
H.E.G. Ltd.	13,990	75.88	0.27	0.27
Jindal Saw Ltd.	38,990	71.40	0.25	0.25
R R Kabel Ltd.	5,506	71.21	0.25	0.25
Graphite India Ltd.	11,185	68.98	0.24	0.24
RHI MAGNESITA INDIA LTD.	10,172	34.37	0.12	0.12
Gallantt Ispat Ltd.	5,085	27.90	0.10	0.10

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
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Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Auto Components	6,81,659	1,760.45	6.16	6.16
Sona BLW Precision Forgings Ltd.	75,202	362.10	1.27	1.27
ZF Commercial Vehicle Control Systems India Ltd.	1,267	174.44	0.61	0.61
Asahi India Glass Ltd.	20,332	159.48	0.56	0.56
Motherson Sumi Wiring India Ltd.	4,26,461	157.36	0.55	0.55
Craftsman Automation Ltd.	2,058	143.59	0.50	0.50
Amara Raja Energy & Mobility Ltd.	20,537	138.10	0.48	0.48
Ceat Ltd.	3,512	113.88	0.40	0.40
Belrise Industries Ltd.	50,212	93.39	0.33	0.33
Gabriel India Ltd.	10,633	87.87	0.31	0.31
JK Tyre & Industries Ltd.	20,981	79.92	0.28	0.28
Ramkrishna Forgings Ltd.	17,258	80.53	0.28	0.28
Minda Corporation Ltd.	13,481	68.17	0.24	0.24
Tenneco Clean Air India Ltd.	12,966	66.79	0.23	0.23
JBM Auto Ltd.	6,759	34.83	0.12	0.12
Capital Markets	3,73,840	1,723.43	6.05	6.05
Central Depository Services (India) Ltd.	29,882	334.50	1.17	1.17
Computer Age Management Services Ltd.	40,316	252.30	0.88	0.89
Angel One Ltd.	1,08,620	247.14	0.87	0.87
Anand Rathi Wealth Ltd.	7,153	217.12	0.76	0.76
Kfin Technologies Ltd.	22,385	196.22	0.69	0.69
Indian Energy Exchange Ltd.	1,33,320	152.98	0.54	0.54
Nuvama Wealth Management Ltd.	12,909	149.89	0.53	0.53
Aditya Birla Sun Life AMC Ltd.	12,208	107.22	0.38	0.38
UTI Asset Management Company Ltd.	7,047	66.06	0.23	0.23
Chemicals & Petrochemicals	2,21,820	1,669.93	5.87	5.86
Navin Fluorine International Ltd.	6,167	380.04	1.33	1.33
Himadri Speciality Chemical Ltd.	39,381	173.91	0.61	0.61
Atul Ltd.	2,669	169.98	0.60	0.60
Tata Chemicals Ltd.	26,248	153.09	0.54	0.54
Deepak Nitrite Ltd.	11,512	148.14	0.52	0.52
Aarti Industries Ltd.	34,478	137.58	0.48	0.48
Deepak Fertilisers & Petrochemicals Corp. Ltd.	11,239	102.16	0.36	0.36
Jubilant Ingrevia Ltd.	14,110	76.72	0.27	0.27
Supreme Petrochem Ltd.	10,563	78.00	0.27	0.27
PCBL Chemical Ltd.	29,442	71.23	0.25	0.25
Swan Corp Ltd.	23,403	70.21	0.25	0.25
Anupam Rasayan India Ltd.	4,545	55.94	0.20	0.20
Clean Science and Technology Ltd.	8,063	52.93	0.19	0.19
Banks	12,98,107	1,564.78	5.49	5.49
Karur Vysya Bank Ltd.	1,58,446	458.54	1.61	1.61
RBL Bank Ltd.	1,01,228	293.31	1.03	1.03
City Union Bank Ltd.	1,21,105	290.47	1.02	1.02
Bandhan Bank Ltd.	1,49,493	211.31	0.74	0.74
Jammu & Kashmir Bank Ltd.	74,803	82.29	0.29	0.29
Indian Overseas Bank	2,44,934	76.86	0.27	0.27
IDBI Bank Ltd.	94,045	57.84	0.20	0.20
Central Bank of India	1,63,333	51.34	0.18	0.18
UCO Bank	1,90,720	42.82	0.15	0.15
Healthcare Services	1,74,263	1,266.91	4.44	4.44
Aster DM Healthcare Ltd.	42,471	284.56	1.00	1.00
Krishna Institute of Medical Sciences Ltd.	41,429	257.48	0.90	0.90
Narayana Hrudayalaya Ltd.	11,590	186.05	0.65	0.65
Dr. Lal Path Labs Ltd.	13,066	171.44	0.60	0.60
Syngene International Ltd.	31,830	124.11	0.44	0.44
Rainbow Childrens Medicare Ltd.	8,378	97.44	0.34	0.34
Indegene Ltd.	17,296	75.17	0.26	0.26
Vijaya Diagnostic Centre Ltd.	8,203	70.66	0.25	0.25

ANNEXURE 12
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JIOBLACKROCK NIFTY SMALLCAP 250 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Construction	11,15,188	1,071.35	3.76	3.76
Kalpataru Projects International Ltd.	19,048	201.45	0.71	0.71
IRB Infrastructure Developers Ltd.	6,65,527	147.35	0.52	0.52
NBCC (India) Ltd.	1,73,688	134.64	0.47	0.47
Kec International Ltd.	21,755	111.23	0.39	0.39
NCC Ltd.	68,465	89.65	0.31	0.31
Engineers India Ltd.	45,943	83.68	0.29	0.29
Techno Electric & Engineering Company Ltd.	8,412	82.87	0.29	0.29
Afcons Infrastructure Ltd.	25,891	70.32	0.25	0.25
IRCON International Ltd.	54,661	63.04	0.22	0.22
Cemindia Projects Ltd.	9,325	47.65	0.17	0.17
BITES Ltd.	22,473	39.47	0.14	0.14
Consumer Durables	1,78,653	983.17	3.44	3.45
Amber Enterprises India Ltd.	3,656	239.43	0.84	0.84
Crompton Greaves Consumer Electricals Ltd.	1,07,760	240.95	0.84	0.85
Kajaria Ceramics Ltd.	13,888	127.78	0.45	0.45
PG Electroplast Ltd.	26,964	126.70	0.44	0.44
Whirlpool of India Ltd.	12,786	100.97	0.35	0.35
Akzo Nobel India Ltd.	2,893	82.30	0.29	0.29
Bata India Ltd.	10,706	65.04	0.23	0.23
IT - Services	4,50,988	758.44	2.65	2.66
Affle 3i Ltd.	10,635	154.11	0.54	0.54
Sagility Ltd.	3,86,258	154.31	0.54	0.54
Tata Technologies Ltd.	28,809	146.70	0.51	0.51
Inventurus Knowledge Solutions Ltd.	8,303	110.30	0.39	0.39
Cyient Ltd.	14,205	106.94	0.37	0.38
Netweb Technologies India Ltd.	2,778	86.08	0.30	0.30
Transport Services	1,39,656	734.92	2.58	2.59
Delhivery Ltd.	93,672	390.33	1.37	1.37
Great Eastern Shipping Co. Ltd.	16,624	235.18	0.82	0.83
Shipping Corporation of India Ltd.	28,368	62.32	0.22	0.22
Blue Dart Express Ltd.	992	47.09	0.17	0.17
Industrial Manufacturing	74,762	620.19	2.17	2.17
Kaynes Technology India Ltd.	5,247	179.95	0.63	0.63
Jyoti CNC Automation Ltd.	14,298	103.21	0.36	0.36
Syrma SGS Technology Ltd.	12,897	99.71	0.35	0.35
Titagarh Rail Systems Ltd.	13,439	77.25	0.27	0.27
Aditya Infotech Ltd.	3,302	59.38	0.21	0.21
Jupiter Wagons Ltd.	22,783	54.25	0.19	0.19
Tega Industries Ltd.	2,796	46.44	0.16	0.16
Leisure Services	2,78,374	584.83	2.05	2.05
EIH Ltd.	33,228	90.90	0.32	0.32
Chalet Hotels Ltd.	11,986	84.18	0.30	0.30
Lemon Tree Hotels Ltd.	83,364	83.71	0.29	0.29
Devyani International Ltd.	67,430	63.78	0.22	0.22
Sapphire Foods India Ltd.	39,700	59.72	0.21	0.21
TBO Tek Ltd.	5,728	60.56	0.21	0.21
Leela Palaces Hotels & Resorts Ltd.	13,535	55.44	0.19	0.19
BLS International Services Ltd.	20,344	47.94	0.17	0.17
Travel Food Services Ltd.	3,059	38.60	0.14	0.14

