

# BSF BlackRock Systematic Asia Pacific Equity Absolute Return Fund

## D2 Hgd Euro

June 2024

### BlackRock Strategic Funds

Performance, Portfolio Breakdowns and Net Asset information as at: 30-Jun-2024. All other data as at: 08-Jul-2024.

This document is marketing material. For the Investors in LatAm. 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 achieve a positive absolute return through a combination of capital growth and income on your investment regardless of market conditions in a manner consistent with the principles of environmental, social and governance (ESG) investing.
- The Fund seeks to gain at least 70% of any investment exposure to equity securities (e.g. shares) of companies incorporated or listed in the Asia Pacific region. This is achieved by investing at least 70% of its assets in equity securities, equity-related securities and, when determined appropriate fixed income (FI) securities (such as bonds), money market instruments (MMIs) (i.e. debt securities with short-term maturities), deposits and cash.
- The Fund will take into account ESG criteria when selecting investments as disclosed in the prospectus. For further details please refer to the ESG Policy section of the Fund as set out in the prospectus and at the BlackRock website at [www.blackrock.com/baselinescreens](http://www.blackrock.com/baselinescreens)

#### 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:

- Shares in smaller companies typically trade in less volume and experience greater price variations than larger companies.
- Equities and equity-related securities can be affected by daily stock market movements. Fixed Income securities can be affected by changes to interest rates, credit risk and potential or actual credit rating downgrades. FDIs are highly sensitive to changes in the value of the asset they are based on. The impact is greater where FDIs are used in an extensive or complex way.
- 'Absolute Return' funds may not move in line with market trends or fully benefit from a positive market environment. Emerging markets are generally more sensitive to economic and political conditions than developed markets.
- 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.
- Credit Risk: The issuer of a financial asset held within the Fund may not pay income or repay capital to the Fund when due.
- Liquidity Risk: Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily.

#### RATINGS



#### KEY FACTS

**Comparator<sup>†1</sup>:** 3 Month SOFR Compounded in Arrears plus 26.1 basis point spread

**Asset Class:** Equity

**Fund Launch Date:** 22-Feb-2017

**Share Class Launch Date:** 12-Apr-2017

**Fund Base Currency:** USD

**Share Class Currency:** EUR

**Use of Income:** Accumulating

**Net Assets of Fund (M):** 155.30 USD

**Morningstar Category:** Equity Market Neutral EUR

**SFDR Classification:** Article 8

**Domicile:** Luxembourg

**ISIN:** LU1593227850

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

\* or currency equivalent

#### FEES AND CHARGES

**Annual Management Fee:** 1.00%

**Ongoing Charge:** 1.44%

**Performance Fee:** 20.00%

#### DEALING INFORMATION

**Minimum Initial Investment:** 5,000 EUR \*

**Settlement:** Trade Date + 3 days

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

\* or currency equivalent

#### PORTFOLIO CHARACTERISTICS

**Standard Deviation (3y):** 5.06

**Number of Holdings:** 2,628

#### PORTFOLIO MANAGEMENT

Jeff Shen

Ryan Kim

Rui Zhao

#### TOP 10 HOLDINGS (%)

SINGAPORE	2.70%
TELECOMMUNICATIONS LTD	
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	2.23%
WORLEY LTD	1.79%
COLES GROUP LTD	1.78%
MIZUHO FINANCIAL GROUP INC	1.68%
COCHLEAR LTD	1.46%
REALTEK SEMICONDUCTOR CORP	1.43%
HON HAI PRECISION INDUSTRY CO LTD	1.32%
ALLTOP TECHNOLOGY CO LTD	1.26%

