# BlackRock Senior Securitised Fund

## Class X Dist British Pound

### BlackRock Specialist Strategies Funds

BlackRock

**October 2026**

**Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Oct-2026. All other data as at 16-Nov-2026.**

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## FUND OVERVIEW

The investment objective of the Fund is to seek to provide a return for investors by investing in high grade tranches of global Securitised Assets, in a manner consistent with the principles of environmental, social and governance (ESG)-focused investing.

**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:

Asset backed securities and mortgage backed securities are subject to the same risks described for fixed income securities. These instruments may be subject to 'Liquidity Risk', have high levels of borrowing and may not fully reflect the value of underlying assets. Changes to interest rates, credit risk and/or issuer defaults will have a significant impact on the performance of fixed income securities. Noninvestment grade fixed income securities can be more sensitive to changes in these risks than higher rated fixed income securities. Potential or actual credit rating downgrades may increase the level of risk. The benchmark index only excludes companies engaging in certain activities inconsistent with ESG criteria if such activities exceed the thresholds determined by the index provider. Investors should therefore make a personal ethical assessment of the benchmark index'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.

## KEY FACTS

**Asset Class :** Fixed Income

**Benchmark :** 3 month SONIA Compounded in Arrears (GBP)

**Fund Launch Date :** 06-Jul-2023

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

**Share Class Currency :** GBP

**Net Assets of Fund (M) :** 236.83 GBP

**SFDR Classification :** Article 8

**Domicile :** Ireland

**ISIN :** IE000JYJDGM6

**Use of Income :** Distributing

**Bloomberg Ticker :** BLASECX

**Management Company :** BlackRock Asset Management Ireland Limited

**SEDOL :** BMXHNW4

## DEALING INFORMATION

**Settlement :** Trade Date + 3 days

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

## PORTFOLIO CHARACTERISTICS

**Effective Duration :** 0.48 yrs

**Average Weighted Maturity :** 2.78 yrs

**3y Beta :** 1.89

**Standard Deviation (3y) :** 0.53%

**Yield To Maturity :** 4.77%

**Number of Holdings :** 300

Please refer to the Glossary for more details.

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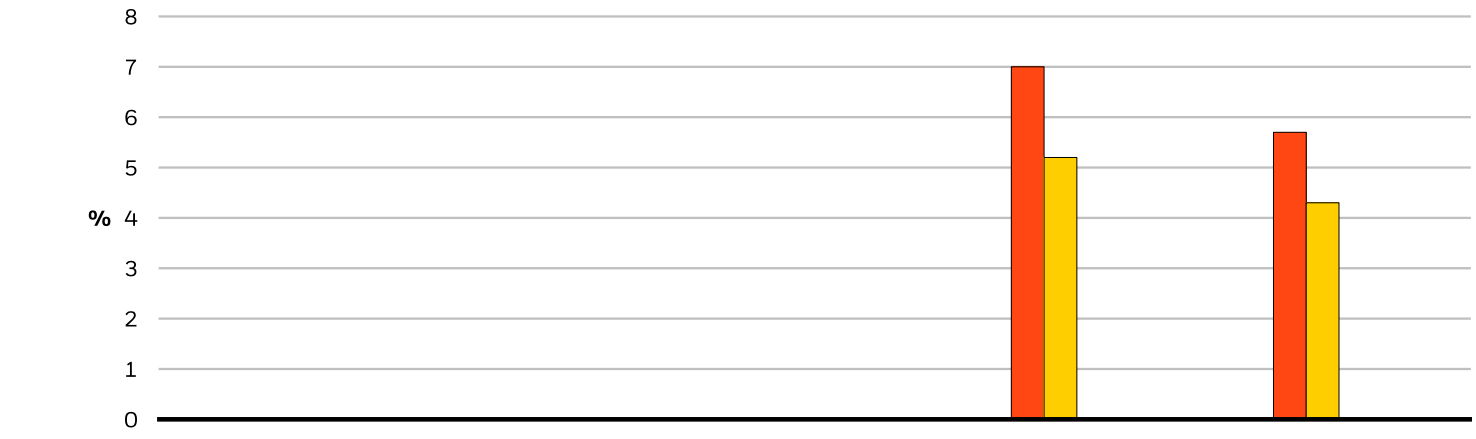
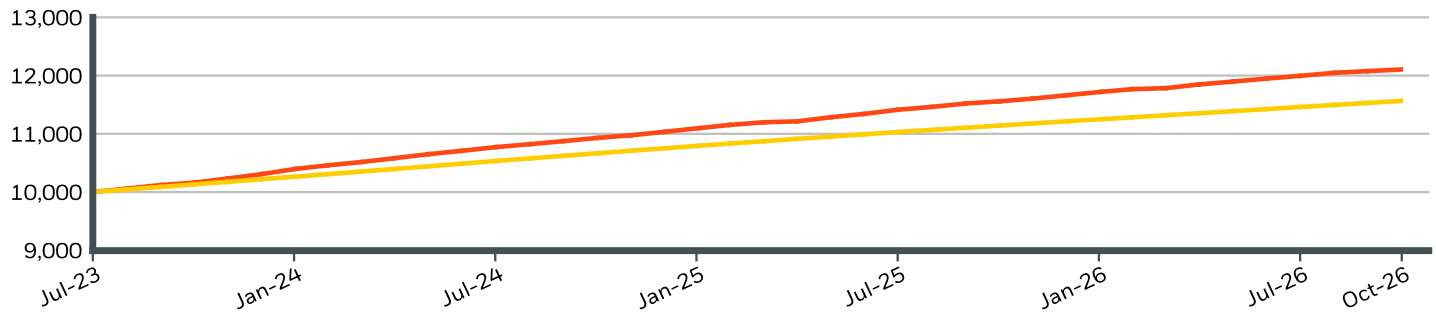
### CALENDAR YEAR PERFORMANCE




| | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| Share Class | - | - | - | 7.05 | 5.69 |
| Benchmark | - | - | - | 5.20 | 4.31 |

