

JioBlackRock Nifty 50 ETF

Monthly Portfolio Statement as on August 31, 2026

Name of the Instrument	ISIN	Industry Classification	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets	Yield to Maturity
Equity & Equity related						
(a) Listed / awaiting listing on Stock Exchanges						
HDFC Bank Ltd	INE040A01034	Banks	1,10,348	782.37	9.85	4.69%
ICICI Bank Ltd	INE090A01021	Banks	51,622	750.58	9.45	
Reliance Industries Ltd	INE002A01018	Petroleum Products	48,681	621.66	7.83	
Bharti Airtel Ltd	INE397D01024	Telecom - Services	21,913	397.04	5.00	
Larsen & Toubro Ltd	INE018A01030	Construction	8,434	341.15	4.29	
State Bank of India	INE062A01020	Banks	29,786	315.73	3.97	
Infosys Ltd	INE009A01021	IT - Software	25,275	286.57	3.61	
Axis Bank Ltd	INE238A01034	Banks	20,695	269.04	3.39	
Kotak Mahindra Bank Ltd	INE237A01036	Banks	53,055	222.51	2.80	
Mahindra & Mahindra Ltd	INE101A01026	Automobiles	6,433	211.13	2.66	
Bajaj Finance Ltd	INE296A01032	Finance	19,314	204.15	2.57	
ITC Ltd	INE154A01025	Diversified FMCG	69,464	177.48	2.23	
Tata Consultancy Services Ltd	INE467B01029	IT - Software	7,357	176.52	2.22	
Eternal Ltd	INE758T01015	Retailing	52,096	170.93	2.15	
Titan Co Ltd	INE280A01028	Consumer Durables	2,975	151.80	1.91	
Sun Pharmaceutical Industries Ltd	INE044A01036	Pharmaceuticals & Biotechnology	7,630	151.44	1.91	
Maruti Suzuki India Ltd	INE585B01010	Automobiles	940	127.34	1.60	
Hindustan Unilever Ltd	INE030A01027	Diversified FMCG	6,393	125.78	1.58	
Shriram Finance Ltd	INE721A01047	Finance	10,092	112.01	1.41	
NTPC Ltd	INE733E01010	Power	34,163	111.85	1.41	
Tata Steel Ltd	INE081A01020	Ferrous Metals	59,566	109.81	1.38	
Bharat Electronics Ltd	INE263A01024	Aerospace & Defense	25,810	106.97	1.35	
Hindalco Industries Ltd	INE038A01020	Non - Ferrous Metals	10,434	105.95	1.33	
HCL Technologies Ltd	INE860A01027	IT - Software	7,597	99.69	1.26	
Ultratech Cement Ltd	INE481G01011	Cement & Cement Products	853	97.67	1.23	
Bajaj Auto Ltd	INE917I01010	Automobiles	798	96.80	1.22	
Grasim Industries Ltd	INE047A01021	Cement & Cement Products	2,719	91.66	1.15	
JSW Steel Ltd	INE019A01038	Ferrous Metals	6,759	88.39	1.11	
Asian Paints Ltd	INE021A01026	Consumer Durables	3,259	86.48	1.09	
Power Grid Corporation of India Ltd	INE752E01010	Power	32,633	86.00	1.08	
Interglobe Aviation Ltd	INE646L01027	Transport Services	1,631	85.37	1.07	
Adani Ports and Special Economic Zone Ltd	INE742F01042	Transport Infrastructure	5,316	84.69	1.07	
Bajaj Finserv Ltd	INE918I01026	Finance	4,172	84.32	1.06	
Eicher Motors Ltd	INE066A01021	Automobiles	993	78.98	0.99	
Nestle India Ltd	INE239A01024	Food Products	5,167	77.32	0.97	
Tech Mahindra Ltd	INE669C01036	IT - Software	4,576	74.50	0.94	
Coal India Ltd	INE522F01014	Consumable Fuels	17,261	69.35	0.87	
Trent Ltd	INE849A01020	Retailing	2,398	69.06	0.87	
Apollo Hospitals Enterprise Ltd	INE437A01024	Healthcare Services	742	66.03	0.83	
Oil & Natural Gas Corporation Ltd	INE213A01029	Oil	27,992	64.89	0.82	
Adani Enterprises Ltd	INE423A01024	Metals & Minerals Trading	2,079	59.44	0.75	
Cipla Ltd	INE059A01026	Pharmaceuticals & Biotechnology	4,055	57.14	0.72	
Jio Financial Services Ltd	INE758E01017	Finance	23,644	57.06	0.72	
SBI Life Insurance Co Ltd	INE123V01016	Insurance	3,238	56.36	0.71	
Max Healthcare Institute Ltd	INE027H01010	Healthcare Services	5,363	55.89	0.70	
Dr. Reddy's Laboratories Ltd	INE089A01031	Pharmaceuticals & Biotechnology	4,393	50.71	0.64	
Tata Consumer Products Ltd	INE192A01025	Agricultural Food & Other Products	4,693	48.69	0.61	
Tata Motors Passenger Vehicles Ltd	INE155A01022	Automobiles	15,060	46.51	0.59	
HDFC Life Insurance Co Ltd	INE795G01014	Insurance	7,752	42.12	0.53	
Wipro Ltd	INE075A01022	IT - Software	19,516	36.01	0.45	
Sub Total				7,940.90	99.97	
(b) Unlisted				NIL	NIL	
Sub Total				NIL	NIL	
Total				7,940.90	99.97	
TREPS				2.12	0.03	
Net Receivables / (Payables)				-0.07	-0.00*	
Grand Total				7,942.95	100.00	