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Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Automobiles	3,76,733	541.62	1.90	1.90
Ather Energy Ltd.	32,050	241.66	0.85	0.85
Force Motors Ltd.	808	156.79	0.55	0.55
Ola Electric Mobility Ltd.	3,37,010	76.84	0.27	0.27
Olectra Greentech Ltd.	6,865	66.33	0.23	0.23
Power	14,46,667	539.95	1.90	1.90
CESC Ltd.	1,05,762	158.82	0.56	0.56
Nava Ltd.	23,270	123.67	0.43	0.43
Jaiprakash Power Ventures Ltd.	8,16,679	114.66	0.40	0.40
Reliance Power Ltd.	4,84,040	98.55	0.35	0.35
ACME Solar Holdings Ltd.	16,916	44.25	0.16	0.16
Retailing	3,02,006	525.73	1.84	1.84
Cartrade Tech Ltd.	7,079	116.80	0.41	0.41
Indiamart Intermesh Ltd.	5,132	101.93	0.36	0.36
Aditya Birla Lifestyle Brands Ltd.	90,675	80.00	0.28	0.28
Brainbees Solutions Ltd.	37,138	77.37	0.27	0.27
Meesho Ltd.	47,195	66.26	0.23	0.23
Aditya Birla Fashion and Retail Ltd.	81,672	44.01	0.15	0.15
Urban Company Ltd.	33,115	39.36	0.14	0.14
Gas	1,96,440	496.60	1.74	1.74
Indraprastha Gas Ltd.	1,17,664	171.34	0.60	0.60
Aegis Logistics Ltd.	21,047	126.00	0.44	0.44
Gujarat State Petronet Ltd.	48,175	110.63	0.39	0.39
Mahanagar Gas Ltd.	9,554	88.63	0.31	0.31
Realty	71,727	489.76	1.71	1.71
Brigade Enterprises Ltd.	23,311	151.70	0.53	0.53
Anant Raj Ltd.	25,596	103.84	0.36	0.36
Aditya Birla Real Estate Ltd.	8,779	98.59	0.35	0.35
Sobha Ltd.	7,469	88.69	0.31	0.31
Signatureglobal (India) Ltd.	6,572	46.94	0.16	0.16
Commercial Services & Supplies	2,02,248	470.94	1.65	1.65
Redington Ltd.	99,667	199.28	0.70	0.70
Firstsource Solutions Ltd.	53,291	108.92	0.38	0.38
eClerx Services Ltd.	6,872	95.33	0.33	0.33
International Gemmological Institute (India) Ltd.	17,044	54.19	0.19	0.19
MMTC Ltd.	25,374	13.22	0.05	0.05
IT - Software	1,19,918	443.48	1.55	1.56
Zensar Technologies Ltd.	19,106	98.31	0.34	0.34
Birlasoft Ltd.	27,822	92.52	0.32	0.32
Intellect Design Arena Ltd.	14,621	87.51	0.31	0.31
Sonata Software Ltd.	32,661	68.46	0.24	0.24
Newgen Software Technologies Ltd.	10,665	42.91	0.15	0.15
Latent View Analytics Ltd.	12,136	30.48	0.11	0.11
C.E. Info Systems Ltd.	2,907	23.29	0.08	0.08
Fertilizers & Agrochemicals	1,31,036	438.13	1.53	1.53
Chambal Fertilizers & Chemicals Ltd.	25,211	107.58	0.38	0.38
Bayer Cropscience Ltd.	2,138	99.32	0.35	0.35
Fertilisers and Chemicals Travancore Ltd.	10,450	78.29	0.27	0.27
Paradeep Phosphates Ltd.	72,651	77.91	0.27	0.27
Sumitomo Chemical India Ltd.	20,586	75.03	0.26	0.26
Insurance	2,17,066	431.65	1.52	1.51
Star Health and Allied Insurance Company Ltd.	39,371	180.12	0.63	0.63
Go Digit General Insurance Ltd.	40,369	131.46	0.46	0.46
Niva Bupa Health Insurance Company Ltd.	1,03,747	72.84	0.26	0.26
Canara HSBC Life Insurance Company Ltd.	33,579	47.23	0.17	0.17

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Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Electrical Equipment	2,40,962	425.89	1.49	1.49
Inox Wind Ltd.	1,61,749	122.10	0.43	0.43
Triveni Turbine Ltd.	19,344	85.08	0.30	0.30
Schneider Electric Infrastructure Ltd.	9,815	83.02	0.29	0.29
Elecon Engineering Co. Ltd.	14,737	52.28	0.18	0.18
Transformers And Rectifiers (India) Ltd.	17,972	45.71	0.16	0.16
Emmvee Photovoltaic Power Ltd.	17,345	37.70	0.13	0.13
Entertainment	1,94,820	354.14	1.25	1.25
PVR INOX Ltd.	11,965	109.91	0.39	0.39
Zee Entertainment Enterprises Ltd.	1,54,017	111.11	0.39	0.39
Sun TV Network Ltd.	16,572	93.95	0.33	0.33
Saregama India Ltd	12,266	39.17	0.14	0.14
Aerospace & Defense	17,615	346.62	1.22	1.22
Data Patterns (India) Ltd.	4,967	150.76	0.53	0.53
Zen Technologies Ltd.	7,734	98.92	0.35	0.35
Garden Reach Shipbuilders & Engineers Ltd.	4,914	96.94	0.34	0.34
Cement & Cement Products	92,019	328.73	1.15	1.15
The Ramco Cements Ltd.	21,192	194.99	0.68	0.68
Nuvoco Vistas Corporation Ltd.	16,811	47.26	0.17	0.17
JSW Cement Ltd.	42,478	46.81	0.16	0.16
India Cements Ltd.	11,538	39.67	0.14	0.14
Food Products	47,271	309.17	1.08	1.08
E.I.D. Parry (India) Ltd.	17,244	133.73	0.47	0.47
Bikaji Foods International Ltd.	10,990	68.35	0.24	0.24
Zyklus Wellness Ltd.	16,142	68.82	0.24	0.24
Bombay Burmah Trading Corporation Ltd.	2,895	38.27	0.13	0.13
Agricultural Food & Other Products	54,170	302.83	1.06	1.06
CCL Products (I) Ltd.	11,839	123.27	0.43	0.43
Balrampur Chini Mills Ltd.	19,261	95.75	0.34	0.34
LT Foods Ltd.	23,070	83.81	0.29	0.29
Personal Products	57,212	296.95	1.05	1.04
Emami Ltd.	33,049	130.01	0.46	0.46
Gillette India Ltd.	1,364	98.94	0.35	0.35
Honasa Consumer Ltd.	22,799	68.00	0.24	0.24
Petroleum Products	1,18,633	271.77	0.95	0.95
Castrol India Ltd.	81,009	140.57	0.49	0.49
Chennai Petroleum Corporation Ltd.	8,068	78.05	0.27	0.27
Mangalore Refinery & Petrochemicals Ltd.	29,556	53.15	0.19	0.19
Non - Ferrous Metals	55,050	249.65	0.88	0.88
Hindustan Copper Ltd.	55,050	249.65	0.88	0.88
Textiles & Apparels	2,79,901	194.26	0.68	0.68
Vardhman Textiles Ltd.	17,063	89.36	0.31	0.31
Welspun Living Ltd.	53,298	57.73	0.20	0.20
Trident Ltd.	2,09,540	47.17	0.17	0.17
Telecom - Services	2,70,739	179.08	0.63	0.63
HFCL Ltd.	1,71,769	116.56	0.41	0.41
Railtel Corporation Of India Ltd.	14,659	36.08	0.13	0.13
Tata Teleservices (Maharashtra) Ltd.	84,311	26.44	0.09	0.09
Minerals & Mining	19,191	148.58	0.53	0.52
Gravita India Ltd.	5,310	69.99	0.25	0.25
Gujarat Mineral Development Corporation Ltd.	13,881	78.59	0.28	0.28

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK NIFTY SMALLCAP 250 INDEX FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Ferrous Metals	2,08,684	142.90	0.50	0.51
Sarda Energy and Minerals Ltd.	15,420	78.74	0.28	0.28
NMDC Steel Ltd.	1,93,264	64.16	0.22	0.23
Agricultural, Commercial & Construction Vehicles	13,319	139.56	0.49	0.49
BEML Ltd.	6,415	87.85	0.31	0.31
Action Construction Equipment Ltd.	6,904	51.71	0.18	0.18
Telecom - Equipment & Accessories	29,917	91.81	0.33	0.33
Tejas Networks Ltd.	13,790	53.26	0.19	0.19
ITI Ltd.	16,127	38.55	0.14	0.14
Healthcare Equipment & Supplies	6,407	76.31	0.27	0.27
Poly Medicure Ltd.	6,407	76.31	0.27	0.27
Diversified	6,660	74.36	0.26	0.26
DCM Shriram Ltd.	6,660	74.36	0.26	0.26
Household Products	3,023	69.48	0.24	0.24
DOMS Industries Ltd.	3,023	69.48	0.24	0.24
Other Consumer Services	77,554	67.70	0.24	0.24
Physicswallah Ltd.	77,554	67.70	0.24	0.24
Financial Technology (Fintech)	29,690	46.37	0.16	0.16
Pine Labs Ltd.	29,690	46.37	0.16	0.16
Diversified Metals	8,988	41.03	0.14	0.14
Jain Resource Recycling Ltd.	8,988	41.03	0.14	0.14
Oil	24,206	39.13	0.14	0.14
Aegis Vopak Terminals Ltd.	24,206	39.13	0.14	0.14
Beverages	8,981	36.29	0.13	0.13
Allied Blenders and Distillers Ltd.	8,981	36.29	0.13	0.13
TOTAL	1,13,69,944	28,498.64	99.96	100.00
TOTAL INVESTMENTS	1,13,69,944	28,498.64	99.96	
OTHER CURRENT ASSETS		467.56	1.64	
TOTAL ASSETS		28,966.20	101.55	
LESS: CURRENT LIABILITIES		(443.36)	(1.55)	
NET ASSETS		28,522.84	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK FLEXI CAP FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>EQUITY SHARES (LISTED)</u>				
<u>Banks</u>	82,34,212	55,323.22	20.99	21.22
HDFC Bank Ltd.	28,34,731	20,737.47	7.87	7.95
ICICI Bank Ltd.	12,09,858	14,589.68	5.53	5.60
State Bank of India	10,19,230	9,982.34	3.79	3.83
Federal Bank Ltd.	12,10,275	3,139.45	1.19	1.20
Indian Bank	2,84,037	2,402.10	0.91	0.92
Karur Vysya Bank Ltd.	7,17,522	2,076.51	0.79	0.80
Axis Bank Ltd.	1,34,554	1,562.58	0.59	0.60
City Union Bank Ltd.	2,63,835	632.81	0.24	0.24
UCO Bank	5,37,653	120.70	0.05	0.05
Kotak Mahindra Bank Ltd.	22,517	79.58	0.03	0.03
<u>Petroleum Products</u>	60,72,431	19,906.44	7.55	7.64
Reliance Industries Ltd.	7,02,201	9,436.88	3.58	3.62
Indian Oil Corporation Ltd.	34,45,151	4,664.73	1.77	1.79
Bharat Petroleum Corporation Ltd.	12,14,936	3,413.97	1.29	1.31
Hindustan Petroleum Corporation Ltd.	5,42,314	1,818.92	0.69	0.70
Chennai Petroleum Corporation Ltd.	35,363	342.08	0.13	0.13
Castrol India Ltd.	1,32,466	229.86	0.09	0.09
<u>IT - Software</u>	15,34,764	17,378.33	6.59	6.67
Infosys Ltd.	6,51,932	8,153.06	3.09	3.13
Tech Mahindra Ltd.	2,62,189	3,628.70	1.38	1.39
Tata Consultancy Services Ltd.	1,00,651	2,374.26	0.90	0.91
HCL Technologies Ltd.	1,59,121	2,134.77	0.81	0.82
Wipro Ltd.	2,99,879	562.69	0.21	0.22
Coforge Ltd.	35,160	391.93	0.15	0.15
Zensar Technologies Ltd.	25,832	132.92	0.05	0.05
<u>Automobiles</u>	4,40,459	14,406.90	5.47	5.53
Mahindra & Mahindra Ltd.	2,62,791	7,764.69	2.95	2.98
TVS Motor Company Ltd.	1,38,484	4,658.32	1.77	1.79
Hero MotoCorp Ltd.	39,184	1,983.89	0.75	0.76
<u>Telecom - Services</u>	7,12,903	12,307.25	4.67	4.72
Bharti Airtel Ltd.	6,83,672	12,185.77	4.62	4.67
Route Mobile Ltd.	29,231	121.48	0.05	0.05
<u>Auto Components</u>	38,19,758	11,040.60	4.18	4.23
Apollo Tyres Ltd.	10,16,096	4,189.36	1.59	1.61
Samvardhana Motherson International Ltd.	14,62,708	1,537.01	0.58	0.59
Jamna Auto Industries Ltd.	8,46,396	947.29	0.36	0.36
JK Tyre & Industries Ltd.	2,46,745	939.85	0.36	0.36
MRF Ltd.	707	908.46	0.34	0.35
CIE Automotive India Ltd.	1,86,336	829.20	0.31	0.32
Ceat Ltd.	22,612	733.19	0.28	0.28
Fiem Industries Ltd	26,416	504.78	0.19	0.19
Schaeffler India Ltd.	11,742	451.46	0.17	0.17
<u>Capital Markets</u>	5,84,475	10,883.75	4.13	4.19
Multi Commodity Exchange of India Ltd.	1,79,893	4,298.36	1.63	1.65
HDFC Asset Management Company Ltd.	1,54,749	3,429.86	1.30	1.32
Nippon Life India Asset Management Ltd.	1,37,235	1,100.14	0.42	0.42
ICICI Prudential Asset Management Company Ltd.	35,369	990.86	0.38	0.38
BSE Ltd.	20,965	562.60	0.21	0.22
Aditya Birla Sun Life AMC Ltd.	43,103	378.57	0.14	0.15
UTI Asset Management Company Ltd.	13,161	123.36	0.05	0.05

