

# BlackRock Managed Index Portfolios – Defensive Class D5 Hedged British Pound BlackRock Strategic Funds

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 30-Jun-2024. All other data as at 09-Jul-2024.

This document is marketing material. For Investors in the UK. Investors should read the KIID/PRIPs document and prospectus prior to investing, and should refer to the prospectus for the funds full list of risks.

## FUND OVERVIEW

- The Fund aims to provide a return on your investment through a combination of capital growth and income commensurate with a defensive level of risk and in a manner consistent with the principles of environmental, social and governance (ESG) investing.
- The Fund will seek to achieve its investment objective by obtaining indirect exposure to equity securities (e.g. shares), equity-related (ER) securities, fixed income (FI) securities (such as bonds), FI-related securities, alternative assets (such as property and 'hard' commodities, but excluding 'soft' commodities), cash and deposits. FI securities include money market instruments (MMIs) (i.e. debt securities with short term maturities). ER securities and FI-related securities include financial derivative instruments (FDIs) (i.e. investments the prices of which are based on one or more underlying assets). 'Hard' commodities are commodities which are natural resources that are mined or extracted (e.g. gold, aluminium, copper, oil and natural gas) and 'soft' commodities are commodities which are agricultural products or livestock (e.g. corn, wheat, coffee, sugar, soybeans and pork).
- The Fund seeks to invest at least 80% of its total assets in accordance with its ESG Policy as disclosed in the Fund's ESG Policy in the Prospectus

## RISK INDICATOR

### Lower Risk

Potentially Lower Rewards

### Higher Risk

Potentially Higher Rewards



**CAPITAL AT RISK:** The value of investments and the income from them can fall as well as rise and are not guaranteed. Investors may not get back the amount originally invested.

## KEY RISKS:

- Credit risk, changes to interest rates and/or issuer defaults will have a significant impact on the performance of fixed income securities. Potential or actual credit rating downgrades may increase the level of risk.
- The value of equities and equity-related securities can be affected by daily stock market movements. Other influential factors include political, economic news, company earnings and significant corporate events.
- The Fund seeks to exclude companies engaging in certain activities inconsistent with ESG criteria. Investors should therefore make a personal ethical assessment of the Fund's ESG screening prior to investing in the Fund. Such ESG screening may adversely affect the value of the Fund's investments compared to a fund without such screening.
- Counterparty Risk: The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Fund to financial loss.
- Liquidity Risk: Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily.

