Prism SIF

Provided by Jio | BlackRock

Fund Factsheet

September 2026

Jio BlackRock Mutual Fund | SEBI Registration no. MF/085/25/11
Investments in Specialized Investment Fund involves relatively higher risk including potential loss of capital, liquidity risk and market volatility. Please read all investment strategy related documents carefully before making the investment decision.

How To Read The Factsheet

Fund Manager: An employee of the asset management company such as a Investment Strategy or life insurer, who manages investments of the Investment Strategy. He is usually part of a larger team of fund managers and research analysts.

Application Amount for Fresh Subscription: This is the minimum investment amount for a new investor in a Investment Strategy.

Minimum Additional Amount: This is the minimum investment amount for an existing investor in a Investment Strategy.

Yield to Maturity: The Yield to Maturity or the YTM is the rate of return anticipated on a bond if held until maturity. YTM is expressed as an annual rate. The YTM factors in the bond's current market price, par value, coupon interest rate and time to maturity.

SIP: SIP or systematic investment plan works on the principle of making periodic investments of a fixed sum. It works similarly to a recurring bank deposit. For instance, an investor may opt for an SIP that invests Rs 500 every 15th of the month in an equity fund for a period of three years.

NAV: The NAV or the net asset value is the total asset value per unit of the Investment Strategy after deducting all related and permissible expenses. The NAV is calculated at the end of every business day. It is the value at which the investor enters or exits the Investment Strategy.

Benchmark: A group of securities, usually a market index, whose performance is used as a standard or benchmark to measure investment performance of mutual funds, among other investments. Some typical benchmarks include the Nifty, Sensex, BSE 200, BSE 500, 10-Year G-sec.

Exit Load: Exit load is charged at the time an investor redeems the units of a mutual fund. The exit load is deducted from the prevailing NAV at the time of redemption. For instance, if the NAV is Rs. 100 and the exit load is 1%, the redemption price would be Rs.99 per unit.

Macaulay Duration: The Macaulay duration is the weighted average term to maturity of the cash flows from a bond. The weight of each cash flow is determined by dividing the present value of the cash flow by the price.

Modified Duration: Modified duration is the price sensitivity and the percentage change in price for a unit changein yield.

Standard Deviation: Standard deviation is a statistical measure of the range of an investment's performance. When a mutual fund has a high standard deviation, it means its range of performance is wide, implying greater volatility.

Sharpe Ratio: The Sharpe Ratio, named after its founder, the Nobel Laureate William Sharpe, is a measure of riskadjusted returns. It is calculated using standard deviation and excess return to determine reward per unit of risk.

Beta: Beta is a measure of an investment's volatility vis-à-vis the market. A beta of less than 1 means that the security will be less volatile than the market. A beta of greater than 1 implies that the security's price will be more volatile than the market.

AUM: AUM or assets under management refers to the recent / updated cumulative market value of investments managed by a Investment Strategy or any investment firm.

Holdings: The holdings or the portfolio is a Investment Strategy latest or updated reported statement of investments/securities. These are usually displayed in terms of percentage to net assets or the rupee value or both. The objective is to give investors an idea of where their money is being invested by the fund manager.

Nature of Investment Strategy: The investment objective and underlying investments determine the nature of the Investment Strategy. For instance, a mutual fund that aims at generating capital appreciation by investing in stock markets is an equity fund or growth fund. Likewise, a mutual fund that aims at capital preservation by investing in debt markets is a debt fund or income fund. Each of these categories may have sub-categories.

Rating Profile: Investment Strategys invest in securities after evaluating their creditworthiness as disclosed by the ratings. A depiction of the Investment Strategy in various investments based on their ratings becomes the rating profile of the fund. Typically, this is a feature of debt funds.

Our Investment Framework

Data Driven Investment Framework

Multi Strategy Architecture Designed for Indian Market Conditions

Experienced Investment Team with Strong Execution Capability

Institutional Grade Risk Management and Governance

Prism Hybrid Long-Short Fund: How it works

Maximize exposure to differentiated opportunity sleeves

Equity (35-75%)

Collars

Aims to deliver steady returns with strong downside protection by carefully hedging risks and generating income through options

Merger Arbitrage

Aims to generate Risk Free Arbitrage type returns by capturing deal spreads across announced Mergers with a strong focus on capital preservation

REITs

An income stabiliser with diversified real estate exposure, aims to deliver steady cash flows and long-term value creation.

