

BlackRock[®]

Interim report and unaudited financial statements

BlackRock UCITS Funds

For the financial period ended 30 September 2023

NM1123U-3256248-1/201

BLACKROCK UCITS FUNDS

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This interim report and unaudited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Ireland.

BLACKROCK UCITS FUNDS

GENERAL INFORMATION

Directors of the Manager

Rosemary Quinlan (Chair) (Irish)¹
Graham Bamping (British)¹
Patrick Boylan (Irish)^{2/3}
Maria Ging (Irish)^{2/3}
Michael Hodson (Irish)¹
Enda McMahon (Irish)^{2/3}
Justin Mealy (Irish)^{2/3}
Adele Spillane (Irish)¹
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BLACKROCK UCITS FUNDS

GENERAL INFORMATION (continued)

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⁴In respect of the currency hedged unit classes of certain Funds only.

⁵In respect of certain Funds only.

For Swiss investors: The prospectus of the Entity, Trust Deed, the Key Investor Information Documents (“KIID”), the Packaged Retail and Insurance-based Investment Products Key Information Documents (“PRIIP KID”), the latest annual report and audited financial statements and interim report and unaudited financial statements, as applicable and a detailed list of investments purchased and sold for each Fund during the financial period may be obtained on request and free of charge from the representative in Switzerland.

Please note that no notification for the distribution of units according to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has been made for the following Funds: BlackRock Cangrande Global Index Equity Fund, BlackRock Customised Euro Corporate Bond Index Fund 1, BlackRock Euro Sovereign Bond Index Fund 1, BlackRock UK Credit Screened Fund, BlackRock Global Equity Selection Fund, BlackRock Multi Asset Balanced Selection Fund, BlackRock Multi Asset Conservative Selection Fund and FR Multi-Asset Fund. Therefore, units of these Funds may not be distributed in the Federal Republic of Germany.

The Entity is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 1646.

BLACKROCK UCITS FUNDS

BACKGROUND

BlackRock UCITS Funds (the "Entity") is an open-ended unit trust established on 29 June 2007 as an umbrella fund under the laws of Ireland. The Entity was constituted by the Trust Deed dated 28 June 2007 between BlackRock Asset Management Ireland Limited (the "Manager") and J.P. Morgan SE - Dublin Branch (the "Trustee") and is governed by an amended and restated Trust Deed dated 4 December 2009 and any deeds supplemental thereto. The Entity is authorised as a unit trust with segregated liability between the funds pursuant to the Unit Trusts Act, 1990 (the "Act"). The Entity is authorised and supervised by the Central Bank of Ireland ("CBI") pursuant to the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the "UCITS Regulations").

The Entity is constituted as an umbrella fund and comprises of separate funds ("Fund") of the Entity. The units of each Fund may be grouped into different classes of units (each a "unit class"). Each Fund will represent a separate portfolio of assets and may consist of one or more unit classes. Each unit class may apply different subscription and redemption provisions, charges, fees or brokerage arrangements. The creation of an additional class of units will be notified to the CBI in advance. The portfolio of assets maintained for each Fund will be invested in accordance with the investment objectives and policies applicable to each Fund as set out in the prospectus. The assets of each Fund shall belong exclusively to that Fund, shall be segregated from the assets of other Funds, shall not be used to discharge directly or indirectly the liabilities of or claims against any other Fund and shall not be available for any such purpose.

Where an asset or a liability of the Entity cannot be considered as being attributable to a particular Fund or Funds, the Manager shall have discretion, to determine the basis upon which such asset or liability shall be allocated between the Funds and the Manager shall have power at any time and from time to time to vary such basis, including allocating such asset or liability between all Funds or some of the Funds pro rata to their Net Asset Values ("NAV") or such other basis as the Manager determines.

The term "Fund" or "Financial Product" shall be deemed to mean either a Fund or Funds of the Entity, or if the context so requires, the Manager or its delegate acting for the accounts of the relevant Fund. The term "BlackRock" and "Investment Manager" are used to represent BlackRock Advisors (UK) Limited as appropriate. All references to "redeemable units" shall be deemed to mean redeemable participating units when Fund units are classified as financial liabilities. The term "Directors" means the directors of the Manager.

Further details, including the investment objectives and minimum subscription requirements, are set out in the Entity's prospectus.

Fund details

The Entity had 13 Funds in operation as at 30 September 2023.

Changes to the Entity during the financial period

On 4 May 2023, Adele Spillane changed from an executive Director to a non-executive Director of the Manager.

On 9 May 2023, BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 commenced trading with the launch of the Class C CHF Hedged Accumulating, Class C CHF Hedged Distributing, Class C EUR Accumulating, Class C EUR Distributing, Class C GBP Hedged Accumulating, Class C GBP Hedged Distributing, Class C USD Hedged Accumulating, Class C USD Hedged Distributing, Class D CHF Hedged Accumulating, Class D CHF Hedged Distributing, Class D EUR Accumulating, Class D EUR Distributing, Class D GBP Hedged Accumulating, Class D GBP Hedged Distributing, Class D USD Hedged Accumulating, Class D USD Hedged Distributing, Class E EUR Accumulating and Class E EUR Distributing unit class.

On 12 June 2023, an updated prospectus was issued for the Entity to facilitate the following changes:

- Inclusion of BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026.
- Updates to Director information.
- Updates to Secretary of the Manager information.
- Inclusion of BlackRock Customised Euro Corporate Bond Index Fund 1 into Article 8 SFDR criteria.

On 27 June 2023, the BlackRock Systematic ESG Emerging Markets Equity Fund was fully redeemed.

On 12 July 2023, Class C GBP Hedged Accumulating, Class C GBP Hedged Distributing, Class D CHF Hedged Accumulating, Class D CHF Hedged Distributing, Class D GBP Hedged Accumulating, Class D GBP Hedged Distributing, Class D USD Hedged Accumulating and Class D USD Hedged Distributing unit class were fully redeemed for the BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026.

On 18 September 2023, Maria Ging was appointed as an executive Director of the Manager.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT

Investment objective

BlackRock Cangrande Global Index Equity Fund

The investment objective of the Fund is to seek to provide a total return (in the form of capital growth and income) which reflects the return of the MSCI All Country World TR Index (EUR).

BlackRock Customised Euro Corporate Bond Index Fund 1

The investment objective of the Fund is to provide a total return, taking into account both capital and income returns, which reflects the return of the Bloomberg Barclays Euro Aggregate Corporate Index.

BlackRock Euro Sovereign Bond Index Fund 1

The investment objective of the Fund is to provide a total return, taking into account both capital and income returns which, reflects the return of the Barclays Euro Aggregate Treasury Bond Index.

BlackRock UK Credit Screened Fund

The investment objective of the Fund is to provide investors with diversified exposure to corporate credit issuers predominantly issuing Sterling denominated fixed income securities.

BlackRock Defensive Yield ESG Screened Fund

The investment objective of the Fund is to seek to provide income while preserving capital by investing predominantly in fixed income securities.

BlackRock Developed Markets Sovereign Screened Bond Fund

The investment objective of the Fund is to seek to provide investors with diversified exposure primarily to developed government bond markets globally.

BlackRock Diversifying Fixed Income Fund

The investment objective of the Fund is to seek to provide investors with a semi-annual income as well as seeking to maintain capital over the long-term, through investment in a diversified portfolio of collective investment schemes and/or a diversified portfolio of fixed income securities.

BlackRock Emerging Markets Alpha Tilts Fund

BlackRock Global Equity Selection Fund

The investment objective of each Fund is to provide investors with capital growth over the long term.

BlackRock Multi Asset Balanced Selection Fund

The investment objective of the Fund is to provide investors with capital growth over the long term while seeking to maintain a moderate level of risk.

BlackRock Multi Asset Conservative Selection Fund

The investment objective of the Fund is to seek to maximise total return over the long-term while seeking to maintain a conservative level of risk.

BlackRock Systematic ESG Emerging Markets Equity Fund

The investment objective of the Fund was to seek to provide investors with capital growth over the long term in a manner consistent with the principles of environmental, social and governance ("ESG")-focused investing.

FR Multi-Asset Fund

The investment objective of the Fund is to seek to provide a total return (in the form of capital growth and income).

BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026

The investment objective of the Fund is to seek to provide income, whilst also aiming to preserve the original amount of capital invested and investing in a manner consistent with the principles of ESG focused investing.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Investment management approach

The following table outlines the investment management approach adopted for each Fund.

Fund name	Benchmark index/Performance measure/ Performance benchmark	Investment management approach
BlackRock Cangrande Global Index Equity Fund	MSCI All Country World NET TR Index (EUR)	Index tracking - non-replicating
BlackRock Customised Euro Corporate Bond Index Fund 1	Bloomberg Barclays Euro Aggregate Corporate Index	Index tracking - non-replicating
BlackRock Euro Sovereign Bond Index Fund 1	Bloomberg Barclays Euro Aggregate Treasury Bond Index	Index tracking - non-replicating
BlackRock UK Credit Screened Fund ¹	iBoxx Sterling Corporate ex Tier 1 and Upper Tier 2 with a 2% issuer cap	Active
BlackRock Defensive Yield ESG Screened Fund ¹	3 Month EURIBOR Index	Active
BlackRock Developed Markets Sovereign Screened Bond Fund ¹	Bloomberg Barclays Global Treasury Index (customised)	Active
BlackRock Diversifying Fixed Income Fund ¹	3 Month EURIBOR Index	Active
BlackRock Emerging Markets Alpha Tilts Fund ¹	MSCI Emerging Markets Index (Net)	Active
BlackRock Global Equity Selection Fund ¹	50% MSCI Europe Index and 50% MSCI All Country World ex Europe Index	Active
BlackRock Multi Asset Balanced Selection Fund ²	N/A	Active
BlackRock Multi Asset Conservative Selection Fund ²	N/A	Active
BlackRock Systematic ESG Emerging Markets Equity Fund ^{1/3}	MSCI EM ex Fossil Fuels Index	Active
FR Multi-Asset Fund	25% MSCI All Country World with Developed Markets 100% Hedged to EUR Index, 25% MSCI All Country World Index and 50% Bloomberg Global Aggregate Index	Active
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ⁴	N/A	Active

¹ The performance measure/performance benchmark included in the table above is for reference only. Please refer to the prospectus for more detail.

² No performance measure is calculated for this Fund.

³ The Fund terminated on 27 June 2023.

⁴ The Fund launched on 9 May 2023.

Further information on the index investment strategies used is detailed below:

For non-replicating funds, the investment management approach aims to match the main risk characteristics of the benchmark index by investing in a portfolio that is primarily made up of securities that represent the benchmark index. The objective is to generate a return which is as close as practicable to the total return of the benchmark index net of transaction costs and gross of fees and other cost.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Performance summary, tracking difference and tracking error

The following table compares the realised Fund performance against the performance of the relevant benchmark index/performance measure during the financial period ended 30 September 2023. It also discloses the anticipated tracking error of the index tracking Funds (disclosed in the prospectus on an ex-ante basis) against the actual realised tracking error of the Fund as at 30 September 2023.

Further information on these performance measures and calculation methodologies used is detailed below:

- Fund returns disclosed are the performance returns for the primary unit class for each Fund, net of fees, which has been selected as a representative unit class. The primary unit class represents the class of unit invested in by the majority of investors in the Fund and also takes into account other relevant factors such as the Fund's base currency. The returns disclosed for the comparative are in the same currency as the primary unit class, unless otherwise stated. Performance returns for any other unit class can be made available on request.
- For Funds that commenced trading and/or fully redeemed during the financial period, returns are shown from the date the Fund commenced trading and/or to the date the Fund fully redeemed, and the total expense ratio ("TER") is the effective TER from the date the Fund commenced trading and/or to the date the Fund fully redeemed.
- Fund returns are based on the NAV calculated in accordance with the prospectus for the financial period under review with any dividends reinvested. Due to Financial Reporting Standard 104 Interim Financial Reporting ("FRS 104") requirements which apply to the financial statements, there may be differences between the NAV per unit as recorded in the financial statements and the NAV per unit calculated in accordance with the prospectus.
- Each Fund's TER is accrued on a daily basis throughout the financial period, which can impact the measurement of a tracking error in a positive or negative manner depending on the performance in the market and the TER rate applied. The extent and magnitude of this effect on performance measurement is subject to the timing of the market performance relative to the performance period of the Fund and can be greater than the headline TER in a positive market and lower than the TER in a negative market. The TER expresses the sum of all fees, operating costs and expenses, with the exception of direct trading costs and performance fees, charged to each Fund's assets as a percentage of the average Fund assets based on a twelve-month period ended 30 September 2023.
- Anticipated tracking error is based on the expected volatility of differences between the returns of a fund and the returns of its benchmark index.
- Realised tracking error is the annualised standard deviation of the difference in monthly returns between a fund and its benchmark index. Tracking error shows the consistency of the returns relative to the benchmark index over a defined period of time. The realised tracking error is annualised and calculated using data from the preceding 36 month observation period. Where a Fund has not been trading for 36 months, the annualised tracking error since inception has been presented.

Fund name	Fund return %	Benchmark index %	TER %	Anticipated tracking error %	Realised tracking error %
BlackRock Cangrande Global Index Equity Fund - Institutional Distributing Unit Class	5.52	5.25	0.22	Up to 0.60	1.74
BlackRock Customised Euro Corporate Bond Index Fund 1 - EUR - Institutional Accumulating Unit Class	0.73	0.77	0.05	Up to 0.30	0.06
BlackRock Euro Sovereign Bond Index Fund 1 - EUR - Institutional Accumulating Unit Class	(2.56)	(2.46)	0.14	Up to 0.20	0.03

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Performance summary, tracking difference and tracking error (continued)

Fund name	Fund return %	Performance measure %
BlackRock UK Credit Screened Fund - Flexible Accumulating Unit Class	(0.88)	(0.89)
BlackRock Defensive Yield ESG Screened Fund - Class D Accumulating	1.79	1.58
BlackRock Developed Markets Sovereign Screened Bond Fund - EUR - Flexible Accumulating Unit Class	(2.90)	(2.50)
BlackRock Diversifying Fixed Income Fund - Institutional 1 Distributing Unit Class	(0.36)	1.58
BlackRock Emerging Markets Alpha Tilts Fund - Class D Accumulating	(2.52)	(2.05)
BlackRock Global Equity Selection Fund - Class D Accumulating	3.29	3.25
BlackRock Multi Asset Balanced Selection Fund - Class D Accumulating	(0.32)	n/a
BlackRock Multi Asset Conservative Selection Fund - Class D Accumulating	(0.44)	n/a
BlackRock Systematic ESG Emerging Markets Equity Fund ¹ - Flexible Accumulating Unit Class	(2.46)	n/a
FR Multi-Asset Fund - Institutional EUR Accumulating	1.81	(1.86)
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ² - Class D EUR Accumulating	1.41	n/a

¹ The Fund fully redeemed during the financial period. Returns are shown from the beginning of the financial period to the date the Fund fully redeemed.

² The Fund commenced trading during the financial period. Returns are shown from launch date to the end of the financial period.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of units. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements as well as PRIIP KIDs form an integral part. Copies of which are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors.

Global economic overview

Global equities, as represented by the MSCI All Country World Index ("ACWI"), returned 2.56% (in US dollar terms) during the six months ended 30 September 2023. Equities recovered from pessimism induced by high inflation (the rate of increase in the prices of goods and services) and rising interest rates, and inflation showed notable signs of slowing in many parts of the world. Indicators of continued resilience, such as robust consumer spending and tight labour markets, tempered investors' concerns about global economic growth.

The US economy grew strongly in the second quarter of 2023 as both consumer and government spending rose, and consumers showed signs of continued spending growth in the third quarter. While the failure of several prominent regional banks reverberated through markets, prompt government action limited the impact on the wider economy. In Japan, the economy accelerated in the second quarter of 2023, and the government lifted strict border controls, although exports declined near the end of the period under review. The UK economy was nearly flat in the second quarter of 2023 and contracted in July 2023 before rebounding somewhat in August 2023 amid recovering services output. Growth was also modest in the Eurozone in the second quarter of 2023, but high interest rates continued to weigh on the region's economy, and retail sales fell in July and August 2023. UBS's takeover of the failed Credit Suisse at the behest of regulators stabilised markets.

Most emerging market economies continued to expand, although fluctuating commodity prices and the higher interest rate environment presented significant economic challenges. The Chinese economy grew at a slow pace relative to the country's historical rate, while falling consumer prices raised concerns about deflation (declining prices for goods and services).

The world's largest central banks continued to implement measures aimed at monetary policy tightening, although the pace of tightening slowed in some regions. The US Federal Reserve ("the Fed") raised interest rates twice while also declining to raise interest rates at two of its meetings. This represented a significantly slower pace of interest rate increases compared to the sharp tightening seen during the second half of 2022 from the Fed. The Fed also continued to reduce some of the accumulated bond holdings on its balance sheet.

The Bank of England ("BoE") raised interest rates three times, although it held rates steady at its final meeting of the period. The European Central Bank ("ECB") increased interest rates at each of its four meetings in an effort to control rising prices in the Eurozone. Furthermore, the ECB continued to reduce the size of its balance sheet by allowing some of its outstanding bonds to mature without reinvestment.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Global economic overview (continued)

Global equity performance was positive overall, as inflationary pressure eased and the global economy continued to grow despite slowdown in some regions. US stocks gained as Fed tightening slowed and innovations in the technology sector drove significant gains. European stocks declined amid pressure from higher borrowing costs. Meanwhile, Asian stocks fell as China's slowing economy weighed on the region. Equities in emerging markets were also down, pressured in part by a strengthening US dollar during the period.

Global bond prices (which moves inversely to yields) were down overall due to the prospect that interest rates could remain elevated for some time. US treasury prices declined notably, as the resilient US economy led investors to readjust their expectations for the trajectory of the Fed's monetary policy. UK gilt prices also fell, as large borrowing requirements and persistent inflation raised concerns among investors. European government bonds declined more modestly, while Japanese government bond prices were volatile, driven by periodic substantial purchases from The Bank of Japan to keep yields within its yield cap. Global corporate bonds fared better than government bonds as continued resilience in the global economy alleviated credit concerns. High-yield bonds advanced while investment-grade bonds declined slightly.

In the commodities markets, Brent crude oil prices rose as several large oil producing and exporting countries cut production levels. European natural gas prices declined slightly, having retreated significantly from the highs following Russia's invasion of Ukraine. Gold fell modestly, as the prospect of higher interest rates for longer and the stronger US dollar pressured gold prices.

In the foreign exchange markets, the US dollar appreciated against most other global currencies. The strength of the US economy and the Fed's indications that interest rates would remain high for some time drove a rebound in the US dollar's relative value. The Japanese yen, Chinese yuan, euro, and sterling all declined relative to the US dollar.

Fund performance review and activity

BlackRock UK Credit Screened Fund

Over the six month period to 30 September 2023, the Fund's performance return was (0.88%) and the active return was 0.01%, outperforming its performance measure which returned (0.89%) (active return is the difference between the Fund's return and the performance measure).

The banking crisis in the US and Europe characterised the bond market in March. In April 2023, bond market volatility receded from the levels seen in March as banking crisis fears subsided. Negative bond market sentiment in May was driven by uncertainty surrounding the ongoing US debt ceiling negotiations and a series of solid inflation prints in developed markets. After a mixed performance in June, the release of generally soft economic data points drove positive bond market performance in July. Despite continued evidence of softer inflation, global bond market sentiment was negative in August as market participants reassessed their view of longer-term inflation and interest rates. Global bond market sentiment was negative in September as developed market government bond yields generally rose over the month, driven mostly by hawkish projections by the Federal Reserve Open Market Committee.

The Fund was defensively positioned with underweights (screens) in selected technology companies as well as in selected pharmaceutical names within consumer non-cyclicals sector. In addition, the Fund also screened out selected railroad issuers within transportation as well as selected wirelines communication names.

Within financials, the Fund was defensively positioned in selected property related financial issuers, REITs and banking issuers.

During the six month period the following were the largest contributors to and detractors from the Fund's return relative to the performance measure:

Largest contributors		Largest detractors	
Sector	Effect on Fund return	Sector	Effect on Fund return
Insurance [#]	0.08%	Technology ^ø	(0.02%)
Natural gas [#]	0.02%	Electric	(0.01%)
Communications ^ø	0.01%	Utility other	(0.01%)
Brokerage/asset managers/exchanges [#]	0.01%	Consumer cyclical [#]	(0.01%)
Energy [#]	0.01%	Capital goods ^ø	(0.01%)

[#] Overweight position - held more exposure than the performance measure.

^ø Underweight position - held less exposure than the performance measure.

There are no overweight positions in the Fund. The Fund uses a credit screening approach that only seeks to remove issuers at the highest risk of credit deterioration. Once these issuers have been removed, the Fund will seek to match the beta of the underlying investment universe, and thus the Fund aims to avoid any active overweights.

BlackRock Defensive Yield ESG Screened Fund

Over the six month period to 30 September 2023, the Fund's return was 1.79%.

The banking crisis in the US and Europe characterised the bond market in March. In April 2023, bond market volatility receded from the levels seen in March as banking crisis fears subsided. Negative bond market sentiment in May was driven by uncertainty surrounding the ongoing US debt ceiling negotiations and a series of solid inflation prints in developed markets. After a mixed performance in June, the release of generally soft economic data points drove positive bond market performance in July. Despite continued evidence of softer inflation, global bond market sentiment was negative in August as market participants reassessed their view of longer-term inflation and interest rates. Global bond market sentiment was negative in September as developed market government bond yields generally rose over the month, driven mostly by hawkish projections by the Federal Reserve Open Market Committee.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Defensive Yield ESG Screened Fund (continued)

The Fund remained defensively positioned and decreased its allocation to high yield credit over the review period. As of 30 September 2023, the Fund held 66.2% of the overall portfolio market value in investment grade credit, compared to 64.6% in the beginning of the review period, and 34.0% is allocated to high yield, compared to 36.1% in the beginning of the review period.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Sector	Effect on Fund return	Sector	Effect on Fund return
Banking	0.35%		
Consumer Non-Cyclical	0.22%		
Consumer Cyclical	0.21%		
Communications	0.15%		
Capital Goods	0.09%		

The following table details the significant portfolio weightings at 30 September 2023 and 31 March 2023:

30 September 2023		31 March 2023	
Asset class	Gross exposure	Asset class	Gross exposure
Banking	27.83%	Banking	21.62%
Consumer Non-Cyclical	12.10%	Consumer Non-Cyclical	16.57%
Consumer Cyclical	12.08%	Consumer Cyclical	11.66%
Capital Goods	8.32%	Communications	9.32%
Communications	8.05%	Capital Goods	7.31%

BlackRock Developed Markets Sovereign Screened Bond Fund

Over the six months to 30 September 2023, the Fund's performance return was (2.90%) and its active return was (0.40%), underperforming its performance measure which returned (2.50%) (active return is the difference between the Fund's return and the performance measure return).

The banking crisis in the US and Europe characterised the bond market in March. In April 2023, bond market volatility receded from the levels seen in March as banking crisis fears subsided. Negative bond market sentiment in May was driven by uncertainty surrounding the ongoing US debt ceiling negotiations and a series of solid inflation prints in developed markets. After a mixed performance in June, the release of generally soft economic data points drove positive bond market performance in July. Despite continued evidence of softer inflation, global bond market sentiment was negative in August as market participants reassessed their view of longer-term inflation and interest rates. Global bond market sentiment was negative in September as developed market government bond yields generally rose over the month, driven mostly by hawkish projections by the Fed's open market committee.

Over the review period, the Fund maintained overweight allocations primarily to Germany, South Korea, the Netherlands as well as to Australia and underweight allocations to the UK, France, Spain and Italy. Underweighting the UK, France, Spain and Italy generated alpha, while positioning in other countries detracted from performance.

During the six month period the following were the largest contributors to and detractors from the Fund's return relative to the performance measure:

Largest contributors		Largest detractors	
Sector	Effect on Fund return	Sector	Effect on Fund return
United Kingdom ^o	0.13%	Australia [#]	(0.13%)
France ^o	0.10%	Germany [#]	(0.09%)
Spain ^o	0.07%	South Korea [#]	(0.09%)
Italy ^o	0.07%	The Netherlands [#]	(0.06%)
Belgium ^o	0.05%	United States [#]	(0.05%)

[#] Overweight position - held more exposure than the performance measure.

^o Underweight position - held more exposure than the performance measure.

The following table details the significant active positions, where the Fund was overweight (held more exposure than the performance measure) and underweight (held less exposure than the performance measure, as at 30 September 2023 and 31 March 2023:

Largest overweight position			
30 September 2023		31 March 2023	
Country	Weighting	Country	Weighting
The Netherlands	1.95%	Germany	3.57%
Germany	1.94%	The Netherlands	1.98%
Austria	1.17%	Austria	1.55%

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Developed Markets Sovereign Screened Bond Fund (continued)

Largest underweight position			
30 September 2023		31 March 2023	
Country	Weighting	Country	Weighting
Italy	(3.50%)	Italy	(3.45%)
France	(3.02%)	Spain	(1.07%)
Spain	(2.05%)	Portugal	(0.62%)

BlackRock Diversifying Fixed Income Fund

Over the six-month period to 30 September 2023, the Fund's return was (0.36%), underperforming its performance measure which returned 1.58%.

In 2023, heightened macro and market volatility have led to a more pronounced divergence in security performance compared to the broader market. Notably, inflation indicators in developed markets have displayed signs of deceleration, while economic activity remains stagnating. The trajectory of monetary policy has started to diverge between emerging and developed markets, with most developed market central banks continuing the hiking cycle started in 2022 in the face of high core inflation. The majority of emerging markets central banks, such as Mexico and India, have kept rates on hold while others, such as Brazil and Chile, have recently started to cut rates. Specifically, the ECB has raised rates by 125 basis points over the last four meetings. The Fed's funds rate currently stands at 5.25%-5.50%. Amidst these dynamics, the Ukraine-Russia conflict remains an enduring geopolitical challenge. Additionally, the relationship between the USA and China, particularly concerning supply chain localisation, continues to pose uncertainties. Notably, high-yield bonds have been among the top contributors, mitigating losses from primary detractors.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Strategy	Effect on Fund return	Strategy	Effect on Fund return
BlackRock Global High Yield Sustainable Credit Screened Fund	0.35%	iShares ESG Screened Global Corporate Bond Index Fund	(0.41%)
iShares € High Yield Corp Bond ETF	0.27%	iShares € Inflation Linked Govt Bond UCITS	(0.27%)
iShares ESG Screened Euro Corporate Bond Index Fund	0.13%	Shares \$ TIPS UCITS ETF EUR Hedged (Acc)	(0.24%)

Market volatility remained elevated over the last six months leading to greater dispersion across security performance. After the turmoil in the banking system in the first months of 2023, the stress among regional banks decreased. Moreover, investors' reaction to resilient corporate earnings and varied economic data sustained the performance in the high yield bond space, with spreads that narrowed reaching in September 2023 their lowest level since April 2022. On the other hand, inflation linked bonds suffered with breakeven rates declining and inflation decelerating dragged by good prices dynamics as demand normalises. Inflation declining through 2023 has come at the cost of economic growth as effect of tighter policy begin to materialise.

The following table details the significant portfolio weightings at 30 September 2023 and 31 March 2023:

30 September 2023		31 March 2023	
Asset class	Gross exposure	Asset class	Gross exposure
High yield corporate bonds	31.88%	High yield corporate bonds	31.77%
Investment grade corporate bonds	30.72%	Investment grade corporate bonds	30.88%
Emerging market debt hard currency	21.97%	Emerging market debt hard currency	21.83%
Government bonds	14.59%	Government bonds	15.23%
Cash and other	0.83%	Cash and other	0.29%

At the end of September 2023, the asset allocation had not changed significantly compared to the end of March 2023.

BlackRock Emerging Markets Alpha Tilts Fund

Over the six-month period to 30 September 2023, the Fund's performance return was (2.52)% and its active return was (0.47)%, underperforming its target benchmark which returned (2.05)% (active return is the difference between the Fund's return and the target benchmark return).

The Fund's investment strategy uses quantitative (mathematical or statistical) models to take a systematic (rule-based) approach to selection stocks.

Macro Thematic insights, more specifically country selection was the biggest detractor from fund performance. Relative underweights in India and onshore China accounted for most of the losses. Industry selection was also a detractor with positioning in Information Technology and Materials performing poorly. Likewise, Sentiment based insights were negative. Particularly those relying on actual sell side analyst forecast data struggled, as did text analysis of broker reports, however to a lesser degree. More traditional fundamental insights on the other hand were additive. This included both Value insights, which seek to identify attractively priced companies, as well as those focused on identifying profitable and high-quality companies.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Emerging Markets Alpha Tilts Fund (continued)

During the six-month period the following were the largest contributors to and detractors from the Fund's return relative to the target benchmark:

Largest contributors		Largest detractors	
Sector	Effect on Fund return	Sector	Effect on Fund return
Information Technology #	0.76%	Financials ^o	0.64%
Industrials ^o	0.33%	Consumer Discretionary#	0.43%
Utilities ^o	0.23%	Consumer Staples ^o	0.31%
Communication Services #	0.21%	Materials ^o	0.19%
Energy #	0.19%		

Overweight position - holds more exposure than the benchmark.

^o Underweight position - holds less exposure than the benchmark.

A relative underweight position in Financials was the largest detractor from performance. On the other hand, a relative overweight in Information Technology was the main contributor.

The following table details the significant active positions, where the Fund was overweight (held more exposure than the benchmark) and underweight (held less exposure than the benchmark), as at 31 March 2023 and 30 September 2023:

Largest overweight position			
31 March 2023		30 September 2023	
Country	Weighting	Country	Weighting
Taiwan	1.96%	Taiwan	2.28%
South Africa	1.53%	Brazil	1.45%
China	1.24%	China	1.33%

Largest underweight position			
31 March 2023		31 March 2023	
Country	Country	Country	Weighting
Korea	1.90%	Korea	2.14%
India	1.56%	Mexico	1.71%
Malaysia	0.62%	India	1.25%

Where the Fund is underweight to a country, the return from such country will have an opposite effect on the Fund's active return. This may result in a country being listed as a contributor/detractor but not listed on the Fund's Portfolio Statement.

Taiwan remains the largest overweight position, followed by Brazil and China. Korea is the largest underweight position – and India has moved from the second largest to the third largest underweight.

BlackRock Global Equity Selection Fund

Over the six months to 30 September 2023, the Fund's return was 3.29% and the active return was 0.04%, underperforming its benchmark index which returned 3.25% (active return is the difference between the Fund's return and the performance benchmark).

The first half of 2023 was characterised by higher-for-longer rates. Inflation declining through 2023 has come at the cost of economic growth, especially in developed markets. Bond yields have surged and are currently at their highest point in a decade. Equities have rebounded in 2023, led mainly by technology.

During the six month period the following were the largest contributors to and detractors from the Fund's return relative to the benchmark index:

Largest contributors		Largest detractors	
Strategy	Effect on Fund return	Strategy	Effect on Fund return
BlackRock Global Funds – World Financials Fund#	0.92%	BlackRock Global Funds – Systematic China A-Share Opportunities Fund#	(0.22%)
iShares MSCI USA ESG Enhanced Fund#	0.79%	BlackRock Global Funds – European Special Situations Fund#	(0.19%)
BlackRock Sustainable Advantage US Equity Fund#	0.61%	BlackRock Global Funds – Continental European Flexible Fund#	(0.11%)
BlackRock Global Funds – World Technology Fund#	0.41%	BlackRock Global Funds – Sustainable Energy Fund#	(0.08%)
BlackRock Global Funds – United Kingdom Fund#	0.24%	iShares MSCI Pacific ex-Japan UCITS ETF #	(0.06%)

Overweight position - held more exposure than the benchmark index.

^o Underweight position - held more exposure than the benchmark index.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Global Equity Selection Fund (continued)

The Fund's allocation to financials has been the largest contributor to performance over the six-month period. This is followed by the Fund's exposure to US equities, which are the second largest contributor to performance. The Fund's exposure to China A-Share equities has been the largest detractor instead.

The following table details the significant active positions, where the Fund was overweight (held more exposure than the benchmark index) and underweight (held less exposure than the benchmark index) as at 30 September 2023 and 31 March 2023:

Largest overweight position			
30 September 2023		31 March 2023	
Sector	Weighting	Sector	Weighting
Technology	3.73%	Health care	2.93%
Health care	2.38%	Financials	1.84%
Industrials	0.43%	Technology	1.13%

Largest underweight position			
30 September 2023		31 March 2023	
Sector	Weighting	Sector	Weighting
Consumer staple	(3.36%)	Consumer staple	(2.99%)
Energy	(2.04%)	Utilities	(1.45%)
Utilities	(1.23%)	Energy	(1.25%)

BlackRock Multi Asset Balanced Selection Fund

Over the six month period to 30 September 2023, the Fund's return was (0.32%).

The first half of 2023 was characterised by higher-for-longer rates. Inflation declining through 2023 has come at the cost of economic growth, especially in developed markets. Bond yields have surged and are currently at their highest point in a decade. Equities have rebounded in 2023, led mainly by technology.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Strategy	Effect on Fund return	Strategy	Effect on Fund return
BlackRock Global Funds – World Financials Fund	0.36%	Derivatives (foreign exchange hedging) and cash equivalents	(0.64%)
BlackRock Sustainable Advantage US Equity Fund	0.22%	iShares \$ Corp Bond UCITS ETF	(0.27%)
BlackRock Global Funds – World Technology Fund	0.17%	iShares \$ TIPS UCITS ETF	(0.22%)
BlackRock Global Funds – United Kingdom Fund	0.17%	BlackRock Global Funds – Systematic China A-Share Opportunities Fund	(0.22%)
BlackRock Global High Yield ESG and Credit Screened Fund	0.13%	iShares \$ Treasury Bond 7-10yr UCITS ETF	(0.13%)

Developed market equities were the largest contributor to performance over the six-month period, followed by the Fund's allocation to hedge funds. Non-government bonds were the largest detractor of performance instead, mainly driven by the allocation to American corporate, government and inflation-linked bonds.

The following table details the significant portfolio weightings at 30 September 2023 and 31 March 2023:

30 September 2023		31 March 2023	
Strategy	Gross exposure	Strategy	Gross exposure
iShares \$ Corp Bond ESG UCITS ETF	6.90%	iShares \$ Corp Bond ESG UCITS ETF	6.89%
BlackRock Strategic Funds – Sustainable Euro Bond Fund	6.71%	iShares € Ultrashort Bond ESG UCITS ETF	6.85%
BlackRock Global Funds – Continental European Flexible Fund	6.58%	BlackRock Global Funds – Continental European Flexible Fund	6.77%
BlackRock Advantage Europe Equity Fund	6.47%	BlackRock Strategic Funds – Sustainable Euro Bond Fund	6.62%
BlackRock Global High Yield ESG and Credit Screened Fund	6.04%	BlackRock Advantage Europe Equity Fund	6.32%

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Multi Asset Conservative Selection Fund

Over the six month period to 30 September 2023, the Fund's return was (0.44%).

The first half of 2023 was characterised by higher-for-longer rates. Inflation declining through 2023 has come at the cost of economic growth, especially in developed markets. Bond yields have surged and are currently at their highest point in a decade. Equities have rebounded in 2023, led mainly by technology.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Strategy	Effect on Fund return	Strategy	Effect on Fund return
iShares MSCI USA ESG Enhanced UCITS ETF	0.34%	iShares \$ Corporate Bond ESG UCITS ETF	(0.23%)
BlackRock Global Funds – World Financials Fund	0.32%	iShares \$ TIPS UCITS ETF	(0.22%)
BlackRock Tactical Opportunities Fund	0.26%	BlackRock Global Funds – Systematic China A-Share Opportunities Fund	(0.21%)
BlackRock Global Funds – World Technology Fund	0.20%	BlackRock Global Funds – Global Inflation Linked Bond Fund	(0.16%)
BlackRock Systematic Multi-Strategy ESG Screened Fund	0.17%	iShares Global Aggregate Bond ESG UCITS ETF	(0.14%)

Developed market equities were the largest contributors to performance, followed by the Fund's allocation to hedge funds. Emerging market equities, commodities and government bonds were broadly flat over the six-month period. Non-government bonds and cash equivalents were the largest detractors from performance instead.

The following table details the significant portfolio weightings at 30 September 2023 and 31 March 2023:

30 September 2023		31 March 2023	
Strategy	Gross exposure	Strategy	Gross exposure
BlackRock Strategic Funds – Sustainable Euro Bond Fund	6.86%	BlackRock Strategic Funds – Sustainable Euro Bond Fund	6.84%
iShares MSCI USA ESG Enhanced UCITS ETF	6.13%	iShares € Ultrashort Bond UCITS ETF	6.43%
iShares \$ Corporate Bond ESG UCITS ETF	5.82%	BlackRock Strategic Funds – BlackRock European Absolute Return Fund	5.97%
BlackRock Global Funds – Sustainable Fixed Income Global Opportunities Fund	5.07%	BlackRock Global Funds – Global Inflation Linked Bond Fund	4.93%
BlackRock Global Funds – Global Inflation Linked Bond Fund	4.48%	iShares Global Aggregate Bond ESG UCITS ETF	4.58%

BlackRock Systematic ESG Emerging Markets Equity Fund

Over the period to 27 June 2023 (the date of Fund termination), the Fund's performance return was (2.46)% regrettably underperforming its target benchmark (active return is the difference between the Fund's return and the target benchmark return).

The Fund's investment strategy uses quantitative (mathematical or statistical) models to take a systematic (rule-based) approach to selection stocks.

Our proprietary ESG signals delivered muted results over the period, with broader market weakness for generic ESG measures providing a headwind. However, social and human capital measures have fared better. These measures offer an alternative perspective for assessing companies' earning quality and profitability and can provide early insights into performance, particularly in uncertain economic conditions. Elsewhere, insights which follow the view of the sell side analyst community were a strong contributor to performance. Likewise, more traditional fundamental insights were additive. This included both Value insights, which seek to identify attractively priced companies, as well as those focused on identifying profitable and high quality companies. However, this was not enough to offset weak performance from the ESG group of signals mentioned above.

In accordance with the rules of the Central Bank of Ireland ("CBI") it was decided to wind up the Fund on the basis that it was no longer commercially viable, and this decision was taken in the best interests of unitholders. On 27 June 2023, all units in the Fund were cancelled.

FR Multi-Asset Fund

Over the six month period to 30 September 2023, the Fund's return was 1.81%, outperforming its performance measure, which returned (1.86)%.

The second quarter of 2023 was characterised by significant divergence in the performance of financial assets. While news of persistent inflation, slowing growth and interest rates remaining higher for longer led to underperformance of safe-haven assets including government bonds, the excitement around Artificial Intelligence benefitted giant-cap Technology names which outperformed over the quarter. During the third quarter of 2023, stocks and bonds both posted negative returns as investors remained concerned about the path of inflation and economic growth. Complicating the picture was higher energy costs, driven primarily by OPEC+ decision to extend production cuts, which threatens both consumer spending and headline inflation. As inflation comes down slower than expected, investors have starting pricing in a higher for longer environment, leading to record-high levels of interest rates.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

FR Multi-Asset Fund (continued)

In such an environment, the Fund performed well relatively to its benchmark mainly thanks to its short-duration stance in a period of raising rates.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Stock	Effect on Fund return	Stock	Effect on Fund return
Blk Sus Adv Us Eq	0.81%	Ishares \$ Sy Bond 20+Yr Eur Hd	(0.78%)
Ishares Msci Usa Esg Enhance	0.65%	Ishares Global Agg Bond Esg Eur Hd	(0.18%)
Blk Sus Eq Factor Plus	0.40%	Ishares Eur Gvt Bond 15-30	(0.15%)
Gbl Unconstrained Eq	0.16%	Ishares Us Mbs Ucits Eur Hd	(0.12%)
Ishares Msci World Value Fac Esg	0.13%	Ishares \$ Tsy Bd 7-10y Eur Hd	(0.10%)

Developed market equities were the largest contributor to performance over the six-month period. The allocation to bonds was the largest detractor of performance over this time horizon, while the portfolio's allocation to commodities and hedge funds provided diversification and resulted in positive performance contribution.

The following table details the significant portfolio weightings at 30 September 2023 and 31 March 2023:

30 September 2023		31 March 2023	
Stock	Gross exposure	Stock	Gross exposure
Blk Sus Adv Us Eq	9.97%	Blk Sus Adv Us Eq	9.74%
Ishares Msci Usa Esg Enhance	7.80%	Ishares Msci Usa Esg Enhance	7.92%
Blk Sus Eq Factor Plus	7.10%	Blk Sus Eq Factor Plus	6.81%
Ishares Global Agg Bond Esg Eur Hd	5.46%	Ishares Global Agg Bond Esg Eur Hd	5.57%
Bgf Emerging Markets	5.10%	Bgf Emerging Markets	5.06%

BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026

Over the six month period to 30 September 2023, the Fund's performance return was 1.41%.

The Fund follows a "buy and maintain" strategy and does not follow a benchmark.

During the Fund subscription period, the Fund was invested in cash and near-cash instruments. Positions included short-dated European government bonds and European supnationals. After the start of the investment period, the Fund was fully invested in Euro denominated corporate bonds. Since then, no major credit events took place. However, the Fund did rotate out of an Italian Industrials name on news that they may be a takeover target. The Investment Manager was able to sell some at unchanged levels on the day and invest into some new healthcare issuers for rating improvement and yield pick-up. Market moves have also changed issuer exposures, i.e. some bonds did well and because of that increased in weight above originally invested percentages, so the Investment Manager has been using small outflows to reduce on these sort of cases, to maintain initial diversification.

During the six month period the following were the largest contributors to and detractors from the Fund's return:

Largest contributors		Largest detractors	
Sector	Effect on Fund return	Sector	Effect on Fund return
Financials	0.62%		-
Cash & Cash Securities	0.43%		-
Industrials	0.22%		-
Utility	0.11%		-
Government Related	0.03%		-

The Investment Manager is convicted in owning high quality credit risk. Yields remain very attractive, with the asset class well positioned fundamentally (through low leverage and high cash balances) to weather the deteriorating growth outlook. The Investment Manager expects investor demand to grow as the Fund gains further certainty on the end-date of the central bank hiking cycle.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 (continued)

The following table details the significant portfolio weightings as at 30 September 2023:

30 September 2023	
Sector	Weighting
Financials	55.42%
Industrials	32.43%
Utilities	12.00%
Cash & Cash Securities	0.15%

There were no underweight positions in the Fund as at 30 September 2023.

BlackRock Advisors (UK) Limited
October 2023

BLACKROCK UCITS FUNDS

CONDENSED INCOME STATEMENT

For the financial period ended 30 September 2023

	BlackRock Cangrande Global Index Equity Fund		BlackRock Customised Euro Corporate Bond Index Fund 1		BlackRock Euro Sovereign Bond Index Fund 1		BlackRock UK Credit Screened Fund	
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022
Note	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	GBP '000	GBP '000
Operating income	67	48	4,674	2,432	519	385	2,423	3,136
Net gains/(losses) on financial instruments	8,276	(13,488)	(1,351)	(53,742)	(943)	(18,336)	(3,729)	(45,340)
Total investment income/(loss)	8,343	(13,440)	3,323	(51,310)	(424)	(17,951)	(1,306)	(42,204)
Operating expenses	(226)	(167)	(133)	(133)	(48)	(65)	(65)	(57)
Net operating income/(expenses)	8,117	(13,607)	3,190	(51,443)	(472)	(18,016)	(1,371)	(42,261)
Finance costs:								
Interest expense or similar charges	–	–	(1)	(1)	–	–	(2)	–
Total finance costs	–	–	(1)	(1)	–	–	(2)	–
Net profit/(loss) before taxation	8,117	(13,607)	3,189	(51,444)	(472)	(18,016)	(1,373)	(42,261)
Taxation	6	–	–	(1)	–	(2)	–	–
Net profit/(loss) after taxation	–	(13,607)	–	(51,445)	–	(18,018)	–	(42,261)
Increase/(decrease) in net assets attributable to redeemable unitholders	8,117	(13,607)	3,189	(51,445)	(472)	(18,018)	(1,373)	(42,261)

There are no recognised gains or losses arising in the financial period other than those dealt with in the condensed income statement.

