

# BlackRock Sustainable Fixed Income Strategies Fund

## Class A2 Hedged Swiss Franc

### BlackRock Strategic Funds

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 30-Nov-2024. All other data as at 10-Dec-2024.

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 positive returns on your investment through a combination of capital growth and income on the Fund's assets over a rolling three year period in a manner consistent with the principles of environmental, social and governance "ESG" focused investing.
- The Fund seeks to gain at least 70% investment exposure to fixed income (FI) securities and FI-related securities issued by, or giving exposure to, governments, government agencies, companies and supranationals (e.g. the International Bank for Reconstruction and Development) worldwide. The Fund may invest in FI securities including bonds as well as money market instruments (i.e. debt securities with short term maturities), FI-related securities including financial derivative instruments (FDIs) (i.e. investments the prices of which are based on one or more underlying assets), currency forwards (i.e. a type of FDI which locks in the price at which an entity can buy or sell a currency at a future date and where appropriate, deposits and cash).
- The Fund will take into account ESG criteria when selecting investments as disclosed in the prospectus and at the BlackRock website at [www.blackrock.com/baselinescreens](http://www.blackrock.com/baselinescreens). The Fund may also have indirect exposure (through, including but not limited to, FDIs and other funds) to issuers with exposures that are inconsistent with the IA's ESG analysis.

#### 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:

- Changes to interest rates, credit risk and/or issuer defaults will have a significant impact on the performance of fixed income securities. Non-investment 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.
- 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.
- Derivatives may be highly sensitive to changes in the value of the asset on which they are based and can increase the size of losses and gains, resulting in greater fluctuations in the value of the Fund. The impact to the Fund can be greater where derivatives are used in an extensive or complex way.
- The Fund seeks to exclude companies engaging in certain activities inconsistent with ESG criteria. Such ESG screening may reduce the potential investment universe and this may adversely affect the value of the Fund's investments compared to a fund without such screening
- 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.

