

BSF Systematic ESG World Equity Fund
Class A2 U.S. Dollar
BlackRock Strategic Funds

December 2024

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Dec-2024. All other data as at 10-Jan-2025.

This document is marketing material. For Investors in the UK. Investors should read the KIID/PRIIPs 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 maximise total return in a manner consistent with the principles of environmental, social and governance “ESG” focused investing.
- The Fund seeks to gain at least 80% of its investments exposure to equity securities of companies domiciled in, or the main business of which is in, developed countries worldwide. This is achieved by investing at least 80% of its total assets in equity securities and other equity-related securities. The Fund may, when determined appropriate, invest in money market instruments (MMIs) (i.e. debt securities with short-term maturities), deposits and cash. The equity-related securities include financial derivative instruments (FDIs) (i.e. investments the prices of which are based on one or more underlying assets).
- The MMIs may be issued by governments, government agencies, companies and supranationals (e.g. the International Bank for Reconstruction and Development) and may be investment grade (i.e. meet a specified level of credit worthiness), non-investment grade or unrated at the time of purchase.

RISK INDICATOR



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:

- 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.
- The Fund uses quantitative models in order to make investment decisions. As market dynamics shift over time, a quantitative model may become less efficient or may even present deficiencies under certain market conditions.
- 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.

RATINGS**



KEY FACTS

Target^{††} : MSCI World Net TR Index
Asset Class : Equity
Fund Launch Date : 20-Aug-2015
Share Class Launch Date : 20-Aug-2015
Share Class Currency : USD
Use of Income : Accumulating
Net Assets of Fund (M) : 1,814.38 USD
Morningstar Category : Global Large-Cap Blend Equity
SFDR Classification : Article 8
Domicile : Luxembourg
ISIN : LU1254583351
Management Company : BlackRock (Luxembourg) S.A.

FEES AND CHARGES

Annual Management Fee : 0.80%
Ongoing Charge : 1.03%
Performance Fee : 0.00%

DEALING INFORMATION

Dealing Frequency : Daily, forward pricing basis
Settlement : Trade Date + 3 days

PORTFOLIO CHARACTERISTICS

Price to Book Ratio : 3.45x
Price to Earnings Ratio : 25.28x
Standard Deviation (3y) : 16.14
3y Beta : 0.94
Number of Holdings : 448

PORTFOLIO MANAGER(S)

Anna Hawley
Richard Mathieson

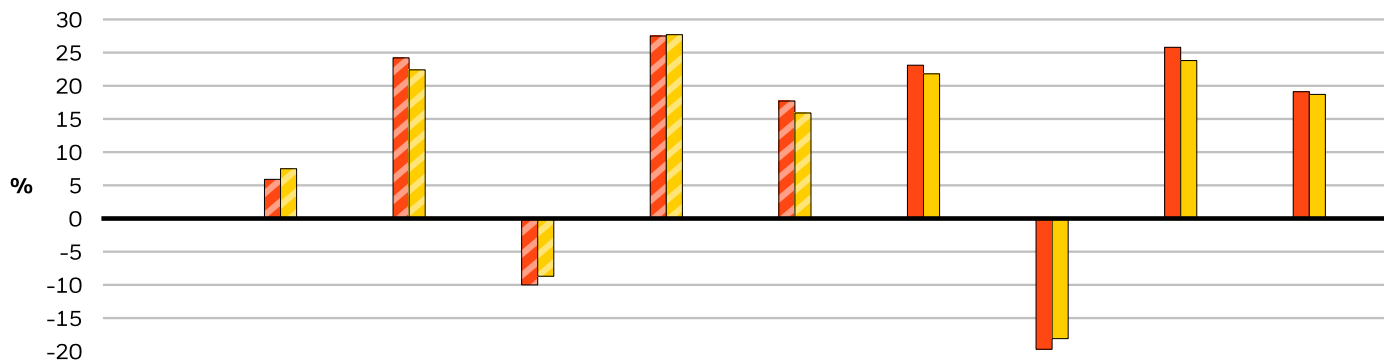
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CALENDAR YEAR PERFORMANCE

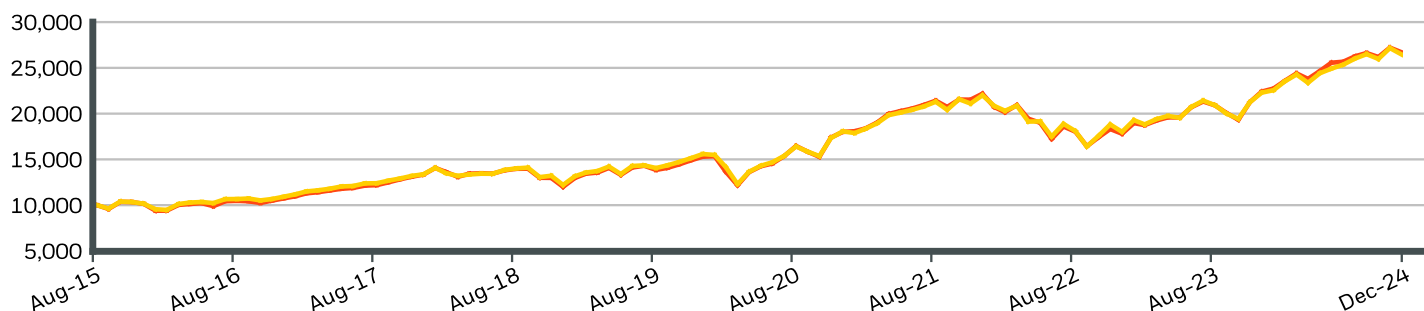


	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Share Class	-	5.90	24.17	-10.03	27.48	17.69	23.15	-19.70	25.84	19.14
Target ^{†1}	-	7.51	22.40	-8.71	27.67	15.90	21.82	-18.14	23.79	18.67

During this period performance was achieved under circumstances that no longer apply.

