Prism SIF

Provided by Jio | BlackRock

Fund Factsheet

October 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 an Investment Strategy, 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 the investment strategy, 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 investment strategy. 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 change in yield.

Standard Deviation: Standard deviation is a statistical measure of the range of an investment's performance. When a investment strategy 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 risk adjusted 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 an 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 investment strategy that aims at generating capital appreciation by investing in stock markets is an equity fund or growth fund. Likewise, a investment strategy 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 Strategies 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
₹ 616.54 Cr

Monthly Average AUM
₹ 551.59 Cr

QUANTITATIVE DATA - DEBT COMPONENT

Macaulay Duration
1.75 Years

Modified Duration
1.61 Years

Average Maturity
1.87 Years

YTM
8.53%

Portfolio Turnover
195.48%

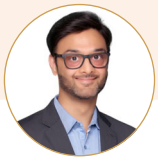
FUND MANAGER



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



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



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



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



Ms. Tanvi Kacheria
Fund Manager
Total Experience **14 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 30th October 2026)
Direct Plan - **₹ 10.2389**
Regular Plan - **₹ 10.2046**

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

Exit Load
Nil

Folio Count
1,530

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

Data as on 31st October, 2026

FUND COMMENTARY

October was another month that reflected the implementation of the **Prism Hybrid Long-Short Fund's** multi-strategy and largely hedged investment framework. Despite significant volatility across both equity and fixed-income markets, the fund sought to navigate the environment through a balanced allocation across multiple return-generating strategies. While the **Nifty 50 (TRI) Index delivered +1.95% with a maximum drawdown of -1.72%, and the 10-year G-Sec yield increased from 7.18% to 7.49% during the month,** the fund remained focused on capital preservation and generating stable risk-adjusted returns across varying market conditions.

The portfolio continued to exhibit downside resilience, with the **maximum drawdown at -0.50%,** reflecting the implementation of a largely hedged portfolio and diversification across multiple strategy sleeves. The strategy also maintained a **portfolio market beta of approximately 0.07,** indicating minimal dependence on broader market movements and reinforcing its objective of generating returns with lower market sensitivity than directional strategies.

As of **31 October 2026**, the portfolio was allocated approximately **24.9% to Collar Strategies, 8.7% to Merger Arbitrage opportunities, 5.8% to REITs, 5.3% to InvITs,** and **43.6% to fixed-income instruments,** including corporate bonds and Treasury Bills. This diversified mix of market-neutral, event-driven, yield-oriented, and fixed-income strategies typically helps cushion the impact of volatility across asset classes.

During the month, both equity and fixed-income markets experienced elevated volatility. Nevertheless, the fund's portfolio construction and risk management framework sought to preserve capital and maintain portfolio stability. The low drawdown and low beta profile during the month were consistent with the strategy's objective of delivering a smoother return experience to investors while reducing dependence on any single market environment or return driver.

Overall, October reflected the implementation of the fund's multi-strategy approach in managing risk during periods of uncertainty. While short-term market movements remained volatile, the portfolio continued to aim at protecting capital, generating carry income, and capturing opportunities across **collar strategies, merger arbitrage, REITs, InvITs, fixed income, and other market-neutral strategies.**

Looking ahead, the fund remains focused on selectively increasing exposure to opportunities offering attractive risk-adjusted returns across merger arbitrage, REITs, InvITs, and derivative strategies, while maintaining an emphasis on capital preservation,

Source: Internal, data as of 31st Oct 2026. Nifty Index and 10-year G-Sec data: Bloomberg. Past performance may or may not be sustained in future and is not a guarantee of any future returns. 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.

