

# BlackRock Strategic Funds - European Select Strategies Fund I2 EUR

Morningstar Medalist Rating™  
 Silver

Morningstar Categorie Index  
Morningstar Euro Cautious  
Target Allocation NR EUR  
Wordt gebruikt in dit rapport als index

Benchmark van het fonds  
25% MSCI Europe Hdq PR EUR,  
75% Bloomberg Pan Euro Agg TR  
EUR

Morningstar Rating™  
★★★

Morningstar Categorie™  
Mixfondsen EUR Defensief

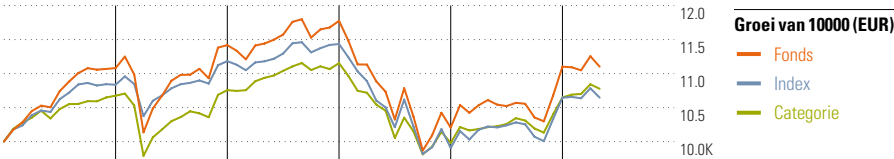
### Beleggingsdoelstelling

The sub-fund seeks to maximise total returns for investors. The Fund follows a flexible asset allocation policy by investing across the full capital structure of companies and the full spectrum of securities issued by governments and their agencies. In order to achieve its investment objective and policy, the Fund will invest in the full spectrum of permitted investments including fixed income transferable securities, equities, equity related securities, units of undertakings for collective investment, cash, deposits...

### Risicomaatstaven

|                  |       |              |         |
|------------------|-------|--------------|---------|
| Alpha            | 1.15  | Sharpe Ratio | -0.26   |
| Beta             | 1.16  | Std Deviatie | 7.81    |
| R-kwadraat       | 94.34 | 3-jr Risico  | Bov gem |
| Informatie Ratio | 0.29  | 5-jr Risico  | Bov gem |
| Tracking Error   | 2.10  | 10-jr Risico | -       |

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



|                  | 2019  | 2020  | 2021  | 2022   | 2023 | 04/24 | Rendement        |
|------------------|-------|-------|-------|--------|------|-------|------------------|
| Fonds            | 10.80 | 3.05  | 3.12  | -13.33 | 8.78 | 0.00  | Fonds            |
| +/- Index        | 2.45  | -0.16 | 0.87  | 0.04   | 1.32 | -0.01 | +/- Index        |
| +/- Categorie    | 4.09  | 2.36  | -0.67 | -3.03  | 2.01 | -1.23 | +/- Categorie    |
| Percentiel Score | 11    | 15    | 57    | 77     | 21   | 88    | Percentiel Score |

### Rendementen (2 mei 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 0.55   | 0.20   | -0.18  |
| 6 Maanden  | 6.62   | 1.02   | -0.12  |
| 1 jaar     | 4.76   | 0.32   | -2.29  |
| 3 jr gean. | -0.99  | 0.55   | -0.37  |
| 5 jr gean. | 1.07   | 0.65   | 0.24   |

### Kwartaalrendementen

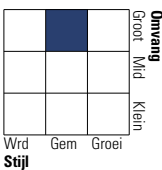
|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2024 | 1.38  | -     | -     | -     |
| 2023 | 3.22  | -0.11 | -1.59 | 7.21  |
| 2022 | -5.45 | -7.25 | -4.41 | 3.41  |
| 2021 | -0.05 | 1.42  | -0.39 | 2.13  |
| 2020 | -8.52 | 7.48  | 1.60  | 3.15  |

### Portefeuille 31 mrt 2024

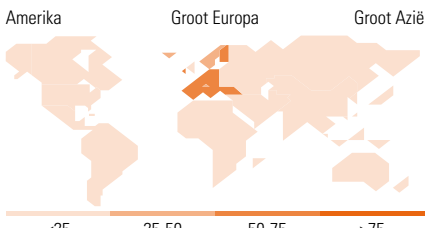
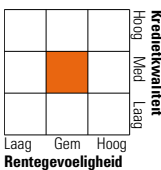
| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 49.82  | 15.33   | 34.49   |
| Obligaties     | 95.97  | 11.83   | 84.14   |
| Kas/ geldmarkt | 94.96  | 114.38  | -19.42  |
| Overig         | 1.10   | 0.31    | 0.79    |

### Morningstar Style Box

Stijl Aandelen



Stijl vastrentend



### Top 10 Onderliggende posities

|                                   | Sector | % Port |
|-----------------------------------|--------|--------|
| Future on BANK Index2025-12-11    | —      | 23.58  |
| Euro Bobl Future June...          | —      | 10.10  |
| Long Gilt Jun 24                  | —      | 3.83   |
| Euro Bund Future June...          | —      | 2.71   |
| Euro OAT Future June...           | —      | 2.66   |
| Short-Term Euro BTP Future...     | —      | 2.63   |
| Us 5Yr Note Jun 24                | —      | 2.51   |
| Blk Ics Eur As Liq Envirally...   | —      | 2.34   |
| France (Republic Of)2026-02-25    | —      | 1.95   |
| Totaal Aantal Aandelen            |        | 53     |
| Totaal Aantal Obligaties          |        | 475    |
| % Van Vermogen In Top 10 Posities |        | 52.29  |

### Sectorverdeling

|                                                                                                                    | % Aand |
|--------------------------------------------------------------------------------------------------------------------|--------|
|  Cyclisch                       | 43.22  |
|  Basismaterialen                | 6.52   |
|  Cyclische consumentenproducten | 5.62   |
|  Financiële dienstverlening     | 29.06  |
|  Vastgoed                       | 2.03   |
|  Licht Cyclisch                 | 33.99  |
|  Communicatiediensten           | 1.84   |
|  Energie                        | -      |
|  Industrie                      | 24.41  |
|  Technologie                    | 7.74   |
|  Defensief                      | 22.79  |
|  Defensieve consumptiegoederen  | 3.24   |
|  Gezondheidszorg                | 14.98  |
|  Nutsbedrijven                  | 4.57   |

### Regioverdeling

|                         | % Aand       |
|-------------------------|--------------|
| <b>Amerika</b>          | <b>4.02</b>  |
| Verenigde Staten        | 4.02         |
| Canada                  | 0.00         |
| Latijns Amerika         | 0.00         |
| <b>Groot Europa</b>     | <b>95.98</b> |
| Verenigd Koninkrijk     | 16.98        |
| West Europa – Euro      | 52.91        |
| West Europa – Niet Euro | 26.10        |
| Emerging Europa         | 0.00         |
| Midden-Oosten / Afrika  | 0.00         |
| <b>Groot Azië</b>       | <b>0.00</b>  |
| Japan                   | 0.00         |
| Australazië             | 0.00         |
| Azië - Ontwikkeld       | 0.00         |
| Azië - Emergeng         | 0.00         |

### Fondsinformatie

|                     |                             |                |              |                    |            |
|---------------------|-----------------------------|----------------|--------------|--------------------|------------|
| Fondsgroep          | BlackRock Investment Mgt... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 10,000,000 |
| Telefoon            | 020 54 95 200               | Fondsvaluta    | EUR          | Min Additioneel    | -          |
| Website             | www.blackrock.nl            | UCITS          | ja           |                    |            |
| Oprichtingsdatum    | 3 aug 2016                  | Inc/Acc        | Acc          |                    |            |
| Fondsmanager        | Jozef Prokes                | ISIN           | LU1461867779 |                    |            |
| Aanvangsdatum       | 1 mei 2017                  |                |              |                    |            |
| Koers (2 mei 2024)  | EUR 110.69                  |                |              |                    |            |
| Fondsvermogen (mln) | EUR 156.09                  |                |              |                    |            |