Prism SIF

Provided by Jio | BlackRock

Fund Factsheet

August 2026

Registered Name: Jio BlackRock Mutual Fund |
SEBI Registration No.: MF/085/25/11

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

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
₹ 178.66 Cr

QUANTITATIVE DATA - DEBT COMPONENT

Macaulay Duration
1.33 Years

Modified Duration
1.24 Years

Average Maturity
1.42 Years

YTM
7.39%

Portfolio Turnover
30.79%

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

SCHEME DETAILS

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; additional purchase ₹10,000
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 July 2026)
Direct Plan - **₹ 10.0501**
Regular Plan - **₹ 10.0453**

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

Exit Load
Nil

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

Data as on 31st July, 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		
Bharat Heavy Electricals Ltd	Electrical Equipment	1.83
Oracle Financial Services Software Ltd	IT - Software	1.72
Mahindra & Mahindra Ltd	Automobiles	1.39
Hero MotoCorp Ltd	Automobiles	1.38
Samvardhana Motherson International Ltd	Auto Components	1.37
Ashok Leyland Ltd	Agricultural, Commercial & Construction Vehicles	1.37
FSN E-Commerce Ventures Ltd	Retailing	1.37
Hindustan Aeronautics Ltd	Aerospace & Defense	1.35
National Aluminium Co Ltd	Non - Ferrous Metals	1.35
IDFC First Bank Ltd	Banks	1.34
Eicher Motors Ltd	Automobiles	1.34
Union Bank Of India	Banks	1.34
Punjab National Bank	Banks	1.34
Indian Bank	Banks	1.34
Nestle India Ltd	Food Products	1.33
Bharat Petroleum Corporation Ltd	Petroleum Products	1.33
Asian Paints Ltd	Consumer Durables	1.33
DLF Ltd	Realty	1.32
HCL Technologies Ltd	IT - Software	1.32
Laurus Labs Ltd	Pharmaceuticals & Biotechnology	1.32
ACC Ltd	Cement & Cement Products	0.99
Orient Cement Ltd	Cement & Cement Products	0.48
Adani Enterprises Ltd	Metals & Minerals Trading	0.48
Hindustan Unilever Ltd	Diversified FMCG	0.47
Amber Enterprises India Ltd	Consumer Durables	0.47
Sub Total		**30.67**
Real Estate Investment Trust (REITs)		
Embassy Office Parks Reit	Realty	2.67
Brookfield India Real Estate Trust	Realty	0.97
Sub Total		**3.64**
Index Options		
NIFTY (Put Option)	Index	0.03
BANKNIFTY (Put Option)	Index	0.00
NIFTY (Put Option)	Index	0.00
BANKNIFTY (Put Option)	Index	0.00
NIFTY (Put Option)	Index	0.00
NIFTY (Put Option)	Index	0.00
NIFTY (Put Option)	Index	0.00
BANKNIFTY (Call Option)	Index	-0.01
BANKNIFTY (Call Option)	Index	-0.01
NIFTY (Call Option)	Index	-0.01
Sub Total		**0.02**
Stock Options		
Oracle Financial Services Software Ltd (Put Option)	IT - Software	0.03
DLF Ltd (Put Option)	Realty	0.02
HCL Technologies Ltd (Put Option)	IT - Software	0.01
FSN E-Commerce Ventures Ltd (Put Option)	Retailing	0.01
Samvardhana Motherson International Ltd (Put Option)	Auto Components	0.01
National Aluminium Co Ltd (Put Option)	Non - Ferrous Metals	0.01
Asian Paints Ltd (Put Option)	Consumer Durables	0.01
Indian Bank (Put Option)	Banks	0.01
Bharat Petroleum Corporation Ltd (Put Option)	Petroleum Products	0.01
Union Bank Of India (Put Option)	Banks	0.01
Laurus Labs Ltd (Put Option)	Pharmaceuticals & Biotechnology	0.01
IDFC First Bank Ltd (Put Option)	Banks	0.01
Bharat Heavy Electricals Ltd (Put Option)	Electrical Equipment	0.01
Oracle Financial Services Software Ltd (Put Option)	IT - Software	0.01
Eicher Motors Ltd (Put Option)	Automobiles	0.01
Nestle India Ltd (Put Option)	Food Products	0.01
Hero MotoCorp Ltd (Put Option)	Automobiles	0.01
Hindustan Aeronautics Ltd (Put Option)	Aerospace & Defense	0.01
Punjab National Bank (Put Option)	Banks	0.01
Ashok Leyland Ltd (Put Option)	Agricultural, Commercial & Construction Vehicles	0.00
Bharat Heavy Electricals Ltd (Put Option)	Electrical Equipment	0.00
Amber Enterprises India Ltd (Put Option)	Consumer Durables	0.00
Adani Enterprises Ltd (Put Option)	Metals & Minerals Trading	0.00
Mahindra & Mahindra Ltd (Put Option)	Automobiles	0.00
Hindustan Unilever Ltd (Put Option)	Diversified FMCG	0.00
Hindustan Unilever Ltd (Call Option)	Diversified FMCG	-0.01
Oracle Financial Services Software Ltd (Call Option)	IT - Software	-0.02
Adani Enterprises Ltd (Call Option)	Metals & Minerals Trading	-0.02