PORTFOLIO HOLDING

Name of the Instrument	Industry Classification / Rating	% to Net Assets
Equity & Equity related		
(a) Listed / awaiting listing on Stock Exchanges		
Equity Shares		
Orient Cement Ltd	Cement & Cement Products	3.62
Oriental Hotels Ltd	Leisure Services	3.13
ACC Ltd	Cement & Cement Products	1.98
Reliance Industries Ltd	Petroleum Products	1.15
Bharti Airtel Ltd	Telecom - Services	1.03
Wipro Ltd	IT - Software	0.87
Laurus Labs Ltd	Pharmaceuticals & Biotechnology	0.86
Britannia Industries Ltd	Food Products	0.86
HDFC Asset Management Co Ltd	Capital Markets	0.85
Cummins India Ltd	Industrial Products	0.85
Coal India Ltd	Consumable Fuels	0.85
Oil & Natural Gas Corporation Ltd	Oil	0.85
Lupin Ltd	Pharmaceuticals & Biotechnology	0.85
Hindustan Zinc Ltd	Non - Ferrous Metals	0.84
Indian Oil Corporation Ltd	Petroleum Products	0.84
HCL Technologies Ltd	IT - Software	0.84
ICICI Bank Ltd	Banks	0.84
GAIL (India) Ltd	Gas	0.84
Adani Ports and Special Economic Zone Ltd	Transport Infrastructure	0.84
Tata Consultancy Services Ltd	IT - Software	0.84
Bank of Baroda	Banks	0.84
Sun Pharmaceutical Industries Ltd	Pharmaceuticals & Biotechnology	0.84
Tech Mahindra Ltd	IT - Software	0.84
Canara Bank	Banks	0.84
Dr. Reddy's Laboratories Ltd	Pharmaceuticals & Biotechnology	0.84
Ashok Leyland Ltd	Agricultural, Commercial & Construction Vehicles	0.83
Manappuram Finance Ltd	Finance	0.83
Federal Bank Ltd	Banks	0.83
One 97 Communications Ltd	Financial Technology (Fintech)	0.83
SBI Cards and Payment Services Ltd	Finance	0.82
Tata Elxsi Ltd	IT - Software	0.68
Bandhan Bank Ltd	Banks	0.67
Punjab National Bank	Banks	0.61
Ambuja Cements Ltd	Cement & Cement Products	0.32
Infosys Ltd	IT - Software	0.31
Oberoi Realty Ltd	Realty	0.06
Indus Towers Ltd	Telecom - Services	0.05
Godrej Properties Ltd	Realty	0.04
Hindalco Industries Ltd	Non - Ferrous Metals	0.04
HDFC Life Insurance Co Ltd	Insurance	0.04
Steel Authority of India Ltd	Ferrous Metals	0.04
Tata Steel Ltd	Ferrous Metals	0.03
Ultratech Cement Ltd	Cement & Cement Products	0.03
Indian Hotels Co Ltd	Leisure Services	0.03
Titan Co Ltd	Consumer Durables	0.03
Max Financial Services Ltd	Insurance	0.02
Voltas Ltd	Consumer Durables	0.02
Tata Motors Passenger Vehicles Ltd	Automobiles	0.01
JSW Steel Ltd	Ferrous Metals	0.01
Crompton Greaves Consumer Electricals Ltd	Consumer Durables	0.01
PB Fintech Ltd	Financial Technology (Fintech)	0.01
Tata Consumer Products Ltd	Agricultural Food & Other Products	0.01
Dabur India Ltd	Personal Products	0.00*
Sub Total		**35.03**
Real Estate Investment Trust		
Knowledge Realty Trust	Realty	2.44
Brookfield India Real Estate Trust	Realty	1.85
Embassy Office Parks REIT	Realty	1.49
Sub Total		**5.78**
Index Options		
NIFTY (Put Option)	Index	0.03
NIFTY (Put Option)	Index	0.02
NIFTY (Put Option)	Index	0.01
NIFTY (Put Option)	Index	0.00*
NIFTY (Put Option)	Index	0.00*
NIFTY (Put Option)	Index	0.00*
Sub Total		**0.06**
Stock Options		
Bandhan Bank Ltd(Put Option)	Banks	0.01
Coal India Ltd(Put Option)	Consumable Fuels	0.01
SBI Cards and Payment Services Ltd(Put Option)	Finance	0.01
One 97 Communications Ltd(Put Option)	Financial Technology (Fintech)	0.00*
Reliance Industries Ltd(Put Option)	Petroleum Products	0.00*
Ashok Leyland Ltd(Put Option)	Agricultural, Commercial & Construction Vehicles	0.00*
Cummins India Ltd(Put Option)	Industrial Products	0.00*
Federal Bank Ltd(Put Option)	Banks	0.00*
Manappuram Finance Ltd(Put Option)	Finance	0.00*
Canara Bank(Put Option)	Banks	0.00*
Tata Consultancy Services Ltd(Put Option)	IT - Software	0.00*
Hindustan Zinc Ltd(Put Option)	Non - Ferrous Metals	0.00*
Indian Oil Corporation Ltd(Put Option)	Petroleum Products	0.00*
Britannia Industries Ltd(Put Option)	Food Products	0.00*
HCL Technologies Ltd(Put Option)	IT - Software	0.00*
Tata Elxsi Ltd(Put Option)	IT - Software	0.00*
Tech Mahindra Ltd(Put Option)	IT - Software	0.00*
GAIL (India) Ltd(Put Option)	Gas	0.00*
Oil & Natural Gas Corporation Ltd(Put Option)	Oil	0.00*
HDFC Asset Management Co Ltd(Put Option)	Capital Markets	0.00*

