

# BSF BlackRock Systematic Style Factor Absolute Return Fund Class I2 Hedged Swiss Franc BlackRock Strategic Funds

Performance, Portfolio Breakdowns and Net Asset information as at: 31-May-2026. All other data as at 05-Jun-2026.

This document is marketing material. For Investors in the Denmark. 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 achieve a positive absolute return through a combination of capital growth and income on your investment regardless of market conditions.
- The Fund will provide exposure to several investment styles including, (i) Value; (ii) Momentum; (iii) Carry; and (iv) Defensive.
- The Fund will invest on a global basis in any or all of the following asset classes: equity securities (e.g. shares), other equity-related securities, fixed income securities (e.g. bonds), other fixed-income related securities, money market instruments (e.g. debt instruments with short-term maturities), deposits, cash and other funds.

## 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:

- Equities and equity-related securities can be affected by daily stock market movements. Fixed Income securities can be affected by changes to interest rates, credit risk and potential or actual credit rating downgrades. Non-investment grade FI securities can be more sensitive to these events. ABS and MBS may have high levels of borrowing and not fully reflect the value of underlying assets. FDIs are highly sensitive to changes in the value of the asset they are based on. The impact is greater where FDIs are used in an extensive or complex way.
- 'Absolute Return' funds may not move in line with market trends or fully benefit from a positive market environment. Emerging markets are generally more sensitive to economic and political conditions than developed markets.
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- 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>†</sup>:** 3 month SOFR Compounded in Arrears + ISDA spread (USD)

**Asset Class :** Multi Asset

**Fund Launch Date :** 29-Feb-2016

**Share Class Launch Date :** 19-Jul-2017

**Fund Base Currency :** USD

**Share Class Currency :** CHF

**Net Assets of Fund (M) :** 369.39 USD

**Morningstar Category :** Multistrategy Other

**SFDR Classification :** Other

**Domicile :** Luxembourg

**ISIN :** LU1640627243

**Use of Income :** Accumulating

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

\* or currency equivalent

## FEES AND CHARGES

**Annual Management Fee :** 0.55%

**Ongoing Charge :** 0.80%

**Performance Fee :** 0.00%

## DEALING INFORMATION

**Settlement :** Trade Date + 3 days

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

## PORTFOLIO MANAGER(S)

Philip Hodges

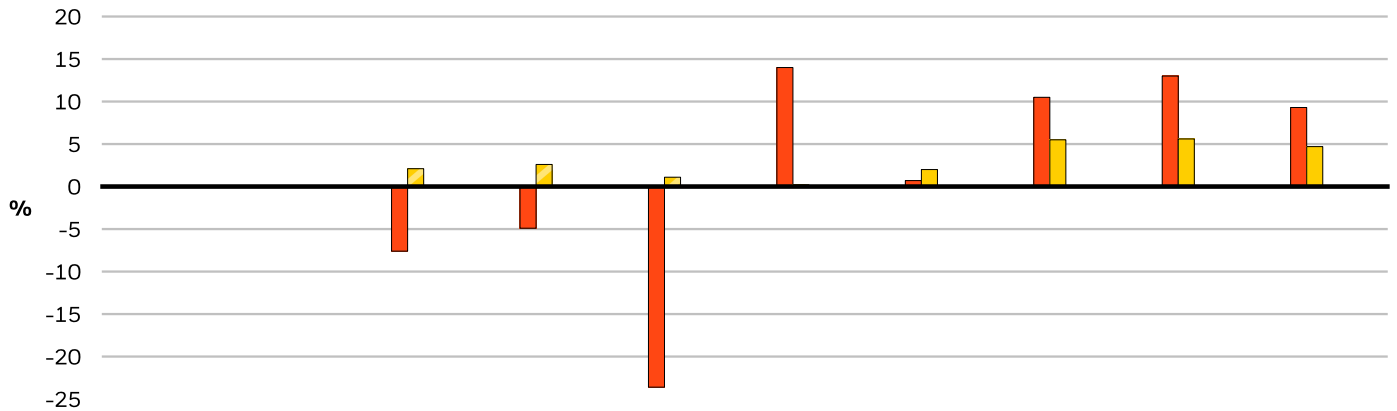
Jeff Shen

Please refer to the Glossary for more details.