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED INCOME STATEMENT (continued)

For the financial period ended 30 September 2023

	BlackRock Defensive Yield ESG Screened Fund		BlackRock Developed Markets Sovereign Screened Bond Fund		BlackRock Diversifying Fixed Income Fund		BlackRock Emerging Markets Alpha Tilts Fund	
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022
Note	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000
Operating income	1,093	732	1,061	692	396	718	5,035	8,381
Net gains/(losses) on financial instruments	671	(5,408)	(3,761)	(9,328)	(513)	(10,073)	(9,487)	(91,781)
Total investment income/(loss)	1,764	(4,676)	(2,700)	(8,636)	(117)	(9,355)	(4,452)	(83,400)
Operating expenses	(81)	(89)	(128)	(123)	(122)	(143)	(657)	(1,126)
Net operating income/(expenses)	1,683	(4,765)	(2,828)	(8,759)	(239)	(9,498)	(5,109)	(84,526)
Finance costs:								
Interest expense or similar charges	(1)	(1)	(36)	(1)	–	–	(149)	(15)
Distributions to redeemable unitholders	5	–	–	–	–	(125)	–	–
Total finance costs	(1)	(1)	(36)	(1)	–	(125)	(149)	(15)
Net profit/(loss) before taxation	1,682	(4,766)	(2,864)	(8,760)	(239)	(9,623)	(5,258)	(84,541)
Taxation	6	–	(9)	(37)	–	–	(776)	(772)
Net profit/(loss) after taxation	1,682	(4,766)	(2,873)	(8,797)	(239)	(9,623)	(6,034)	(85,313)
Adjustments to align to the valuation methodology as set out in the prospectus	–	–	–	–	(3)	(3)	–	–
Increase/(decrease) in net assets attributable to redeemable unitholders	1,682	(4,766)	(2,873)	(8,797)	(242)	(9,626)	(6,034)	(85,313)

There are no recognised gains or losses arising in the financial period other than those dealt with in the condensed income statement. The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED INCOME STATEMENT (continued)

For the financial period ended 30 September 2023

	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund ¹	
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022
	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000
Operating income	21	18	87	57	198	129	130	3,050
Net gains/(losses) on financial instruments	1,080	(4,130)	(47)	(4,579)	(329)	(8,413)	(101)	(29,753)
Total investment income/(loss)	1,101	(4,112)	40	(4,522)	(131)	(8,284)	29	(26,703)
Operating expenses	(231)	(249)	(273)	(307)	(426)	(445)	(301)	(148)
Net operating income/(expenses)	870	(4,361)	(233)	(4,829)	(557)	(8,729)	(272)	(26,851)
Finance costs:								
Interest expense or similar charges	–	–	–	(1)	–	(2)	(9)	(9)
Total finance costs	–	–	–	(1)	–	(2)	(9)	(9)
Net profit/(loss) before taxation	870	(4,361)	(233)	(4,830)	(557)	(8,731)	(281)	(26,860)
Taxation	6	–	–	–	–	–	1	(316)
Net profit/(loss) after taxation	870	(4,361)	(233)	(4,830)	(557)	(8,731)	(280)	(27,176)
Adjustments to align to the valuation methodology as set out in the prospectus	–	–	–	–	–	–	–	(5)
Increase/(decrease) in net assets attributable to redeemable unitholders	870	(4,361)	(233)	(4,830)	(557)	(8,731)	(280)	(27,181)

¹The Fund terminated during the financial period.

There are no recognised gains or losses arising in the financial period other than those dealt with in the condensed income statement.

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED INCOME STATEMENT (continued)

For the financial period ended 30 September 2023

	FR Multi-Asset Fund	FR Multi-Asset Fund	BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ¹
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023
Note	EUR '000	EUR '000	EUR '000
Operating income	551	4	1,097
Net gains/(losses) on financial instruments	939	73	1,941
Total investment income/(loss)	1,490	77	3,038
Operating expenses	(667)	(55)	(559)
Net operating income/(expenses)	823	22	2,479
Finance costs:			
Interest expense or similar charges	(1)	(1)	–
Distributions to redeemable unitholders	5	–	(232)
Total finance costs	(1)	(1)	(232)
Net profit/(loss)	822	21	2,247
Increase/(decrease) in net assets attributable to redeemable unitholders	822	21	2,247

¹The Fund launched during the financial period, hence no comparative data is available.

There are no recognised gains or losses arising in the financial period other than those dealt with in the condensed income statement.

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED STATEMENT OF CHANGES IN EQUITY

For the financial period ended 30 September 2023

	BlackRock Cangrande Global Index Equity Fund	BlackRock Corporate Bond Index Fund 1	BlackRock Euro Sovereign Bond Index Fund 1	BlackRock UK Credit Screened Fund
	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2022 EUR '000	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2022 EUR '000
Net assets at the beginning of the financial period	147,003	107,521	500,760	491,376
Increase/(decrease) in net assets attributable to redeemable unitholders	8,117	(13,607)	3,189	(51,445)
Unit transactions:				
Issue of redeemable units	–	24,000	59,326	39,127
Redemption of redeemable units	–	–	(69,963)	(7,316)
Increase/(decrease) in net assets resulting from unit transactions	–	24,000	(10,637)	31,811
Net assets at the end of the financial period	155,120	117,914	493,312	471,742

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS

For the financial period ended 30 September 2023

	BlackRock Defensive Yield ESG Screened Fund	BlackRock Developed Markets Sovereign Screened Bond Fund	BlackRock Diversifying Fixed Income Fund	BlackRock Emerging Markets Alpha Tilts Fund
	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2022 EUR '000	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2022 EUR '000
	For the period ended 30 September 2023 USD '000	For the period ended 30 September 2022 USD '000	For the period ended 30 September 2023 USD '000	For the period ended 30 September 2022 USD '000
Net assets at the beginning of the financial period	84,045	92,491	96,813	103,950
Increase/(decrease) in net assets attributable to redeemable unitholders	1,682	(4,766)	(2,873)	(8,797)
Unit transactions:				
Issue of redeemable units	895	398	–	–
Redemption of redeemable units	(11,177)	(4,708)	–	–
Increase/(decrease) in net assets resulting from unit transactions	(10,282)	(4,310)	–	–
Net assets at the end of the financial period	75,445	83,415	93,940	95,153
	232,756	300,170	66,404	71,618

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS (continued)

For the financial period ended 30 September 2023

	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund ¹	
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022
	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000
Net assets at the beginning of the financial period	29,680	33,555	35,681	42,318	90,456	87,605	11,594	270,128
Increase/(decrease) in net assets attributable to redeemable unitholders	870	(4,361)	(233)	(4,830)	(557)	(8,731)	(280)	(27,181)
Unit transactions:								
Issue of redeemable units	618	1,161	861	1,471	1,475	16,906	–	10,005
Redemption of redeemable units	(2,976)	(2,020)	(3,676)	(3,701)	(3,987)	(3,814)	(11,314)	(242,946)
Increase/(decrease) in net assets resulting from unit transactions	(2,358)	(859)	(2,815)	(2,230)	(2,512)	13,092	(11,314)	(232,941)
Net assets at the end of the financial period	28,192	28,335	32,633	35,258	87,387	91,966	–	10,006

¹The Fund terminated during the financial period.
The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS (continued)

For the financial period ended 30 September 2023

	FR Multi-Asset Fund	BlackRock Euro Investment Grade Fixed Maturity Bond	Fund 2026 ¹
	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2022 EUR '000	For the period ended 30 September 2023 EUR '000
Net assets at the beginning of the financial period	298,050	–	–
Increase/(decrease) in net assets attributable to redeemable unitholders	822	21	2,247
Unit transactions:			
Issue of redeemable units	10,777	54,764	223,149
Redemption of redeemable units	(20,331)	–	(2,346)
Increase/(decrease) in net assets resulting from unit transactions	(9,554)	54,764	220,803
Net assets at the end of the financial period	289,318	54,785	223,050

¹The Fund launched during the financial period, hence no comparative data is available. The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET

As at 30 September 2023

		BlackRock Cangrande Global Index Equity Fund		BlackRock Customised Euro Corporate Bond Index Fund 1		BlackRock Euro Sovereign Bond Index Fund 1		BlackRock UK Credit Screened Fund	
	Note	As at 30 September 2023 EUR '000	As at 31 March 2023 EUR '000	As at 30 September 2023 EUR '000	As at 31 March 2023 EUR '000	As at 30 September 2023 EUR '000	As at 31 March 2023 EUR '000	As at 30 September 2023 GBP '000	As at 31 March 2023 GBP '000
CURRENT ASSETS									
Cash		37	20	–	–	15	13	5	–
Cash equivalents		–	–	2,189	2,240	1	162	604	720
Margin cash		–	–	151	272	–	–	–	–
Receivables		23	10	7,730	6,173	333	3,400	2,008	2,130
Financial assets at fair value through profit or loss	4	155,319	147,147	486,057	495,908	10,279	79,517	98,000	122,365
Total current assets		155,379	147,177	496,127	504,593	10,628	83,092	100,617	125,215
EQUITY									
Net asset value attributable to redeemable unitholders	7	155,120	147,003	493,312	500,760	10,316	80,280	99,809	124,726
Total equity		155,120	147,003	493,312	500,760	10,316	80,280	99,809	124,726
CURRENT LIABILITIES									
Bank overdraft		–	–	75	6	–	–	–	2
Payables		259	174	2,740	3,705	312	2,812	808	487
Financial liabilities at fair value through profit or loss	4	–	–	–	122	–	–	–	–
Total current liabilities		259	174	2,815	3,833	312	2,812	808	489
Total equity and liabilities		155,379	147,177	496,127	504,593	10,628	83,092	100,617	125,215

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET (continued)

As at 30 September 2023

	BlackRock Defensive Yield ESG Screened Fund		BlackRock Developed Markets Sovereign Screened Bond Fund		BlackRock Diversifying Fixed Income Fund		BlackRock Emerging Markets Alpha Tilts Fund		
	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023	
Note	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000	
CURRENT ASSETS									
Cash	55	173	2,090	1,613	10	11	4,126	3,855	
Cash equivalents	1,016	2,615	–	–	544	133	–	–	
Margin cash	66	–	–	–	–	–	270	181	
Cash collateral	–	–	–	–	–	–	381	429	
Receivables	1,053	813	1,542	805	26	250	5,059	6,956	
Financial assets at fair value through profit or loss	4	74,006	81,346	93,310	96,269	65,916	66,499	228,487	242,949
Total current assets		76,196	84,947	96,942	98,687	66,496	66,893	238,323	254,370
CURRENT LIABILITIES									
Bank overdraft	157	–	18	–	–	–	–	–	
Margin cash payable	–	–	–	–	–	–	7	147	
Payables	452	777	136	1,195	99	257	4,513	8,074	
Provision for deferred capital gains tax	–	–	–	–	–	–	327	90	
Financial liabilities at fair value through profit or loss	4	142	125	2,848	679	–	720	475	
Total current liabilities		751	902	3,002	1,874	99	5,567	8,786	
Net assets attributable to redeemable unitholders		75,445	84,045	93,940	96,813	66,397	66,636	232,756	245,584
Adjustments to align to the valuation methodology as set out in the prospectus	7	–	–	–	–	7	10	–	–
Net assets attributable to redeemable unitholders	7	75,445	84,045	93,940	96,813	66,404	66,646	232,756	245,584

The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET (continued)

As at 30 September 2023

	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund ¹	
	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023	As at 30 September 2023	As at 31 March 2023
Note	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000
CURRENT ASSETS								
Cash	24	5	83	604	799	1,142	266	149
Margin cash	–	–	–	–	–	–	–	95
Receivables	11	53	133	34	30	96	–	722
Financial assets at fair value through profit or loss	4	28,313	29,754	32,880	35,194	87,640	88	11,349
Total current assets	28,348	29,812	33,096	35,832	88,469	90,725	354	12,315
CURRENT LIABILITIES								
Bank overdraft	–	18	–	–	–	–	–	–
Margin cash payable	–	–	–	–	–	–	–	8
Cash collateral payable	–	–	–	–	–	–	14	34
Payables	156	114	238	151	318	269	340	658
Provision for deferred capital gains tax	–	–	–	–	–	–	–	3
Financial liabilities at fair value through profit or loss	4	–	225	–	764	–	–	18
Total current liabilities	156	132	463	151	1,082	269	354	721
Net assets attributable to redeemable unitholders	7	28,192	29,680	32,633	35,681	87,387	–	11,594

¹The Fund terminated during the financial period.
The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET (continued)

As at 30 September 2023

		FR Multi-Asset Fund	BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ¹	
	Note	As at 30 September 2023 EUR '000	As at 31 March 2023 EUR '000	As at 30 September 2023 EUR '000
CURRENT ASSETS				
Cash		9,194	5,170	7
Cash equivalents		102	101	564
Margin cash		1,107	1,755	–
Receivables		38	822	2,235
Financial assets at fair value through profit or loss	4	283,552	296,279	220,821
Total current assets		293,993	304,127	223,627
CURRENT LIABILITIES				
Margin cash payable		703	203	–
Payables		295	3,000	568
Financial liabilities at fair value through profit or loss	4	3,677	2,874	9
Total current liabilities		4,675	6,077	577
Net assets attributable to redeemable unitholders	7	289,318	298,050	223,050

¹The Fund launched during the financial period, hence no comparative data is available.
The accompanying notes form an integral part of these financial statements.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS

1. General information

The Entity is an open-ended unit trust domiciled and incorporated under the laws of Ireland as a unit trust. The Entity is authorised by the CBI and is governed by the provisions of the UCITS Regulations.

2. Significant accounting policies

2.1 Basis of preparation

The financial statements of the Entity are prepared in accordance with Financial Reporting Standard 104 Interim Financial Reporting (“FRS 104”) applicable in the United Kingdom and Republic of Ireland. The principal accounting policies and estimation techniques are consistent with those applied to the previous annual financial statements.

The financial statements of the BlackRock Systematic ESG Emerging Markets Equity Fund have been prepared on a non-going concern basis as this Fund closed during the period. On 21 March 2023, the Directors made the decision to close the BlackRock Systematic ESG Emerging Markets Equity Fund with effect from 27 June 2023. For the Fund prepared on a non-going concern basis, assets are recorded at recoverable amounts and liabilities are recorded at contractual settlement amounts, in addition liquidation costs are included where material. All amounts have been rounded to the nearest thousand, unless otherwise indicated.

3. Financial risks

The Fund’s investment activities expose it to the various types of risk which are associated with the financial instruments and markets in which it invests. The risks are substantially consistent with those disclosed in the previous annual financial statements with the exception of those outlined below.

3.1 Market risk arising from price risk

Price risk is the risk that the fair value of future cash flows of a financial instrument will fluctuate because of changes in market prices (other than those arising from interest rate risk or currency risk), whether those changes are caused by factors specific to the individual financial instrument or its issuer, or factors affecting similar financial instruments traded in the market. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issue, recessions, or other events could have a significant impact on each Fund and the market price of its investments.

4. Fair value hierarchy

Each Fund classifies financial instruments measured at fair value using a fair value hierarchy. The fair value hierarchy has the following categories:

Level 1: The unadjusted quoted price in an active market for identical assets or liabilities that the entity can access at the measurement date.

Level 2: Inputs other than quoted prices included within level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly. This category includes instruments valued using: quoted market prices in active markets for similar instruments; quoted prices for identical or similar instruments in markets that are considered less than active; or other valuation techniques where all significant inputs are directly or indirectly observable from market data.

Level 3: Inputs are unobservable (i.e. for which market data is unavailable) for the asset or liability. This category includes all instruments where the valuation techniques used include inputs not based on market data and these inputs could have a significant impact on the instrument’s valuation. This category also includes instruments that are valued based on quoted prices for similar instruments where significant entity determined adjustments or assumptions are required to reflect differences between the instruments and instruments for which there is no active market.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

Specific valuation techniques used to value financial instruments classified as level 2 and/or level 3 include:

- (i) for debt and equity instruments, the use of quoted market prices or dealer quotes for similar instruments;
- (ii) for investments which are a unit of participation in an investee collective investment scheme ("CIS") and investments in exchange traded funds ("ETFs") where the Fund typically trades the units held at the latest NAV for that ETF, are valued at the unaudited NAV, and where available the independently audited NAV, on the valuation date of such unit of participation as calculated by the administrator of the investee CIS and ETF and in accordance with the requirements of the scheme of which the relevant investment is a unit of participation. The unaudited NAV of the underlying investee CIS and ETF is reflected gross of any redemption costs which may potentially arise upon redemption from the underlying CIS and ETF. The unaudited NAV of the underlying investee CIS and ETF may be subject to adjustments upon issuance of their respective independently audited financial statements and such adjustments may be material to the Fund's financial statements;
- (iii) for foreign equities, using independent fair value adjustment factors to reflect the difference between the last market close and the valuation point of the Fund;
- (iv) for defaulted debt instruments, the use of recent transactions and defaulted equity instruments for which market data is unavailable;
- (v) for interest rate swaps, the present value of the estimated future cash flows based on observable yield curves;
- (vi) for total return swaps, the value of the estimated cash flows based on the market value of the underlying reference asset or index at the balance sheet date;
- (vii) for inflation swaps, the present value of the estimated future cash flows based on observable yield curves. Certain zero coupon inflation swaps may be valued using a single quote from the swap counterparty, where the model and inputs are not market observable;
- (viii) for foreign currency forwards, present value of future cash flows based on the forward exchange rates at the balance sheet date;
- (ix) for SPAC PIPE commitments, the use of underlying quoted market prices and application of discounts for lack of marketability, volatility and deal probabilities;
- (x) for foreign currency options, option pricing models; and
- (xi) for other financial instruments, discounted cash flow analysis.

All of the resulting fair value estimates are included in level 2 except for unlisted equity securities, a contingent consideration receivable and certain derivative contracts, where the fair values have been determined based on present values and the discount rates used were either not market observable or adjusted for counterparty or own credit risk, or certain CISs which have gates or redemption restrictions imposed or that can't be redeemed within 90 days, are included in level 3.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

The determination of what constitutes 'observable' inputs requires significant judgement. The Directors consider observable inputs to be market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

The following tables provide an analysis of each Fund's financial assets and financial liabilities measured at fair value as at 30 September 2023 and 31 March 2023:

30 September 2023	Level 1	Level 2	Level 3	Total
	EUR '000	EUR '000	EUR '000	EUR '000
BlackRock Cangrande Global Index Equity Fund				
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	48,321	–	48,321
Exchange traded funds	–	106,998	–	106,998
Total	–	155,319	–	155,319
BlackRock Customised Euro Corporate Bond Index Fund 1				
Financial assets at fair value through profit or loss:				
Bonds	–	486,043	–	486,043
Unrealised gains on futures contracts	14	–	–	14
Total	14	486,043	–	486,057
BlackRock Euro Sovereign Bond Index Fund 1				
Financial assets at fair value through profit or loss:				
Bonds	–	10,279	–	10,279
Total	–	10,279	–	10,279
BlackRock UK Credit Screened Fund				
Financial assets at fair value through profit or loss:				
Bonds	–	98,000	–	98,000
Total	–	98,000	–	98,000

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

30 September 2023 (continued)	Level 1	Level 2	Level 3	Total
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	74,005	–	74,005
Unrealised gains on forward currency contracts	–	1	–	1
Total	–	74,006	–	74,006
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(115)	–	(115)
Unrealised losses on futures contracts	(27)	–	–	(27)
Total	(27)	(115)	–	(142)
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	91,848	–	91,848
Unrealised gains on forward currency contracts	–	1,462	–	1,462
Total	–	93,310	–	93,310
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(2,848)	–	(2,848)
Total	–	(2,848)	–	(2,848)
BlackRock Diversifying Fixed Income Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	37,266	–	37,266
Exchange traded funds	28,650	–	–	28,650
Total	28,650	37,266	–	65,916
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	218,141	–	–	218,141
Bonds	–	10,260	–	10,260
Unrealised gains on contracts for difference	–	85	–	85
Total	218,141	10,345	–	228,486
Financial liabilities at fair value through profit or loss:				
Unrealised losses on contracts for difference	–	(577)	–	(577)
Unrealised losses on futures contracts	(143)	–	–	(143)
Total	(143)	(577)	–	(720)
BlackRock Global Equity Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	19,334	–	19,334
Exchange traded funds	8,979	–	–	8,979
Total	8,979	19,334	–	28,313
BlackRock Multi Asset Balanced Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	22,031	–	22,031
Exchange traded funds	10,793	–	–	10,793
Unrealised gains on forward currency contracts	–	56	–	56
Total	10,793	22,087	–	32,880
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(225)	–	(225)
Total	–	(225)	–	(225)
BlackRock Multi Asset Conservative Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	48,506	–	48,506
Exchange traded funds	38,084	–	–	38,084
Exchange traded commodities	861	–	–	861
Unrealised gains on forward currency contracts	–	189	–	189
Total	38,945	48,695	–	87,640
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(764)	–	(764)
Total	–	(764)	–	(764)
BlackRock Systematic ESG Emerging Markets Equity Fund¹	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	88	–	–	88
Total	88	–	–	88

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

30 September 2023 (continued)	Level 1	Level 2	Level 3	Total
FR Multi-Asset Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	157,857	–	157,857
Exchange traded funds	117,055	–	–	117,055
Unrealised gains on forward currency contracts	–	7,834	–	7,834
Unrealised gains on futures contracts	806	–	–	806
Total	117,861	165,691	–	283,552
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(3,303)	–	(3,303)
Unrealised losses on futures contracts	(374)	–	–	(374)
Total	(374)	(3,303)	–	(3,677)
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026²	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	220,764	–	220,764
Unrealised gains on forward currency contracts	–	57	–	57
Total	–	220,821	–	220,821
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(9)	–	(9)
Total	–	(9)	–	(9)

¹The Fund terminated during the financial period.

²The Fund launched during the financial period, hence no comparative data is available.

31 March 2023	Level 1	Level 2	Level 3	Total
BlackRock Cangrande Global Index Equity Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	46,687	–	46,687
Exchange traded funds	–	100,460	–	100,460
Total	–	147,147	–	147,147
BlackRock Customised Euro Corporate Bond Index Fund 1	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	495,908	–	495,908
Total	–	495,908	–	495,908
Financial liabilities at fair value through profit or loss:				
Unrealised losses on futures contracts	(122)	–	–	(122)
Total	(122)	–	–	(122)
BlackRock Euro Sovereign Bond Index Fund 1	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	79,517	–	79,517
Total	–	79,517	–	79,517
BlackRock UK Credit Screened Fund	GBP '000	GBP '000	GBP '000	GBP '000
Financial assets at fair value through profit or loss:				
Bonds	–	122,365	–	122,365
Total	–	122,365	–	122,365
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	81,346	–	81,346
Total	–	81,346	–	81,346
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(125)	–	(125)
Total	–	(125)	–	(125)
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	94,880	–	94,880
Unrealised gains on forward currency contracts	–	1,389	–	1,389
Total	–	96,269	–	96,269
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(679)	–	(679)
Total	–	(679)	–	(679)
BlackRock Diversifying Fixed Income Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	37,383	–	37,383
Exchange traded funds	–	29,116	–	29,116
Total	–	66,499	–	66,499

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

31 March 2023 (continued)	Level 1	Level 2	Level 3	Total
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	223,261	–	–	223,261
Bonds	–	19,131	–	19,131
Unrealised gains on contracts for difference	–	349	–	349
Unrealised gains on futures contracts	208	–	–	208
Total	223,469	19,480	–	242,949
Financial liabilities at fair value through profit or loss:				
Unrealised losses on contracts for difference	–	(475)	–	(475)
Total	–	(475)	–	(475)
BlackRock Global Equity Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	20,300	–	20,300
Exchange traded funds	9,454	–	–	9,454
Total	9,454	20,300	–	29,754
BlackRock Multi Asset Balanced Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	23,297	–	23,297
Exchange traded funds	11,798	–	–	11,798
Unrealised gains on forward currency contracts	–	99	–	99
Total	11,798	23,396	–	35,194
BlackRock Multi Asset Conservative Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	49,456	–	49,456
Exchange traded funds	38,623	–	–	38,623
Exchange traded commodities	992	–	–	992
Unrealised gains on forward currency contracts	–	416	–	416
Total	39,615	49,872	–	89,487
BlackRock Systematic ESG Emerging Markets Equity Fund	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	9,035	227	5	9,267
Bonds	–	2,025	–	2,025
Unrealised gains on contracts for difference	–	35	–	35
Unrealised gains on futures contracts	22	–	–	22
Total	9,057	2,287	5	11,349
Financial liabilities at fair value through profit or loss:				
Unrealised losses on contracts for difference	–	(18)	–	(18)
Total	–	(18)	–	(18)
FR Multi-Asset Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	164,006	–	164,006
Exchange traded funds	126,595	–	–	126,595
Unrealised gains on forward currency contracts	–	4,850	–	4,850
Unrealised gains on futures contracts	828	–	–	828
Total	127,423	168,856	–	296,279
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(1,980)	–	(1,980)
Unrealised losses on futures contracts	(894)	–	–	(894)
Total	(894)	(1,980)	–	(2,874)

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

5. Distributions to redeemable unitholders

The Entity may declare and pay dividends on any distributing class of units in the Entity. In accordance with the prospectus, any dividend which has remained unclaimed for twelve years from the date of its declaration shall be forfeited and cease to remain owing by the Entity to investors and become the property of the relevant Fund.

Distributions declared during the financial period were as follows:

	BlackRock Diversifying Fixed Income Fund	BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ¹
	For the period ended 30 September 2023	For the period ended 30 September 2022
	EUR '000	EUR '000
May	–	(107)
September	–	–
Distributions declared		
Equalisation income	–	(18)
Total	–	(125)

¹The Fund launched during the financial period, hence no comparative data is available.

6. Taxation

For the financial period ended 30 September 2023

	BlackRock Customised Euro Corporate Bond Index Fund 1	BlackRock Euro Sovereign Bond Index Fund 1	BlackRock Developed Markets Sovereign Screened Bond Fund	BlackRock Emerging Markets Alpha Tilts Fund
	For the period ended 30 September 2023	For the period ended 30 September 2022	For the period ended 30 September 2023	For the period ended 30 September 2022
	EUR '000	EUR '000	EUR '000	EUR '000
Current tax				
Non-reclaimable overseas income withholding tax	–	(1)	–	(2)
Deferred tax				
Provision for overseas capital gains tax payable	–	–	–	–
Total tax	–	(1)	–	(2)

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

6. Taxation (continued)

For the financial period ended 30 September 2023

	BlackRock Systematic ESG Emerging Markets Equity Fund ¹	
	For the period ended 30 September 2023	For the period ended 30 September 2022
	USD '000	USD '000
Current tax		
Non-reclaimable overseas income withholding tax	(2)	(316)
Deferred tax		
Provision for overseas capital gains tax payable	3	–
Total tax	1	(316)

¹The Fund terminated during the financial period.

Irish tax

Under current law and practice, the Entity qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis it is not chargeable to Irish tax on its income or gains. However, Irish tax may arise on the occurrence of a 'chargeable event'. A chargeable event includes any distribution payments to unitholders or any encashment, redemption, cancellation or transfer of units and the holding of units at the end of each eight year period beginning with the acquisition of such units.

No Irish tax will arise on the Entity in respect of chargeable events in respect of:

- A unitholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Entity; or the Entity has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and
- Certain exempted Irish tax resident unitholders who have provided the Entity with the necessary signed annual declarations.

Overseas tax

Dividends, interest and capital gains (if any) received on investments made by the Entity may be subject to withholding taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable by the Entity or its unitholders.

For financial reporting purposes, and in accordance with FRS 104, the Entity must recognise a provision for deferred tax payable arising from material timing differences between the taxation of unrealised gains in the financial statements and actual realisable taxable profits.

7. Net asset value attributable to redeemable unitholders

As at 30 September 2023

		As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Cangrande Global Index Equity Fund				
Institutional Distributing Unit Class				
Net asset value	EUR '000	155,120	147,003	107,521
Units in issue		16,209,504	16,209,504	10,890,315
Net asset value per unit	EUR	9.57	9.07	9.87
BlackRock UK Credit Screened Fund				
Flexible Accumulating Unit Class				
Net asset value	GBP '000	99,809	124,726	258,941
Units in issue		6,525,881	8,083,166	15,014,988
Net asset value per unit	GBP	15.29	15.43	17.25
BlackRock Defensive Yield ESG Screened Fund				
Class D Accumulating				
Net asset value	EUR '000	17,309	17,204	19,305
Units in issue		1,712,451	1,732,573	1,890,014
Net asset value per unit	EUR	10.11	9.93	10.21
Class D CHF Hedged Accumulating				
Net asset value	CHF '000	1,428	1,757	2,054
Units in issue		146,309	181,309	204,301
Net asset value per unit	CHF	9.76	9.69	10.05
Class D Distributing				
Net asset value	EUR '000	2,988	2,641	2,937
Units in issue		332,240	298,890	317,390
Net asset value per unit	EUR	8.99	8.84	9.25

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

7. Net asset value attributable to redeemable unitholders (continued)

		As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Defensive Yield ESG Screened Fund(continued)				
Class Z Accumulating				
Net asset value	EUR '000	47,482	53,099	58,435
Units in issue		4,681,957	5,330,953	5,706,066
Net asset value per unit	EUR	10.14	9.96	10.24
Class Z CHF Hedged Accumulating				
Net asset value	CHF '000	5,991	9,257	10,038
Units in issue		612,267	953,267	997,099
Net asset value per unit	CHF	9.78	9.71	10.07
Flexible Accumulating Unit Class				
Net asset value	EUR '000	5	5	5
Units in issue		482	482	482
Net asset value per unit	EUR	10.24	10.05	10.32
BlackRock Developed Markets Sovereign Screened Bond Fund				
EUR - Flexible Accumulating Unit Class				
Net asset value	EUR '000	2,291	2,360	2,530
Units in issue		233,040	233,040	233,040
Net asset value per unit	EUR	9.83	10.13	10.86
EUR - Institutional Accumulating Unit Class				
Net asset value	EUR '000	91,649	94,453	101,420
Units in issue		10,634,678	10,634,678	10,634,678
Net asset value per unit	EUR	8.62	8.88	9.54
BlackRock Emerging Markets Alpha Tilts Fund				
Class D Accumulating				
Net asset value	USD '000	1	1	1
Units in issue		100	100	100
Net asset value per unit	USD	9.92	10.18	11.36
Class Z Accumulating				
Net asset value	USD '000	156,940	160,971	179,331
Units in issue		16,007,366	16,007,366	16,007,366
Net asset value per unit	USD	9.80	10.06	11.20
Flexible Accumulating Unit Class				
Net asset value	USD '000	75,814	76,784	86,782
Units in issue		7,470,746	7,398,968	7,551,375
Net asset value per unit	USD	10.15	10.38	11.49
Institutional Accumulating Unit Class				
Net asset value	USD '000	1	7,828	118,619
Units in issue		100	779,556	10,581,890
Net asset value per unit	USD	9.79	10.04	11.21
BlackRock Global Equity Selection Fund				
Class A Accumulating				
Net asset value	EUR '000	828	2,347	2,931
Units in issue		54,960	159,977	191,556
Net asset value per unit	EUR	15.07	14.67	15.30
Class D Accumulating				
Net asset value	EUR '000	10,472	10,141	11,613
Units in issue		582,449	582,600	646,717
Net asset value per unit	EUR	17.98	17.41	17.96
Class E Accumulating				
Net asset value	EUR '000	16,892	17,192	19,011
Units in issue		1,045,699	1,092,429	1,156,349
Net asset value per unit	EUR	16.15	15.74	16.44
BlackRock Multi Asset Balanced Selection Fund				
Class D Accumulating				
Net asset value	EUR '000	8,164	8,964	11,052
Units in issue		690,596	755,868	874,575
Net asset value per unit	EUR	11.82	11.86	12.64
Class E Accumulating				
Net asset value	EUR '000	24,469	26,717	31,266
Units in issue		2,277,565	2,464,626	2,675,831
Net asset value per unit	EUR	10.74	10.84	11.68
BlackRock Multi Asset Conservative Selection Fund				
Class A Accumulating				
Net asset value	EUR '000	697	877	1,210

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

7. Net asset value attributable to redeemable unitholders (continued)

		As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Multi Asset Conservative Selection Fund(continued)				
Class A Accumulating (continued)				
Units in issue		67,905	84,695	109,311
Net asset value per unit	EUR	10.26	10.35	11.07
Class D Accumulating				
Net asset value	EUR '000	49,870	50,994	47,122
Units in issue		4,489,454	4,570,717	3,987,951
Net asset value per unit	EUR	11.11	11.16	11.82
Class E Accumulating				
Net asset value	EUR '000	36,815	38,580	39,273
Units in issue		3,594,729	3,732,351	3,551,738
Net asset value per unit	EUR	10.24	10.34	11.06
Flexible Accumulating Unit Class¹				
Net asset value	EUR '000	5	5	–
Units in issue		475	475	–
Net asset value per unit	EUR	10.21	10.24	–
FR Multi-Asset Fund				
Institutional EUR Accumulating¹				
Net asset value	EUR '000	34,805	34,578	–
Units in issue		3,447,973	3,455,554	–
Net asset value per unit	EUR	10.09	10.01	–
Institutional SEK Hedged Accumulating¹				
Net asset value	SEK '000	2,176,598	2,264,352	–
Units in issue		21,572,031	22,657,655	–
Net asset value per unit	SEK	100.90	99.94	–
Institutional USD Accumulating Hedged¹				
Net asset value	USD '000	69,119	67,884	–
Units in issue		6,501,463	6,501,463	–
Net asset value per unit	USD	10.63	10.44	–
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026²				
Class C CHF Hedged Accumulating³				
Net asset value	CHF '000	171	–	–
Units in issue		17,049	–	–
Net asset value per unit	CHF	10.04	–	–
Class C CHF Hedged Distributing³				
Net asset value	CHF '000	421	–	–
Units in issue		42,009	–	–
Net asset value per unit	CHF	10.01	–	–
Class C EUR Accumulating³				
Net asset value	EUR '000	791	–	–
Units in issue		78,149	–	–
Net asset value per unit	EUR	10.13	–	–
Class C EUR Distributing³				
Net asset value	EUR '000	7,218	–	–
Units in issue		714,709	–	–
Net asset value per unit	EUR	10.10	–	–
Class C USD Hedged Accumulating³				
Net asset value	USD '000	2,376	–	–
Units in issue		233,093	–	–
Net asset value per unit	USD	10.19	–	–
Class C USD Hedged Distributing³				
Net asset value	USD '000	2,445	–	–
Units in issue		240,581	–	–
Net asset value per unit	USD	10.16	–	–
Class D EUR Accumulating³				
Net asset value	EUR '000	10,477	–	–
Units in issue		1,033,190	–	–
Net asset value per unit	EUR	10.14	–	–
Class D EUR Distributing³				
Net asset value	EUR '000	4,214	–	–
Units in issue		417,200	–	–
Net asset value per unit	EUR	10.10	–	–

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

7. Net asset value attributable to redeemable unitholders (continued)

		As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026²(continued)				
Class E EUR Accumulating³				
Net asset value	EUR '000	111,222	–	–
Units in issue		10,983,744	–	–
Net asset value per unit	EUR	10.13	–	–
Class E EUR Distributing³				
Net asset value	EUR '000	83,963	–	–
Units in issue		8,310,543	–	–
Net asset value per unit	EUR	10.10	–	–

¹The unit class launched in the prior financial period, hence no comparative data is available for financial year ended 31 March 2022.

²The Fund launched during the financial period, hence no comparative data is available.

³The unit class launched during the financial period, hence no comparative data is available.

	As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Customised Euro Corporate Bond Index Fund 1			
	EUR'000		
Net asset value			
Net assets attributable to redeemable unitholders in accordance with FRS 104	493,312	500,760	491,376
Adjustments made for:			
- Establishment costs	4	4	4
Net assets attributable to redeemable unitholders in accordance with the prospectus	493,316	500,764	491,380
No. of units in issue			
EUR - Institutional Accumulating Unit Class	49,789,793	50,909,999	46,169,540
Net asset value per unit attributable to redeemable unitholders in accordance with FRS 104			
EUR - Institutional Accumulating Unit Class	EUR 9.91	EUR 9.84	EUR 10.64
Net asset value per unit attributable to redeemable unitholders in accordance with the prospectus			
EUR - Institutional Accumulating Unit Class	EUR 9.91	EUR 9.84	EUR 10.64

	As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
BlackRock Euro Sovereign Bond Index Fund 1			
	EUR'000		
Net asset value			
Net assets attributable to redeemable unitholders in accordance with FRS 104	10,316	80,280	151,866
Adjustments made for:			
- Establishment costs	4	4	4
Net assets attributable to redeemable unitholders in accordance with the prospectus	10,320	80,284	151,870
No. of units in issue			
EUR - Institutional Accumulating Unit Class	1,119,860	8,489,005	14,152,817
Net asset value per unit attributable to redeemable unitholders in accordance with FRS 104			
EUR - Institutional Accumulating Unit Class	EUR 9.21	EUR 9.46	EUR 10.73
Net asset value per unit attributable to redeemable unitholders in accordance with the prospectus			
EUR - Institutional Accumulating Unit Class	EUR 9.22	EUR 9.46	EUR 10.73

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

7. Net asset value attributable to redeemable unitholders (continued)

BlackRock Diversifying Fixed Income Fund	As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
	EUR'000		
Net asset value			
Net assets attributable to redeemable unitholders in accordance with FRS 104	66,397	66,636	90,051
Adjustments made for:			
- Establishment costs	7	10	16
Net assets attributable to redeemable unitholders in accordance with the prospectus	66,404	66,646	90,067
No. of units in issue			
Institutional 1 Distributing Unit Class	7,050,651	7,050,651	7,050,651
Institutional 2 Distributing Unit Class	504,460	504,460	2,498,501
Net asset value per unit attributable to redeemable unitholders in accordance with FRS 104			
Institutional 1 Distributing Unit Class	EUR 8.78	EUR 8.82	EUR 9.41
Institutional 2 Distributing Unit Class	EUR 8.84	EUR 8.88	EUR 9.48
Net asset value per unit attributable to redeemable unitholders in accordance with the prospectus			
Institutional 1 Distributing Unit Class	EUR 8.79	EUR 8.82	EUR 9.42
Institutional 2 Distributing Unit Class	EUR 8.84	EUR 8.88	EUR 9.48

BlackRock Systematic ESG Emerging Markets Equity Fund¹	As at 30 September 2023	As at 31 March 2023	As at 31 March 2022
	USD'000		
Net asset value			
Net assets attributable to redeemable unitholders in accordance with FRS 104	–	11,594	270,120
Adjustments made for:			
- Establishment costs	–	–	8
Net assets attributable to redeemable unitholders in accordance with the prospectus	–	11,594	270,128
No. of units in issue			
Class A Accumulating ²	–	100	100
Flexible Accumulating Unit Class ²	–	1,225,941	25,184,855
Flexible NZD Accumulating Unit Class ²	–	810	–
Net asset value per unit attributable to redeemable unitholders in accordance with FRS 104			
Class A Accumulating ²	–	USD 9.18	USD 10.49
Flexible Accumulating Unit Class ²	–	USD 9.45	USD 10.73
Flexible NZD Accumulating Unit Class ²	–	NZD 10.15	–
Net asset value per unit attributable to redeemable unitholders in accordance with the prospectus			
Class A Accumulating ²	–	USD 9.18	USD 10.49
Flexible Accumulating Unit Class ²	–	USD 9.45	USD 10.73
Flexible NZD Accumulating Unit Class ²	–	NZD 10.15	–

¹The Fund terminated during the financial period.

²The unit class terminated during the financial period.

8. Exchange rates

The rates of exchange ruling at 30 September 2023 and 31 March 2023 were:

	30 September 2023	31 March 2023
EUR = 1		
AUD	1.6405	1.6222
CAD	1.4314	1.4703
CHF	0.9685	0.9925

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

8. Exchange rates (continued)

	30 September 2023	31 March 2023
EUR = 1 (continued)		
CLP	945.8343	858.9582
CNY	7.7138	7.4610
COP	4,283.6655	5,062.1073
CZK	24.3555	23.4770
DKK	7.4570	7.4493
GBP	0.8674	0.8787
HKD	8.2920	8.5286
HUF	388.3250	380.3501
IDR	16,362.9813	16,290.7743
ILS	4.0307	3.9119
JPY	157.9920	144.5956
KRW	1,428.6773	1,414.3949
MXN	18.3995	19.6169
MYR	4.9711	4.7940
NOK	11.2660	11.3785
NZD	1.7621	1.7365
PEN	4.0146	4.0862
PLN	4.6215	4.6805
RON	4.9740	4.9474
RUB	103.3340	84.4172
SEK	11.5025	11.2660
SGD	1.4451	1.4445
THB	38.5517	37.1512
USD	1.0588	1.0864
ZAR	19.9462	19.2763
GBP = 1		
EUR	1.1528	1.1381
USD = 1		
AED	3.6731	3.6725
BRL	5.0052	5.0703
CLP	893.3500	790.6100
CNH	7.2858	6.8673
CNY	7.2858	6.8673
CZK	23.0040	21.6089
EUR	0.9445	0.9204
GBP	0.8193	0.8088
HKD	7.8319	7.8500
HUF	366.7769	350.0852
IDR	15,455.0000	14,994.5000
INR	83.0413	82.1825
KRW	1,349.4000	1,301.8500
KWD	0.3091	0.3069
MXN	17.3785	18.0560
MYR	4.6953	4.4125
NZD	1.6643	1.5983
PHP	56.5760	54.3650
PLN	4.3651	4.3081
QAR	3.6460	3.6711
RUB	97.6000	77.7000
SAR	3.7505	3.7537
THB	36.4125	34.1950
TRY	27.4150	19.1950
TWD	32.2805	30.4475
ZAR	18.8394	17.7425

9. Related party transactions

Parties are considered to be related if one party has the ability to control the other party or is able to exercise significant influence over the other party, in making financial or operational decisions.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

The following entities were related parties to the Entity during the financial period ended 30 September 2023:

Manager: Investment Manager, Promoter, Distributor and Securities Lending Agent: Sub-Investment Managers:	BlackRock Asset Management Ireland Limited BlackRock Advisors (UK) Limited BlackRock Financial Management, Inc. BlackRock Institutional Trust Company, N.A. BlackRock Investment Management (UK) Limited BlackRock (Singapore) Limited BlackRock Investment Management (UK) Limited
Paying Agent in Sweden: Representative in Denmark: Representative in Switzerland:	BlackRock Copenhagen Branch BlackRock Asset Management Schweiz AG

The ultimate holding company of the Manager, Investment Manager, Promoter, Distributor, Securities Lending Agent, Sub-Investment Manager, Paying Agent in Sweden and Representative in Denmark and Switzerland is BlackRock, Inc. a company incorporated in Delaware USA.

