

XSI

# iShares Short Term Strategic Fixed Income ETF

As of 08/31/2024

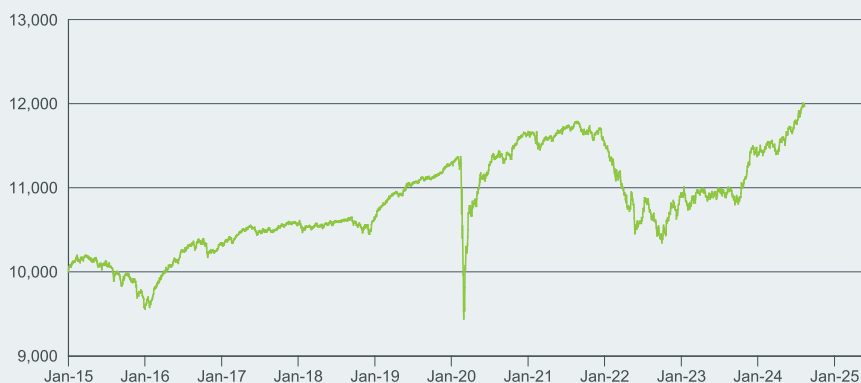
**iShares**<sup>®</sup>  
by **BLACKROCK**<sup>®</sup>

Seeks to generate income by investing primarily in other iShares ETFs that provide exposure to fixed income securities including government, corporate, high yield, emerging market and other types of debt securities

## KEY BENEFITS

- 1 Exposure to a variety of Canadian and CAD-hedged global fixed income securities.
- 2 XSI targets an average yield to maturity between 0.5%-1% above the FTSE Canada Universe Bond Index.
- 3 Attempts to limit overall portfolio risk in line with the broad Canadian bond market

## GROWTH OF HYPOTHETICAL \$10,000 CAD SINCE INCEPTION



Beginning Value = \$10,000.00; Date = 1/20/2015  
Ending Value = \$11,969.64; Date = 8/30/2024

These results in the above Growth of 10,000 chart are hypothetical and are intended for illustrative purposes only. See page 2 for important disclosures and more information about hypothetical results.

## ANNUAL PERFORMANCE (% CAD)

Fund	Cumulative					Annualized			
	1 Month	3 Month	6 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
Fund	0.99	3.48	4.18	4.30	8.79	0.57	1.50	N/A	1.89

## CALENDAR YEAR PERFORMANCE (% CAD)

Fund	2023	2022	2021	2020	2019
Fund	7.54	-8.79	0.40	3.55	7.35

All amounts given in Canadian dollars. Past performance is not necessarily indicative of future performance.

## KEY FACTS

<b>Fund Launch Date</b>	20/01/2015
<b>Stock Exchange</b>	Toronto Stock Exchange
<b>Distribution Frequency</b>	Monthly
<b>Eligible for Registered Plans</b>	Yes
<b>Program Eligibility</b>	DRIP
<b>Units Outstanding</b>	2,600,000
<b>Assets Under Management</b>	\$44,562,404
<b>Number of Holdings</b>	9

## FEEES AND CHARGES

<b>Management Fee</b>	0.50 %
<b>Management Expense Ratio (MER)</b>	0.55 %

Management Fee: The annual fee payable by the fund and/or any underlying ETF(s) to BlackRock Canada and/or its affiliates for acting as trustee and/or manager of the fund/ETF(s).

## TOP 10 HOLDINGS (%)

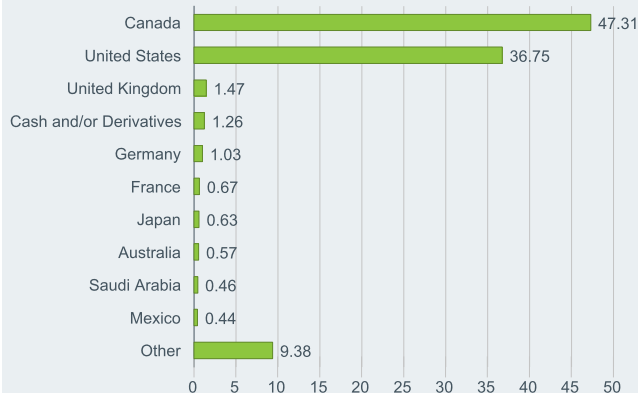
iShares Core CAD ST Cor Bd Index	22.89
iShares U.S. High Yield Bond Index	19.66
ISHARES 1-5 YEAR U.S. IG COR COM	14.01
iShs Floating Rate Index ETF	13.75
ISHARES CANADIAN LONG TERM BOND IN	9.93
ISHARES 0-5 YEAR HIGH YIELD CORPOR	9.77
iShares J.P. Morgan USD Emerging M CL1	7.09
ISHARES CORE CANADIAN 15+ YE	2.00
iShs CAD Hybrd Cp Bd Idx ETF (CAD) USD/CAD	0.50
	0.23
<b>Total of Portfolio</b>	<b>99.83</b>