* Less Than 0.01% of Net Asset Value

Notes

- (1) There is no security which is in default beyond its maturity/ interest payment date.
(2) Aggregate value of illiquid equity shares of the fund amounts to Rs. Nil and their percentage to net asset value is Nil.
(3) Plan/ Option wise per unit net asset value are as follows:

Scheme	As on July 31, 2026*	As on August 31, 2026
JioBlackRock Nifty 50 ETF	NA	12.3448

* Scheme Introduced during the month ended August 31, 2026, hence there are no NAVs at the beginning of the period.

- (4) There was no distribution (of income and capital) during the month ended August 31, 2026.
(5) Total outstanding exposure in derivative instruments as on August 31, 2026 is Rs. Nil.
(6) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at August 31, 2026 is Rs. Nil.
(7) During the period, the portfolio turnover ratio is 0.0001 times.
(8) Repo transactions in corporate debt securities as on August 31, 2026 is Rs. Nil.

Scheme Risk-O-Meter



Benchmark Risk-O-Meter

Benchmark Name - NIFTY 50 Index (TRI)



The risk of the scheme is Very High

The risk of the benchmark is Very High

Prism Hybrid Long - Short Fund

Monthly Portfolio Statement as on August 31, 2026

Name of the Instrument	ISIN	Industry Classification / Rating	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets	Yield to Maturity
Equity & Equity related						
(a) Listed / awaiting listing on Stock Exchanges						
Equity Shares						
Oriental Hotels Ltd	INE750A01020	Leisure Services	5,28,840	735.19	2.47	
Life Insurance Corporation Of India	INE011Y01017	Insurance	1,16,200	485.72	1.64	
ACC Ltd	INE012A01025	Cement & Cement Products	25,605	326.85	1.10	
Colgate Palmolive (India) Ltd	INE259A01022	Personal Products	16,225	307.89	1.04	
Orient Cement Ltd	INE876N01018	Cement & Cement Products	2,36,358	306.20	1.03	
Crompton Greaves Consumer Electricals Ltd	INE299U01018	Consumer Durables	1,29,000	304.31	1.02	
Divi's Laboratories Ltd	INE361B01024	Pharmaceuticals & Biotechnology	3,200	302.94	1.02	
Tata Steel Ltd	INE081A01020	Ferrous Metals	1,62,250	299.11	1.01	
Sona Blw Precision Forgings Ltd	INE073K01018	Auto Components	36,750	298.80	1.01	
Tata Consumer Products Ltd	INE192A01025	Agricultural Food & Other Products	28,600	296.73	1.00	
TVS Motor Co Ltd	INE494B01023	Automobiles	6,825	296.29	1.00	
LIC Housing Finance Ltd	INE115A01026	Finance	55,000	296.12	1.00	
SBI Life Insurance Co Ltd	INE123W01016	Insurance	16,875	293.71	0.99	
Axis Bank Ltd	INE238A01034	Banks	22,500	292.50	0.98	
Varun Beverages Ltd	INE200M01039	Beverages	71,400	285.92	0.96	
GAIL (India) Ltd	INE129A01019	Gas	1,59,750	283.56	0.95	
Solar Industries India Ltd	INE343H01029	Chemicals & Petrochemicals	1,400	281.51	0.95	
Ashok Leyland Ltd	INE208A01029	Agricultural, Commercial & Construction Vehicles	1,60,000	281.02	0.95	
NMDC Ltd	INE584A01023	Minerals & Mining	3,17,250	279.81	0.94	
Glenmark Pharmaceuticals Ltd	INE935A01035	Pharmaceuticals & Biotechnology	11,250	279.00	0.94	
Vedanta Ltd	INE205A01025	Diversified Metals	1,00,050	278.34	0.94	
Indian Oil Corporation Ltd	INE242A01010	Petroleum Products	1,99,875	278.09	0.94	
