

# BlackRock Top 10 Analysis

## A Summary Report For May 2014 — July 2019

The Top 10 BlackRock products with over \$1bn AUM so far in 2019. Created with June numbers up to date.

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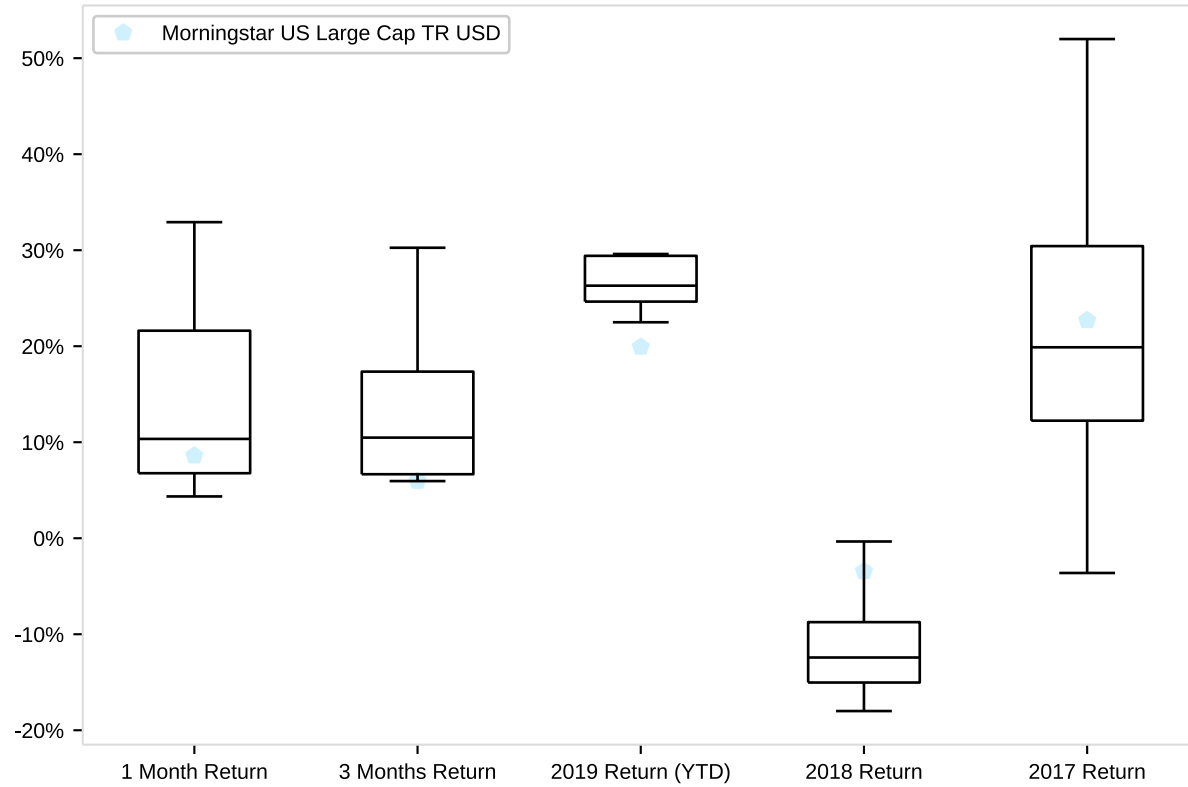
# BlackRock Top 10 Analysis Summary

Absolute Returns Over Fixed Time Periods and Relative Measures Computed For May 2014 — July 2019  
Relative to Morningstar US Large Cap TR USD (Correlated 1.00 to S&P; 500 TR USD)

#	Fund Name	Track Record	AUM (USD)	1 Month Return	3 Months Return	2019 Return (YTD)	2018 Return	2017 Return	Ann. Excess Return	Ann. Standard Deviation	Ann. Alpha	Beta	Ann. Tracking Error	Ann. Information Ratio	Ann. Sharpe Ratio
1	BlackRock European Dynamic Fund	17y 5m	3.9B	10.55%	13.39%	26.81%	-13.04%	25.42%	-0.61%	11.93%	4.16%	0.61	10.54%	-0.01	0.91
2	iShares NASDAQ-100® (DE)	13y 5m	1.2B	10.14%	6.49%	25.18%	-1.28%	32.09%	4.83%	15.12%	2.65%	1.21	5.94%	0.83	1.05
3	iShares Core SPI® (CH)	5y 4m	1.5B	4.35%	7.14%	22.49%	-8.66%	19.78%	-4.47%	11.50%	-0.86%	0.70	8.84%	-0.47	0.59
4	BGF Continental European Flexible F...	32y 9m	3.9B	6.64%	5.95%	23.44%	-14.65%	20.00%	-3.47%	13.25%	-0.68%	0.78	9.91%	-0.31	0.60
5	iShares SMIM (CH)	14y 8m	1.4B	7.16%	8.99%	25.80%	-17.53%	32.48%	-1.20%	13.40%	0.47%	0.88	8.70%	-0.10	0.75
6	iShares Gold Producers ETF	7y 11m	1.2B	24.53%	21.21%	29.60%	-8.99%	11.07%	-8.57%	36.71%	9.87%	-0.06	38.71%	-0.04	0.25
7	BGF World Technology Fund	24y 5m	1.6B	12.89%	11.97%	37.02%	-0.34%	51.99%	7.70%	16.62%	5.66%	1.20	9.15%	0.86	1.13
8	BlackRock Gold & General Fund	31y 4m	1.4B	32.92%	30.26%	37.30%	-11.81%	-3.62%	-4.37%	32.54%	13.82%	-0.14	35.12%	0.04	0.38
9	BGF World Gold Fund	24y 8m	4.8B	24.60%	18.67%	28.84%	-18.00%	2.18%	-10.60%	31.29%	3.28%	0.15	32.74%	-0.18	0.16
10	BGF European Special Situations Fund	16y 10m	1.4B	5.16%	6.51%	24.47%	-15.15%	15.75%	-4.19%	12.90%	-1.07%	0.75	9.91%	-0.38	0.55
	Group Mean			13.89%	13.06%	28.10%	-10.94%	20.72%	-2.49%	19.53%	3.73%	0.61	16.96%	0.02	0.64
	Group Median			10.34%	10.48%	26.31%	-12.42%	19.89%	-3.83%	14.26%	2.97%	0.72	9.91%	-0.07	0.59
	Morningstar US Large Cap TR USD			8.60%	5.97%	19.93%	-3.44%	22.69%		11.71%		1.00			0.94
	USTREAS Treasury Bill Constant Matu...			0.42%	0.82%	1.44%	1.75%	0.75%		0.26%					