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK FLEXI CAP FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Construction	3,61,415	10,729.74	4.08	4.12
Larsen & Toubro Ltd.	2,90,068	10,164.27	3.86	3.90
Ahluwalia Contracts (India) Ltd.	47,009	308.07	0.12	0.12
Kalpataru Projects International Ltd.	24,338	257.40	0.10	0.10
Pharmaceuticals & Biotechnology	9,08,730	9,990.84	3.79	3.83
Sun Pharmaceutical Industries Ltd.	1,64,899	2,897.61	1.10	1.11
Laurus Labs Ltd.	2,50,526	2,486.97	0.94	0.95
NATCO Pharma Ltd.	2,08,492	2,031.13	0.77	0.78
Pfizer Ltd.	23,799	1,123.43	0.43	0.43
Akums Drugs and Pharmaceuticals Ltd.	1,38,096	643.67	0.24	0.25
Aurobindo Pharma Ltd.	37,992	495.57	0.19	0.19
Advanced Enzyme Tech Ltd.	67,881	173.30	0.07	0.07
Jubilant Pharmova Ltd.	17,045	139.16	0.05	0.05
Insurance	8,87,634	8,109.66	3.07	3.11
Max Financial Services Ltd.	2,90,327	4,327.90	1.64	1.66
Life Insurance Corporation of India	5,06,394	3,674.65	1.39	1.41
The New India Assurance Company Ltd.	90,913	107.11	0.04	0.04
Industrial Products	5,02,677	7,128.40	2.70	2.74
Polycab India Ltd.	45,946	3,144.31	1.19	1.21
R R Kabel Ltd.	2,00,400	2,591.97	0.98	0.99
Elgi Equipments Ltd.	2,43,087	1,135.58	0.43	0.44
APL Apollo Tubes Ltd.	13,244	256.54	0.10	0.10
Retailing	32,85,501	6,972.02	2.64	2.67
Eternal Ltd.	14,91,741	3,415.79	1.30	1.31
Vishal Mega Mart Ltd.	13,62,173	1,434.37	0.54	0.55
Lenskart Solutions Ltd.	2,82,000	1,408.03	0.53	0.54
V-Mart Retail Ltd.	1,49,587	713.83	0.27	0.27
Transport Services	13,09,860	6,350.40	2.41	2.43
Great Eastern Shipping Co. Ltd.	2,12,950	3,012.60	1.14	1.16
InterGlobe Aviation Ltd.	76,386	3,012.28	1.14	1.16
Allcargo Global Ltd	8,84,320	201.62	0.08	0.06
TVS Supply Chain Solutions Ltd.	1,36,204	123.90	0.05	0.05
Diversified FMCG	22,06,094	6,346.93	2.41	2.43
ITC Ltd.	22,06,094	6,346.93	2.41	2.43
Food Products	2,20,873	5,873.52	2.23	2.26
Britannia Industries Ltd.	90,209	4,892.03	1.86	1.88
E.I.D. Parry (India) Ltd.	99,362	770.55	0.29	0.30
Godrej Agrovet Ltd.	25,769	137.79	0.05	0.05
Bombay Burmah Trading Corporation Ltd.	5,533	73.15	0.03	0.03
Consumer Durables	1,68,527	5,650.42	2.14	2.17
Titan Company Ltd.	1,40,314	5,544.37	2.10	2.13
Kalyan Jewellers India Ltd.	28,213	106.05	0.04	0.04
Ferrous Metals	19,81,497	5,459.58	2.07	2.10
JSW Steel Ltd.	1,78,144	1,999.67	0.76	0.77
Tata Steel Ltd.	18,03,353	3,459.91	1.31	1.33
Diversified Metals	7,60,592	4,980.36	1.89	1.91
Vedanta Ltd.	7,60,592	4,980.36	1.89	1.91
Power	22,71,153	4,884.60	1.85	1.87
NTPC Ltd.	6,42,838	2,382.68	0.90	0.91
CESC Ltd.	8,60,228	1,291.80	0.49	0.50
PTC India Ltd.	7,68,087	1,210.12	0.46	0.46
Chemicals & Petrochemicals	70,079	4,318.62	1.64	1.66
Navin Fluorine International Ltd.	70,079	4,318.62	1.64	1.66

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK FLEXI CAP FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Entertainment	4,10,532	3,771.15	1.43	1.45
PVR INOX Ltd.	4,10,532	3,771.15	1.43	1.45
Gas	24,97,187	3,636.40	1.38	1.39
Indraprastha Gas Ltd.	24,97,187	3,636.40	1.38	1.39
Agricultural, Commercial & Construction Vehicles	1,17,379	3,216.54	1.22	1.23
Escorts Kubota Ltd.	1,17,379	3,216.54	1.22	1.23
Non - Ferrous Metals	6,31,015	2,955.52	1.12	1.13
Hindustan Zinc Ltd.	4,47,368	2,246.46	0.85	0.86
National Aluminium Co. Ltd.	1,83,647	709.06	0.27	0.27
Agricultural Food & Other Products	4,46,283	2,706.79	1.03	1.03
Marico Ltd.	2,63,521	1,939.38	0.74	0.74
KRBL Ltd.	1,49,606	422.19	0.16	0.16
CCL Products (I) Ltd.	33,156	345.22	0.13	0.13
Transport Infrastructure	1,89,343	2,485.32	0.94	0.95
Adani Ports and Special Economic Zone Ltd.	1,89,343	2,485.32	0.94	0.95
IT - Services	29,52,912	2,233.63	0.85	0.86
Cyient Ltd.	1,47,838	1,113.00	0.42	0.43
Sagility Ltd.	28,05,074	1,120.63	0.43	0.43
Other Utilities	1,84,962	2,140.75	0.81	0.82
Va Tech Wabag Ltd.	1,84,962	2,140.75	0.81	0.82
Aerospace & Defense	57,077	1,990.39	0.75	0.76
Hindustan Aeronautics Ltd.	57,077	1,990.39	0.75	0.76
Healthcare Services	1,43,199	1,878.91	0.71	0.72
Dr. Lal Path Labs Ltd.	1,43,199	1,878.91	0.71	0.72
Beverages	70,601	1,856.31	0.70	0.71
Radico Khaitan Ltd	70,601	1,856.31	0.70	0.71
Personal Products	3,34,101	996.46	0.38	0.38
Honasa Consumer Ltd.	3,34,101	996.46	0.38	0.38
Cement & Cement Products	3,16,542	889.80	0.34	0.34
Nuvoco Vistas Corporation Ltd.	3,16,542	889.80	0.34	0.34
Fertilizers & Agrochemicals	3,18,263	714.18	0.27	0.27
Rashtriya Chemicals & Fertilizers Ltd.	2,69,184	287.14	0.11	0.11
Sharda Cropchem Ltd.	49,079	427.04	0.16	0.16
Oil	1,99,129	566.82	0.22	0.22
Oil & Natural Gas Corporation Ltd.	1,99,129	566.82	0.22	0.22
Finance	2,76,286	313.89	0.12	0.12
JM Financial Ltd.	2,76,286	313.89	0.12	0.12
Electrical Equipment	5,938	152.34	0.06	0.06
Siemens Energy India Ltd.	5,938	152.34	0.06	0.06

