

# BlackRock Solutions Funds ICAV – Coutts Europe Enhanced Index Government Bond Fund

## Class C Dist Hedged U.S. Dollar BlackRock Solutions Funds ICAV

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Dec-2024. All other data as at 14-Jan-2025.

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 achieve a total return on your investment, through a combination of capital growth and income, which aims to provide some outperformance (before deduction of the Fund's fees and expenses) of the return of the Bloomberg Custom European Government Bond Index – GBP Hedged, the Fund's benchmark index (Index).
- The Fund has an enhanced index strategy which differs from a pure-index tracking strategy. Although both strategies invest in a similar range of fixed income (FI) securities (such as bonds), enhanced index strategies aim to take overweight and/or underweight positions relative to the Index in order to achieve some outperformance of the Index (before deduction of the Fund's fees and expenses).
- The Fund invests in the FI securities that predominantly make up the Index and instruments related to such FI securities, including financial derivative instruments (FDI) (i.e. investments the prices of which are based on one or more underlying assets). The Index predominantly comprises fixed rate government bonds of certain developed market countries in Europe and will have a credit rating which reflects that of the public authority which issued them.

### 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 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

**Target<sup>††</sup>** : BBG Custom European Government Bond Index Hedge Composite (GBP)

**Asset Class** : Fixed Income

**Fund Launch Date** : 22-Jul-2022

**Share Class Launch Date** : 27-Jul-2022

**Fund Base Currency** : GBP

**Share Class Currency** : USD

**Use of Income** : Distributing

**Net Assets of Fund (M)** : 1,830.78 GBP

**Morningstar Category** : -

**SFDR Classification** : Other

**Domicile** : Ireland

**ISIN** : IE000JOTEHJ8

**Management Company** : -

### FEES AND CHARGES

**Annual Management Fee** : 0.06%

**Ongoing Charge** : 0.07%

**Performance Fee** : 0.00%

### DEALING INFORMATION

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

**Settlement** : Trade Date + 2 days

### PORTFOLIO CHARACTERISTICS

**Effective Duration** : 7.47 yrs

**Average Weighted Maturity** : 9.98 yrs

**Yield To Maturity** : 3.25%

**Number of Holdings** : 101

### PORTFOLIO MANAGER(S)

Vish Acharya

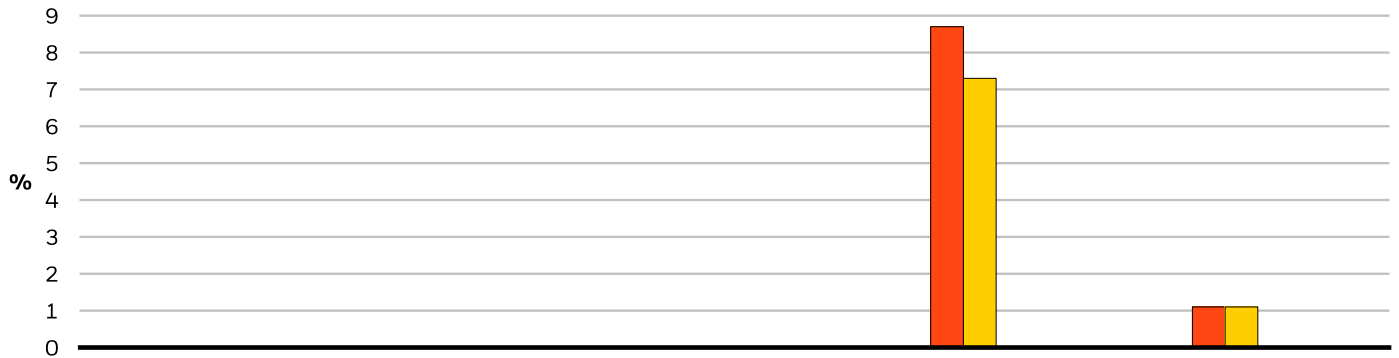
Giulia Menichelli

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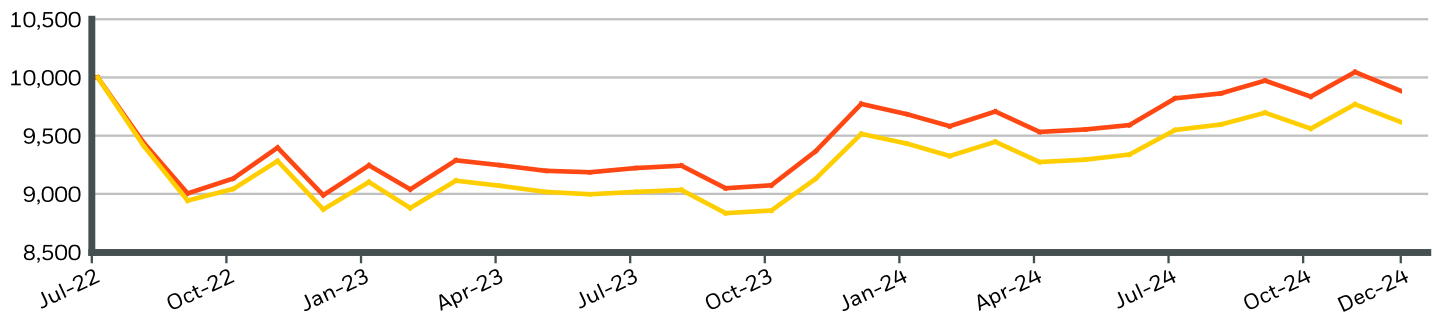
**Class C Dist Hedged U.S. Dollar**  
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## CALENDAR YEAR PERFORMANCE