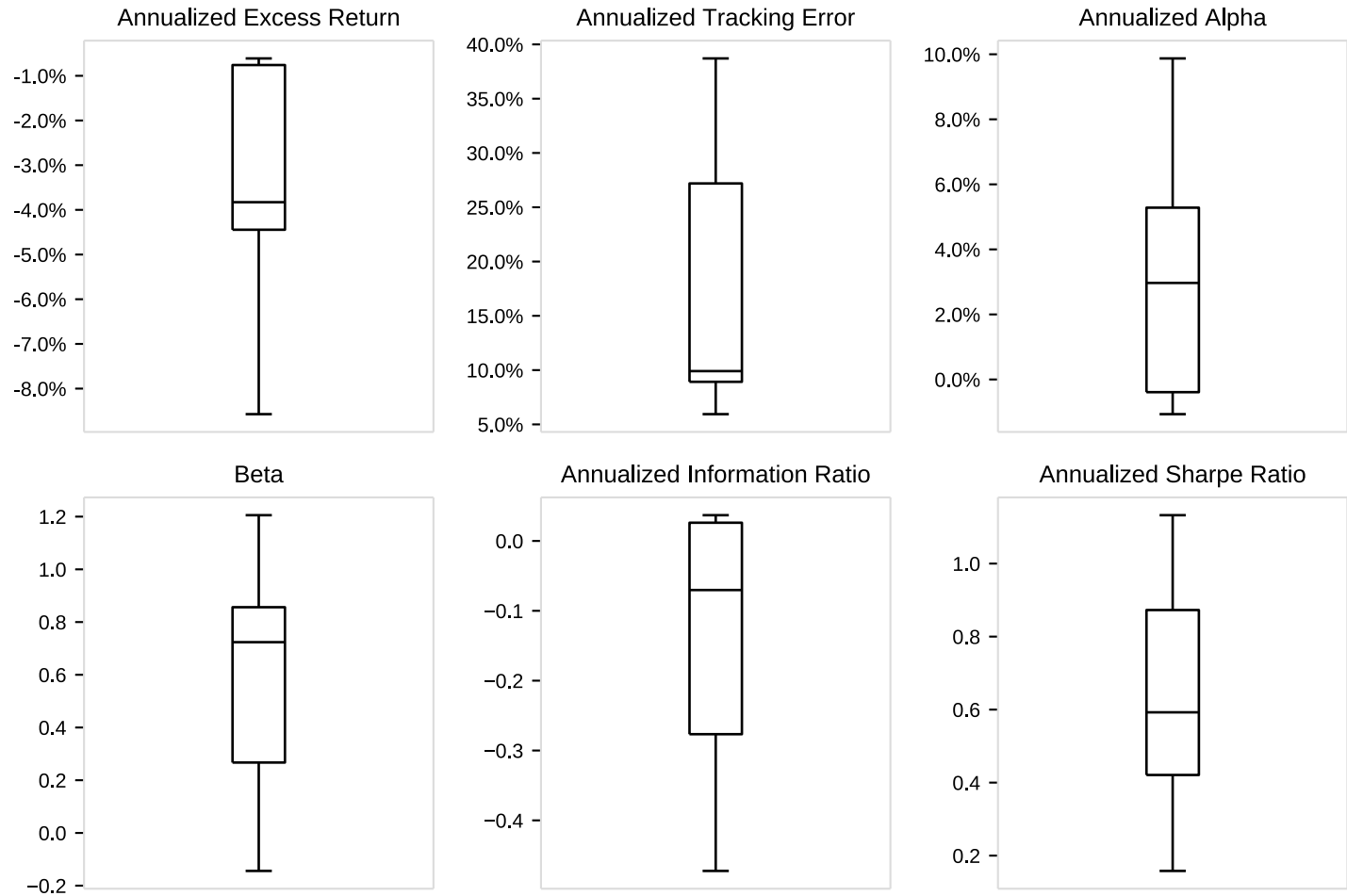
# BlackRock Top 10 — Quartile Comparison