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




### CUMULATIVE & ANNUALISED PERFORMANCE

| | CUMULATIVE (%) | | | | | ANNUALISED (% p.a.) | | |
|---|---|---|---|---|---|---|---|---|
| | 1m | 3m | 6m | YTD | 1y | 3y | 5y | Since Inception |
| Share Class | 0.23 | 0.91 | 2.17 | 3.80 | 4.73 | 6.01 | - | 6.12 |
| Benchmark | 0.32 | 0.92 | 1.88 | 3.13 | 3.81 | 4.51 | - | 4.59 |

**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 GBP, 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 (GBP) BlackRock Senior Securitised Fund Class X Dist British Pound

Benchmark (GBP) 3 month SONIA Compounded in Arrears (GBP)

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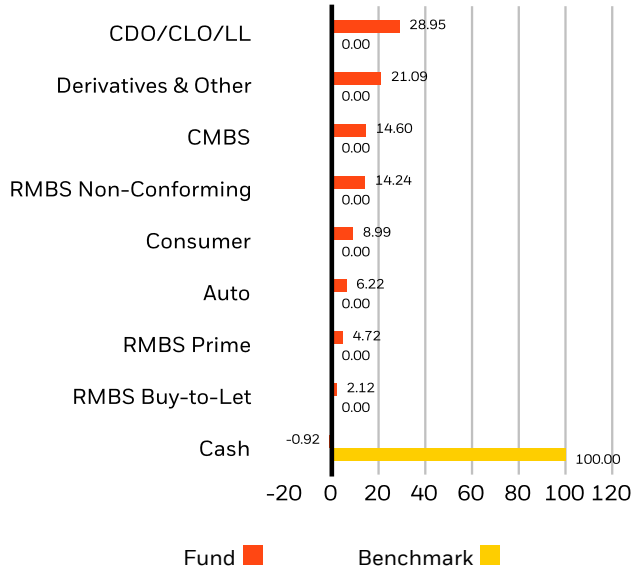
**Top 10 Holdings**

| | |
|---|---|
| UKLOG_25-2X A RegS | 1.31% |
| SSMT_X A1 RegS | 1.30% |
| CIFCE_2X AR RegS | 1.24% |
| MRDN_25-1 A RegS | 1.21% |
| ACLO_7X AR RegS | 1.06% |
| EXMR_25-1 A RegS | 0.99% |
| LBRTY_26-1SME A2 RegS | 0.98% |
| EURO_40X A RegS | 0.98% |
| FENIF_1X A RegS | 0.97% |
| CROSS_26-NQM4 A1 144A | 0.97% |
| **Total of Portfolio** | **11.01%** |

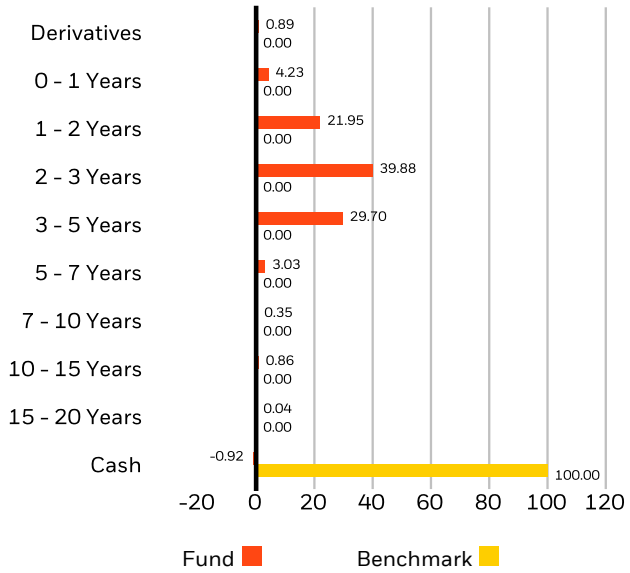
Holdings subject to change

**SECTOR BREAKDOWN (%)**



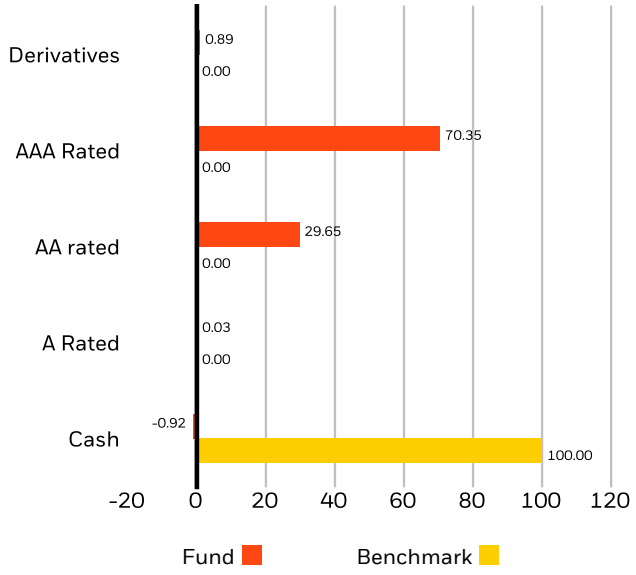

Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management.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


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