

# BSF Systematic ESG World Equity Fund

## Class D2 U.S. Dollar

### BlackRock Strategic Funds

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

##### 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.
- 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.

#### KEY FACTS

**Target<sup>1</sup>:** MSCI World Net TR Index

**Asset Class:** Equity

**Fund Launch Date:** 20-Aug-2015

**Share Class Launch Date:** 06-Dec-2023

**Share Class Currency:** USD

**Use of Income:** Accumulating

**Net Assets of Fund (M):** 1,814.38 USD

**Morningstar Category:** -

**SFDR Classification:** Article 8

**Domicile:** Luxembourg

**ISIN:** LU2716890988

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

#### FEES AND CHARGES

**Annual Management Fee:** 0.40%

**Ongoing Charge:** 0.65%

**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

**Number of Holdings:** 448

#### PORTFOLIO MANAGER(S)

Anna Hawley

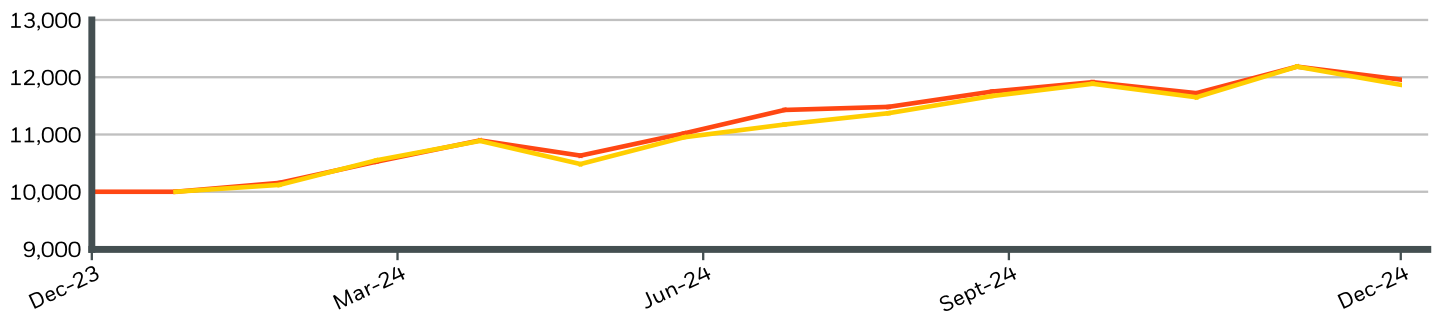
Richard Mathieson

**CALENDAR YEAR PERFORMANCE**



	2020	2021	2022	2023	2024
<b>Share Class</b>	-	-	-	-	19.58
<b>Target<sup>††</sup></b>	-	-	-	-	18.67

**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>	-1.86	0.38	4.64	19.58	19.58	-	-	23.27
<b>Target<sup>††</sup></b>	-2.61	-0.16	6.20	18.67	18.67	-	-	22.89

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 Fund Class D2 U.S. Dollar
- Target<sup>††</sup>        MSCI World Net TR Index

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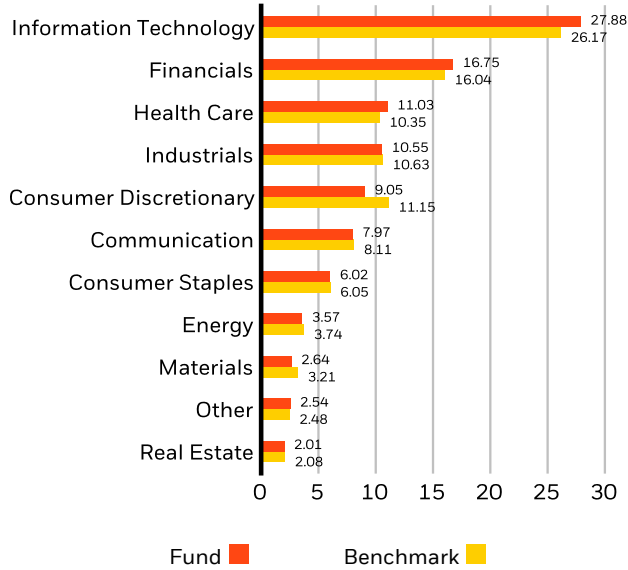
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**TOP 10 HOLDINGS (%)**

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%
<b>Total of Portfolio</b>	<b>28.96%</b>

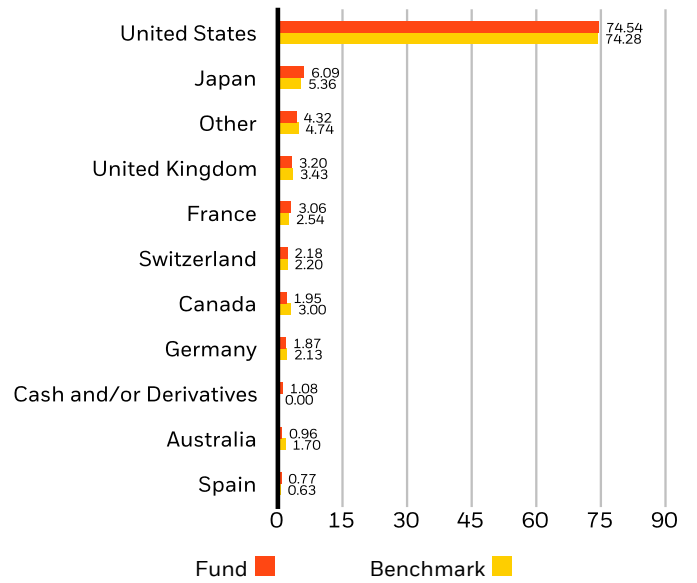
Holdings subject to change

**SECTOR BREAKDOWN (%)**



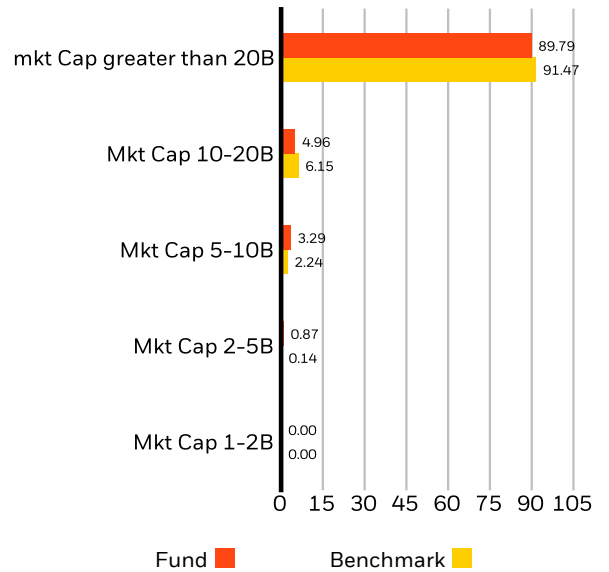
Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management.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

**GEOGRAPHIC BREAKDOWN (%)**



Allocations are subject to change. Source: BlackRock

**MARKET CAPITALISATION (%)**



Allocations are subject to change. Source: BlackRock

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**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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