Historical Absolute Returns in Different Periods



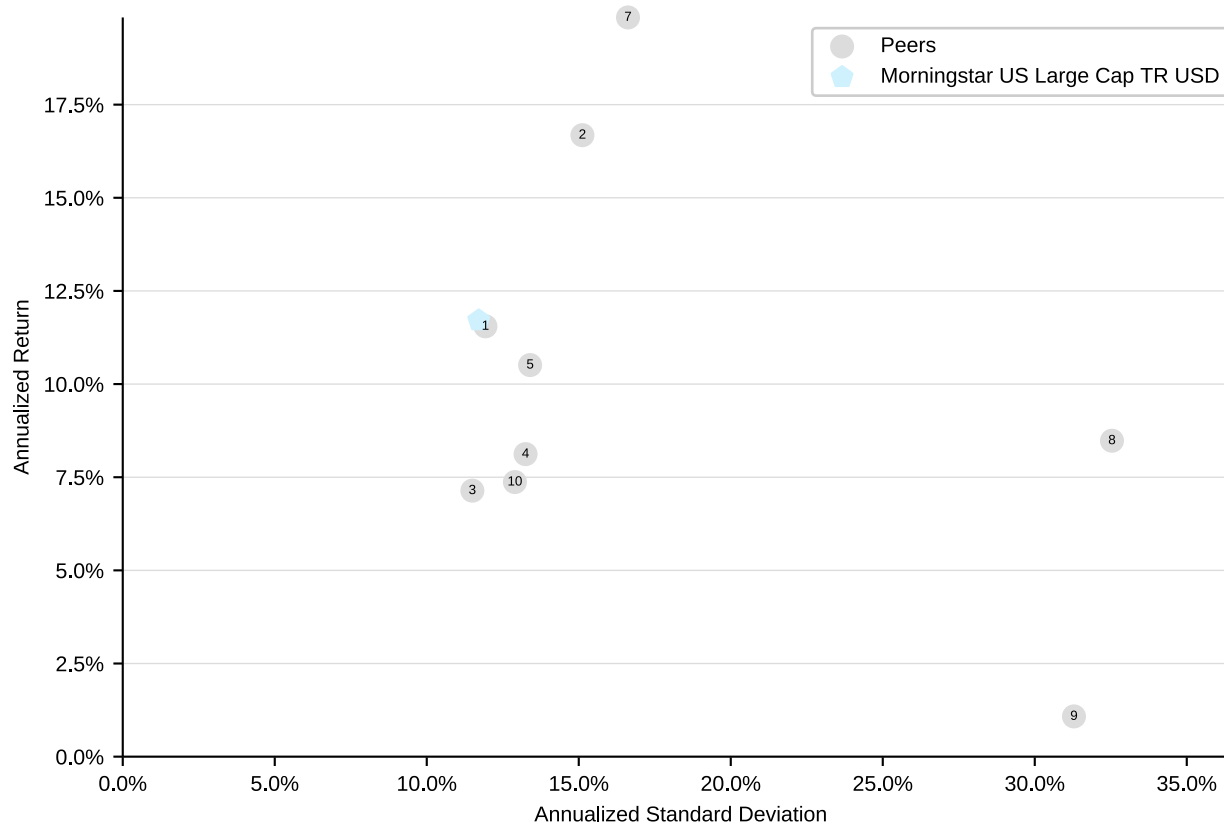
# BlackRock Top 10 — Quartile Comparison

Relative Measures Computed For May 2014 — July 2019



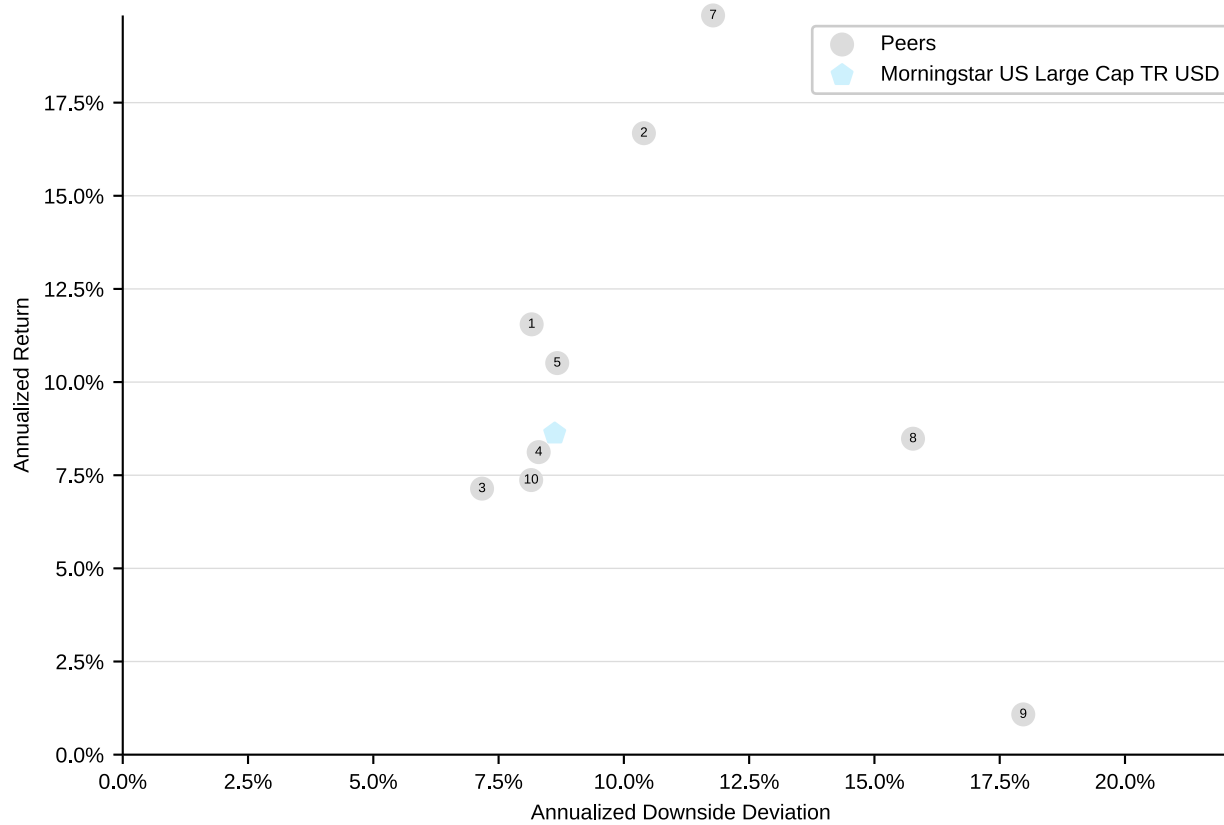
# BlackRock Top 10 — Annualized Risk / Return

