

**ACTIVE**

# BSF - BlackRock Managed Index Portfolio

## Conservative

### Class D2 Hedged British Pound

#### BlackRock Strategic Funds

**BlackRock****May 2024**

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-May-2024. All other data as at 12-Jun-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 conservative 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, permitted alternative assets, 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).
- The Fund seeks to invest at least 80% of its total assets in accordance with its ESG Policy as disclosed 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 :** 26-Jan-2018  
**Share Class Launch Date :** 26-Jan-2018  
**Fund Base Currency :** EUR  
**Share Class Currency :** GBP  
**Use of Income :** Accumulating  
**Net Assets of Fund (M) :** 119.61 EUR  
**Morningstar Category :** GBP Allocation 40-60% Equity  
**SFDR Classification :** Article 8  
**Domicile :** Luxembourg  
**ISIN :** LU1733247586  
**Management Company :** BlackRock (Luxembourg) S.A.  
 \* or currency equivalent

#### FEES AND CHARGES

**Annual Management Fee :** -  
**Ongoing Charge :** 0.36%  
**Performance Fee :** -

#### DEALING INFORMATION

**Minimum Initial Investment :** 100,000 GBP \*  
**Settlement :** Trade Date + 3 days  
**Dealing Frequency :** Daily, forward pricing basis  
 \* or currency equivalent

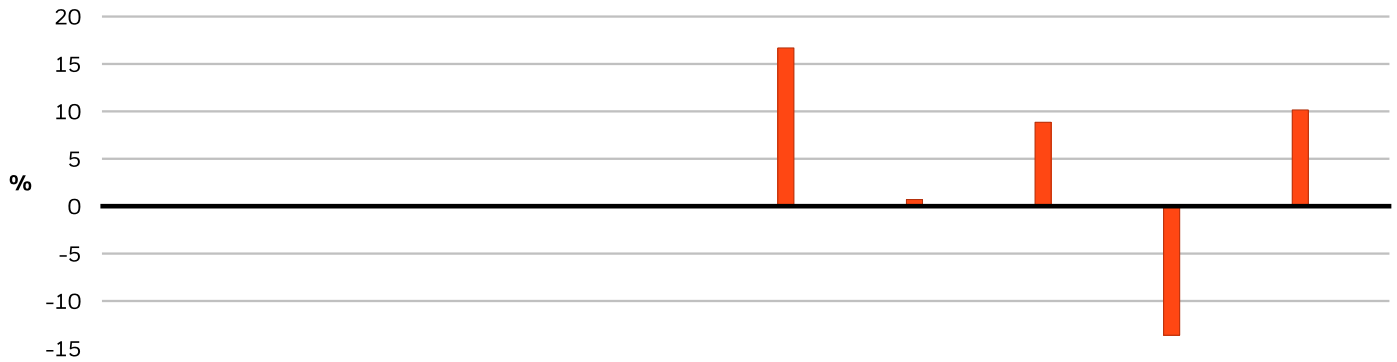
#### PORTFOLIO MANAGER(S)

Rafael Iborra  
 Christopher Downing  
 Steve Walker

**BSF - BlackRock Managed Index Portfolio  
Conservative  
Class D2 Hedged British Pound  
BlackRock Strategic Funds**

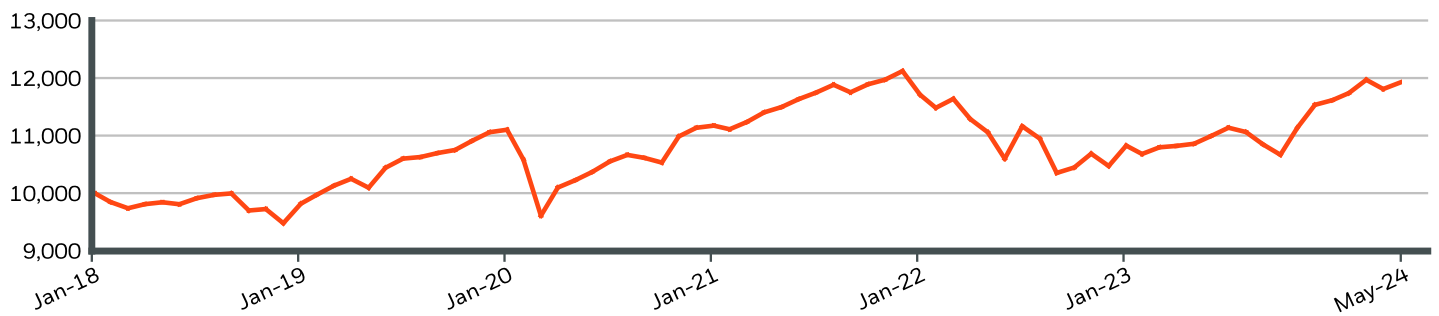


**CALENDAR YEAR PERFORMANCE**



|             | 2014 | 2015 | 2016 | 2017 | 2018 | 2019  | 2020 | 2021 | 2022   | 2023  |
|-------------|------|------|------|------|------|-------|------|------|--------|-------|
| Share Class | -    | -    | -    | -    | -    | 16.69 | 0.70 | 8.85 | -13.61 | 10.15 |

