

# BlackRock Defensive Yield ESG Screened Fund

## Class D Hedged Swiss Franc

### BlackRock Ucits Funds

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Aug-2024. All other data as at 11-Sep-2024.

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 provide income while preserving capital by investing predominantly in fixed income (FI) securities (such as bonds).
- The Fund intends to invest at least 40% of its assets in FI securities that are investment grade (i.e. meet a specified level of credit worthiness) or are deemed by the investment manager to be of an equivalent rating at the time of purchase.
- The Fund may also invest up to 35% of its assets in FI securities that have a relatively low credit rating (or are deemed by the investment manager to be of an equivalent rating) are non-investment grade or which are unrated at the time of purchase.

#### 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:

- Non-investment grade fixed income securities are more sensitive to changes in interest rates and present greater 'Credit Risk' than higher rated fixed income securities.
- The Fund seeks to exclude companies engaging in certain activities inconsistent with ESG criteria. Such ESG screening may reduce the potential investment universe and this 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.

#### KEY FACTS

**Comparator<sup>1</sup>** : 3 Month Euribor Index  
**Asset Class** : Fixed Income  
**Fund Launch Date** : 25-May-2017  
**Share Class Launch Date** : 25-May-2017  
**Fund Base Currency** : EUR  
**Share Class Currency** : CHF  
**Use of Income** : Accumulating  
**Net Assets of Fund (M)** : 71.95 EUR  
**Morningstar Category** : Other Bond  
**SFDR Classification** : Article 8  
**Domicile** : Ireland  
**ISIN** : IE00BF0BZ684  
**Management Company** : BlackRock Asset Management Ireland Limited

#### FEES AND CHARGES

**Annual Management Fee** : 0.19%  
**Ongoing Charge** : 0.24%  
**Performance Fee** : 0.00%

#### DEALING INFORMATION

**Minimum Initial Investment** : 10,000 CHF\*  
**Settlement** : Trade Date + 3 days  
**Dealing Frequency** : Daily, forward pricing basis

#### PORTFOLIO CHARACTERISTICS

**Effective Duration** : 2.05 yrs  
**Average Weighted Maturity** : 2.44 yrs  
**Yield To Maturity** : 3.95%  
**Standard Deviation (3y)** : 3.58  
**3y Beta** : 2.41  
**Number of Holdings** : 292