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK FLEXI CAP FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Industrial Manufacturing	18,909	149.95	0.06	0.06
GMM Pfaudler Ltd.	18,909	149.95	0.06	0.06
TOTAL	4,55,03,292	2,60,696.73	98.89	100.00
TOTAL INVESTMENTS	4,55,03,292	2,60,696.73	98.89	
OTHER CURRENT ASSETS		14,209.04	5.39	
TOTAL ASSETS		2,74,905.77	104.28	
LESS: CURRENT LIABILITIES		(11,276.17)	(4.28)	
NET ASSETS		2,63,629.60	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK ARBITRAGE FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>EQUITY SHARES (LISTED)</u>				
<u>Banks</u>	47,66,175	10,151.06	26.39	38.73
HDFC Bank Ltd.	4,63,100	3,387.81	8.80	12.92
ICICI Bank Ltd.	1,58,200	1,907.73	4.96	7.28
Kotak Mahindra Bank Ltd.	3,18,000	1,123.81	2.92	4.29
Axis Bank Ltd.	60,000	696.78	1.81	2.66
AU Small Finance Bank Ltd.	69,000	581.46	1.51	2.22
State Bank of India	58,500	572.95	1.49	2.19
Bank of Baroda	2,07,675	514.20	1.34	1.96
Canara Bank	4,05,000	499.97	1.30	1.91
Yes Bank Ltd.	24,88,000	429.18	1.12	1.64
IDFC First Bank Ltd.	3,71,000	218.33	0.57	0.83
Punjab National Bank	1,60,000	160.90	0.42	0.61
IndusInd Bank Ltd.	7,700	57.94	0.15	0.22
<u>Petroleum Products</u>	2,83,125	2,449.89	6.36	9.34
Reliance Industries Ltd.	1,71,000	2,298.07	5.97	8.76
Indian Oil Corporation Ltd.	1,12,125	151.82	0.39	0.58
<u>Realty</u>	2,50,275	2,062.26	5.35	7.86
Prestige Estates Projects Ltd.	95,400	1,074.68	2.79	4.10
DLF Ltd.	1,07,250	540.65	1.40	2.06
Godrej Properties Ltd.	15,675	230.63	0.60	0.88
Lodha Developers Ltd.	31,950	216.30	0.56	0.82
<u>Telecom - Services</u>	40,27,075	2,045.53	5.31	7.80
Bharti Airtel Ltd.	95,950	1,710.21	4.44	6.52
Vodafone Idea Ltd.	39,31,125	335.32	0.87	1.28
<u>Capital Markets</u>	53,425	1,276.02	3.32	4.87
Multi Commodity Exchange of India Ltd.	53,125	1,269.37	3.30	4.84
HDFC Asset Management Company Ltd.	300	6.65	0.02	0.03
<u>Finance</u>	1,63,475	1,166.13	3.03	4.45
Bajaj Finance Ltd.	93,000	745.44	1.94	2.84
LIC Housing Finance Ltd.	57,000	282.29	0.73	1.08
Shriram Finance Ltd.	10,725	93.53	0.24	0.36
Bajaj Finserv Ltd.	2,750	44.87	0.12	0.17
<u>Diversified FMCG</u>	3,77,900	1,092.53	2.84	4.16
ITC Ltd.	3,77,600	1,086.36	2.82	4.14
Hindustan Unilever Ltd.	300	6.17	0.02	0.02
<u>Automobiles</u>	1,48,900	994.73	2.59	3.80
Mahindra & Mahindra Ltd.	15,600	460.93	1.20	1.76
Tata Motors Passenger Vehicles Ltd.	1,32,000	390.98	1.02	1.49
Maruti Suzuki India Ltd.	1,000	123.06	0.32	0.47
Eicher Motors Ltd.	300	19.76	0.05	0.08
<u>Power</u>	2,54,650	923.15	2.40	3.52
Tata Power Co. Ltd.	1,46,450	554.68	1.44	2.12
NTPC Ltd.	64,500	239.07	0.62	0.91
Power Grid Corporation of India Ltd.	43,700	129.40	0.34	0.49
<u>Construction</u>	16,800	588.69	1.53	2.25
Larsen & Toubro Ltd.	16,800	588.69	1.53	2.25
<u>Ferrous Metals</u>	1,16,350	530.13	1.37	2.02
JSW Steel Ltd.	36,450	409.15	1.06	1.56
Steel Authority of India Ltd.	79,900	120.98	0.31	0.46
<u>Electrical Equipment</u>	1,78,500	438.22	1.14	1.67
Bharat Heavy Electricals Ltd.	1,78,500	438.22	1.14	1.67

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK ARBITRAGE FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Insurance	33,975	400.03	1.05	1.52
Max Financial Services Ltd.	22,400	333.92	0.87	1.27
HDFC Life Insurance Company Ltd.	8,800	51.97	0.14	0.20
ICICI Prudential Life Insurance Company Ltd.	2,775	14.14	0.04	0.05
Pharmaceuticals & Biotechnology	29,500	349.07	0.91	1.33
Laurus Labs Ltd.	22,950	227.82	0.59	0.87
Sun Pharmaceutical Industries Ltd.	6,300	110.70	0.29	0.42
Torrent Pharmaceuticals Ltd.	250	10.55	0.03	0.04
Cement & Cement Products	18,450	297.96	0.77	1.13
Grasim Industries Ltd.	6,500	166.25	0.43	0.63
UltraTech Cement Ltd.	550	59.10	0.15	0.23
Ambuja Cements Ltd.	9,450	37.92	0.10	0.14
Dalmia Bharat Ltd.	1,950	34.69	0.09	0.13
Fertilizers & Agrochemicals	48,780	277.05	0.72	1.06
UPL Ltd.	48,780	277.05	0.72	1.06
Beverages	16,800	204.76	0.53	0.78
United Spirits Ltd.	16,800	204.76	0.53	0.78
IT - Software	8,575	202.28	0.53	0.77
Tata Consultancy Services Ltd.	8,575	202.28	0.53	0.77
Aerospace & Defense	31,275	166.97	0.43	0.64
Bharat Electronics Ltd.	29,925	119.89	0.31	0.46
Hindustan Aeronautics Ltd.	1,350	47.08	0.12	0.18
Oil	58,500	166.52	0.43	0.64
Oil & Natural Gas Corporation Ltd.	58,500	166.52	0.43	0.64
Consumer Durables	32,150	120.74	0.32	0.46
Crompton Greaves Consumer Electricals Ltd.	30,600	68.42	0.18	0.26
Titan Company Ltd.	1,050	41.49	0.11	0.16
Asian Paints Ltd.	500	10.83	0.03	0.04
Leisure Services	16,000	91.35	0.24	0.35
Indian Hotels Co. Ltd.	16,000	91.35	0.24	0.35
Agricultural Food & Other Products	6,600	66.98	0.17	0.26
Tata Consumer Products Ltd.	6,600	66.98	0.17	0.26
Food Products	2,000	65.98	0.17	0.25
Britannia Industries Ltd.	1,000	54.23	0.14	0.21
Nestle India Ltd.	1,000	11.75	0.03	0.04
Transport Infrastructure	1,900	24.94	0.06	0.08
Adani Ports and Special Economic Zone Ltd.	1,900	24.94	0.06	0.08
Retailing	5,250	24.29	0.06	0.09
Eternal Ltd.	4,850	11.11	0.03	0.04
Trent Ltd.	400	13.18	0.03	0.05
Personal Products	3,500	20.11	0.06	0.08
Dabur India Ltd.	2,500	10.26	0.03	0.04
Godrej Consumer Products Ltd.	1,000	9.85	0.03	0.04
Gas	9,450	13.01	0.03	0.05
GAIL (India) Ltd.	9,450	13.01	0.03	0.05

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK ARBITRAGE FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Non - Ferrous Metals	700	6.19	0.02	0.02
Hindalco Industries Ltd.	700	6.19	0.02	0.02
Healthcare Services	525	5.05	0.01	0.02
Max Healthcare Institute Ltd.	525	5.05	0.01	0.02
TOTAL	1,09,60,580	26,221.62	68.14	100.00
UNITS OF DOMESTIC MUTUAL FUND				
Mutual Fund	3,89,701	4,066.72	10.56	100.00
JIOBLACKROCK MONEY MARKET FUND - DIRECT PLAN - GROWTH OPTION	2,43,339	2,538.05	6.59	62.41
JIOBLACKROCK LIQUID FUND - DIRECT PLAN - GROWTH	1,46,362	1,528.67	3.97	37.59
TOTAL	3,89,701	4,066.72	10.56	100.00
TREASURY BILLS				
Sovereign	10,00,000	992.19	2.58	100.00
182 DTB (11-JUN-2026)	5,00,000	494.81	1.29	49.87
91 DTB (07-MAY-2026)	5,00,000	497.38	1.29	50.13
TOTAL	10,00,000	992.19	2.58	100.00
TOTAL INVESTMENTS	1,23,50,281	31,280.53	81.28	
OTHER CURRENT ASSETS		9,037.10	23.48	
TOTAL ASSETS		40,317.63	104.76	
LESS:CURRENT LIABILITIES		(1,831.25)	(4.76)	
NET ASSETS		38,486.38	100.00	

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
EQUITY SHARES (LISTED)				
Banks	5,78,397	2,490.08	21.13	21.54
HDFC Bank Ltd.	1,10,169	805.94	6.84	6.97
ICICI Bank Ltd.	50,268	606.18	5.14	5.24
State Bank of India	29,603	289.93	2.46	2.51
Axis Bank Ltd.	20,270	235.40	2.00	2.04
Kotak Mahindra Bank Ltd.	52,325	184.92	1.57	1.60
Federal Bank Ltd.	17,410	45.16	0.38	0.39
IndusInd Bank Ltd.	4,672	35.15	0.30	0.30
AU Small Finance Bank Ltd.	4,053	34.15	0.29	0.30
Bank of Baroda	13,501	33.43	0.28	0.29
Canara Bank	24,526	30.28	0.26	0.26
IDFC First Bank Ltd.	45,475	26.76	0.23	0.23
Punjab National Bank	25,072	25.21	0.21	0.22
Union Bank of India	13,964	22.93	0.19	0.20
Indian Bank	2,560	21.65	0.18	0.19
Yes Bank Ltd.	1,20,296	20.75	0.18	0.18
Karur Vysya Bank Ltd.	6,541	18.93	0.16	0.16
RBL Bank Ltd.	4,323	12.53	0.11	0.11
Bank of India	8,264	11.32	0.10	0.10
City Union Bank Ltd.	5,012	12.02	0.10	0.10
Bandhan Bank Ltd.	6,395	9.04	0.08	0.08
Bank of Maharashtra	13,698	8.40	0.07	0.07
Petroleum Products	1,03,987	797.20	6.76	6.89
Reliance Industries Ltd.	51,267	688.98	5.84	5.96
Bharat Petroleum Corporation Ltd.	14,808	41.61	0.35	0.36
Indian Oil Corporation Ltd.	27,437	37.15	0.32	0.32
Hindustan Petroleum Corporation Ltd.	6,971	23.38	0.20	0.20
Castrol India Ltd.	3,504	6.08	0.05	0.05
Pharmaceuticals & Biotechnology	56,222	796.24	6.75	6.89
Sun Pharmaceutical Industries Ltd.	9,668	169.89	1.44	1.47
Dr. Reddy's Laboratories Ltd.	5,599	70.26	0.60	0.61
Divi's Laboratories Ltd.	1,162	69.10	0.59	0.60
Cipla Ltd.	5,156	63.12	0.54	0.55
Lupin Ltd.	2,220	51.37	0.44	0.44
Torrent Pharmaceuticals Ltd.	963	40.64	0.34	0.35
Laurus Labs Ltd.	3,629	36.03	0.31	0.31
Alkem Laboratories Ltd.	544	28.83	0.24	0.25
Biocon Ltd.	6,689	24.14	0.20	0.21
Aurobindo Pharma Ltd.	1,736	22.64	0.19	0.20
Glenmark Pharmaceuticals Ltd.	944	20.12	0.17	0.17
Mankind Pharma Ltd.	996	19.98	0.17	0.17
Ipca Laboratories Ltd.	1,208	19.34	0.16	0.17
Zydus Lifesciences Ltd.	2,175	18.95	0.16	0.16
J.B. Chemicals & Pharmaceuticals Ltd.	753	15.54	0.13	0.13
Abbott India Ltd.	46	11.92	0.10	0.10
Acutaas Chemicals Ltd.	477	12.20	0.10	0.11
Gland Pharma Ltd.	701	11.89	0.10	0.10
Sai Life Sciences Ltd.	1,214	11.80	0.10	0.10
Ajanta Pharmaceuticals Ltd.	391	10.97	0.09	0.09
Neuland Laboratories Ltd.	76	9.14	0.08	0.08
Glaxosmithkline Pharmaceuticals Ltd.	383	8.74	0.07	0.08
Granules India Ltd.	1,337	8.29	0.07	0.07
NATCO Pharma Ltd.	829	8.08	0.07	0.07
Piramal Pharma Ltd.	5,635	7.69	0.07	0.07
Wockhardt Ltd.	752	8.84	0.07	0.08
Eris Lifesciences Ltd.	514	6.67	0.06	0.06
Pfizer Ltd.	117	5.52	0.05	0.05
Onesource Specialty Pharma Ltd.	308	4.54	0.04	0.04