Hybrid (0-20%)

InvITs

Aims to generate steady yields, offering low equity correlation and resilience across economic cycles.

Fixed Income (Debt > 25%)

Allocate fixed Income for collateral, liquidity and protection

Special situation

IPO Flip
Opportunistic alpha generation

Tender Offers
Captures mispricing in corporate events

Use Arbitrage to Preserve Portfolio Structure

- Market neutral, cash-like returns

- Money-market return from margin collateral

Apply a Portfolio-level risk and execution overlay

- Tactical capital deployment into high conviction opportunities
- Proprietary SAE signals guide opportunity selection
- Liquidity screens are applied before taking risk
- Hedges are actively maintained
- Position sizing remains disciplined
- The portfolio is rebalanced as opportunities open and close
- Execution quality is supported by Aladdin

Local Market Judgement + Global Technology

Disclaimer : This is for illustration purpose only, for more details on asset allocation please refer offer documents

*Aladdin® is BlackRock's proprietary platform which is licensed to the JioBlackRock AMC.

Prism Hybrid Long-Short Fund

Category: Hybrid Long-Short Fund

An interval investment strategy investing in equity and debt securities, including limited short exposure in equity and debt through derivatives.

NSE SCRIP CODES:
Direct Growth: PSIFHLSDG
Regular Growth: PSIFHLSRG

INVESTMENT OBJECTIVE

The Investment Strategy aims to achieve long term capital appreciation along with income generation by investing across a diversified mix of equity and equity related instruments, debt and money market instruments, derivative based strategies. There is no assurance that the investment objective of the Investment strategy will be achieved.

FUND SIZE

Month - End AUM
₹ 302.73 Cr

Monthly Average AUM
₹ 240.02 Cr

QUANTITATIVE DATA - DEBT COMPONENT

Macaulay Duration
1.34 Years

Modified Duration
1.24 Years

Average Maturity
1.47 Years

YTM
7.34%

Portfolio Turnover
0.01%

FUND MANAGER



Mr. Arun Ramachandran
CIO and Fund Manager
Total Experience **19 Years**
Managing this fund since
July 2026



Ms. Tanvi Kacheria
Fund Manager
Total Experience **14 Years**
Managing this fund since
July 2026



Mr. Virendra Kumar
Fund Manager
Total Experience **13 Years**
Managing this fund since
July 2026



Mr. Siddharth Deb
Fund Manager
Total Experience **20 Years**
Managing this fund since
July 2026



Mr. Manish Kalani
Fund Manager
Total Experience **19 Years**
Managing this fund since
July 2026

INVESTMENT STRATEGY

Plan and Option
Direct - Growth
Regular - Growth

Minimum Investment - Lumpsum
₹10,00,000/- and any amount thereafter. (If PAN-level threshold of ₹10 lakh is met across all Prism SIF strategies: Lumpsum: ₹10,000 and any amount thereafter)
For accredited investors: Minimum investment of ₹1,00,000 and in multiples of Re. 1/- thereafter

Allotment Date
17th July 2026

Minimum Investment - SIP
₹10,000 and in multiples of Re. 1/- thereafter.
Note: SIP can be registered by the existing investor who has Minimum Application Amount of Rs. 10 Lakh.

Base Expense Ratio
Direct Plan - **0.40%**
Regular Plan - **1.38%**

Benchmark
Nifty 50 Hybrid Composite Debt 50:50 Index (TRI)

NAV per Unit (As on 31st August 2026)
Direct Plan - **₹ 10.1921**
Regular Plan - **₹ 10.1773**

Redemption frequency
Every Monday and Wednesday (Next business day in case Monday and Wednesday is a non- business day)

Exit Load
Nil

Folio Count
1,139

For fund TER data, please visit this link: https://www.jioblackrockamc.com/prismsif/ter.