Holdings are subject to change. Source: BlackRock

## PORTFOLIO CHARACTERISTICS

Weighted Average Yield To Maturity	5.41 %
Effective Duration	4.13 yrs
Weighted Average Maturity	6.24 yrs
Distribution Yield	4.41 %
Trailing 12-month Yield	4.59 %

## GEOGRAPHIC BREAKDOWN (%)



## TOP ISSUERS

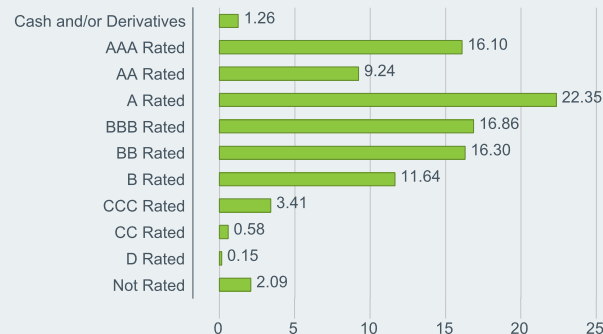
CANADA HOUSING TRUST NO.1	10.29
CANADA (GOVERNMENT OF)	3.68
ONTARIO (PROVINCE OF)	3.32
TORONTO-DOMINION BANK/THE	2.77
ROYAL BANK OF CANADA	2.15
BANK OF NOVA SCOTIA	2.06
CANADIAN IMPERIAL BANK OF COMMERCE	1.64
BANK OF MONTREAL	1.63
QUEBEC (PROVINCE OF)	1.39
NATIONAL BANK OF CANADA	0.60

## SECTOR EXPOSURE (%)

Banking	16.07
Government Guaranteed	10.50
Consumer Cyclical	8.93
Local Authority	7.61
Communications	7.01
Energy	6.84
Sovereign	5.99
Consumer Non-Cyclical	5.64
Capital Goods	4.26
Treasuries	3.71
Technology	3.35
Other	20.11

Allocations are subject to change. Source: BlackRock

## CREDIT RATINGS (%)



Allocations are subject to change. Source: BlackRock

Want to learn more?

 [www.iShares.ca](http://www.iShares.ca)

 1-866 iSHARES (1-866-474-2737)

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The Hypothetical Growth of \$10,000 chart reflects a hypothetical \$10,000 investment and assumes reinvestment of dividends and capital gains. Fund expenses, including management fees and other expenses, were deducted.

Unlike an actual performance record, hypothetical results do not represent actual performance and are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk. There are frequently differences, including material differences, between hypothetical performance results and the actual results subsequently achieved by any particular fund. Since trades have not actually been executed, hypothetical results cannot account for the impact of certain market risks such as lack of liquidity. There are numerous other factors related to the markets in general or the implementation of any specific investment strategy, which cannot be fully accounted for in the preparation of hypothetical results and all of which can adversely affect actual results.

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## SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund's investment objective, do not change a fund's investment objective or constrain the fund's investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund's investment strategy, please see the fund's prospectus.

<b>MSCI ESG Fund Rating (AAA-CCC)</b>	A	<b>MSCI ESG Quality Score (0-10)</b>	6.32
<b>MSCI ESG Quality Score - Peer Percentile</b>	1.83 %	<b>MSCI ESG % Coverage</b>	88.40 %
<b>Fund Lipper Global Classification</b>	Bond CAD Short Term	<b>MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)</b>	167.87
<b>Funds in Peer Group</b>	109		

All data is from MSCI ESG Fund Ratings as of **08/21/2024**, based on holdings as of **07/31/2024**. As such, the fund's sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% (or 50% for bond funds and money market funds) of the fund's gross weight must come from securities with ESG coverage by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund's gross weight; the absolute values of short positions are included but treated as uncovered), the fund's holdings date must be less than one year old, and the fund must have at least ten securities. If Sustainability Characteristics are not shown above, then MSCI Ratings are currently not available for this fund.

Sustainability Characteristics and Business Involvement metrics are updated monthly, subject to the availability of data. Sustainability Characteristics do not evaluate the ESG-related investment objectives of, or any ESG strategies used by, a fund and are not indicative of how well ESG factors are integrated by a fund. Providers other than MSCI ESG Research may also prepare ESG ratings or scores using their own methodologies, which may be different than the methodology used by MSCI ESG Research.

## ESG GLOSSARY:

**MSCI ESG Fund Rating (AAA-CCC):** The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).

**MSCI ESG Quality Score - Peer Percentile:** The fund's ESG Percentile compared to its Lipper peer group.

**Fund Lipper Global Classification:** The fund peer group as defined by the Lipper Global Classification.

**Funds in Peer Group:** The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.

**MSCI ESG Quality Score (0-10):** The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

**MSCI ESG % Coverage:** Percentage of the fund's holdings for which the MSCI ESG ratings data is available. The MSCI ESG Fund Rating, MSCI ESG Quality Score and MSCI ESG Quality Score – Peer Percentile metrics are displayed for funds with at least 65% coverage (or 50% for bond funds and money market funds).

**MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES):** Measures a fund's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per \$1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

**MSCI Weighted Average Carbon Intensity % Coverage:** Percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

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