

# BSF Managed Index Port Mod D2 EUR

## Morningstar® Category Index

Cat 50%Barclays Euro Agg  
TR&50%FTSE Wld TR

Used throughout report

## Fund Benchmark

50% MSCI ACWI NR EUR, 50%  
BBgBarc Global Aggregate TR  
Hdg EUR

## Morningstar Rating™

★★★★

## Morningstar® Category

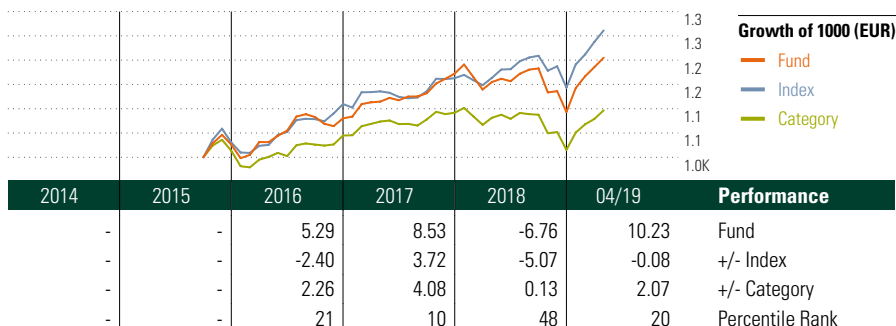
EUR Moderate Allocation

## IMA Sector

-

## Investment Objective

TheBlackRockManagedIndexPortfolios–  
Moderateaimstodelivera  
totalreturn,whichisacombinationofcapitalgrowthandin  
come, commensuratewithamoderatelevelofrisk.



## Standardised Performance

| 1 Yr to   | 1 Yr to   | 1 Yr to   | 1 Yr to   | 1 Yr to   |
|-----------|-----------|-----------|-----------|-----------|
| 31 Mar 15 | 31 Mar 16 | 31 Mar 17 | 31 Mar 18 | 31 Mar 19 |
| -         | -         | 7.92      | 2.37      | 4.04      |

12 Months Total Return (bid to bid). Source: Morningstar, net income reinvested. This table complies with the Financial Conduct Authority's regulations to compare different products from different providers.

## Trailing Returns

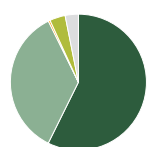
(24 May 2019)

|                    | Return % | +/-Idx | +/-Cat |
|--------------------|----------|--------|--------|
| 3 Months           | 1.59     | -0.35  | 0.79   |
| 6 Months           | 6.28     | 0.50   | 2.58   |
| 1 Year             | 1.98     | -2.40  | 3.12   |
| 3 Years Annualised | 4.67     | -1.29  | 1.82   |
| 5 Years Annualised | -        | -      | -      |

## Quarterly Returns

|      | 1st qtr | 2nd qtr | 3rd qtr | 4th qtr |
|------|---------|---------|---------|---------|
| 2019 | 8.45    | -       | -       | -       |
| 2018 | -2.80   | 1.50    | 2.27    | -7.58   |
| 2017 | 3.05    | 0.39    | 1.29    | 3.58    |
| 2016 | 0.54    | 2.27    | 2.65    | -0.24   |

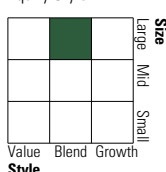
## Portfolio 30 Apr 2019



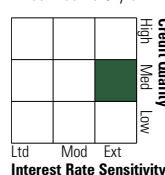
| Asset Allocation | % Port. |
|------------------|---------|
| Stock            | 57.31   |
| Bonds            | 35.41   |
| Property         | 0.00    |
| Cash             | 0.43    |
| Other            | 3.71    |