Name of the Instrument	Industry Classification / Rating	% to Net Assets
Bank of Baroda(Put Option)	Banks	0.00*
Punjab National Bank(Put Option)	Banks	0.00*
Bharti Airtel Ltd(Put Option)	Telecom - Services	0.00*
Lupin Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
Manappuram Finance Ltd(Put Option)	Finance	0.00*
One 97 Communications Ltd(Put Option)	Financial Technology (Fintech)	0.00*
Dr. Reddy's Laboratories Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
Sun Pharmaceutical Industries Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
Wipro Ltd(Put Option)	IT - Software	0.00*
Cummins India Ltd(Put Option)	Industrial Products	0.00*
Adani Ports and Special Economic Zone Ltd(Put Option)	Transport Infrastructure	0.00*
Bank of Baroda(Put Option)	Banks	0.00*
Tech Mahindra Ltd(Put Option)	IT - Software	0.00*
ICICI Bank Ltd(Put Option)	Banks	0.00*
Federal Bank Ltd(Put Option)	Banks	0.00*
Lupin Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
HDFC Asset Management Co Ltd(Put Option)	Capital Markets	0.00*
Reliance Industries Ltd(Put Option)	Petroleum Products	0.00*
Wipro Ltd(Put Option)	IT - Software	0.00*
Dr. Reddy's Laboratories Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
GAIL (India) Ltd(Put Option)	Gas	0.00*
Laurus Labs Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
Sun Pharmaceutical Industries Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
ICICI Bank Ltd(Put Option)	Banks	0.00*
Adani Ports and Special Economic Zone Ltd(Put Option)	Transport Infrastructure	0.00*
Bharti Airtel Ltd(Put Option)	Telecom - Services	0.00*
Laurus Labs Ltd(Put Option)	Pharmaceuticals & Biotechnology	0.00*
Coal India Ltd(Put Option)	Consumable Fuels	0.00*
Canara Bank(Call Option)	Banks	-0.00*
Hindustan Zinc Ltd(Call Option)	Non - Ferrous Metals	-0.00*
Coal India Ltd(Call Option)	Consumable Fuels	-0.00*
Adani Ports and Special Economic Zone Ltd(Call Option)	Transport Infrastructure	-0.00*
Indian Oil Corporation Ltd(Call Option)	Petroleum Products	-0.00*
Sun Pharmaceutical Industries Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.00*
Laurus Labs Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.00*
ICICI Bank Ltd(Call Option)	Banks	-0.00*
Dr. Reddy's Laboratories Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.00*
Bank of Baroda(Call Option)	Banks	-0.00*
HCL Technologies Ltd(Call Option)	IT - Software	-0.00*
Lupin Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.00*
Wipro Ltd(Call Option)	IT - Software	-0.00*
Coal India Ltd(Call Option)	Consumable Fuels	-0.00*
Tech Mahindra Ltd(Call Option)	IT - Software	-0.00*
HDFC Asset Management Co Ltd(Call Option)	Capital Markets	-0.00*
Oil & Natural Gas Corporation Ltd(Call Option)	Oil	-0.00*
GAIL (India) Ltd(Call Option)	Gas	-0.00*
Reliance Industries Ltd(Call Option)	Petroleum Products	-0.00*
Ashok Leyland Ltd(Call Option)	Agricultural, Commercial & Construction Vehicles	-0.00*
One 97 Communications Ltd(Call Option)	Financial Technology (Fintech)	-0.00*
Manappuram Finance Ltd(Call Option)	Finance	-0.00*
Britannia Industries Ltd(Call Option)	Food Products	-0.00*
Cummins India Ltd(Call Option)	Industrial Products	-0.00*
Federal Bank Ltd(Call Option)	Banks	-0.00*
Reliance Industries Ltd(Call Option)	Petroleum Products	-0.00*
Oil & Natural Gas Corporation Ltd(Call Option)	Oil	-0.00*
ICICI Bank Ltd(Call Option)	Banks	-0.01
Bharti Airtel Ltd(Call Option)	Telecom - Services	-0.01
Tech Mahindra Ltd(Call Option)	IT - Software	-0.01
Punjab National Bank(Call Option)	Banks	-0.01
GAIL (India) Ltd(Call Option)	Gas	-0.01
Tata Consultancy Services Ltd(Call Option)	IT - Software	-0.02
Indian Oil Corporation Ltd(Call Option)	Petroleum Products	-0.02
HCL Technologies Ltd(Call Option)	IT - Software	-0.02
Dr. Reddy's Laboratories Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.02
Hindustan Zinc Ltd(Call Option)	Non - Ferrous Metals	-0.02
Bandhan Bank Ltd(Call Option)	Banks	-0.02
HDFC Asset Management Co Ltd(Call Option)	Capital Markets	-0.02
Tata Elxsi Ltd(Call Option)	IT - Software	-0.02
Cummins India Ltd(Call Option)	Industrial Products	-0.02
SBI Cards and Payment Services Ltd(Call Option)	Finance	-0.02
Canara Bank(Call Option)	Banks	-0.02
Sun Pharmaceutical Industries Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.03
Britannia Industries Ltd(Call Option)	Food Products	-0.03
Bank of Baroda(Call Option)	Banks	-0.03
Ashok Leyland Ltd(Call Option)	Agricultural, Commercial & Construction Vehicles	-0.03
One 97 Communications Ltd(Call Option)	Financial Technology (Fintech)	-0.03
Lupin Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.03
Manappuram Finance Ltd(Call Option)	Finance	-0.04
Adani Ports and Special Economic Zone Ltd(Call Option)	Transport Infrastructure	-0.04
Wipro Ltd(Call Option)	IT - Software	-0.04
Laurus Labs Ltd(Call Option)	Pharmaceuticals & Biotechnology	-0.07
Sub Total		**-0.57**
Total		**40.30**
Debt Instruments		
Listed / awaiting listing on Stock Exchanges		
Non -Convertible Debentures		
8.05% Tata Capital Ltd (07-Sep-2029)	CRISIL AAA	4.00
7.48% National Bank For Agriculture & Rural Development (15-Sep-2028)	CRISIL AAA	4.00
8.1% John Deere Financial India Pvt Ltd (19-Aug-2029) **	CRISIL AAA	3.97
7.1% Bajaj Housing Finance Ltd (16-Oct-2028) **	CRISIL AAA	3.95
7.9% Bajaj Finance Ltd (13-Apr-2028)	CRISIL AAA	3.21