#### RATINGS\*\*



#### KEY FACTS

**Comparator<sup>†</sup>:** Overnight ESTR

**Asset Class :** Fixed Income

**Fund Launch Date :** 30-Sept-2009

**Share Class Launch Date :** 02-Apr-2014

**Fund Base Currency :** EUR

**Share Class Currency :** CHF

**Use of Income :** Accumulating

**Net Assets of Fund (M) :** 2,099.16 EUR

**Morningstar Category :** Global Flexible Bond - CHF Hedged

**SFDR Classification :** Article 8

**Domicile :** Luxembourg

**ISIN :** LU0589446532

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

#### FEES AND CHARGES

**Annual Management Fee :** 1.00%

**Ongoing Charge :** 1.27%

**Performance Fee :** 0.00%

#### DEALING INFORMATION

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

**Settlement :** Trade Date + 3 days

#### PORTFOLIO CHARACTERISTICS

**Effective Duration :** 1.05 yrs

**Average Weighted Maturity :** 5.07 yrs

**Yield To Maturity :** 4.61%

**Standard Deviation (3y) :** 4.05

**3y Beta :** 1.00

**Number of Holdings :** 845

#### PORTFOLIO MANAGER(S)

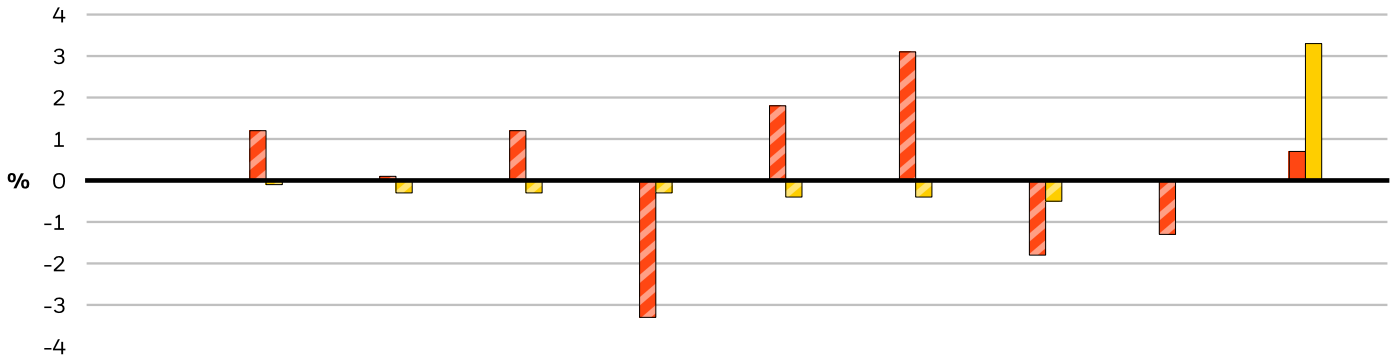
Johan Sjogren

Georgie Merson

**BlackRock Sustainable Fixed Income Strategies Fund**  
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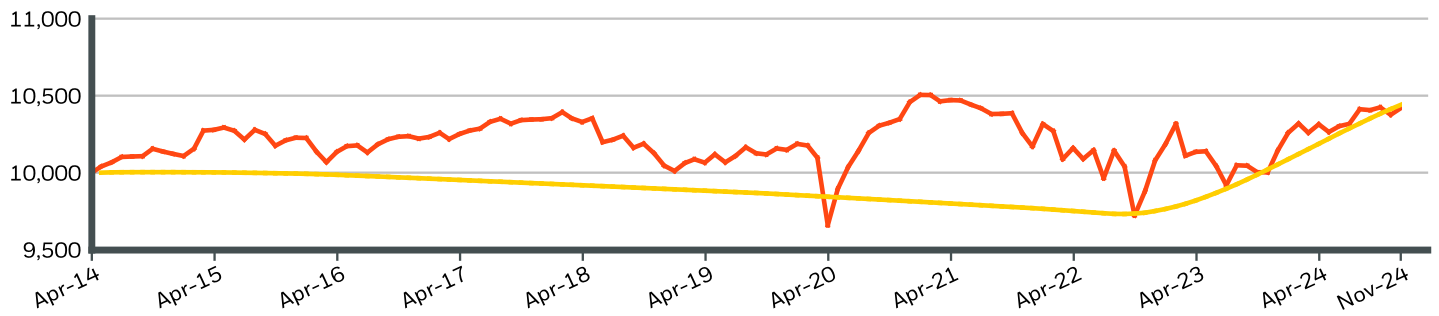
**CALENDAR YEAR PERFORMANCE**



	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
<b>Share Class</b>	-	1.16	0.07	1.19	-3.31	1.76	3.12	-1.80	-1.26	0.72
<b>Comparator<sup>†1</sup></b>	-	-0.11	-0.31	-0.35	-0.35	-0.38	-0.44	-0.47	-0.01	3.31

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

**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>	0.41	0.12	1.14	1.56	2.71	0.81	0.53	0.39
<b>Comparator<sup>†1</sup></b>	0.26	0.85	1.81	3.50	3.85	2.24	1.15	0.41

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 EUR. 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 Sustainable Fixed Income Strategies Fund Class A2 Hedged Swiss Franc
- Comparator<sup>†1</sup> Overnight ESTR

**Contact Us**

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### BlackRock Strategic Funds

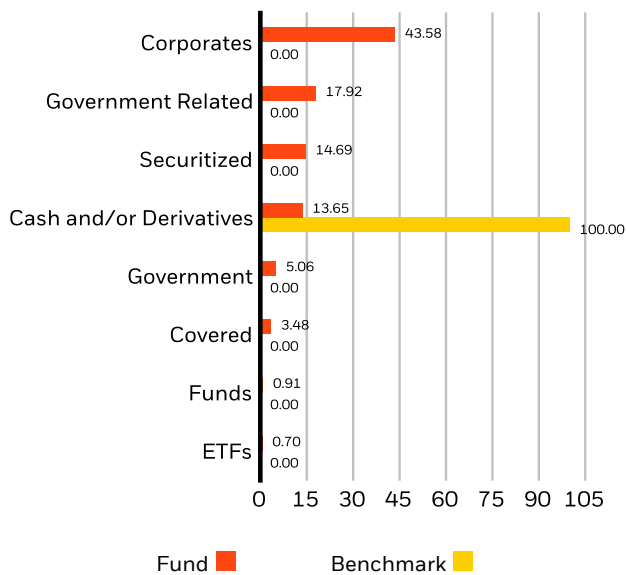


#### TOP 10 HOLDINGS (%)

ROMANIA (REPUBLIC OF)	2.65%
HUNGARY (GOVERNMENT)	2.42%
CYPRUS (REPUBLIC OF)	2.16%
MONTENEGRO (REPUBLIC OF)	2.04%
COOPERATIEVE RABOBANK UA	1.42%
WELLS FARGO & COMPANY	1.34%
EUROPEAN UNION	1.24%
UBS GROUP AG	1.21%
NORTH MACEDONIA REPUBLIC OF (GOVERNMENT)	1.14%
DNB BANK ASA	1.09%
<b>Total of Portfolio</b>	<b>16.71%</b>