Federal Bank Ltd	INE171A01029	Banks	77,500	276.44	0.93	
Premier Energies Ltd	INE085701011	Electrical Equipment	26,650	276.17	0.93	
BSE Ltd	INE118H01025	Capital Markets	8,400	275.69	0.93	
Union Bank Of India	INE692A01016	Banks	1,46,025	275.45	0.93	
HDFC Asset Management Co Ltd	INE127D01025	Capital Markets	10,500	275.32	0.93	
Container Corporation Of India Ltd	INE111A01025	Transport Services	53,750	275.15	0.93	
Oberoi Realty Ltd	INE093I01010	Realty	14,700	274.60	0.92	
Fortis Healthcare Ltd	INE061F01013	Healthcare Services	30,225	274.11	0.92	
Hyundai Motor India Ltd	INE0V6F01027	Automobiles	12,375	272.87	0.92	
Patanjali Foods Ltd	INE619A01035	Agricultural Food & other Products	78,475	270.74	0.91	
Hindustan Petroleum Corporation Ltd	INE094A01015	Petroleum Products	72,900	266.63	0.90	
Punjab National Bank	INE038A01022	Banks	2,32,000	265.01	0.89	
Hindalco Industries Ltd	INE038A01020	Non - Ferrous Metals	25,900	263.00	0.89	
Power Finance Corporation Ltd	INE134E01011	Finance	75,400	253.57	0.85	
Hy-Tech Engineers Ltd	INE0LEG01024	Industrial Manufacturing	1,07,692	57.08	0.19	
Symbiotec Pharamlab Ltd	INE899I01028	Pharmaceuticals & Biotechnology	2,085	20.60	0.07	
Sub Total				10,962.03	36.90	
Real Estate Investment Trust						
Embassy Office Parks REIT	INE041025011	Realty	196083	859.78	2.89	
Brookfield India Real Estate Trust	INE0FDU25010	Realty	105800	361.53	1.22	
Mindspace Business Parks REIT	INE0CCU25019	Realty	29790	147.71	0.50	
Sub Total				1,369.03	4.61	
Index Options						
NIFTY (Put Option)		Index	22,035	16.14	0.05	
BANKNIFTY (Put Option)		Index	2,370	4.36	0.01	
NIFTY (Put Option)		Index	4,875	3.26	0.01	
NIFTY (Call Option)		Index	-5,655	-4.06	-0.01	
BANKNIFTY (Call Option)		Index	-2,370	-6.54	-0.02	
Sub Total				13.16	0.04	
Stock Options						
Power Finance Corporation Ltd (Put Option)		Finance	37,700	4.34	0.01	
Premier Energies Ltd (Put Option)		Electrical Equipment	13,650	3.54	0.01	
BSE Ltd (Put Option)		Capital Markets	4,200	3.10	0.01	
Hindustan Petroleum Corporation Ltd (Put Option)		Petroleum Products	36,450	3.08	0.01	
Hindalco Industries Ltd (Put Option)		Non - Ferrous Metals	13,300	3.00	0.01	
HDFC Asset Management Co Ltd (Put Option)		Capital Markets	5,100	2.79	0.01	
Patanjali Foods Ltd (Put Option)		Agricultural Food & other Products	38,700	2.55	0.00*	
Indian Oil Corporation Ltd (Put Option)		Petroleum Products	97,500	2.54	0.00*	
Varun Beverages Ltd (Put Option)		Beverages	35,700	2.50	0.00*	
Vedanta Ltd (Put Option)		Diversified Metals	49,450	2.45	0.00*	
Life Insurance Corporation Of India (Put Option)		Insurance	32,200	2.35	0.00*	
Oberoi Realty Ltd (Put Option)		Realty	7,350	2.28	0.00*	
Punjab National Bank (Put Option)		Banks	1,20,000	2.22	0.00*	
Federal Bank Ltd (Put Option)		Banks	40,000	2.20	0.00*	
Union Bank Of India (Put Option)		Banks	75,225	2.14	0.00*	
GAIL (India) Ltd (Put Option)		Gas	78,100	2.06	0.00*	
Crompton Greaves Consumer Electricals Ltd (Put Option)		Consumer Durables	64,500	1.97	0.00*	
Container Corporation of India Ltd (Put Option)		Transport Services	26,250	1.86	0.00*	