Computed For May 2014 — July 2019



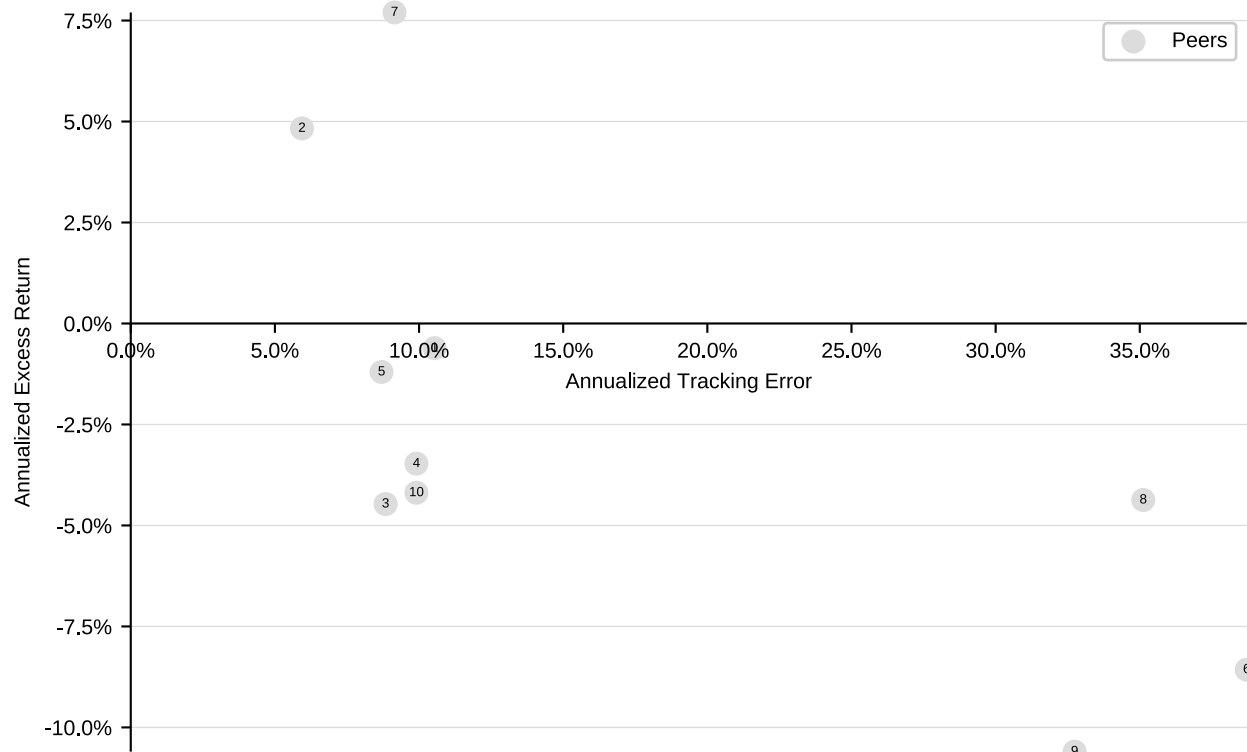
# BlackRock Top 10 — Annualized Downside Risk / Return