Data as on 31st August, 2026

PORTFOLIO HOLDING

Name of the Instrument	Industry Classification / Rating	% to Net Assets
Equity & Equity related		
(a) Listed / awaiting listing on Stock Exchanges		
Equity Shares		
Oriental Hotels Ltd	Leisure Services	2.47
Life Insurance Corporation Of India	Insurance	1.64
ACC Ltd	Cement & Cement Products	1.10
Colgate Palmolive (India) Ltd	Personal Products	1.04
Orient Cement Ltd	Cement & Cement Products	1.03
Crompton Greaves Consumer Electricals Ltd	Consumer Durables	1.02
Divi's Laboratories Ltd	Pharmaceuticals & Biotechnology	1.02
Tata Steel Ltd	Ferrous Metals	1.01
Sona Blw Precision Forgings Ltd	Auto Components	1.01
Tata Consumer Products Ltd	Agricultural Food & Other Products	1.00
TVS Motor Co Ltd	Automobiles	1.00
LIC Housing Finance Ltd	Finance	1.00
SBI Life Insurance Co Ltd	Insurance	0.99
Axis Bank Ltd	Banks	0.98
Varun Beverages Ltd	Beverages	0.96
GAIL (India) Ltd	Gas	0.95
Solar Industries India Ltd	Chemicals & Petrochemicals	0.95
Ashok Leyland Ltd	Agricultural, Commercial & Construction Vehicles	0.95
NMDC Ltd	Minerals & Mining	0.94
Glenmark Pharmaceuticals Ltd	Pharmaceuticals & Biotechnology	0.94
Vedanta Ltd	Diversified Metals	0.94
Indian Oil Corporation Ltd	Petroleum Products	0.94
Federal Bank Ltd	Banks	0.93
Premier Energies Ltd	Electrical Equipment	0.93
BSE Ltd	Capital Markets	0.93
Union Bank Of India	Banks	0.93
HDFC Asset Management Co Ltd	Capital Markets	0.93
Container Corporation Of India Ltd	Transport Services	0.93
Oberoi Realty Ltd	Realty	0.92
Fortis Healthcare Ltd	Healthcare Services	0.92
Hyundai Motor India Ltd	Automobiles	0.92
Patanjali Foods Ltd	Agricultural Food & other Products	0.91
Hindustan Petroleum Corporation Ltd	Petroleum Products	0.90
Punjab National Bank	Banks	0.89
Hindalco Industries Ltd	Non - Ferrous Metals	0.89
Power Finance Corporation Ltd	Finance	0.85
Hy-Tech Engineers Ltd	Industrial Manufacturing	0.19
Symbiotec Pharmalab Ltd	Pharmaceuticals & Biotechnology	0.07
Sub Total		**36.90**
Real Estate Investment Trust (REITs)		
Embassy Office Parks REIT	Realty	2.89
Brookfield India Real Estate Trust	Realty	1.22
Mindspace Business Parks REIT	Realty	0.50
Sub Total		**4.61**
Index Options		
NIFTY (Put Option)	Index	0.05
BANKNIFTY (Put Option)	Index	0.01
NIFTY (Put Option)	Index	0.01
NIFTY (Call Option)	Index	-0.01
BANKNIFTY (Call Option)	Index	-0.02
Sub Total		**0.04**
Stock Options		
Power Finance Corporation Ltd (Put Option)	Finance	0.01
Premier Energies Ltd (Put Option)	Electrical Equipment	0.01
BSE Ltd (Put Option)	Capital Markets	0.01
Hindustan Petroleum Corporation Ltd (Put Option)	Petroleum Products	0.01
Hindalco Industries Ltd (Put Option)	Non - Ferrous Metals	0.01
HDFC Asset Management Co Ltd (Put Option)	Capital Markets	0.01
Patanjali Foods Ltd (Put Option)	Agricultural Food & other Products	0.01
Indian Oil Corporation Ltd (Put Option)	Petroleum Products	0.01
Varun Beverages Ltd (Put Option)	Beverages	0.01
Vedanta Ltd (Put Option)	Diversified Metals	0.01
Life Insurance Corporation Of India (Put Option)	Insurance	0.01
Oberoi Realty Ltd (Put Option)	Realty	0.01
Punjab National Bank (Put Option)	Banks	0.01
Federal Bank Ltd (Put Option)	Banks	0.01
Union Bank Of India (Put Option)	Banks	0.01
GAIL (India) Ltd (Put Option)	Gas	0.01
Crompton Greaves Consumer Electricals Ltd (Put Option)	Consumer Durables	0.01
Container Corporation of India Ltd (Put Option)	Transport Services	0.01
Tata Steel Ltd (Put Option)	Ferrous Metals	0.01
TVS Motor Co Ltd (Put Option)	Automobiles	0.01
NMDC Ltd (Put Option)	Minerals & Mining	0.01
Ashok Leyland Ltd (Put Option)	Agricultural, Commercial & Construction Vehicles	0.01
Sona Blw Precision Forgings Ltd (Put Option)	Auto Components	0.01
Fortis Healthcare Ltd (Put Option)	Healthcare Services	0.01
Solar Industries India Ltd (Put Option)	Chemicals & Petrochemicals	0.01
Hyundai Motor India Ltd (Put Option)	Automobiles	0.00
SBI Life Insurance Co Ltd (Put Option)	Insurance	0.00
Tata Consumer Products Ltd (Put Option)	Agricultural Food & Other Products	0.00
Glenmark Pharmaceuticals Ltd (Put Option)	Pharmaceuticals & Biotechnology	0.00
Colgate Palmolive (India) Ltd (Put Option)	Personal Products	0.00
LIC Housing Finance Ltd (Put Option)	Finance	0.00
Axis Bank Ltd (Put Option)	Banks	0.00
Divi's Laboratories Ltd (Put Option)	Pharmaceuticals & Biotechnology	0.00
HDFC Asset Management Co Ltd (Call Option)	Capital Markets	-0.01
Life Insurance Corporation Of India (Call Option)	Insurance	-0.01
Hindalco Industries Ltd (Call Option)	Non - Ferrous Metals	-0.01