Tata Steel Ltd (Put Option)		Ferrous Metals	82,500	1.86	0.00*	
TVS Motor Co Ltd (Put Option)		Automobiles	3,500	1.83	0.00*	
NMDC Ltd (Put Option)		Minerals & Mining	1,62,000	1.81	0.00*	
Ashok Leyland Ltd (Put Option)		Agricultural, Commercial & Construction Vehicles	80,000	1.79	0.00*	
Sona Blw Precision Forgings Ltd (Put Option)		Auto Components	18,375	1.74	0.00*	
Fortis Healthcare Ltd (Put Option)		Healthcare Services	14,725	1.70	0.00*	
Solar Industries India Ltd (Put Option)		Chemicals & Petrochemicals	700	1.59	0.00*	
Hyundai Motor India Ltd (Put Option)		Automobiles	6,325	1.45	0.00*	
SBI Life Insurance Co Ltd (Put Option)		Insurance	8,625	1.29	0.00*	
Tata Consumer Products Ltd (Put Option)		Agricultural Food & Other Products	14,300	1.23	0.00*	
Glenmark Pharmaceuticals Ltd (Put Option)		Pharmaceuticals & Biotechnology	5,625	1.04	0.00*	
Colgate Palmolive (India) Ltd (Put Option)		Personal Products	8,250	0.85	0.00*	
LIC Housing Finance Ltd (Put Option)		Finance	28,000	0.59	0.00*	
Axis Bank Ltd (Put Option)		Banks	11,250	0.47	0.00*	
Divi's Laboratories Ltd (Put Option)		Pharmaceuticals & Biotechnology	1,600	0.22	0.00*	
HDFC Asset Management Co Ltd (Call Option)		Capital Markets	-10,500	-2.22	-0.00*	
Life Insurance Corporation Of India (Call Option)		Insurance	-64,400	-2.25	-0.00*	
Hindalco Industries Ltd (Call Option)		Non - Ferrous Metals	-25,900	-2.27	-0.00*	
Indian Oil Corporation Ltd (Call Option)		Petroleum Products	-1,99,875	-2.86	-0.01	
Punjab National Bank (Call Option)		Banks	-2,32,000	-2.97	-0.01	
Power Finance Corporation Ltd (Call Option)		Finance	-75,400	-3.36	-0.01	
GAIL (India) Ltd (Call Option)		Gas	-1,59,750	-3.82	-0.01	
Federal Bank Ltd (Call Option)		Banks	-77,500	-3.95	-0.01	
Hindustan Petroleum Corporation Ltd (Call Option)		Petroleum Products	-72,900	-4.56	-0.02	
NMDC Ltd (Call Option)		Minerals & Mining	-3,17,250	-4.70	-0.02	
Union Bank Of India (Call Option)		Banks	-1,46,025	-4.94	-0.02	
Oberoi Realty Ltd (Call Option)		Realty	-14,700	-5.14	-0.02	
Patanjali Foods Ltd (Call Option)		Agricultural Food & other Products	-78,475	-6.08	-0.02	
Hyundai Motor India Ltd (Call Option)		Automobiles	-12,375	-7.28	-0.02	
SBI Life Insurance Co Ltd (Call Option)		Insurance	-16,875	-7.69	-0.03	
Container Corporation of India Ltd (Call Option)		Transport Services	-53,750	-7.98	-0.03	
Tata Steel Ltd (Call Option)		Ferrous Metals	-1,62,250	-8.08	-0.03	
Premier Energies Ltd (Call Option)		Electrical Equipment	-26,650	-8.57	-0.03	
Sona Blw Precision Forgings Ltd (Call Option)		Auto Components	-36,750	-8.62	-0.03	
Varun Beverages Ltd (Call Option)		Beverages	-71,400	-8.75	-0.03	
Tata Consumer Products Ltd (Call Option)		Agricultural Food & Other Products	-28,600	-8.81	-0.03	
Glenmark Pharmaceuticals Ltd (Call Option)		Pharmaceuticals & Biotechnology	-11,250	-8.98	-0.03	
Fortis Healthcare Ltd (Call Option)		Healthcare Services	-30,225	-9.19	-0.03	
TVS Motor Co Ltd (Call Option)		Automobiles	-6,825	-9.30	-0.03	
Solar Industries India Ltd (Call Option)		Chemicals & Petrochemicals	-1,400	-9.40	-0.03	