Computed For May 2014 — July 2019



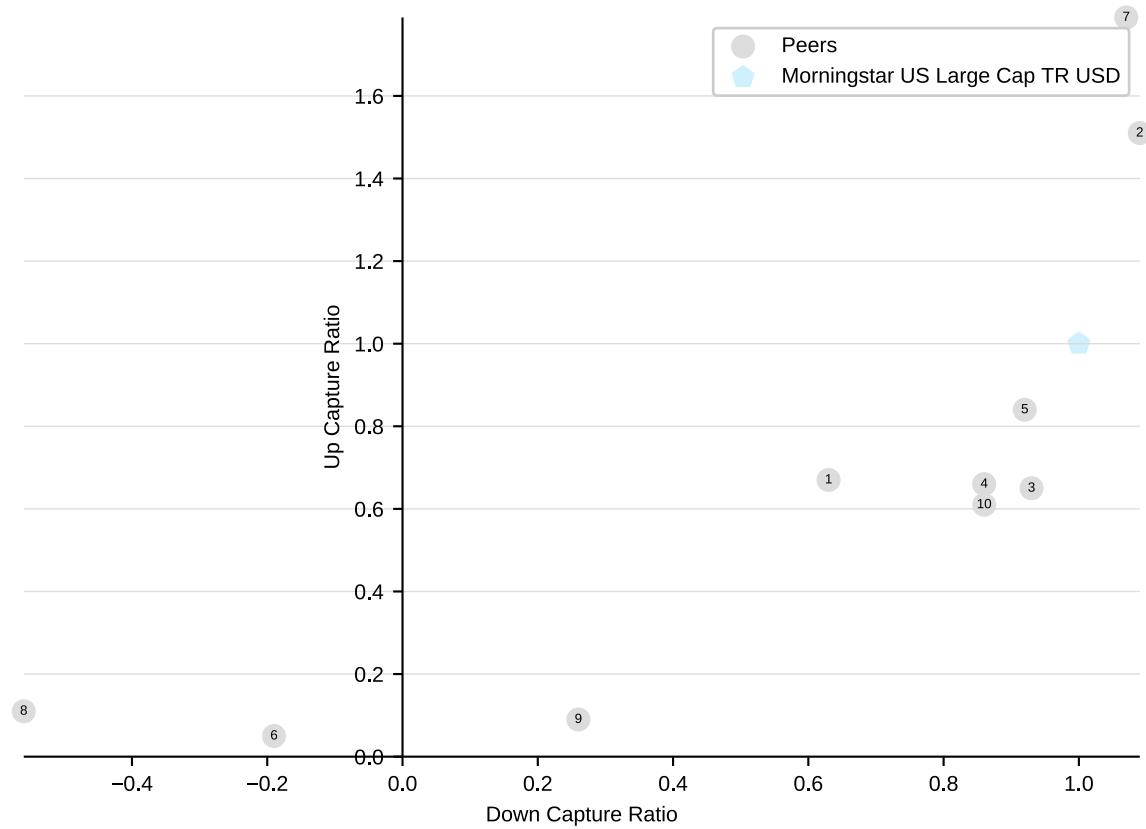
# BlackRock Top 10 — Annualized Excess Risk / Return