**TOP 10 HOLDINGS (%)**

REA GROUP LTD 1.22%  
**Total of Portfolio 16.87%**

Holdings subject to change

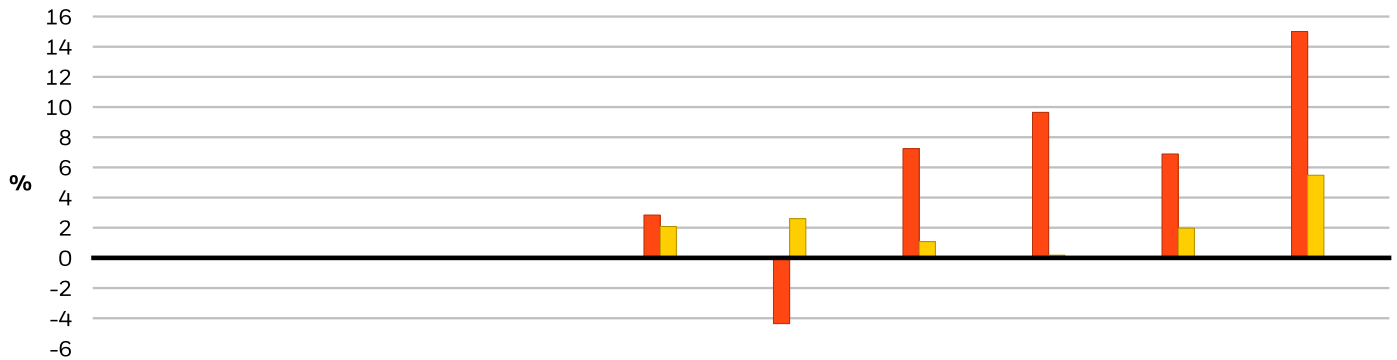
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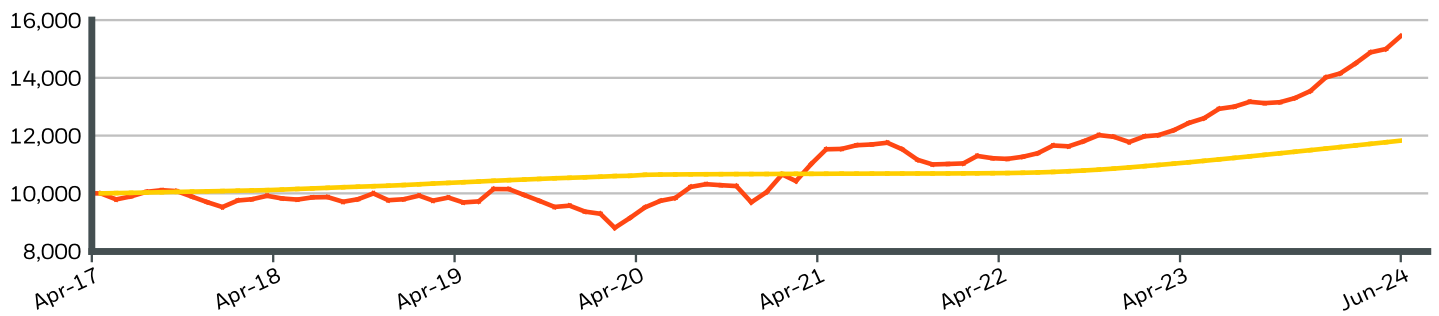


**CALENDAR YEAR PERFORMANCE**



	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
<b>Share Class</b>	-	-	-	-	2.84	-4.36	7.24	9.65	6.89	15.01
<b>Comparator<sup>†1</sup></b>	-	-	-	-	2.08	2.60	1.08	0.18	1.97	5.48

**GROWTH OF HYPOTHETICAL 10,000 EUR SINCE INCEPTION**



**CUMULATIVE & ANNUALIZED PERFORMANCE**

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
<b>Share Class</b>	2.99	6.52	14.06	14.06	19.50	9.81	8.76	6.13
<b>Comparator<sup>†1</sup></b>	0.47	1.42	2.86	2.86	5.81	3.45	2.53	2.36

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 EUR, 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 BlackRock Systematic Asia Pacific Equity Absolute Return FundD2 Hgd Euro
- Comparator<sup>†1</sup> 3 Month SOFR Compounded in Arrears plus 26.1 basis point spread

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**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 Systematic Asia Pacific Equity Absolute Return Fund D2 Hgd Euro 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.

**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.

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