

**PASSIVE****iShares ESG Sterling Corporate Bond Index Fund (UK)****Class L British Pound****BlackRock Collective Investment Funds****iShares**  
by BlackRock**November 2024**

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 30-Nov-2024. All other data as at 10-Dec-2024.

This document is marketing material. For Investors in the UK. Investors should read the KIID/PRIPs document and prospectus prior to investing, and should refer to the prospectus for the funds full list of risks.

**FUND OVERVIEW**

- The aim of the Fund is to provide a return on investment (generated through an increase in the value of the assets held by the Fund and/or income received from those assets) by tracking closely the performance of the iBoxx MSCI ESG GBP Non-Gilts Index (the "Index").
- The pre-defined ESG screens set by the index provider seek to limit and/or exclude from the Index corporate issuers within the iBoxx GBP Non-Gilts Index which are determined by the index provider (often by reference to specific revenue thresholds or to any connection to an activity regardless of any revenue received) as having exposure to, or other ties with, certain activities and involvement in relevant ESG controversies.
- The Fund is passively managed and the investment manager has limited discretion to select the Fund's investments and in doing so may take into consideration the Index. The Fund invests in fixed income securities (such as bonds) that make up the Index and, at the time of purchase, comply with the credit rating requirements of the Index. The Fund may at times invest indirectly via other fixed income-related investments (i.e. other investments whose value is related to debt) giving exposure to such fixed income securities, or in other fixed income securities not in the Index.

**RISK INDICATOR****Lower Risk**

Potentially Lower Rewards

**Higher Risk**

Potentially Higher Rewards



**CAPITAL AT RISK:** The value of investments and the income from them can fall as well as rise and are not guaranteed. Investors may not get back the amount originally invested.

**KEY RISKS:**

- Credit risk, changes to interest rates and/or issuer defaults will have a significant impact on the performance of fixed income securities. Potential or actual credit rating downgrades may increase the level of risk.
- The benchmark index only excludes companies engaging in certain activities inconsistent with ESG criteria if such activities exceed the thresholds determined by the index provider. Investors should therefore make a personal ethical assessment of the benchmark index's ESG screening prior to investing in the Fund. Such ESG screening may adversely affect the value of the Fund's investments compared to a fund without such screening.
- Counterparty Risk: The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Fund to financial loss.
- Credit Risk: The issuer of a financial asset held within the Fund may not pay income or repay capital to the Fund when due.
- Liquidity Risk: Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily.

