

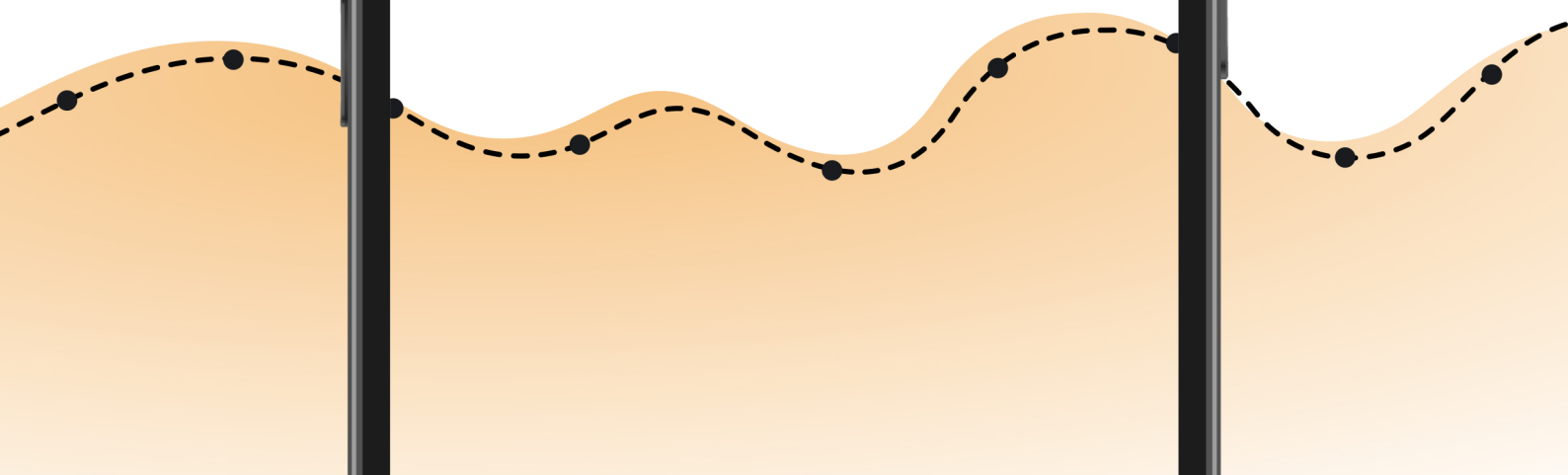


BlackRock®



Index Funds

By JioBlackRock Mutual Fund



**Aim to stay in sync
with the market.**

Fund Factsheet 31st July, 2025

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HOW TO READ THE FACTSHEET

Fund Manager: An employee of an asset management company such as a mutual fund or life insurer who manages investments of the scheme. They are 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 mutual fund scheme.

Minimum Additional Amount: This is the minimum investment amount for an existing investor in a mutual fund scheme.

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 mutual fund 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 mutual fund.

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.

Entry Load: A mutual fund may have a sales charge or load at the time of entry and/or exit to compensate the distributor / agent. Entry load is charged at the time an investor purchases the units of a mutual fund. The entry load is added to the prevailing NAV at the time of investment. For instance, if the NAV is Rs. 100 and the entry load is 1%, the investor will enter the fund at Rs. 101.

Note: SEBI, vide para 10.4 of SEBI Master Circular for Mutual Funds dated June 27, 2024, has abolished entry load and mandated that the upfront commission to distributors will be paid by the investor directly to the distributor, based on their assessment of various factors including the service rendered by the distributor.

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.

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 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 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 mutual fund or any investment firm.

Holdings: The holdings or the portfolio is a mutual fund's 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 Scheme: The investment objective and underlying investments determine the nature of the mutual fund scheme. 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: Mutual funds invest in securities after evaluating their creditworthiness as disclosed by the ratings. A depiction of the mutual fund in various investments based on their ratings becomes the rating profile of the fund. Typically, this is a feature of debt funds

JioBlackRock Liquid Fund

Category: Liquid Fund

An open ended Liquid Scheme. A relatively low interest rate risk and relatively low credit risk.

INVESTMENT OBJECTIVE

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.

SCHEME DETAILS

Plan and Option	Direct - Growth
Allotment Date	4th July 2025
Minimum Investment - Lumpsum	₹ 500 and any amount thereafter
Minimum Investment - SIP	₹ 500 and in multiples of ₹ 1 thereafter
Total Expense Ratio - Direct Plan	0.10%
Benchmark	Nifty Liquid Index A-I
NAV per Unit	₹ 1,004.4669

FUND MANAGER



Mr. Vikrant Mehta

Total Experience **30 Years**

Managing this fund since **July 2025**



Mr. Siddharth Deb

Total Experience **19 Years**

Managing this fund since **July 2025**



Mr. Arun Ramachandran

Total Experience **19 Years**

Managing this fund since **July 2025**

LOAD STRUCTURE

Day at which Investor Exits from the Scheme from the Date of Allotment

Exit Load as % of redemption / switchout amount (including systematic transactions)

Up to Day 1	0.0070%
Day 2	0.0065%
Day 3	0.0060%
Day 4	0.0055%
Day 5	0.0050%
Day 6	0.0045%
Day 7 Onwards	0.0000%

For the purpose of levying exit load, the date of allotment of units shall be considered as Day 1. In respect of Systematic Transactions such as SIP, STPs etc., if any, prevailing on the date of installment shall be levied.