Axis Bank Ltd (Call Option)		Banks	-22,500	-9.42	-0.03	
Vedanta Ltd (Call Option)		Diversified Metals	-1,00,050	-9.95	-0.03	
BSE Ltd (Call Option)		Capital Markets	-8,400	-10.16	-0.03	
Ashok Leyland Ltd (Call Option)		Agricultural, Commercial & Construction Vehicles	-1,60,000	-10.18	-0.03	
Colgate Palmolive (India) Ltd (Call Option)		Personal Products	-16,225	-12.39	-0.04	
Crompton Greaves Consumer Electricals Ltd (Call Option)		Consumer Durables	-1,29,000	-12.96	-0.04	
Dil's Laboratories Ltd (Call Option)		Pharmaceuticals & Biotechnology	-3,200	-15.84	-0.05	
LIC Housing Finance Ltd (Call Option)		Finance	-55,000	-29.77	-0.10	
Sub Total				-195.98	-0.66	
(b) Unlisted				NIL	NIL	
Sub Total				NIL	NIL	
Total				12,148.24	40.90	
Debt Instruments						
(a) Listed / awaiting listing on Stock Exchanges						
Non - Convertible Debentures						
7.9% Bajaj Finance Ltd (13-Apr-2028) **	INE296A07S18	CRISIL AAA	200	1,996.67	6.72	7.97%
8.12% L&T Finance Ltd (29-Jun-2029) **	INE498L07210	CRISIL AAA	1,500	1,503.95	5.06	8.00%
7.7% National Bank For Agriculture & Rural Development (30-Sep-2027) **	INE261F08E19	CRISIL AAA	1,000	1,001.19	3.37	7.56%
8.1% Aditya Birla Capital Ltd (07-Sep-2029) **	INE860H071A2	CARE AAA	1,000	1,001.11	3.37	8.06%
Sub Total				5,502.92	18.53	
(b) Privately Placed / Unlisted						
Sub Total				NIL	NIL	
Total				5,502.92	18.53	
Money Market Instruments						
Commercial Paper						
Small Industries Development Bank Of India (03-Sep-2026)	INE556F14MI3	CRISIL A1+	500	2,499.18	8.41	6.01%
Sub Total				2,499.18	8.41	
Treasury Bill						
91 DTB (05-NOV-2026)	IN002026X180	SOVEREIGN	10,00,000	990.75	3.34	5.25%
91 DTB (19-NOV-2026)	IN002026X206	SOVEREIGN	10,00,000	988.74	3.33	5.26%
91 DTB (17-SEP-2026)	IN002026X115	SOVEREIGN	5,00,000	498.91	1.68	5.00%
Sub Total				2,478.39	8.34	
Total				4,977.57	16.76	
Infrastructure Investment Trust						
IndiGrid Infrastructure Trust	INE219X23014	Power	1,96,477	345.01	1.16	
Cube Highways Trust	INE0NR623014	Transport Infrastructure	49,643	77.96	0.26	
Citius TransNet Investment Trust	INE2Q7823014	Transport Infrastructure	26,083	29.89	0.10	
Total				452.86	1.52	
TREPS				9,098.68	30.63	4.69%
Margin on Derivatives				150.00	0.50	
Net Receivables / (Payables)				-2,625.39	-8.84	
Grand Total				29,704.88	100.00	