**KEY FACTS**

**Target<sup>††</sup>** : iBoxx MSCI ESG Screened GBP Non-Gilts MIDDAY Gross Index (GBP)

**Asset Class** : Fixed Income

**Fund Launch Date** : 06-Sept-2021

**Share Class Launch Date** : 06-Sept-2021

**Share Class Currency** : GBP

**Use of Income** : Accumulating

**Net Assets of Fund (M)** : 2,736.26 GBP

**Morningstar Category** : -

**Domicile** : United Kingdom

**ISIN** : GBO0BN08Z324

**Management Company** : BlackRock Fund Managers Ltd

**FEES AND CHARGES**

**Annual Management Fee** : 0.20%

**Ongoing Charge** : 0.21%

**Performance Fee** : 0.00%

**DEALING INFORMATION**

**Dealing Frequency** : Daily, forward pricing basis

**Settlement** : Trade Date + 3 days

**PORTFOLIO CHARACTERISTICS**

**Effective Duration** : 5.17 yrs

**Average Weighted Maturity** : 7.34 yrs

**Yield To Maturity** : 5.20%

**Standard Deviation (3y)** : 8.78

**3y Beta** : 1.00

**Number of Holdings** : 1,067

**PORTFOLIO MANAGER(S)**

Divya Manek

Alessandro Ferrante

# iShares ESG Sterling Corporate Bond Index Fund (UK)



## Class L British Pound

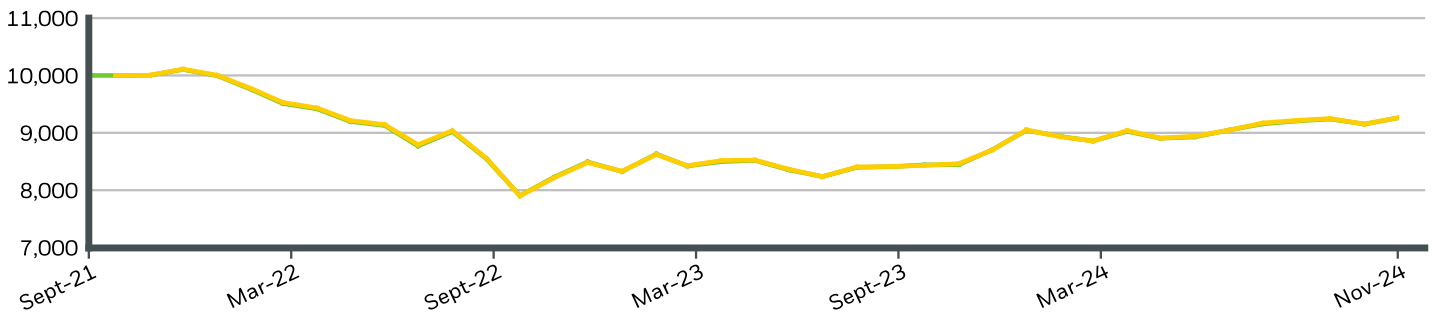
### BlackRock Collective Investment Funds

#### CALENDAR YEAR PERFORMANCE



|                     | 2019 | 2020 | 2021 | 2022   | 2023 |
|---------------------|------|------|------|--------|------|
| Share Class         | -    | -    | -    | -16.70 | 8.62 |
| Target <sup>1</sup> | -    | -    | -    | -16.71 | 8.63 |

#### GROWTH OF HYPOTHETICAL 10,000 GBP SINCE INCEPTION



#### CUMULATIVE & ANNUALISED PERFORMANCE

|                     | CUMULATIVE (%) |      |      |      |      | ANNUALISED (% p.a.) |    |                 |
|---------------------|----------------|------|------|------|------|---------------------|----|-----------------|
|                     | 1m             | 3m   | 6m   | YTD  | 1y   | 3y                  | 5y | Since Inception |
| Share Class         | 1.17           | 0.56 | 3.70 | 2.39 | 6.39 | -2.87               | -  | -2.93           |
| Target <sup>1</sup> | 1.18           | 0.47 | 3.58 | 2.33 | 6.46 | -2.88               | -  | -2.92           |

The figures shown relate to past performance. Past performance is not a reliable indicator of current or future performance and should not be the sole factor of consideration when selecting a product or strategy. Share Class and Benchmark performance displayed in GBP, hedged share class benchmark performance is displayed in GBP. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested where applicable. The return of your investment may increase or decrease as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation. **Source:** BlackRock

■ Share Class iShares ESG Sterling Corporate Bond Index Fund (UK) Class L British Pound  
■ Target<sup>1</sup> iBoxx MSCI ESG Screened GBP Non-Gilts MIDDAY Gross Index (GBP)

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# iShares ESG Sterling Corporate Bond Index Fund (UK)



## Class L British Pound

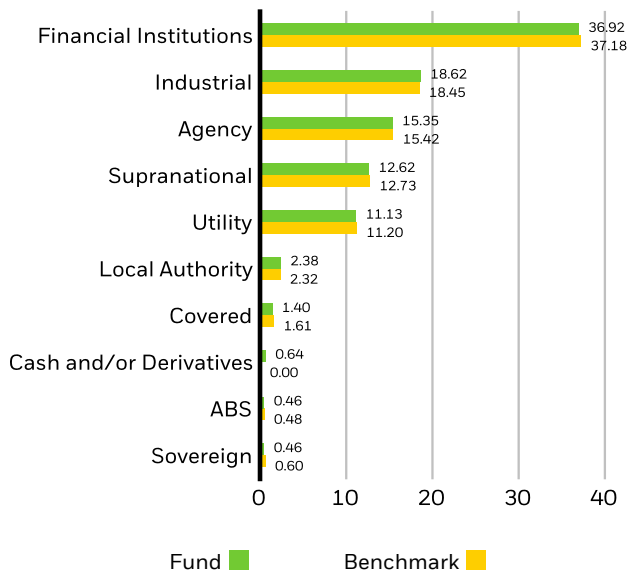
### BlackRock Collective Investment Funds