#### PORTFOLIO MANAGER(S)

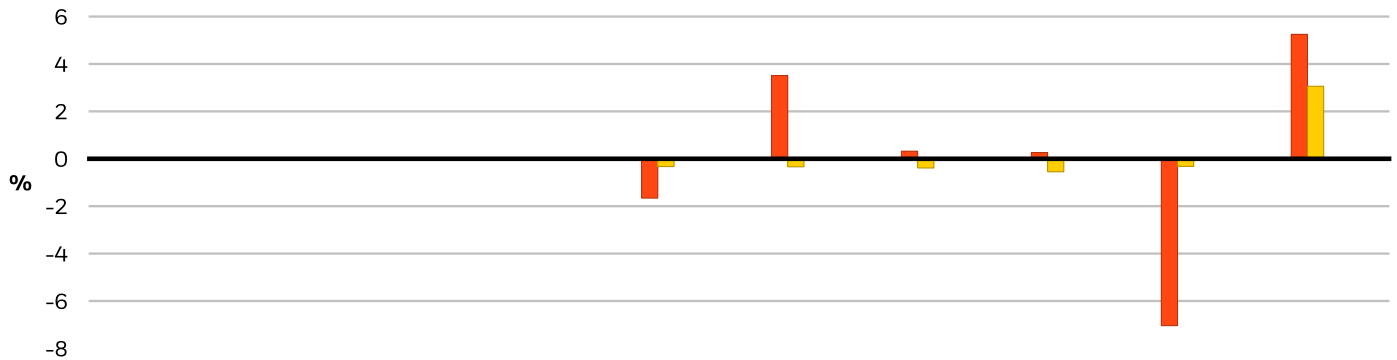
Riyadh Ali

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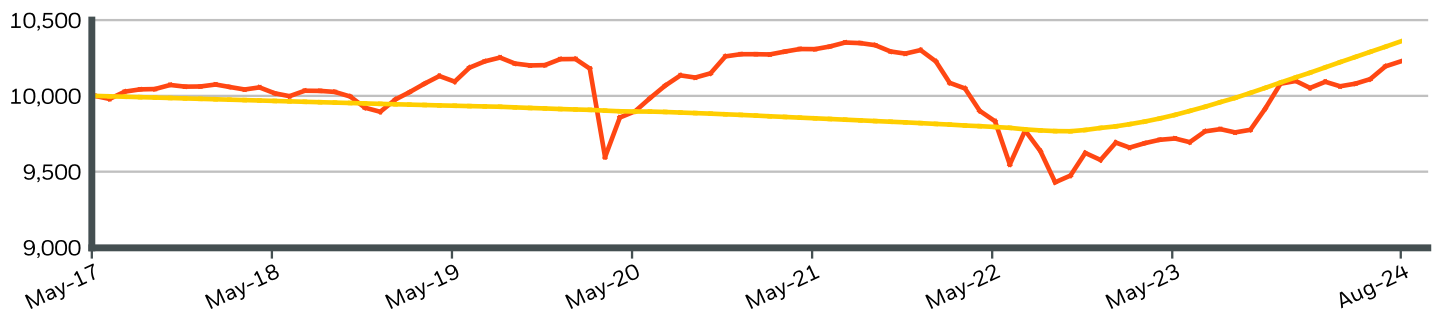
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### CALENDAR YEAR PERFORMANCE



	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
<b>Share Class</b>	-	-	-	-	-1.66	3.51	0.32	0.26	-7.04	5.25
<b>Comparator<sup>†1</sup></b>	-	-	-	-	-0.33	-0.34	-0.39	-0.55	-0.32	3.06

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



### CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
<b>Share Class</b>	0.32	1.46	1.74	1.46	4.57	-0.39	-0.05	0.32
<b>Comparator<sup>†1</sup></b>	0.34	1.00	2.04	2.69	4.03	1.74	0.85	0.49

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 CHF, 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 Defensive Yield ESG Screened Fund Class D Hedged Swiss Franc  
■ Comparator<sup>†1</sup>      3 Month Euribor Index

#### Contact Us

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# BlackRock Defensive Yield ESG Screened Fund



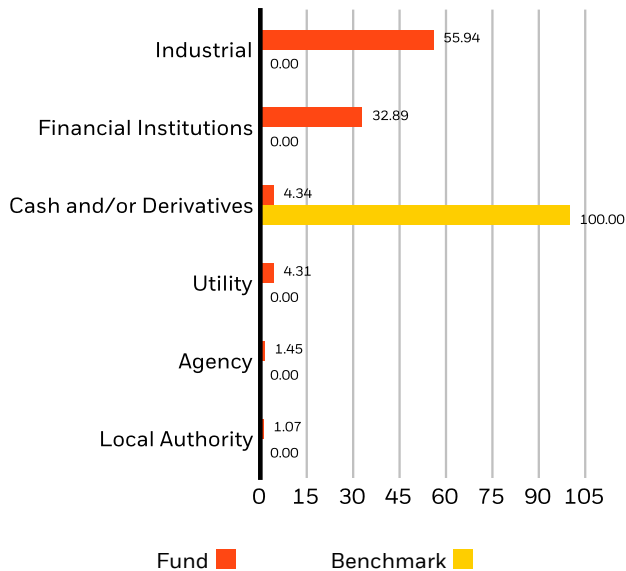
## Class D Hedged Swiss Franc BlackRock Ucits Funds