Derivatives

Name of the Instrument	Long / Short	Industry Classification	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets
Index future					
BANKNIFTY 29-Sep-26 FUT	Long	Index	2370	1,371.93	4.62
NIFTY 29-Sep-26 FUT	Long	Index	5655	1,371.42	4.62
Sub Total				2,743.34	9.24
Stock Future					
Life Insurance Corporation Of India 29-Sep-26 FUT	Short	Insurance	-51,800	-216.94	-0.73
Ambuja Cements Ltd 29-Sep-26 FUT	Short	Cement & Cement Products	-1,62,000	-657.48	-2.21
Indian Hotels Co Ltd 29-Sep-26 FUT	Short	Leisure Services	-1,13,000	-817.67	-2.75
Sub Total				-1,692.08	-5.70
Total				1,051.26	3.54

* Less Than 0.01% of Net Asset Value

** Non- Traded Security

- (1) There is no security which is in default beyond its maturity/ interest payment date.
(2) Aggregate value of illiquid equity shares of the fund amounts to Rs. Nil and their percentage to net asset value is Nil.
(3) Plan/ Option wise per unit net asset value are as follows:

Plan/ Option	As on July 31, 2026	As on August 31, 2026
Direct Plan - Growth Option	10.0501	10.1921
Regular Plan - Growth Option	10.0453	10.1773

(4) There was no distribution (of income and capital) during the Month ended August 31, 2026.

(5) Exposure to Derivative Instruments as on Aug 31, 2026:

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

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained in Rs. Lakhs
NIFTY 29-Sep-26 FUT	Long	24,349.52	24,251.40	29.28
BANKNIFTY 29-Sep-26 FUT	Long	57,737.14	57,887.20	57.33
Life Insurance Corporation Of India 29-Sep-26 FUT	Short	428.19	418.80	46.73

Total percentage of existing assets hedged through futures: 8.51%

For the Month ended Aug 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 in Rs. Lakhs	Gross Notional Value of contracts where futures were sold in Rs. Lakhs	Net Profit/Loss value on all contracts in Rs. Lakhs
66	96	471.10	959.24	(11.72)

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

Underlying	Long/Short	Futures Price When purchased	Current price of the contract	Margin maintained in Rs. Lakhs
Indian Hotels Co Ltd 29-Sep-26 FUT	Short	725.95	723.60	148.91
Ambuja Cements Ltd 29-Sep-26 FUT	Short	412.98	405.85	222.82

Total exposure due to futures (non hedging positions) as a percentage of net assets:-4.97%

For the Month ended August 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 in Rs. Lakhs	Gross Notional Value of contracts where futures were sold in Rs. Lakhs	Net Profit/Loss value on all contracts in Rs. Lakhs
100	48	491.50	256.56	38.88

c) Hedging Positions through call options written as on August 31, 2026.

Underlying	Number of contracts Sold	% of Underlying Shares	Options Price When Sold	Current option price	Margin maintained in Rs. Lakhs
NIFTY	87	100	108.97	71.75	29.28
BANKNIFTY	79	100	290.17	276.05	57.33
Ashok Leyland Ltd	32	100	5.04	6.36	63.37
Axis Bank Ltd	36	100	26.45	41.85	58.00
BSE Ltd	42	100	145.34	121	70.50
Colgate Palmolive (India) Ltd	59	100	66.54	76.35	53.84
Container Corporation Of India Ltd	43	100	15.94	14.85	52.09
Crompton Greaves Consumer Electricals Ltd	60	100	9.78	10.05	100.78
Diw's Laboratories Ltd	32	100	155.25	495.05	67.31
Federal Bank Ltd	31	100	6.44	5.1	46.08
Fortis Healthcare Ltd	39	100	30.33	30.4	51.55
GAIL (India) Ltd	45	100	3.82	2.39	48.98
Glenmark Pharmaceuticals Ltd	30	100	41.24	79.85	95.80
HDFC Asset Management Co Ltd	35	100	68.32	21.1	46.21
Hindalco Industries Ltd	37	100	18.28	8.75	37.37
Hindustan Petroleum Corporation Ltd	36	100	11.91	6.25	52.85
Hyundai Motor India Ltd	45	100	42.03	58.8	47.22
Indian Oil Corporation Ltd	41	100	2.66	1.43	44.28
LIC Housing Finance Ltd	55	100	18.36	54.13	113.04
Life Insurance Corporation Of India	46	55.42	6.26	3.5	58.10
NMDC Ltd	47	100	1.77	1.48	93.01
Oberoi Realty Ltd	42	100	42.87	34.95	46.36
Patanjali Foods Ltd	73	100	12.24	7.75	88.94
Power Finance Corporation Ltd	58	100	9.91	4.45	39.50
Premier Energies Ltd	41	100	39.76	32.15	63.19
Punjab National Bank	29	100	2.08	1.28	80.53
SBI Life Insurance Co Ltd	45	100	48.03	45.55	46.12
Solar Industries India Ltd	28	100	544.20	671.35	59.08
Sona Blw Precision Forgings Ltd	30	100	24.93	23.45	52.62
Tata Consumer Products Ltd	52	100	29.23	30.8	47.65
Tata Steel Ltd	59	100	5.12	4.98	47.73
TVS Motor Co Ltd	39	100	140.54	136.25	48.67
Union Bank Of India	33	100	3.99	3.38	54.21
Varun Beverages Ltd	56	100	14.28	12.25	46.26
Vedanta Ltd	87	100	8.12	9.95	94.00