Name of the Instrument	Industry Classification / Rating	% to Net Assets
Asian Paints Ltd (Call Option)	Consumer Durables	-0.02
Nestle India Ltd (Call Option)	Food Products	-0.02
Bharat Heavy Electricals Ltd (Call Option)	Electrical Equipment	-0.02
HCL Technologies Ltd (Call Option)	IT - Software	-0.02
Oracle Financial Services Software Ltd (Call Option)	IT - Software	-0.02
Amber Enterprises India Ltd (Call Option)	Consumer Durables	-0.03
IDFC First Bank Ltd (Call Option)	Banks	-0.03
Eicher Motors Ltd (Call Option)	Automobiles	-0.03
Bharat Petroleum Corporation Ltd (Call Option)	Petroleum Products	-0.03
DLF Ltd (Call Option)	Realty	-0.03
Punjab National Bank (Call Option)	Banks	-0.03
Indian Bank (Call Option)	Banks	-0.03
Laurus Labs Ltd (Call Option)	Pharmaceuticals & Biotechnology	-0.03
Hindustan Aeronautics Ltd (Call Option)	Aerospace & Defense	-0.04
Mahindra & Mahindra Ltd (Call Option)	Automobiles	-0.05
FSN E-Commerce Ventures Ltd (Call Option)	Retailing	-0.05
Union Bank Of India (Call Option)	Banks	-0.05
Hero MotoCorp Ltd (Call Option)	Automobiles	-0.05
Bharat Heavy Electricals Ltd (Call Option)	Electrical Equipment	-0.06
National Aluminium Co Ltd (Call Option)	Non - Ferrous Metals	-0.07
Samvardhana Motherson International Ltd (Call Option)	Auto Components	-0.07
Ashok Leyland Ltd (Call Option)	Agricultural, Commercial & Construction Vehicles	-0.09
Sub Total		**-0.71**
Total		**33.61**
Debt Instruments		
(a) Listed / awaiting listing on Stock Exchanges		
Non -Convertible Debentures		
7.9% Bajaj Finance Ltd (13-Apr-2028) **	CRISIL AAA	11.42
8.12% L&T Finance Ltd (29-Jun-2029) **	CRISIL AAA	8.61
Sub Total		**20.03**
Money Market Instruments		
Certificate of Deposit		
Union Bank of India (30-Oct-2026) **	CRISIL A1+	14.01
Sub Total		**14.01**
Treasury Bill		
91 DTB (15-OCT-2026)	SOVEREIGN	5.64
364 DTB (20-AUG-2026)	SOVEREIGN	2.84
91 DTB (17-SEP-2026)	SOVEREIGN	2.83
Sub Total		**11.31**
Total		**25.33**
Infrastructure Investment Trust		
CUBE HIGHWAYS TRUST	Transport Infrastructure	0.44
Total		**0.44**
TREPS		**21.50**
Margin on Derivatives		**0.57**
Net Receivables / (Payables)		**-1.48**
Grand Total		**100.0**

DERIVATIVES

Name of the Instrument	Industry Classification	% to Net Assets
Index future		
BANKNIFTY 25-AUG-26 FUT	Index	1.96
NIFTY 25-AUG-26 FUT	Index	0.91
Sub Total		**2.87**
Stock Future		
AMBUJA CEMENTS LTD FUT 25-AUG-26	Cement & Cement Products	-1.55
Sub Total		**-1.55**
Total		**1.32**

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

FUND COMMENTARY

As the Prism Hybrid Long-Short Fund became operational during the second half of July, portfolio deployment was initiated gradually with a focus on building positions in a measured and disciplined manner. Given the limited deployment period during the month, the fund maintained a conservative stance while selectively allocating capital across its core strategy buckets.

From a deployment and positioning perspective, as of 31 July 2026, approximately 32.0% of the portfolio was allocated to Collar Strategies, which targets income with downside protection. The fund also started deploying capital and building positions in Merger Arbitrage (~3.0%), REITs (~3.6%) and InvITs (~0.45%) as opportunities and liquidity allowed. In addition, approximately 45% of the portfolio was invested in fixed income instruments, including Treasury Bills, for meeting regulatory requirements, besides being a source for future portfolio deployment as opportunities come up.

Given the recent launch of the Fund, deployment remains at an early stage and is expected to increase progressively as attractive opportunities emerge. While the fund continues to evaluate opportunities across Merger Arbitrage, REITs, InvITs, Special Situations, and other income-generating assets, current internal models suggest relatively lower allocations to REITs and InvITs at present yield and valuations. Similarly, merger arbitrage deployment is expected to build gradually in the available opportunities based on liquidity and expected returns characteristics.

The fund continues to maintain a prudent risk and liquidity framework while aiming for attractive risk-adjusted returns through low risk and yield-oriented strategies. Overall, the portfolio remains well-positioned to scale exposure selectively, with sufficient liquidity and flexibility to capitalize on evolving opportunities across all the strategy sleeves.

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 1 	Risk Band Level 2 

#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.

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