

# 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

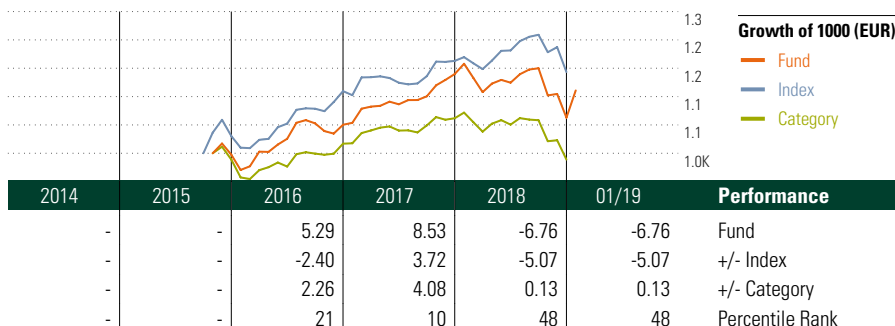
EUR Moderate Allocation

## 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 Dec 14	31 Dec 15	31 Dec 16	31 Dec 17	31 Dec 18
-	-	5.29	8.53	-6.76

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.

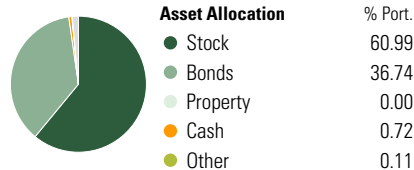
## Trailing Returns

	Return %	+/-Idx	+/-Cat
(31 Jan 2019)			
3 Months	0.79	-0.71	0.36
6 Months	-2.51	-1.78	1.08
1 Year	-4.06	-5.37	0.44
3 Years Annualised	4.60	-0.93	1.89
5 Years Annualised	-	-	-

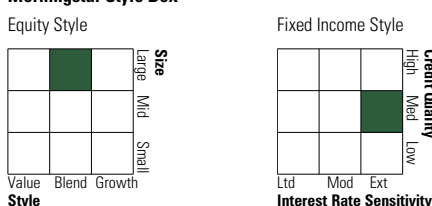
## Quarterly Returns

	1st qtr	2nd qtr	3rd qtr	4th qtr
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 Nov 2018



## Morningstar Style Box™



## Risk Profile

### Risk Measures

3-Yr Alpha	-1.46	3-Yr Sharpe Ratio	0.48
3-Yr Beta	1.04	3-Yr Std Dev	5.52
R-Squared	76.30	3-Yr Risk	Avg
Information Ratio	-0.52	5-Yr Risk	-
Tracking Error	2.69	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	—	15.92
iShares MSCI USA ETF USD Acc	—	8.90
iShares Core MSCI EM IMI ETF...	—	7.16
iShares \$ Corp Bond Intr Rt H...	—	4.79
iShares Edge MSCI Wld Qual...	—	4.72
iShares Edge MSCI Wld Mom Fctr...	—	4.29
iShares US Mortg Backed Secs...	—	4.07
iShares Edge MSCI Wld Min Vol...	—	4.00
iShares \$ Treasury Bd 7-10yr...	—	3.82
iShares Japan Equity Index...	—	3.71
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		61.39

## Sector Weightings

	% Equity
<b>Cyclical</b>	<b>38.11</b>
Basic Materials	4.84
Consumer Cyclical	11.62
Financial Services	18.48
Real Estate	3.18
<b>Sensitive</b>	<b>36.86</b>
Communication Services	3.93
Energy	5.39
Industrials	10.51
Technology	17.03
<b>Defensive</b>	<b>25.03</b>
Consumer Defensive	8.76
Healthcare	13.00
Utilities	3.27

## World Regions

	% Equity
<b>Americas</b>	<b>62.11</b>
United States	56.59
Canada	4.11
Latin America	1.41
<b>Greater Europe</b>	<b>17.88</b>
United Kingdom	3.00
Eurozone	7.14
Europe - ex Euro	6.06
Europe - Emerging	0.70
Middle East / Africa	0.98
<b>Greater Asia</b>	<b>20.01</b>
Japan	8.24
Australasia	1.35
Asia - Developed	4.84
Asia - Emerging	5.59

## 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	Anthony Chan	ISIN	LU1304596684		
Manager Start Date	1 Feb 2017	IMA Sector	-		
NAV (31 Jan 2019)	114.26 EUR	In-house ISA scheme			
Total Net Assets (mil)	495.95 EUR				

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