Computed For May 2014 — July 2019



# Up vs. Down Market Capture

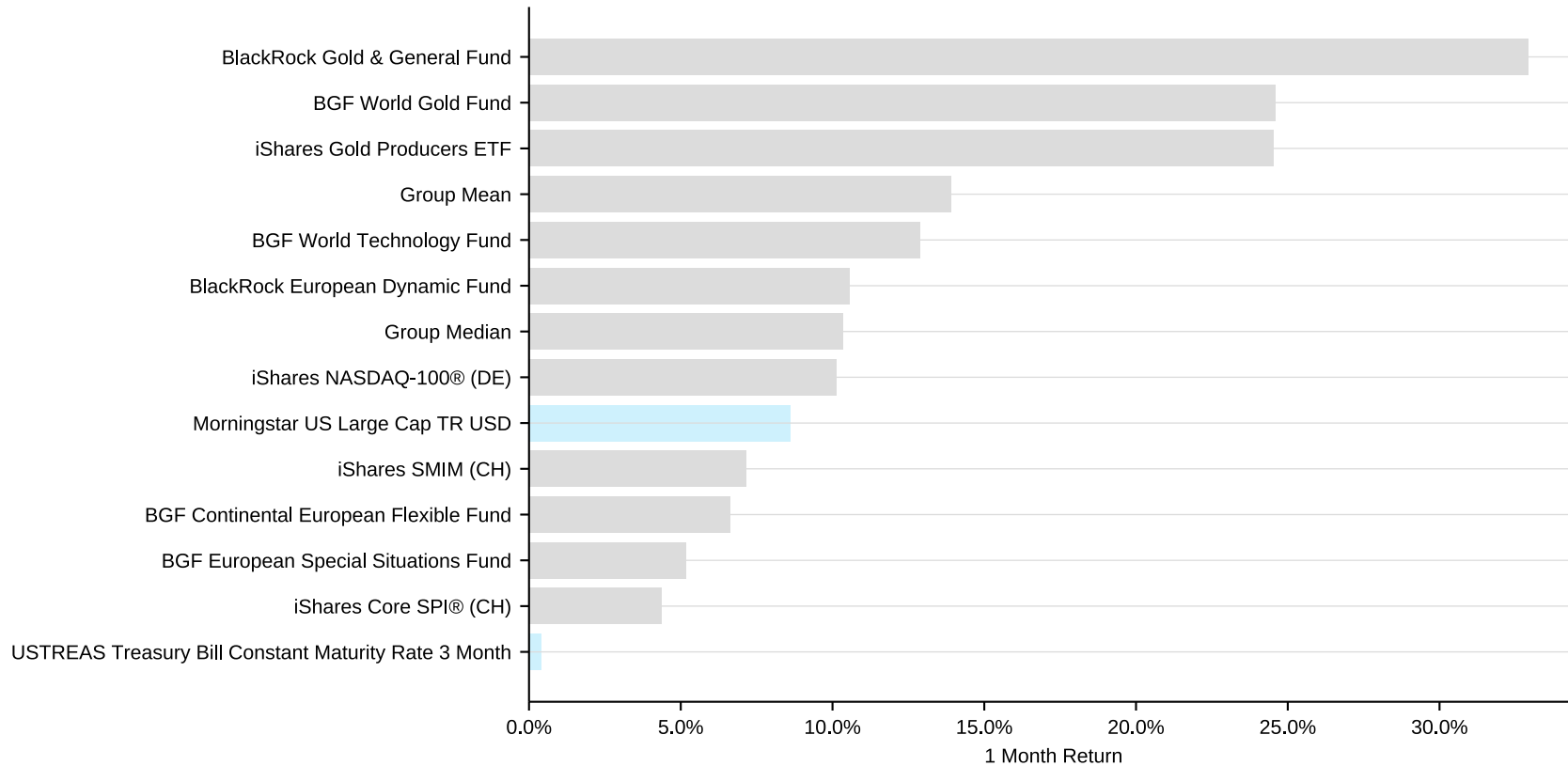
Computed For May 2014 — July 2019





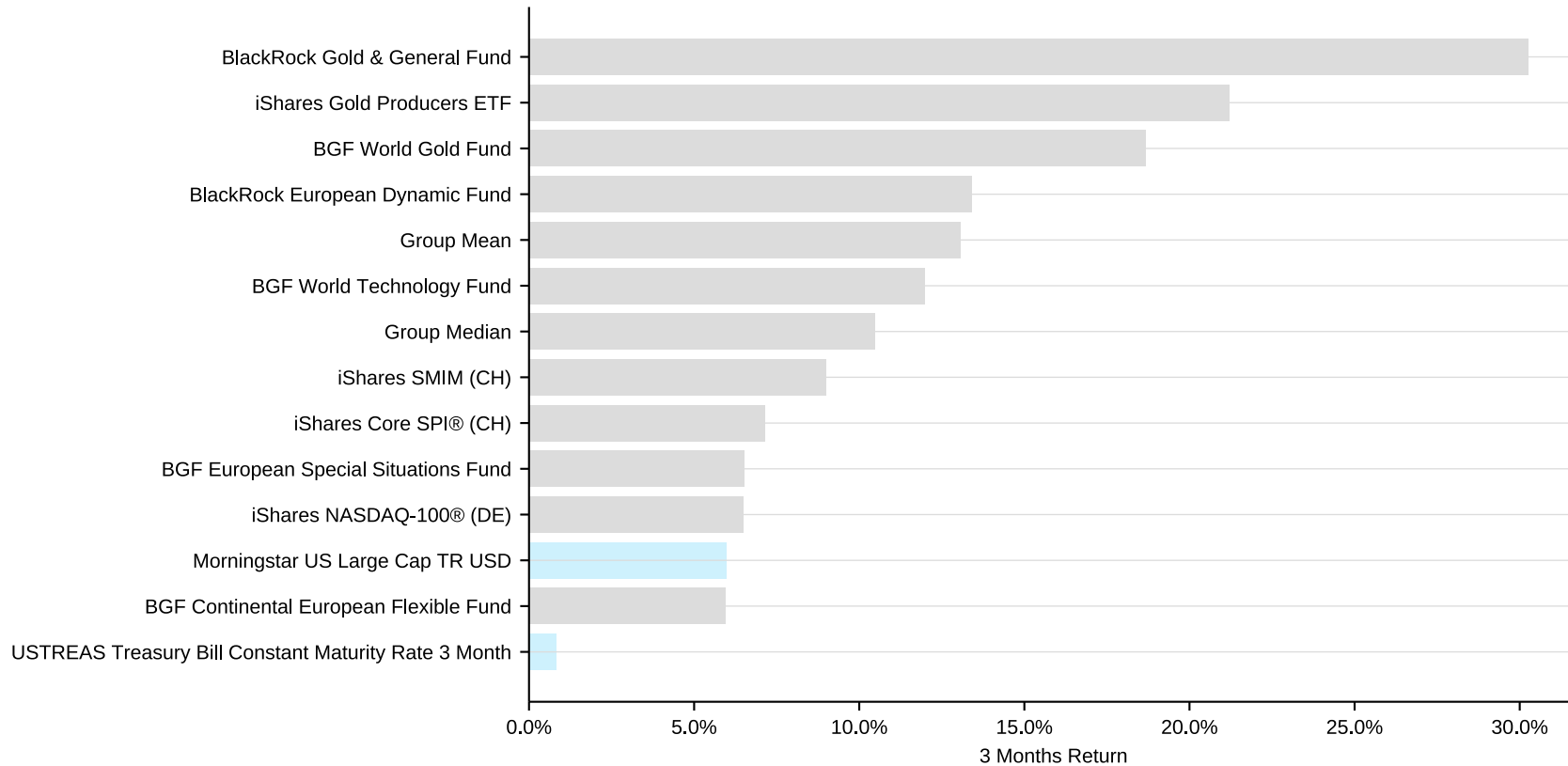
# BlackRock Top 10 — Performance Rankings