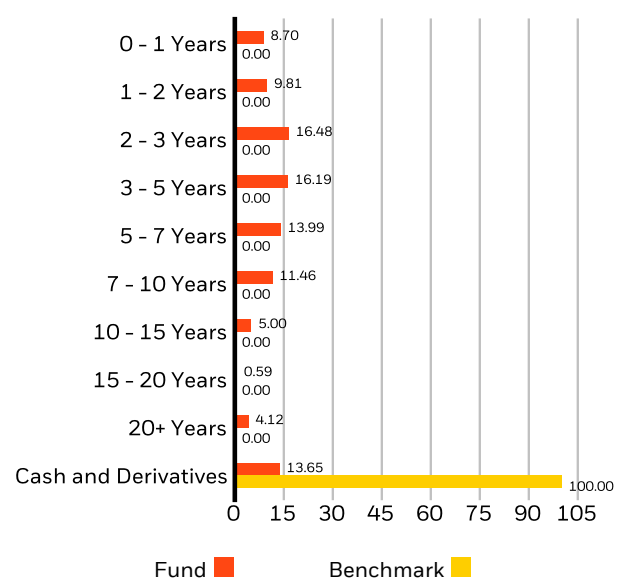
Holdings subject to change

#### SECTOR BREAKDOWN (%)



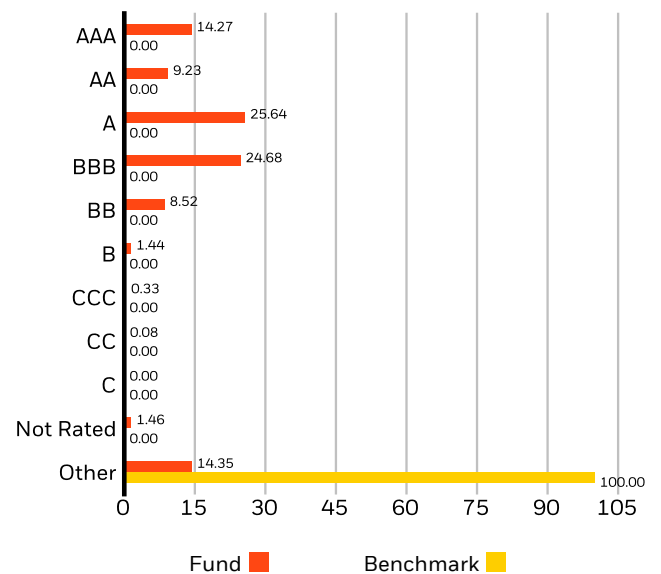
Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management.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

\*\*The Morningstar Medalist Rating™ is the summary expression of Morningstar's forward-looking analysis of investment strategies using a rating scale of Gold, Silver, Bronze, Neutral, and Negative. The ratings indicate which investments Morningstar believes are likely to outperform a relevant index or peer group average on a risk-adjusted basis over time. Analysts assign three pillar ratings (People, Parent and Process) based on their qualitative assessment, subject to the oversight of the Analyst Rating Committee, and monitor and reevaluate them at least every 14 months. For more detailed information about these ratings and methodology, please go to [global.morningstar.com/managerdisclosures](https://global.morningstar.com/managerdisclosures). The ratings are not statements of fact, nor credit or risk ratings. The rating (i) should not be used as the sole basis in evaluating an investment product, (ii) involves unknown risks which may cause expectations not to occur or to differ from what was expected, (iii) are not guaranteed to be based on complete or accurate assumptions, (iv) involve the risk that the return target will not be met due to unforeseen changes in management, technology, economic development, interest rate development, operating and/or material costs, competitive pressure, supervisory law, exchange and tax rates, and/or changes in political and social conditions, and (v) should not be considered an offer or solicitation to buy or sell the investment product.

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