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Telecom - Services	3,35,104	678.10	5.75	5.87
Bharti Airtel Ltd.	31,823	567.21	4.81	4.91
Indus Towers Ltd.	13,118	54.85	0.47	0.47
Vodafone Idea Ltd.	2,82,208	24.07	0.20	0.21
Tata Communications Ltd.	1,211	16.32	0.14	0.14
Bharti Hexacom Ltd.	768	11.59	0.10	0.10
HFCL Ltd.	5,976	4.06	0.03	0.04
Automobiles	29,714	626.80	5.32	5.42
Mahindra & Mahindra Ltd.	6,435	190.13	1.61	1.64
Maruti Suzuki India Ltd.	950	116.91	0.99	1.01
Bajaj Auto Ltd.	793	69.64	0.59	0.60
Eicher Motors Ltd.	995	65.53	0.56	0.57
TVS Motor Company Ltd.	1,688	56.78	0.48	0.49
Hero MotoCorp Ltd.	935	47.34	0.40	0.41
Tata Motors Passenger Vehicles Ltd.	15,509	45.94	0.39	0.40
Hyundai Motor India Ltd.	1,034	18.38	0.16	0.16
Ather Energy Ltd.	1,344	10.13	0.09	0.09
Force Motors Ltd.	31	6.02	0.05	0.05
Finance	1,03,783	560.11	4.76	4.84
Bajaj Finance Ltd.	15,851	127.05	1.08	1.10
Shriram Finance Ltd.	8,338	72.72	0.62	0.63
Bajaj Finserv Ltd.	3,391	55.33	0.47	0.48
Jio Financial Services Ltd.	19,019	42.62	0.36	0.37
Cholamandalam Investment and Finance Company Ltd.	2,503	33.91	0.29	0.29
Power Finance Corporation Ltd.	8,309	31.53	0.27	0.27
Bajaj Holdings & Investment Ltd.	254	22.21	0.19	0.19
REC Ltd.	7,247	22.11	0.19	0.19
Muthoot Finance Ltd.	629	19.88	0.17	0.17
Sundaram Finance Ltd.	404	17.68	0.15	0.15
Aditya Birla Capital Ltd.	4,843	14.15	0.12	0.12
Piramal Finance Ltd.	689	12.64	0.11	0.11
L&T Finance Ltd.	5,049	12.13	0.10	0.10
Indian Railway Finance Corporation Ltd.	11,669	10.18	0.09	0.09
Mahindra & Mahindra Financial Services Ltd.	3,851	11.02	0.09	0.10
SBI Cards and Payment Services Ltd.	1,748	11.11	0.09	0.10
LIC Housing Finance Ltd.	1,568	7.77	0.07	0.07
Authum Investment & Infrastructure Ltd.	1,574	6.77	0.06	0.06
Cholamandalam Financial Holdings Ltd.	526	7.18	0.06	0.06
Manappuram Finance Ltd.	2,855	7.17	0.06	0.06
PNB Housing Finance Ltd.	972	7.34	0.06	0.06
Tata Capital Ltd.	2,494	7.61	0.06	0.07
Power	1,33,190	386.47	3.28	3.36
NTPC Ltd.	32,648	121.01	1.03	1.05
Power Grid Corporation of India Ltd.	30,871	91.41	0.78	0.79
Tata Power Co. Ltd.	11,481	43.48	0.37	0.38
Adani Power Ltd.	26,922	40.50	0.34	0.35
Adani Energy Solutions Ltd.	2,300	21.50	0.18	0.19
Adani Green Energy Ltd.	2,222	17.93	0.15	0.16
JSW Energy Ltd.	3,722	17.55	0.15	0.15
NHPC Ltd.	21,716	16.01	0.14	0.14
Torrent Power Ltd.	1,308	17.08	0.14	0.15
IT - Software	31,734	364.35	3.10	3.16
Infosys Ltd.	11,474	143.49	1.22	1.24
Tata Consultancy Services Ltd.	3,284	77.47	0.66	0.67
HCL Technologies Ltd.	3,450	46.29	0.39	0.40
Tech Mahindra Ltd.	2,092	28.95	0.25	0.25
Persistent Systems Ltd.	354	17.27	0.15	0.15
Wipro Ltd.	9,234	17.33	0.15	0.15
Coforge Ltd.	1,103	12.30	0.10	0.11
LTIMindtree Ltd.	306	12.28	0.10	0.11
Mphasis Ltd.	437	8.97	0.08	0.08

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Retailing	88,420	329.34	2.78	2.86
Eternal Ltd.	37,225	85.24	0.72	0.74
Trent Ltd.	2,163	71.29	0.60	0.62
Info Edge (India) Ltd.	4,547	44.00	0.37	0.38
Avenue Supermarts Ltd.	959	37.95	0.32	0.33
FSN E-Commerce Ventures Ltd.	12,964	30.47	0.26	0.26
Vishal Mega Mart Ltd.	20,336	21.41	0.18	0.19
Swiggy Ltd.	7,015	18.24	0.15	0.16
Lenskart Solutions Ltd.	2,802	13.99	0.12	0.12
Cartrade Tech Ltd.	409	6.75	0.06	0.06
Construction	13,214	312.98	2.66	2.71
Larsen & Toubro Ltd.	8,411	294.73	2.50	2.55
Rail Vikas Nigam Ltd.	4,029	10.06	0.09	0.09
Kalpataru Projects International Ltd.	774	8.19	0.07	0.07
Diversified FMCG	99,974	287.63	2.44	2.49
ITC Ltd.	99,974	287.63	2.44	2.49
Ferrous Metals	88,407	272.08	2.32	2.35
Tata Steel Ltd.	64,273	123.31	1.05	1.07
JSW Steel Ltd.	7,313	82.09	0.70	0.71
Jindal Steel Ltd.	2,827	31.47	0.27	0.27
Jindal Stainless Ltd.	2,507	17.82	0.15	0.15
Steel Authority of India Ltd.	11,487	17.39	0.15	0.15
Cement & Cement Products	10,598	253.16	2.14	2.19
UltraTech Cement Ltd.	919	98.75	0.84	0.85
Grasim Industries Ltd.	2,954	75.55	0.64	0.65
Shree Cement Ltd.	105	24.17	0.20	0.21
Ambuja Cements Ltd.	4,801	19.26	0.16	0.17
J.K. Cement Ltd.	331	16.81	0.14	0.15
Dalmia Bharat Ltd.	574	10.21	0.09	0.09
The Ramco Cements Ltd.	914	8.41	0.07	0.07
Electrical Equipment	1,07,464	250.89	2.13	2.17
Suzlon Energy Ltd.	87,579	34.65	0.29	0.30
CG Power and Industrial Solutions Ltd.	4,952	32.44	0.28	0.28
GE Vernova T&D India Ltd.	851	30.98	0.26	0.27
Bharat Heavy Electricals Ltd.	10,499	25.78	0.22	0.22
ABB India Ltd.	372	22.10	0.19	0.19
Hitachi Energy India Ltd.	92	22.30	0.19	0.19
Waaree Energies Ltd.	669	20.80	0.18	0.18
Siemens Ltd.	591	17.35	0.15	0.15
Siemens Energy India Ltd.	657	16.86	0.14	0.15
Apar Industries Ltd.	117	11.56	0.10	0.10
Thermax Ltd.	270	8.80	0.07	0.08
Premier Energies Ltd.	815	7.27	0.06	0.06
Auto Components	62,678	209.67	1.78	1.82
Samvardhana Motherson International Ltd.	31,956	33.58	0.28	0.29
Bharat Forge Ltd.	1,905	31.90	0.27	0.28
Tube Investments of India Ltd.	780	19.63	0.17	0.17
Bosch Ltd.	62	17.82	0.15	0.15
MRF Ltd.	14	17.99	0.15	0.16
Sona BLW Precision Forgings Ltd.	3,318	15.98	0.14	0.14
UNO Minda Ltd.	1,329	13.71	0.12	0.12
Balkrishna Industries Ltd.	586	12.21	0.10	0.11
Schaeffler India Ltd.	263	10.11	0.09	0.09
Apollo Tyres Ltd.	2,181	8.99	0.08	0.08
Exide Industries Ltd.	2,951	8.50	0.07	0.07
ZF Commercial Vehicle Control Systems India Ltd.	50	6.88	0.06	0.06
Asahi India Glass Ltd.	802	6.29	0.05	0.05
Motherson Sumi Wiring India Ltd.	16,481	6.08	0.05	0.05