1 Month Return



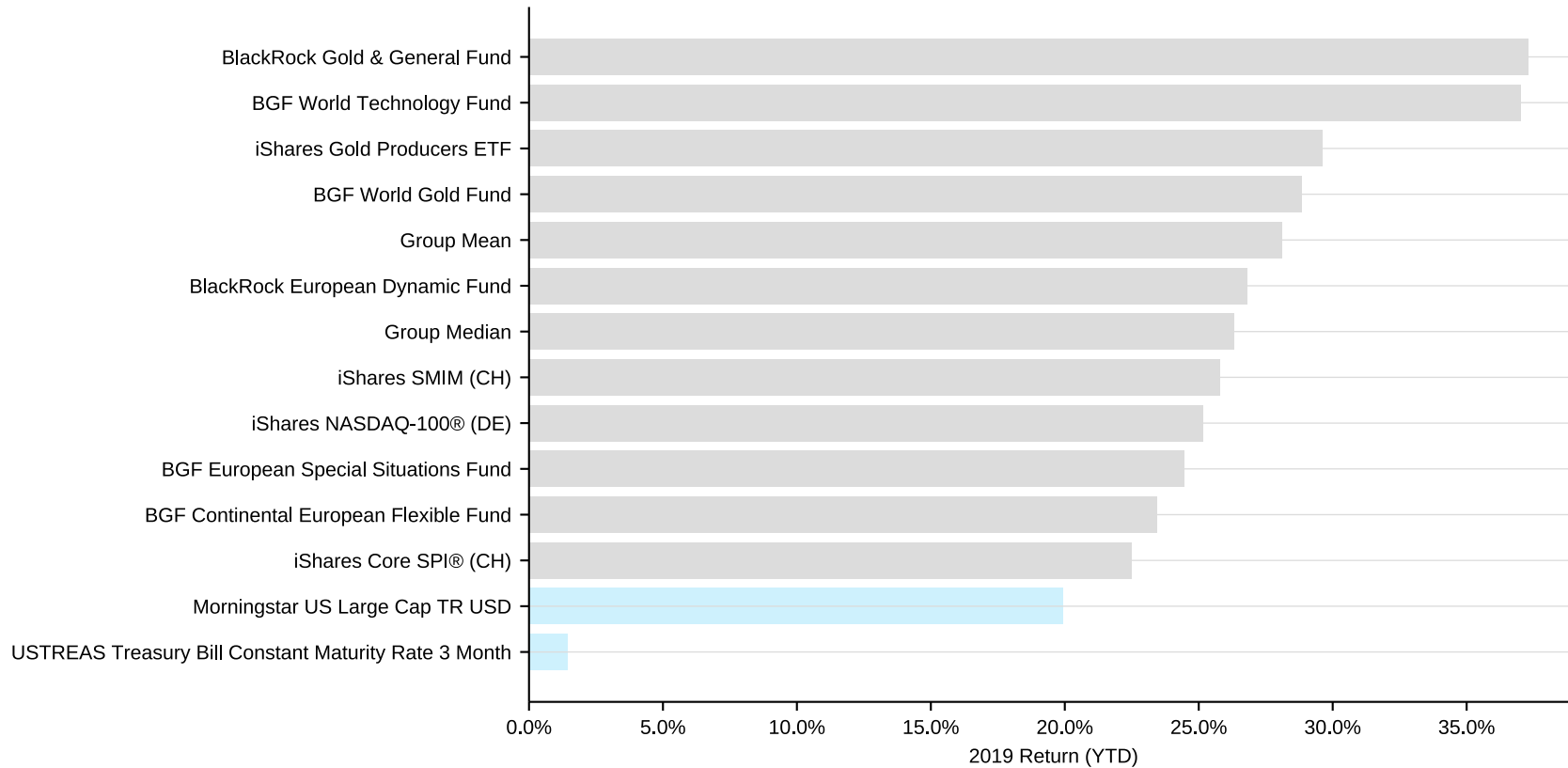
# BlackRock Top 10 — Performance Rankings

3 Months Return



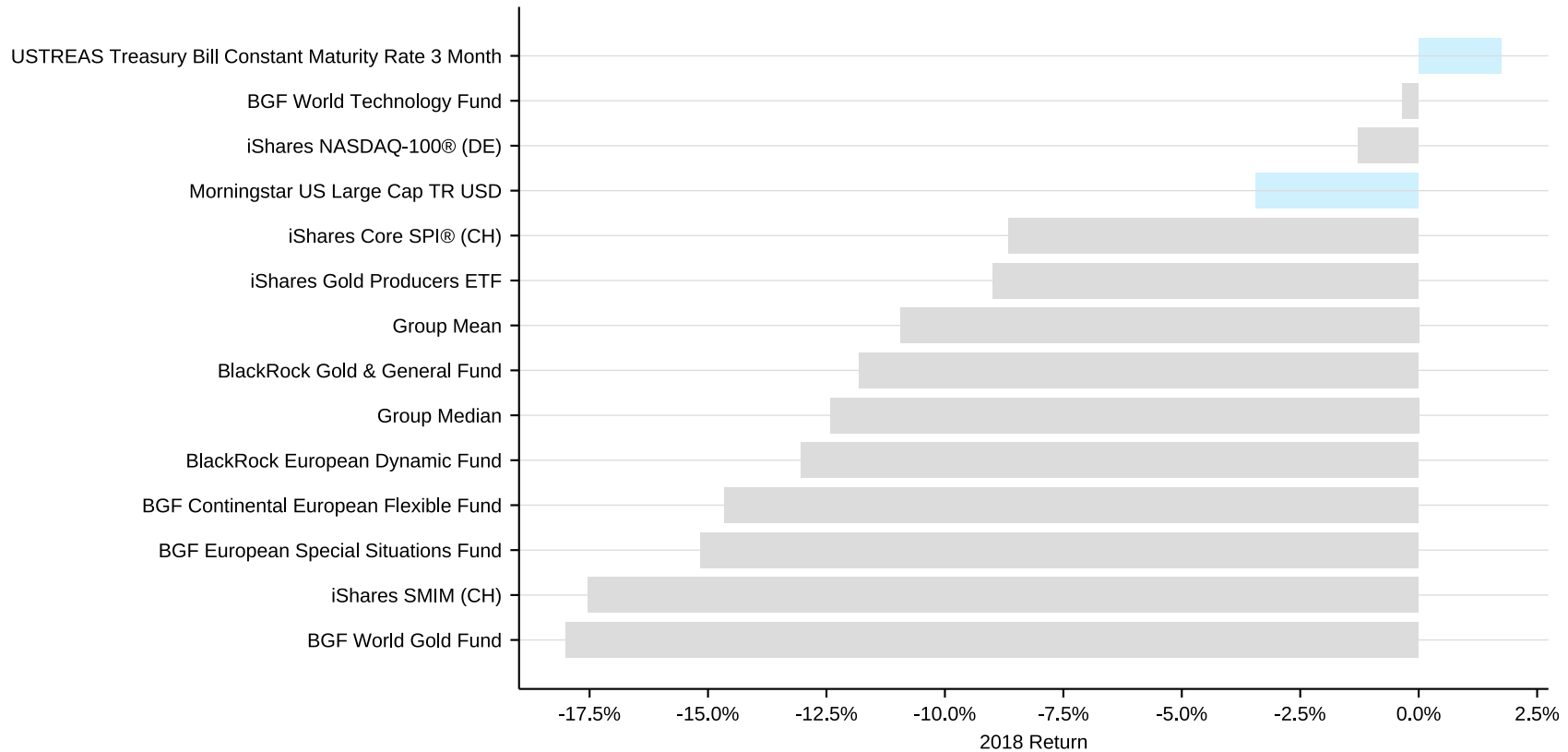
# BlackRock Top 10 — Performance Rankings

