BLACKROCK STRATEGIC FUNDS

BlackRock Managed Index Portfolios - Growth Class D2 EUR

JUNE 2021 FACTSHEET

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 30-Jun-2021. All other data as at 10-Jul-2021.
For Investors in the UK. Investors should read the Key Investor Information Document and Prospectus prior to investing.

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.

FUND OVERVIEW

The Fund aims to provide a return on your investment through a combination of capital growth and income commensurate with a relatively high level of risk. The Fund will seek to achieve its investment objective by obtaining indirect exposure to equity securities (e.g. shares), equity-related (ER) securities, fixed income (FI) securities (such as bonds), FI-related securities, alternative assets (such as property and 'hard' commodities, but excluding 'soft' commodities), cash and deposits. FI securities include money market instruments (MMIs) (i.e. debt securities with short term maturities). ER securities and FI-related securities include financial derivative instruments (FDIs) (i.e. investments the prices of which are based on one or more underlying assets). 'Hard' commodities are commodities which are natural resources that are mined or extracted (e.g. gold, aluminium, copper, oil and natural gas) and 'soft' commodities are commodities which are agricultural products or livestock (e.g. corn, wheat, coffee, sugar, soybeans and pork). It is intended that the Fund's exposure (direct and indirect) to equity securities will not exceed 90% of its net asset value, however, this exposure may vary over time.

GROWTH OF HYPOTHETICAL 10,000



Share Class and Benchmark performance displayed in EUR. Source: BlackRock. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested. **Source: BlackRock. Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product.**

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	9.97%	5.65%	5.34%	1.55%	26.11%	7.35%

Share Class performance is calculated on a Net Asset Value (NAV) basis, with income reinvested, in Euro, net of fees. Benchmark performance displayed in EUR.

CUMULATIVE & ANNUALISED PERFORMANCE

	Cumulative (%)					Annualised (% p.a.)		
	1m	3m	6m	YTD	1 Year	3 Years	5 Years	Since Inception
Share Class	2.35%	5.66%	10.16%	10.16%	26.11%	10.50%	9.40%	9.25%
Quartile Rank	2	1	3	3	2	1	1	N/A

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. Share Class and Benchmark performance displayed in EUR, hedged fund 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

Key Risks: The Funds may have indirect exposure to fixed interest securities such as

(Continued on page 2)

SYNTHETIC RISK & REWARD INDICATOR (SRRI)

Lower Risk Potentially Lower Rewards — **Higher Risk** Potentially Higher Rewards

1	2	3	4	**5**	6	7

KEY FACTS

Asset Class	Multi Asset
Morningstar Category	EUR Aggressive Allocation - Global
Fund Launch Date	10-Apr-2015
Share Class Launch Date	14-Oct-2015
Fund Base Currency	EUR
Share Class Currency	EUR
Total Fund Size (M)	388.45 EUR
Domicile	Luxembourg
Fund Type	UCITS
ISIN	LU1304596841
Bloomberg Ticker	BSMGD2E
Distribution Type	None
Minimum Initial Investment	100,000 USD*

* or currency equivalent

PORTFOLIO MANAGER(S)

Rafael Iborra
Christopher Downing
Steve Walker

TOP HOLDINGS (%)

ISHARES MSCI USA ESG ENHANCE USDHA	19.63
ISHARES CORE S&P 500 UCITS ETF	9.88
ISH $ TSY BND 20+YR UCITS EUR DIST	8.59
ISHARES MSCI EMU ESG ENHANCE EURHA	7.51
ISHARES EDGE S&P500 MIN VOL	7.16
ISHARES AGRIBUSINESS UCITS ETF	5.51
ISHARES EDGE MSCI WRLD QUALITY FAC	4.84
ISHARES EDGE MSCI WORLD MOMENTUM	4.45
ISHARES MSCI EUROPE FINANCIA EURHA	4.17
ISHARES MSCI CHINA A UCITS ETF	3.69
Total of Portfolio	**75.43**

