

# BlackRock Strategic Funds - Systematic US Equity Absolute Return Fund A2 EUR Hedged

**Morningstar Categorie Index**

Morningstar Euro Cautious Global Target  
Allocation NR EUR

Wordt gebruikt in dit rapport als index

**Benchmark van het fonds**

SOFR 3 month USD

**Morningstar Rating™**

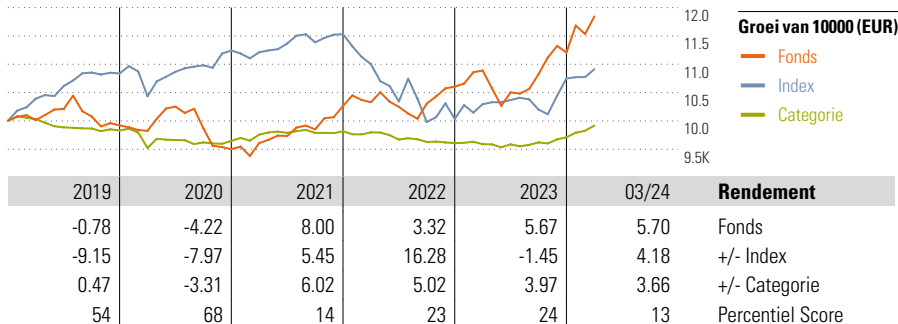
★★★★

**Morningstar Categorie™**

Alt - Market Neutral - Equity

**Beleggingsdoelstelling**

The Fund aims to achieve a positive absolute return through a combination of capital growth and income on your investment regardless of market conditions in a manner consistent with the principles of environmental, social and governance (ESG) investing. The Fund will seek to achieve this investment objective by taking long, synthetic long and synthetic short investment exposures.

**Risicomaatstaven**

|                  |       |              |         |
|------------------|-------|--------------|---------|
| Alpha            | 5.81  | Sharpe Ratio | 1.06    |
| Beta             | -0.08 | Std Deviatie | 5.66    |
| R-kwadraat       | 0.77  | 3-jr Risico  | Gem     |
| Informatie Ratio | 0.93  | 5-jr Risico  | Gem     |
| Tracking Error   | 8.70  | 10-jr Risico | Bov gem |

Berekeningen met Morningstar EU Cau Gbl Tgt Alloc NR EUR (waar van toepassing)

**Rendementen** (26 apr 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 1.83   | 1.31   | -1.69  |
| 6 Maanden  | 7.06   | 0.39   | 1.02   |
| 1 jaar     | 10.71  | 5.94   | 0.57   |
| 3 jr gean. | 6.81   | 8.33   | 2.54   |
| 5 jr gean. | 3.22   | 2.63   | -0.59  |

**Kwartaalrendementen**

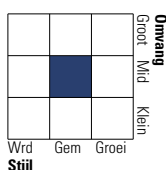
|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2024 | 5.70  | -     | -     | -     |
| 2023 | 2.69  | -3.55 | 3.05  | 3.53  |
| 2022 | 0.65  | -0.80 | 0.57  | 2.90  |
| 2021 | 1.12  | 1.28  | 1.22  | 4.18  |
| 2020 | -0.98 | 4.34  | -3.71 | -3.73 |

**Portefeuille** 31 mrt 2024

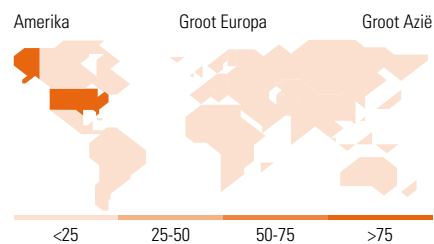
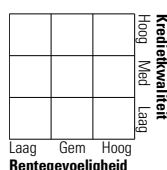
| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 686.54 | 666.32  | 20.22   |
| Obligaties     | 0.00   | 0.00    | 0.00    |
| Kas/ geldmarkt | 110.18 | 30.40   | 79.78   |
| Overig         | 0.00   | 0.00    | 0.00    |

**Morningstar Style Box**

Stijl Aandelen



Stijl vastrentend



| Top 10 Onderliggende posities     | Sector | % Port |
|-----------------------------------|--------|--------|
| CFD on Mastercard Inc Class A     | —      | 5.53   |
| CFD on Marsh & McLennan...        | —      | 4.77   |
| CFD on EOG Resources Inc          | —      | 4.65   |
| CFD on Microsoft Corp             | —      | 4.64   |
| CFD on Devon Energy Corp          | —      | 4.58   |
| Totaal Aantal Aandelen            |        | 3659   |
| Totaal Aantal Obligaties          |        | 0      |
| % Van Vermogen In Top 10 Posities |        | 24.17  |

| Sectorverdeling                | % Aand      |
|--------------------------------|-------------|
| <b>Cyclisch</b>                | <b>0.00</b> |
| Basismaterialen                | -           |
| Cyclische consumentenproducten | -           |
| Financiële dienstverlening     | -           |
| Vastgoed                       | -           |
| <b>Licht Cyclisch</b>          | <b>0.00</b> |
| Communicatiediensten           | -           |
| Energie                        | -           |
| Industrie                      | -           |
| Technologie                    | -           |
| <b>Defensief</b>               | <b>0.00</b> |
| Defensieve consumptiegoederen  | -           |
| Gezondheidszorg                | -           |
| Nutsbedrijven                  | -           |

| Regioverdeling          | % Aand       |
|-------------------------|--------------|
| <b>Amerika</b>          | <b>99.15</b> |
| Verenigde Staten        | 98.23        |
| Canada                  | 0.40         |
| Latijns Amerika         | 0.52         |
| <b>Groot Europa</b>     | <b>0.73</b>  |
| Verenigd Koninkrijk     | 0.41         |
| West Europa – Euro      | 0.17         |
| West Europa – Niet Euro | 0.10         |
| Emerging Europa         | 0.00         |
| Midden-Oosten / Afrika  | 0.05         |
| <b>Groot Azië</b>       | <b>0.11</b>  |
| Japan                   | 0.00         |
| Australazië             | 0.00         |
| Azië - Ontwikkeld       | 0.10         |
| Azië - Emerging         | 0.01         |

**Fondsinformatie**

|                     |                             |                |              |                    |       |
|---------------------|-----------------------------|----------------|--------------|--------------------|-------|
| Fondsgroep          | BlackRock Investment Mgt... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 5,000 |
| Telefoon            | 020 54 95 200               | Fondsvaluta    | EUR          | Min Additioneel    | 1,000 |
| Website             | www.blackrock.nl            | UCITS          | ja           |                    |       |
| Oprichtingsdatum    | 17 feb 2012                 | Inc/Acc        | Acc          |                    |       |
| Fondsmanager        | Travis Cooke                | ISIN           | LU0725892466 |                    |       |
| Aanvangsdatum       | 17 feb 2012                 |                |              |                    |       |
| Koers (26 apr 2024) | EUR 143.22                  |                |              |                    |       |
| Fondsvermogen (mln) | EUR 87.72                   |                |              |                    |       |