FUND SIZE

Month - End AUM	₹ 9,452 Cr
Monthly Average AUM	₹ 8,144 Cr

QUANTITATIVE DATA

Macaulay Duration	42 days
Modified Duration	40 days
Average Maturity	42 days
YTM	5.78%

JioBlackRock Liquid Fund

PORTFOLIO DETAILS

Top 10 Holdings

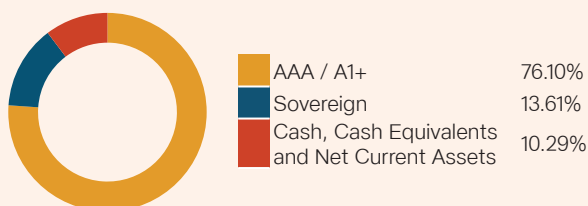
TREPS	Cash*	Cash*	9.77%
Reliance Jio Infocomm Ltd (29-Aug-2025)	CP	CRISIL A1+	8.43%
Tata Steel Ltd (06-Aug-2025)	CP	CRISIL A1+	5.29%
Bank of Baroda (21-Aug-2025)	CD	CRISIL A1+	4.75%
Bajaj Financial Securities Ltd (11-Sep-2025)	CP	CRISIL A1+	4.47%
SIDBI (26-Aug-2025)	CP	CRISIL A1+	4.22%
91 DTB (16-OCT-2025)	T-Bill	Sovereign	4.08%
HDFC Bank Ltd (19-Sep-2025)	CD	CRISIL A1+	3.41%
Tata Capital Ltd (25-Sep-2025)	CP	CRISIL A1+	3.41%
91 DTB (30-OCT-2025)	T-Bill	Sovereign	3.13%

Please visit this [link](#) to access complete portfolio

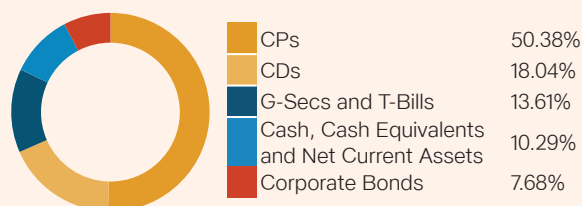
*Cash, Cash Equivalents and Net Current Assets

ASSET ALLOCATION

RATING PROFILE



COMPOSITION OF ASSET



CP: Commercial Paper. CD: Certificate of Deposit. T-Bill: Treasury Bill. G-Sec: Government Security

JioBlackRock Overnight Fund

Category: Overnight Fund

An open ended debt scheme investing in overnight securities. A relatively low interest rate risk and relatively low credit risk.

INVESTMENT OBJECTIVE

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.

SCHEME DETAILS

Plan and Option	Direct - Growth
Allotment Date	4th July 2025
Minimum Investment - Lumpsum	₹ 500 and any amount thereafter
Minimum Investment - SIP	₹ 500 and in multiples of ₹ 1 thereafter
Total Expense Ratio - Direct Plan	0.07%
Benchmark	Nifty 1D Rate Index
NAV per Unit	₹ 1,004.3898
Exit Load	Nil

FUND MANAGER



Mr. Vikrant Mehta

Total Experience **30 Years**

Managing this fund since **July 2025**



Mr. Siddharth Deb

Total Experience **19 Years**

Managing this fund since **July 2025**



Mr. Arun Ramachandran

Total Experience **19 Years**

Managing this fund since **July 2025**

FUND SIZE

Month - End AUM	₹ 2,223 Cr
Monthly Average AUM	₹ 1,763 Cr

QUANTITATIVE DATA

Macaulay Duration	2 days
Modified Duration	2 days
Average Maturity	2 days
YTM	5.47%

JioBlackRock Overnight Fund

PORTFOLIO DETAILS

Top 10 Holdings

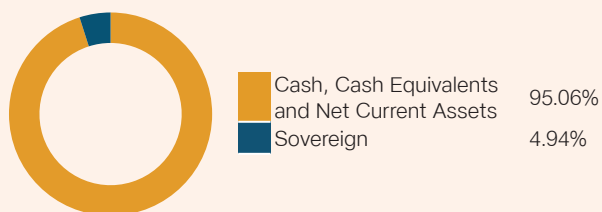
TREPS	Cash*	Cash*	94.84%
91 DTB (28-AUG-2025)	T-Bills	Sovereign	3.14%
91 DTB (01-AUG-2025)	T-Bills	Sovereign	1.80%
Net Receivables / (Payables)	Cash*	Cash*	0.22%