**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 | 0.99           | 1.61 | 7.09 | 3.40 | 9.84 | 1.23                | 3.39 | 2.76            |

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      BSF - BlackRock Managed Index Portfolio Conservative Class D2 Hedged British Pound

**Contact Us**

For EMEA: +44 (0) 20 7743 3300 • [www.blackrock.com](http://www.blackrock.com) • [investor.services@blackrock.com](mailto:investor.services@blackrock.com)

# BSF - BlackRock Managed Index Portfolio

## Conservative

### Class D2 Hedged British Pound

#### BlackRock Strategic Funds



#### TOP 10 HOLDINGS (%)

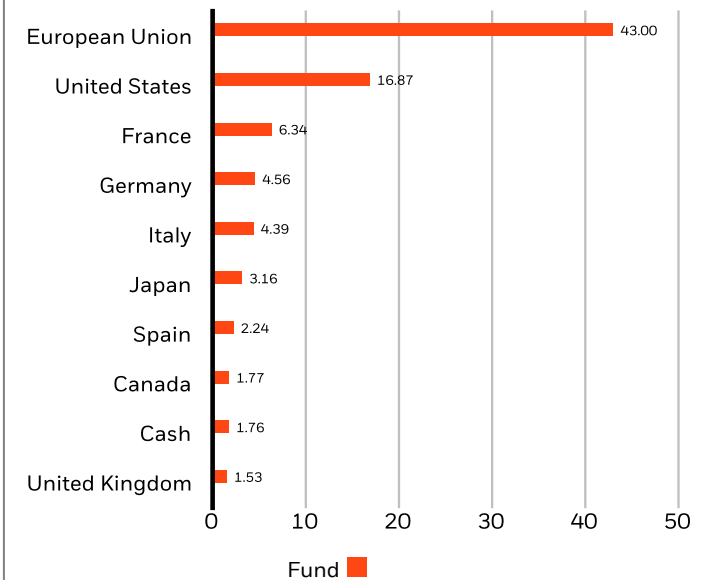
|                                     |               |
|-------------------------------------|---------------|
| ISHARES MSCI USA ESG ENHANCE USD A  | 13.05%        |
| ISHARES EUR GOVT BOND CLIMATE UCIT  | 8.93%         |
| ISHARES \$ TREASURY BOND 3-7YR UC   | 8.76%         |
| ISHARES EURO CORP BOND ESG U EUR A  | 7.12%         |
| ISHARES MSCI USA ESG SCREENED UCIT  | 7.09%         |
| ISHARES \$ TREASURY BOND 1-3YR UCIT | 6.66%         |
| ISHARES \$ CORP BOND ESG UCIT USD A | 5.03%         |
| ISHS CHINA CNY BOND UCITS USD HD D  | 4.07%         |
| ISHARES MSCI EM ESG ENHANCED USD A  | 3.73%         |
| ISHARES PHYSICAL GOLD ETC           | 2.97%         |
| <b>Total of Portfolio</b>           | <b>67.41%</b> |

Holdings subject to change

#### PORTFOLIO CHARACTERISTICS

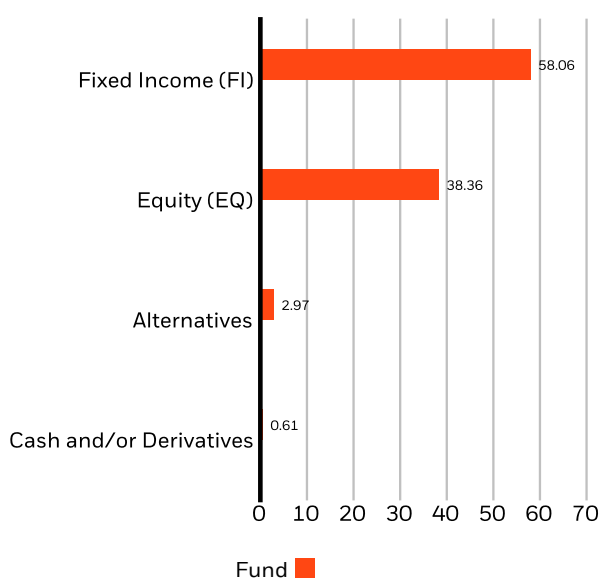
**Weighted Average Market Capitalization (M) :** 5,949 EUR  
**Modified Duration :** 2.90  
**Price to Book Ratio :** 0.00x  
**Price to Earnings Ratio :** 0.00x  
**Number of Holdings :** 30