The Investment Manager has sub-delegated certain portfolio management functions to the Sub-Investment Managers presented in table below:

Fund name	Sub-Investment Managers
BlackRock Developed Markets Sovereign Screened Bond Fund	BlackRock (Singapore) Limited
BlackRock Emerging Markets Alpha Tilts Fund	BlackRock Institutional Trust Company, N.A.
BlackRock Global Equity Selection Fund	BlackRock Institutional Trust Company, N.A.
BlackRock Multi Asset Balanced Selection Fund	BlackRock Institutional Trust Company, N.A.
BlackRock Multi Asset Conservative Selection Fund	BlackRock Institutional Trust Company, N.A.
BlackRock Systematic ESG Emerging Markets Equity Fund	BlackRock Financial Management, Inc.

The Investment Manager will arrange for the fees and expenses of the Sub-Investment Managers to be paid out of the Investment Manager's own fees.

The Directors as at 30 September 2023 are presented in the table below:

Directors	Employee of the BlackRock Group	Director of BlackRock affiliates and/or other funds managed by BlackRock
Rosemary Quinlan	No	No
Graham Bamping	No	Yes
Patrick Boylan	Yes	Yes
Maria Ging	Yes	Yes
Michael Hodson	No	No
Enda McMahan	Yes	Yes
Justin Mealy	Yes	No
Adele Spillane	No	No
Catherine Woods	No	No

The Directors who are also employees of the BlackRock Group are not entitled to receive Directors' fees.

The Entity reimburses the Manager for the portion of fees paid to the Directors on its behalf.

Holdings in other funds managed by BlackRock/BlackRock affiliates

Investments in funds managed by BlackRock, Inc. and investments that are BlackRock affiliates are listed below and marked on the relevant Fund's schedules of investments. For underlying funds which are subject to investment management or performance fees, these have been rebated back to the Fund.

The Entity invested in the following funds which are also managed by the Manager. Further information on the fees charged from investing in these underlying funds is presented in the table below. These disclosed fees are the maximum charges capped as per the prospectus of the underlying funds and actual fees charged may be lower:

Investments	Fee paid by Fund
ICAV- UCITS authorised in Ireland by CBI	
BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	NA ¹
BlackRock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	NA ¹
BlackRock Global High Yield ESG and Credit Screened Fund - Class Z EUR Hedged Accumulating	Annual expense capped at 0.30% of NAV ¹
BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	NA ¹
BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	NA ¹
BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	NA ¹
BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	NA ¹

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

Holdings in other funds managed by BlackRock/BlackRock affiliates (continued)

Investments	Fee paid by Fund
BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	NA ¹
Investment Company - UCITS authorised in Germany by the Federal Financial Supervisory Authority (BaFin)	
iShares Diversified Commodity Swap UCITS ETF (DE)	Annual expense capped at 0.46% of NAV ¹
Investment Company - UCITS authorised in Ireland by CBI	
BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	Annual expense capped at 0.03% of NAV ²
BlackRock ICS Sterling Liquid Environmentally Aware Fund - Agency (Dis) Shares	Annual expense capped at 0.03% of NAV ²
iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.07% of NAV ¹
iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	Annual expense capped at 0.07% of NAV ¹
iShares € Govt Bond 15-30yr UCITS ETF - EUR (Dist) Share Class	Annual expense capped at 0.15% of NAV ¹
iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.09% of NAV ¹
iShares € High Yield Corp Bond UCITS ETF - EUR (Dist) Share Class	Annual expense capped at 0.50% of NAV ¹
iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.25% of NAV ¹
iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class	Annual expense capped at 0.09% of NAV ¹
iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	Annual expense capped at 0.07% of NAV ¹
iShares Core MSCI Pacific ex-Japan UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.20% of NAV ¹
iShares Core S&P 500 UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.07% of NAV ¹
iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares Developed World ESG Screened Index Fund (IE) - US Dollar Flexible Accumulating Class	Annual expense capped at 0.30% of NAV ³
iShares Diversified Commodity Swap UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.19% of NAV ¹
iShares Edge MSCI Europe Value Factor UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.25% of NAV ¹
iShares Edge MSCI USA Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.20% of NAV ¹
iShares Edge MSCI World Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.30% of NAV ¹
iShares Emerging Markets Government Bond Index Fund (IE) - Flexible Euro Hedged Accumulating Share Class	NA ⁴
iShares Emerging Markets Index Fund (IE) - Euro Flexible Accumulating Class	Annual expense capped at 0.30% of NAV ³
iShares ESG Screened Euro Corporate Bond Index Fund (IE) - Flexible Euro Accumulating Share Class	NA ⁴
iShares ESG Screened Global Corporate Bond Index Fund (IE) - D EUR Hedged Accumulating Share Class	Annual expense capped at 0.35% of NAV ⁴
iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class	NA ⁵
iShares J.P. Morgan \$ EM Corp Bond UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares MSCI Canada UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.48% of NAV ¹
iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.23% of NAV ¹
iShares MSCI Europe ESG Enhanced UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.15% of NAV ¹
iShares MSCI Europe ESG Screened UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.12% of NAV ¹
iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.20% of NAV ¹
iShares MSCI Japan ESG Screened UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.15% of NAV ¹
iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class	Annual expense capped at 0.60% of NAV ¹
iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.10% of NAV ¹
iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.07% of NAV ¹
iShares MSCI USA Value Factor ESG UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.20% of NAV ¹
iShares MSCI World ESG Enhanced UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.20% of NAV ¹
iShares MSCI World ESG Screened UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.25% of NAV ¹
iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.30% of NAV ¹
iShares Pacific Index Fund (IE) - US Dollar Flexible Accumulating Class	Annual expense capped at 0.30% of NAV ³
iShares Physical Gold ETC	Annual expense capped at 0.12% of NAV ¹
iShares US Mortgage Backed Securities UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
Investment Company - UCITS authorised in Luxembourg by the Commission de Surveillance du Secteur Financier	
BlackRock Global Funds - China Bond Fund - Class X2 USD Hedged	NA ⁶
BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - European Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - European Special Situations Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - Global Corporate Bond Fund - Class X2 EUR Hedged	NA ⁶
BlackRock Global Funds - Global Inflation Linked Bond Fund - Class X2 EUR Hedged	NA ⁶
BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 Hedged EUR	NA ⁶
BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	NA ⁶

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

Holdings in other funds managed by BlackRock/BlackRock affiliates (continued)

Investments	Fee paid by Fund
BlackRock Global Funds - Sustainable Emerging Markets Corporate Bond Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - Sustainable Emerging Markets Local Currency Bond Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - Sustainable Energy Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - Systematic China A-Share Opportunities Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - United Kingdom Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - US Basic Value Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - US Dollar Bond Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - World Energy Fund - Class X2 EUR	NA ⁶
BlackRock Global Funds - World Financials Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - World Healthscience Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - World Mining Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - World Real Estate Securities Fund - Class X2 USD	NA ⁶
BlackRock Global Funds - World Technology Fund - Class X2 USD	NA ⁶
BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	NA ⁶
BlackRock Strategic Funds - BlackRock Global Event Driven Fund - Class X2 USD	NA ⁶
BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	NA ⁶
BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR	NA ⁶
BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	NA ⁶
BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	NA ⁶

¹The underlying funds employ an "all in one" fee structure. Each fund pays all of its fees, operating costs and expenses as a single flat fee (TER).

²The Manager of these investments will be responsible for discharging from its fee the annual expenses of the Funds. Where actual fees and costs incurred exceed the amount paid to the Manager, the excess will be discharged by the Manager from its own assets.

³The Manager of these investments is entitled to charge a fee of 0.30% per annum. The management fee payable to the Manager includes the fee of the Manager, the Administrator and the Trustee.

⁴The Manager of these investments is entitled to charge a fee of 0.03% per annum of the NAV of each fund or relevant share class. Where actual fees and costs incurred exceed the amount paid to the Manager, the excess will be discharged by the Manager from its own assets.

⁵The Manager of these investments is entitled to charge a fee of 0.05% per annum of the NAV of each fund or relevant share class. Where actual fees and costs incurred exceed the amount paid to the Manager, the excess will be discharged by the Manager from its own assets.

⁶The Fund is not subject to management fee on this investment. However, the underlying funds pay an administration fee to the management company, BlackRock Luxembourg S.A. The administration fee paid shall not exceed 0.25% and 0.30% per annum for BlackRock Global Funds and BlackRock Strategic Funds respectively.

All related party transactions were carried out at arm's length in the ordinary course of business. The terms and returns received by the related parties in making the investments were no more favourable than those received by other investors investing into the same unit classes.

The previous table details the maximum fee charges capped as per the prospectus of the underlying funds. The table below discloses the amount of the management fee rebate received during the period on the Funds in the Entity that have invested into funds which are also managed by the Manager or an affiliate of the Manager:

Fund name	Currency	Management fee rebate	Management fee rebate
		for the period ended 30 September 2023 '000	for the period ended 30 September 2022 '000
BlackRock Cangrande Global Index Equity Fund	EUR	66	48
BlackRock Diversifying Fixed Income Fund	EUR	77	90
BlackRock Global Equity Selection Fund	EUR	9	8
BlackRock Multi Asset Balanced Selection Fund	EUR	9	7
BlackRock Multi Asset Conservative Selection Fund	EUR	26	20
FR Multi-Asset Fund	EUR	93	4

Significant investors

The following investors are:

- funds managed by the BlackRock Group or are affiliates of BlackRock, Inc. ("BlackRock Related Investors") or
- investors (other than those listed in (a) above) who held 51% or more of the units in issue in the Entity and are as a result, considered to be related parties to the Entity ("Significant Investors").

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

Significant investors (continued)

As at 30 September 2023

Fund name	Total % of units held by BlackRock Related Investors	Total % of units held by Significant Investors who are not BlackRock Related Investors	Number of Significant Investors who are not BlackRock Related Investors
BlackRock Cangrande Global Index Equity Fund	Nil	100.00	1
BlackRock Customised Euro Corporate Bond Index Fund 1	Nil	97.87	1
BlackRock Euro Sovereign Bond Index Fund 1	Nil	100.00	1
BlackRock Defensive Yield ESG Screened Fund	0.01	Nil	Nil
BlackRock Developed Markets Sovereign Screened Bond Fund	Nil	97.86	1
BlackRock Diversifying Fixed Income Fund	Nil	93.32	1
BlackRock Emerging Markets Alpha Tilts Fund	— ¹	68.18	1
BlackRock Global Equity Selection Fund	0.01	54.14	1
BlackRock Multi Asset Balanced Selection Fund	Nil	58.59	1
BlackRock Multi Asset Conservative Selection Fund	0.01	Nil	Nil
FR Multi-Asset Fund	— ¹	Nil	Nil

¹Investments which are less than 0.005% have been rounded to zero.

As at 31 March 2023

Fund name	Total % of units held by BlackRock Related Investors	Total % of units held by Significant Investors who are not BlackRock Related Investors	Number of Significant Investors who are not BlackRock Related Investors
BlackRock Cangrande Global Index Equity Fund	Nil	100.00	1
BlackRock Customised Euro Corporate Bond Index Fund 1	Nil	84.06	1
BlackRock Euro Sovereign Bond Index Fund 1	Nil	100.00	1
BlackRock Defensive Yield ESG Screened Fund	0.01	Nil	Nil
BlackRock Developed Markets Sovereign Screened Bond Fund	Nil	97.86	1
BlackRock Diversifying Fixed Income Fund	Nil	93.32	1
BlackRock Emerging Markets Alpha Tilts Fund	— ¹	66.18	1
BlackRock Global Equity Selection Fund	0.01	52.44	1
BlackRock Multi Asset Balanced Selection Fund	Nil	58.79	1
BlackRock Multi Asset Conservative Selection Fund	0.01	Nil	Nil
BlackRock Systematic ESG Emerging Markets Equity Fund	100.00	Nil	Nil
FR Multi-Asset Fund	— ¹	Nil	Nil

¹Investments which are less than 0.005% have been rounded to zero.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

Securities lending

The table below details the securities lending income earned for the financial period ended:

Fund name	Currency	30 September 2023 '000	30 September 2022 '000
BlackRock UK Credit Screened Fund	GBP	11	11
BlackRock Defensive Yield ESG Screened Fund	EUR	16	18
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR	4	3
BlackRock Diversifying Fixed Income Fund	EUR	36	79
BlackRock Emerging Markets Alpha Tilts Fund	USD	6	12
BlackRock Global Equity Selection Fund	EUR	–	1
BlackRock Systematic ESG Emerging Markets Equity Fund	USD	–	6

No provisions have been recognised by the Funds against amounts due from related parties at the financial period end date (31 March 2023: Nil).

No amounts have been written off during the financial period in respect of amounts due to or from related parties (31 March 2023: Nil).

No commitments secured or unsecured or guarantees have been entered into with related parties during the financial period (31 March 2023: Nil).

10. Credit facility

The Fund entered into a credit facility with JPMorgan whereby JPMorgan, together with other syndicated lenders, made a portion of a USD 450,000,000 credit facility available to the Fund. The portion of the USD 450,000,000 credit facility will be allocated to the Fund based on the credit facility agreement dated 21 April 2023. This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the Fund. Any new Fund will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Fund. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Fund will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Fund and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged on a daily basis in relation to this credit facility which is included in the income statement under caption "Credit administration fee". The loan commitment fee is charged at 0.10% on the outstanding balance.

The credit facility was not used during the financial period.

11. Commitments and contingent liabilities

There were no significant commitments or contingent liabilities as at 30 September 2023 and 31 March 2023.

12. Terminated Funds

At 30 September 2023, BlackRock Diversified Strategies Selection Fund, BlackRock Euro Cash Fund and BlackRock Fixed Income Selection Fund held balances in accounts with the Trustee amounting to €29,954 (31.03.2023: €46,568), €31,290 (31.03.2023: €46,280) and €510 (31.03.2023: €38,384) respectively. These Funds terminated operations in prior years and have not been included in this report as the final termination audited financial statements have been prepared in prior years.

13. Subsequent events

On 30 October 2023, the BlackRock Euro Sovereign Bond Index Fund 1 was fully redeemed.

Other than the above, there have been no events subsequent to the financial period end, which, in the opinion of the Directors, may have had an impact on the financial statements for the financial period ended 30 September 2023.

14. Approval date

The financial statements were approved by the Directors on 20 November 2023.

BLACKROCK CANGRANDE GLOBAL INDEX EQUITY FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 31.76%)				
Ireland (31 March 2023: 31.76%)				
1,531,324	USD	iShares Developed World ESG Screened Index Fund (IE) - US Dollar Flexible Accumulating Class ¹	29,779	19.20
939,612	EUR	iShares Emerging Markets Index Fund (IE) - Euro Flexible Accumulating Class ¹	16,079	10.36
43,791	USD	iShares Pacific Index Fund (IE) - US Dollar Flexible Accumulating Class ¹	2,463	1.59
		Total Ireland	48,321	31.15
Total investments in undertaking for collective investment schemes			48,321	31.15
Total investments in collective investment schemes			48,321	31.15
Exchange traded funds (31 March 2023: 68.34%)				
Ireland (31 March 2023: 68.34%)				
64,809	EUR	iShares Core S&P 500 UCITS ETF - USD (Acc) Share Class ¹	27,434	17.69
16,322	EUR	iShares MSCI Canada UCITS ETF - USD (Acc) Share Class ¹	2,550	1.64
2,015,982	EUR	iShares MSCI Europe ESG Screened UCITS ETF - EUR (Acc) Share Class ¹	14,350	9.25
914,656	EUR	iShares MSCI Japan ESG Screened UCITS ETF - USD (Acc) Share Class ¹	4,958	3.20
3,485,662	EUR	iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class ¹	27,920	18.00
4,183,315	EUR	iShares MSCI World ESG Screened UCITS ETF - USD (Acc) Share Class ¹	29,786	19.20
		Total Ireland	106,998	68.98
Total investments in exchange traded funds			106,998	68.98
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			155,319	100.13
Cash			37	0.02
Other assets and liabilities			(236)	(0.15)
Net asset value attributable to redeemable unitholders			155,120	100.00
Analysis of total assets				% of Total Assets
Transferable securities admitted to official stock exchange listing				68.86
Collective investment schemes				31.10
Other assets				0.04
Total assets				100.00

¹A related party to the Fund.

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities (31 March 2023: 99.03%)				
Australia (31 March 2023: 1.59%)				
200,000	EUR	APA Infrastructure Ltd., 2.00%, 22/03/2027	184	0.04
100,000	EUR	APA Infrastructure Ltd., 0.75%, 15/03/2029	81	0.02
250,000	EUR	APA Infrastructure Ltd., 2.00%, 15/07/2030	209	0.04
150,000	EUR	APA Infrastructure Ltd., 1.25%, 15/03/2033	109	0.02
100,000	EUR	Aurizon Network Pty. Ltd., 3.13%, 01/06/2026	97	0.02
250,000	EUR	Australia & New Zealand Banking Group Ltd., 0.75%, 29/09/2026	228	0.05
250,000	EUR	Australia & New Zealand Banking Group Ltd., FRN, 1.13%, 21/11/2029	237	0.05
150,000	EUR	Australia & New Zealand Banking Group Ltd., FRN, 0.67%, 05/05/2031	133	0.03
200,000	EUR	Australia & New Zealand Banking Group Ltd., FRN, 5.10%, 03/02/2033	197	0.04
200,000	EUR	Australia Pacific Airports Melbourne Pty. Ltd., 4.38%, 24/05/2033	195	0.04
100,000	EUR	CIMIC Finance Ltd., 1.50%, 28/05/2029	79	0.01
100,000	EUR	Commonwealth Bank of Australia, 1.13%, 18/01/2028	90	0.02
140,000	EUR	Commonwealth Bank of Australia, FRN, 1.94%, 03/10/2029	134	0.03
100,000	EUR	Macquarie Group Ltd., 0.63%, 03/02/2027	88	0.02
100,000	EUR	Macquarie Group Ltd., 0.35%, 03/03/2028	84	0.02
150,000	EUR	Macquarie Group Ltd., 0.94%, 19/01/2029	124	0.02
125,000	EUR	Macquarie Group Ltd., 0.95%, 21/05/2031	96	0.02
250,000	EUR	National Australia Bank Ltd., 1.25%, 18/05/2026	235	0.05
275,000	EUR	National Australia Bank Ltd., 2.13%, 24/05/2028	255	0.05
200,000	EUR	National Australia Bank Ltd., 1.38%, 30/08/2028	176	0.03
100,000	EUR	National Australia Bank Ltd., 1.13%, 20/05/2031	83	0.02
100,000	EUR	Scentre Group Trust 1, REIT, 1.75%, 11/04/2028	87	0.02
150,000	EUR	Scentre Group Trust 1, REIT, 1.45%, 28/03/2029	125	0.02
100,000	EUR	Stockland Trust, REIT, 1.63%, 27/04/2026	93	0.02
100,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 1.75%, 26/04/2028	90	0.02
225,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 4.38%, 03/05/2033	220	0.04
100,000	EUR	Telstra Group Ltd., 1.13%, 14/04/2026	93	0.02
250,000	EUR	Telstra Group Ltd., 1.00%, 23/04/2030	208	0.04
100,000	EUR	Telstra Group Ltd., 3.75%, 04/05/2031	98	0.02
100,000	EUR	Toyota Finance Australia Ltd., 0.06%, 13/01/2025	95	0.02
200,000	EUR	Toyota Finance Australia Ltd., 2.28%, 21/10/2027	188	0.04
100,000	EUR	Toyota Finance Australia Ltd., 0.44%, 13/01/2028	86	0.02
200,000	EUR	Transurban Finance Co. Pty. Ltd., 2.00%, 28/08/2025	192	0.04
300,000	EUR	Transurban Finance Co. Pty. Ltd., 1.75%, 29/03/2028	272	0.05
100,000	EUR	Transurban Finance Co. Pty. Ltd., 1.45%, 16/05/2029	86	0.02
100,000	EUR	Transurban Finance Co. Pty. Ltd., 3.00%, 08/04/2030	92	0.02
100,000	EUR	Transurban Finance Co. Pty. Ltd., 4.23%, 26/04/2033	98	0.02
100,000	EUR	Vicinity Centres Trust, REIT, 1.13%, 07/11/2029	80	0.02
300,000	EUR	Wesfarmers Ltd., 0.95%, 21/10/2033	217	0.04
150,000	EUR	Westpac Banking Corp., 0.63%, 22/11/2024	144	0.03
350,000	EUR	Westpac Banking Corp., 3.70%, 16/01/2026	348	0.07
150,000	EUR	Westpac Banking Corp., 1.13%, 05/09/2027	135	0.03
100,000	EUR	Westpac Banking Corp., 1.45%, 17/07/2028	89	0.02
200,000	EUR	Westpac Banking Corp., 3.80%, 17/01/2030	196	0.04
250,000	EUR	Westpac Banking Corp., FRN, 0.77%, 13/05/2031	222	0.04
200,000	EUR	Woolworths Group Ltd., 0.38%, 15/11/2028	164	0.03
Total Australia			6,832	1.39
Austria (31 March 2023: 1.12%)				
100,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.13%, 18/01/2027	98	0.02
100,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.38%, 03/09/2027	85	0.02
200,000	EUR	CA Immobilien Anlagen AG, REIT, 1.00%, 27/10/2025	179	0.03
100,000	EUR	CA Immobilien Anlagen AG, REIT, 0.88%, 05/02/2027	86	0.02
300,000	EUR	Erste Group Bank AG, 1.50%, 07/04/2026	282	0.06
200,000	EUR	Erste Group Bank AG, 0.88%, 22/05/2026	184	0.04
100,000	EUR	Erste Group Bank AG, 0.88%, 13/05/2027	89	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Austria (continued)				
100,000	EUR	Erste Group Bank AG, 0.13%, 17/05/2028	83	0.02
100,000	EUR	Erste Group Bank AG, 0.25%, 14/09/2029	79	0.01
100,000	EUR	Erste Group Bank AG, 0.25%, 27/01/2031	75	0.01
200,000	EUR	Erste Group Bank AG, FRN, 0.10%, 16/11/2028	168	0.03
200,000	EUR	Erste Group Bank AG, FRN, 4.25%, 30/05/2030	198	0.04
100,000	EUR	Erste Group Bank AG, FRN, 1.00%, 10/06/2030	92	0.02
100,000	EUR	Erste Group Bank AG, FRN, 1.63%, 08/09/2031	89	0.02
100,000	EUR	Erste Group Bank AG, FRN, 0.88%, 15/11/2032	83	0.02
100,000	EUR	Erste Group Bank AG, FRN, 4.00%, 07/06/2033	93	0.02
100,000	EUR	Mondi Finance Europe GmbH, 2.38%, 01/04/2028	93	0.02
150,000	EUR	OMV AG, 0.00%, 03/07/2025	140	0.03
225,000	EUR	OMV AG, 1.00%, 14/12/2026	207	0.04
100,000	EUR	OMV AG, 3.50%, 27/09/2027	99	0.02
175,000	EUR	OMV AG, 2.00%, 09/04/2028	163	0.03
200,000	EUR	OMV AG, 1.88%, 04/12/2028	182	0.04
175,000	EUR	OMV AG, 0.75%, 16/06/2030	143	0.03
100,000	EUR	OMV AG, 2.38%, 09/04/2032	89	0.02
100,000	EUR	OMV AG, 1.00%, 03/07/2034	73	0.01
150,000	EUR	OMV AG, FRN, 6.25%, 09/12/2025 ¹	153	0.03
100,000	EUR	OMV AG, FRN, 2.50%, 01/06/2026 ¹	90	0.02
300,000	EUR	OMV AG, FRN, 2.88%, 01/06/2029 ¹	251	0.05
100,000	EUR	Raiffeisen Bank International AG, 0.25%, 22/01/2025	94	0.02
100,000	EUR	Raiffeisen Bank International AG, 4.13%, 08/09/2025	99	0.02
200,000	EUR	Raiffeisen Bank International AG, 0.38%, 25/09/2026	175	0.03
200,000	EUR	Raiffeisen Bank International AG, 0.05%, 01/09/2027	165	0.03
100,000	EUR	Raiffeisen Bank International AG, 5.75%, 27/01/2028	102	0.02
200,000	EUR	Raiffeisen Bank International AG, FRN, 4.75%, 26/01/2027	196	0.04
100,000	EUR	Raiffeisen Bank International AG, FRN, 6.00%, 15/09/2028	100	0.02
200,000	EUR	Raiffeisen Bank International AG, FRN, 1.50%, 12/03/2030	174	0.04
200,000	EUR	Raiffeisen Bank International AG, FRN, 7.38%, 20/12/2032	194	0.04
100,000	EUR	Raiffeisen Bank International AG, FRN, 1.38%, 17/06/2033	73	0.01
100,000	EUR	Telekom Finanzmanagement GmbH, 1.50%, 07/12/2026	94	0.02
100,000	EUR	UNIQA Insurance Group AG, 1.38%, 09/07/2030	82	0.02
100,000	EUR	UNIQA Insurance Group AG, FRN, 2.38%, 09/12/2041	73	0.01
100,000	EUR	UNIQA Insurance Group AG, FRN, 6.00%, 27/07/2046	101	0.02
200,000	EUR	Vienna Insurance Group AG Wiener Versicherung Gruppe, 1.00%, 26/03/2036	141	0.03
100,000	EUR	Vienna Insurance Group AG Wiener Versicherung Gruppe, FRN, 4.88%, 15/06/2042	92	0.02
200,000	EUR	Wienerberger AG, 2.75%, 04/06/2025	193	0.04
Total Austria			5,794	1.17
Belgium (31 March 2023: 2.06%)				
100,000	EUR	Aedifica SA, REIT, 0.75%, 09/09/2031	71	0.01
100,000	EUR	AG Insurance SA, FRN, 3.50%, 30/06/2047	92	0.02
100,000	EUR	Ageas SA, FRN, 3.25%, 02/07/2049	86	0.02
100,000	EUR	Ageas SA, FRN, 1.88%, 24/11/2051	73	0.01
300,000	EUR	Anheuser-Busch InBev SA, 2.70%, 31/03/2026	292	0.06
400,000	EUR	Anheuser-Busch InBev SA, 1.15%, 22/01/2027	368	0.07
200,000	EUR	Anheuser-Busch InBev SA, 1.13%, 01/07/2027	182	0.04
300,000	EUR	Anheuser-Busch InBev SA, 2.13%, 02/12/2027	281	0.06
450,000	EUR	Anheuser-Busch InBev SA, 2.00%, 17/03/2028	419	0.08
200,000	EUR	Anheuser-Busch InBev SA, 1.50%, 18/04/2030	174	0.03
250,000	EUR	Anheuser-Busch InBev SA, 1.65%, 28/03/2031	214	0.04
300,000	EUR	Anheuser-Busch InBev SA, 2.88%, 02/04/2032	277	0.06
200,000	EUR	Anheuser-Busch InBev SA, 3.25%, 24/01/2033	189	0.04
200,000	EUR	Anheuser-Busch InBev SA, 2.00%, 23/01/2035	162	0.03
480,000	EUR	Anheuser-Busch InBev SA, 2.75%, 17/03/2036	413	0.08

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Belgium (continued)				
400,000	EUR	Anheuser-Busch InBev SA, 3.70%, 02/04/2040	362	0.07
100,000	EUR	Belfius Bank SA, 1.00%, 26/10/2024	97	0.02
100,000	EUR	Belfius Bank SA, 0.38%, 02/09/2025	93	0.02
100,000	EUR	Belfius Bank SA, 0.01%, 15/10/2025	92	0.02
300,000	EUR	Belfius Bank SA, 0.38%, 13/02/2026	275	0.06
100,000	EUR	Belfius Bank SA, 3.13%, 11/05/2026	96	0.02
100,000	EUR	Belfius Bank SA, 0.00%, 28/08/2026	89	0.02
100,000	EUR	Belfius Bank SA, 0.38%, 08/06/2027	88	0.02
100,000	EUR	Belfius Bank SA, 3.88%, 12/06/2028	99	0.02
300,000	EUR	Belfius Bank SA, 4.13%, 12/09/2029	298	0.06
100,000	EUR	Belfius Bank SA, FRN, 5.25%, 19/04/2033	97	0.02
200,000	EUR	Belfius Bank SA, FRN, 1.25%, 06/04/2034	158	0.03
300,000	EUR	Cofinimmo SA, REIT, 1.00%, 24/01/2028	257	0.05
100,000	EUR	Cofinimmo SA, REIT, 0.88%, 02/12/2030	74	0.01
100,000	EUR	Elia Group SA, 1.50%, 05/09/2028	88	0.02
200,000	EUR	Elia Group SA/NV, FRN, 5.85%, 15/03/2028 ¹	200	0.04
100,000	EUR	Elia Transmission Belgium SA, 1.38%, 14/01/2026	94	0.02
100,000	EUR	Elia Transmission Belgium SA, 3.25%, 04/04/2028	98	0.02
100,000	EUR	Elia Transmission Belgium SA, 3.00%, 07/04/2029	95	0.02
100,000	EUR	Elia Transmission Belgium SA, 0.88%, 28/04/2030	82	0.02
300,000	EUR	Elia Transmission Belgium SA, 3.63%, 18/01/2033	287	0.06
100,000	EUR	Groupe Bruxelles Lambert NV, 3.13%, 06/09/2029	96	0.02
300,000	EUR	Groupe Bruxelles Lambert NV, 0.13%, 28/01/2031	227	0.05
200,000	EUR	Groupe Bruxelles Lambert NV, 4.00%, 15/05/2033	197	0.04
300,000	EUR	KBC Group NV, 0.63%, 10/04/2025	284	0.06
100,000	EUR	KBC Group NV, 0.75%, 24/01/2030	81	0.02
200,000	EUR	KBC Group NV, 3.00%, 25/08/2030	185	0.04
100,000	EUR	KBC Group NV, 0.75%, 31/05/2031	78	0.02
200,000	EUR	KBC Group NV, 4.38%, 06/12/2031	196	0.04
500,000	EUR	KBC Group NV, FRN, 4.50%, 06/06/2026	500	0.10
200,000	EUR	KBC Group NV, FRN, 0.13%, 10/09/2026	184	0.04
100,000	EUR	KBC Group NV, FRN, 0.25%, 01/03/2027	91	0.02
100,000	EUR	KBC Group NV, FRN, 0.38%, 16/06/2027	91	0.02
200,000	EUR	KBC Group NV, FRN, 4.38%, 23/11/2027	199	0.04
200,000	EUR	KBC Group NV, FRN, 0.75%, 21/01/2028	177	0.04
200,000	EUR	KBC Group NV, FRN, 0.13%, 14/01/2029	167	0.03
100,000	EUR	KBC Group NV, FRN, 0.50%, 03/12/2029	94	0.02
100,000	EUR	KBC Group NV, FRN, 4.38%, 19/04/2030	99	0.02
100,000	EUR	KBC Group NV, FRN, 0.63%, 07/12/2031	87	0.02
100,000	EUR	KBC Group NV, FRN, 4.88%, 25/04/2033	97	0.02
150,000	EUR	Lonza Finance International NV, 1.63%, 21/04/2027	138	0.03
200,000	EUR	Lonza Finance International NV, 3.88%, 25/05/2033	191	0.04
100,000	EUR	Solvay SA, 2.75%, 02/12/2027	96	0.02
100,000	EUR	Solvay SA, 0.50%, 06/09/2029	100	0.02
300,000	EUR	VGP NV, REIT, 1.63%, 17/01/2027	254	0.05
100,000	EUR	VGP NV, REIT, 1.50%, 08/04/2029	74	0.01
100,000	EUR	VGP NV, REIT, 2.25%, 17/01/2030	76	0.01
		Total Belgium	10,471	2.13
British Virgin Islands (31 March 2023: 0.04%)				
100,000	EUR	Cheung Kong Infrastructure Finance BVI Ltd., 1.00%, 12/12/2024	95	0.02
		Total British Virgin Islands	95	0.02
Canada (31 March 2023: 0.78%)				
200,000	EUR	Bank of Montreal, 2.75%, 15/06/2027	191	0.04
200,000	EUR	Bank of Nova Scotia (The), 0.13%, 04/09/2026	179	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Canada (continued)				
200,000	EUR	Bank of Nova Scotia (The), 0.25%, 01/11/2028	164	0.03
200,000	EUR	Fairfax Financial Holdings Ltd., 2.75%, 29/03/2028	183	0.04
200,000	EUR	Great-West Lifeco, Inc., 1.75%, 07/12/2026	187	0.04
200,000	EUR	Great-West Lifeco, Inc., 4.70%, 16/11/2029	203	0.04
400,000	EUR	Magna International, Inc., 1.50%, 25/09/2027	366	0.07
100,000	EUR	Magna International, Inc., 4.38%, 17/03/2032	99	0.02
75,000	EUR	Mercedes-Benz Finance Canada, Inc., 3.00%, 23/02/2027	73	0.01
100,000	EUR	National Bank of Canada, 3.75%, 25/01/2028	97	0.02
340,000	EUR	Royal Bank of Canada, 2.13%, 26/04/2029	302	0.06
200,000	EUR	Royal Bank of Canada, 4.38%, 02/10/2030	199	0.04
178,000	EUR	Toronto-Dominion Bank (The), 0.50%, 18/01/2027	157	0.03
200,000	EUR	Toronto-Dominion Bank (The), 2.55%, 03/08/2027	187	0.04
250,000	EUR	Toronto-Dominion Bank (The), 3.63%, 13/12/2029	239	0.05
350,000	EUR	Toronto-Dominion Bank (The), 1.95%, 08/04/2030	300	0.06
250,000	EUR	Toronto-Dominion Bank (The), 3.13%, 03/08/2032	226	0.05
300,000	EUR	TotalEnergies Capital Canada Ltd., 2.13%, 18/09/2029	271	0.05
		Total Canada	3,623	0.73
Cayman Islands (31 March 2023: 0.15%)				
125,000	EUR	CK Hutchison Europe Finance 18 Ltd., 1.25%, 13/04/2025	119	0.02
100,000	EUR	CK Hutchison Europe Finance 18 Ltd., 2.00%, 13/04/2030	86	0.02
100,000	EUR	CK Hutchison Europe Finance 21 Ltd., 0.75%, 02/11/2029	80	0.02
100,000	EUR	CK Hutchison Europe Finance 21 Ltd., 1.00%, 02/11/2033	70	0.01
200,000	EUR	CK Hutchison Finance 16 II Ltd., 0.88%, 03/10/2024	193	0.04
122,000	EUR	CK Hutchison Finance 16 Ltd., 2.00%, 06/04/2028	112	0.02
		Total Cayman Islands	660	0.13
Croatia (31 March 2023: 0.02%)				
100,000	EUR	Erste&Steiermaerkische Banka dd, FRN, 0.75%, 06/07/2028	82	0.02
		Total Croatia	82	0.02
Czech Republic (31 March 2023: 0.15%)				
100,000	EUR	Ceska sporitelna A/S, FRN, 6.69%, 14/11/2025	101	0.02
300,000	EUR	Ceska sporitelna A/S, FRN, 5.74%, 08/03/2028	301	0.06
100,000	EUR	Ceska sporitelna A/S, FRN, 0.50%, 13/09/2028	82	0.02
150,000	EUR	EP Infrastructure A/S, 1.70%, 30/07/2026	132	0.03
125,000	EUR	EP Infrastructure A/S, 2.05%, 09/10/2028	101	0.02
100,000	EUR	EP Infrastructure A/S, 1.82%, 02/03/2031	73	0.01
100,000	EUR	Raiffeisenbank A/S, FRN, 1.00%, 09/06/2028	77	0.01
		Total Czech Republic	867	0.17
Denmark (31 March 2023: 1.13%)				
100,000	EUR	AP Moller - Maersk A/S, 1.75%, 16/03/2026	95	0.02
200,000	EUR	AP Moller - Maersk A/S, 0.75%, 25/11/2031	153	0.03
200,000	EUR	Carlsberg Breweries A/S, 3.25%, 12/10/2025	197	0.04
200,000	EUR	Carlsberg Breweries A/S, 3.50%, 26/11/2026	197	0.04
100,000	EUR	Carlsberg Breweries A/S, 0.38%, 30/06/2027	87	0.02
150,000	EUR	Carlsberg Breweries A/S, 0.88%, 01/07/2029	125	0.02
100,000	EUR	Carlsberg Breweries A/S, 0.63%, 09/03/2030	80	0.02
100,000	EUR	Danica Pension Livsforsikrings AB, FRN, 4.38%, 29/09/2045	97	0.02
200,000	EUR	Danske Bank A/S, 0.63%, 26/05/2025	189	0.04
200,000	EUR	Danske Bank A/S, FRN, 4.00%, 12/01/2027	198	0.04
200,000	EUR	Danske Bank A/S, FRN, 1.38%, 17/02/2027	185	0.04
100,000	EUR	Danske Bank A/S, FRN, 0.75%, 09/06/2029	84	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Denmark (continued)				
250,000	EUR	Danske Bank A/S, FRN, 1.38%, 12/02/2030	236	0.05
125,000	EUR	Danske Bank A/S, FRN, 4.75%, 21/06/2030	124	0.02
100,000	EUR	Danske Bank A/S, FRN, 1.50%, 02/09/2030	93	0.02
200,000	EUR	Danske Bank A/S, FRN, 4.13%, 10/01/2031	197	0.04
125,000	EUR	Danske Bank A/S, FRN, 1.00%, 15/05/2031	112	0.02
200,000	EUR	DSV A/S, 0.38%, 26/02/2027	178	0.04
150,000	EUR	H Lundbeck A/S, 0.88%, 14/10/2027	130	0.03
100,000	EUR	ISS Global A/S, 2.13%, 02/12/2024	97	0.02
300,000	EUR	ISS Global A/S, 0.88%, 18/06/2026	273	0.05
125,000	EUR	ISS Global A/S, 1.50%, 31/08/2027	112	0.02
100,000	EUR	Jyske Bank A/S, 5.50%, 16/11/2027	102	0.02
150,000	EUR	Jyske Bank A/S, FRN, 0.38%, 15/10/2025	144	0.03
200,000	EUR	Jyske Bank A/S, FRN, 4.63%, 11/04/2026	199	0.04
200,000	EUR	Jyske Bank A/S, FRN, 0.25%, 17/02/2028	173	0.03
150,000	EUR	Nykredit Realkredit A/S, 0.50%, 10/07/2025	140	0.03
175,000	EUR	Nykredit Realkredit A/S, 0.25%, 13/01/2026	160	0.03
300,000	EUR	Nykredit Realkredit A/S, 0.75%, 20/01/2027	265	0.05
100,000	EUR	Nykredit Realkredit A/S, 1.38%, 12/07/2027	90	0.02
100,000	EUR	Nykredit Realkredit A/S, 0.38%, 17/01/2028	84	0.02
200,000	EUR	Nykredit Realkredit A/S, 4.00%, 17/07/2028	194	0.04
100,000	EUR	Nykredit Realkredit A/S, FRN, 5.50%, 29/12/2032	98	0.02
300,000	EUR	Pandora A/S, 4.50%, 10/04/2028	299	0.06
100,000	EUR	Sydbank A/S, FRN, 0.50%, 10/11/2026	91	0.02
200,000	EUR	Sydbank A/S, FRN, 5.13%, 06/09/2028	199	0.04
100,000	EUR	TDC Net A/S, 5.06%, 31/05/2028	98	0.02
100,000	EUR	TDC Net A/S, 5.62%, 06/02/2030	98	0.02
100,000	EUR	TDC Net A/S, 6.50%, 01/06/2031	99	0.02
300,000	EUR	Vestas Wind Systems A/S, 4.13%, 15/06/2026	299	0.06
		Total Denmark	6,071	1.23
Estonia (31 March 2023: 0.03%)				
150,000	EUR	Luminor Bank A/S, FRN, 0.54%, 23/09/2026	134	0.03
		Total Estonia	134	0.03
Finland (31 March 2023: 1.39%)				
175,000	EUR	Balder Finland OYJ, REIT, 1.00%, 20/01/2029	119	0.02
100,000	EUR	Balder Finland OYJ, REIT, 1.38%, 24/05/2030	64	0.01
125,000	EUR	Balder Finland OYJ, REIT, 2.00%, 18/01/2031	81	0.02
100,000	EUR	Castellum Helsinki Finance Holding Abp, REIT, 2.00%, 24/03/2025	94	0.02
100,000	EUR	Castellum Helsinki Finance Holding Abp, REIT, 0.88%, 17/09/2029	72	0.01
100,000	EUR	Elisa OYJ, 1.13%, 26/02/2026	93	0.02
100,000	EUR	Elisa OYJ, 0.25%, 15/09/2027	87	0.02
100,000	EUR	Kojamo OYJ, REIT, 1.63%, 07/03/2025	93	0.02
100,000	EUR	Kojamo OYJ, REIT, 2.00%, 31/03/2026	91	0.02
100,000	EUR	Kojamo OYJ, REIT, 1.88%, 27/05/2027	86	0.02
150,000	EUR	Kojamo OYJ, REIT, 0.88%, 28/05/2029	109	0.02
100,000	EUR	Metso OYJ, 0.88%, 26/05/2028	86	0.02
100,000	EUR	Neste OYJ, 0.75%, 25/03/2028	86	0.02
200,000	EUR	Neste OYJ, 3.88%, 16/03/2029	198	0.04
100,000	EUR	Neste OYJ, 4.25%, 16/03/2033	99	0.02
300,000	EUR	Nokia OYJ, 2.00%, 11/03/2026	283	0.06
100,000	EUR	Nokia OYJ, 3.13%, 15/05/2028	94	0.02
100,000	EUR	Nokia OYJ, 4.38%, 21/08/2031	96	0.02
100,000	EUR	Nordea Bank Abp, 0.38%, 28/05/2026	91	0.02
300,000	EUR	Nordea Bank Abp, 1.13%, 16/02/2027	273	0.05
475,000	EUR	Nordea Bank Abp, 0.50%, 14/05/2027	423	0.08