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Capital Markets	16,360	200.79	1.69	1.72
BSE Ltd.	2,389	64.11	0.54	0.55
Multi Commodity Exchange of India Ltd.	1,493	35.67	0.30	0.31
HDFC Asset Management Company Ltd.	1,196	26.51	0.22	0.23
Computer Age Management Services Ltd.	3,007	18.82	0.16	0.16
360 ONE WAM Ltd.	1,519	14.42	0.12	0.12
Central Depository Services (India) Ltd.	1,038	11.62	0.10	0.10
Angel One Ltd.	3,787	8.62	0.07	0.07
Anand Rathi Wealth Ltd.	222	6.74	0.06	0.06
Kfin Technologies Ltd.	773	6.78	0.06	0.06
Nippon Life India Asset Management Ltd.	936	7.50	0.06	0.06
Transport Infrastructure	68,257	199.69	1.69	1.73
Adani Ports and Special Economic Zone Ltd.	10,962	143.89	1.22	1.24
GMR Airports Ltd.	52,651	44.62	0.38	0.39
JSW Infrastructure Ltd.	4,644	11.18	0.09	0.10
Transport Services	17,042	198.56	1.68	1.68
InterGlobe Aviation Ltd.	3,419	134.83	1.14	1.13
Delhivery Ltd.	7,987	33.28	0.28	0.29
Container Corporation of India Ltd.	4,981	21.18	0.18	0.18
Great Eastern Shipping Co. Ltd.	655	9.27	0.08	0.08
Industrial Products	8,958	197.15	1.67	1.69
Cummins India Ltd.	971	43.70	0.37	0.38
APL Apollo Tubes Ltd.	1,346	26.07	0.22	0.23
Polycab India Ltd.	375	25.66	0.22	0.22
KEI Industries Ltd.	414	16.72	0.14	0.14
Supreme Industries Ltd.	440	16.48	0.14	0.14
Astral Ltd.	856	13.69	0.12	0.12
AIA Engineering Ltd.	265	9.64	0.08	0.08
Timken India Ltd.	241	7.77	0.07	0.07
Welspun Corp Ltd.	1,031	8.38	0.07	0.07
Carborundum Universal Ltd.	918	7.12	0.06	0.06
Elgi Equipments Ltd.	1,488	6.95	0.06	0.06
Kirloskar Oil Eng Ltd.	563	7.48	0.06	0.06
PTC Industries Ltd.	50	7.49	0.06	0.06
Insurance	21,569	191.27	1.61	1.64
SBI Life Insurance Company Ltd.	3,089	54.90	0.47	0.47
HDFC Life Insurance Company Ltd.	7,435	43.91	0.37	0.38
ICICI Lombard General Insurance Company Ltd.	1,614	27.61	0.23	0.24
Max Financial Services Ltd.	1,774	26.45	0.22	0.23
ICICI Prudential Life Insurance Company Ltd.	2,609	13.29	0.11	0.11
Life Insurance Corporation of India	1,464	10.62	0.09	0.09
General Insurance Corporation of India	2,024	7.35	0.06	0.06
Star Health and Allied Insurance Company Ltd.	1,560	7.14	0.06	0.06
Healthcare Services	15,526	172.57	1.47	1.50
Apollo Hospitals Enterprise Ltd.	694	51.49	0.44	0.45
Max Healthcare Institute Ltd.	5,088	48.96	0.42	0.42
Fortis Healthcare Ltd.	3,578	28.45	0.24	0.25
Aster DM Healthcare Ltd.	1,528	10.24	0.09	0.09
Krishna Institute of Medical Sciences Ltd.	1,798	11.17	0.09	0.10
Narayana Hrudayalaya Ltd.	493	7.91	0.07	0.07
Dr. Lal Path Labs Ltd.	563	7.39	0.06	0.06
Syngene International Ltd.	1,784	6.96	0.06	0.06
Aerospace & Defense	27,337	155.64	1.32	1.35
Bharat Electronics Ltd.	25,351	101.57	0.86	0.88
Hindustan Aeronautics Ltd.	1,351	47.11	0.40	0.41
Bharat Dynamics Ltd.	635	6.96	0.06	0.06

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
<u>Chemicals & Petrochemicals</u>	9,690	154.86	1.33	1.35
Pidilite Industries Ltd.	2,435	31.29	0.27	0.27
SRF Ltd.	1,148	27.99	0.24	0.24
Solar Industries India Ltd.	194	23.43	0.20	0.20
Navin Fluorine International Ltd.	273	16.82	0.14	0.15
Linde India Ltd.	151	10.33	0.09	0.09
Gujarat Fluorochemicals Ltd.	311	9.42	0.08	0.08
Atul Ltd.	122	7.77	0.07	0.07
Aarti Industries Ltd.	1,639	6.54	0.06	0.06
Deepak Nitrite Ltd.	539	6.94	0.06	0.06
Himadri Speciality Chemical Ltd.	1,735	7.66	0.06	0.07
Tata Chemicals Ltd.	1,143	6.67	0.06	0.06
<u>Food Products</u>	8,633	154.10	1.31	1.33
Nestle India Ltd.	7,393	86.85	0.74	0.75
Britannia Industries Ltd.	1,240	67.25	0.57	0.58
<u>Non - Ferrous Metals</u>	23,652	152.08	1.28	1.32
Hindalco Industries Ltd.	11,110	98.26	0.83	0.85
National Aluminium Co. Ltd.	6,857	26.47	0.22	0.23
Hindustan Zinc Ltd.	3,222	16.18	0.14	0.14
Hindustan Copper Ltd.	2,463	11.17	0.09	0.10
<u>Agricultural Food & Other Products</u>	22,654	145.24	1.24	1.26
Tata Consumer Products Ltd.	6,808	69.09	0.59	0.60
Marico Ltd.	5,524	40.65	0.34	0.35
Patanjali Foods Ltd.	3,745	17.22	0.15	0.15
AWL Agri Business Ltd.	5,814	10.34	0.09	0.09
CCL Products (I) Ltd.	763	7.94	0.07	0.07
<u>Consumer Durables</u>	9,811	139.92	1.18	1.20
Asian Paints Ltd.	3,531	76.45	0.65	0.66
Havells India Ltd.	1,729	20.59	0.17	0.18
Voltas Ltd.	1,577	20.07	0.17	0.17
Blue Star Ltd.	885	14.25	0.12	0.12
Berger Paints India Ltd.	2,089	8.56	0.07	0.07
<u>Beverages</u>	19,308	129.05	1.09	1.12
Varun Beverages Ltd.	14,498	55.69	0.47	0.48
United Spirits Ltd.	3,156	38.47	0.33	0.33
Radico Khaitan Ltd.	864	22.72	0.19	0.20
United Breweries Ltd.	790	12.17	0.10	0.11
<u>Agricultural, Commercial & Construction Vehicles</u>	36,661	99.58	0.84	0.86
Tata Motors Ltd.	15,577	61.50	0.52	0.53
Ashok Leyland Ltd.	20,868	32.16	0.27	0.28
Escorts Kubota Ltd.	216	5.92	0.05	0.05
<u>Oil</u>	31,118	96.23	0.81	0.83
Oil & Natural Gas Corporation Ltd.	27,109	77.17	0.65	0.67
Oil India Ltd.	4,009	19.06	0.16	0.16
<u>Diversified Metals</u>	13,354	87.44	0.74	0.76
Vedanta Ltd.	13,354	87.44	0.74	0.76
<u>Consumable Fuels</u>	16,450	74.10	0.63	0.64
Coal India Ltd.	16,450	74.10	0.63	0.64
<u>Realty</u>	7,977	70.70	0.61	0.62
DLF Ltd.	3,291	16.59	0.14	0.14
Phoenix Mills Ltd.	977	14.72	0.12	0.13
Godrej Properties Ltd.	784	11.53	0.10	0.10
Lodha Developers Ltd.	1,488	10.07	0.09	0.09
Prestige Estates Projects Ltd.	891	10.04	0.09	0.09
Oberoi Realty Ltd.	546	7.75	0.07	0.07

ANNEXURE 12
SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION
JIOBLACKROCK SECTOR ROTATION FUND

Details of investment portfolio and industrywise classification of the Scheme's investments in each category of investments at March 31, 2026 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets as at March 31, 2026, as well as the aggregate investments in each investment category.

Industry and Company Particulars	Quantity	Amount (Rupees in lakhs)	Percentage to Net Assets	Percentage to Investment category
Leisure Services	16,127	61.27	0.52	0.54
Indian Hotels Co. Ltd.	4,559	26.03	0.22	0.23
Indian Railway Catering And Tourism Corporation Ltd.	3,890	19.24	0.16	0.17
ITC Hotels Ltd.	5,848	8.06	0.07	0.07
Jubilant Foodworks Ltd.	1,830	7.94	0.07	0.07
Financial Technology (Fintech)	4,757	56.18	0.47	0.49
PB Fintech Ltd.	2,253	32.17	0.27	0.28
One 97 Communications Ltd.	2,504	24.01	0.20	0.21
Gas	30,710	55.37	0.48	0.48
GAIL (India) Ltd.	18,631	25.66	0.22	0.22
Petronet LNG Ltd.	5,508	13.68	0.12	0.12
Adani Total Gas Ltd.	1,773	9.04	0.08	0.08
Indraprastha Gas Ltd.	4,798	6.99	0.06	0.06
Fertilizers & Agrochemicals	5,246	55.12	0.47	0.47
UPL Ltd.	3,718	21.12	0.18	0.18
Coromandel International Ltd.	933	17.82	0.15	0.15
PI Industries Ltd.	595	16.18	0.14	0.14
Minerals & Mining	27,527	32.20	0.27	0.28
NMDC Ltd.	26,590	20.28	0.17	0.18
Lloyds Metals And Energy Ltd.	937	11.92	0.10	0.10
Metals & Minerals Trading	1,726	30.36	0.26	0.26
Adani Enterprises Ltd.	1,726	30.36	0.26	0.26
Industrial Manufacturing	1,105	17.73	0.15	0.15
Mazagoan Dock Shipbuilders Ltd.	521	10.76	0.09	0.09
Cochin Shipyard Ltd.	584	6.97	0.06	0.06
IT - Services	28,812	11.51	0.10	0.10
Sagility Ltd.	28,812	11.51	0.10	0.10
Cigarettes & Tobacco Products	452	8.47	0.07	0.07
Godfrey Phillips India Ltd.	452	8.47	0.07	0.07
TOTAL	23,33,705	11,562.28	98.08	100.00
TOTAL INVESTMENTS	23,33,705	11,562.28	98.08	
OTHER CURRENT ASSETS		326.49	2.77	
TOTAL ASSETS		11,888.77	100.83	
LESS: CURRENT LIABILITIES		(98.03)	(0.83)	
NET ASSETS		11,790.74	100.00	