Name of the Instrument	Industry Classification / Rating	% to Net Assets
Indian Oil Corporation Ltd (Call Option)	Petroleum Products	-0.01
Punjab National Bank (Call Option)	Banks	-0.01
Power Finance Corporation Ltd (Call Option)	Finance	-0.01
GAIL (India) Ltd (Call Option)	Gas	-0.01
Federal Bank Ltd (Call Option)	Banks	-0.01
Hindustan Petroleum Corporation Ltd (Call Option)	Petroleum Products	-0.02
NMDC Ltd (Call Option)	Minerals & Mining	-0.02
Union Bank Of India (Call Option)	Banks	-0.02
Oberoi Realty Ltd (Call Option)	Realty	-0.02
Patanjali Foods Ltd (Call Option)	Agricultural Food & other Products	-0.02
Hyundai Motor India Ltd (Call Option)	Automobiles	-0.02
SBI Life Insurance Co Ltd (Call Option)	Insurance	-0.03
Container Corporation of India Ltd (Call Option)	Transport Services	-0.03
Tata Steel Ltd (Call Option)	Ferrous Metals	-0.03
Premier Energies Ltd (Call Option)	Electrical Equipment	-0.03
Sona Blw Precision Forgings Ltd (Call Option)	Auto Components	-0.03
Varun Beverages Ltd (Call Option)	Beverages	-0.03
Tata Consumer Products Ltd (Call Option)	Agricultural Food & Other Products	-0.03
Glenmark Pharmaceuticals Ltd (Call Option)	Pharmaceuticals & Biotechnology	-0.03
Fortis Healthcare Ltd (Call Option)	Healthcare Services	-0.03
TVS Motor Co Ltd (Call Option)	Automobiles	-0.03
Solar Industries India Ltd (Call Option)	Chemicals & Petrochemicals	-0.03
Axis Bank Ltd (Call Option)	Banks	-0.03
Vedanta Ltd (Call Option)	Diversified Metals	-0.03
BSE Ltd (Call Option)	Capital Markets	-0.03
Ashok Leyland Ltd (Call Option)	Agricultural, Commercial & Construction Vehicles	-0.03
Colgate Palmolive (India) Ltd (Call Option)	Personal Products	-0.04
Crompton Greaves Consumer Electricals Ltd (Call Option)	Consumer Durables	-0.04
Divi's Laboratories Ltd (Call Option)	Pharmaceuticals & Biotechnology	-0.05
LIC Housing Finance Ltd (Call Option)	Finance	-0.10
Sub Total		**-0.66**
Total		**40.90**
Debt Instruments		
Listed / awaiting listing on Stock Exchanges		
Non -Convertible Debentures		
7.9% Bajaj Finance Ltd (13-Apr-2028) **	CRISIL AAA	6.72
8.12% L&T Finance Ltd (29-Jun-2029) **	CRISIL AAA	5.06
7.7% National Bank For Agriculture & Rural Development (30-Sep-2027) **	CRISIL AAA	3.37
8.1% Aditya Birla Capital Ltd (07-Sep-2029) **	CARE AAA	3.37
Total		**18.53**
Money Market Instruments		
Commercial Paper		
Small Industries Development Bank Of India (03-Sep-2026)	CRISIL A1+	8.41
Sub Total		**8.41**
Treasury Bill		
91 DTB (05-NOV-2026)	SOVEREIGN	3.34
91 DTB (19-NOV-2026)	SOVEREIGN	3.33
91 DTB (17-SEP-2026)	SOVEREIGN	1.68
Sub Total		**8.34**
Total		**16.76**
Infrastructure Investment Trust		
IndiGrid Infrastructure Trust	Power	1.16
Cube Highways Trust	Transport Infrastructure	0.26
Citius TransNet Investment Trust	Transport Infrastructure	0.10
Total		**1.52**
TREPS		**30.63**
Margin on Derivatives		**0.50**
Net Receivables / (Payables)		**-8.84**
Grand Total		**100.0**

