

# BGF Systematic Global Equity High Income Fund

## Class A8 Hedged China OffShore Renminbi BlackRock Global Funds

December 2024

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Dec-2024. All other data as at 13-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 generate a high level of income on your investment.
- The Fund invests globally at least 70% of its total assets in equity securities (e.g. shares).
- In order to achieve its investment objective and policy, the Fund will invest in a variety of investment strategies and instruments. In particular, the Fund will use quantitative (i.e. mathematical or statistical) models in order to achieve a systematic (i.e. rule based) approach to stock selection. This means that stocks will be selected based on their expected contribution to portfolio returns when risk and transaction cost forecasts are taken into account.

### 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:

- 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.
- Risk to Capital Growth: The Fund may pursue investment strategies using derivatives in order to generate income which may have the effect of reducing capital and the potential for long-term capital growth as well as increasing any capital losses.
- This Share Class may pay dividends or take charges from capital. While this may allow more income to be distributed, it may reduce the value of your holdings and impact the potential for long term capital growth.
- 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.

### KEY FACTS

**Constraint<sup>†</sup>:** MSCI ACWI Minimum Volatility Index

**Asset Class :** Equity

**Fund Launch Date :** 13-Oct-2006

**Share Class Launch Date :** 07-Jan-2015

**Fund Base Currency :** USD

**Share Class Currency :** CNH

**Use of Income :** Distributing

**Net Assets of Fund (M) :** 7,285.50 USD

**Morningstar Category :** Other Equity

**SFDR Classification :** Other

**Domicile :** Luxembourg

**ISIN :** LU1149717743

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

### FEES AND CHARGES

**Annual Management Fee :** 1.50%

**Ongoing Charge :** 1.79%

**Performance Fee :** 0.00%

### DEALING INFORMATION

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

**Settlement :** Trade Date + 3 days

### PORTFOLIO CHARACTERISTICS

**Price to Book Ratio :** 2.92x

**Price to Earnings Ratio :** 20.31x

**Standard Deviation (3y) :** 12.35

**3y Beta :** -

**Number of Holdings :** 335

### PORTFOLIO MANAGER(S)

Robert Fisher

Andrew Huzzey

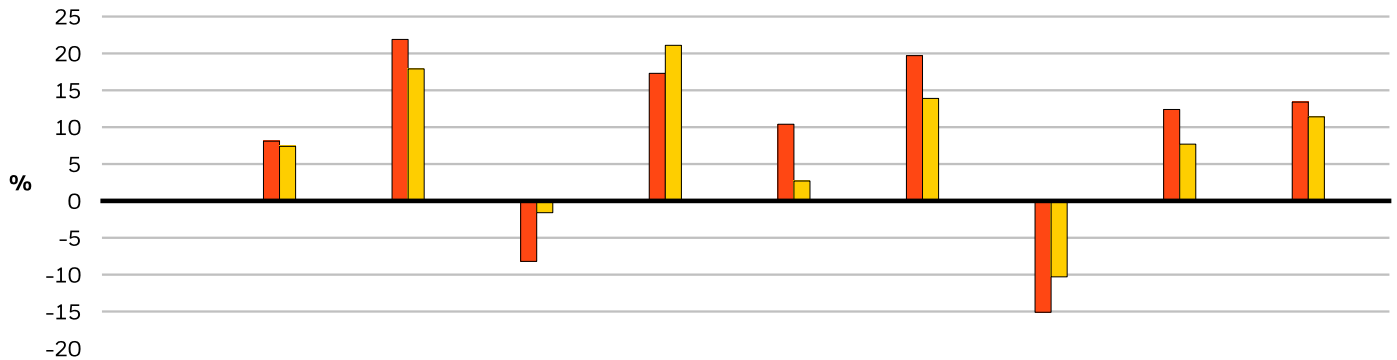
Muzo Kayacan

# BGF Systematic Global Equity High Income Fund



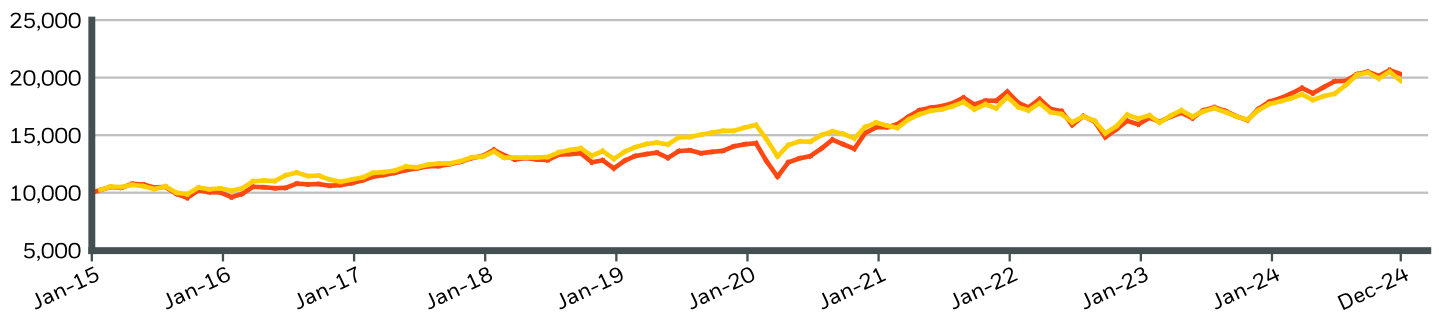
## Class A8 Hedged China OffShore Renminbi BlackRock Global Funds