#### TOP 10 HOLDINGS (%)

|  |              |
|--|--------------|
| KFW MTN RegS 4.125 02/18/2026                  | 0.64%        |
| EUROPEAN INVESTMENT BANK 6 12/07/2028          | 0.51%        |
| KFW BANKENGRUPPE MTN 6 12/07/2028              | 0.50%        |
| KFW MTN RegS 3.75 07/30/2027                   | 0.48%        |
| EUROPEAN INVESTMENT BANK 5.625 06/07/2032      | 0.46%        |
| KFW MTN RegS 4.875 10/10/2028                  | 0.45%        |
| EUROPEAN INVESTMENT BANK MTN RegS 1 09/21/2026 | 0.43%        |
| KFW MTN RegS 0.875 09/15/2026                  | 0.39%        |
| KFW MTN RegS 1.375 12/15/2025                  | 0.35%        |
| KFW MTN RegS 3.75 01/09/2029                   | 0.33%        |
| <b>Total of Portfolio</b>                      | <b>4.54%</b> |

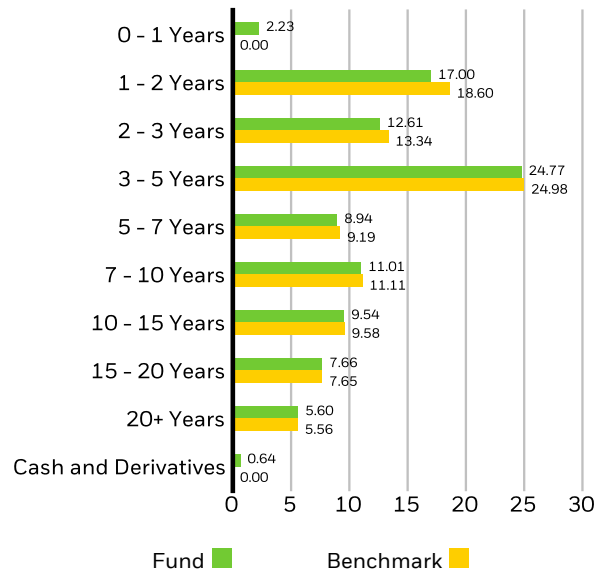
Holdings subject to change

#### SECTOR BREAKDOWN (%)



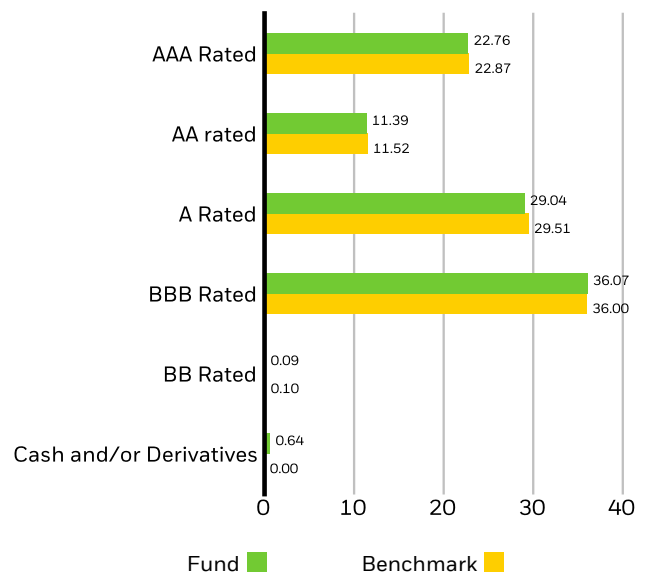
Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management. Allocations are subject to change

#### MATURITY BREAKDOWN (%)



Allocations are subject to change. Source: BlackRock

#### CREDIT RATINGS (%)



Allocations are subject to change. Source: BlackRock

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# iShares ESG Sterling Corporate Bond Index Fund (UK) Class L British Pound BlackRock Collective Investment Funds



## GLOSSARY

**Effective Duration:** Effective duration is a measure of a fund's interest-rate sensitivity. Put simply, the longer a fund's duration, the more sensitive the fund is to shifts in interest rates. So a fund with a duration of 10 years is twice as volatile as a fund with a five-year duration.

**Yield to Maturity:** Yield to Maturity (YTM) is the discount rate that equates the present value of bond's cash flows with its market price (including accrued interest). The fund YTM is the weighted average of fund's individual bond holding YTM's based upon Net Asset Value ('NAV'). The measure does not include fees and expenses. For callable bonds, YTM is the Yield-to-Worst.

## IMPORTANT INFORMATION:

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