**BSF BlackRock Systematic Style Factor  
Absolute Return Fund  
Class I2 Hedged Swiss Franc  
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**CALENDAR YEAR PERFORMANCE**

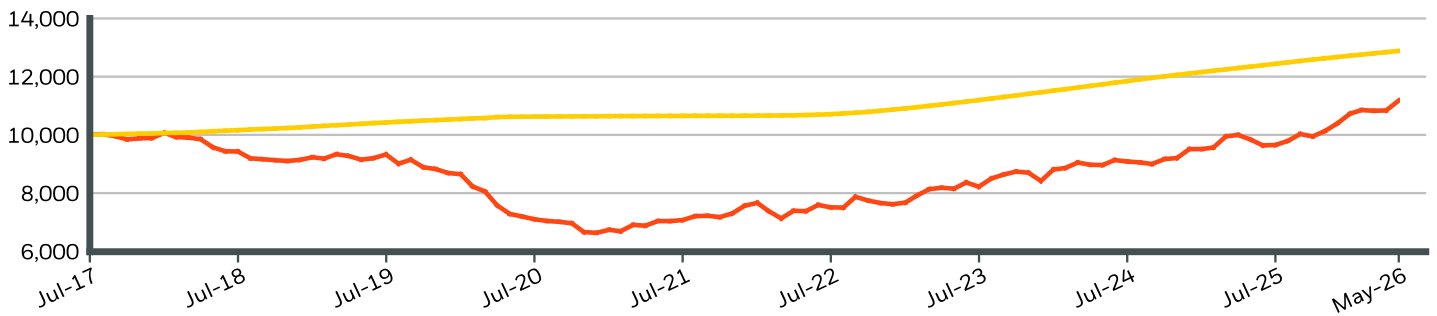


|                                | 2016 | 2017 | 2018  | 2019  | 2020   | 2021  | 2022 | 2023  | 2024  | 2025 |
|--------------------------------|------|------|-------|-------|--------|-------|------|-------|-------|------|
| <b>Share Class</b>             | -    | -    | -7.58 | -4.92 | -23.63 | 14.00 | 0.70 | 10.48 | 13.00 | 9.31 |
| <b>Comparator<sup>†1</sup></b> | -    | -    | 2.08  | 2.60  | 1.08   | 0.18  | 1.97 | 5.48  | 5.64  | 4.67 |

⚡ During this period performance was achieved under circumstances that no longer apply.

The LIBOR 3 Month Index is changing to 3 Month SOFR Compounded in Arrears + 26.1 basis point spread effective 15th December 2021

**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>             | 3.15           | 3.03 | 10.36 | 7.54 | 13.65 | 11.11               | 9.70 | 1.12            |
| <b>Comparator<sup>†1</sup></b> | 0.33           | 1.00 | 2.00  | 1.65 | 4.37  | 5.11                | 3.88 | 2.91            |

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 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 BlackRock Systematic Style Factor Absolute Return FundClass I2 Hedged Swiss Franc
- Comparator<sup>†1</sup>      3 month SOFR Compounded in Arrears + ISDA spread (USD)

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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.

**Modified Duration:** A measure of price sensitivity of a bond to changes in interest rates. The Modified Duration of the fund is calculated as the average of the underlying bonds' modified duration values, adjusted to take account of their relative weight (size) within the fund.

**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.

**Average Market Cap:** The average market capitalization of a fund's equity portfolio gives you a measure of the size of the companies in which the fund invests. Market capitalization is calculated by multiplying the number of a company's shares outstanding by its price 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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