Name of the Instrument	Industry Classification / Rating	% to Net Assets
8.2% Tata Capital Housing Finance Ltd (25-Sep-2029) **	CRISIL AAA	2.41
8.12% L&T Finance Ltd (29-Jun-2029) **	CRISIL AAA	2.40
8.1% Aditya Birla Capital Ltd (07-Sep-2029) **	CARE AAA	1.60
Total		**25.53**
Money Market Instruments		
Commercial Paper		
Julius Baer Capital (India) Pvt Ltd (10-Dec-2026) **	CRISIL A1+	7.24
Sub Total		**7.24**
Treasury Bill		
364 DTB (15-JAN-2027)	SOVEREIGN	4.01
91 DTB (05-NOV-2026)	SOVEREIGN	1.62
91 DTB (19-NOV-2026)	SOVEREIGN	1.62
364 DTB (26-NOV-2026)	SOVEREIGN	1.62
91 DTB (17-DEC-2026)	SOVEREIGN	1.61
Sub Total		**10.47**
Total		**17.71**
Infrastructure Investment Trust		
Capital Infra Trust	Construction	3.62
Irb Invit Fund	Transport Infrastructure	0.81
Cube Highways Trust	Transport Infrastructure	0.59
Citius Transnet Investment Trust	Transport Infrastructure	0.24
Total		**5.25**
TREPS		**9.54**
Margin on Derivatives		**0.49**
Net Receivables / (Payables)		**1.18**
Grand Total		**100.00**