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Finland (continued)				
200,000	EUR	Nordea Bank Abp, 1.13%, 27/09/2027	181	0.04
200,000	EUR	Nordea Bank Abp, 4.13%, 05/05/2028	198	0.04
175,000	EUR	Nordea Bank Abp, 0.50%, 02/11/2028	146	0.03
350,000	EUR	Nordea Bank Abp, 2.50%, 23/05/2029	320	0.06
100,000	EUR	Nordea Bank Abp, 0.50%, 19/03/2031	78	0.01
200,000	EUR	Nordea Bank Abp, 2.88%, 24/08/2032	180	0.04
100,000	EUR	Nordea Bank Abp, FRN, 3.63%, 10/02/2026	99	0.02
150,000	EUR	Nordea Bank Abp, FRN, 4.38%, 06/09/2026	150	0.03
200,000	EUR	Nordea Bank Abp, FRN, 0.63%, 18/08/2031	177	0.04
200,000	EUR	OP Corporate Bank plc, 1.00%, 22/05/2025	190	0.04
400,000	EUR	OP Corporate Bank plc, 0.50%, 12/08/2025	375	0.07
125,000	EUR	OP Corporate Bank plc, 0.25%, 24/03/2026	114	0.02
100,000	EUR	OP Corporate Bank plc, 0.60%, 18/01/2027	89	0.02
150,000	EUR	OP Corporate Bank plc, 4.13%, 18/04/2027	150	0.03
100,000	EUR	OP Corporate Bank plc, 0.63%, 27/07/2027	87	0.02
300,000	EUR	OP Corporate Bank plc, 0.10%, 16/11/2027	255	0.05
100,000	EUR	OP Corporate Bank plc, 0.38%, 16/06/2028	84	0.02
100,000	EUR	OP Corporate Bank plc, 0.38%, 08/12/2028	82	0.02
100,000	EUR	OP Corporate Bank plc, 0.63%, 12/11/2029	80	0.02
100,000	EUR	OP Corporate Bank plc, 0.75%, 24/03/2031	79	0.02
225,000	EUR	OP Corporate Bank plc, FRN, 1.63%, 09/06/2030	210	0.04
100,000	EUR	Sampo OYJ, 2.25%, 27/09/2030	93	0.02
150,000	EUR	Sampo OYJ, FRN, 3.38%, 23/05/2049	133	0.03
200,000	EUR	Sampo OYJ, FRN, 2.50%, 03/09/2052	153	0.03
100,000	EUR	SATO OYJ, REIT, 1.38%, 24/02/2028	77	0.01
300,000	EUR	Stora Enso OYJ, 4.25%, 01/09/2029	293	0.06
200,000	EUR	Stora Enso OYJ, 0.63%, 02/12/2030	152	0.03
100,000	EUR	Teollisuuden Voima OYJ, 2.13%, 04/02/2025	97	0.02
200,000	EUR	Teollisuuden Voima OYJ, 1.13%, 09/03/2026	184	0.04
150,000	EUR	Teollisuuden Voima OYJ, 2.63%, 31/03/2027	140	0.03
150,000	EUR	Teollisuuden Voima OYJ, 1.38%, 23/06/2028	128	0.03
200,000	EUR	Teollisuuden Voima OYJ, 4.75%, 01/06/2030	196	0.04
200,000	EUR	UPM-Kymmene OYJ, 0.13%, 19/11/2028	163	0.03
100,000	EUR	UPM-Kymmene OYJ, 2.25%, 23/05/2029	90	0.02
150,000	EUR	UPM-Kymmene OYJ, 0.50%, 22/03/2031	114	0.02
		Total Finland	8,055	1.64
France (31 March 2023: 20.61%)				
200,000	EUR	Accor SA, 3.00%, 04/02/2026	190	0.04
200,000	EUR	Accor SA, 2.38%, 29/11/2028	179	0.04
200,000	EUR	Air Liquide Finance SA, 1.00%, 02/04/2025	192	0.04
100,000	EUR	Air Liquide Finance SA, 1.00%, 08/03/2027	92	0.02
300,000	EUR	Air Liquide Finance SA, 1.25%, 13/06/2028	273	0.05
100,000	EUR	Air Liquide Finance SA, 1.38%, 02/04/2030	87	0.02
100,000	EUR	Air Liquide Finance SA, 0.63%, 20/06/2030	82	0.02
100,000	EUR	Air Liquide Finance SA, 0.38%, 27/05/2031	78	0.01
100,000	EUR	Air Liquide Finance SA, 2.88%, 16/09/2032	92	0.02
100,000	EUR	Air Liquide Finance SA, 0.38%, 20/09/2033	71	0.01
100,000	EUR	ALD SA, 4.75%, 13/10/2025	101	0.02
100,000	EUR	ALD SA, 1.25%, 02/03/2026	93	0.02
400,000	EUR	ALD SA, 4.25%, 18/01/2027	396	0.08
100,000	EUR	ALD SA, 4.00%, 05/07/2027	98	0.02
200,000	EUR	Alstom SA, 0.25%, 14/10/2026	179	0.04
100,000	EUR	Alstom SA, 0.13%, 27/07/2027	87	0.02
200,000	EUR	Alstom SA, 0.00%, 11/01/2029	162	0.03
100,000	EUR	Alstom SA, 0.50%, 27/07/2030	79	0.02
100,000	EUR	Altarea SCA, REIT, 1.75%, 16/01/2030	73	0.01
200,000	EUR	APRR SA, 1.13%, 09/01/2026	189	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	APRR SA, 1.25%, 14/01/2027	184	0.04
100,000	EUR	APRR SA, 1.25%, 18/01/2028	90	0.02
100,000	EUR	APRR SA, 0.00%, 19/06/2028	83	0.02
100,000	EUR	APRR SA, 1.88%, 03/01/2029	90	0.02
100,000	EUR	APRR SA, 0.13%, 18/01/2029	82	0.02
300,000	EUR	APRR SA, 3.13%, 24/01/2030	286	0.06
100,000	EUR	APRR SA, 1.50%, 25/01/2030	87	0.02
200,000	EUR	APRR SA, 1.88%, 06/01/2031	175	0.03
100,000	EUR	APRR SA, 1.63%, 13/01/2032	84	0.02
100,000	EUR	APRR SA, 1.50%, 17/01/2033	81	0.02
200,000	EUR	Arkema SA, 1.50%, 20/01/2025	193	0.04
300,000	EUR	Arkema SA, 0.13%, 14/10/2026	269	0.05
300,000	EUR	Arkema SA, 0.75%, 03/12/2029	248	0.05
100,000	EUR	Arkema SA, 3.50%, 23/01/2031	95	0.02
100,000	EUR	Arval Service Lease SA, 4.63%, 02/12/2024	100	0.02
200,000	EUR	Arval Service Lease SA, 0.88%, 17/02/2025	190	0.04
300,000	EUR	Arval Service Lease SA, 4.25%, 11/11/2025	299	0.06
100,000	EUR	Arval Service Lease SA, 3.38%, 04/01/2026	98	0.02
100,000	EUR	Arval Service Lease SA, 4.13%, 13/04/2026	99	0.02
300,000	EUR	Arval Service Lease SA, 4.00%, 22/09/2026	296	0.06
300,000	EUR	Arval Service Lease SA, 4.75%, 22/05/2027	301	0.06
100,000	EUR	Autoroutes du Sud de la France SA, 1.13%, 20/04/2026	94	0.02
300,000	EUR	Autoroutes du Sud de la France SA, 1.25%, 18/01/2027	277	0.06
100,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 27/06/2028	91	0.02
200,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 22/01/2030	174	0.03
300,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 21/02/2031	254	0.05
200,000	EUR	Autoroutes du Sud de la France SA, 2.75%, 02/09/2032	180	0.04
100,000	EUR	AXA SA, 1.13%, 15/05/2028	90	0.02
100,000	EUR	AXA SA, 3.75%, 12/10/2030	99	0.02
300,000	EUR	AXA SA, 3.63%, 10/01/2033	289	0.06
150,000	EUR	AXA SA, FRN, 3.94%, 07/11/2024 ¹	147	0.03
150,000	EUR	AXA SA, FRN, 3.88%, 08/10/2025 ¹	145	0.03
150,000	EUR	AXA SA, FRN, 1.38%, 07/10/2041	114	0.02
250,000	EUR	AXA SA, FRN, 1.88%, 10/07/2042	186	0.04
275,000	EUR	AXA SA, FRN, 4.25%, 10/03/2043	248	0.05
100,000	EUR	AXA SA, FRN, 5.50%, 11/07/2043	98	0.02
440,000	EUR	AXA SA, FRN, 3.38%, 06/07/2047	415	0.08
575,000	EUR	AXA SA, FRN, 3.25%, 28/05/2049	516	0.10
500,000	EUR	Banque Federative du Credit Mutuel SA, 0.01%, 07/03/2025	471	0.09
500,000	EUR	Banque Federative du Credit Mutuel SA, 1.00%, 23/05/2025	475	0.10
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 17/07/2025	94	0.02
200,000	EUR	Banque Federative du Credit Mutuel SA, 3.00%, 11/09/2025	195	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.63%, 19/01/2026	189	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 2.38%, 24/03/2026	190	0.04
500,000	EUR	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	450	0.09
400,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 08/06/2026	366	0.07
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.88%, 04/11/2026	93	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 2.63%, 31/03/2027	94	0.02
300,000	EUR	Banque Federative du Credit Mutuel SA, 1.25%, 26/05/2027	271	0.05
200,000	EUR	Banque Federative du Credit Mutuel SA, 3.13%, 14/09/2027	192	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 0.10%, 08/10/2027	171	0.03
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.63%, 15/11/2027	88	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 19/11/2027	86	0.02
200,000	EUR	Banque Federative du Credit Mutuel SA, 3.88%, 26/01/2028	195	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 3.88%, 14/02/2028	197	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 2.50%, 25/05/2028	181	0.04
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.25%, 29/06/2028	84	0.02
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.38%, 16/07/2028	177	0.03
300,000	EUR	Banque Federative du Credit Mutuel SA, 0.25%, 19/07/2028	246	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
400,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 03/11/2028	330	0.07
400,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	396	0.08
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.75%, 15/03/2029	173	0.03
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.88%, 18/06/2029	84	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 2.63%, 06/11/2029	89	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 4.00%, 21/11/2029	99	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 17/01/2030	79	0.02
200,000	EUR	Banque Federative du Credit Mutuel SA, 4.38%, 02/05/2030	197	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.25%, 03/06/2030	161	0.03
300,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 18/09/2030	297	0.06
200,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 21/02/2031	151	0.03
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.13%, 19/11/2031	73	0.01
300,000	EUR	Banque Federative du Credit Mutuel SA, 1.13%, 19/01/2032	231	0.05
100,000	EUR	Banque Federative du Credit Mutuel SA, 3.63%, 14/09/2032	95	0.02
300,000	EUR	Banque Federative du Credit Mutuel SA, 5.13%, 13/01/2033	292	0.06
200,000	EUR	Banque Federative du Credit Mutuel SA, 4.00%, 26/01/2033	190	0.04
300,000	EUR	Banque Federative du Credit Mutuel SA, 3.75%, 01/02/2033	286	0.06
400,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 14/06/2033	390	0.08
100,000	EUR	Banque Federative du Credit Mutuel SA, FRN, 3.88%, 16/06/2032	94	0.02
200,000	EUR	BNP Paribas Cardif SA, 1.00%, 29/11/2024	192	0.04
200,000	EUR	BNP Paribas Cardif SA, FRN, 4.03%, 25/11/2025 ¹	192	0.04
200,000	EUR	BNP Paribas SA, 2.38%, 17/02/2025	194	0.04
200,000	EUR	BNP Paribas SA, 1.25%, 19/03/2025	192	0.04
300,000	EUR	BNP Paribas SA, 1.50%, 17/11/2025	285	0.06
150,000	EUR	BNP Paribas SA, 2.75%, 27/01/2026	145	0.03
250,000	EUR	BNP Paribas SA, 1.63%, 23/02/2026	237	0.05
200,000	EUR	BNP Paribas SA, 1.13%, 11/06/2026	185	0.04
200,000	EUR	BNP Paribas SA, 0.13%, 04/09/2026	179	0.04
100,000	EUR	BNP Paribas SA, 2.88%, 01/10/2026	95	0.02
300,000	EUR	BNP Paribas SA, 2.25%, 11/01/2027	280	0.06
140,000	EUR	BNP Paribas SA, 1.50%, 23/05/2028	125	0.02
200,000	EUR	BNP Paribas SA, 1.50%, 25/05/2028	181	0.04
300,000	EUR	BNP Paribas SA, 1.38%, 28/05/2029	253	0.05
300,000	EUR	BNP Paribas SA, 3.63%, 01/09/2029	285	0.06
200,000	EUR	BNP Paribas SA, 1.63%, 02/07/2031	156	0.03
300,000	EUR	BNP Paribas SA, 2.10%, 07/04/2032	245	0.05
400,000	EUR	BNP Paribas SA, 0.63%, 03/12/2032	284	0.06
200,000	EUR	BNP Paribas SA, 4.13%, 24/05/2033	197	0.04
500,000	EUR	BNP Paribas SA, FRN, 2.13%, 23/01/2027	472	0.09
100,000	EUR	BNP Paribas SA, FRN, 0.25%, 13/04/2027	90	0.02
200,000	EUR	BNP Paribas SA, FRN, 0.38%, 14/10/2027	177	0.04
100,000	EUR	BNP Paribas SA, FRN, 0.50%, 19/02/2028	87	0.02
100,000	EUR	BNP Paribas SA, FRN, 0.50%, 30/05/2028	87	0.02
200,000	EUR	BNP Paribas SA, FRN, 2.75%, 25/07/2028	187	0.04
200,000	EUR	BNP Paribas SA, FRN, 0.50%, 01/09/2028	171	0.03
500,000	EUR	BNP Paribas SA, FRN, 4.38%, 13/01/2029	496	0.10
400,000	EUR	BNP Paribas SA, FRN, 3.88%, 23/02/2029	395	0.08
300,000	EUR	BNP Paribas SA, FRN, 1.13%, 17/04/2029	257	0.05
100,000	EUR	BNP Paribas SA, FRN, 0.50%, 19/01/2030	80	0.02
400,000	EUR	BNP Paribas SA, FRN, 0.88%, 11/07/2030	323	0.06
300,000	EUR	BNP Paribas SA, FRN, 2.38%, 20/11/2030	282	0.06
500,000	EUR	BNP Paribas SA, FRN, 3.88%, 10/01/2031	491	0.10
200,000	EUR	BNP Paribas SA, FRN, 1.13%, 15/01/2032	173	0.03
300,000	EUR	BNP Paribas SA, FRN, 2.50%, 31/03/2032	270	0.05
200,000	EUR	BNP Paribas SA, FRN, 0.88%, 31/08/2033	160	0.03
100,000	EUR	Bouygues SA, 1.38%, 07/06/2027	92	0.02
200,000	EUR	Bouygues SA, 1.13%, 24/07/2028	178	0.04
200,000	EUR	Bouygues SA, 2.25%, 29/06/2029	182	0.04
200,000	EUR	Bouygues SA, 0.50%, 11/02/2030	161	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	Bouygues SA, 3.88%, 17/07/2031	292	0.06
300,000	EUR	Bouygues SA, 4.63%, 07/06/2032	306	0.06
200,000	EUR	Bouygues SA, 3.25%, 30/06/2037	174	0.03
200,000	EUR	Bouygues SA, 5.38%, 30/06/2042	208	0.04
100,000	EUR	BPCE SA, 0.13%, 04/12/2024	96	0.02
200,000	EUR	BPCE SA, 1.00%, 01/04/2025	190	0.04
400,000	EUR	BPCE SA, 0.63%, 28/04/2025	379	0.08
300,000	EUR	BPCE SA, 0.38%, 02/02/2026	275	0.05
200,000	EUR	BPCE SA, 1.38%, 23/03/2026	187	0.04
300,000	EUR	BPCE SA, 3.63%, 17/04/2026	296	0.06
100,000	EUR	BPCE SA, 2.88%, 22/04/2026	97	0.02
200,000	EUR	BPCE SA, 0.01%, 14/01/2027	175	0.03
200,000	EUR	BPCE SA, 0.50%, 24/02/2027	176	0.03
300,000	EUR	BPCE SA, 1.75%, 26/04/2027	276	0.06
400,000	EUR	BPCE SA, 3.50%, 25/01/2028	389	0.08
100,000	EUR	BPCE SA, 1.63%, 31/01/2028	89	0.02
100,000	EUR	BPCE SA, 4.13%, 10/07/2028	99	0.02
100,000	EUR	BPCE SA, 4.38%, 13/07/2028	99	0.02
200,000	EUR	BPCE SA, 1.00%, 05/10/2028	173	0.03
100,000	EUR	BPCE SA, 0.63%, 15/01/2030	80	0.02
400,000	EUR	BPCE SA, 0.25%, 14/01/2031	301	0.06
200,000	EUR	BPCE SA, 0.75%, 03/03/2031	153	0.03
200,000	EUR	BPCE SA, 1.00%, 14/01/2032	152	0.03
200,000	EUR	BPCE SA, 2.38%, 26/04/2032	172	0.03
400,000	EUR	BPCE SA, 4.00%, 29/11/2032	388	0.08
200,000	EUR	BPCE SA, 4.50%, 13/01/2033	195	0.04
300,000	EUR	BPCE SA, FRN, 0.50%, 15/09/2027	266	0.05
100,000	EUR	BPCE SA, FRN, 0.50%, 14/01/2028	88	0.02
100,000	EUR	BPCE SA, FRN, 1.63%, 02/03/2029	88	0.02
100,000	EUR	BPCE SA, FRN, 4.63%, 02/03/2030	100	0.02
100,000	EUR	BPCE SA, FRN, 2.25%, 02/03/2032	89	0.02
200,000	EUR	BPCE SA, FRN, 5.75%, 01/06/2033	202	0.04
200,000	EUR	BPCE SA, FRN, 1.75%, 02/02/2034	163	0.03
100,000	EUR	BPCE SA, FRN, 4.75%, 14/06/2034	98	0.02
300,000	EUR	BPCE SA, FRN, 5.13%, 25/01/2035	288	0.06
100,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 23/01/2027	104	0.02
200,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.75%, 07/07/2028	166	0.03
100,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.38%, 24/09/2028	93	0.02
300,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.13%, 16/09/2029	256	0.05
200,000	EUR	Capgemini SE, 0.63%, 23/06/2025	189	0.04
200,000	EUR	Capgemini SE, 1.63%, 15/04/2026	189	0.04
100,000	EUR	Capgemini SE, 1.75%, 18/04/2028	92	0.02
300,000	EUR	Capgemini SE, 2.00%, 15/04/2029	273	0.05
200,000	EUR	Capgemini SE, 1.13%, 23/06/2030	168	0.03
200,000	EUR	Capgemini SE, 2.38%, 15/04/2032	177	0.03
100,000	EUR	Carmila SA, REIT, 1.63%, 30/05/2027	90	0.02
200,000	EUR	Carmila SA, REIT, 1.63%, 01/04/2029	166	0.03
100,000	EUR	Carrefour Banque SA, 0.11%, 14/06/2025	93	0.02
200,000	EUR	Carrefour Banque SA, 4.08%, 05/05/2027	196	0.04
250,000	EUR	Carrefour SA, 1.25%, 03/06/2025	239	0.05
100,000	EUR	Carrefour SA, 1.75%, 04/05/2026	95	0.02
100,000	EUR	Carrefour SA, 1.00%, 17/05/2027	90	0.02
200,000	EUR	Carrefour SA, 2.63%, 15/12/2027	189	0.04
400,000	EUR	Carrefour SA, 4.13%, 12/10/2028	399	0.08
200,000	EUR	Carrefour SA, 2.38%, 30/10/2029	180	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Carrefour SA, 3.75%, 10/10/2030	96	0.02
300,000	EUR	Cie de Saint-Gobain SA, 1.00%, 17/03/2025	288	0.06
100,000	EUR	Cie de Saint-Gobain SA, 1.63%, 10/08/2025	96	0.02
200,000	EUR	Cie de Saint-Gobain SA, 1.13%, 23/03/2026	188	0.04
200,000	EUR	Cie de Saint-Gobain SA, 1.38%, 14/06/2027	184	0.04
200,000	EUR	Cie de Saint-Gobain SA, 2.38%, 04/10/2027	190	0.04
100,000	EUR	Cie de Saint-Gobain SA, 2.13%, 10/06/2028	92	0.02
100,000	EUR	Cie de Saint-Gobain SA, 1.88%, 21/09/2028	91	0.02
100,000	EUR	Cie de Saint-Gobain SA, 3.50%, 18/01/2029	97	0.02
200,000	EUR	Cie de Saint-Gobain SA, 1.88%, 15/03/2031	172	0.03
100,000	EUR	Cie de Saint-Gobain SA, 2.63%, 10/08/2032	89	0.02
100,000	EUR	Cie Generale des Etablissements Michelin SCA, 1.75%, 28/05/2027	93	0.02
500,000	EUR	Cie Generale des Etablissements Michelin SCA, 0.00%, 02/11/2028	418	0.08
300,000	EUR	Cie Generale des Etablissements Michelin SCA, 1.75%, 03/09/2030	266	0.05
100,000	EUR	Cie Generale des Etablissements Michelin SCA, 0.25%, 02/11/2032	75	0.01
200,000	EUR	Cie Generale des Etablissements Michelin SCA, 2.50%, 03/09/2038	165	0.03
100,000	EUR	Coface SA, 6.00%, 22/09/2032	100	0.02
200,000	EUR	Cofiroute SA, 1.13%, 13/10/2027	182	0.04
200,000	EUR	Cofiroute SA, 0.75%, 09/09/2028	174	0.03
100,000	EUR	Cofiroute SA, 1.00%, 19/05/2031	81	0.02
200,000	EUR	Covivio SA, REIT, 1.50%, 21/06/2027	182	0.04
200,000	EUR	Covivio SA, REIT, 2.38%, 20/02/2028	184	0.04
100,000	EUR	Covivio SA, REIT, 1.63%, 23/06/2030	83	0.02
200,000	EUR	Covivio SA, REIT, 1.13%, 17/09/2031	155	0.03
300,000	EUR	Credit Agricole Assurances SA, 2.00%, 17/07/2030	241	0.05
200,000	EUR	Credit Agricole Assurances SA, 1.50%, 06/10/2031	148	0.03
200,000	EUR	Credit Agricole Assurances SA, FRN, 4.25%, 13/01/2025 ¹	194	0.04
200,000	EUR	Credit Agricole Assurances SA, FRN, 4.50%, 14/10/2025 ¹	194	0.04
200,000	EUR	Credit Agricole Assurances SA, FRN, 2.63%, 29/01/2048	175	0.03
200,000	EUR	Credit Agricole Assurances SA, FRN, 4.75%, 27/09/2048	190	0.04
300,000	EUR	Credit Agricole SA, 1.38%, 13/03/2025	288	0.06
400,000	EUR	Credit Agricole SA, 1.00%, 18/09/2025	378	0.08
100,000	EUR	Credit Agricole SA, 0.38%, 21/10/2025	93	0.02
200,000	EUR	Credit Agricole SA, 3.13%, 05/02/2026	197	0.04
300,000	EUR	Credit Agricole SA, 1.25%, 14/04/2026	281	0.06
300,000	EUR	Credit Agricole SA, 1.88%, 20/12/2026	279	0.06
400,000	EUR	Credit Agricole SA, 2.63%, 17/03/2027	373	0.07
200,000	EUR	Credit Agricole SA, 1.38%, 03/05/2027	183	0.04
200,000	EUR	Credit Agricole SA, 3.38%, 28/07/2027	195	0.04
200,000	EUR	Credit Agricole SA, 0.13%, 09/12/2027	169	0.03
200,000	EUR	Credit Agricole SA, 0.38%, 20/04/2028	168	0.03
100,000	EUR	Credit Agricole SA, 1.13%, 24/02/2029	86	0.02
100,000	EUR	Credit Agricole SA, 1.75%, 05/03/2029	87	0.02
200,000	EUR	Credit Agricole SA, 2.00%, 25/03/2029	172	0.03
200,000	EUR	Credit Agricole SA, 1.00%, 03/07/2029	169	0.03
200,000	EUR	Credit Agricole SA, 2.50%, 29/08/2029	183	0.04
300,000	EUR	Credit Agricole SA, 4.13%, 07/03/2030	299	0.06
200,000	EUR	Credit Agricole SA, 3.88%, 20/04/2031	195	0.04
200,000	EUR	Credit Agricole SA, 0.88%, 14/01/2032	151	0.03
200,000	EUR	Credit Agricole SA, 1.13%, 12/07/2032	153	0.03
200,000	EUR	Credit Agricole SA, 4.00%, 18/01/2033	195	0.04
200,000	EUR	Credit Agricole SA, 2.50%, 22/04/2034	167	0.03
500,000	EUR	Credit Agricole SA, 3.88%, 28/11/2034	475	0.10
200,000	EUR	Credit Agricole SA, FRN, 1.00%, 22/04/2026	190	0.04
400,000	EUR	Credit Agricole SA, FRN, 4.00%, 12/10/2026	398	0.08
200,000	EUR	Credit Agricole SA, FRN, 1.88%, 22/04/2027	187	0.04
200,000	EUR	Credit Agricole SA, FRN, 0.63%, 12/01/2028	176	0.04
100,000	EUR	Credit Agricole SA, FRN, 4.25%, 11/07/2029	98	0.02
300,000	EUR	Credit Agricole SA, FRN, 0.50%, 21/09/2029	247	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	Credit Agricole SA, FRN, 1.63%, 05/06/2030	188	0.04
300,000	EUR	Credit Agricole SA, FRN, 5.50%, 28/08/2033	299	0.06
200,000	EUR	Credit Mutuel Arkea SA, 0.01%, 28/01/2026	182	0.04
200,000	EUR	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	188	0.04
100,000	EUR	Credit Mutuel Arkea SA, 0.88%, 07/05/2027	89	0.02
200,000	EUR	Credit Mutuel Arkea SA, 3.38%, 19/09/2027	193	0.04
100,000	EUR	Credit Mutuel Arkea SA, 3.88%, 22/05/2028	98	0.02
100,000	EUR	Credit Mutuel Arkea SA, 0.38%, 03/10/2028	83	0.02
100,000	EUR	Credit Mutuel Arkea SA, 3.50%, 09/02/2029	93	0.02
100,000	EUR	Credit Mutuel Arkea SA, 1.13%, 23/05/2029	85	0.02
100,000	EUR	Credit Mutuel Arkea SA, 0.75%, 18/01/2030	81	0.02
100,000	EUR	Credit Mutuel Arkea SA, 3.38%, 11/03/2031	89	0.02
200,000	EUR	Credit Mutuel Arkea SA, 4.13%, 02/04/2031	198	0.04
200,000	EUR	Credit Mutuel Arkea SA, 0.88%, 25/10/2031	151	0.03
100,000	EUR	Credit Mutuel Arkea SA, 4.25%, 01/12/2032	98	0.02
100,000	EUR	Credit Mutuel Arkea SA, 0.88%, 11/03/2033	73	0.01
200,000	EUR	Credit Mutuel Arkea SA, FRN, 1.25%, 11/06/2029	174	0.04
200,000	EUR	Danone SA, 0.71%, 03/11/2024	193	0.04
100,000	EUR	Danone SA, 1.13%, 14/01/2025	97	0.02
200,000	EUR	Danone SA, 1.00%, 26/03/2025	192	0.04
100,000	EUR	Danone SA, 0.00%, 01/12/2025	92	0.02
400,000	EUR	Danone SA, 0.57%, 17/03/2027	363	0.07
200,000	EUR	Danone SA, 1.21%, 03/11/2028	177	0.04
200,000	EUR	Danone SA, 0.40%, 10/06/2029	165	0.03
100,000	EUR	Danone SA, 0.52%, 09/11/2030	79	0.02
100,000	EUR	Danone SA, 3.47%, 22/05/2031	97	0.02
200,000	EUR	Danone SA, 3.07%, 07/09/2032	186	0.04
100,000	EUR	Danone SA, FRN, 1.00%, 16/09/2026 ¹	87	0.02
100,000	EUR	Edenred, 1.38%, 10/03/2025	96	0.02
100,000	EUR	Edenred, 1.88%, 06/03/2026	96	0.02
100,000	EUR	Edenred, 3.63%, 13/12/2026	99	0.02
100,000	EUR	Edenred, 1.88%, 30/03/2027	93	0.02
100,000	EUR	Edenred, 1.38%, 18/06/2029	87	0.02
300,000	EUR	Edenred, 3.63%, 13/06/2031	289	0.06
100,000	EUR	ELO SACA, 2.38%, 25/04/2025	96	0.02
200,000	EUR	ELO SACA, 2.88%, 29/01/2026	191	0.04
100,000	EUR	ELO SACA, 3.25%, 23/07/2027	94	0.02
200,000	EUR	ELO SACA, 4.88%, 08/12/2028	191	0.04
100,000	EUR	ELO SACA, 6.00%, 22/03/2029	100	0.02
200,000	EUR	Engie SA, 1.38%, 27/03/2025	192	0.04
100,000	EUR	Engie SA, 0.88%, 19/09/2025	94	0.02
100,000	EUR	Engie SA, 1.00%, 13/03/2026	93	0.02
100,000	EUR	Engie SA, 2.38%, 19/05/2026	96	0.02
100,000	EUR	Engie SA, 0.00%, 04/03/2027	88	0.02
200,000	EUR	Engie SA, 0.38%, 11/06/2027	176	0.03
300,000	EUR	Engie SA, 0.38%, 21/06/2027	263	0.05
300,000	EUR	Engie SA, 3.75%, 06/09/2027	298	0.06
200,000	EUR	Engie SA, 1.50%, 27/03/2028	180	0.04
100,000	EUR	Engie SA, 1.75%, 27/03/2028	91	0.02
100,000	EUR	Engie SA, 1.38%, 22/06/2028	89	0.02
100,000	EUR	Engie SA, 1.38%, 28/02/2029	88	0.02
100,000	EUR	Engie SA, 3.50%, 27/09/2029	97	0.02
200,000	EUR	Engie SA, 0.38%, 26/10/2029	161	0.03
100,000	EUR	Engie SA, 3.63%, 11/01/2030	97	0.02
200,000	EUR	Engie SA, 0.50%, 24/10/2030	156	0.03
100,000	EUR	Engie SA, 3.88%, 06/01/2031	98	0.02
200,000	EUR	Engie SA, 2.13%, 30/03/2032	171	0.03
100,000	EUR	Engie SA, 1.88%, 19/09/2033	81	0.02
100,000	EUR	Engie SA, 4.25%, 06/09/2034	98	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	Engie SA, 4.00%, 11/01/2035	287	0.06
100,000	EUR	Engie SA, 1.50%, 13/03/2035	74	0.01
100,000	EUR	Engie SA, 1.00%, 26/10/2036	66	0.01
200,000	EUR	Engie SA, 2.00%, 28/09/2037	148	0.03
100,000	EUR	Engie SA, 1.38%, 21/06/2039	64	0.01
200,000	EUR	Engie SA, 1.25%, 24/10/2041	117	0.02
300,000	EUR	Engie SA, 4.50%, 06/09/2042	289	0.06
100,000	EUR	Engie SA, 4.25%, 11/01/2043	93	0.02
45,000	EUR	Engie SA, 5.95%, 16/03/2111	50	0.01
100,000	EUR	Engie SA, FRN, 1.63%, 08/04/2025 ¹	93	0.02
200,000	EUR	Engie SA, FRN, 1.50%, 30/05/2028 ¹	164	0.03
200,000	EUR	Engie SA, FRN, 1.88%, 02/01/2031 ¹	151	0.03
200,000	EUR	EssilorLuxottica SA, 0.13%, 27/05/2025	188	0.04
400,000	EUR	EssilorLuxottica SA, 0.38%, 05/01/2026	370	0.07
300,000	EUR	EssilorLuxottica SA, 0.38%, 27/11/2027	262	0.05
400,000	EUR	EssilorLuxottica SA, 0.50%, 05/06/2028	345	0.07
200,000	EUR	EssilorLuxottica SA, 0.75%, 27/11/2031	158	0.03
200,000	EUR	Eutelsat SA, 2.00%, 02/10/2025	183	0.04
100,000	EUR	Eutelsat SA, 2.25%, 13/07/2027	85	0.02
100,000	EUR	Eutelsat SA, 1.50%, 13/10/2028	74	0.01
200,000	EUR	Firmenich Productions Participations SAS, 1.38%, 30/10/2026	185	0.04
100,000	EUR	Firmenich Productions Participations SAS, 1.75%, 30/04/2030	87	0.02
100,000	EUR	Gecina SA, REIT, 1.50%, 20/01/2025	97	0.02
200,000	EUR	Gecina SA, REIT, 1.38%, 30/06/2027	182	0.04
100,000	EUR	Gecina SA, REIT, 1.38%, 26/01/2028	90	0.02
200,000	EUR	Gecina SA, REIT, 1.00%, 30/01/2029	172	0.03
100,000	EUR	Gecina SA, REIT, 1.63%, 14/03/2030	86	0.02
100,000	EUR	Gecina SA, REIT, 2.00%, 30/06/2032	85	0.02
100,000	EUR	Gecina SA, REIT, 0.88%, 25/01/2033	74	0.01
300,000	EUR	Gecina SA, REIT, 1.63%, 29/05/2034	236	0.05
100,000	EUR	Gecina SA, REIT, 0.88%, 30/06/2036	65	0.01
200,000	EUR	Groupe des Assurances du Credit Mutuel SADIR, FRN, 1.85%, 21/04/2042	146	0.03
200,000	EUR	Holding d'Infrastructures de Transport SASU, 2.50%, 04/05/2027	188	0.04
100,000	EUR	Holding d'Infrastructures de Transport SASU, 1.63%, 27/11/2027	90	0.02
100,000	EUR	Holding d'Infrastructures de Transport SASU, 0.63%, 14/09/2028	84	0.02
100,000	EUR	Holding d'Infrastructures de Transport SASU, 1.63%, 18/09/2029	85	0.02
100,000	EUR	Holding d'Infrastructures de Transport SASU, 4.25%, 18/03/2030	97	0.02
300,000	EUR	Holding d'Infrastructures de Transport SASU, 1.48%, 18/01/2031	239	0.05
200,000	EUR	HSBC Continental Europe SA, 0.10%, 03/09/2027	173	0.03
300,000	EUR	HSBC Continental Europe SA, 1.38%, 04/09/2028	267	0.05
200,000	EUR	Icade, REIT, 1.13%, 17/11/2025	187	0.04
100,000	EUR	Icade, REIT, 1.75%, 10/06/2026	93	0.02
100,000	EUR	Icade, REIT, 1.50%, 13/09/2027	89	0.02
100,000	EUR	Icade, REIT, 1.63%, 28/02/2028	89	0.02
300,000	EUR	Icade, REIT, 1.00%, 19/01/2030	237	0.05
100,000	EUR	Icade, REIT, 0.63%, 18/01/2031	73	0.01
100,000	EUR	Imerys SA, 2.00%, 10/12/2024	97	0.02
100,000	EUR	Imerys SA, 1.50%, 15/01/2027	91	0.02
200,000	EUR	Imerys SA, 1.88%, 31/03/2028	180	0.04
100,000	EUR	Imerys SA, 1.00%, 15/07/2031	75	0.01
100,000	EUR	JCDecaux SE, 2.00%, 24/10/2024	98	0.02
100,000	EUR	JCDecaux SE, 2.63%, 24/04/2028	92	0.02
100,000	EUR	JCDecaux SE, 5.00%, 11/01/2029	100	0.02
100,000	EUR	JCDecaux SE, 1.63%, 07/02/2030	82	0.02
300,000	EUR	Kering SA, 1.25%, 05/05/2025	288	0.06
200,000	EUR	Kering SA, 3.75%, 05/09/2025	200	0.04
100,000	EUR	Kering SA, 1.25%, 10/05/2026	94	0.02
100,000	EUR	Kering SA, 1.50%, 05/04/2027	92	0.02
200,000	EUR	Kering SA, 3.63%, 05/09/2027	199	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Kering SA, 0.75%, 13/05/2028	88	0.02
200,000	EUR	Kering SA, 1.88%, 05/05/2030	179	0.04
300,000	EUR	Kering SA, 3.63%, 05/09/2031	293	0.06
200,000	EUR	Kering SA, 3.38%, 27/02/2033	191	0.04
400,000	EUR	Kering SA, 3.88%, 05/09/2035	388	0.08
300,000	EUR	Klepierre SA, REIT, 1.38%, 16/02/2027	275	0.05
200,000	EUR	Klepierre SA, REIT, 2.00%, 12/05/2029	177	0.04
200,000	EUR	Klepierre SA, REIT, 0.63%, 01/07/2030	154	0.03
100,000	EUR	Klepierre SA, REIT, 0.88%, 17/02/2031	77	0.01
100,000	EUR	Klepierre SA, REIT, 1.25%, 29/09/2031	77	0.01
200,000	EUR	Klepierre SA, REIT, 1.63%, 13/12/2032	156	0.03
300,000	EUR	Legrand SA, 0.63%, 24/06/2028	261	0.05
300,000	EUR	Legrand SA, 3.50%, 29/05/2029	295	0.06
100,000	EUR	Legrand SA, 0.75%, 20/05/2030	83	0.02
100,000	EUR	Legrand SA, 0.38%, 06/10/2031	78	0.01
100,000	EUR	Legrand SA, 1.88%, 06/07/2032	89	0.02
100,000	EUR	L'Oreal SA, 3.13%, 19/05/2025	99	0.02
400,000	EUR	L'Oreal SA, 0.88%, 29/06/2026	371	0.07
100,000	EUR	L'Oreal SA, 2.88%, 19/05/2028	97	0.02
400,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.75%, 07/04/2025	382	0.08
100,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.38%, 21/10/2025	99	0.02
500,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.00%, 11/02/2026	459	0.09
400,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.13%, 11/02/2028	345	0.07
200,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.25%, 07/09/2029	196	0.04
300,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.38%, 11/02/2031	239	0.05
400,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.50%, 07/09/2033	388	0.08
100,000	EUR	Mercialys SA, REIT, 1.80%, 27/02/2026	92	0.02
100,000	EUR	Mercialys SA, REIT, 2.50%, 28/02/2029	84	0.02
100,000	EUR	Nerval SAS, REIT, 3.63%, 20/07/2028	94	0.02
200,000	EUR	Nerval SAS, REIT, 2.88%, 14/04/2032	165	0.03
100,000	EUR	New Immo Holding SA, REIT, 2.75%, 26/11/2026	91	0.02
200,000	EUR	Orange SA, 1.00%, 12/05/2025	191	0.04
300,000	EUR	Orange SA, 0.00%, 29/06/2026	271	0.05
100,000	EUR	Orange SA, 0.00%, 04/09/2026	90	0.02
100,000	EUR	Orange SA, 0.88%, 03/02/2027	91	0.02
200,000	EUR	Orange SA, 1.25%, 07/07/2027	183	0.04
200,000	EUR	Orange SA, 1.50%, 09/09/2027	184	0.04
300,000	EUR	Orange SA, 1.38%, 20/03/2028	270	0.05
200,000	EUR	Orange SA, 2.00%, 15/01/2029	183	0.04
100,000	EUR	Orange SA, 0.13%, 16/09/2029	81	0.02
200,000	EUR	Orange SA, 1.38%, 16/01/2030	174	0.03
200,000	EUR	Orange SA, 1.88%, 12/09/2030	176	0.03
200,000	EUR	Orange SA, 1.63%, 07/04/2032	168	0.03
100,000	EUR	Orange SA, 2.38%, 18/05/2032	89	0.02
200,000	EUR	Orange SA, 0.50%, 04/09/2032	149	0.03
300,000	EUR	Orange SA, 8.13%, 28/01/2033	392	0.08
100,000	EUR	Orange SA, 0.63%, 16/12/2033	72	0.01
100,000	EUR	Orange SA, 0.75%, 29/06/2034	72	0.01
100,000	EUR	Orange SA, 3.88%, 11/09/2035	97	0.02
200,000	EUR	Orange SA, 1.38%, 04/09/2049	122	0.02
200,000	EUR	Orange SA, FRN, 2.38%, 15/01/2025 ¹	190	0.04
100,000	EUR	Orange SA, FRN, 5.00%, 01/10/2026 ¹	99	0.02
100,000	EUR	Orange SA, FRN, 1.75%, 19/12/2026 ¹	89	0.02
100,000	EUR	Orange SA, FRN, 1.75%, 15/07/2028 ¹	84	0.02
200,000	EUR	Orange SA, FRN, 1.38%, 11/02/2029 ¹	160	0.03
300,000	EUR	Orange SA, FRN, 5.38%, 18/01/2030 ¹	296	0.06
200,000	EUR	Pernod Ricard SA, 1.13%, 07/04/2025	192	0.04
100,000	EUR	Pernod Ricard SA, 3.75%, 15/09/2027	100	0.02
200,000	EUR	Pernod Ricard SA, 0.50%, 24/10/2027	177	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Pernod Ricard SA, 3.25%, 02/11/2028	97	0.02
100,000	EUR	Pernod Ricard SA, 1.38%, 07/04/2029	87	0.02
100,000	EUR	Pernod Ricard SA, 0.13%, 04/10/2029	80	0.02
400,000	EUR	Pernod Ricard SA, 1.75%, 08/04/2030	351	0.07
100,000	EUR	Pernod Ricard SA, 0.88%, 24/10/2031	79	0.02
100,000	EUR	Pernod Ricard SA, 3.75%, 02/11/2032	98	0.02
200,000	EUR	Pernod Ricard SA, 3.75%, 15/09/2033	194	0.04
100,000	EUR	PSA Tresorerie GIE, 6.00%, 19/09/2033	109	0.02
200,000	EUR	Publicis Groupe SA, 1.63%, 16/12/2024	194	0.04
425,000	EUR	RCI Banque SA, 0.50%, 14/07/2025	397	0.08
75,000	EUR	RCI Banque SA, 4.13%, 01/12/2025	74	0.01
100,000	EUR	RCI Banque SA, 1.75%, 10/04/2026	93	0.02
200,000	EUR	RCI Banque SA, 1.63%, 26/05/2026	186	0.04
150,000	EUR	RCI Banque SA, 4.63%, 13/07/2026	150	0.03
200,000	EUR	RCI Banque SA, 1.13%, 15/01/2027	180	0.04
200,000	EUR	RCI Banque SA, 4.50%, 06/04/2027	198	0.04
75,000	EUR	RCI Banque SA, 4.75%, 06/07/2027	75	0.01
300,000	EUR	RCI Banque SA, 4.88%, 14/06/2028	301	0.06
100,000	EUR	RCI Banque SA, 4.88%, 21/09/2028	100	0.02
100,000	EUR	RCI Banque SA, 4.88%, 02/10/2029	99	0.02
100,000	EUR	SANEF SA, 1.88%, 16/03/2026	94	0.02
400,000	EUR	Sanofi, 1.00%, 01/04/2025	384	0.08
100,000	EUR	Sanofi, 1.50%, 22/09/2025	96	0.02
300,000	EUR	Sanofi, 1.00%, 21/03/2026	281	0.06
300,000	EUR	Sanofi, 1.75%, 10/09/2026	284	0.06
100,000	EUR	Sanofi, 0.50%, 13/01/2027	91	0.02
400,000	EUR	Sanofi, 1.13%, 05/04/2028	360	0.07
100,000	EUR	Sanofi, 0.88%, 21/03/2029	87	0.02
200,000	EUR	Sanofi, 1.25%, 06/04/2029	177	0.03
400,000	EUR	Sanofi, 1.38%, 21/03/2030	350	0.07
200,000	EUR	Sanofi, 1.50%, 01/04/2030	177	0.03
100,000	EUR	Sanofi, 1.25%, 21/03/2034	81	0.02
200,000	EUR	Sanofi, 1.88%, 21/03/2038	160	0.03
200,000	EUR	Schlumberger Finance France SAS, 1.00%, 18/02/2026	187	0.04
500,000	EUR	Schneider Electric SE, 0.88%, 13/12/2026	459	0.09
200,000	EUR	Schneider Electric SE, 1.38%, 21/06/2027	184	0.04
100,000	EUR	Schneider Electric SE, 3.25%, 09/11/2027	98	0.02
100,000	EUR	Schneider Electric SE, 1.50%, 15/01/2028	92	0.02
100,000	EUR	Schneider Electric SE, 3.25%, 12/06/2028	98	0.02
200,000	EUR	Schneider Electric SE, 0.25%, 11/03/2029	167	0.03
100,000	EUR	Schneider Electric SE, 3.13%, 13/10/2029	97	0.02
300,000	EUR	Schneider Electric SE, 3.50%, 09/11/2032	290	0.06
200,000	EUR	Schneider Electric SE, 3.38%, 13/04/2034	190	0.04
200,000	EUR	SCOR SE, FRN, 3.00%, 08/06/2046	189	0.04
100,000	EUR	SCOR SE, FRN, 3.63%, 27/05/2048	94	0.02
100,000	EUR	SCOR SE, FRN, 1.38%, 17/09/2051	72	0.01
200,000	EUR	Societe Fonciere Lyonnaise SA, REIT, 1.50%, 05/06/2027	184	0.04
200,000	EUR	Societe Generale SA, 1.13%, 23/01/2025	192	0.04
200,000	EUR	Societe Generale SA, 2.63%, 27/02/2025	194	0.04
400,000	EUR	Societe Generale SA, 0.13%, 24/02/2026	364	0.07
100,000	EUR	Societe Generale SA, 0.88%, 01/07/2026	91	0.02
200,000	EUR	Societe Generale SA, 4.25%, 28/09/2026	200	0.04
300,000	EUR	Societe Generale SA, 0.75%, 25/01/2027	265	0.05
200,000	EUR	Societe Generale SA, 4.13%, 02/06/2027	199	0.04
300,000	EUR	Societe Generale SA, 0.25%, 08/07/2027	259	0.05
200,000	EUR	Societe Generale SA, 4.00%, 16/11/2027	198	0.04
300,000	EUR	Societe Generale SA, 1.38%, 13/01/2028	265	0.05
100,000	EUR	Societe Generale SA, 0.13%, 18/02/2028	84	0.02
200,000	EUR	Societe Generale SA, 2.13%, 27/09/2028	178	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	Societe Generale SA, 1.75%, 22/03/2029	171	0.03
200,000	EUR	Societe Generale SA, 2.63%, 30/05/2029	184	0.04
100,000	EUR	Societe Generale SA, 0.88%, 24/09/2029	80	0.02
300,000	EUR	Societe Generale SA, 1.25%, 12/06/2030	240	0.05
200,000	EUR	Societe Generale SA, 4.25%, 16/11/2032	197	0.04
300,000	EUR	Societe Generale SA, 5.63%, 02/06/2033	290	0.06
100,000	EUR	Societe Generale SA, FRN, 1.13%, 21/04/2026	95	0.02
200,000	EUR	Societe Generale SA, FRN, 0.13%, 17/11/2026	183	0.04
100,000	EUR	Societe Generale SA, FRN, 0.63%, 02/12/2027	88	0.02
300,000	EUR	Societe Generale SA, FRN, 0.88%, 22/09/2028	259	0.05
200,000	EUR	Societe Generale SA, FRN, 0.50%, 12/06/2029	164	0.03
200,000	EUR	Societe Generale SA, FRN, 4.75%, 28/09/2029	199	0.04
100,000	EUR	Societe Generale SA, FRN, 1.00%, 24/11/2030	90	0.02
200,000	EUR	Societe Generale SA, FRN, 4.25%, 06/12/2030	191	0.04
200,000	EUR	Societe Generale SA, FRN, 1.13%, 30/06/2031	176	0.04
100,000	EUR	Societe Generale SA, FRN, 5.25%, 06/09/2032	99	0.02
200,000	EUR	Sodexo SA, 0.75%, 27/04/2025	190	0.04
100,000	EUR	Sodexo SA, 1.13%, 22/05/2025	95	0.02
100,000	EUR	Sodexo SA, 2.50%, 24/06/2026	96	0.02
150,000	EUR	Sodexo SA, 0.75%, 14/04/2027	137	0.03
400,000	EUR	Sodexo SA, 1.00%, 17/07/2028	354	0.07
150,000	EUR	Sodexo SA, 1.00%, 27/04/2029	130	0.03
200,000	EUR	Sogecap SA, FRN, 4.13%, 18/02/2026 ¹	192	0.04
400,000	EUR	Suez SACA, 1.88%, 24/05/2027	369	0.07
100,000	EUR	Suez SACA, 4.63%, 03/11/2028	101	0.02
100,000	EUR	Suez SACA, 2.38%, 24/05/2030	89	0.02
200,000	EUR	Suez SACA, 5.00%, 03/11/2032	205	0.04
200,000	EUR	Suez SACA, 2.88%, 24/05/2034	170	0.03
100,000	EUR	Teleperformance SE, 1.88%, 02/07/2025	95	0.02
100,000	EUR	Teleperformance SE, 0.25%, 26/11/2027	84	0.02
100,000	EUR	Teleperformance SE, 3.75%, 24/06/2029	94	0.02
100,000	EUR	Terega SA, 2.20%, 05/08/2025	96	0.02
100,000	EUR	Terega SA, 0.88%, 17/09/2030	78	0.02
100,000	EUR	TotalEnergies Capital International SA, 1.38%, 19/03/2025	96	0.02
100,000	EUR	TotalEnergies Capital International SA, 2.88%, 19/11/2025	98	0.02
400,000	EUR	TotalEnergies Capital International SA, 2.50%, 25/03/2026	387	0.08
100,000	EUR	TotalEnergies Capital International SA, 1.02%, 04/03/2027	91	0.02
400,000	EUR	TotalEnergies Capital International SA, 1.49%, 08/04/2027	370	0.07
100,000	EUR	TotalEnergies Capital International SA, 0.70%, 31/05/2028	87	0.02
300,000	EUR	TotalEnergies Capital International SA, 0.75%, 12/07/2028	262	0.05
100,000	EUR	TotalEnergies Capital International SA, 1.38%, 04/10/2029	87	0.02
200,000	EUR	TotalEnergies Capital International SA, 1.49%, 04/09/2030	171	0.03
100,000	EUR	TotalEnergies Capital International SA, 0.95%, 18/05/2031	81	0.02
400,000	EUR	TotalEnergies Capital International SA, 1.99%, 08/04/2032	345	0.07
200,000	EUR	TotalEnergies Capital International SA, 1.54%, 31/05/2039	140	0.03
200,000	EUR	TotalEnergies Capital International SA, 1.62%, 18/05/2040	137	0.03
500,000	EUR	TotalEnergies SE, FRN, 2.63%, 26/02/2025 ¹	478	0.10
300,000	EUR	TotalEnergies SE, FRN, 3.37%, 06/10/2026 ¹	282	0.06
200,000	EUR	TotalEnergies SE, FRN, 2.00%, 17/01/2027 ¹	175	0.03
300,000	EUR	TotalEnergies SE, FRN, 1.63%, 25/10/2027 ¹	251	0.05
200,000	EUR	TotalEnergies SE, FRN, 2.00%, 04/06/2030 ¹	154	0.03
250,000	EUR	TotalEnergies SE, FRN, 2.13%, 25/07/2032 ¹	180	0.03
150,000	EUR	TotalEnergies SE, FRN, 3.25%, 17/07/2036 ¹	111	0.02
300,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.88%, 21/02/2025	286	0.06
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.13%, 09/04/2025	193	0.04
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 09/03/2026	187	0.04
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.50%, 04/06/2026	96	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.00%, 27/02/2027	90	0.02
150,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.13%, 28/04/2027	135	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.63%, 04/05/2027	87	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.50%, 22/02/2028	89	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.75%, 25/10/2028	83	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.63%, 09/04/2030	178	0.04
150,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 15/04/2030	123	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.88%, 15/01/2031	165	0.03
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 04/12/2031	154	0.03
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.88%, 29/03/2032	145	0.03
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 29/06/2032	162	0.03
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 25/05/2033	74	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.75%, 27/02/2034	76	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 28/04/2036	75	0.01
300,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 29/05/2037	217	0.04
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.25%, 14/05/2038	73	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.75%, 01/07/2049	55	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 2.88%, 25/01/2026 ¹	82	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 7.25%, 03/07/2028 ¹	180	0.04
200,000	EUR	Veolia Environnement SA, 1.00%, 03/04/2025	191	0.04
100,000	EUR	Veolia Environnement SA, 1.75%, 10/09/2025	96	0.02
300,000	EUR	Veolia Environnement SA, 0.00%, 09/06/2026	271	0.05
200,000	EUR	Veolia Environnement SA, 0.00%, 14/01/2027	176	0.03
100,000	EUR	Veolia Environnement SA, 4.63%, 30/03/2027	102	0.02
100,000	EUR	Veolia Environnement SA, 1.59%, 10/01/2028	91	0.02
300,000	EUR	Veolia Environnement SA, 1.25%, 15/04/2028	268	0.05
100,000	EUR	Veolia Environnement SA, 0.93%, 04/01/2029	86	0.02
300,000	EUR	Veolia Environnement SA, 1.50%, 03/04/2029	264	0.05
100,000	EUR	Veolia Environnement SA, 1.94%, 07/01/2030	88	0.02
100,000	EUR	Veolia Environnement SA, 1.63%, 17/09/2030	86	0.02
100,000	EUR	Veolia Environnement SA, 0.66%, 15/01/2031	79	0.02
100,000	EUR	Veolia Environnement SA, 0.50%, 14/10/2031	77	0.01
100,000	EUR	Veolia Environnement SA, 0.80%, 15/01/2032	77	0.01
200,000	EUR	Veolia Environnement SA, 1.63%, 21/09/2032	164	0.03
150,000	EUR	Veolia Environnement SA, 6.13%, 25/11/2033	175	0.03
100,000	EUR	Veolia Environnement SA, 1.25%, 14/05/2035	74	0.01
100,000	EUR	Verallia SA, 1.63%, 14/05/2028	88	0.02
100,000	EUR	Verallia SA, 1.88%, 10/11/2031	81	0.02
200,000	EUR	Vinci SA, 1.00%, 26/09/2025	190	0.04
100,000	EUR	Vinci SA, 0.00%, 27/11/2028	83	0.02
200,000	EUR	Vinci SA, 1.63%, 18/01/2029	180	0.04
300,000	EUR	Vinci SA, 1.75%, 26/09/2030	262	0.05
300,000	EUR	Vinci SA, 0.50%, 09/01/2032	230	0.05
100,000	EUR	Vinci SA, 3.38%, 17/10/2032	95	0.02
100,000	EUR	Vivendi SE, 0.63%, 11/06/2025	94	0.02
200,000	EUR	Vivendi SE, 1.13%, 11/12/2028	175	0.03
100,000	EUR	Wendel SE, 2.50%, 09/02/2027	95	0.02
100,000	EUR	Wendel SE, 1.00%, 01/06/2031	77	0.01
100,000	EUR	Wendel SE, 1.38%, 18/01/2034	72	0.01
100,000	EUR	Worldline SA, 0.88%, 30/06/2027	89	0.02
200,000	EUR	Worldline SA, 4.13%, 12/09/2028	198	0.04
100,000	EUR	WPP Finance SA, 2.25%, 22/09/2026	95	0.02
100,000	EUR	WPP Finance SA, 2.38%, 19/05/2027	95	0.02
300,000	EUR	WPP Finance SA, 4.13%, 30/05/2028	297	0.06
Total France			102,885	20.86
Germany (31 March 2023: 8.94%)				
100,000	EUR	Aareal Bank AG, 0.05%, 02/09/2026	86	0.02
100,000	EUR	Aareal Bank AG, 0.50%, 07/04/2027	85	0.02
100,000	EUR	Aareal Bank AG, 0.25%, 23/11/2027	82	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
100,000	EUR	Aareal Bank AG, 0.75%, 18/04/2028	82	0.02
100,000	EUR	adidas AG, 3.00%, 21/11/2025	98	0.02
100,000	EUR	adidas AG, 3.13%, 21/11/2029	97	0.02
300,000	EUR	adidas AG, 0.63%, 10/09/2035	207	0.04
100,000	EUR	Albemarle New Holding GmbH, 1.13%, 25/11/2025	94	0.02
300,000	EUR	Albemarle New Holding GmbH, 1.63%, 25/11/2028	262	0.05
300,000	EUR	Allianz SE, FRN, 4.60%, 07/09/2038	291	0.06
300,000	EUR	Allianz SE, FRN, 2.24%, 07/07/2045	285	0.06
100,000	EUR	Allianz SE, FRN, 3.10%, 06/07/2047	94	0.02
200,000	EUR	Allianz SE, FRN, 1.30%, 25/09/2049	159	0.03
200,000	EUR	Allianz SE, FRN, 2.12%, 08/07/2050	163	0.03
400,000	EUR	Allianz SE, FRN, 4.25%, 05/07/2052	364	0.07
300,000	EUR	Allianz SE, FRN, 5.82%, 25/07/2053	303	0.06
100,000	EUR	Amphenol Technologies Holding GmbH, 0.75%, 04/05/2026	92	0.02
100,000	EUR	Amphenol Technologies Holding GmbH, 2.00%, 08/10/2028	92	0.02
300,000	EUR	Amprion GmbH, 3.45%, 22/09/2027	294	0.06
400,000	EUR	Amprion GmbH, 3.97%, 22/09/2032	390	0.08
150,000	EUR	BASF SE, 0.88%, 22/05/2025	144	0.03
400,000	EUR	BASF SE, 0.75%, 17/03/2026	371	0.07
200,000	EUR	BASF SE, 0.25%, 05/06/2027	177	0.04
250,000	EUR	BASF SE, 0.88%, 15/11/2027	225	0.04
200,000	EUR	BASF SE, 3.13%, 29/06/2028	194	0.04
200,000	EUR	BASF SE, 4.00%, 08/03/2029	200	0.04
300,000	EUR	BASF SE, 1.50%, 17/03/2031	253	0.05
100,000	EUR	BASF SE, 0.88%, 06/10/2031	80	0.02
100,000	EUR	BASF SE, 3.75%, 29/06/2032	96	0.02
200,000	EUR	BASF SE, 4.50%, 08/03/2035	199	0.04
100,000	EUR	BASF SE, 1.63%, 15/11/2037	71	0.01
300,000	EUR	Bayer AG, 0.05%, 12/01/2025	285	0.06
150,000	EUR	Bayer AG, 4.00%, 26/08/2026	150	0.03
300,000	EUR	Bayer AG, 0.75%, 06/01/2027	270	0.05
300,000	EUR	Bayer AG, 0.38%, 12/01/2029	247	0.05
150,000	EUR	Bayer AG, 4.25%, 26/08/2029	150	0.03
300,000	EUR	Bayer AG, 1.13%, 06/01/2030	246	0.05
200,000	EUR	Bayer AG, 0.63%, 12/07/2031	151	0.03
300,000	EUR	Bayer AG, 1.38%, 06/07/2032	233	0.05
