

## BLK Volatility Strategy Fund I Class C ACCU GBP

## AUGUST 2021 FACTSHEET

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Aug-2021. All other data as at 08-Sep-2021.

For Investors in the UK. Investors should read the Key Investor Information Document and Prospectus prior to investing.

## FUND OVERVIEW

The Fund aims to manage the volatility (i.e. the degree of fluctuation of the returns) of its portfolio at or around 9% and provide a return on your investment (generated through an increase in the value of the assets held by the Fund and/or income received from those assets). Volatility, for this purpose, is measured as the volatility of the Fund's monthly portfolio returns over any period of three years (no matter which day such period commences) with each relevant month's volatility given equal weight in such measurement, converted into an annual rate. The Fund aims to maintain the volatility of the Fund within a 7% lower tolerance and 10% upper tolerance band. There is no guarantee that the Fund will achieve its objective of managing volatility at or around 9%, or that it will be managed at all times within the intended 7% lower tolerance and 10% upper tolerance band. The Fund aims to invest at least 70% of its total assets directly or indirectly in the following asset classes: equity securities (e.g. shares), fixed income (FI) securities (such as bonds) issued globally, money market instruments (MMIs) (i.e. debt securities with short term maturities), deposits and cash. The Fund will invest at least 70% of its total assets in units of collective investment schemes (i.e. other investment funds) and derivatives (i.e. investments the prices of which are based on one or more underlying assets) for the purpose of investment in such asset classes, save that, at any time, in exceptional market circumstances, 80% or even all of the assets of the Fund may be held in cash.

## GROWTH OF HYPOTHETICAL 10,000



Unit Class performance displayed in British Pound. Source: BlackRock. Performance is shown on a bid to bid price basis, with net income reinvested, net of fees. **Past performance is not a reliable indicator of current or future performance.**

## 12 MONTH PERFORMANCE PERIODS - TO LAST QUARTER END

	30/6/2016- 30/6/2017	30/6/2017- 30/6/2018	30/6/2018- 30/6/2019	30/6/2019- 30/6/2020	30/6/2020- 30/6/2021	2020 Calendar Year
Share Class	11.73%	4.58%	5.58%	-2.28%	12.40%	-0.19%

The figures shown relate to past performance. Past performance is not a reliable indicator of current or future results and should not be the sole factor of consideration when selecting a product or strategy.

Unit Class performance is calculated using bid prices, with income reinvested, in British Pound, net of fees. Source: BlackRock.

## CUMULATIVE &amp; ANNUALISED PERFORMANCE

Share Class	Cumulative (%)					Annualised (% p.a.)		
	1m	3m	6m	YTD	1 Year	3 Years	5 Years	Since Inception
Share Class	2.12%	4.63%	9.39%	8.27%	13.60%	5.48%	5.57%	6.42%

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 fund 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

**Capital at risk.** All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed.

## KEY FACTS

Asset Class	Multi Asset
I/A Sector	-
Morningstar Category	-
Fund Launch Date	06-Mar-2013
Unit Class Launch Date	06-Mar-2013
Fund Base Currency	GBP
Share Class Currency	GBP
Total Fund Size (M)	189.95 GBP
Domicile	United Kingdom
Fund Type	PRIIPs KID Required
ISIN	GB00B8411S91
Bloomberg Ticker	BRVSICA
Distribution Type	None
Minimum Initial Investment	50,000,000 GBP

## TOP HOLDINGS (%)

ISHRS NRTH AM EQ IDX FD (UK) X ACC	25.45
ISHRS OSEAS GOV BD IDX (UK) X ACC	17.21
ISHRS UK EQ IDX FD (UK) X ACC	9.46
ISHRS OSEAS CORP BD IDX (UK) X ACC	8.50
ISHR CONT EUR EQ IDX FD (UK) X ACC	6.74
ISHR UK GLT ALL STKS IDX(UK) X ACC	6.39
ISHRS EM MKTS EQ IDX FD (UK) X ACC	6.27
ISHRS CORP BD IDX FD (UK) X ACC	5.57
ISHRS US EQ IDX FD (UK) X ACC	4.99
ISHRS MID CAP UK EQ IDX (UK) X ACC	3.24
<b>Total of Portfolio</b>	<b>93.82</b>

Holdings subject to change

## FEES AND CHARGES

Max Initial Charge	7.00%
Exit Fee	
Ongoing Charge	0.22%
Performance Fee	0.00%

## DEALING INFORMATION

Settlement	Trade Date + 3 days
Dealing Frequency	Daily, forward pricing basis

## GLOSSARY

**Ongoing Charge:** is a figure representing all annual charges and other payments taken from the fund.

**Quartile Rank:** categorises a fund into four equal bands based on their performance over a specified period within the relevant Morningstar's sector. The top or first quartile contains the top 25% of funds, through to the bottom or 4th quartile which contains the bottom 25% of funds.

**SRRI:** is a value based on the volatility of the fund, which gives an indication of the overall risk and reward profile of the Fund.

**Performance Fee:** is charged on any returns that, subject to a High Water Mark, the Fund achieves above its performance fee benchmark. Please refer to the Prospectus for further information.

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## IMPORTANT INFORMATION:

BlackRock Consensus Funds are actively managed sub-funds of the BlackRock Non-UCITS Schemes 2 umbrella which is authorised by the Financial Conduct Authority (FCA). The sub-funds are structured as Non-UCITS Retail Schemes ('NURS') meaning they can be marketed to retail investors but have less restrictive investment and borrowing powers than UCITS schemes. To ensure you understand whether our product is suitable, please read the Simplified Prospectus. The fund data displayed is designed only to provide summary information. Any decision to invest must be based solely on the information contained in the Prospectus, Simplified Prospectus and the latest half-yearly report and unaudited accounts and/or annual report and audited accounts. We recommend you seek independent professional advice prior to investing. Issued by BlackRock Investment Management (UK) Limited (authorised and regulated by the Financial Conduct Authority). Registered office: 12 Throgmorton Avenue, London, EC2N 2DL. Registered in England No. 2020394. Tel: 020 7743 3000. For your protection, telephone calls are usually recorded. BlackRock is a trading name of BlackRock Investment Management (UK) Limited. © 2021 BlackRock, Inc. All Rights reserved. BLACKROCK, BLACKROCK SOLUTIONS, iSHARES, BUILD ON BLACKROCK, SO WHAT DO I DO WITH MY MONEY and the stylized i logo are registered and unregistered trademarks of BlackRock, Inc. or its subsidiaries in the United States and elsewhere. All other trademarks are those of their respective owners.

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