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

SR. NO.	PARTICULARS	JioBlackRock Liquid Fund 31.03.2026 Direct Plan	JioBlackRock Overnight Fund 31.03.2026 Direct Plan	JioBlackRock Money Market Fund 31.03.2026 Direct Plan
(a)	Net Asset Value per unit at the end of the period ^			
	Direct Plan - Growth Option	1044.4482	1040.0235	1043.0101
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	1016.9862	N.A.
(b)	Gross Income Per Unit			
	(i) Income other than profit (loss) on sale of investment, per unit	58.35	84.33	51.11
	(ii) Income from profit (loss) on inter- scheme sale/transfer of investment, per unit;	-	-	-
	(iii) Income from profit(loss) on sale of investment to third party, per unit;	(0.22)	0.02	(1.27)
	(iv) Transfer to revenue account from past year's reserve, per unit;	-	-	-
	(v) Gross income - sum of b(i), (ii) and (iii)	58.13	84.35	49.84
(c)	Aggregate Of Expenses, Writeoff, Amortisation And Charges	3.07	1.52	2.69
(d)	Net income,per unit(gross income-aggregate of expenses);	55.06	8.09	47.36
(e)	Unrealised Appreciation/Depreciation in value of investments; per unit;	(0.71)	(0.00)	(1.07)
(f)	Traded price per unit during the year			
	Highest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(g)	Ratio Of Expenses To Average Net Assets By Percentage at scheme level % **	0.11%	0.10%	0.16%
(h)	Ratio Of Gross Income To Average Net Assets By Percentage (Excluding Transfer To Revenue Account From Past Year's Reserve But Including Unrealised Appreciation On Investments) *	5.99%	5.45%	5.81%
(i)	The highest and lowest NAV per unit during the year @@			
	Highest			
	Direct Plan - Growth Option	1044.4482	1040.0235	1043.0101
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	1016.9862	N.A.
	Lowest			
	Direct Plan - Growth Option	1000.7456	1000.7415	1000.8839
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	1000.2866	N.A.
(j)	Face value per unit	1000	1000	1000
(k)	Total unit capital (amount in lakhs)	5,74,196.80	62,127.07	3,26,995.98
(l)	Average Net asset (amount in lakhs)	7,23,794.69	1,29,544.30	3,69,650.23
(m)	No of days	271	271	271
(n)	Weighted average Price Earnings Ratio of equity/equity related instruments held as at end of the period.@	N.A	N.A	N.A

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty 8- 13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
		31.03.2026 Direct Plan	31.03.2026 Direct Plan	31.03.2026 Direct Plan
(a)	Net Asset Value per unit at the end of the period ^			
	Direct Plan - Growth Option	10.0651	1011.2369	1007.7134
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(b)	Gross Income Per Unit			
	(i) Income other than profit (loss) on sale of investment, per unit	0.46	7.86	12.03
	(ii) Income from profit (loss) on inter- scheme sale/transfer of investment, per unit;	-	-	-
	(iii) Income from profit(loss) on sale of investment to third party, per unit;	(0.08)	(0.19)	0.05
	(iv) Transfer to revenue account from past year's reserve, per unit;	-	-	-
	(v) Gross income - sum of b(i), (ii) and (iii)	0.38	7.66	12.07
(c)	Aggregate Of Expenses, Writeoff, Amortisation And Charges	0.27	1.77	5.38
(d)	Net income,per unit(gross income-aggregate of expenses);	0.11	6.03	6.72
(e)	Unrealised Appreciation/Depreciation in value of investments; per unit;	(0.26)	(1.35)	(4.94)
(f)	Traded price per unit during the year			
	Highest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(g)	Ratio Of Expenses To Average Net Assets By Percentage at scheme level % **	0.10%	0.24%	0.24%
(h)	Ratio Of Gross Income To Average Net Assets By Percentage (Excluding Transfer To Revenue Account From Past Year's Reserve But Including Unrealised Appreciation On Investments) *	1.68%	5.64%	4.10%
(i)	The highest and lowest NAV per unit during the year @@			
	Highest			
	Direct Plan - Growth Option	10.2839	1011.2369	1009.0628
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	9.9442	1001.3718	1001.3419
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(j)	Face value per unit	10	1000	1000
(k)	Total unit capital (amount in lakhs)	2,869.35	81,490.53	31,593.39
(l)	Average Net asset (amount in lakhs)	3,200.92	46,216.85	27,892.84
(m)	No of days	226	72	72
(n)	Weighted average Price Earnings Ratio of equity/equity related instruments held as at end of the period.@	N.A	N.A	N.A

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty 50 Index Fund 31.03.2026 Direct Plan	JioBlackRock Nifty Next 50 Index Fund 31.03.2026 Direct Plan	JioBlackRock Nifty Midcap 150 Index Fund 31.03.2026 Direct Plan
(a)	Net Asset Value per unit at the end of the period ^			
	Direct Plan - Growth Option	8.9852	8.9728	9.1341
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(b)	Gross Income Per Unit			
	(i) Income other than profit (loss) on sale of investment, per unit	0.03	0.07	0.03
	(ii) Income from profit (loss) on inter- scheme sale/transfer of investment, per unit;	-	-	-
	(iii) Income from profit(loss) on sale of investment to third party, per unit;	0.01	(0.19)	(0.05)
	(iv) Transfer to revenue account from past year's reserve, per unit;	-	-	-
	(v) Gross income - sum of b(i), (ii) and (iii)	0.04	-0.12	-0.02
(c)	Aggregate Of Expenses, Writeoff, Amortisation And Charges	1.21	1.16	1.14
(d)	Net income,per unit(gross income-aggregate of expenses);	(1.08)	(1.10)	(0.94)
(e)	Unrealised Appreciation/Depreciation in value of investments; per unit;	(1.10)	(0.96)	(0.89)
(f)	Traded price per unit during the year			
	Highest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(g)	Ratio Of Expenses To Average Net Assets By Percentage at scheme level % **	0.45%	0.53%	0.56%
(h)	Ratio Of Gross Income To Average Net Assets By Percentage (Excluding Transfer To Revenue Account From Past Year's Reserve But Including Unrealised Appreciation On Investments) *	-27.66%	-24.23%	-21.94%
(i)	The highest and lowest NAV per unit during the year @@			
	Highest			
	Direct Plan - Growth Option	10.5853	10.4834	10.6195
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	8.9852	8.9728	9.1341
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(j)	Face value per unit	10	10	10
(k)	Total unit capital (amount in lakhs)	24,357.58	18,247.42	24,778.96
(l)	Average Net asset (amount in lakhs)	15,098.26	13,122.18	16,645.35
(m)	No of days	226	226	226
(n)	Weighted average Price Earnings Ratio of equity/equity related instruments held as at end of the period.@	20.14	17.27	26.84

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty Smallcap 250 Index Fund	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund
		31.03.2026 Direct Plan	31.03.2026 Direct Plan	31.03.2026 Direct Plan
(a)	Net Asset Value per unit at the end of the period ^			
	Direct Plan - Growth Option	8.4554	8.88	10.2168
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(b)	Gross Income Per Unit			
	(i) Income other than profit (loss) on sale of investment, per unit	0.02	0.05	0.03
	(ii) Income from profit (loss) on inter- scheme sale/transfer of investment, per unit;	-	-	-
	(iii) Income from profit(loss) on sale of investment to third party, per unit;	(0.09)	(0.12)	0.36
	(iv) Transfer to revenue account from past year's reserve, per unit;	-	-	-
	(v) Gross income - sum of b(i), (ii) and (iii)	-0.07	-0.08	0.39
(c)	Aggregate Of Expenses, Writeoff, Amortisation And Charges	1.32	1.20	0.93
(d)	Net income,per unit(gross income-aggregate of expenses);	(1.24)	(1.15)	(0.50)
(e)	Unrealised Appreciation/Depreciation in value of investments; per unit;	(1.15)	(1.03)	(0.18)
(f)	Traded price per unit during the year			
	Highest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(g)	Ratio Of Expenses To Average Net Assets By Percentage at scheme level % **	0.63%	1.27%	1.40%
(h)	Ratio Of Gross Income To Average Net Assets By Percentage (Excluding Transfer To Revenue Account From Past Year's Reserve But Including Unrealised Appreciation On Investments) *	-34.64%	-29.47%	8.79%
(i)	The highest and lowest NAV per unit during the year @@			
	Highest			
	Direct Plan - Growth Option	10.3655	10.3600	10.2168
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
	Lowest			
	Direct Plan - Growth Option	8.4235	8.8800	10.0071
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.	N.A.	N.A.
(j)	Face value per unit	10	10	10
(k)	Total unit capital (amount in lakhs)	33,733.43	2,96,909.61	37,669.70
(l)	Average Net asset (amount in lakhs)	19,209.17	2,38,363.89	30,253.04
(m)	No of days	226	170	106
(n)	Weighted average Price Earnings Ratio of equity/equity related instruments held as at end of the period.@	24.47	18.29	17.98

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

SR. NO.	PARTICULARS	JioBlackRock Sector Rotation Fund
		31.03.2026 Direct Plan
(a)	Net Asset Value per unit at the end of the period ^	
	Direct Plan - Growth Option	8.8173
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.
(b)	Gross Income Per Unit	
	(i) Income other than profit (loss) on sale of investment, per unit	0.02
	(ii) Income from profit (loss) on inter- scheme sale/transfer of investment, per unit;	-
	(iii) Income from profit(loss) on sale of investment to third party, per unit;	(0.06)
	(iv) Transfer to revenue account from past year's reserve, per unit;	-
	(v) Gross income - sum of b(i), (ii) and (iii)	-0.05
(c)	Aggregate Of Expenses, Writeoff, Amortisation And Charges	1.06
(d)	Net income,per unit(gross income-aggregate of expenses);	(1.08)
(e)	Unrealised Appreciation/Depreciation in value of investments; per unit;	(1.01)
(f)	Traded price per unit during the year	
	Highest	
	Direct Plan - Growth Option	N.A.
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.
	Lowest	
	Direct Plan - Growth Option	N.A.
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.
(g)	Ratio Of Expenses To Average Net Assets By Percentage at scheme level % **	2.10%
(h)	Ratio Of Gross Income To Average Net Assets By Percentage (Excluding Transfer To Revenue Account From Past Year's Reserve But Including Unrealised Appreciation On Investments) *	-98.98%
(i)	The highest and lowest NAV per unit during the year @@	
	Highest	
	Direct Plan - Growth Option	10.0777
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.
	Lowest	
	Direct Plan - Growth Option	8.8173
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption Upto 3 Years	N.A.
(j)	Face value per unit	10
(k)	Total unit capital (amount in lakhs)	13,372.36
(l)	Average Net asset (amount in lakhs)	11,113.90
(m)	No of days	47
(n)	Weighted average Price Earnings Ratio of equity/equity related instruments held as at end of the period.@	21

PERSPECTIVE HISTORICAL PER UNIT STATISTICS

as on 31st March 2026

NOTES TO PERSPECTIVE HISTORICAL PER UNIT STATISTICS

^ The net asset value disclosed above represents the computed/ declared NAV as on balance sheet date.