*On 13 May 2020, the Fund changed its name and investment objective and policy.

GROWTH OF HYPOTHETICAL 10,000 USD SINCE INCEPTION



CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
Share Class	-1.89	0.28	4.43	19.14	19.14	6.38	11.78	10.67
Target ^{†1}	-2.61	-0.16	6.20	18.67	18.67	6.34	11.17	10.59

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 USD, hedged share class benchmark performance is displayed in USD. 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 Systematic ESG World Equity FundClass A2 U.S. Dollar
Target^{†1} MSCI World Net TR Index

Contact Us

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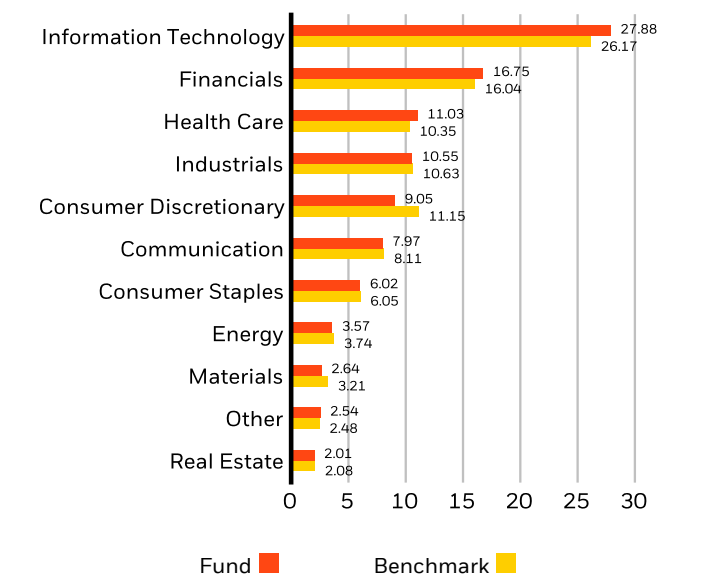


TOP 10 HOLDINGS (%)

APPLE INC	6.13%
NVIDIA CORPORATION	5.32%
MICROSOFT CORPORATION	4.95%
AMAZON.COM INC	3.15%
ALPHABET INC	2.99%
META PLATFORMS INC	1.68%
TESLA INC	1.46%
BANK OF AMERICA CORP	1.18%
WALMART INC	1.05%
SERVICENOW INC	1.05%
Total of Portfolio	28.96%

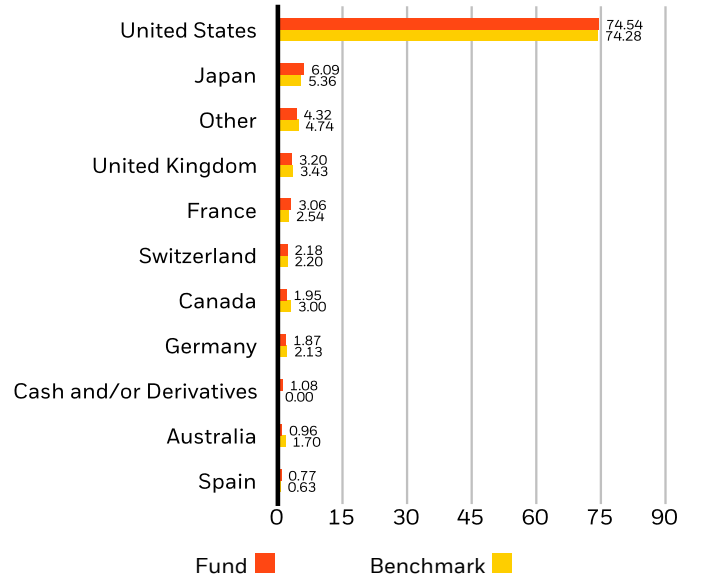
Holdings subject to change

SECTOR BREAKDOWN (%)



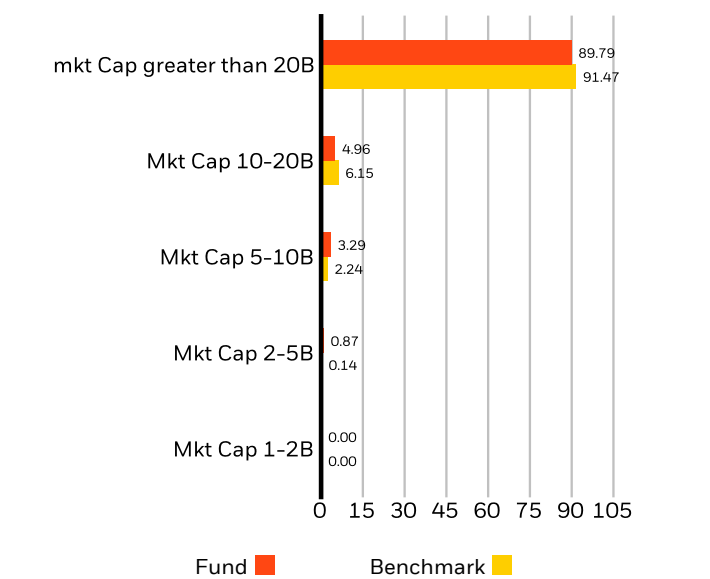
Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management. Allocations are subject to change

GEOGRAPHIC BREAKDOWN (%)



Allocations are subject to change. Source: BlackRock

MARKET CAPITALISATION (%)



Allocations are subject to change. Source: BlackRock

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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.

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.

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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