Please visit this [link](#) to access complete portfolio

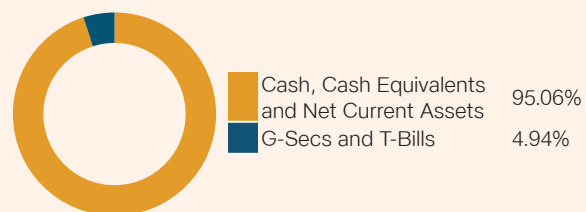
*Cash, Cash Equivalents and Net Current Assets

ASSET ALLOCATION

RATING PROFILE



COMPOSITION OF ASSET



CP: Commercial Paper. CD: Certificate of Deposit. T-Bill: Treasury Bill. G-Sec: Government Security

JioBlackRock Money Market Fund

Category: Money Market Fund

An open ended debt scheme investing in money market instruments. A relatively low interest rate risk and moderate credit risk.

INVESTMENT OBJECTIVE

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.

SCHEME DETAILS

Plan and Option	Direct - Growth
Allotment Date	4th July 2025
Minimum Investment - Lumpsum	₹ 500 and any amount thereafter
Minimum Investment - SIP	₹ 500 and in multiples of ₹ 1 thereafter
Total Expense Ratio - Direct Plan	0.15%
Benchmark	Nifty Money Market Index A-I
NAV per Unit	₹ 1,004.3696
Exit Load	Nil

FUND MANAGER



Mr. Vikrant Mehta

Total Experience **30 Years**

Managing this fund since **July 2025**



Mr. Siddharth Deb

Total Experience **19 Years**

Managing this fund since **July 2025**



Mr. Arun Ramachandran

Total Experience **19 Years**

Managing this fund since **July 2025**

FUND SIZE

Month - End AUM	₹ 6,228 Cr
Monthly Average AUM	₹ 6,333 Cr

QUANTITATIVE DATA

Macaulay Duration	136 days
Modified Duration	129 days
Average Maturity	136 days
YTM	5.87%

JioBlackRock Money Market Fund

PORTFOLIO DETAILS

Top 10 Holdings

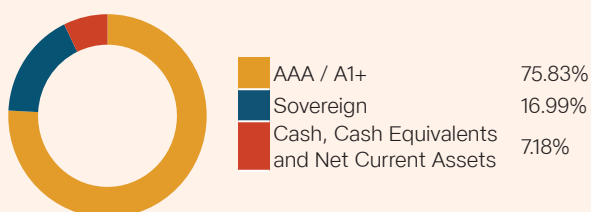
Reliance Jio Infocomm Ltd (29-Aug-2025)	CP	CRISIL A1+	9.59%
TREPS	Cash*	Cash*	7.15%
Bajaj Finance Ltd (10-Sep-2025)	CP	CRISIL A1+	5.58%
NABARD (25-Mar-2026)	CD	CRISIL A1+	4.25%
Punjab National Bank (03-Sep-2025)	CD	CRISIL A1+	3.99%
Grasim Industries Ltd (15-Sep-2025)	CP	CRISIL A1+	3.99%
Bank of Baroda (10-Dec-2025)	CD	CRISIL A1+	3.93%
364 DTB (19-MAR-2026)	T-Bill	Sovereign	3.88%
364 DTB (16-JUL-2026)	T-Bill	Sovereign	3.81%
Axis Bank Ltd (04-Mar-2026)	CD	ICRA A1+	3.49%

Please visit this [link](#) to access complete portfolio

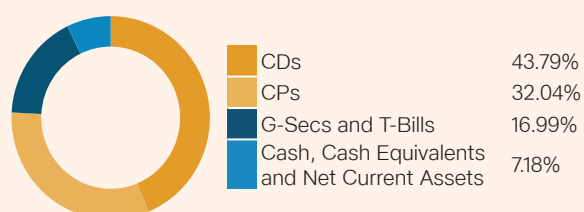
*Cash, Cash Equivalents and Net Current Assets

ASSET ALLOCATION

RATING PROFILE



COMPOSITION OF ASSET



CP: Commercial Paper. CD: Certificate of Deposit. T-Bill: Treasury Bill. G-Sec: Government Security

SCHEMES MANAGED BY RESPECTIVE FUND MANAGERS

Sr. No.	Name of the Fund Manager	Total Number of Schemes Managed	Funds Managed	Managing Since
1	Mr. Vikrant Mehta	3	JioBlackRock Liquid Fund	Jul-25
			JioBlackRock Overnight Fund	Jul-25
			JioBlackRock Money Market Fund	Jul-25
2	Mr. Siddharth Deb	3	JioBlackRock Liquid Fund	Jul-25
			JioBlackRock Overnight Fund	Jul-25
			JioBlackRock Money Market Fund	Jul-25
3	Mr. Arun Ramachandran	3	JioBlackRock Liquid Fund	Jul-25
			JioBlackRock Overnight Fund	Jul-25
			JioBlackRock Money Market Fund	Jul-25

RISK-O-METER AND OTHER DETAILS

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)

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)			

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)

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)			

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)

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

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

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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JioBlackRock Mutual Fund refers to Jio BlackRock Mutual Fund.