The scheme's currently do not have Regular plan.

* Finance Cost and loss on fair value changes have been adjusted against gross income.

** Finance Cost, loss on fair value changes and loss on sale/redemption of investments are excluded from computation of total expense

@ The price earnings ratio is weighted average harmonic price earnings ratio. For Arbitrage positions, only the long equity leg are considered

@@ NAVs published on AMFI are considered while arriving highest/ lowest NAV.

0.00 represents amount less than Rs. 0.005

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

SR. NO.	PARTICULARS	JioBlackRock Liquid Fund	JioBlackRock Overnight Fund	JioBlackRock Money Market Fund
		Current Period Ended March 31, 2026	Current Period Ended March 31, 2026	Current Period Ended March 31, 2026
1	NAV per unit (Rs.)			
	Open ^			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	High @			
	Direct Plan - Growth Option	1044.4482	1040.0235	1043.0101
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	1016.9862	N.A.
	Low @			
	Direct Plan - Growth Option	1000.7456	1000.7415	1000.8839
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	1000.2866	N.A.
	End *			
	Direct Plan - Growth Option	1044.4482	1040.0235	1043.0101
	Direct Plan - Daily IDCW Option	-	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	-	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	1016.9862	N.A.
2	Closing Assets Under Management (Rs. in Lakhs)			
	End	5,99,718.80	64,613.60	3,41,060.10
	Average (AAuM)	7,23,794.69	1,29,544.30	3,69,650.23
3	Gross income as % of AAuM¹	4.66%	4.05%	4.56%
4	Expense ratio:			
	a. Total expense as % of AAuM #			
	Direct Plan	0.11%	0.10%	0.16%
	b. Management Fee as % of AAuM			
	Direct Plan	0.06%	0.03%	0.10%
5	Net income as a percentage of AAuM²	4.55%	3.95%	4.40%
6	Portfolio turnover ratio⁴	N.A.	N.A.	N.A.
7	Total IDCW per unit distributed during the period (plan wise)	-	N.A.	N.A.
8	Returns			
	a. Last One Year			
	Direct Growth	N.A.	N.A.	N.A.
	Benchmark	N.A.	N.A.	N.A.
	b. Since Inception			
	Direct Growth	4.44%	4.00%	4.30%
	Benchmark	4.31%	3.94%	4.20%

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty 8-13 yr G-Sec Index Fund	JioBlackRock Low Duration Fund	JioBlackRock Short Duration Fund
		Current Period Ended March 31, 2026	Current Period Ended March 31, 2026	Current Period Ended March 31, 2026
1	NAV per unit (Rs.)			
	Open ^			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	High @			
	Direct Plan - Growth Option	10.2839	1011.2369	1009.0628
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	Low @			
	Direct Plan - Growth Option	9.9442	1001.3718	1001.3419
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	End *			
	Direct Plan - Growth Option	10.0651	1011.2369	1007.7134
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
2	Closing Assets Under Management (Rs. in Lakhs)			
	End	2,888.03	82,406.24	31,837.08
	Average (AAuM)	3,200.92	46,216.85	27,892.84
3	Gross income as % of AAuM¹	4.16%	1.42%	1.42%
4	Expense ratio:			
	a. Total expense as % of AAuM #			
	Direct Plan	0.10%	0.24%	0.24%
	b. Management Fee as % of AAuM			
	Direct Plan	0.01%	0.14%	0.13%
5	Net income as a percentage of AAuM²	4.06%	1.18%	1.18%
6	Portfolio turnover ratio⁴	N.A.	N.A.	N.A.
7	Total IDCW per unit distributed during the period (plan wise)	N.A.	N.A.	N.A.
8	Returns			
	a. Last One Year			
	Direct Growth	N.A.	N.A.	N.A.
	Benchmark	N.A.	N.A.	N.A.
	b. Since Inception			
	Direct Growth	0.65%	1.12%	0.77%
	Benchmark	0.76%	1.12%	0.59%

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty 50 Index Fund	JioBlackRock Nifty Next 50 Index Fund	JioBlackRock Nifty Midcap 150 Index Fund
		Current Period Ended March 31, 2026	Current Period Ended March 31, 2026	Current Period Ended March 31, 2026
1	NAV per unit (Rs.)			
	Open ^			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	High @			
	Direct Plan - Growth Option	10.5853	10.4834	10.6195
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	Low @			
	Direct Plan - Growth Option	8.9852	8.9728	9.1341
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	End *			
	Direct Plan - Growth Option	8.9852	8.9728	9.1341
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
2	Closing Assets Under Management (Rs. in Lakhs)			
	End	21,885.77	16,373.05	22,633.31
	Average (AAuM)	15,098.26	13,122.18	16,645.35
3	Gross income as % of AAuM¹	2.21%	3.70%	4.93%
4	Expense ratio:			
	a. Total expense as % of AAuM #			
	Direct Plan	0.45%	0.53%	0.56%
	b. Management Fee as % of AAuM			
	Direct Plan	0.04%	0.07%	0.08%
5	Net income as a percentage of AAuM²	1.76%	3.17%	4.37%
6	Portfolio turnover ratio⁴	2.47	21.54	23.69
7	Total IDCW per unit distributed during the period (plan wise)	N.A.	N.A.	N.A.
8	Returns			
	a. Last One Year			
	Direct Growth	N.A.	N.A.	N.A.
	Benchmark	N.A.	N.A.	N.A.
	b. Since Inception			
	Direct Growth	-10.15%	-10.27%	-8.66%
	Benchmark	-9.96%	-10.02%	-8.34%

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

SR. NO.	PARTICULARS	JioBlackRock Nifty Smallcap 250 Index Fund	JioBlackRock Flexi Cap Fund	JioBlackRock Arbitrage Fund
		Current Period Ended March 31, 2026	Current Period Ended March 31, 2026	Current Period Ended March 31, 2026
1	NAV per unit (Rs.)			
	Open ^			
	Direct Plan - Growth Option	N.A.	N.A.	N.A.
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	High @			
	Direct Plan - Growth Option	10.3655	10.36	10.2168
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	Low @			
	Direct Plan - Growth Option	8.4235	8.88	10.0071
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
	End *			
	Direct Plan - Growth Option	8.4554	8.88	10.2168
	Direct Plan - Daily IDCW Option	N.A.	N.A.	N.A.
	Direct Plan - Weekly IDCW Option	N.A.	N.A.	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.	N.A.	N.A.
2	Closing Assets Under Management (Rs. in Lakhs)			
	End	28,522.84	2,63,629.59	38,486.41
	Average (AAuM)	19,209.17	2,38,363.89	30,253.04
3	Gross income as % of AAuM¹	4.45%	4.33%	20.26%
4	Expense ratio:			
	a. Total expense as % of AAuM #			
	Direct Plan	0.63%	1.27%	1.40%
	b. Management Fee as % of AAuM			
	Direct Plan	0.08%	0.35%	0.15%
5	Net income as a percentage of AAuM²	3.82%	3.06%	18.86%
6	Portfolio turnover ratio⁴	31.02	97.70	332.27
7	Total IDCW per unit distributed during the period (plan wise)	N.A.	N.A.	N.A.
8	Returns			
	a. Last One Year			
	Direct Growth	N.A.	N.A.	N.A.
	Benchmark	N.A.	N.A.	N.A.
	b. Since Inception			
	Direct Growth	-15.45%	-11.20%	2.17%
	Benchmark	-15.13%	-11.64%	2.26%

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

SR. NO.	PARTICULARS	JioBlackRock Sector Rotation Fund
		Current Period Ended March 31, 2026
1	NAV per unit (Rs.)	
	Open ^	
	Direct Plan - Growth Option	N.A.
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.
	High @	
	Direct Plan - Growth Option	10.0777
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.
	Low @	
	Direct Plan - Growth Option	8.8173
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.
	End *	
	Direct Plan - Growth Option	8.8173
	Direct Plan - Daily IDCW Option	N.A.
	Direct Plan - Weekly IDCW Option	N.A.
	Unclaimed Redemption - Upto 3 years - Growth Option	N.A.
2	Closing Assets Under Management (Rs. in Lakhs)	
	End	11,790.75
	Average (AAuM)	11,113.90
3	Gross income as % of AAuM¹	0.55%
4	Expense ratio:	
	a. Total expense as % of AAuM #	
	Direct Plan	2.10%
	b. Management Fee as % of AAuM	
	Direct Plan	0.35%
5	Net income as a percentage of AAuM²	-1.55%
6	Portfolio turnover ratio⁴	27.46
7	Total IDCW per unit distributed during the period (plan wise)	N.A.
8	Returns	
	a. Last One Year	
	Direct Growth	N.A.
	Benchmark	N.A.
	b. Since Inception	
	Direct Growth	-11.83%
	Benchmark	-11.90%

KEY STATISTICS

FOR THE PERIOD ENDED MARCH 31, 2026

NOTES TO KEY STATISTICS

1. Gross income = Amount against (A) in the Revenue account i.e. income. Finance Cost, loss on fair value changes and loss on sale/redemption of investments have been adjusted against income

2. Net income = Amount against (A-B) in the Revenue account i.e. surplus/deficit for the reporting period

3. AAuM=Average daily net assets

4. Portfolio turnover = Lower of sales or purchase divided by the Average AuM for the year/ period

* Closing net asset value per unit represents the computed/ declared NAV as on balance sheet date.

@ NAVs published on AMFI are considered while arriving highest/ lowest NAV.

Total expense excludes Finance Cost, loss on fair value changes and loss on sale/redemption of investments.

^ Scheme launched during the year/ period, hence there are no NAVs at the beginning of the year.

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Jio BlackRock Mutual Fund
(Jio BlackRock Asset Management
Private Limited an Investment Manager
of Jio BlackRock Mutual Fund)

Registered office:
Unit No. 1301, 13th floor, Altimus Building, Plot
No. 130, Worli Estate, Pandurang Budhkar Marg,
Worli, Mumbai - 400018, Maharashtra, India

SEBI Registration No.: MF/085/25/11
GST No: 27AFTJ1717L1ZG

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.