2019 Return (YTD)



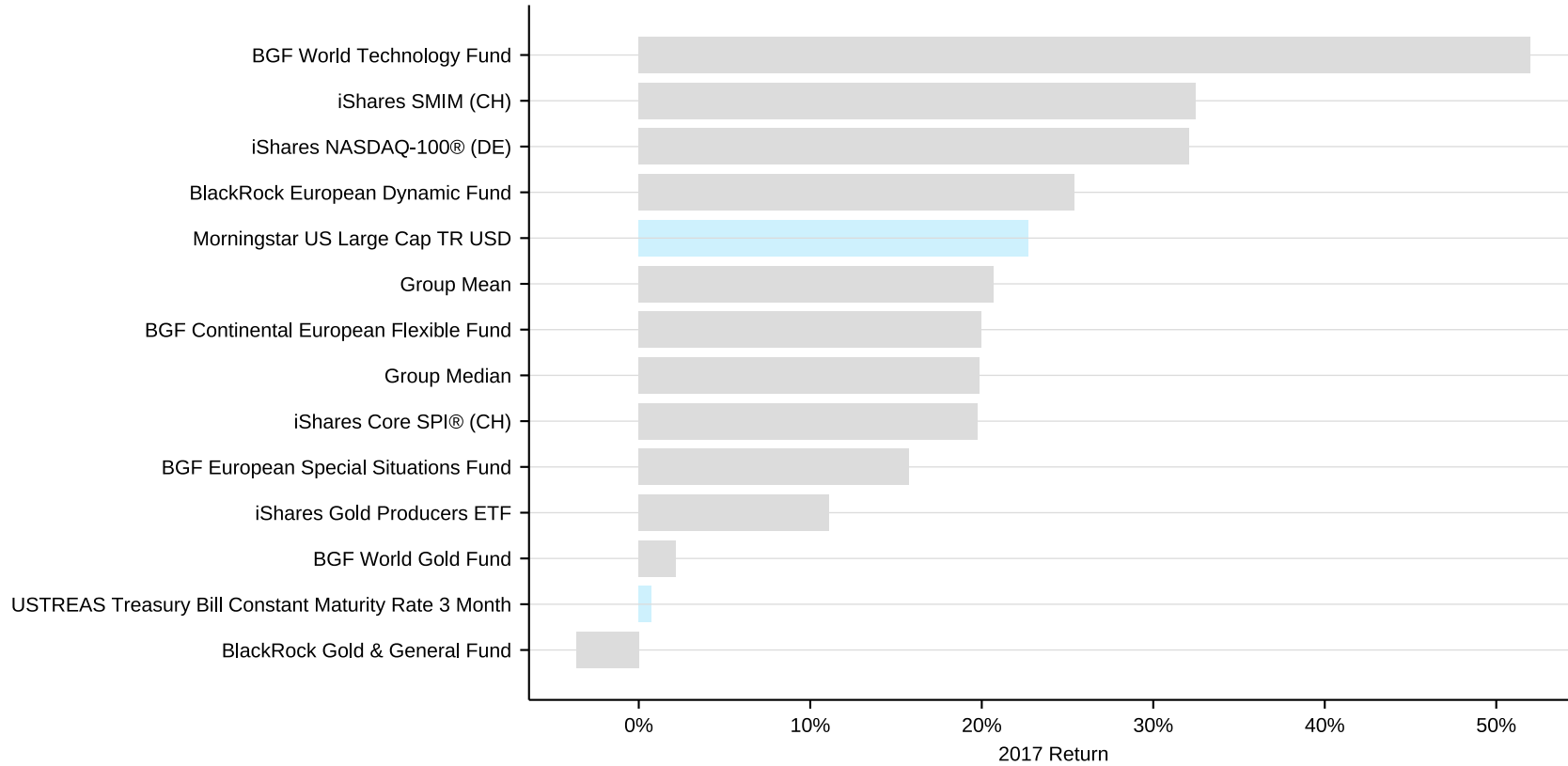
# BlackRock Top 10 — Performance Rankings

2018 Return



# BlackRock Top 10 — Performance Rankings

2017 Return



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