Total percentage of existing assets hedged through options is 0.92%.
For the Month ended August 31, 2026 following were the hedging transactions through call options written which have been squared off/expired:

Number of contracts entered	Gross Notional Value of contracts entered into (Rs.)	Net profit/ (loss) on all contracts (premium paid treated as (loss)) (RS. Lakhs)
1110	196.39	27.40

d) Hedging positions through Put options as on August 31, 2026

Underlying	Number of Contracts	Option Price when purchased	Current Option Price
Fortis Healthcare Ltd	19	13.28	11.55
SBI Life Insurance Co Ltd	23	13.60	14.90
Solar Industries India Ltd	14	414.40	227.05
Patanjali Foods Ltd	36	7.15	6.60
LIC Housing Finance Ltd	28	4.26	2.11
Hindustan Petroleum Corporation Ltd	18	4.93	8.45
NIFTY	75	69.94	66.90
Glenmark Pharmaceuticals Ltd	15	47.28	18.55
Colgate Palmolive (India) Ltd	30	11.54	10.25
Tata Consumer Products Ltd	26	8.62	8.60
Vedanta Ltd	43	6.44	4.95
NMDC Ltd	24	1.39	1.12
Punjab National Bank	15	1.46	1.85
Premier Energies Ltd	21	24.41	25.90
Sona Blw Precision Forgings Ltd	15	9.37	9.45
Hyundai Motor India Ltd	23	36.12	22.95
Container Corporation Of India Ltd	21	6.96	7.10
BSE Ltd	21	80.58	73.80
Oberoi Realty Ltd	21	32.87	31.00
HDFC Asset Management Co Ltd	17	24.58	54.75
Axis Bank Ltd	18	10.31	4.15
Federal Bank Ltd	16	5.77	5.50
Power Finance Corporation Ltd	29	6.16	11.50
Crompton Greaves Consumer Electricals Ltd	30	3.16	3.05
Varun Beverages Ltd	28	5.73	7.00
Union Bank Of India	17	2.72	2.85
Diw's Laboratories Ltd	16	104.22	13.50
GAIL (India) Ltd	22	2.00	2.64
Tata Steel Ltd	30	2.09	2.25
Life Insurance Corporation Of India	23	5.65	7.30
Hindalco Industries Ltd	19	14.69	22.55
TVS Motor Co Ltd	20	47.85	52.40
BANKNIFTY	79	260.76	183.95
Ashok Leyland Ltd	16	3.47	2.24
Indian Oil Corporation Ltd	20	1.69	2.61
NIFTY	339	78.38	73.25

Total percentage of existing assets hedged through put options: 0.30%

For the Month ended August 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 entered into (Rs.)	Net profit/ (loss) on all contracts (premium paid treated as (loss)) (RS. Lakhs)
829	12.25	(70.90)

e) Other than hedging positions through options as on August 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 August 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 in Rs. Lakhs	Net profit/ (loss) on all contracts (premium paid treated as (loss))
Nil		

f) Hedging positions through Swaps as on August 31, 2026 - Nil

(6) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at August 31, 2026 is Rs. Nil.
(7) During the period, the portfolio turnover ratio is 0.89 times.
(8) Repo transactions in corporate debt securities as on August 31, 2026 is Rs. Nil.

Risk-band of the Investment Strategy:



Benchmark Risk-band:
Benchmark Name - Nifty 50 Hybrid Composite Debt 50:50 Index (TRI)