325,000	EUR	Bayer AG, 4.63%, 26/05/2033	322	0.06
200,000	EUR	Bayer AG, 1.00%, 12/01/2036	132	0.03
100,000	EUR	Berlin Hyp AG, 1.25%, 22/01/2025	96	0.02
200,000	EUR	Berlin Hyp AG, 0.38%, 25/01/2027	178	0.04
100,000	EUR	Berlin Hyp AG, 1.13%, 25/10/2027	89	0.02
200,000	EUR	Berlin Hyp AG, 1.50%, 18/04/2028	174	0.03
200,000	EUR	Berlin Hyp AG, 0.38%, 21/04/2031	148	0.03
100,000	EUR	Bertelsmann SE & Co. KGaA, 1.25%, 29/09/2025	95	0.02
200,000	EUR	Bertelsmann SE & Co. KGaA, 1.13%, 27/04/2026	187	0.04
200,000	EUR	Bertelsmann SE & Co. KGaA, 2.00%, 01/04/2028	186	0.04
200,000	EUR	Bertelsmann SE & Co. KGaA, 3.50%, 29/05/2029	192	0.04
100,000	EUR	Bertelsmann SE & Co. KGaA, 1.50%, 15/05/2030	84	0.02
100,000	EUR	Clearstream Banking AG, 0.00%, 01/12/2025	92	0.02
200,000	EUR	Commerzbank AG, 0.10%, 11/09/2025	185	0.04
100,000	EUR	Commerzbank AG, 1.13%, 19/09/2025	94	0.02
300,000	EUR	Commerzbank AG, 1.00%, 04/03/2026	279	0.06
100,000	EUR	Commerzbank AG, 1.13%, 22/06/2026	92	0.02
100,000	EUR	Commerzbank AG, 0.50%, 04/12/2026	89	0.02
100,000	EUR	Commerzbank AG, 0.88%, 22/01/2027	89	0.02
175,000	EUR	Commerzbank AG, 0.38%, 01/09/2027	151	0.03
100,000	EUR	Commerzbank AG, 1.88%, 28/02/2028	90	0.02
100,000	EUR	Commerzbank AG, 1.50%, 28/08/2028	89	0.02
100,000	EUR	Commerzbank AG, FRN, 0.75%, 24/03/2026	94	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
200,000	EUR	Commerzbank AG, FRN, 3.00%, 14/09/2027	189	0.04
200,000	EUR	Commerzbank AG, FRN, 4.63%, 21/03/2028	197	0.04
100,000	EUR	Commerzbank AG, FRN, 5.13%, 18/01/2030	99	0.02
210,000	EUR	Continental AG, 0.38%, 27/06/2025	199	0.04
150,000	EUR	Continental AG, 2.50%, 27/08/2026	145	0.03
100,000	EUR	Continental AG, 3.63%, 30/11/2027	98	0.02
375,000	EUR	Continental AG, 4.00%, 01/06/2028	371	0.07
100,000	EUR	Covestro AG, 0.88%, 03/02/2026	94	0.02
200,000	EUR	Covestro AG, 4.75%, 15/11/2028	206	0.04
100,000	EUR	Covestro AG, 1.38%, 12/06/2030	86	0.02
300,000	EUR	Deutsche Bank AG, 2.75%, 17/02/2025	293	0.06
200,000	EUR	Deutsche Bank AG, 1.13%, 17/03/2025	190	0.04
100,000	EUR	Deutsche Bank AG, 2.63%, 12/02/2026	96	0.02
200,000	EUR	Deutsche Bank AG, 4.50%, 19/05/2026	199	0.04
400,000	EUR	Deutsche Bank AG, 1.63%, 20/01/2027	359	0.07
200,000	EUR	Deutsche Bank AG, 1.75%, 17/01/2028	175	0.03
200,000	EUR	Deutsche Bank AG, FRN, 1.00%, 19/11/2025	191	0.04
100,000	EUR	Deutsche Bank AG, FRN, 1.38%, 10/06/2026	95	0.02
200,000	EUR	Deutsche Bank AG, FRN, 1.38%, 03/09/2026	186	0.04
300,000	EUR	Deutsche Bank AG, FRN, 0.75%, 17/02/2027	270	0.05
400,000	EUR	Deutsche Bank AG, FRN, 1.88%, 23/02/2028	357	0.07
100,000	EUR	Deutsche Bank AG, FRN, 3.25%, 24/05/2028	93	0.02
100,000	EUR	Deutsche Bank AG, FRN, 5.38%, 11/01/2029	100	0.02
400,000	EUR	Deutsche Bank AG, FRN, 5.00%, 05/09/2030	385	0.08
300,000	EUR	Deutsche Bank AG, FRN, 1.75%, 19/11/2030	238	0.05
300,000	EUR	Deutsche Bank AG, FRN, 5.63%, 19/05/2031	291	0.06
400,000	EUR	Deutsche Bank AG, FRN, 1.38%, 17/02/2032	297	0.06
300,000	EUR	Deutsche Bank AG, FRN, 4.00%, 24/06/2032	268	0.05
300,000	EUR	Deutsche Boerse AG, 1.63%, 08/10/2025	287	0.06
200,000	EUR	Deutsche Boerse AG, 3.75%, 28/09/2029	199	0.04
100,000	EUR	Deutsche Boerse AG, 0.13%, 22/02/2031	76	0.01
100,000	EUR	Deutsche Boerse AG, 1.50%, 04/04/2032	82	0.02
200,000	EUR	Deutsche Boerse AG, 3.88%, 28/09/2033	197	0.04
200,000	EUR	Deutsche Boerse AG, FRN, 1.25%, 16/06/2047	175	0.04
200,000	EUR	Deutsche Boerse AG, FRN, 2.00%, 23/06/2048	175	0.03
100,000	EUR	Deutsche Pfandbriefbank AG, 0.25%, 17/01/2025	94	0.02
100,000	EUR	Deutsche Pfandbriefbank AG, 0.25%, 27/10/2025	90	0.02
100,000	EUR	Deutsche Pfandbriefbank AG, 0.10%, 02/02/2026	89	0.02
100,000	EUR	Deutsche Pfandbriefbank AG, 4.38%, 28/08/2026	98	0.02
200,000	EUR	Deutsche Pfandbriefbank AG, 5.00%, 05/02/2027	205	0.04
200,000	EUR	Deutsche Post AG, 1.25%, 01/04/2026	191	0.04
250,000	EUR	Deutsche Post AG, 0.38%, 20/05/2026	230	0.05
75,000	EUR	Deutsche Post AG, 1.00%, 13/12/2027	68	0.01
125,000	EUR	Deutsche Post AG, 1.63%, 05/12/2028	114	0.02
200,000	EUR	Deutsche Post AG, 0.75%, 20/05/2029	172	0.03
150,000	EUR	Deutsche Post AG, 1.00%, 20/05/2032	122	0.02
225,000	EUR	Deutsche Post AG, 3.38%, 03/07/2033	214	0.04
100,000	EUR	Deutsche Telekom AG, 0.88%, 25/03/2026	94	0.02
200,000	EUR	Deutsche Telekom AG, 0.50%, 05/07/2027	180	0.04
300,000	EUR	Deutsche Telekom AG, 1.75%, 25/03/2031	262	0.05
200,000	EUR	Deutsche Telekom AG, 1.38%, 05/07/2034	156	0.03
100,000	EUR	Deutsche Telekom AG, 2.25%, 29/03/2039	82	0.02
100,000	EUR	Deutsche Telekom AG, 1.75%, 09/12/2049	64	0.01
100,000	EUR	Deutsche Wohnen SE, REIT, 1.00%, 30/04/2025	94	0.02
300,000	EUR	Deutsche Wohnen SE, REIT, 1.50%, 30/04/2030	250	0.05
100,000	EUR	Deutsche Wohnen SE, REIT, 1.30%, 07/04/2041	58	0.01
25,000	EUR	E.ON SE, 0.88%, 08/01/2025	24	–
400,000	EUR	E.ON SE, 1.00%, 07/10/2025	379	0.08
200,000	EUR	E.ON SE, 0.13%, 18/01/2026	184	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
200,000	EUR	E.ON SE, 0.25%, 24/10/2026	180	0.04
165,000	EUR	E.ON SE, 0.38%, 29/09/2027	144	0.03
200,000	EUR	E.ON SE, 3.50%, 12/01/2028	197	0.04
100,000	EUR	E.ON SE, 0.75%, 20/02/2028	88	0.02
100,000	EUR	E.ON SE, 2.88%, 26/08/2028	95	0.02
125,000	EUR	E.ON SE, 0.10%, 19/12/2028	104	0.02
125,000	EUR	E.ON SE, 3.75%, 01/03/2029	123	0.02
150,000	EUR	E.ON SE, 1.63%, 22/05/2029	133	0.03
150,000	EUR	E.ON SE, 0.35%, 28/02/2030	120	0.02
100,000	EUR	E.ON SE, 0.75%, 18/12/2030	82	0.02
250,000	EUR	E.ON SE, 1.63%, 29/03/2031	212	0.04
70,000	EUR	E.ON SE, 0.88%, 20/08/2031	55	0.01
250,000	EUR	E.ON SE, 0.63%, 07/11/2031	191	0.04
175,000	EUR	E.ON SE, 0.60%, 01/10/2032	130	0.03
100,000	EUR	E.ON SE, 4.00%, 29/08/2033	97	0.02
125,000	EUR	E.ON SE, 0.88%, 18/10/2034	90	0.02
175,000	EUR	E.ON SE, 3.88%, 12/01/2035	166	0.03
200,000	EUR	E.ON SE, 3.50%, 26/10/2037	180	0.04
200,000	EUR	Eurogrid GmbH, 1.88%, 10/06/2025	193	0.04
100,000	EUR	Eurogrid GmbH, 1.50%, 18/04/2028	90	0.02
200,000	EUR	Eurogrid GmbH, 3.72%, 27/04/2030	194	0.04
200,000	EUR	Eurogrid GmbH, 3.28%, 05/09/2031	188	0.04
100,000	EUR	Eurogrid GmbH, 1.11%, 15/05/2032	78	0.01
100,000	EUR	Eurogrid GmbH, 0.74%, 21/04/2033	72	0.01
100,000	EUR	Evonik Industries AG, 0.63%, 18/09/2025	93	0.02
400,000	EUR	Evonik Industries AG, 2.25%, 25/09/2027	372	0.07
75,000	EUR	Evonik Industries AG, 0.75%, 07/09/2028	65	0.01
150,000	EUR	Fresenius Medical Care AG & Co. KGaA, 1.50%, 11/07/2025	143	0.03
300,000	EUR	Fresenius Medical Care AG & Co. KGaA, 1.00%, 29/05/2026	277	0.06
300,000	EUR	Fresenius Medical Care AG & Co. KGaA, 3.88%, 20/09/2027	296	0.06
50,000	EUR	Fresenius Medical Care AG & Co. KGaA, 1.25%, 29/11/2029	41	0.01
200,000	EUR	Fresenius Medical Care AG & Co. KGaA, 1.50%, 29/05/2030	163	0.03
100,000	EUR	Fresenius SE & Co. KGaA, 1.88%, 15/02/2025	97	0.02
150,000	EUR	Fresenius SE & Co. KGaA, 1.88%, 24/05/2025	144	0.03
100,000	EUR	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	100	0.02
100,000	EUR	Fresenius SE & Co. KGaA, 0.38%, 28/09/2026	90	0.02
100,000	EUR	Fresenius SE & Co. KGaA, 1.63%, 08/10/2027	90	0.02
100,000	EUR	Fresenius SE & Co. KGaA, 0.75%, 15/01/2028	87	0.02
175,000	EUR	Fresenius SE & Co. KGaA, 2.88%, 15/02/2029	163	0.03
100,000	EUR	Fresenius SE & Co. KGaA, 5.00%, 28/11/2029	101	0.02
150,000	EUR	Fresenius SE & Co. KGaA, 2.88%, 24/05/2030	133	0.03
150,000	EUR	Fresenius SE & Co. KGaA, 1.13%, 28/01/2033	111	0.02
100,000	EUR	Hamburg Commercial Bank AG, 6.25%, 18/11/2024	101	0.02
300,000	EUR	Hamburg Commercial Bank AG, 4.88%, 17/03/2025	299	0.06
200,000	EUR	Hamburg Commercial Bank AG, 0.38%, 09/03/2026	180	0.04
150,000	EUR	Hamburg Commercial Bank AG, 4.88%, 30/03/2027	149	0.03
100,000	EUR	Hamburg Commercial Bank AG, FRN, 0.50%, 22/09/2026	90	0.02
100,000	EUR	Hannover Rueck SE, 1.13%, 18/04/2028	90	0.02
100,000	EUR	Hannover Rueck SE, FRN, 3.38%, 26/06/2025 ¹	96	0.02
200,000	EUR	Hannover Rueck SE, FRN, 1.13%, 09/10/2039	157	0.03
100,000	EUR	Hannover Rueck SE, FRN, 1.75%, 08/10/2040	79	0.02
100,000	EUR	Hannover Rueck SE, FRN, 1.38%, 30/06/2042	72	0.01
100,000	EUR	Hannover Rueck SE, FRN, 5.88%, 26/08/2043	102	0.02
175,000	EUR	Heidelberg Materials AG, 1.50%, 07/02/2025	168	0.03
150,000	EUR	Heidelberg Materials AG, 3.75%, 31/05/2032	138	0.03
100,000	EUR	Hella GmbH & Co. KGaA, 0.50%, 26/01/2027	88	0.02
400,000	EUR	Henkel AG & Co. KGaA, 2.63%, 13/09/2027	384	0.08
100,000	EUR	Henkel AG & Co. KGaA, 0.50%, 17/11/2032	75	0.01
250,000	EUR	Hochtief AG, 1.75%, 03/07/2025	239	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
50,000	EUR	Hochtief AG, 0.50%, 03/09/2027	44	0.01
175,000	EUR	Hochtief AG, 0.63%, 26/04/2029	142	0.03
200,000	EUR	Infineon Technologies AG, 0.63%, 17/02/2025	190	0.04
300,000	EUR	Infineon Technologies AG, 1.13%, 24/06/2026	278	0.06
200,000	EUR	Infineon Technologies AG, 1.63%, 24/06/2029	174	0.03
100,000	EUR	Infineon Technologies AG, 2.00%, 24/06/2032	84	0.02
200,000	EUR	KION Group AG, 1.63%, 24/09/2025	189	0.04
275,000	EUR	Knorr-Bremse AG, 1.13%, 13/06/2025	263	0.05
200,000	EUR	Knorr-Bremse AG, 3.25%, 21/09/2027	195	0.04
300,000	EUR	Lanxess AG, 1.13%, 16/05/2025	286	0.06
275,000	EUR	Lanxess AG, 0.00%, 08/09/2027	230	0.05
100,000	EUR	Lanxess AG, 1.75%, 22/03/2028	87	0.02
200,000	EUR	Lanxess AG, 0.63%, 01/12/2029	155	0.03
200,000	EUR	LEG Immobilien SE, REIT, 0.38%, 17/01/2026	181	0.04
200,000	EUR	LEG Immobilien SE, REIT, 0.88%, 28/11/2027	172	0.03
200,000	EUR	LEG Immobilien SE, REIT, 0.75%, 30/06/2031	143	0.03
100,000	EUR	LEG Immobilien SE, REIT, 1.00%, 19/11/2032	69	0.01
100,000	EUR	LEG Immobilien SE, REIT, 0.88%, 30/03/2033	68	0.01
200,000	EUR	LEG Immobilien SE, REIT, 1.50%, 17/01/2034	140	0.03
175,000	EUR	Mercedes-Benz Group AG, 1.00%, 15/11/2027	157	0.03
350,000	EUR	Mercedes-Benz Group AG, 1.38%, 11/05/2028	314	0.06
250,000	EUR	Mercedes-Benz Group AG, 1.50%, 03/07/2029	220	0.04
150,000	EUR	Mercedes-Benz Group AG, 0.75%, 08/02/2030	124	0.02
175,000	EUR	Mercedes-Benz Group AG, 2.38%, 22/05/2030	159	0.03
200,000	EUR	Mercedes-Benz Group AG, 0.75%, 10/09/2030	162	0.03
150,000	EUR	Mercedes-Benz Group AG, 2.00%, 27/02/2031	132	0.03
300,000	EUR	Mercedes-Benz Group AG, 1.13%, 06/11/2031	240	0.05
200,000	EUR	Mercedes-Benz Group AG, 0.75%, 11/03/2033	149	0.03
100,000	EUR	Mercedes-Benz Group AG, 1.13%, 08/08/2034	75	0.01
425,000	EUR	Mercedes-Benz Group AG, 2.13%, 03/07/2037	336	0.07
200,000	EUR	Merck Financial Services GmbH, 0.13%, 16/07/2025	187	0.04
100,000	EUR	Merck Financial Services GmbH, 1.88%, 15/06/2026	95	0.02
100,000	EUR	Merck Financial Services GmbH, 0.38%, 05/07/2027	88	0.02
100,000	EUR	Merck Financial Services GmbH, 0.50%, 16/07/2028	86	0.02
200,000	EUR	Merck Financial Services GmbH, 2.38%, 15/06/2030	183	0.04
200,000	EUR	Merck Financial Services GmbH, 0.88%, 05/07/2031	161	0.03
200,000	EUR	Merck KGaA, FRN, 2.88%, 25/06/2079	177	0.04
200,000	EUR	Merck KGaA, FRN, 1.63%, 09/09/2080	179	0.04
100,000	EUR	Metro AG, 1.50%, 19/03/2025	96	0.02
100,000	EUR	MTU Aero Engines AG, 3.00%, 01/07/2025	98	0.02
100,000	EUR	Muenchener Hypothekenbank eG, 0.88%, 12/09/2025	93	0.02
100,000	EUR	Muenchener Hypothekenbank eG, 0.50%, 08/06/2026	89	0.02
100,000	EUR	Muenchener Hypothekenbank eG, 0.38%, 09/03/2029	81	0.02
300,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 1.25%, 26/05/2041	227	0.05
200,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 1.00%, 26/05/2042	143	0.03
200,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 3.25%, 26/05/2049	181	0.04
200,000	EUR	O2 Telefonica Deutschland Finanzierungs GmbH, 1.75%, 05/07/2025	191	0.04
100,000	EUR	Robert Bosch GmbH, 3.63%, 02/06/2027	99	0.02
200,000	EUR	Robert Bosch GmbH, 3.63%, 02/06/2030	195	0.04
200,000	EUR	Robert Bosch GmbH, 4.00%, 02/06/2035	193	0.04
500,000	EUR	Robert Bosch GmbH, 4.38%, 02/06/2043	474	0.10
100,000	EUR	Santander Consumer Bank AG, 0.25%, 15/10/2024	96	0.02
300,000	EUR	Santander Consumer Bank AG, 4.50%, 30/06/2026	300	0.06
100,000	EUR	Santander Consumer Bank AG, 4.38%, 13/09/2027	100	0.02
200,000	EUR	SAP SE, 0.75%, 10/12/2024	193	0.04
100,000	EUR	SAP SE, 1.00%, 01/04/2025	97	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
100,000	EUR	SAP SE, 1.00%, 13/03/2026	94	0.02
200,000	EUR	SAP SE, 0.13%, 18/05/2026	183	0.04
100,000	EUR	SAP SE, 1.75%, 22/02/2027	97	0.02
100,000	EUR	SAP SE, 1.25%, 10/03/2028	90	0.02
200,000	EUR	SAP SE, 0.38%, 18/05/2029	167	0.03
200,000	EUR	SAP SE, 1.38%, 13/03/2030	175	0.03
200,000	EUR	SAP SE, 1.63%, 10/03/2031	176	0.03
100,000	EUR	Talanx AG, 2.50%, 23/07/2026	96	0.02
100,000	EUR	Talanx AG, 4.00%, 25/10/2029	99	0.02
100,000	EUR	Talanx AG, FRN, 1.75%, 01/12/2042	74	0.01
300,000	EUR	Talanx AG, FRN, 2.25%, 05/12/2047	264	0.05
200,000	EUR	Vier Gas Transport GmbH, 2.88%, 12/06/2025	196	0.04
300,000	EUR	Vier Gas Transport GmbH, 4.00%, 26/09/2027	299	0.06
200,000	EUR	Vier Gas Transport GmbH, 1.50%, 25/09/2028	176	0.03
100,000	EUR	Vier Gas Transport GmbH, 0.13%, 10/09/2029	79	0.02
100,000	EUR	Vier Gas Transport GmbH, 4.63%, 26/09/2032	101	0.02
200,000	EUR	Vier Gas Transport GmbH, 0.50%, 10/09/2034	132	0.03
200,000	EUR	Vonovia SE, REIT, 0.00%, 01/12/2025	181	0.04
100,000	EUR	Vonovia SE, REIT, 1.38%, 28/01/2026	93	0.02
300,000	EUR	Vonovia SE, REIT, 4.75%, 23/05/2027	298	0.06
200,000	EUR	Vonovia SE, REIT, 0.38%, 16/06/2027	169	0.03
100,000	EUR	Vonovia SE, REIT, 1.88%, 28/06/2028	87	0.02
300,000	EUR	Vonovia SE, REIT, 0.25%, 01/09/2028	239	0.05
200,000	EUR	Vonovia SE, REIT, 0.63%, 14/12/2029	154	0.03
100,000	EUR	Vonovia SE, REIT, 5.00%, 23/11/2030	99	0.02
200,000	EUR	Vonovia SE, REIT, 0.63%, 24/03/2031	145	0.03
200,000	EUR	Vonovia SE, REIT, 2.38%, 25/03/2032	162	0.03
300,000	EUR	Vonovia SE, REIT, 0.75%, 01/09/2032	207	0.04
200,000	EUR	Vonovia SE, REIT, 1.00%, 16/06/2033	137	0.03
100,000	EUR	Vonovia SE, REIT, 1.50%, 14/06/2041	55	0.01
200,000	EUR	Vonovia SE, REIT, 1.63%, 01/09/2051	95	0.02
200,000	EUR	WPP Finance Deutschland GmbH, 1.63%, 23/03/2030	171	0.03
100,000	EUR	Wuestenrot & Wuerttembergische AG, FRN, 2.13%, 10/09/2041	71	0.01
		Total Germany	43,457	8.81
Guernsey (31 March 2023: 0.05%)				
200,000	EUR	Sirius Real Estate Ltd., REIT, 1.13%, 22/06/2026	176	0.03
100,000	EUR	Sirius Real Estate Ltd., REIT, 1.75%, 24/11/2028	79	0.02
		Total Guernsey	255	0.05
Hong Kong (31 March 2023: 0.03%)				
200,000	EUR	AIA Group Ltd., FRN, 0.88%, 09/09/2033	159	0.03
		Total Hong Kong	159	0.03
Hungary (31 March 2023: 0.08%)				
100,000	EUR	MOL Hungarian Oil & Gas plc, 1.50%, 08/10/2027	87	0.02
125,000	EUR	OTP Bank Nyrt., FRN, 7.35%, 04/03/2026	127	0.03
100,000	EUR	OTP Bank Nyrt., FRN, 6.13%, 05/10/2027	100	0.02
		Total Hungary	314	0.07
Iceland (31 March 2023: 0.02%)				
			–	–
Ireland (31 March 2023: 1.86%)				
100,000	EUR	Abbott Ireland Financing DAC, 0.10%, 19/11/2024	96	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Ireland (continued)				
230,000	EUR	Abbott Ireland Financing DAC, 1.50%, 27/09/2026	216	0.04
150,000	EUR	Abbott Ireland Financing DAC, 0.38%, 19/11/2027	132	0.03
100,000	EUR	AIB Group plc, 2.25%, 03/07/2025	97	0.02
300,000	EUR	AIB Group plc, FRN, 3.63%, 04/07/2026	294	0.06
100,000	EUR	AIB Group plc, FRN, 0.50%, 17/11/2027	88	0.02
125,000	EUR	AIB Group plc, FRN, 2.25%, 04/04/2028	114	0.02
400,000	EUR	AIB Group plc, FRN, 5.75%, 16/02/2029	412	0.08
300,000	EUR	Atlas Copco Finance DAC, 0.75%, 08/02/2032	234	0.05
100,000	EUR	Bank of Ireland Group plc, FRN, 1.00%, 25/11/2025	96	0.02
325,000	EUR	Bank of Ireland Group plc, FRN, 1.88%, 05/06/2026	310	0.06
200,000	EUR	Bank of Ireland Group plc, FRN, 0.38%, 10/05/2027	179	0.04
300,000	EUR	Bank of Ireland Group plc, FRN, 4.88%, 16/07/2028	302	0.06
100,000	EUR	Bank of Ireland Group plc, FRN, 5.00%, 04/07/2031	100	0.02
200,000	EUR	Bank of Ireland Group plc, FRN, 1.38%, 11/08/2031	178	0.04
100,000	EUR	Bank of Ireland Group plc, FRN, 6.75%, 01/03/2033	103	0.02
500,000	EUR	CA Auto Bank SPA, 4.38%, 08/06/2026	500	0.10
150,000	EUR	CCEP Finance Ireland DAC, 0.50%, 06/09/2029	123	0.02
125,000	EUR	CCEP Finance Ireland DAC, 0.88%, 06/05/2033	93	0.02
200,000	EUR	CCEP Finance Ireland DAC, 1.50%, 06/05/2041	131	0.03
150,000	EUR	CRH Finance DAC, 1.38%, 18/10/2028	132	0.03
150,000	EUR	CRH SMW Finance DAC, 1.25%, 05/11/2026	138	0.03
300,000	EUR	CRH SMW Finance DAC, 4.00%, 11/07/2031	292	0.06
100,000	EUR	Dell Bank International DAC, 0.50%, 27/10/2026	89	0.02
100,000	EUR	Dell Bank International DAC, 4.50%, 18/10/2027	101	0.02
150,000	EUR	DXC Capital Funding DAC, 0.45%, 15/09/2027	125	0.02
200,000	EUR	DXC Capital Funding DAC, 0.95%, 15/09/2031	140	0.03
100,000	EUR	Eaton Capital Unlimited Co., 0.70%, 14/05/2025	95	0.02
200,000	EUR	Eaton Capital Unlimited Co., 0.13%, 08/03/2026	182	0.04
300,000	EUR	Eaton Capital Unlimited Co., 0.58%, 08/03/2030	242	0.05
200,000	EUR	Experian Europe DAC, 1.56%, 16/05/2031	167	0.03
300,000	EUR	Fresenius Finance Ireland plc, 0.00%, 01/10/2025	276	0.05
150,000	EUR	Fresenius Finance Ireland plc, 2.13%, 01/02/2027	140	0.03
100,000	EUR	Fresenius Finance Ireland plc, 0.50%, 01/10/2028	83	0.02
100,000	EUR	Fresenius Finance Ireland plc, 0.88%, 01/10/2031	73	0.01
50,000	EUR	Grenke Finance plc, 0.63%, 09/01/2025	46	0.01
200,000	EUR	Grenke Finance plc, 7.88%, 06/04/2027	202	0.04
100,000	EUR	Hammerson Ireland Finance DAC, REIT, 1.75%, 03/06/2027	85	0.02
100,000	EUR	Johnson Controls International plc, 1.38%, 25/02/2025	96	0.02
150,000	EUR	Johnson Controls International plc, 0.38%, 15/09/2027	130	0.03
100,000	EUR	Johnson Controls International plc, 3.00%, 15/09/2028	95	0.02
125,000	EUR	Johnson Controls International plc, 1.00%, 15/09/2032	96	0.02
150,000	EUR	Johnson Controls International plc, 4.25%, 23/05/2035	144	0.03
200,000	EUR	Kerry Group Financial Services Unlimited Co., 2.38%, 10/09/2025	195	0.04
100,000	EUR	Kerry Group Financial Services Unlimited Co., 0.63%, 20/09/2029	82	0.02
200,000	EUR	Kerry Group Financial Services Unlimited Co., 0.88%, 01/12/2031	155	0.03
200,000	EUR	Linde plc, 0.00%, 30/09/2026	179	0.04
300,000	EUR	Linde plc, 1.00%, 31/03/2027	273	0.05
100,000	EUR	Linde plc, 1.38%, 31/03/2031	84	0.02
300,000	EUR	Linde plc, 0.38%, 30/09/2033	212	0.04
200,000	EUR	Linde plc, 3.63%, 12/06/2034	191	0.04
100,000	EUR	Linde plc, 1.63%, 31/03/2035	78	0.01
100,000	EUR	Linde plc, 1.00%, 30/09/2051	49	0.01
200,000	EUR	Ryanair DAC, 2.88%, 15/09/2025	196	0.04
300,000	EUR	Ryanair DAC, 0.88%, 25/05/2026	276	0.06
125,000	EUR	Securitas Treasury Ireland DAC, 4.38%, 06/03/2029	124	0.02
400,000	EUR	Smurfit Kappa Acquisitions ULC, 2.88%, 15/01/2026	389	0.08
400,000	EUR	Smurfit Kappa Treasury ULC, 1.50%, 15/09/2027	362	0.07
100,000	EUR	Smurfit Kappa Treasury ULC, 0.50%, 22/09/2029	81	0.02
100,000	EUR	Smurfit Kappa Treasury ULC, 1.00%, 22/09/2033	73	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Ireland (continued)				
150,000	EUR	Vodafone International Financing DAC, 3.25%, 02/03/2029	144	0.03
100,000	EUR	Vodafone International Financing DAC, 3.75%, 02/12/2034	94	0.02
125,000	EUR	Vodafone International Financing DAC, 4.00%, 10/02/2043	112	0.02
100,000	EUR	Zurich Finance Ireland Designated Activity Co., 1.63%, 17/06/2039	70	0.01
200,000	EUR	Zurich Finance Ireland Designated Activity Co., FRN, 1.88%, 17/09/2050	160	0.03
Total Ireland			10,546	2.13
Italy (31 March 2023: 4.36%)				
100,000	EUR	Aeroporti di Roma SpA, 1.63%, 02/02/2029	87	0.02
100,000	EUR	Aeroporti di Roma SpA, 1.75%, 30/07/2031	80	0.02
150,000	EUR	Anima Holding SpA, 1.50%, 22/04/2028	129	0.03
200,000	EUR	Assicurazioni Generali SpA, 4.13%, 04/05/2026	198	0.04
100,000	EUR	Assicurazioni Generali SpA, 3.88%, 29/01/2029	96	0.02
150,000	EUR	Assicurazioni Generali SpA, 2.12%, 01/10/2030	123	0.02
100,000	EUR	Assicurazioni Generali SpA, 2.43%, 14/07/2031	81	0.02
150,000	EUR	Assicurazioni Generali SpA, 1.71%, 30/06/2032	113	0.02
200,000	EUR	Assicurazioni Generali SpA, 5.80%, 06/07/2032	204	0.04
200,000	EUR	Assicurazioni Generali SpA, 5.27%, 12/09/2033	197	0.04
200,000	EUR	Assicurazioni Generali SpA, FRN, 4.60%, 21/11/2025 ¹	195	0.04
300,000	EUR	Assicurazioni Generali SpA, FRN, 5.50%, 27/10/2047	300	0.06
100,000	EUR	Assicurazioni Generali SpA, FRN, 5.00%, 08/06/2048	99	0.02
250,000	EUR	ASTM SpA, 1.00%, 25/11/2026	225	0.04
100,000	EUR	ASTM SpA, 1.63%, 08/02/2028	90	0.02
450,000	EUR	ASTM SpA, 1.50%, 25/01/2030	365	0.07
200,000	EUR	ASTM SpA, 2.38%, 25/11/2033	153	0.03
125,000	EUR	Azimut Holding SpA, 1.63%, 12/12/2024	121	0.02
200,000	EUR	Credito Emiliano SpA, FRN, 1.13%, 19/01/2028	179	0.04
100,000	EUR	Enel SpA, 5.63%, 21/06/2027	106	0.02
230,000	EUR	Enel SpA, FRN, 3.50%, 24/02/2025 ¹	222	0.04
150,000	EUR	Enel SpA, FRN, 3.38%, 24/08/2026 ¹	139	0.03
100,000	EUR	Enel SpA, FRN, 2.25%, 10/12/2026 ¹	88	0.02
100,000	EUR	Enel SpA, FRN, 1.38%, 08/06/2027 ¹	82	0.02
200,000	EUR	Enel SpA, FRN, 6.38%, 16/04/2028 ¹	202	0.04
150,000	EUR	Enel SpA, FRN, 1.88%, 08/06/2030 ¹	110	0.02
200,000	EUR	Enel SpA, FRN, 6.63%, 16/04/2031 ¹	202	0.04
350,000	EUR	Eni SpA, 1.00%, 14/03/2025	335	0.07
250,000	EUR	Eni SpA, 3.75%, 12/09/2025	249	0.05
200,000	EUR	Eni SpA, 1.50%, 02/02/2026	189	0.04
100,000	EUR	Eni SpA, 1.25%, 18/05/2026	93	0.02
150,000	EUR	Eni SpA, 1.50%, 17/01/2027	139	0.03
200,000	EUR	Eni SpA, 3.63%, 19/05/2027	197	0.04
100,000	EUR	Eni SpA, 1.63%, 17/05/2028	90	0.02
300,000	EUR	Eni SpA, 0.38%, 14/06/2028	254	0.05
100,000	EUR	Eni SpA, 1.13%, 19/09/2028	88	0.02
150,000	EUR	Eni SpA, 3.63%, 29/01/2029	147	0.03
200,000	EUR	Eni SpA, 0.63%, 23/01/2030	161	0.03
300,000	EUR	Eni SpA, 2.00%, 18/05/2031	257	0.05
200,000	EUR	Eni SpA, 4.25%, 19/05/2033	194	0.04
140,000	EUR	Eni SpA, 1.00%, 11/10/2034	99	0.02
225,000	EUR	Eni SpA, FRN, 2.63%, 13/10/2025 ¹	209	0.04
300,000	EUR	Eni SpA, FRN, 2.00%, 11/02/2027 ¹	256	0.05
325,000	EUR	Eni SpA, FRN, 3.38%, 13/07/2029 ¹	274	0.06
250,000	EUR	Eni SpA, FRN, 2.75%, 11/02/2030 ¹	197	0.04
200,000	EUR	ERG SpA, 1.88%, 11/04/2025	193	0.04
300,000	EUR	ERG SpA, 0.50%, 11/09/2027	259	0.05
100,000	EUR	ERG SpA, 0.88%, 15/09/2031	75	0.01
100,000	EUR	FinecoBank Banca Fineco SpA, FRN, 0.50%, 21/10/2027	88	0.02
100,000	EUR	FinecoBank Banca Fineco SpA, FRN, 4.63%, 23/02/2029	98	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
200,000	EUR	Genertel SpA, FRN, 4.25%, 14/12/2047	192	0.04
100,000	EUR	Intesa Sanpaolo SpA, 0.75%, 04/12/2024	96	0.02
250,000	EUR	Intesa Sanpaolo SpA, 1.63%, 21/04/2025	240	0.05
250,000	EUR	Intesa Sanpaolo SpA, 2.13%, 26/05/2025	241	0.05
300,000	EUR	Intesa Sanpaolo SpA, 0.63%, 24/02/2026	274	0.05
100,000	EUR	Intesa Sanpaolo SpA, 4.00%, 19/05/2026	99	0.02
250,000	EUR	Intesa Sanpaolo SpA, 1.00%, 19/11/2026	225	0.05
175,000	EUR	Intesa Sanpaolo SpA, 4.38%, 29/08/2027	173	0.03
300,000	EUR	Intesa Sanpaolo SpA, 4.75%, 06/09/2027	299	0.06
300,000	EUR	Intesa Sanpaolo SpA, 0.75%, 16/03/2028	255	0.05
150,000	EUR	Intesa Sanpaolo SpA, 1.75%, 20/03/2028	134	0.03
100,000	EUR	Intesa Sanpaolo SpA, 1.75%, 04/07/2029	85	0.02
100,000	EUR	Intesa Sanpaolo SpA, 5.25%, 13/01/2030	101	0.02
300,000	EUR	Intesa Sanpaolo SpA, 4.88%, 19/05/2030	296	0.06
250,000	EUR	Intesa Sanpaolo SpA, 1.35%, 24/02/2031	186	0.04
200,000	EUR	Intesa Sanpaolo SpA, 5.13%, 29/08/2031	198	0.04
150,000	EUR	Intesa Sanpaolo SpA, 5.63%, 08/03/2033	147	0.03
150,000	EUR	Intesa Sanpaolo SpA, FRN, 5.00%, 08/03/2028	150	0.03
100,000	EUR	Iren SpA, 0.88%, 04/11/2024	96	0.02
300,000	EUR	Iren SpA, 1.95%, 19/09/2025	287	0.06
100,000	EUR	Iren SpA, 0.88%, 14/10/2029	82	0.02
250,000	EUR	Iren SpA, 1.00%, 01/07/2030	198	0.04
100,000	EUR	Iren SpA, 0.25%, 17/01/2031	73	0.01
200,000	EUR	Italgas SpA, 0.25%, 24/06/2025	187	0.04
200,000	EUR	Italgas SpA, 1.63%, 19/01/2027	186	0.04
100,000	EUR	Italgas SpA, 0.00%, 16/02/2028	84	0.02
100,000	EUR	Italgas SpA, 1.63%, 18/01/2029	89	0.02
200,000	EUR	Italgas SpA, 0.88%, 24/04/2030	161	0.03
200,000	EUR	Italgas SpA, 4.13%, 08/06/2032	192	0.04
150,000	EUR	Italgas SpA, 0.50%, 16/02/2033	105	0.02
100,000	EUR	Leasys SpA, 4.38%, 07/12/2024	100	0.02
300,000	EUR	Leasys SpA, 4.50%, 26/07/2026	300	0.06
250,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 1.13%, 23/04/2025	237	0.05
100,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 1.13%, 15/07/2025	95	0.02
150,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 0.88%, 15/01/2026	139	0.03
200,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 1.00%, 08/09/2027	178	0.04
200,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 4.75%, 14/03/2028	200	0.04
100,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 4.63%, 07/02/2029	99	0.02
175,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 1.00%, 17/07/2029	147	0.03
200,000	EUR	Pirelli & C SpA, 4.25%, 18/01/2028	201	0.04
100,000	EUR	Snam SpA, 0.00%, 15/08/2025	93	0.02
200,000	EUR	Snam SpA, 1.25%, 28/08/2025	190	0.04
150,000	EUR	Snam SpA, 0.88%, 25/10/2026	136	0.03
100,000	EUR	Snam SpA, 3.38%, 05/12/2026	98	0.02
100,000	EUR	Snam SpA, 1.38%, 25/10/2027	91	0.02
250,000	EUR	Snam SpA, 0.00%, 07/12/2028	202	0.04
200,000	EUR	Snam SpA, 0.75%, 20/06/2029	165	0.03
100,000	EUR	Snam SpA, 0.75%, 17/06/2030	79	0.02
250,000	EUR	Snam SpA, 0.63%, 30/06/2031	189	0.04
100,000	EUR	Snam SpA, 1.25%, 20/06/2034	73	0.01
100,000	EUR	Snam SpA, 1.00%, 12/09/2034	70	0.01
200,000	EUR	Terna - Rete Elettrica Nazionale, 0.13%, 25/07/2025	186	0.04
100,000	EUR	Terna - Rete Elettrica Nazionale, 1.00%, 10/04/2026	93	0.02
200,000	EUR	Terna - Rete Elettrica Nazionale, 1.38%, 26/07/2027	183	0.04
100,000	EUR	Terna - Rete Elettrica Nazionale, 1.00%, 11/10/2028	87	0.02
300,000	EUR	Terna - Rete Elettrica Nazionale, 3.63%, 21/04/2029	292	0.06
200,000	EUR	Terna - Rete Elettrica Nazionale, 0.38%, 23/06/2029	163	0.03
125,000	EUR	Terna - Rete Elettrica Nazionale, 0.38%, 25/09/2030	97	0.02
100,000	EUR	Terna - Rete Elettrica Nazionale, 0.75%, 24/07/2032	75	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
100,000	EUR	Terna - Rete Elettrica Nazionale, 3.88%, 24/07/2033	96	0.02
100,000	EUR	UniCredit SpA, 0.50%, 09/04/2025	94	0.02
300,000	EUR	UniCredit SpA, 0.33%, 19/01/2026	274	0.05
150,000	EUR	UniCredit SpA, 2.13%, 24/10/2026	141	0.03
400,000	EUR	UniCredit SpA, 0.85%, 19/01/2031	301	0.06
100,000	EUR	UniCredit SpA, 1.63%, 18/01/2032	77	0.02
205,000	EUR	UniCredit SpA, FRN, 1.25%, 16/06/2026	194	0.04
250,000	EUR	UniCredit SpA, FRN, 2.20%, 22/07/2027	231	0.05
200,000	EUR	UniCredit SpA, FRN, 5.85%, 15/11/2027	204	0.04
400,000	EUR	UniCredit SpA, FRN, 0.93%, 18/01/2028	354	0.07
300,000	EUR	UniCredit SpA, FRN, 4.80%, 17/01/2029	299	0.06
150,000	EUR	UniCredit SpA, FRN, 4.45%, 16/02/2029	145	0.03
250,000	EUR	UniCredit SpA, FRN, 0.80%, 05/07/2029	209	0.04
		Total Italy	20,335	4.13
Japan (31 March 2023: 1.61%)				
200,000	EUR	Asahi Group Holdings Ltd., 0.16%, 23/10/2024	192	0.04
200,000	EUR	Asahi Group Holdings Ltd., 0.34%, 19/04/2027	176	0.03
100,000	EUR	Asahi Group Holdings Ltd., 0.54%, 23/10/2028	84	0.02
100,000	EUR	East Japan Railway Co., 2.61%, 08/09/2025	98	0.02
100,000	EUR	East Japan Railway Co., 3.25%, 08/09/2030	95	0.02
200,000	EUR	East Japan Railway Co., 3.98%, 05/09/2032	198	0.04
100,000	EUR	East Japan Railway Co., 1.85%, 13/04/2033	82	0.02
200,000	EUR	East Japan Railway Co., 0.77%, 15/09/2034	141	0.03
200,000	EUR	East Japan Railway Co., 1.10%, 15/09/2039	125	0.02
100,000	EUR	East Japan Railway Co., 4.11%, 22/02/2043	93	0.02
100,000	EUR	East Japan Railway Co., 4.39%, 05/09/2043	96	0.02
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., 0.85%, 19/07/2029	169	0.03
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., 3.56%, 15/06/2032	189	0.04
100,000	EUR	Mizuho Financial Group, Inc., 0.96%, 16/10/2024	97	0.02
100,000	EUR	Mizuho Financial Group, Inc., 0.21%, 07/10/2025	93	0.02
150,000	EUR	Mizuho Financial Group, Inc., 0.18%, 13/04/2026	136	0.03
200,000	EUR	Mizuho Financial Group, Inc., 1.63%, 08/04/2027	183	0.04
150,000	EUR	Mizuho Financial Group, Inc., 3.49%, 05/09/2027	145	0.03
100,000	EUR	Mizuho Financial Group, Inc., 1.60%, 10/04/2028	89	0.02
300,000	EUR	Mizuho Financial Group, Inc., 4.16%, 20/05/2028	295	0.06
100,000	EUR	Mizuho Financial Group, Inc., 0.40%, 06/09/2029	79	0.01
100,000	EUR	Mizuho Financial Group, Inc., 0.80%, 15/04/2030	79	0.01
100,000	EUR	Mizuho Financial Group, Inc., 4.61%, 28/08/2030	99	0.02
125,000	EUR	Mizuho Financial Group, Inc., 0.69%, 07/10/2030	97	0.02
200,000	EUR	Mizuho Financial Group, Inc., 2.10%, 08/04/2032	166	0.03
150,000	EUR	Mizuho Financial Group, Inc., 4.03%, 05/09/2032	144	0.03
100,000	EUR	Mizuho Financial Group, Inc., 0.84%, 12/04/2033	73	0.01
200,000	EUR	Mizuho Financial Group, Inc., 4.42%, 20/05/2033	194	0.04
200,000	EUR	Mizuho Financial Group, Inc., FRN, 0.47%, 06/09/2029	163	0.03
200,000	EUR	Nissan Motor Co. Ltd., 2.65%, 17/03/2026	191	0.04
200,000	EUR	Nissan Motor Co. Ltd., 3.20%, 17/09/2028	181	0.04
300,000	EUR	NTT Finance Corp., 0.01%, 03/03/2025	284	0.06
100,000	EUR	NTT Finance Corp., 0.08%, 13/12/2025	92	0.02
150,000	EUR	NTT Finance Corp., 0.40%, 13/12/2028	125	0.02
350,000	EUR	NTT Finance Corp., 0.34%, 03/03/2030	280	0.06
300,000	EUR	ORIX Corp., 1.92%, 20/04/2026	284	0.06
200,000	EUR	ORIX Corp., 4.48%, 01/06/2028	201	0.04
100,000	EUR	Sumitomo Mitsui Financial Group, Inc., 0.93%, 11/10/2024	97	0.02
150,000	EUR	Sumitomo Mitsui Financial Group, Inc., 1.55%, 15/06/2026	140	0.03
100,000	EUR	Sumitomo Mitsui Financial Group, Inc., 1.41%, 14/06/2027	90	0.02
150,000	EUR	Sumitomo Mitsui Financial Group, Inc., 0.30%, 28/10/2027	129	0.03
250,000	EUR	Sumitomo Mitsui Financial Group, Inc., 0.63%, 23/10/2029	201	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Japan (continued)				
100,000	EUR	Sumitomo Mitsui Financial Group, Inc., 4.49%, 12/06/2030	99	0.02
300,000	EUR	Takeda Pharmaceutical Co. Ltd., 2.25%, 21/11/2026	284	0.06
200,000	EUR	Takeda Pharmaceutical Co. Ltd., 0.75%, 09/07/2027	178	0.03
100,000	EUR	Takeda Pharmaceutical Co. Ltd., 1.00%, 09/07/2029	84	0.02
400,000	EUR	Takeda Pharmaceutical Co. Ltd., 3.00%, 21/11/2030	371	0.07
200,000	EUR	Takeda Pharmaceutical Co. Ltd., 1.38%, 09/07/2032	159	0.03
275,000	EUR	Takeda Pharmaceutical Co. Ltd., 2.00%, 09/07/2040	194	0.04
		Total Japan	7,534	1.52
Jersey (31 March 2023: 0.28%)				
250,000	EUR	Aptiv plc, 1.50%, 10/03/2025	240	0.05
100,000	EUR	Aptiv plc, 1.60%, 15/09/2028	88	0.02
250,000	EUR	Heathrow Funding Ltd., 1.50%, 12/10/2025	237	0.05
100,000	EUR	Heathrow Funding Ltd., 1.50%, 11/02/2030	85	0.02
100,000	EUR	Heathrow Funding Ltd., 1.13%, 08/10/2030	80	0.01
100,000	EUR	Heathrow Funding Ltd., 1.88%, 12/07/2032	81	0.01
300,000	EUR	Heathrow Funding Ltd., 1.88%, 14/03/2034	234	0.05
		Total Jersey	1,045	0.21
Liechtenstein (31 March 2023: 0.05%)				
100,000	EUR	Swiss Life Finance I Ltd., 3.25%, 31/08/2029	94	0.02
200,000	EUR	Swiss Life Finance I Ltd., 0.50%, 15/09/2031	149	0.03
		Total Liechtenstein	243	0.05
Luxembourg (31 March 2023: 4.78%)				
200,000	EUR	Acef Holding SCA, REIT, 0.75%, 14/06/2028	163	0.03
200,000	EUR	Acef Holding SCA, REIT, 1.25%, 26/04/2030	150	0.03
300,000	EUR	ArcelorMittal SA, 1.75%, 19/11/2025	284	0.06
100,000	EUR	ArcelorMittal SA, 4.88%, 26/09/2026	101	0.02
300,000	EUR	Aroundtown SA, REIT, 0.38%, 15/04/2027	228	0.05
100,000	EUR	Aroundtown SA, REIT, 1.63%, 31/01/2028	76	0.01
200,000	EUR	Aroundtown SA, REIT, 1.45%, 09/07/2028	145	0.03
100,000	EUR	Aroundtown SA, REIT, FRN, 2.88%, 12/01/2025 ¹	38	0.01
200,000	EUR	Aroundtown SA, REIT, FRN, 1.63%, 15/04/2026 ¹	67	0.01
200,000	EUR	Becton Dickinson Euro Finance Sarl, 1.21%, 04/06/2026	186	0.04
125,000	EUR	Becton Dickinson Euro Finance Sarl, 0.33%, 13/08/2028	105	0.02
400,000	EUR	Becton Dickinson Euro Finance Sarl, 3.55%, 13/09/2029	388	0.08
200,000	EUR	Becton Dickinson Euro Finance Sarl, 1.21%, 12/02/2036	138	0.03
100,000	EUR	Becton Dickinson Euro Finance Sarl, 1.34%, 13/08/2041	59	0.01
250,000	EUR	CK Hutchison Group Telecom Finance SA, 0.75%, 17/04/2026	229	0.05
200,000	EUR	CK Hutchison Group Telecom Finance SA, 1.13%, 17/10/2028	172	0.03
300,000	EUR	CK Hutchison Group Telecom Finance SA, 1.50%, 17/10/2031	233	0.05
100,000	EUR	CNH Industrial Finance Europe SA, 1.75%, 12/09/2025	96	0.02
150,000	EUR	CNH Industrial Finance Europe SA, 1.88%, 19/01/2026	143	0.03
300,000	EUR	CNH Industrial Finance Europe SA, 1.75%, 25/03/2027	278	0.06
200,000	EUR	CNH Industrial Finance Europe SA, 1.63%, 03/07/2029	173	0.03
100,000	EUR	CPI Property Group SA, REIT, 2.75%, 12/05/2026	84	0.02
100,000	EUR	CPI Property Group SA, REIT, 1.63%, 23/04/2027	75	0.01
150,000	EUR	CPI Property Group SA, REIT, 1.75%, 14/01/2030	94	0.02
200,000	EUR	CPI Property Group SA, REIT, 1.50%, 27/01/2031	111	0.02
125,000	EUR	Cromwell Ereit Lux Finco Sarl, REIT, 2.13%, 19/11/2025	110	0.02
400,000	EUR	DH Europe Finance II Sarl, 0.20%, 18/03/2026	366	0.07
100,000	EUR	DH Europe Finance II Sarl, 0.45%, 18/03/2028	86	0.02
300,000	EUR	DH Europe Finance II Sarl, 0.75%, 18/09/2031	235	0.05
405,000	EUR	DH Europe Finance II Sarl, 1.35%, 18/09/2039	269	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Luxembourg (continued)				
100,000	EUR	DH Europe Finance II Sarl, 1.80%, 18/09/2049	61	0.01
200,000	EUR	DH Europe Finance Sarl, 1.20%, 30/06/2027	182	0.04
300,000	EUR	Eurofins Scientific SE, 4.00%, 06/07/2029	289	0.06
200,000	EUR	Eurofins Scientific SE, 4.75%, 06/09/2030	198	0.04
200,000	EUR	Eurofins Scientific SE, 0.88%, 19/05/2031	149	0.03
200,000	EUR	GELF Bond Issuer I SA, REIT, 1.13%, 18/07/2029	163	0.03
300,000	EUR	Grand City Properties SA, REIT, 1.38%, 03/08/2026	262	0.05
100,000	EUR	Grand City Properties SA, REIT, 1.50%, 22/02/2027	85	0.02
200,000	EUR	Grand City Properties SA, REIT, 0.13%, 11/01/2028	153	0.03
100,000	EUR	Grand City Properties SA, REIT, FRN, 1.50%, 11/03/2026 ¹	47	0.01
100,000	EUR	Heidelberg Materials Finance Luxembourg SA, 2.50%, 09/10/2024	98	0.02
200,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.63%, 07/04/2026	188	0.04
100,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.50%, 14/06/2027	92	0.02
250,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.13%, 01/12/2027	222	0.04
100,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.75%, 24/04/2028	90	0.02
100,000	EUR	Helvetia Europe SA, FRN, 2.75%, 30/09/2041	80	0.02
100,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	89	0.02
150,000	EUR	Highland Holdings Sarl, 0.93%, 15/12/2031	115	0.02
300,000	EUR	Holcim Finance Luxembourg SA, 2.38%, 09/04/2025	292	0.06
200,000	EUR	Holcim Finance Luxembourg SA, 0.50%, 29/11/2026	179	0.04
200,000	EUR	Holcim Finance Luxembourg SA, 0.13%, 19/07/2027	174	0.03
300,000	EUR	Holcim Finance Luxembourg SA, 2.25%, 26/05/2028	277	0.06
150,000	EUR	Holcim Finance Luxembourg SA, 1.75%, 29/08/2029	131	0.03
250,000	EUR	Holcim Finance Luxembourg SA, 0.50%, 03/09/2030	191	0.04
100,000	EUR	Holcim Finance Luxembourg SA, 0.50%, 23/04/2031	75	0.01
100,000	EUR	Holcim Finance Luxembourg SA, 0.63%, 19/01/2033	71	0.01
100,000	EUR	John Deere Bank SA, 2.50%, 14/09/2026	96	0.02
150,000	EUR	John Deere Cash Management SARL, 1.85%, 02/04/2028	139	0.03
200,000	EUR	John Deere Cash Management SARL, 2.20%, 02/04/2032	177	0.04
100,000	EUR	John Deere Cash Management SARL, 1.65%, 13/06/2039	72	0.01
150,000	EUR	Medtronic Global Holdings SCA, 0.25%, 02/07/2025	141	0.03
100,000	EUR	Medtronic Global Holdings SCA, 2.63%, 15/10/2025	97	0.02
300,000	EUR	Medtronic Global Holdings SCA, 1.13%, 07/03/2027	273	0.05
200,000	EUR	Medtronic Global Holdings SCA, 0.38%, 15/10/2028	168	0.03
450,000	EUR	Medtronic Global Holdings SCA, 3.00%, 15/10/2028	432	0.09
100,000	EUR	Medtronic Global Holdings SCA, 1.63%, 07/03/2031	85	0.02
350,000	EUR	Medtronic Global Holdings SCA, 1.00%, 02/07/2031	282	0.06
150,000	EUR	Medtronic Global Holdings SCA, 3.13%, 15/10/2031	141	0.03
200,000	EUR	Medtronic Global Holdings SCA, 0.75%, 15/10/2032	151	0.03
300,000	EUR	Medtronic Global Holdings SCA, 3.38%, 15/10/2034	278	0.06
300,000	EUR	Medtronic Global Holdings SCA, 2.25%, 07/03/2039	228	0.05
100,000	EUR	Medtronic Global Holdings SCA, 1.50%, 02/07/2039	67	0.01
275,000	EUR	Medtronic Global Holdings SCA, 1.38%, 15/10/2040	174	0.03
150,000	EUR	Medtronic Global Holdings SCA, 1.75%, 02/07/2049	88	0.02
225,000	EUR	Medtronic Global Holdings SCA, 1.63%, 15/10/2050	126	0.03
100,000	EUR	Mohawk Capital Finance SA, 1.75%, 12/06/2027	92	0.02
250,000	EUR	Nestle Finance International Ltd., 1.13%, 01/04/2026	236	0.05
325,000	EUR	Nestle Finance International Ltd., 0.00%, 14/06/2026	295	0.06
75,000	EUR	Nestle Finance International Ltd., 0.88%, 29/03/2027	69	0.01
225,000	EUR	Nestle Finance International Ltd., 0.13%, 12/11/2027	198	0.04
100,000	EUR	Nestle Finance International Ltd., 3.00%, 15/03/2028	98	0.02
275,000	EUR	Nestle Finance International Ltd., 0.25%, 14/06/2029	230	0.05
100,000	EUR	Nestle Finance International Ltd., 1.25%, 02/11/2029	88	0.02
225,000	EUR	Nestle Finance International Ltd., 1.50%, 01/04/2030	198	0.04
100,000	EUR	Nestle Finance International Ltd., 3.25%, 15/01/2031	97	0.02
200,000	EUR	Nestle Finance International Ltd., 1.25%, 29/03/2031	169	0.03
225,000	EUR	Nestle Finance International Ltd., 0.38%, 12/05/2032	173	0.03
150,000	EUR	Nestle Finance International Ltd., 0.00%, 03/03/2033	107	0.02
100,000	EUR	Nestle Finance International Ltd., 3.75%, 13/03/2033	100	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Luxembourg (continued)				
75,000	EUR	Nestle Finance International Ltd., 0.63%, 14/02/2034	56	0.01
100,000	EUR	Nestle Finance International Ltd., 3.38%, 15/11/2034	96	0.02
175,000	EUR	Nestle Finance International Ltd., 1.50%, 29/03/2035	137	0.03
100,000	EUR	Nestle Finance International Ltd., 1.75%, 02/11/2037	77	0.02
100,000	EUR	Nestle Finance International Ltd., 0.38%, 03/12/2040	58	0.01
175,000	EUR	Nestle Finance International Ltd., 0.88%, 14/06/2041	109	0.02
150,000	EUR	Novartis Finance SA, 1.63%, 09/11/2026	141	0.03
100,000	EUR	Novartis Finance SA, 1.13%, 30/09/2027	91	0.02
350,000	EUR	Novartis Finance SA, 0.00%, 23/09/2028	294	0.06
250,000	EUR	Novartis Finance SA, 1.38%, 14/08/2030	218	0.04
100,000	EUR	Novartis Finance SA, 1.70%, 14/08/2038	77	0.02
200,000	EUR	Repsol Europe Finance Sarl, 0.38%, 06/07/2029	164	0.03
200,000	EUR	Repsol Europe Finance Sarl, 0.88%, 06/07/2033	147	0.03
100,000	EUR	Segro Capital Sarl, REIT, 1.25%, 23/03/2026	92	0.02
300,000	EUR	Segro Capital Sarl, REIT, 1.88%, 23/03/2030	254	0.05
100,000	EUR	Segro Capital Sarl, REIT, 0.50%, 22/09/2031	72	0.01
150,000	EUR	SES SA, 1.63%, 22/03/2026	141	0.03
250,000	EUR	SES SA, 2.00%, 02/07/2028	222	0.04
100,000	EUR	SES SA, 3.50%, 14/01/2029	93	0.02
200,000	EUR	Simon International Finance SCA, REIT, 1.13%, 19/03/2033	143	0.03
200,000	EUR	Swiss Re Finance Luxembourg SA, FRN, 2.53%, 30/04/2050	169	0.03
300,000	EUR	Traton Finance Luxembourg SA, 0.13%, 24/03/2025	281	0.06
300,000	EUR	Traton Finance Luxembourg SA, 4.00%, 16/09/2025	297	0.06
100,000	EUR	Traton Finance Luxembourg SA, 4.13%, 22/11/2025	99	0.02
200,000	EUR	Traton Finance Luxembourg SA, 4.25%, 16/05/2028	197	0.04
200,000	EUR	Traton Finance Luxembourg SA, 0.75%, 24/03/2029	164	0.03
200,000	EUR	Traton Finance Luxembourg SA, 1.25%, 24/03/2033	145	0.03
200,000	EUR	Tyco Electronics Group SA, 0.00%, 14/02/2025	189	0.04
100,000	EUR	Tyco Electronics Group SA, 0.00%, 16/02/2029	82	0.02
200,000	EUR	Whirlpool Finance Luxembourg Sarl, 1.25%, 02/11/2026	183	0.04
150,000	EUR	Whirlpool Finance Luxembourg Sarl, 1.10%, 09/11/2027	133	0.03
		Total Luxembourg	18,821	3.81
Mexico (31 March 2023: 0.04%)				
100,000	EUR	America Movil SAB de CV, 0.75%, 26/06/2027	89	0.02
100,000	EUR	America Movil SAB de CV, 2.13%, 10/03/2028	93	0.02
		Total Mexico	182	0.04
Netherlands (31 March 2023: 16.88%)				
200,000	EUR	ABB Finance BV, 0.00%, 19/01/2030	156	0.03
300,000	EUR	ABB Finance BV, 3.38%, 16/01/2031	288	0.06
300,000	EUR	ABN AMRO Bank NV, 1.00%, 16/04/2025	287	0.06
400,000	EUR	ABN AMRO Bank NV, 3.75%, 20/04/2025	398	0.08
200,000	EUR	ABN AMRO Bank NV, 0.88%, 22/04/2025	191	0.04
200,000	EUR	ABN AMRO Bank NV, 1.25%, 28/05/2025	191	0.04
200,000	EUR	ABN AMRO Bank NV, 3.63%, 10/01/2026	198	0.04
200,000	EUR	ABN AMRO Bank NV, 0.50%, 15/04/2026	184	0.04
200,000	EUR	ABN AMRO Bank NV, 3.88%, 21/12/2026	199	0.04
300,000	EUR	ABN AMRO Bank NV, 0.60%, 15/01/2027	266	0.05
200,000	EUR	ABN AMRO Bank NV, 2.38%, 01/06/2027	187	0.04
100,000	EUR	ABN AMRO Bank NV, 4.00%, 16/01/2028	98	0.02
200,000	EUR	ABN AMRO Bank NV, 4.38%, 20/10/2028	199	0.04
300,000	EUR	ABN AMRO Bank NV, 0.50%, 23/09/2029	238	0.05
300,000	EUR	ABN AMRO Bank NV, 4.25%, 21/02/2030	294	0.06
200,000	EUR	ABN AMRO Bank NV, 3.00%, 01/06/2032	181	0.04
100,000	EUR	ABN AMRO Bank NV, 1.00%, 02/06/2033	75	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	ABN AMRO Bank NV, 1.25%, 20/01/2034	148	0.03
200,000	EUR	ABN AMRO Bank NV, 4.50%, 21/11/2034	196	0.04