## Morningstar Style Box™

Equity Style



Fixed Income Style



## Risk Profile

### Risk Measures

|                   |       |                   |      |
|-------------------|-------|-------------------|------|
| 3-Yr Alpha        | -1.82 | 3-Yr Sharpe Ratio | 0.99 |
| 3-Yr Beta         | 1.02  | 3-Yr Std Dev      | 5.80 |
| R-Squared         | 80.77 | 3-Yr Risk         | Avg  |
| Information Ratio | -0.71 | 5-Yr Risk         | -    |
| Tracking Error    | 2.55  | 10-Yr Risk        | -    |

Calculations use Cat 50%Barclays EurAgg TR&50%FTSE Wld TR (where applicable)

## Top 10 Holdings

|                                   | Sector | % Port. |
|-----------------------------------|--------|---------|
| iShares Core S&P 500 ETF USD Acc  | -      | 14.14   |
| iShares Edge MSCI Wld Qual...     | -      | 6.14    |
| iShares France Govt Bond ETF...   | -      | 5.61    |
| iShares Edge MSCI Wld Min Vol...  | -      | 5.01    |
| iShares \$ Corp Bond Intr Rt H... | -      | 4.78    |
| iShares Edge S&P 500 Min Vol...   | -      | 4.42    |
| iShares MSCI USA ETF USD Acc      | -      | 4.39    |
| iShares US Mortg Backed Secs...   | -      | 3.99    |
| iShares MSCI EMU ETF EUR Acc      | -      | 3.79    |
| iShares \$ Corp Bond ETF USD Dist | -      | 3.71    |
| Total Stock Holdings              | 0      |         |
| Total Bond Holdings               | 0      |         |
| Assets in Top 10 Holdings %       |        | 55.99   |

## Sector Weightings

|                        | % Equity     |
|------------------------|--------------|
| <b>Cyclical</b>        | <b>37.91</b> |
| Basic Materials        | 4.56         |
| Consumer Cyclical      | 11.82        |
| Financial Services     | 18.06        |
| Real Estate            | 3.47         |
| <b>Sensitive</b>       | <b>36.55</b> |
| Communication Services | 4.13         |
| Energy                 | 4.79         |
| Industrials            | 11.08        |
| Technology             | 16.56        |
| <b>Defensive</b>       | <b>25.53</b> |
| Consumer Defensive     | 9.42         |
| Healthcare             | 11.90        |
| Utilities              | 4.21         |

## World Regions

|                       | % Equity     |
|-----------------------|--------------|
| <b>Americas</b>       | <b>62.09</b> |
| United States         | 58.32        |
| Canada                | 2.89         |
| Latin America         | 0.89         |
| <b>Greater Europe</b> | <b>21.09</b> |
| United Kingdom        | 4.77         |
| Eurozone              | 8.90         |
| Europe - ex Euro      | 6.35         |
| Europe - Emerging     | 0.33         |
| Middle East / Africa  | 0.74         |
| <b>Greater Asia</b>   | <b>16.82</b> |
| Japan                 | 6.09         |
| Australasia           | 1.50         |
| Asia - Developed      | 4.40         |
| Asia - Emerging       | 4.82         |

## Operations

|                        |                           |                     |              |                             |         |
|------------------------|---------------------------|---------------------|--------------|-----------------------------|---------|
| Fund Company           | BlackRock (Luxembourg) SA | Domicile            | Luxembourg   | Minimum Investment Amount   | 100,000 |
| Phone                  | +44 20 77433000           | Currency            | EUR          | Minimum Additional Purchase | 1,000   |
| Website                | www.blackrock.com         | UCITS               | Yes          |                             |         |
| Inception Date         | 14 Oct 2015               | Inc/Acc             | Acc          |                             |         |
| Fund Manager           | Stephen Walker            | ISIN                | LU1304596684 |                             |         |
| Manager Start Date     | 10 Apr 2015               | IMA Sector          | -            |                             |         |
| NAV (24 May 2019)      | 118.70 EUR                | In-house ISA scheme |              |                             |         |
| Total Net Assets (mil) | 558.14 EUR                |                     |              |                             |         |

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