## RATINGS



## KEY FACTS

**Asset Class :** Multi Asset

**Fund Launch Date :** 10-Apr-2015

**Share Class Launch Date :** 10-Apr-2015

**Fund Base Currency :** EUR

**Share Class Currency :** GBP

**Use of Income :** Distributing

**Net Assets of Fund (M) :** 151.44 EUR

**Morningstar Category :** GBP Allocation 20-40% Equity

**SFDR Classification :** Article 8

**Domicile :** Luxembourg

**ISIN :** LU1191062659

**Management Company :** BlackRock (Luxembourg) S.A.

\* or currency equivalent

## FEES AND CHARGES

**Annual Management Fee :** 0.37%

**Ongoing Charge :** 0.36%

**Performance Fee :** 0.00%

## DEALING INFORMATION

**Minimum Initial Investment :** 100,000 GBP \*

**Settlement :** Trade Date + 3 days

**Dealing Frequency :** Daily, forward pricing basis

\* or currency equivalent

## PORTFOLIO MANAGER(S)

Rafael Iborra

Christopher Downing

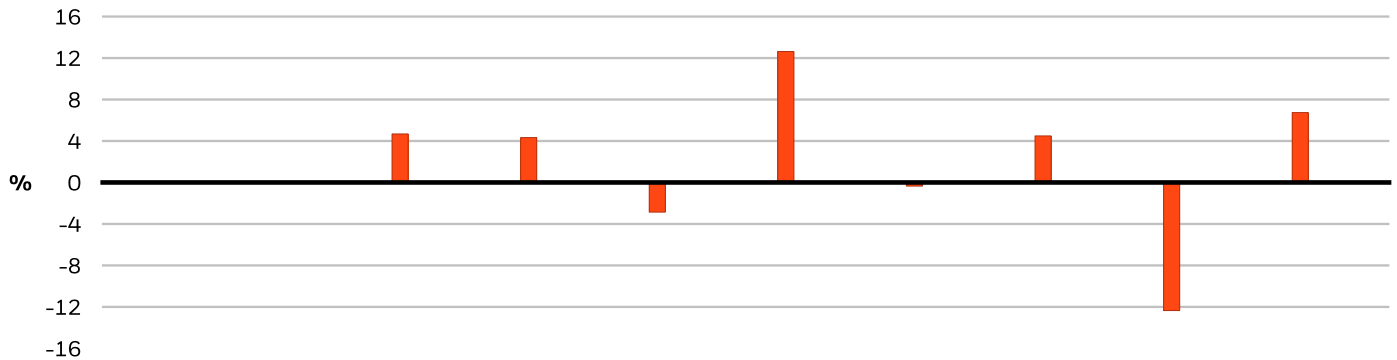
Steve Walker

# BlackRock Managed Index Portfolios - Defensive



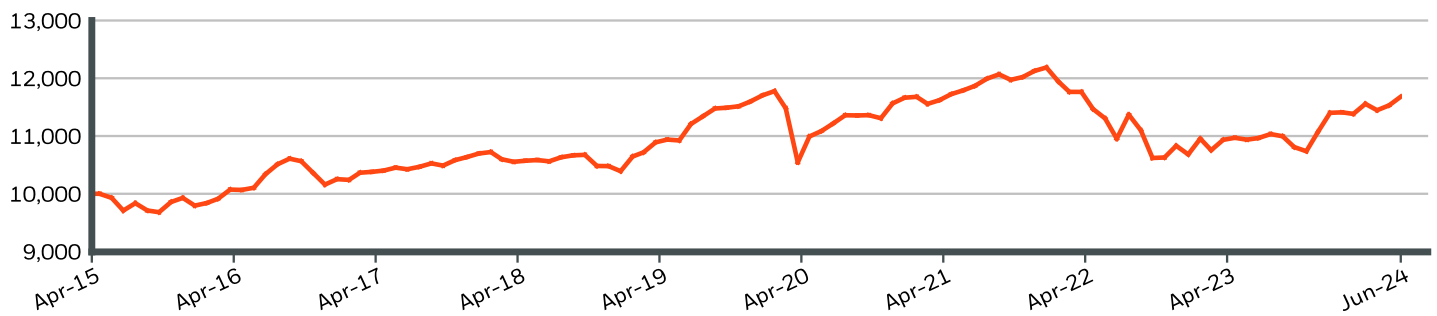
## Class D5 Hedged British Pound BlackRock Strategic Funds

### CALENDAR YEAR PERFORMANCE



	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Share Class	-	-	4.68	4.33	-2.86	12.63	-0.35	4.49	-12.35	6.74

### GROWTH OF HYPOTHETICAL 10,000 GBP SINCE INCEPTION



### CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
Share Class	1.30	1.07	2.45	2.45	6.53	-0.53	0.83	1.53

The figures shown relate to past performance. Past performance is not a reliable indicator of current or future performance and should not be the sole factor of consideration when selecting a product or strategy. Share Class and Benchmark performance displayed in GBP, hedged share class benchmark performance is displayed in EUR. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested where applicable. The return of your investment may increase or decrease as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation. **Source:** BlackRock

■ Share Class      BlackRock Managed Index Portfolios - Defensive Class D5 Hedged British Pound

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# BlackRock Managed Index Portfolios - Defensive



## Class D5 Hedged British Pound BlackRock Strategic Funds

### TOP 10 HOLDINGS (%)

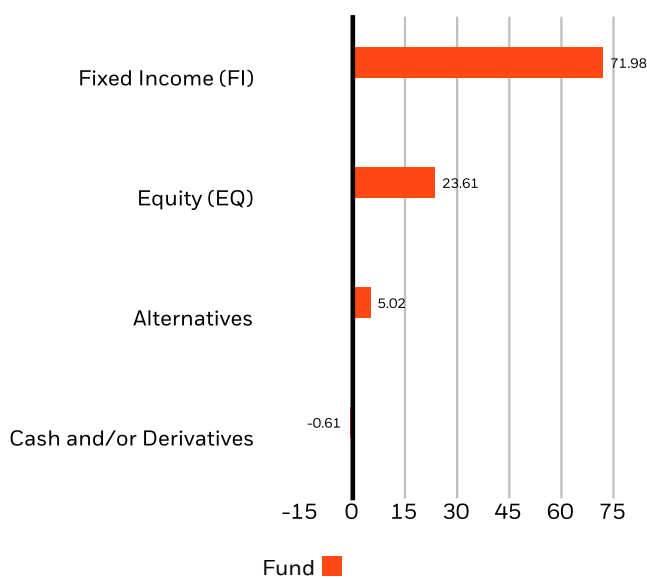
ISHARES EUR GOVT BOND CLIMATE UCIT	12.82%
ISHARES \$ TREASURY BOND 1-3YR UCIT	12.63%
ISHARES EB.REXX GOV GER 0-1YR UCIT	11.36%
ISHARES EURO CORP BOND ESG U EUR A	8.55%
ISHS \$ TRSY BOND 3-7 YR UCITS ETF	6.97%
ISHARES MSCI USA ESG ENHANCE USD A	6.49%
ISHARES PHYSICAL GOLD ETC	5.02%
ISHARES \$ CORP BOND ESG UCIT USD A	5.02%
ISHS CHINA CNY BOND UCITS USD HD D	5.00%
ISH EUR INFL-LKD GOV BND UCITS ETF	3.41%