200,000	EUR	ABN AMRO Bank NV, FRN, 5.13%, 22/02/2033	195	0.04
100,000	EUR	ABN AMRO Bank NV, FRN, 5.50%, 21/09/2033	99	0.02
100,000	EUR	Achmea BV, 3.63%, 29/11/2025	99	0.02
150,000	EUR	Achmea BV, 1.50%, 26/05/2027	138	0.03
150,000	EUR	Achmea BV, FRN, 4.25%, 04/02/2025 ¹	146	0.03
100,000	EUR	Achmea BV, FRN, 6.75%, 26/12/2043	99	0.02
150,000	EUR	Adecco International Financial Services BV, 1.00%, 02/12/2024	145	0.03
200,000	EUR	Adecco International Financial Services BV, 0.13%, 21/09/2028	166	0.03
100,000	EUR	Adecco International Financial Services BV, 0.50%, 21/09/2031	74	0.01
250,000	EUR	Adecco International Financial Services BV, FRN, 1.00%, 21/03/2082	199	0.04
300,000	EUR	AGCO International Holdings BV, 0.80%, 06/10/2028	248	0.05
100,000	EUR	Akelius Residential Property Financing BV, REIT, 1.00%, 17/01/2028	82	0.02
125,000	EUR	Akelius Residential Property Financing BV, REIT, 1.13%, 11/01/2029	99	0.02
300,000	EUR	Akelius Residential Property Financing BV, REIT, 0.75%, 22/02/2030	219	0.04
200,000	EUR	Akzo Nobel NV, 1.75%, 07/11/2024	195	0.04
100,000	EUR	Akzo Nobel NV, 1.50%, 28/03/2028	90	0.02
150,000	EUR	Akzo Nobel NV, 1.63%, 14/04/2030	127	0.02
100,000	EUR	Akzo Nobel NV, 2.00%, 28/03/2032	83	0.02
150,000	EUR	Akzo Nobel NV, 4.00%, 24/05/2033	144	0.03
100,000	EUR	Alcon Finance BV, 2.38%, 31/05/2028	93	0.02
200,000	EUR	Allianz Finance II BV, 0.88%, 15/01/2026	188	0.04
300,000	EUR	Allianz Finance II BV, 0.00%, 22/11/2026	268	0.05
200,000	EUR	Allianz Finance II BV, 3.00%, 13/03/2028	195	0.04
200,000	EUR	Allianz Finance II BV, 1.50%, 15/01/2030	175	0.03
100,000	EUR	Allianz Finance II BV, 0.50%, 14/01/2031	79	0.02
100,000	EUR	Allianz Finance II BV, 1.38%, 21/04/2031	85	0.02
100,000	EUR	Allianz Finance II BV, 0.50%, 22/11/2033	72	0.01
300,000	EUR	American Medical Systems Europe BV, 0.75%, 08/03/2025	286	0.06
200,000	EUR	American Medical Systems Europe BV, 1.38%, 08/03/2028	179	0.04
200,000	EUR	American Medical Systems Europe BV, 1.88%, 08/03/2034	158	0.03
300,000	EUR	Arcadis NV, 4.88%, 28/02/2028	297	0.06
300,000	EUR	ASML Holding NV, 3.50%, 06/12/2025	298	0.06
350,000	EUR	ASML Holding NV, 1.38%, 07/07/2026	329	0.07
100,000	EUR	ASML Holding NV, 1.63%, 28/05/2027	93	0.02
200,000	EUR	ASML Holding NV, 0.63%, 07/05/2029	170	0.03
125,000	EUR	ASML Holding NV, 0.25%, 25/02/2030	101	0.02
100,000	EUR	ASML Holding NV, 2.25%, 17/05/2032	90	0.02
200,000	EUR	ASR Nederland NV, FRN, 7.00%, 07/12/2043	205	0.04
250,000	EUR	ASR Nederland NV, FRN, 5.13%, 29/09/2045	246	0.05
100,000	EUR	ASR Nederland NV, FRN, 3.38%, 02/05/2049	87	0.02
100,000	EUR	Athora Netherlands NV, FRN, 2.25%, 15/07/2031	84	0.02
150,000	EUR	Athora Netherlands NV, FRN, 5.38%, 31/08/2032	139	0.03
100,000	EUR	BASF Finance Europe NV, 0.75%, 10/11/2026	92	0.02
100,000	EUR	Bayer Capital Corp. BV, 1.50%, 26/06/2026	93	0.02
300,000	EUR	Bayer Capital Corp. BV, 2.13%, 15/12/2029	264	0.05
250,000	EUR	BMW Finance NV, 1.00%, 14/11/2024	242	0.05
50,000	EUR	BMW Finance NV, 1.00%, 21/01/2025	48	0.01
325,000	EUR	BMW Finance NV, 0.50%, 22/02/2025	310	0.06
300,000	EUR	BMW Finance NV, 3.50%, 06/04/2025	297	0.06
100,000	EUR	BMW Finance NV, 1.00%, 29/08/2025	95	0.02
250,000	EUR	BMW Finance NV, 0.00%, 11/01/2026	230	0.05
400,000	EUR	BMW Finance NV, 1.13%, 22/05/2026	374	0.08
150,000	EUR	BMW Finance NV, 0.75%, 13/07/2026	139	0.03
150,000	EUR	BMW Finance NV, 0.38%, 14/01/2027	135	0.03
150,000	EUR	BMW Finance NV, 0.38%, 24/09/2027	132	0.03
200,000	EUR	BMW Finance NV, 1.13%, 10/01/2028	180	0.04
200,000	EUR	BMW Finance NV, 1.00%, 22/05/2028	176	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
250,000	EUR	BMW Finance NV, 1.50%, 06/02/2029	222	0.04
200,000	EUR	BMW Finance NV, 3.25%, 22/07/2030	192	0.04
100,000	EUR	BMW Finance NV, 0.88%, 14/01/2032	80	0.02
100,000	EUR	BMW Finance NV, 0.20%, 11/01/2033	72	0.01
300,000	EUR	BMW Finance NV, 3.63%, 22/05/2035	283	0.06
200,000	EUR	BP Capital Markets BV, 4.32%, 12/05/2035	194	0.04
200,000	EUR	BP Capital Markets BV, 0.93%, 04/12/2040	113	0.02
200,000	EUR	BP Capital Markets BV, 1.47%, 21/09/2041	121	0.02
200,000	EUR	Brenntag Finance BV, 1.13%, 27/09/2025	189	0.04
100,000	EUR	Brenntag Finance BV, 0.50%, 06/10/2029	79	0.02
100,000	EUR	Coca-Cola HBC Finance BV, 1.88%, 11/11/2024	98	0.02
300,000	EUR	Coca-Cola HBC Finance BV, 2.75%, 23/09/2025	293	0.06
150,000	EUR	Coca-Cola HBC Finance BV, 1.00%, 14/05/2027	135	0.03
200,000	EUR	Coca-Cola HBC Finance BV, 0.63%, 21/11/2029	163	0.03
100,000	EUR	Coca-Cola HBC Finance BV, 1.63%, 14/05/2031	84	0.02
300,000	EUR	Coloplast Finance BV, 2.25%, 19/05/2027	282	0.06
300,000	EUR	Coloplast Finance BV, 2.75%, 19/05/2030	275	0.05
100,000	EUR	Compass Group Finance Netherlands BV, 1.50%, 05/09/2028	90	0.02
100,000	EUR	Compass Group Finance Netherlands BV, 3.00%, 08/03/2030	94	0.02
350,000	EUR	Cooperatieve Rabobank UA, 4.13%, 14/07/2025	352	0.07
360,000	EUR	Cooperatieve Rabobank UA, 1.25%, 23/03/2026	340	0.07
200,000	EUR	Cooperatieve Rabobank UA, 0.25%, 30/10/2026	180	0.04
400,000	EUR	Cooperatieve Rabobank UA, 1.38%, 03/02/2027	371	0.07
300,000	EUR	Cooperatieve Rabobank UA, 4.00%, 10/01/2030	293	0.06
300,000	EUR	Cooperatieve Rabobank UA, 1.13%, 07/05/2031	241	0.05
200,000	EUR	Cooperatieve Rabobank UA, 0.63%, 25/02/2033	147	0.03
200,000	EUR	Cooperatieve Rabobank UA, FRN, 0.38%, 01/12/2027	177	0.04
200,000	EUR	Cooperatieve Rabobank UA, FRN, 4.63%, 27/01/2028	201	0.04
200,000	EUR	Cooperatieve Rabobank UA, FRN, 0.88%, 05/05/2028	177	0.04
200,000	EUR	Cooperatieve Rabobank UA, FRN, 4.23%, 25/04/2029	197	0.04
200,000	EUR	Cooperatieve Rabobank UA, FRN, 3.88%, 30/11/2032	190	0.04
100,000	EUR	CRH Funding BV, 1.63%, 05/05/2030	85	0.02
100,000	EUR	CTP NV, REIT, 0.50%, 21/06/2025	91	0.02
300,000	EUR	CTP NV, REIT, 0.88%, 20/01/2026	267	0.05
200,000	EUR	CTP NV, REIT, 0.63%, 27/09/2026	170	0.03
200,000	EUR	CTP NV, REIT, 1.25%, 21/06/2029	150	0.03
100,000	EUR	CTP NV, REIT, 1.50%, 27/09/2031	71	0.01
100,000	EUR	Daimler Truck International Finance BV, 1.25%, 06/04/2025	96	0.02
400,000	EUR	Daimler Truck International Finance BV, 1.63%, 06/04/2027	367	0.07
300,000	EUR	Daimler Truck International Finance BV, 3.88%, 19/06/2029	293	0.06
100,000	EUR	de Volksbank NV, 4.63%, 23/11/2027	99	0.02
100,000	EUR	de Volksbank NV, 0.38%, 03/03/2028	83	0.02
200,000	EUR	de Volksbank NV, 4.88%, 07/03/2030	198	0.04
100,000	EUR	de Volksbank NV, FRN, 2.38%, 04/05/2027	94	0.02
100,000	EUR	de Volksbank NV, FRN, 1.75%, 22/10/2030	92	0.02
100,000	EUR	Deutsche Telekom International Finance BV, 0.63%, 13/12/2024	97	0.02
100,000	EUR	Deutsche Telekom International Finance BV, 1.38%, 01/12/2025	96	0.02
200,000	EUR	Deutsche Telekom International Finance BV, 1.13%, 22/05/2026	188	0.04
200,000	EUR	Deutsche Telekom International Finance BV, 1.38%, 30/01/2027	185	0.04
150,000	EUR	Deutsche Telekom International Finance BV, 3.25%, 17/01/2028	148	0.03
400,000	EUR	Deutsche Telekom International Finance BV, 1.50%, 03/04/2028	364	0.07
300,000	EUR	Deutsche Telekom International Finance BV, 2.00%, 01/12/2029	273	0.05
100,000	EUR	Deutsche Telekom International Finance BV, 4.50%, 28/10/2030	104	0.02
100,000	EUR	Deutsche Telekom International Finance BV, 7.50%, 24/01/2033	127	0.02
200,000	EUR	Diageo Capital BV, 0.13%, 28/09/2028	168	0.03
100,000	EUR	Diageo Capital BV, 1.50%, 08/06/2029	88	0.02
200,000	EUR	Diageo Capital BV, 1.88%, 08/06/2034	163	0.03
300,000	EUR	Digital Dutch Finco BV, REIT, 0.63%, 15/07/2025	278	0.06
200,000	EUR	Digital Dutch Finco BV, REIT, 1.50%, 15/03/2030	161	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Digital Dutch Finco BV, REIT, 1.25%, 01/02/2031	153	0.03
100,000	EUR	Digital Dutch Finco BV, REIT, 1.00%, 15/01/2032	72	0.01
100,000	EUR	Digital Intrepid Holding BV, REIT, 0.63%, 15/07/2031	71	0.01
150,000	EUR	Digital Intrepid Holding BV, REIT, 1.38%, 18/07/2032	110	0.02
100,000	EUR	DSM BV, 1.00%, 09/04/2025	96	0.02
100,000	EUR	DSM BV, 0.75%, 28/09/2026	92	0.02
100,000	EUR	DSM BV, 0.25%, 23/06/2028	85	0.02
100,000	EUR	DSM BV, 0.63%, 23/06/2032	75	0.01
200,000	EUR	DSV Finance BV, 1.38%, 16/03/2030	171	0.03
100,000	EUR	DSV Finance BV, 0.50%, 03/03/2031	78	0.01
150,000	EUR	DSV Finance BV, 0.88%, 17/09/2036	99	0.02
225,000	EUR	E.ON International Finance BV, 1.00%, 13/04/2025	215	0.04
20,000	EUR	E.ON International Finance BV, 1.63%, 30/05/2026	19	–
175,000	EUR	E.ON International Finance BV, 1.25%, 19/10/2027	158	0.03
280,000	EUR	E.ON International Finance BV, 1.50%, 31/07/2029	247	0.05
100,000	EUR	E.ON International Finance BV, 5.75%, 14/02/2033	111	0.02
550,000	EUR	easyJet FinCo. BV, 1.88%, 03/03/2028	482	0.10
200,000	EUR	Enel Finance International NV, 1.97%, 27/01/2025	195	0.04
150,000	EUR	Enel Finance International NV, 1.50%, 21/07/2025	143	0.03
100,000	EUR	Enel Finance International NV, 0.25%, 17/11/2025	92	0.02
325,000	EUR	Enel Finance International NV, 0.00%, 28/05/2026	292	0.06
300,000	EUR	Enel Finance International NV, 1.38%, 01/06/2026	281	0.06
200,000	EUR	Enel Finance International NV, 1.13%, 16/09/2026	185	0.04
350,000	EUR	Enel Finance International NV, 0.00%, 17/06/2027	301	0.06
200,000	EUR	Enel Finance International NV, 0.38%, 17/06/2027	175	0.03
300,000	EUR	Enel Finance International NV, 3.88%, 09/03/2029	296	0.06
300,000	EUR	Enel Finance International NV, 0.38%, 28/05/2029	244	0.05
350,000	EUR	Enel Finance International NV, 0.50%, 17/06/2030	273	0.05
100,000	EUR	Enel Finance International NV, 0.88%, 17/01/2031	78	0.01
100,000	EUR	Enel Finance International NV, 4.00%, 20/02/2031	97	0.02
175,000	EUR	Enel Finance International NV, 0.88%, 28/09/2034	120	0.02
200,000	EUR	Enel Finance International NV, 1.13%, 17/10/2034	140	0.03
125,000	EUR	Enel Finance International NV, 1.25%, 17/01/2035	89	0.02
250,000	EUR	Enel Finance International NV, 0.88%, 17/06/2036	160	0.03
125,000	EUR	Enel Finance International NV, 4.50%, 20/02/2043	114	0.02
100,000	EUR	Essity Capital BV, 3.00%, 21/09/2026	97	0.02
250,000	EUR	Essity Capital BV, 0.25%, 15/09/2029	201	0.04
200,000	EUR	Euronext NV, 0.13%, 17/05/2026	181	0.04
200,000	EUR	Euronext NV, 1.13%, 12/06/2029	173	0.03
200,000	EUR	Euronext NV, 0.75%, 17/05/2031	157	0.03
200,000	EUR	Euronext NV, 1.50%, 17/05/2041	131	0.03
140,000	EUR	EXOR NV, 2.50%, 08/10/2024	137	0.03
100,000	EUR	EXOR NV, 2.25%, 29/04/2030	88	0.02
100,000	EUR	EXOR NV, 0.88%, 19/01/2031	78	0.01
100,000	EUR	EXOR NV, 1.75%, 14/10/2034	75	0.01
200,000	EUR	Ferrovial SE, 4.38%, 13/09/2030	197	0.04
200,000	EUR	Givaudan Finance Europe BV, 1.63%, 22/04/2032	164	0.03
100,000	EUR	GSK Capital BV, 3.00%, 28/11/2027	97	0.02
150,000	EUR	GSK Capital BV, 3.13%, 28/11/2032	141	0.03
300,000	EUR	H&M Finance BV, 0.25%, 25/08/2029	240	0.05
200,000	EUR	Haleon Netherlands Capital BV, 1.25%, 29/03/2026	187	0.04
150,000	EUR	Haleon Netherlands Capital BV, 1.75%, 29/03/2030	129	0.03
200,000	EUR	Haleon Netherlands Capital BV, 2.13%, 29/03/2034	162	0.03
150,000	EUR	Heineken NV, 1.63%, 30/03/2025	145	0.03
150,000	EUR	Heineken NV, 2.88%, 04/08/2025	148	0.03
200,000	EUR	Heineken NV, 1.00%, 04/05/2026	187	0.04
150,000	EUR	Heineken NV, 1.38%, 29/01/2027	139	0.03
100,000	EUR	Heineken NV, 1.25%, 17/03/2027	92	0.02
300,000	EUR	Heineken NV, 1.50%, 03/10/2029	263	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
150,000	EUR	Heineken NV, 2.25%, 30/03/2030	136	0.03
100,000	EUR	Heineken NV, 3.88%, 23/09/2030	99	0.02
150,000	EUR	Heineken NV, 1.75%, 17/03/2031	129	0.03
200,000	EUR	Heineken NV, 1.25%, 07/05/2033	155	0.03
200,000	EUR	Heineken NV, 4.13%, 23/03/2035	197	0.04
200,000	EUR	Heineken NV, 1.75%, 07/05/2040	141	0.03
100,000	EUR	Iberdrola International BV, 0.38%, 15/09/2025	94	0.02
300,000	EUR	Iberdrola International BV, 1.13%, 21/04/2026	282	0.06
200,000	EUR	Iberdrola International BV, FRN, 3.25%, 12/11/2024 ¹	195	0.04
400,000	EUR	Iberdrola International BV, FRN, 1.87%, 28/01/2026 ¹	362	0.07
200,000	EUR	Iberdrola International BV, FRN, 1.45%, 09/11/2026 ¹	173	0.03
300,000	EUR	Iberdrola International BV, FRN, 2.25%, 28/01/2029 ¹	246	0.05
100,000	EUR	Iberdrola International BV, FRN, 1.83%, 09/08/2029 ¹	78	0.02
100,000	EUR	IMCD NV, 2.13%, 31/03/2027	91	0.02
200,000	EUR	IMCD NV, 4.88%, 18/09/2028	198	0.04
200,000	EUR	ING Bank NV, 4.13%, 02/10/2026	200	0.04
200,000	EUR	ING Groep NV, 2.13%, 10/01/2026	192	0.04
200,000	EUR	ING Groep NV, 1.38%, 11/01/2028	180	0.04
300,000	EUR	ING Groep NV, 2.00%, 20/09/2028	272	0.05
200,000	EUR	ING Groep NV, 2.50%, 15/11/2030	180	0.04
400,000	EUR	ING Groep NV, FRN, 0.13%, 29/11/2025	381	0.08
300,000	EUR	ING Groep NV, FRN, 2.13%, 23/05/2026	289	0.06
500,000	EUR	ING Groep NV, FRN, 1.25%, 16/02/2027	463	0.09
100,000	EUR	ING Groep NV, FRN, 0.38%, 29/09/2028	85	0.02
400,000	EUR	ING Groep NV, FRN, 0.25%, 18/02/2029	330	0.06
200,000	EUR	ING Groep NV, FRN, 4.50%, 23/05/2029	198	0.04
100,000	EUR	ING Groep NV, FRN, 1.63%, 26/09/2029	96	0.02
400,000	EUR	ING Groep NV, FRN, 0.25%, 01/02/2030	316	0.06
100,000	EUR	ING Groep NV, FRN, 2.00%, 22/03/2030	95	0.02
100,000	EUR	ING Groep NV, FRN, 1.00%, 13/11/2030	91	0.02
200,000	EUR	ING Groep NV, FRN, 0.88%, 29/11/2030	160	0.03
300,000	EUR	ING Groep NV, FRN, 1.75%, 16/02/2031	252	0.05
400,000	EUR	ING Groep NV, FRN, 2.13%, 26/05/2031	368	0.07
100,000	EUR	ING Groep NV, FRN, 0.88%, 09/06/2032	85	0.02
200,000	EUR	ING Groep NV, FRN, 1.00%, 16/11/2032	167	0.03
200,000	EUR	ING Groep NV, FRN, 4.13%, 24/08/2033	189	0.04
200,000	EUR	ING Groep NV, FRN, 5.25%, 14/11/2033	206	0.04
400,000	EUR	ING Groep NV, FRN, 4.75%, 23/05/2034	395	0.08
200,000	EUR	ING Groep NV, FRN, 5.00%, 20/02/2035	192	0.04
100,000	EUR	JAB Holdings BV, 1.63%, 30/04/2025	96	0.02
100,000	EUR	JAB Holdings BV, 1.75%, 25/06/2026	94	0.02
100,000	EUR	JAB Holdings BV, 2.50%, 17/04/2027	94	0.02
200,000	EUR	JAB Holdings BV, 1.00%, 20/12/2027	176	0.03
100,000	EUR	JAB Holdings BV, 2.00%, 18/05/2028	91	0.02
200,000	EUR	JAB Holdings BV, 2.50%, 25/06/2029	182	0.04
100,000	EUR	JAB Holdings BV, 1.00%, 14/07/2031	77	0.01
100,000	EUR	JAB Holdings BV, 4.75%, 29/06/2032	99	0.02
100,000	EUR	JAB Holdings BV, 5.00%, 12/06/2033	99	0.02
100,000	EUR	JAB Holdings BV, 3.38%, 17/04/2035	86	0.02
100,000	EUR	JAB Holdings BV, 2.25%, 19/12/2039	67	0.01
100,000	EUR	JDE Peet's NV, 0.24%, 16/01/2025	95	0.02
200,000	EUR	JDE Peet's NV, 0.00%, 16/01/2026	182	0.04
100,000	EUR	JDE Peet's NV, 0.63%, 09/02/2028	86	0.02
200,000	EUR	JDE Peet's NV, 0.50%, 16/01/2029	163	0.03
100,000	EUR	JDE Peet's NV, 1.13%, 16/06/2033	73	0.01
200,000	EUR	Koninklijke Ahold Delhaize NV, 0.25%, 26/06/2025	188	0.04
100,000	EUR	Koninklijke Ahold Delhaize NV, 1.13%, 19/03/2026	94	0.02
200,000	EUR	Koninklijke Ahold Delhaize NV, 1.75%, 02/04/2027	187	0.04
100,000	EUR	Koninklijke Ahold Delhaize NV, 0.38%, 18/03/2030	80	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Koninklijke KPN NV, 0.63%, 09/04/2025	190	0.04
100,000	EUR	Koninklijke KPN NV, 1.13%, 11/09/2028	88	0.02
200,000	EUR	Koninklijke KPN NV, 3.88%, 03/07/2031	194	0.04
100,000	EUR	Koninklijke KPN NV, 0.88%, 14/12/2032	75	0.01
200,000	EUR	Koninklijke KPN NV, 0.88%, 15/11/2033	147	0.03
300,000	EUR	LeasePlan Corp. NV, 2.13%, 06/05/2025	290	0.06
325,000	EUR	LeasePlan Corp. NV, 0.25%, 23/02/2026	294	0.06
350,000	EUR	LeasePlan Corp. NV, 0.25%, 07/09/2026	310	0.06
100,000	EUR	Linde Finance BV, 0.25%, 19/05/2027	88	0.02
150,000	EUR	Linde Finance BV, 1.00%, 20/04/2028	136	0.03
100,000	EUR	Linde Finance BV, 0.55%, 19/05/2032	76	0.01
100,000	EUR	Lseg Netherlands BV, 0.00%, 06/04/2025	94	0.02
100,000	EUR	Lseg Netherlands BV, 0.25%, 06/04/2028	85	0.02
125,000	EUR	Lseg Netherlands BV, 4.23%, 29/09/2030	125	0.02
100,000	EUR	Lseg Netherlands BV, 0.75%, 06/04/2033	73	0.01
100,000	EUR	LYB International Finance II BV, 0.88%, 17/09/2026	90	0.02
100,000	EUR	LYB International Finance II BV, 1.63%, 17/09/2031	80	0.02
150,000	EUR	Madrilena Red de Gas Finance BV, 2.25%, 11/04/2029	128	0.03
150,000	EUR	Mercedes-Benz International Finance BV, 0.85%, 28/02/2025	144	0.03
200,000	EUR	Mercedes-Benz International Finance BV, 2.63%, 07/04/2025	196	0.04
200,000	EUR	Mercedes-Benz International Finance BV, 3.40%, 13/04/2025	198	0.04
250,000	EUR	Mercedes-Benz International Finance BV, 1.00%, 11/11/2025	237	0.05
300,000	EUR	Mercedes-Benz International Finance BV, 1.50%, 09/03/2026	285	0.06
350,000	EUR	Mercedes-Benz International Finance BV, 3.50%, 30/05/2026	347	0.07
300,000	EUR	Mercedes-Benz International Finance BV, 1.38%, 26/06/2026	282	0.06
225,000	EUR	Mercedes-Benz International Finance BV, 2.00%, 22/08/2026	215	0.04
150,000	EUR	Mercedes-Benz International Finance BV, 0.38%, 08/11/2026	136	0.03
225,000	EUR	Mercedes-Benz International Finance BV, 1.50%, 09/02/2027	209	0.04
300,000	EUR	Mercedes-Benz International Finance BV, 0.63%, 06/05/2027	269	0.05
125,000	EUR	Mercedes-Benz International Finance BV, 3.70%, 30/05/2031	123	0.02
400,000	EUR	Mondelez International Holdings Netherlands BV, 0.00%, 22/09/2026	358	0.07
100,000	EUR	Mondelez International Holdings Netherlands BV, 0.25%, 09/09/2029	81	0.02
100,000	EUR	Mondelez International Holdings Netherlands BV, 0.38%, 22/09/2029	81	0.02
100,000	EUR	Mondelez International Holdings Netherlands BV, 0.88%, 01/10/2031	79	0.02
200,000	EUR	Mondelez International Holdings Netherlands BV, 0.63%, 09/09/2032	148	0.03
250,000	EUR	Mondelez International Holdings Netherlands BV, 1.25%, 09/09/2041	153	0.03
100,000	EUR	Nationale-Nederlanden Bank NV (The) Netherlands, 0.50%, 21/09/2028	83	0.02
100,000	EUR	Naturgy Finance BV, 1.38%, 21/01/2025	96	0.02
100,000	EUR	Naturgy Finance BV, 0.88%, 15/05/2025	95	0.02
300,000	EUR	Naturgy Finance BV, 1.25%, 15/01/2026	282	0.06
100,000	EUR	Naturgy Finance BV, 1.25%, 19/04/2026	93	0.02
300,000	EUR	Naturgy Finance BV, 1.38%, 19/01/2027	276	0.06
100,000	EUR	Naturgy Finance BV, 1.50%, 29/01/2028	91	0.02
200,000	EUR	Naturgy Finance BV, 0.75%, 28/11/2029	166	0.03
100,000	EUR	NE Property BV, REIT, 1.75%, 23/11/2024	96	0.02
100,000	EUR	NE Property BV, REIT, 1.88%, 09/10/2026	89	0.02
100,000	EUR	NE Property BV, REIT, 3.38%, 14/07/2027	92	0.02
100,000	EUR	NE Property BV, REIT, 2.00%, 20/01/2030	77	0.01
100,000	EUR	NIBC Bank NV, 0.88%, 08/07/2025	94	0.02
100,000	EUR	NIBC Bank NV, 0.25%, 09/09/2026	87	0.02
100,000	EUR	NIBC Bank NV, 0.88%, 24/06/2027	87	0.02
200,000	EUR	NN Group NV, 1.63%, 01/06/2027	184	0.04
200,000	EUR	NN Group NV, 0.88%, 23/11/2031	157	0.03
200,000	EUR	NN Group NV, FRN, 4.50%, 15/01/2026 ¹	193	0.04
100,000	EUR	NN Group NV, FRN, 5.25%, 01/03/2043	93	0.02
126,000	EUR	NN Group NV, FRN, 6.00%, 03/11/2043	122	0.02
150,000	EUR	NN Group NV, FRN, 4.63%, 13/01/2048	142	0.03
200,000	EUR	Novo Nordisk Finance Netherlands BV, 1.13%, 30/09/2027	182	0.04
200,000	EUR	Novo Nordisk Finance Netherlands BV, 0.13%, 04/06/2028	171	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
90,000	EUR	OCI NV, 3.63%, 15/10/2025	88	0.02
100,000	EUR	PACCAR Financial Europe BV, 0.00%, 01/03/2026	91	0.02
500,000	EUR	PACCAR Financial Europe BV, 3.38%, 15/05/2026	492	0.10
150,000	EUR	PostNL NV, 0.63%, 23/09/2026	136	0.03
100,000	EUR	Prosus NV, 1.21%, 19/01/2026	91	0.02
125,000	EUR	Prosus NV, 1.54%, 03/08/2028	102	0.02
300,000	EUR	Prosus NV, 1.29%, 13/07/2029	227	0.05
200,000	EUR	Prosus NV, 2.09%, 19/01/2030	154	0.03
250,000	EUR	Prosus NV, 2.03%, 03/08/2032	175	0.03
100,000	EUR	Prosus NV, 1.99%, 13/07/2033	67	0.01
100,000	EUR	Prosus NV, 2.78%, 19/01/2034	71	0.01
200,000	EUR	Reckitt Benckiser Treasury Services Nederland BV, 0.38%, 19/05/2026	183	0.04
200,000	EUR	Reckitt Benckiser Treasury Services Nederland BV, 0.75%, 19/05/2030	164	0.03
250,000	EUR	RELX Finance BV, 1.50%, 13/05/2027	231	0.05
200,000	EUR	RELX Finance BV, 0.50%, 10/03/2028	173	0.03
100,000	EUR	RELX Finance BV, 3.75%, 12/06/2031	98	0.02
100,000	EUR	RELX Finance BV, 0.88%, 10/03/2032	78	0.01
200,000	EUR	Ren Finance BV, 1.75%, 18/01/2028	182	0.04
200,000	EUR	Ren Finance BV, 0.50%, 16/04/2029	166	0.03
100,000	EUR	Rentokil Initial Finance BV, 3.88%, 27/06/2027	99	0.02
200,000	EUR	Rentokil Initial Finance BV, 4.38%, 27/06/2030	200	0.04
200,000	EUR	Repsol International Finance BV, 2.00%, 15/12/2025	192	0.04
100,000	EUR	Repsol International Finance BV, 2.25%, 10/12/2026	95	0.02
100,000	EUR	Repsol International Finance BV, 0.25%, 02/08/2027	87	0.02
300,000	EUR	Repsol International Finance BV, 2.63%, 15/04/2030	281	0.06
150,000	EUR	Repsol International Finance BV, FRN, 3.75%, 11/03/2026 ¹	141	0.03
400,000	EUR	Repsol International Finance BV, FRN, 2.50%, 22/12/2026 ¹	353	0.07
100,000	EUR	Robert Bosch Investment Nederland BV, 2.63%, 24/05/2028	95	0.02
325,000	EUR	Roche Finance Europe BV, 3.20%, 27/08/2029	319	0.06
200,000	EUR	Roche Finance Europe BV, 3.36%, 27/02/2035	192	0.04
225,000	EUR	Sagax Euro Mtn NL BV, REIT, 1.00%, 17/05/2029	171	0.03
300,000	EUR	Sartorius Finance BV, 4.50%, 14/09/2032	296	0.06
300,000	EUR	Sartorius Finance BV, 4.88%, 14/09/2035	296	0.06
100,000	EUR	Schlumberger Finance BV, 1.38%, 28/10/2026	93	0.02
100,000	EUR	Schlumberger Finance BV, 0.25%, 15/10/2027	87	0.02
200,000	EUR	Schlumberger Finance BV, 0.50%, 15/10/2031	153	0.03
200,000	EUR	Schlumberger Finance BV, 2.00%, 06/05/2032	171	0.03
300,000	EUR	SGS Nederland Holding BV, 0.13%, 21/04/2027	262	0.05
400,000	EUR	Shell International Finance BV, 0.38%, 15/02/2025	381	0.08
300,000	EUR	Shell International Finance BV, 1.88%, 15/09/2025	289	0.06
300,000	EUR	Shell International Finance BV, 2.50%, 24/03/2026	290	0.06
200,000	EUR	Shell International Finance BV, 1.63%, 20/01/2027	186	0.04
300,000	EUR	Shell International Finance BV, 0.13%, 08/11/2027	259	0.05
200,000	EUR	Shell International Finance BV, 1.50%, 07/04/2028	181	0.04
100,000	EUR	Shell International Finance BV, 1.25%, 12/05/2028	89	0.02
125,000	EUR	Shell International Finance BV, 0.75%, 15/08/2028	108	0.02
325,000	EUR	Shell International Finance BV, 0.50%, 08/11/2031	248	0.05
200,000	EUR	Shell International Finance BV, 1.88%, 07/04/2032	169	0.03
200,000	EUR	Shell International Finance BV, 1.25%, 11/11/2032	158	0.03
250,000	EUR	Shell International Finance BV, 0.88%, 08/11/2039	150	0.03
300,000	EUR	Siemens Energy Finance BV, 4.00%, 05/04/2026	294	0.06
200,000	EUR	Siemens Energy Finance BV, 4.25%, 05/04/2029	190	0.04
300,000	EUR	Siemens Financieringsmaatschappij NV, 2.25%, 10/03/2025	293	0.06
200,000	EUR	Siemens Financieringsmaatschappij NV, 0.00%, 20/02/2026	183	0.04
200,000	EUR	Siemens Financieringsmaatschappij NV, 0.38%, 05/06/2026	183	0.04
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.63%, 25/02/2027	90	0.02
200,000	EUR	Siemens Financieringsmaatschappij NV, 1.00%, 06/09/2027	183	0.04
100,000	EUR	Siemens Financieringsmaatschappij NV, 2.50%, 08/09/2027	96	0.02
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.90%, 28/02/2028	90	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
250,000	EUR	Siemens Financieringsmaatschappij NV, 2.88%, 10/03/2028	244	0.05
200,000	EUR	Siemens Financieringsmaatschappij NV, 0.25%, 20/02/2029	167	0.03
175,000	EUR	Siemens Financieringsmaatschappij NV, 0.13%, 05/09/2029	144	0.03
100,000	EUR	Siemens Financieringsmaatschappij NV, 1.00%, 25/02/2030	85	0.02
200,000	EUR	Siemens Financieringsmaatschappij NV, 1.38%, 06/09/2030	172	0.03
200,000	EUR	Siemens Financieringsmaatschappij NV, 2.75%, 09/09/2030	187	0.04
100,000	EUR	Siemens Financieringsmaatschappij NV, 1.25%, 28/02/2031	85	0.02
100,000	EUR	Siemens Financieringsmaatschappij NV, 3.38%, 24/08/2031	97	0.02
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.50%, 20/02/2032	77	0.01
400,000	EUR	Siemens Financieringsmaatschappij NV, 3.00%, 08/09/2033	372	0.07
50,000	EUR	Siemens Financieringsmaatschappij NV, 0.50%, 05/09/2034	35	0.01
300,000	EUR	Siemens Financieringsmaatschappij NV, 1.25%, 25/02/2035	227	0.05
100,000	EUR	Siemens Financieringsmaatschappij NV, 3.50%, 24/02/2036	94	0.02
150,000	EUR	Siemens Financieringsmaatschappij NV, 1.75%, 28/02/2039	110	0.02
200,000	EUR	Siemens Financieringsmaatschappij NV, 3.63%, 24/02/2043	178	0.04
100,000	EUR	Signify NV, 2.38%, 11/05/2027	93	0.02
100,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	99	0.02
100,000	EUR	Sika Capital BV, 0.88%, 29/04/2027	90	0.02
300,000	EUR	Sika Capital BV, 3.75%, 03/05/2030	294	0.06
100,000	EUR	Sika Capital BV, 1.50%, 29/04/2031	84	0.02
100,000	EUR	Stellantis NV, 2.00%, 20/03/2025	97	0.02
100,000	EUR	Stellantis NV, 3.88%, 05/01/2026	100	0.02
300,000	EUR	Stellantis NV, 2.75%, 15/05/2026	291	0.06
400,000	EUR	Stellantis NV, 0.63%, 30/03/2027	355	0.07
250,000	EUR	Stellantis NV, 4.50%, 07/07/2028	252	0.05
300,000	EUR	Stellantis NV, 0.75%, 18/01/2029	248	0.05
100,000	EUR	Stellantis NV, 1.13%, 18/09/2029	83	0.02
300,000	EUR	Stellantis NV, 4.38%, 14/03/2030	296	0.06
350,000	EUR	Stellantis NV, 4.25%, 16/06/2031	336	0.07
200,000	EUR	Stellantis NV, 2.75%, 01/04/2032	170	0.03
275,000	EUR	Stellantis NV, 1.25%, 20/06/2033	199	0.04
150,000	EUR	Sudzucker International Finance BV, 1.00%, 28/11/2025	141	0.03
100,000	EUR	Sudzucker International Finance BV, 5.13%, 31/10/2027	102	0.02
100,000	EUR	Technip Energies NV, 1.13%, 28/05/2028	86	0.02
100,000	EUR	Telefonica Europe BV, 5.88%, 14/02/2033	113	0.02
100,000	EUR	Thermo Fisher Scientific Finance I BV, 0.00%, 18/11/2025	92	0.02
450,000	EUR	Thermo Fisher Scientific Finance I BV, 0.80%, 18/10/2030	364	0.07
250,000	EUR	Thermo Fisher Scientific Finance I BV, 1.13%, 18/10/2033	189	0.04
300,000	EUR	Thermo Fisher Scientific Finance I BV, 1.63%, 18/10/2041	194	0.04
100,000	EUR	Thermo Fisher Scientific Finance I BV, 2.00%, 18/10/2051	59	0.01
200,000	EUR	Toyota Motor Finance Netherlands BV, 0.00%, 27/10/2025	184	0.04
100,000	EUR	Toyota Motor Finance Netherlands BV, 3.38%, 13/01/2026	98	0.02
101,000	EUR	Toyota Motor Finance Netherlands BV, 3.50%, 13/01/2028	99	0.02
350,000	EUR	Unilever Finance Netherlands BV, 1.25%, 25/03/2025	337	0.07
100,000	EUR	Unilever Finance Netherlands BV, 0.88%, 31/07/2025	95	0.02
150,000	EUR	Unilever Finance Netherlands BV, 0.75%, 28/02/2026	140	0.03
200,000	EUR	Unilever Finance Netherlands BV, 1.13%, 12/02/2027	184	0.04
150,000	EUR	Unilever Finance Netherlands BV, 1.00%, 14/02/2027	138	0.03
150,000	EUR	Unilever Finance Netherlands BV, 1.13%, 29/04/2028	134	0.03
150,000	EUR	Unilever Finance Netherlands BV, 1.75%, 16/11/2028	137	0.03
100,000	EUR	Unilever Finance Netherlands BV, 1.38%, 31/07/2029	88	0.02
500,000	EUR	Unilever Finance Netherlands BV, 1.75%, 25/03/2030	443	0.09
100,000	EUR	Unilever Finance Netherlands BV, 1.38%, 04/09/2030	86	0.02
300,000	EUR	Unilever Finance Netherlands BV, 1.25%, 28/02/2031	251	0.05
200,000	EUR	Unilever Finance Netherlands BV, 1.63%, 12/02/2033	167	0.03
150,000	EUR	Unilever Finance Netherlands BV, 2.25%, 16/05/2034	129	0.03
100,000	EUR	Universal Music Group NV, 3.00%, 30/06/2027	97	0.02
200,000	EUR	Universal Music Group NV, 4.00%, 13/06/2031	195	0.04
100,000	EUR	Universal Music Group NV, 3.75%, 30/06/2032	95	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Upjohn Finance BV, 1.36%, 23/06/2027	177	0.04
250,000	EUR	Upjohn Finance BV, 1.91%, 23/06/2032	193	0.04
200,000	EUR	Vestas Wind Systems Finance BV, 2.00%, 15/06/2034	160	0.03
200,000	EUR	Vonovia Finance BV, REIT, 1.25%, 06/12/2024	192	0.04
200,000	EUR	Vonovia Finance BV, REIT, 1.80%, 29/06/2025	191	0.04
100,000	EUR	Vonovia Finance BV, REIT, 1.13%, 08/09/2025	94	0.02
100,000	EUR	Vonovia Finance BV, REIT, 1.50%, 22/03/2026	93	0.02
200,000	EUR	Vonovia Finance BV, REIT, 1.50%, 10/06/2026	186	0.04
200,000	EUR	Vonovia Finance BV, REIT, 0.63%, 09/07/2026	180	0.04
100,000	EUR	Vonovia Finance BV, REIT, 0.63%, 07/10/2027	84	0.02
100,000	EUR	Vonovia Finance BV, REIT, 1.50%, 14/01/2028	87	0.02
100,000	EUR	Vonovia Finance BV, REIT, 0.50%, 14/09/2029	77	0.01
100,000	EUR	Vonovia Finance BV, REIT, 2.25%, 07/04/2030	84	0.02
100,000	EUR	Vonovia Finance BV, REIT, 1.00%, 09/07/2030	77	0.01
300,000	EUR	Vonovia Finance BV, REIT, 1.13%, 14/09/2034	197	0.04
100,000	EUR	Vonovia Finance BV, REIT, 1.63%, 07/10/2039	60	0.01
100,000	EUR	Vonovia Finance BV, REIT, 1.00%, 28/01/2041	51	0.01
100,000	EUR	Wabtec Transportation Netherlands BV, 1.25%, 03/12/2027	88	0.02
200,000	EUR	Wintershall Dea Finance BV, 0.84%, 25/09/2025	186	0.04
300,000	EUR	Wintershall Dea Finance BV, 1.33%, 25/09/2028	255	0.05
200,000	EUR	Wintershall Dea Finance BV, 1.82%, 25/09/2031	158	0.03
100,000	EUR	Wolters Kluwer NV, 3.00%, 23/09/2026	98	0.02
200,000	EUR	Wolters Kluwer NV, 1.50%, 22/03/2027	185	0.04
100,000	EUR	Wolters Kluwer NV, 0.75%, 03/07/2030	81	0.02
100,000	EUR	Wolters Kluwer NV, 3.75%, 03/04/2031	98	0.02
150,000	EUR	WPC Eurobond BV, REIT, 2.25%, 09/04/2026	141	0.03
100,000	EUR	WPC Eurobond BV, REIT, 2.13%, 15/04/2027	92	0.02
100,000	EUR	WPC Eurobond BV, REIT, 1.35%, 15/04/2028	85	0.02
200,000	EUR	WPC Eurobond BV, REIT, 0.95%, 01/06/2030	153	0.03
200,000	EUR	Wurth Finance International BV, 1.00%, 26/05/2025	192	0.04
75,000	EUR	Wurth Finance International BV, 0.75%, 22/11/2027	67	0.01
400,000	EUR	Wurth Finance International BV, 2.13%, 23/08/2030	355	0.07
Total Netherlands			77,380	15.69
New Zealand (31 March 2023: 0.31%)				
200,000	EUR	ANZ New Zealand Int'l Ltd., 1.13%, 20/03/2025	192	0.04
200,000	EUR	ANZ New Zealand Int'l Ltd., 0.38%, 17/09/2029	163	0.03
125,000	EUR	ASB Bank Ltd., 4.50%, 16/03/2027	126	0.02
100,000	EUR	ASB Bank Ltd., 0.25%, 08/09/2028	83	0.02
100,000	EUR	ASB Bank Ltd., 0.50%, 24/09/2029	81	0.02
100,000	EUR	Chorus Ltd., 0.88%, 05/12/2026	90	0.02
100,000	EUR	Chorus Ltd., 3.63%, 07/09/2029	96	0.02
150,000	EUR	Fonterra Co-operative Group Ltd., 0.75%, 08/11/2024	144	0.03
150,000	EUR	Westpac Securities NZ Ltd., 1.10%, 24/03/2026	139	0.03
300,000	EUR	Westpac Securities NZ Ltd., 0.43%, 14/12/2026	265	0.05
100,000	EUR	Westpac Securities NZ Ltd., 0.10%, 13/07/2027	86	0.02
Total New Zealand			1,465	0.30
Norway (31 March 2023: 0.62%)				
200,000	EUR	Aker BP ASA, 1.13%, 12/05/2029	166	0.03
219,000	EUR	DNB Bank ASA, FRN, 1.63%, 31/05/2026	210	0.04
400,000	EUR	DNB Bank ASA, FRN, 3.63%, 16/02/2027	394	0.08
375,000	EUR	DNB Bank ASA, FRN, 0.38%, 18/01/2028	332	0.07
400,000	EUR	DNB Bank ASA, FRN, 4.50%, 19/07/2028	402	0.08
200,000	EUR	DNB Bank ASA, FRN, 0.25%, 23/02/2029	167	0.04
175,000	EUR	DNB Bank ASA, FRN, 4.00%, 14/03/2029	174	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Norway (continued)				
100,000	EUR	DNB Bank ASA, FRN, 4.63%, 28/02/2033	98	0.02
100,000	EUR	DNB Bank ASA, FRN, 5.00%, 13/09/2033	99	0.02
300,000	EUR	Norsk Hydro ASA, 1.13%, 11/04/2025	286	0.06
100,000	EUR	Norsk Hydro ASA, 2.00%, 11/04/2029	87	0.02
300,000	EUR	Santander Consumer Bank A/S, 0.50%, 11/08/2025	279	0.05
100,000	EUR	Santander Consumer Bank A/S, 0.13%, 14/04/2026	90	0.02
100,000	EUR	Sparebank 1 Oestlandet, 1.75%, 27/04/2027	92	0.02
100,000	EUR	Sparebank 1 Oestlandet, 0.13%, 03/03/2028	84	0.02
100,000	EUR	SpareBank 1 SMN, 3.13%, 22/12/2025	98	0.02
150,000	EUR	SpareBank 1 SMN, 0.13%, 11/09/2026	133	0.03
100,000	EUR	SpareBank 1 SMN, 0.01%, 18/02/2028	84	0.01
100,000	EUR	SpareBank 1 SR-Bank ASA, 2.88%, 20/09/2025	97	0.02
100,000	EUR	SpareBank 1 SR-Bank ASA, 0.25%, 09/11/2026	88	0.02
200,000	EUR	SpareBank 1 SR-Bank ASA, 3.75%, 23/11/2027	196	0.04
200,000	EUR	SpareBank 1 SR-Bank ASA, 4.88%, 24/08/2028	199	0.04
100,000	EUR	SpareBank 1 SR-Bank ASA, FRN, 0.38%, 15/07/2027	88	0.02
100,000	EUR	Storebrand Livsforsikring A/S, FRN, 1.88%, 30/09/2051	72	0.01
		Total Norway	4,015	0.81
Poland (31 March 2023: 0.11%)				
250,000	EUR	ORLEN SA, 1.13%, 27/05/2028	213	0.04
200,000	EUR	Powszechna Kasa Oszczednosci Bank Polski SA, FRN, 5.63%, 01/02/2026	201	0.04
		Total Poland	414	0.08
Portugal (31 March 2023: 0.08%)				
200,000	EUR	Banco Comercial Portugues SA, FRN, 1.13%, 12/02/2027	180	0.03
100,000	EUR	Banco Comercial Portugues SA, FRN, 1.75%, 07/04/2028	88	0.02
100,000	EUR	Fidelidade - Cia de Seguros SA, FRN, 4.25%, 04/09/2031	86	0.02
		Total Portugal	354	0.07
Romania (31 March 2023: 0.00%)				
100,000	EUR	Banca Comerciala Romana SA, FRN, 7.63%, 19/05/2027	103	0.02
		Total Romania	103	0.02
Singapore (31 March 2023: 0.02%)				
150,000	EUR	CapitaLand Ascendas, REIT, 0.75%, 23/06/2028	121	0.02
		Total Singapore	121	0.02
Slovakia (31 March 2023: 0.03%)				
			-	-
South Korea (31 March 2023: 0.02%)				
100,000	EUR	Shinhan Bank Co. Ltd., 0.25%, 16/10/2024	96	0.02
		Total South Korea	96	0.02
Spain (31 March 2023: 4.91%)				
100,000	EUR	Abertis Infraestructuras SA, 0.63%, 15/07/2025	94	0.02
200,000	EUR	Abertis Infraestructuras SA, 1.38%, 20/05/2026	188	0.04
100,000	EUR	Abertis Infraestructuras SA, 1.00%, 27/02/2027	91	0.02
300,000	EUR	Abertis Infraestructuras SA, 2.38%, 27/09/2027	281	0.06
100,000	EUR	Abertis Infraestructuras SA, 1.25%, 07/02/2028	88	0.02
200,000	EUR	Abertis Infraestructuras SA, 1.13%, 26/03/2028	174	0.03
200,000	EUR	Abertis Infraestructuras SA, 2.25%, 29/03/2029	178	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
100,000	EUR	Abertis Infraestructuras SA, 1.63%, 15/07/2029	86	0.02
300,000	EUR	Abertis Infraestructuras SA, 4.13%, 07/08/2029	291	0.06
200,000	EUR	Abertis Infraestructuras SA, 3.00%, 27/03/2031	179	0.03
100,000	EUR	Abertis Infraestructuras SA, 1.88%, 26/03/2032	81	0.01
200,000	EUR	Acciona Energia Financiacion Filiales SA, 0.38%, 07/10/2027	174	0.03
100,000	EUR	Acciona Energia Financiacion Filiales SA, 3.75%, 25/04/2030	96	0.02
300,000	EUR	Acciona Energia Financiacion Filiales SA, 1.38%, 26/01/2032	240	0.05
100,000	EUR	ACS Servicios Comunicaciones y Energia SA, 1.88%, 20/04/2026	94	0.02
100,000	EUR	Amadeus IT Group SA, 1.50%, 18/09/2026	94	0.02
100,000	EUR	Amadeus IT Group SA, 2.88%, 20/05/2027	96	0.02
200,000	EUR	Amadeus IT Group SA, 1.88%, 24/09/2028	182	0.04
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.38%, 02/10/2024	193	0.04
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.38%, 14/05/2025	191	0.04
100,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.75%, 04/06/2025	95	0.02
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.75%, 26/11/2025	190	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.38%, 15/11/2026	268	0.05
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.50%, 14/01/2027	177	0.03
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.50%, 10/02/2027	194	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.38%, 20/09/2027	291	0.06
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 4.38%, 14/10/2029	301	0.06
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 4.13%, 10/05/2026	199	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 0.13%, 24/03/2027	271	0.05
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 0.88%, 14/01/2029	172	0.03
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 1.00%, 16/01/2030	282	0.06
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 4.63%, 13/01/2031	197	0.04
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 5.75%, 15/09/2033	198	0.04
300,000	EUR	Banco de Sabadell SA, 0.88%, 22/07/2025	282	0.06
100,000	EUR	Banco de Sabadell SA, FRN, 0.63%, 07/11/2025	96	0.02
200,000	EUR	Banco de Sabadell SA, FRN, 1.13%, 11/03/2027	184	0.04
100,000	EUR	Banco de Sabadell SA, FRN, 5.13%, 10/11/2028	101	0.02
200,000	EUR	Banco de Sabadell SA, FRN, 5.00%, 07/06/2029	199	0.04
300,000	EUR	Banco Santander SA, 1.13%, 17/01/2025	288	0.06
400,000	EUR	Banco Santander SA, 2.50%, 18/03/2025	388	0.08
300,000	EUR	Banco Santander SA, 1.38%, 05/01/2026	282	0.06
400,000	EUR	Banco Santander SA, 3.75%, 16/01/2026	396	0.08
200,000	EUR	Banco Santander SA, 3.25%, 04/04/2026	193	0.04
300,000	EUR	Banco Santander SA, 0.30%, 04/10/2026	269	0.05
200,000	EUR	Banco Santander SA, 3.13%, 19/01/2027	191	0.04
300,000	EUR	Banco Santander SA, 0.50%, 04/02/2027	265	0.05
300,000	EUR	Banco Santander SA, 1.13%, 23/06/2027	269	0.05
300,000	EUR	Banco Santander SA, 3.88%, 16/01/2028	295	0.06
300,000	EUR	Banco Santander SA, 2.13%, 08/02/2028	269	0.05
200,000	EUR	Banco Santander SA, 0.20%, 11/02/2028	169	0.03
300,000	EUR	Banco Santander SA, 4.25%, 12/06/2030	298	0.06
100,000	EUR	Banco Santander SA, 1.63%, 22/10/2030	79	0.01
200,000	EUR	Banco Santander SA, 1.00%, 04/11/2031	156	0.03
300,000	EUR	Banco Santander SA, FRN, 3.63%, 27/09/2026	296	0.06
200,000	EUR	Banco Santander SA, FRN, 0.50%, 24/03/2027	182	0.04
200,000	EUR	Banco Santander SA, FRN, 0.63%, 24/06/2029	167	0.03
200,000	EUR	Banco Santander SA, FRN, 5.75%, 23/08/2033	198	0.04
200,000	EUR	Bankinter SA, 0.88%, 08/07/2026	182	0.04
200,000	EUR	Bankinter SA, 0.63%, 06/10/2027	173	0.03
100,000	EUR	Bankinter SA, FRN, 4.38%, 03/05/2030	99	0.02
200,000	EUR	Bankinter SA, FRN, 4.88%, 13/09/2031	198	0.04
100,000	EUR	Bankinter SA, FRN, 1.25%, 23/12/2032	83	0.02
200,000	EUR	CaixaBank SA, 0.38%, 03/02/2025	190	0.04
200,000	EUR	CaixaBank SA, 1.13%, 27/03/2026	185	0.04
200,000	EUR	CaixaBank SA, 1.38%, 19/06/2026	184	0.04
200,000	EUR	CaixaBank SA, 0.75%, 09/07/2026	183	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
200,000	EUR	CaixaBank SA, 1.13%, 12/11/2026	180	0.04
200,000	EUR	CaixaBank SA, 3.75%, 07/09/2029	195	0.04
300,000	EUR	CaixaBank SA, 4.25%, 06/09/2030	295	0.06
200,000	EUR	CaixaBank SA, FRN, 1.63%, 13/04/2026	191	0.04
300,000	EUR	CaixaBank SA, FRN, 0.75%, 10/07/2026	281	0.06
200,000	EUR	CaixaBank SA, FRN, 0.38%, 18/11/2026	182	0.04
200,000	EUR	CaixaBank SA, FRN, 4.63%, 16/05/2027	199	0.04
400,000	EUR	CaixaBank SA, FRN, 0.63%, 21/01/2028	354	0.07
200,000	EUR	CaixaBank SA, FRN, 0.75%, 26/05/2028	173	0.03
400,000	EUR	CaixaBank SA, FRN, 0.50%, 09/02/2029	333	0.07
200,000	EUR	CaixaBank SA, FRN, 2.25%, 17/04/2030	189	0.04
200,000	EUR	CaixaBank SA, FRN, 5.38%, 14/11/2030	203	0.04
200,000	EUR	CaixaBank SA, FRN, 1.25%, 18/06/2031	179	0.04
200,000	EUR	CaixaBank SA, FRN, 6.25%, 23/02/2033	201	0.04
200,000	EUR	CaixaBank SA, FRN, 6.13%, 30/05/2034	199	0.04
100,000	EUR	Criteria Caixa SA, 0.88%, 28/10/2027	87	0.02
200,000	EUR	Enagas Financiaciones SA, 1.25%, 06/02/2025	192	0.04
100,000	EUR	Enagas Financiaciones SA, 0.75%, 27/10/2026	91	0.02
100,000	EUR	Enagas Financiaciones SA, 1.38%, 05/05/2028	91	0.02
200,000	EUR	Enagas Financiaciones SA, 0.38%, 05/11/2032	148	0.03
250,000	EUR	FCC Aqualia SA, 2.63%, 08/06/2027	236	0.05
100,000	EUR	FCC Servicios Medio Ambiente Holding SAU, 1.66%, 04/12/2026	92	0.02
100,000	EUR	Ferrovial Emisiones SA, 1.38%, 31/03/2025	96	0.02
100,000	EUR	Ferrovial Emisiones SA, 1.38%, 14/05/2026	94	0.02
200,000	EUR	Ferrovial Emisiones SA, 0.54%, 12/11/2028	166	0.03
200,000	EUR	Ibercaja Banco SA, FRN, 5.63%, 07/06/2027	201	0.04
300,000	EUR	Iberdrola Finanzas SA, 1.00%, 07/03/2025	288	0.06
200,000	EUR	Iberdrola Finanzas SA, 0.88%, 16/06/2025	190	0.04
100,000	EUR	Iberdrola Finanzas SA, 1.25%, 28/10/2026	93	0.02
200,000	EUR	Iberdrola Finanzas SA, 1.25%, 13/09/2027	184	0.04
100,000	EUR	Iberdrola Finanzas SA, 3.13%, 22/11/2028	97	0.02
100,000	EUR	Iberdrola Finanzas SA, 1.62%, 29/11/2029	90	0.02
400,000	EUR	Iberdrola Finanzas SA, 1.38%, 11/03/2032	332	0.07
200,000	EUR	Iberdrola Finanzas SA, 3.38%, 22/11/2032	190	0.04
100,000	EUR	Iberdrola Finanzas SA, 3.63%, 13/07/2033	96	0.02
200,000	EUR	Iberdrola Finanzas SA, FRN, 1.58%, 16/08/2027 ¹	169	0.03
300,000	EUR	Iberdrola Finanzas SA, FRN, 4.88%, 25/04/2028 ¹	289	0.06
300,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, 1.63%, 28/11/2025	284	0.06
100,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, 1.35%, 14/10/2028	86	0.02
400,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, 0.75%, 22/06/2029	328	0.07
100,000	EUR	Lar Espana Real Estate Socimi SA, REIT, 1.75%, 22/07/2026	88	0.02
100,000	EUR	Mapfre SA, 1.63%, 19/05/2026	96	0.02
100,000	EUR	Mapfre SA, 2.88%, 13/04/2030	85	0.02
200,000	EUR	Mapfre SA, FRN, 4.38%, 31/03/2047	190	0.04
100,000	EUR	Mapfre SA, FRN, 4.13%, 07/09/2048	92	0.02
200,000	EUR	Merlin Properties Socimi SA, REIT, 1.75%, 26/05/2025	191	0.04
150,000	EUR	Merlin Properties Socimi SA, REIT, 1.88%, 02/11/2026	140	0.03
200,000	EUR	Merlin Properties Socimi SA, REIT, 2.38%, 13/07/2027	186	0.04
100,000	EUR	Merlin Properties Socimi SA, REIT, 2.38%, 18/09/2029	88	0.02
100,000	EUR	Merlin Properties Socimi SA, REIT, 1.38%, 01/06/2030	78	0.01
100,000	EUR	Merlin Properties Socimi SA, REIT, 1.88%, 04/12/2034	70	0.01
100,000	EUR	Prosegur Cash SA, 1.38%, 04/02/2026	93	0.02
100,000	EUR	Prosegur Cia de Seguridad SA, 2.50%, 06/04/2029	90	0.02
100,000	EUR	Red Electrica Financiaciones SAU, 1.00%, 21/04/2026	94	0.02
100,000	EUR	Red Electrica Financiaciones SAU, 1.25%, 13/03/2027	92	0.02
200,000	EUR	Red Electrica Financiaciones SAU, 0.38%, 24/07/2028	173	0.03
100,000	EUR	Red Electrica Financiaciones SAU, 0.50%, 24/05/2033	75	0.01
100,000	EUR	Redeia Corp. SA, 0.88%, 14/04/2025	95	0.02
400,000	EUR	Redeia Corp. SA, FRN, 4.63%, 07/05/2028 ¹	393	0.08