### TOP 10 HOLDINGS (%)

BERRY GLOBAL INC RegS 1 01/15/2025	0.93%
JAMES HARDIE INTERNATIONAL FINANCE RegS 3.625 10/01/2026	0.84%
ROLLS-ROYCE PLC RegS 4.625 02/16/2026	0.78%
ABN AMRO BANK NV MTN RegS 4.375 10/20/2028	0.75%
ARCADIS NV RegS 4.875 02/28/2028	0.74%
BANQUE FEDERATIVE DU CREDIT MUTUEL MTN RegS 4.125 03/13/2029	0.73%
SAGE GROUP PLC MTN RegS 3.82 02/15/2028	0.72%
SKANDINAVISKA ENSKILDA BANKEN AB MTN RegS 3.25 11/24/2025	0.71%
GETLINK SE RegS 3.5 10/30/2025	0.70%
JPMORGAN CHASE & CO MTN RegS 1.638 05/18/2028	0.67%
<b>Total of Portfolio</b>	<b>7.57%</b>

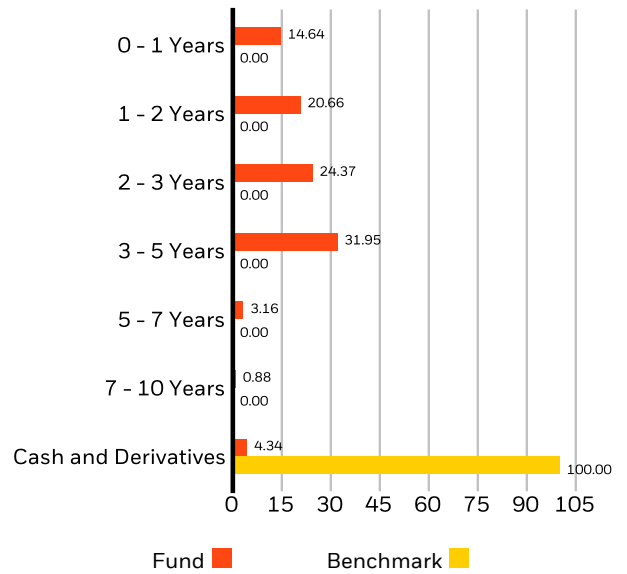
Holdings subject to change

### SECTOR BREAKDOWN (%)



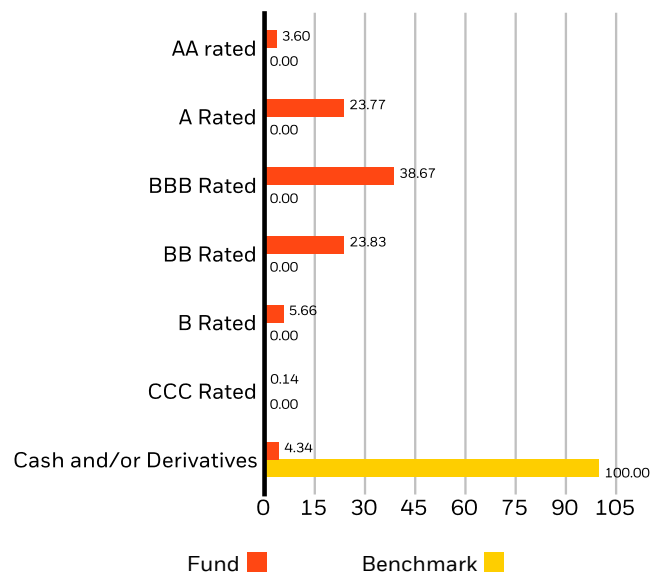
Allocations are subject to change. Source: BlackRock

### MATURITY BREAKDOWN (%)



Allocations are subject to change. Source: BlackRock

### CREDIT RATINGS (%)



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.

**Yield to Maturity:** Yield to Maturity (YTM) is the discount rate that equates the present value of bond's cash flows with its market price (including accrued interest). The fund YTM is the weighted average of fund's individual bond holding YTM's based upon Net Asset Value ('NAV'). The measure does not include fees and expenses. For callable bonds, YTM is the Yield-to-Worst.

**Effective Duration:** Effective duration is a measure of a fund's interest-rate sensitivity. Put simply, the longer a fund's duration, the more sensitive the fund is to shifts in interest rates. So a fund with a duration of 10 years is twice as volatile as a fund with a five-year duration.

### IMPORTANT INFORMATION:

'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

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