DERIVATIVES

Name of the Instrument	Industry Classification	% to Net Assets
Index future		
BANKNIFTY 29-Sep-26 FUT	Index	4.62
NIFTY 29-Sep-26 FUT	Index	4.62
Sub Total		**9.24**
Stock Future		
Life Insurance Corporation Of India 29-Sep-26 FUT	Insurance	-0.73
Ambuja Cements Ltd 29-Sep-26 FUT	Cement & Cement Products	-2.21
Indian Hotels Co Ltd 29-Sep-26 FUT	Leisure Services	-2.75
Sub Total		**-5.70**
Total		**3.54**

* Less Than 0.01% of Net Asset Value
** Non- Traded Security

FUND COMMENTARY

August served as a constructive test of the Prism Hybrid Long-Short Fund's investment framework. The Nifty 50 declined 1.24% during the month and corrected nearly 2.8% from its Aug month peak level amid elevated market volatility. This environment proved favorable for the Prism Hybrid Long-Short Fund's multi-strategy, risk-protected, low-beta approach. For the month, the strategy highlighted its endeavor to generate returns independent of overall market direction while maintaining a disciplined risk profile.

The month also saw continued progress in portfolio deployment across the key strategy sleeves. Notably, performance was broad-based, with each sleeve contributing largely inline with its portfolio weight and expected return profile.

On positioning, as of 31st Aug 2026, within Equity, Collar Strategy remained the largest allocation at approximately 30.7% of the portfolio. Index derivative strategies, including collars and spreads, accounted for an additional 9.2% of the portfolio. Amid rising volatility and intermittent risk-off phases through the month, these structures continued to offer a balance between market participation and downside protection.

The fund also raised its exposure to Merger Arbitrage opportunities to around 4.8% during the month of august, reflecting an improving opportunity set. A newly announced merger swap ratio during the month, which we began participating in, reinforced our view that this strategy will keep offering meaningful opportunities. We remain constructive here and expect allocations to potentially grow further as opportunities meet our return thresholds.

Combined exposure to REITs and InvITs stood at approximately 6.1% at month-end. Position building in this segment remains gradual and highly selective, guided by our dynamic allocation model that factors in the volatility, risk, and liquidity of each underlying. The aim is to build a portfolio of high-quality, yield-generating assets aligned with the target return objective, while retaining the agility to pursue attractive opportunities as they arise.

The fund maintained an allocation of roughly 36% to fixed-income instruments, including AAA rated corporate bonds and Treasury Bills , providing both stability and liquidity. This allocation continues to provide relative stability to the overall portfolio, while enabling the fund to move quickly on emerging opportunities across merger arbitrage, special situations, and REITs/InvITs.

Overall, August was an encouraging month for the fund. The mix of higher volatility, a modest market correction, and selective opportunities allowed its diversified construction approach to show its strengths.

Source : NSE

This product is suitable for investors who are seeking#	Risk – band of the Investment Strategy*	Benchmark Risk – band : Nifty 50 Hybrid Composite Debt 50:50 Index (TRI)
✓ Long - term capital appreciation with income generation ✓ An Interval investment strategy investing predominantly in equity and debt securities, including limited short exposure in equity and debt through derivatives		

#Investors should consult their financial advisers if in doubt about whether the product is suitable for them.
The Risk Band shall be as specified by AMFI.

DISCLAIMERS

Note on YTM: in case of semi-annual YTM, it will be annualized. The yield to maturity given above is based on the portfolio of funds as on date given above. This should not be taken as an indication of the returns that may be generated by the fund and the securities bought by the fund may or may not be held till their respective maturities. The calculation is based on the invested corpus of the debt portfolio. Performance, SIP & other parameters are not disclosed as fund has not completed 6 months.

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SIP refers to Systematic Investment Plan.

For more details refer https://www.jioblackrockamc.com/prismsif

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