DERIVATIVES

Name of the Instrument	Industry Classification	% to Net Assets
Stock Future		
DABUR INDIA LTD FUT 23-NOV-26	Personal Products	-0.00*
TATA CONSUMER PRODUCTS FUT 23-NOV-26	Agricultural Food & Other Products	-0.01
PB FINTECH LTD FUT 23-NOV-26	Financial Technology (Fintech)	-0.01
CROMPT GREA CON ELEC LTD FUT 23-NOV-26	Consumer Durables	-0.01
JSW STEEL LTD FUT 23-NOV-26	Ferrous Metals	-0.01
TATA MOTORS PASS VEHICLES FUT 23-NOV-26	Automobiles	-0.01
VOLTAS LTD FUT 23-NOV-26	Consumer Durables	-0.02
MAX FINANCIAL SERVICES FUT 23-NOV-26	Insurance	-0.02
TITAN CO LTD FUT 23-NOV-26	Consumer Durables	-0.03
ULTRA TECH CEMENT LTD FUT 23-NOV-26	Cement & Cement Products	-0.03
TATA STEEL LTD FUT 23-NOV-26	Ferrous Metals	-0.03
STEEL AUTHOR OF IND LTD FUT 23-NOV-26	Ferrous Metals	-0.04
HDFC LIFE INSURANCE COLTD FUT 23-NOV-26	Insurance	-0.04
HINDALCO INDUSTRIES LTD FUT 23-NOV-26	Non - Ferrous Metals	-0.04
GODREJ PROPERTIES LTD FUT 23-NOV-26	Realty	-0.04
INDUS TOWERS LTD FUT 23-NOV-26	Telecom - Services	-0.05
OBEROI REALTY LTD FUT 23-NOV-26	Realty	-0.06
BHARTI AIRTEL LTD FUT 23-NOV-26	Telecom - Services	-0.18
INFOSYS LTD FUT 23-NOV-26	IT - Software	-0.31
RELIANCE INDUSTRIES LTD FUT 23-NOV-26	Petroleum Products	-0.31
INDIAN HOTELS CO LTD FUT 23-NOV-26	Leisure Services	-3.42
AMBUJA CEMENTS LTD FUT 23-NOV-26	Cement & Cement Products	-6.05
Sub Total		**-10.74**
Total		**-10.74**

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

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	Risk Band Level 2 LOWER RISK 1 2 3 4 5 HIGHER RISK	Risk Band Level 2 LOWER RISK 1 2 3 4 5 HIGHER RISK

#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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