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
200,000	EUR	Santander Consumer Finance SA, 0.38%, 17/01/2025	191	0.04
100,000	EUR	Santander Consumer Finance SA, 0.00%, 23/02/2026	91	0.02
100,000	EUR	Santander Consumer Finance SA, 0.50%, 14/11/2026	89	0.02
200,000	EUR	Santander Consumer Finance SA, 0.50%, 14/01/2027	177	0.03
600,000	EUR	Telefonica Emisiones SA, 1.50%, 11/09/2025	574	0.12
200,000	EUR	Telefonica Emisiones SA, 1.46%, 13/04/2026	189	0.04
100,000	EUR	Telefonica Emisiones SA, 1.45%, 22/01/2027	93	0.02
200,000	EUR	Telefonica Emisiones SA, 1.20%, 21/08/2027	181	0.04
300,000	EUR	Telefonica Emisiones SA, 1.72%, 12/01/2028	276	0.05
100,000	EUR	Telefonica Emisiones SA, 2.32%, 17/10/2028	93	0.02
200,000	EUR	Telefonica Emisiones SA, 1.79%, 12/03/2029	180	0.04
300,000	EUR	Telefonica Emisiones SA, 2.93%, 17/10/2029	285	0.06
100,000	EUR	Telefonica Emisiones SA, 0.66%, 03/02/2030	82	0.01
200,000	EUR	Telefonica Emisiones SA, 2.59%, 25/05/2031	181	0.04
200,000	EUR	Telefonica Emisiones SA, 1.93%, 17/10/2031	171	0.03
100,000	EUR	Telefonica Emisiones SA, 1.81%, 21/05/2032	84	0.02
100,000	EUR	Telefonica Emisiones SA, 1.96%, 01/07/2039	72	0.01
100,000	EUR	Telefonica Emisiones SA, 1.86%, 13/07/2040	69	0.01
200,000	EUR	Unicaja Banco SA, FRN, 1.00%, 01/12/2026	182	0.04
100,000	EUR	Unicaja Banco SA, FRN, 5.13%, 21/02/2029	97	0.02
Total Spain			26,245	5.33
Sweden (31 March 2023: 2.38%)				
100,000	EUR	Akelius Residential Property AB, REIT, 1.75%, 07/02/2025	95	0.02
100,000	EUR	Alfa Laval Treasury International AB, 1.38%, 18/02/2029	86	0.02
200,000	EUR	Assa Abloy AB, 3.75%, 13/09/2026	200	0.04
200,000	EUR	Assa Abloy AB, 4.13%, 13/09/2035	197	0.04
200,000	EUR	Atlas Copco AB, 0.63%, 30/08/2026	184	0.04
250,000	EUR	Castellum AB, REIT, 0.75%, 04/09/2026	214	0.04
100,000	EUR	Electrolux AB, 4.13%, 05/10/2026	100	0.02
100,000	EUR	Electrolux AB, 2.50%, 18/05/2030	88	0.02
200,000	EUR	EQT AB, 2.38%, 06/04/2028	177	0.04
100,000	EUR	EQT AB, 0.88%, 14/05/2031	73	0.01
250,000	EUR	EQT AB, 2.88%, 06/04/2032	204	0.04
100,000	EUR	Essity AB, 1.13%, 05/03/2025	96	0.02
100,000	EUR	Essity AB, 1.63%, 30/03/2027	92	0.02
100,000	EUR	Essity AB, 0.25%, 08/02/2031	76	0.01
100,000	EUR	Fastighets AB Balder, REIT, 1.88%, 14/03/2025	93	0.02
100,000	EUR	Fastighets AB Balder, REIT, 1.88%, 23/01/2026	88	0.02
100,000	EUR	Fastighets AB Balder, REIT, 1.25%, 28/01/2028	75	0.01
125,000	EUR	Investor AB, 1.50%, 12/09/2030	107	0.02
150,000	EUR	Investor AB, 2.75%, 10/06/2032	135	0.03
100,000	EUR	Investor AB, 0.38%, 29/10/2035	64	0.01
100,000	EUR	Investor AB, 1.50%, 20/06/2039	67	0.01
100,000	EUR	Molnlycke Holding AB, 1.88%, 28/02/2025	96	0.02
100,000	EUR	Molnlycke Holding AB, 4.25%, 08/09/2028	99	0.02
125,000	EUR	Molnlycke Holding AB, 0.88%, 05/09/2029	101	0.02
100,000	EUR	Molnlycke Holding AB, 0.63%, 15/01/2031	75	0.01
275,000	EUR	Sagax AB, REIT, 2.25%, 13/03/2025	263	0.05
100,000	EUR	Sandvik AB, 3.00%, 18/06/2026	97	0.02
100,000	EUR	Sandvik AB, 2.13%, 07/06/2027	94	0.02
100,000	EUR	Sandvik AB, 0.38%, 25/11/2028	83	0.02
300,000	EUR	Sandvik AB, 3.75%, 27/09/2029	294	0.06
400,000	EUR	Scania CV AB, 2.25%, 03/06/2025	386	0.08
100,000	EUR	Securitas AB, 1.25%, 06/03/2025	95	0.02
100,000	EUR	Securitas AB, 0.25%, 22/02/2028	84	0.02
300,000	EUR	Skandinaviska Enskilda Banken AB, 3.25%, 24/11/2025	295	0.06
200,000	EUR	Skandinaviska Enskilda Banken AB, 4.00%, 09/11/2026	199	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Sweden (continued)				
275,000	EUR	Skandinaviska Enskilda Banken AB, 1.75%, 11/11/2026	257	0.05
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.38%, 11/02/2027	176	0.04
150,000	EUR	Skandinaviska Enskilda Banken AB, 4.13%, 29/06/2027	150	0.03
400,000	EUR	Skandinaviska Enskilda Banken AB, 3.75%, 07/02/2028	390	0.08
200,000	EUR	Skandinaviska Enskilda Banken AB, 3.88%, 09/05/2028	198	0.04
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.38%, 21/06/2028	167	0.03
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.63%, 12/11/2029	161	0.03
200,000	EUR	Skandinaviska Enskilda Banken AB, FRN, 0.75%, 03/11/2031	174	0.03
200,000	EUR	SKF AB, 1.25%, 17/09/2025	189	0.04
100,000	EUR	SKF AB, 3.13%, 14/09/2028	96	0.02
150,000	EUR	SKF AB, 0.25%, 15/02/2031	111	0.02
400,000	EUR	Svenska Handelsbanken AB, 1.00%, 15/04/2025	382	0.08
300,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026	297	0.06
100,000	EUR	Svenska Handelsbanken AB, 0.05%, 03/09/2026	89	0.02
125,000	EUR	Svenska Handelsbanken AB, 0.13%, 03/11/2026	111	0.02
150,000	EUR	Svenska Handelsbanken AB, 3.75%, 01/11/2027	149	0.03
100,000	EUR	Svenska Handelsbanken AB, 0.01%, 02/12/2027	85	0.02
150,000	EUR	Svenska Handelsbanken AB, 3.38%, 17/02/2028	146	0.03
175,000	EUR	Svenska Handelsbanken AB, 0.05%, 06/09/2028	144	0.03
300,000	EUR	Svenska Handelsbanken AB, 1.38%, 23/02/2029	260	0.05
200,000	EUR	Svenska Handelsbanken AB, 2.63%, 05/09/2029	186	0.04
175,000	EUR	Svenska Handelsbanken AB, 0.50%, 18/02/2030	139	0.03
100,000	EUR	Svenska Handelsbanken AB, FRN, 3.25%, 01/06/2033	92	0.02
250,000	EUR	Svenska Handelsbanken AB, FRN, 5.00%, 16/08/2034	246	0.05
100,000	EUR	Swedbank AB, 0.75%, 05/05/2025	95	0.02
200,000	EUR	Swedbank AB, 3.75%, 14/11/2025	198	0.04
250,000	EUR	Swedbank AB, 0.25%, 02/11/2026	221	0.04
300,000	EUR	Swedbank AB, 1.30%, 17/02/2027	270	0.05
175,000	EUR	Swedbank AB, 2.10%, 25/05/2027	163	0.03
150,000	EUR	Swedbank AB, 0.20%, 12/01/2028	126	0.03
300,000	EUR	Swedbank AB, 4.25%, 11/07/2028	297	0.06
100,000	EUR	Swedbank AB, 4.38%, 05/09/2030	98	0.02
400,000	EUR	Swedbank AB, FRN, 0.30%, 20/05/2027	358	0.07
100,000	EUR	Swedbank AB, FRN, 3.63%, 23/08/2032	93	0.02
100,000	EUR	Tele2 AB, 2.13%, 15/05/2028	92	0.02
100,000	EUR	Tele2 AB, 3.75%, 22/11/2029	97	0.02
100,000	EUR	Tele2 AB, 0.75%, 23/03/2031	77	0.02
150,000	EUR	Telefonaktiebolaget LM Ericsson, 1.13%, 08/02/2027	133	0.03
100,000	EUR	Telefonaktiebolaget LM Ericsson, 1.00%, 26/05/2029	79	0.02
100,000	EUR	Telia Co. AB, 3.88%, 01/10/2025	100	0.02
100,000	EUR	Telia Co. AB, 3.00%, 07/09/2027	97	0.02
100,000	EUR	Telia Co. AB, 0.13%, 27/11/2030	76	0.01
100,000	EUR	Telia Co. AB, 3.63%, 22/02/2032	96	0.02
100,000	EUR	Telia Co. AB, 2.13%, 20/02/2034	82	0.02
250,000	EUR	Telia Co. AB, 1.63%, 23/02/2035	191	0.04
100,000	EUR	Telia Co. AB, FRN, 1.38%, 11/05/2081	89	0.02
100,000	EUR	Telia Co. AB, FRN, 4.63%, 21/12/2082	96	0.02
100,000	EUR	Telia Co. AB, FRN, 2.75%, 30/06/2083	88	0.02
125,000	EUR	Volvo Treasury AB, 0.63%, 14/02/2025	119	0.02
100,000	EUR	Volvo Treasury AB, 1.63%, 26/05/2025	96	0.02
200,000	EUR	Volvo Treasury AB, 3.50%, 17/11/2025	198	0.04
150,000	EUR	Volvo Treasury AB, 2.63%, 20/02/2026	145	0.03
100,000	EUR	Volvo Treasury AB, 0.00%, 18/05/2026	90	0.02
300,000	EUR	Volvo Treasury AB, 3.88%, 29/08/2026	299	0.06
300,000	EUR	Volvo Treasury AB, 3.63%, 25/05/2027	296	0.06
100,000	EUR	Volvo Treasury AB, 2.00%, 19/08/2027	93	0.02
Total Sweden			13,815	2.80