### CALENDAR YEAR PERFORMANCE



	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
<b>Share Class</b>	-	8.07	21.88	-8.23	17.31	10.36	19.70	-15.10	12.36	13.38
<b>Constraint<sup>†1</sup></b>	-	7.43	17.93	-1.56	21.05	2.69	13.94	-10.31	7.74	11.37

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



### CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
<b>Share Class</b>	-1.65	-0.98	3.20	13.38	13.38	2.65	7.40	7.36
<b>Constraint<sup>†1</sup></b>	-3.82	-3.49	5.99	11.37	11.37	2.48	4.72	-

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 CNH, 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      BGF Systematic Global Equity High Income FundClass A8 Hedged China OffShore Renminbi  
■ Constraint<sup>†1</sup>      MSCI ACWI Minimum Volatility Index

#### 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)

# BGF Systematic Global Equity High Income Fund



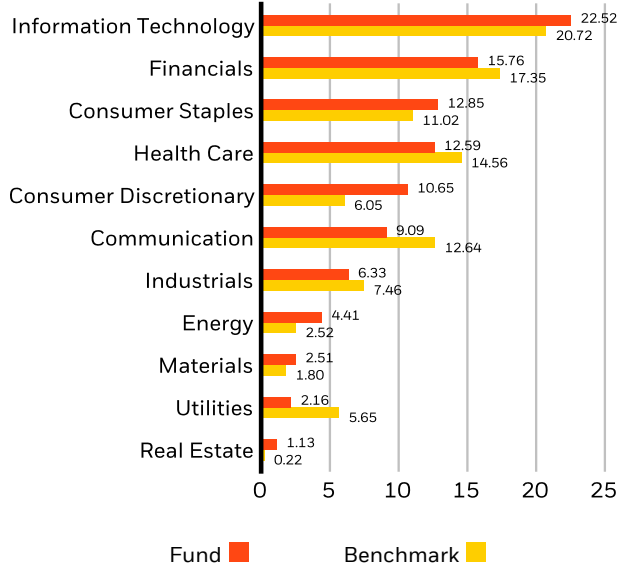
## Class A8 Hedged China OffShore Renminbi BlackRock Global Funds

### TOP 10 HOLDINGS (%)

APPLE INC	3.91%
NVIDIA CORPORATION	3.87%
AMAZON.COM INC	3.61%
MICROSOFT CORPORATION	3.44%
WALMART INC	2.46%
COSTCO WHOLESALE CORPORATION	2.32%
CME GROUP INC	2.22%
ALTRIA GROUP INC	2.19%
CHEVRON CORP	2.03%
SERVICENOW INC	2.01%
<b>Total of Portfolio</b>	<b>28.06%</b>

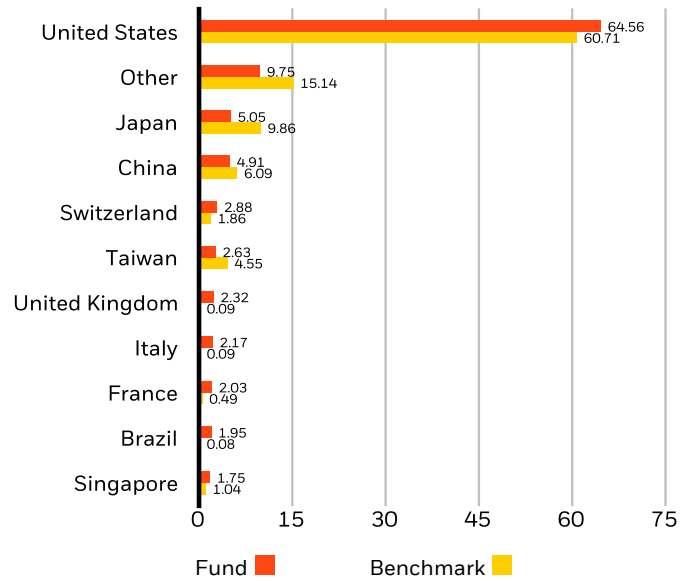
Holdings subject to change

### 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 (%)

Exposure breakdowns data is unavailable at this time.

### 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)

# BGF Systematic Global Equity High Income Fund

**BlackRock**

## Class A8 Hedged China OffShore Renminbi BlackRock Global Funds

### 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:

**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.

**BGF Funds:** BlackRock Global Funds (BGF) is an open-ended investment company established and domiciled in Luxembourg which is available for sale in certain jurisdictions only. BGF is not available for sale in the U.S. or to U.S. persons. Product information concerning BGF should not be published in the U.S. BlackRock Investment Management (UK) Limited is the Principal Distributor of BGF and may terminate marketing at any time. In the UK subscriptions in BGF 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 BGF 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 the jurisdictions and local language where they are registered, these can be found at [www.blackrock.com](http://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, if applicable this includes sustainable disclosures and sustainable related characteristics of the fund as found in the prospectus, which can be found [www.blackrock.com](http://www.blackrock.com) on the relevant product pages for where the fund is registered for sale. 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.

© 2025 BlackRock, Inc. All Rights reserved. BLACKROCK, BLACKROCK SOLUTIONS and iSHARES are trademarks of BlackRock, Inc. or its affiliates. All other trademarks are those of their respective owners.

### 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)