**Total of Portfolio** **77.27%**  
Holdings subject to change

### PORTFOLIO CHARACTERISTICS

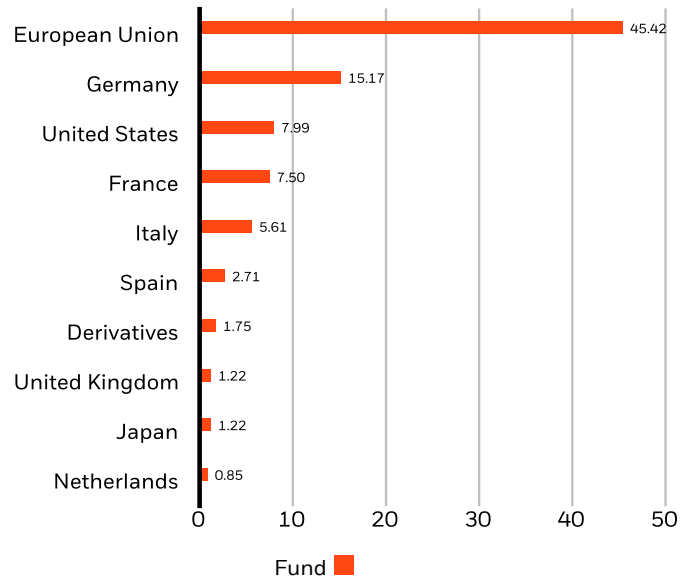
**Weighted Average Market Capitalization (M) :** 5,262 EUR  
**Modified Duration :** 3.75  
**Price to Book Ratio :** 0.00x  
**Price to Earnings Ratio :** 0.00x  
**Number of Holdings :** 30

### ASSET TYPE BREAKDOWN (%)



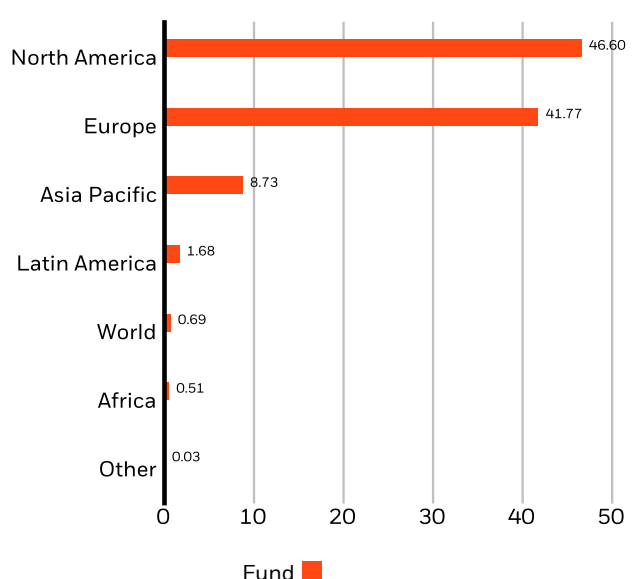
Allocations are subject to change. **Source:** BlackRock

### GEOGRAPHIC BREAKDOWN (%)



Allocations are subject to change. **Source:** BlackRock

### REGIONAL EXPOSURE (%)



Allocations are subject to change. **Source:** BlackRock

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**BlackRock**

## GLOSSARY

**SFDR Classification: Article 8:** Products that promote environmental or social characteristics and promote good governance practices.

**Article 9:** Products that have sustainable investments as an objective and follow good governance practices. **Other:** Products that do not meet the criteria to be classified as Article 8 or 9.

**Modified Duration:** A measure of price sensitivity of a bond to changes in interest rates. The Modified Duration of the fund is calculated as the average of the underlying bonds' modified duration values, adjusted to take account of their relative weight (size) within the fund.

**Price to Earnings:** A valuation ratio of a company's current share price compared to its per-share earnings in the current forecast year, calculated as current share price divided by current earnings per share.

**Average Market Cap:** The average market capitalization of a fund's equity portfolio gives you a measure of the size of the companies in which the fund invests. Market capitalization is calculated by multiplying the number of a company's shares outstanding by its price per share.

**Price to Book Ratio:** represents the ratio of the current closing price of the share to the latest quarter's book value per share.

## IMPORTANT INFORMATION:

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