	2020	2021	2022	2023	2024
<b>Share Class</b>	-	-	-	8.72	1.15
<b>Target<sup>†1</sup></b>	-	-	-	7.32	1.07

## GROWTH OF HYPOTHETICAL 10,000 USD SINCE INCEPTION



## CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
<b>Share Class</b>	-1.61	-0.88	3.07	1.15	1.15	-	-	0.06
<b>Target<sup>†1</sup></b>	-1.56	-0.82	2.99	1.07	1.07	-	-	-1.07

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 GBP. 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 Solutions Funds ICAV - Coutts Europe Enhanced Index Government Bond Fund Class C Dist Hedged U.S. Dollar  
■ Target<sup>†1</sup>      BBG Custom European Government Bond Index Hedge Composite (GBP)

### Contact Us

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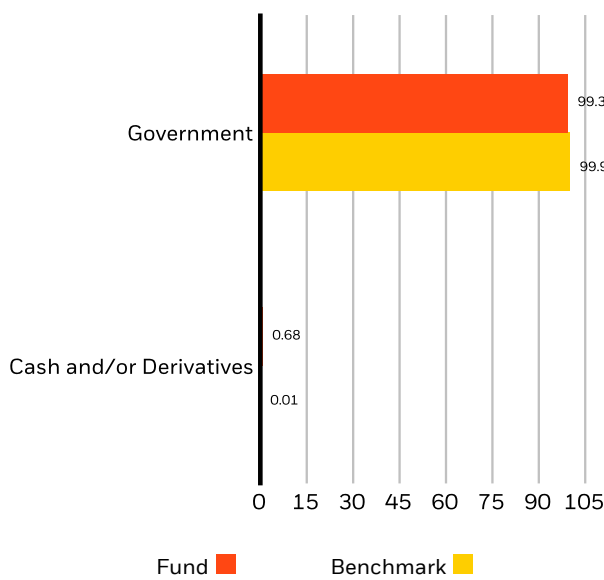
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## TOP 10 HOLDINGS (%)

GERMANY (FEDERAL REPUBLIC OF) 2.4 11/15/2030	3.93%
FRANCE (REPUBLIC OF) 2.5 09/24/2026	3.42%
UK CONV GILT 4.125 07/22/2029	3.26%
UK CONV GILT 4.375 07/31/2054	3.18%
FRANCE (REPUBLIC OF) 2.75 02/25/2029	2.86%
UNITED KINGDOM OF GREAT BRITAIN AN 3.75 03/07/2027	2.84%
FRANCE (REPUBLIC OF) 2.5 09/24/2027	2.78%
FRANCE (REPUBLIC OF) 2.75 02/25/2030	2.28%
UK CONV GILT 4 10/22/2031	2.15%
ITALY (REPUBLIC OF) 3.45 07/15/2027	2.07%
<b>Total of Portfolio</b>	<b>28.77%</b>

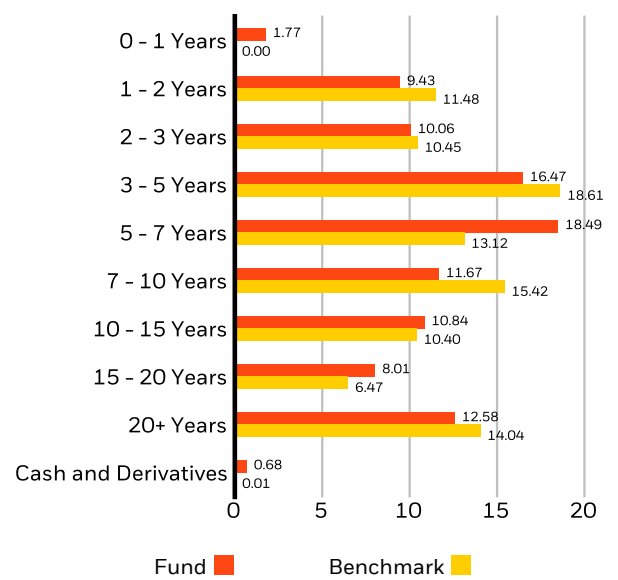
Holdings subject to change

## SECTOR BREAKDOWN (%)



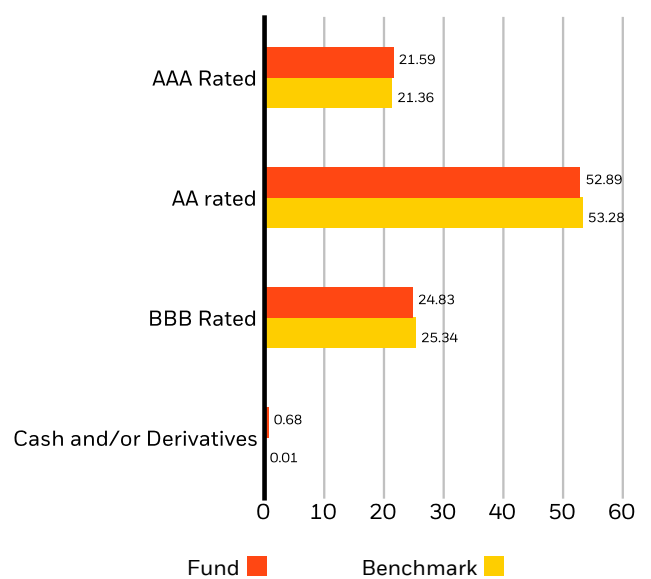
Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management.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

## 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:

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