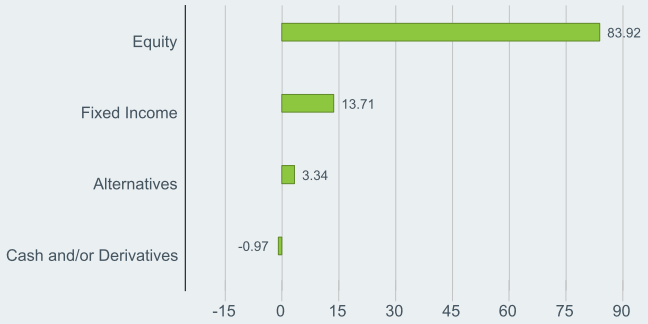
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RATINGS

MORNINGSTAR ★★★★

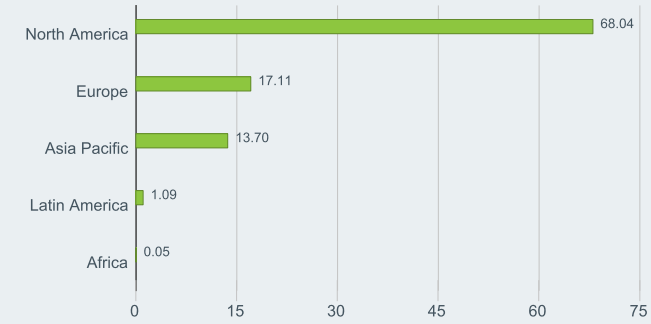
Key Risks Continued: corporate or government bonds which pay a fixed or variable rate of interest (also known as the 'coupon') and behave similarly to a loan. These securities are therefore exposed to changes in interest rates which will affect the value of any securities held. The funds may have indirect exposure to fixed interest securities issued by companies which, compared to bonds issued or guaranteed by governments, are exposed to greater risk of default in the repayment of the capital provided to the company or interest payments due to the fund.

ASSET TYPE BREAKDOWN (%)



Allocations subject to change.

REGIONAL EXPOSURE (%)



FEES AND CHARGES

Max Initial Charge	5.00%
Exit Fee	0.00%
Ongoing Charge	0.53%
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 it's performance fee benchmark. Please refer to the Prospectus for further information.

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SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund's investment objective, do not change a fund's investment objective or constrain the fund's investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund's investment strategy, please see the fund's prospectus.

MSCI ESG Fund Rating (AAA-CCC)	A	**MSCI ESG Quality Score (0-10)**	6.05
MSCI ESG Quality Score - Peer Percentile	18.47%	**MSCI ESG % Coverage**	97.91%
Fund Lipper Global Classification	Mixed Asset EUR Agg - Global	**MSCI Weighted Average Carbon Intensity (Tons CO2E/$M SALES)**	155.60
Funds in Peer Group	352		

All data is from MSCI ESG Fund Ratings as of **07-Jun-2021**, based on holdings as of **31-Dec-2020**. As such, the fund's sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% of the fund's gross weight must come from securities covered by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund's gross weight; the absolute values of short positions are included but treated as uncovered), the fund's holdings date must be less than one year old, and the fund must have at least ten securities. For newly launched funds, sustainability characteristics are typically available 6 months after launch.

ESG GLOSSARY:

MSCI ESG Fund Rating (AAA-CCC): The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).
MSCI ESG Quality Score - Peer Percentile: The fund's ESG Percentile compared to its Lipper peer group.
Fund Lipper Global Classification: The fund peer group as defined by the Lipper Global Classification.
Funds in Peer Group: The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.
MSCI ESG Quality Score (0-10): The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG Rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.
MSCI ESG % Coverage: Percentage of a fund's holdings that have MSCI ESG ratings data.
MSCI Weighted Average Carbon Intensity (Tons CO2E/$M SALES): Measures a fund's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per $1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

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