#### GEOGRAPHIC BREAKDOWN (%)



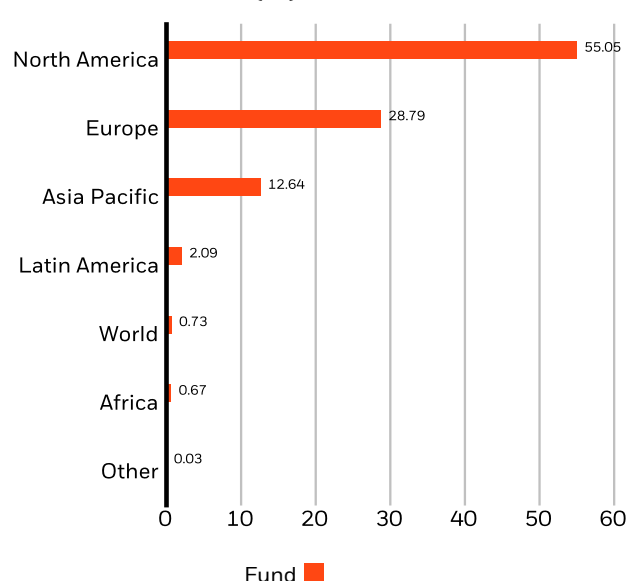
Allocations are subject to change. Source: BlackRock

#### ASSET TYPE BREAKDOWN (%)



Allocations are subject to change. Source: BlackRock

#### REGIONAL EXPOSURE (%)



Allocations are subject to change. Source: BlackRock

#### Contact Us

For EMEA: +44 (0) 20 7743 3300 • [www.blackrock.com](http://www.blackrock.com) • [investor.services@blackrock.com](mailto:investor.services@blackrock.com)

# BSF – BlackRock Managed Index Portfolio

## Conservative

### Class D2 Hedged British Pound

#### BlackRock Strategic Funds

**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:

The Morningstar Medalist Rating™ is the summary expression of Morningstar's forward-looking analysis of investment strategies using a rating scale of Gold, Silver, Bronze, Neutral, and Negative. The ratings indicate which investments Morningstar believes are likely to outperform a relevant index or peer group average on a risk-adjusted basis over time. Analysts assign three pillar ratings (People, Parent and Process) based on their qualitative assessment, subject to the oversight of the Analyst Rating Committee, and monitor and reevaluate them at least every 14 months. For more detailed information about these ratings and methodology, please go to [global.morningstar.com/managerdisclosures](https://global.morningstar.com/managerdisclosures). The ratings are not statements of fact, nor credit or risk ratings. The rating (i) should not be used as the sole basis in evaluating an investment product, (ii) involves unknown risks which may cause expectations not to occur or to differ from what was expected, (iii) are not guaranteed to be based on complete or accurate assumptions, (iv) involve the risk that the return target will not be met due to unforeseen changes in management, technology, economic development, interest rate development, operating and/or material costs, competitive pressure, supervisory law, exchange and tax rates, and/or changes in political and social conditions, and (v) should not be considered an offer or solicitation to buy or sell the investment product.

**In the UK and Non-European Economic Area (EEA) countries:** this is issued by BlackRock Investment Management (UK) Limited, authorised and regulated by the Financial Conduct Authority. Registered office: 12 Throgmorton Avenue, London, EC2N 2DL. Tel: + 44 (0)20 7743 3000. Registered in England and Wales No. 02020394. For your protection telephone calls are usually recorded. Please refer to the Financial Conduct Authority website for a list of authorised activities conducted by BlackRock.

**BSF Funds:** This document is marketing material. BlackRock Strategic Funds (BSF) is an open-ended investment company established and domiciled in Luxembourg which is available for sale in certain jurisdictions only. BSF is not available for sale in the U.S. or to U.S. persons. Product information concerning BSF should not be published in the U.S. BlackRock Investment Management (UK) Limited is the Principal Distributor of BSF and may terminate marketing at any time. In the UK, subscriptions in BSF are valid only if made on the basis of the current Prospectus, the most recent financial reports and the Key Investor Information Document, and in EEA and Switzerland subscriptions in BSF are valid only if made on the basis of the current Prospectus, the most recent financial reports and the Packaged Retail and Insurance-based Investment Products Key Information Document (PRIIPs KID) which are available in registered jurisdictions and local language where they are registered, these can be found at [www.blackrock.com](https://www.blackrock.com) on the relevant product pages. Prospectuses, Key Investor Information Documents, PRIIPs KID and application forms may not be available to investors in certain jurisdictions where the Fund in question has not been authorised. Investors should understand all characteristics of the funds objective before investing. For information on investor rights and how to raise complaints please go to <https://www.blackrock.com/corporate/compliance/investor-right> available in local language in registered jurisdictions.

Any research in this document has been procured and may have been acted on by BlackRock for its own purpose. The results of such research are being made available only incidentally. The views expressed do not constitute investment or any other advice and are subject to change. They do not necessarily reflect the views of any company in the BlackRock Group or any part thereof and no assurances are made as to their accuracy.

This document is for information purposes only and does not constitute an offer or invitation to anyone to invest in any BlackRock funds and has not been prepared in connection with any such offer.

© 2024 BlackRock, Inc. All Rights reserved. BLACKROCK, BLACKROCK SOLUTIONS and iSHARES are trademarks of BlackRock, Inc. or its subsidiaries in the United States and elsewhere. All other trademarks are those of their respective owners.

#### Contact Us

For EMEA: +44 (0) 20 7743 3300 • [www.blackrock.com](https://www.blackrock.com) • [investor.services@blackrock.com](mailto:investor.services@blackrock.com)