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Switzerland (31 March 2023: 0.78%)				
300,000	EUR	Credit Suisse AG, 0.25%, 05/01/2026	273	0.05
300,000	EUR	Credit Suisse AG, 1.50%, 10/04/2026	279	0.06
300,000	EUR	Credit Suisse AG, 5.50%, 20/08/2026	308	0.06
300,000	EUR	Credit Suisse AG, 0.25%, 01/09/2028	247	0.05
100,000	EUR	Raiffeisen Schweiz Genossenschaft, 5.23%, 01/11/2027	103	0.02
200,000	EUR	Raiffeisen Schweiz Genossenschaft, 4.84%, 03/11/2028	201	0.04
200,000	EUR	UBS AG, 0.01%, 31/03/2026	180	0.04
200,000	EUR	UBS AG, 0.50%, 31/03/2031	151	0.03
200,000	EUR	UBS Group AG, 1.50%, 30/11/2024	197	0.04
200,000	EUR	UBS Group AG, 1.25%, 01/09/2026	182	0.04
200,000	EUR	UBS Group AG, 0.25%, 24/02/2028	166	0.03
200,000	EUR	UBS Group AG, 0.65%, 10/09/2029	157	0.03
400,000	EUR	UBS Group AG, 0.88%, 03/11/2031	294	0.06
300,000	EUR	UBS Group AG, 0.63%, 18/01/2033	205	0.04
400,000	EUR	UBS Group AG, 0.63%, 24/02/2033	277	0.06
250,000	EUR	UBS Group AG, FRN, 0.25%, 29/01/2026	235	0.05
600,000	EUR	UBS Group AG, FRN, 2.13%, 13/10/2026	570	0.11
600,000	EUR	UBS Group AG, FRN, 0.25%, 03/11/2026	545	0.11
400,000	EUR	UBS Group AG, FRN, 2.75%, 15/06/2027	378	0.08
300,000	EUR	UBS Group AG, FRN, 1.00%, 24/06/2027	270	0.05
275,000	EUR	UBS Group AG, FRN, 0.65%, 14/01/2028	240	0.05
200,000	EUR	UBS Group AG, FRN, 4.63%, 17/03/2028	198	0.04
200,000	EUR	UBS Group AG, FRN, 0.25%, 05/11/2028	166	0.03
800,000	EUR	UBS Group AG, FRN, 7.75%, 01/03/2029	885	0.18
200,000	EUR	UBS Group AG, FRN, 3.13%, 15/06/2030	182	0.04
200,000	EUR	UBS Group AG, FRN, 4.38%, 11/01/2031	194	0.04
200,000	EUR	UBS Group AG, FRN, 4.75%, 17/03/2032	195	0.04
Total Switzerland			7,278	1.47
United Kingdom (31 March 2023: 6.55%)				
100,000	EUR	3i Group plc, 4.88%, 14/06/2029	97	0.02
100,000	EUR	Amcor UK Finance plc, 1.13%, 23/06/2027	89	0.02
100,000	EUR	Anglo American Capital plc, 1.63%, 18/09/2025	96	0.02
100,000	EUR	Anglo American Capital plc, 1.63%, 11/03/2026	94	0.02
300,000	EUR	Anglo American Capital plc, 4.50%, 15/09/2028	300	0.06
200,000	EUR	Anglo American Capital plc, 4.75%, 21/09/2032	195	0.04
150,000	EUR	Aon Global Ltd., 2.88%, 14/05/2026	145	0.03
150,000	EUR	AstraZeneca plc, 3.63%, 03/03/2027	149	0.03
200,000	EUR	AstraZeneca plc, 1.25%, 12/05/2028	179	0.03
100,000	EUR	AstraZeneca plc, 0.38%, 03/06/2029	83	0.02
125,000	EUR	AstraZeneca plc, 3.75%, 03/03/2032	123	0.02
150,000	EUR	Aviva plc, 1.88%, 13/11/2027	140	0.03
200,000	EUR	Aviva plc, FRN, 3.38%, 04/12/2045	191	0.04
300,000	EUR	Barclays plc, FRN, 1.38%, 24/01/2026	288	0.06
100,000	EUR	Barclays plc, FRN, 2.89%, 31/01/2027	96	0.02
300,000	EUR	Barclays plc, FRN, 0.88%, 28/01/2028	265	0.05
400,000	EUR	Barclays plc, FRN, 0.58%, 09/08/2029	325	0.07
300,000	EUR	Barclays plc, FRN, 4.92%, 08/08/2030	296	0.06
300,000	EUR	Barclays plc, FRN, 1.13%, 22/03/2031	265	0.05
200,000	EUR	Barclays plc, FRN, 1.11%, 12/05/2032	150	0.03
200,000	EUR	Barclays plc, FRN, 5.26%, 29/01/2034	197	0.04
200,000	EUR	BG Energy Capital plc, 2.25%, 21/11/2029	179	0.04
50,000	EUR	BP Capital Markets plc, 1.95%, 03/03/2025	49	0.01
200,000	EUR	BP Capital Markets plc, 2.97%, 27/02/2026	196	0.04
350,000	EUR	BP Capital Markets plc, 2.21%, 25/09/2026	333	0.07
70,000	EUR	BP Capital Markets plc, 1.57%, 16/02/2027	65	0.01
150,000	EUR	BP Capital Markets plc, 0.83%, 08/11/2027	134	0.03
300,000	EUR	BP Capital Markets plc, 2.52%, 07/04/2028	282	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
100,000	EUR	BP Capital Markets plc, 1.59%, 03/07/2028	90	0.02
200,000	EUR	BP Capital Markets plc, 1.64%, 26/06/2029	177	0.03
250,000	EUR	BP Capital Markets plc, 1.23%, 08/05/2031	202	0.04
200,000	EUR	BP Capital Markets plc, 2.82%, 07/04/2032	180	0.04
225,000	EUR	BP Capital Markets plc, 1.10%, 15/11/2034	158	0.03
500,000	EUR	BP Capital Markets plc, FRN, 3.25%, 22/03/2026 ¹	468	0.09
450,000	EUR	BP Capital Markets plc, FRN, 3.63%, 22/03/2029 ¹	392	0.08
100,000	EUR	Brambles Finance plc, 1.50%, 04/10/2027	92	0.02
125,000	EUR	Brambles Finance plc, 4.25%, 22/03/2031	123	0.02
125,000	EUR	British Telecommunications plc, 1.00%, 21/11/2024	121	0.02
100,000	EUR	British Telecommunications plc, 0.50%, 12/09/2025	93	0.02
150,000	EUR	British Telecommunications plc, 1.75%, 10/03/2026	142	0.03
300,000	EUR	British Telecommunications plc, 1.50%, 23/06/2027	274	0.05
100,000	EUR	British Telecommunications plc, 2.75%, 30/08/2027	95	0.02
150,000	EUR	British Telecommunications plc, 2.13%, 26/09/2028	137	0.03
100,000	EUR	British Telecommunications plc, 1.13%, 12/09/2029	84	0.02
100,000	EUR	British Telecommunications plc, 3.75%, 13/05/2031	96	0.02
100,000	EUR	British Telecommunications plc, 3.38%, 30/08/2032	92	0.02
375,000	EUR	British Telecommunications plc, 4.25%, 06/01/2033	366	0.07
150,000	EUR	Cadent Finance plc, 4.25%, 05/07/2029	148	0.03
300,000	EUR	Cadent Finance plc, 0.63%, 19/03/2030	236	0.05
100,000	EUR	Cadent Finance plc, 0.75%, 11/03/2032	75	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 2.38%, 07/05/2025	97	0.02
400,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 27/03/2026	380	0.08
100,000	EUR	Coca-Cola Europacific Partners plc, 1.50%, 08/11/2027	91	0.02
100,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 26/05/2028	91	0.02
100,000	EUR	Coca-Cola Europacific Partners plc, 0.20%, 02/12/2028	83	0.02
100,000	EUR	Coca-Cola Europacific Partners plc, 1.13%, 12/04/2029	86	0.02
100,000	EUR	Coca-Cola Europacific Partners plc, 1.88%, 18/03/2030	87	0.02
100,000	EUR	Coca-Cola Europacific Partners plc, 0.70%, 12/09/2031	77	0.01
100,000	EUR	Diageo Finance plc, 1.00%, 22/04/2025	96	0.02
300,000	EUR	Diageo Finance plc, 3.50%, 26/06/2025	298	0.06
200,000	EUR	Diageo Finance plc, 2.38%, 20/05/2026	193	0.04
100,000	EUR	Diageo Finance plc, 1.88%, 27/03/2027	94	0.02
100,000	EUR	Diageo Finance plc, 1.50%, 22/10/2027	92	0.02
200,000	EUR	Diageo Finance plc, 2.50%, 27/03/2032	180	0.04
150,000	EUR	DS Smith plc, 0.88%, 12/09/2026	135	0.03
325,000	EUR	DS Smith plc, 4.50%, 27/07/2030	318	0.06
100,000	EUR	GlaxoSmithKline Capital plc, 1.38%, 02/12/2024	97	0.02
250,000	EUR	GlaxoSmithKline Capital plc, 4.00%, 16/06/2025	253	0.05
250,000	EUR	GlaxoSmithKline Capital plc, 1.25%, 21/05/2026	234	0.05
100,000	EUR	GlaxoSmithKline Capital plc, 1.00%, 12/09/2026	93	0.02
200,000	EUR	GlaxoSmithKline Capital plc, 1.38%, 12/09/2029	175	0.03
150,000	EUR	GlaxoSmithKline Capital plc, 1.75%, 21/05/2030	132	0.03
100,000	EUR	HBOS plc, FRN, 4.50%, 18/03/2030	98	0.02
400,000	EUR	HSBC Holdings plc, 3.00%, 30/06/2025	390	0.08
250,000	EUR	HSBC Holdings plc, 2.50%, 15/03/2027	236	0.05
200,000	EUR	HSBC Holdings plc, 3.13%, 07/06/2028	185	0.04
250,000	EUR	HSBC Holdings plc, FRN, 0.31%, 13/11/2026	229	0.05
400,000	EUR	HSBC Holdings plc, FRN, 3.02%, 15/06/2027	384	0.08
375,000	EUR	HSBC Holdings plc, FRN, 4.75%, 10/03/2028	375	0.08
250,000	EUR	HSBC Holdings plc, FRN, 0.64%, 24/09/2029	206	0.04
225,000	EUR	HSBC Holdings plc, FRN, 0.77%, 13/11/2031	174	0.03
275,000	EUR	HSBC Holdings plc, FRN, 4.79%, 10/03/2032	271	0.05
250,000	EUR	HSBC Holdings plc, FRN, 6.36%, 16/11/2032	256	0.05
275,000	EUR	HSBC Holdings plc, FRN, 4.86%, 23/05/2033	270	0.05
125,000	EUR	Informa plc, 2.13%, 06/10/2025	120	0.02
100,000	EUR	Informa plc, 1.25%, 22/04/2028	87	0.02
100,000	EUR	InterContinental Hotels Group plc, 1.63%, 08/10/2024	97	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
350,000	EUR	InterContinental Hotels Group plc, 2.13%, 15/05/2027	325	0.06
100,000	EUR	Intermediate Capital Group plc, 1.63%, 17/02/2027	88	0.02
150,000	EUR	Intermediate Capital Group plc, 2.50%, 28/01/2030	117	0.02
100,000	EUR	International Distributions Services plc, 1.25%, 08/10/2026	91	0.02
200,000	EUR	International Distributions Services plc, 5.25%, 14/09/2028	201	0.04
200,000	EUR	Investec Bank plc, FRN, 1.25%, 11/08/2026	183	0.04
100,000	EUR	ITV plc, 1.38%, 26/09/2026	92	0.02
100,000	EUR	Lloyds Bank Corporate Markets plc, 0.38%, 28/01/2025	95	0.02
200,000	EUR	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	192	0.04
200,000	EUR	Lloyds Bank plc, 1.25%, 13/01/2025	193	0.04
300,000	EUR	Lloyds Banking Group plc, 1.50%, 12/09/2027	271	0.05
200,000	EUR	Lloyds Banking Group plc, FRN, 0.50%, 12/11/2025	192	0.04
300,000	EUR	Lloyds Banking Group plc, FRN, 3.50%, 01/04/2026	295	0.06
175,000	EUR	Lloyds Banking Group plc, FRN, 4.50%, 11/01/2029	173	0.03
100,000	EUR	Lloyds Banking Group plc, FRN, 4.50%, 18/03/2030	97	0.02
200,000	EUR	Lloyds Banking Group plc, FRN, 3.13%, 24/08/2030	182	0.04
250,000	EUR	Lloyds Banking Group plc, FRN, 4.75%, 21/09/2031	247	0.05
100,000	EUR	London Stock Exchange Group plc, 1.75%, 06/12/2027	92	0.02
125,000	EUR	London Stock Exchange Group plc, 1.75%, 19/09/2029	110	0.02
200,000	EUR	Mitsubishi HC Capital UK plc, 0.00%, 29/10/2024	190	0.04
300,000	EUR	Mitsubishi HC Capital UK plc, 0.25%, 03/02/2025	284	0.06
200,000	EUR	Mondi Finance plc, 1.63%, 27/04/2026	188	0.04
425,000	EUR	Motability Operations Group plc, 0.88%, 14/03/2025	406	0.08
150,000	EUR	Motability Operations Group plc, 0.38%, 03/01/2026	138	0.03
100,000	EUR	Motability Operations Group plc, 3.50%, 17/07/2031	95	0.02
100,000	EUR	National Grid Electricity Distribution East Midlands plc, 3.53%, 20/09/2028	96	0.02
100,000	EUR	National Grid Electricity Distribution East Midlands plc, 3.95%, 20/09/2032	95	0.02
100,000	EUR	National Grid Electricity Transmission plc, 0.19%, 20/01/2025	95	0.02
150,000	EUR	National Grid Electricity Transmission plc, 0.82%, 07/07/2032	112	0.02
100,000	EUR	National Grid Electricity Transmission plc, 0.87%, 26/11/2040	57	0.01
200,000	EUR	National Grid plc, 2.18%, 30/06/2026	190	0.04
100,000	EUR	National Grid plc, 0.16%, 20/01/2028	84	0.02
200,000	EUR	National Grid plc, 0.25%, 01/09/2028	165	0.03
300,000	EUR	National Grid plc, 3.88%, 16/01/2029	292	0.06
125,000	EUR	National Grid plc, 0.55%, 18/09/2029	100	0.02
100,000	EUR	National Grid plc, 2.95%, 30/03/2030	91	0.02
100,000	EUR	National Grid plc, 0.75%, 01/09/2033	69	0.01
100,000	EUR	National Grid plc, 3.25%, 30/03/2034	87	0.02
250,000	EUR	National Grid plc, 4.28%, 16/01/2035	238	0.05
200,000	EUR	Nationwide Building Society, 1.25%, 03/03/2025	192	0.04
175,000	EUR	Nationwide Building Society, 0.25%, 22/07/2025	163	0.03
175,000	EUR	Nationwide Building Society, 2.00%, 28/04/2027	162	0.03
250,000	EUR	Nationwide Building Society, 0.25%, 14/09/2028	206	0.04
100,000	EUR	Nationwide Building Society, 3.25%, 05/09/2029	94	0.02
175,000	EUR	Nationwide Building Society, FRN, 1.50%, 08/03/2026	167	0.03
200,000	EUR	NatWest Group plc, FRN, 0.75%, 15/11/2025	192	0.04
250,000	EUR	NatWest Group plc, FRN, 1.75%, 02/03/2026	240	0.05
500,000	EUR	NatWest Group plc, FRN, 4.07%, 06/09/2028	488	0.10
200,000	EUR	NatWest Group plc, FRN, 0.67%, 14/09/2029	163	0.03
200,000	EUR	NatWest Group plc, FRN, 0.78%, 26/02/2030	161	0.04
200,000	EUR	NatWest Group plc, FRN, 1.04%, 14/09/2032	166	0.03
200,000	EUR	NatWest Group plc, FRN, 5.76%, 28/02/2034	197	0.04
200,000	EUR	NatWest Markets plc, 2.75%, 02/04/2025	196	0.04
400,000	EUR	NatWest Markets plc, 0.13%, 12/11/2025	367	0.07
300,000	EUR	NatWest Markets plc, 0.13%, 18/06/2026	268	0.05
200,000	EUR	NatWest Markets plc, 1.38%, 02/03/2027	181	0.04
100,000	EUR	Omnicom Finance Holdings plc, 0.80%, 08/07/2027	89	0.02
100,000	EUR	Omnicom Finance Holdings plc, 1.40%, 08/07/2031	82	0.02
300,000	EUR	OTE plc, 0.88%, 24/09/2026	275	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
100,000	EUR	Pearson Funding plc, 1.38%, 06/05/2025	95	0.02
100,000	EUR	Phoenix Group Holdings plc, 4.38%, 24/01/2029	91	0.02
200,000	EUR	Reckitt Benckiser Treasury Services plc, 3.63%, 14/09/2028	198	0.04
300,000	EUR	Reckitt Benckiser Treasury Services plc, 3.88%, 14/09/2033	294	0.06
100,000	EUR	Rentokil Initial plc, 0.95%, 22/11/2024	96	0.02
400,000	EUR	Rentokil Initial plc, 0.88%, 30/05/2026	369	0.07
100,000	EUR	Rentokil Initial plc, 0.50%, 14/10/2028	84	0.02
100,000	EUR	Rio Tinto Finance plc, 2.88%, 11/12/2024	99	0.02
200,000	EUR	Santander UK Group Holdings plc, FRN, 3.53%, 25/08/2028	190	0.04
225,000	EUR	Santander UK Group Holdings plc, FRN, 0.60%, 13/09/2029	182	0.04
200,000	EUR	Sky Ltd., 2.50%, 15/09/2026	192	0.04
200,000	EUR	Smith & Nephew plc, 4.57%, 11/10/2029	201	0.04
100,000	EUR	Smiths Group plc, 2.00%, 23/02/2027	94	0.02
125,000	EUR	SSE plc, 1.25%, 16/04/2025	119	0.02
150,000	EUR	SSE plc, 0.88%, 06/09/2025	141	0.03
200,000	EUR	SSE plc, 1.38%, 04/09/2027	182	0.04
300,000	EUR	SSE plc, 2.88%, 01/08/2029	282	0.06
250,000	EUR	SSE plc, 1.75%, 16/04/2030	216	0.04
100,000	EUR	SSE plc, FRN, 3.13%, 14/04/2027 ¹	91	0.02
300,000	EUR	SSE plc, FRN, 4.00%, 21/01/2028 ¹	276	0.06
100,000	EUR	Standard Chartered plc, FRN, 0.90%, 02/07/2027	91	0.02
200,000	EUR	Standard Chartered plc, FRN, 0.85%, 27/01/2028	176	0.03
100,000	EUR	Standard Chartered plc, FRN, 0.80%, 17/11/2029	82	0.02
400,000	EUR	Standard Chartered plc, FRN, 2.50%, 09/09/2030	377	0.08
200,000	EUR	Standard Chartered plc, FRN, 4.87%, 10/05/2031	197	0.04
200,000	EUR	Standard Chartered plc, FRN, 1.20%, 23/09/2031	172	0.03
100,000	EUR	Swiss Re Finance UK plc, FRN, 2.71%, 04/06/2052	80	0.02
200,000	EUR	Tesco Corporate Treasury Services plc, 0.88%, 29/05/2026	183	0.04
150,000	EUR	Tesco Corporate Treasury Services plc, 0.38%, 27/07/2029	119	0.02
100,000	EUR	Tesco Corporate Treasury Services plc, 4.25%, 27/02/2031	97	0.02
100,000	EUR	Thames Water Utilities Finance plc, 4.00%, 18/04/2027	93	0.02
200,000	EUR	Thames Water Utilities Finance plc, 0.88%, 31/01/2028	164	0.03
150,000	EUR	Thames Water Utilities Finance plc, 4.38%, 18/01/2031	133	0.03
200,000	EUR	Thames Water Utilities Finance plc, 1.25%, 31/01/2032	141	0.03
100,000	EUR	Unilever plc, 1.50%, 11/06/2039	71	0.01
100,000	EUR	Virgin Money UK plc, FRN, 4.63%, 29/10/2028	96	0.02
200,000	EUR	Vodafone Group plc, 1.88%, 11/09/2025	192	0.04
200,000	EUR	Vodafone Group plc, 1.13%, 20/11/2025	189	0.04
300,000	EUR	Vodafone Group plc, 2.20%, 25/08/2026	287	0.06
100,000	EUR	Vodafone Group plc, 0.90%, 24/11/2026	91	0.02
100,000	EUR	Vodafone Group plc, 1.50%, 24/07/2027	92	0.02
150,000	EUR	Vodafone Group plc, 1.88%, 20/11/2029	132	0.03
250,000	EUR	Vodafone Group plc, 1.63%, 24/11/2030	211	0.04
200,000	EUR	Vodafone Group plc, 1.60%, 29/07/2031	165	0.03
200,000	EUR	Vodafone Group plc, 2.88%, 20/11/2037	164	0.03
100,000	EUR	Vodafone Group plc, 2.50%, 24/05/2039	76	0.01
100,000	EUR	Wellcome Trust Ltd. (The), 1.13%, 21/01/2027	92	0.02
100,000	EUR	WPP Finance 2016, 1.38%, 20/03/2025	96	0.02
150,000	EUR	Yorkshire Building Society, 0.63%, 21/09/2025	139	0.03
100,000	EUR	Yorkshire Building Society, 0.50%, 01/07/2028	83	0.02
Total United Kingdom			33,732	6.84
United States (31 March 2023: 15.17%)				
200,000	EUR	3M Co., 1.50%, 09/11/2026	185	0.04
100,000	EUR	3M Co., 1.75%, 15/05/2030	85	0.02
100,000	EUR	3M Co., 1.50%, 02/06/2031	81	0.02
200,000	EUR	AbbVie, Inc., 0.75%, 18/11/2027	177	0.04
100,000	EUR	AbbVie, Inc., 2.63%, 15/11/2028	94	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	AbbVie, Inc., 2.13%, 17/11/2028	184	0.04
100,000	EUR	AbbVie, Inc., 2.13%, 01/06/2029	91	0.02
100,000	EUR	AbbVie, Inc., 1.25%, 18/11/2031	82	0.02
200,000	EUR	Air Products and Chemicals, Inc., 0.50%, 05/05/2028	172	0.03
100,000	EUR	Air Products and Chemicals, Inc., 0.80%, 05/05/2032	77	0.01
100,000	EUR	Air Products and Chemicals, Inc., 4.00%, 03/03/2035	97	0.02
300,000	EUR	American Honda Finance Corp., 1.95%, 18/10/2024	294	0.06
250,000	EUR	American Honda Finance Corp., 0.30%, 07/07/2028	209	0.04
200,000	EUR	American International Group, Inc., 1.88%, 21/06/2027	183	0.04
100,000	EUR	American Tower Corp., REIT, 1.38%, 04/04/2025	96	0.02
200,000	EUR	American Tower Corp., REIT, 1.95%, 22/05/2026	188	0.04
200,000	EUR	American Tower Corp., REIT, 0.45%, 15/01/2027	176	0.03
300,000	EUR	American Tower Corp., REIT, 0.40%, 15/02/2027	263	0.05
200,000	EUR	American Tower Corp., REIT, 4.13%, 16/05/2027	198	0.04
200,000	EUR	American Tower Corp., REIT, 0.50%, 15/01/2028	170	0.03
100,000	EUR	American Tower Corp., REIT, 1.00%, 15/01/2032	75	0.01
150,000	EUR	American Tower Corp., REIT, 1.25%, 21/05/2033	109	0.02
200,000	EUR	Amgen, Inc., 2.00%, 25/02/2026	191	0.04
200,000	EUR	Apple, Inc., 0.88%, 24/05/2025	191	0.04
300,000	EUR	Apple, Inc., 0.00%, 15/11/2025	278	0.06
350,000	EUR	Apple, Inc., 1.63%, 10/11/2026	331	0.07
250,000	EUR	Apple, Inc., 2.00%, 17/09/2027	236	0.05
350,000	EUR	Apple, Inc., 1.38%, 24/05/2029	313	0.06
200,000	EUR	Apple, Inc., 0.50%, 15/11/2031	158	0.03
150,000	EUR	Archer-Daniels-Midland Co., 1.00%, 12/09/2025	142	0.03
325,000	EUR	AT&T, Inc., 3.55%, 18/11/2025	321	0.06
150,000	EUR	AT&T, Inc., 3.50%, 17/12/2025	148	0.03
225,000	EUR	AT&T, Inc., 0.25%, 04/03/2026	205	0.04
150,000	EUR	AT&T, Inc., 1.80%, 05/09/2026	140	0.03
400,000	EUR	AT&T, Inc., 1.60%, 19/05/2028	358	0.07
300,000	EUR	AT&T, Inc., 2.35%, 05/09/2029	270	0.05
150,000	EUR	AT&T, Inc., 2.60%, 17/12/2029	136	0.03
300,000	EUR	AT&T, Inc., 0.80%, 04/03/2030	241	0.05
200,000	EUR	AT&T, Inc., 2.05%, 19/05/2032	166	0.03
400,000	EUR	AT&T, Inc., 3.55%, 17/12/2032	368	0.07
100,000	EUR	AT&T, Inc., 3.38%, 15/03/2034	89	0.02
300,000	EUR	AT&T, Inc., 4.30%, 18/11/2034	288	0.06
250,000	EUR	AT&T, Inc., 2.45%, 15/03/2035	200	0.04
300,000	EUR	AT&T, Inc., 3.15%, 04/09/2036	251	0.05
100,000	EUR	AT&T, Inc., 2.60%, 19/05/2038	76	0.01
200,000	EUR	AT&T, Inc., 1.80%, 14/09/2039	132	0.03
200,000	EUR	Athene Global Funding, 0.37%, 10/09/2026	175	0.03
175,000	EUR	Athene Global Funding, 0.83%, 08/01/2027	153	0.03
175,000	EUR	Athene Global Funding, 0.63%, 12/01/2028	146	0.03
400,000	EUR	Autoliv, Inc., 4.25%, 15/03/2028	396	0.08
100,000	EUR	Avery Dennison Corp., 1.25%, 03/03/2025	96	0.02
150,000	EUR	Bank of America Corp., 1.38%, 26/03/2025	144	0.03
100,000	EUR	Bank of America Corp., 4.13%, 12/06/2028	99	0.02
275,000	EUR	Bank of America Corp., FRN, 0.81%, 09/05/2026	260	0.05
400,000	EUR	Bank of America Corp., FRN, 1.95%, 27/10/2026	381	0.08
450,000	EUR	Bank of America Corp., FRN, 1.78%, 04/05/2027	422	0.09
200,000	EUR	Bank of America Corp., FRN, 1.66%, 25/04/2028	182	0.04
200,000	EUR	Bank of America Corp., FRN, 0.58%, 24/08/2028	173	0.04
430,000	EUR	Bank of America Corp., FRN, 3.65%, 31/03/2029	415	0.08
250,000	EUR	Bank of America Corp., FRN, 0.58%, 08/08/2029	209	0.04
200,000	EUR	Bank of America Corp., FRN, 1.38%, 09/05/2030	168	0.03
300,000	EUR	Bank of America Corp., FRN, 0.69%, 22/03/2031	235	0.05
300,000	EUR	Bank of America Corp., FRN, 0.65%, 26/10/2031	229	0.05
375,000	EUR	Bank of America Corp., FRN, 1.10%, 24/05/2032	291	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
275,000	EUR	Bank of America Corp., FRN, 2.82%, 27/04/2033	240	0.05
250,000	EUR	Baxter International, Inc., 1.30%, 15/05/2029	215	0.04
100,000	EUR	Becton Dickinson and Co., 0.03%, 13/08/2025	93	0.02
100,000	EUR	Becton Dickinson and Co., 1.90%, 15/12/2026	94	0.02
125,000	EUR	Berkshire Hathaway Finance Corp., 1.50%, 18/03/2030	107	0.02
200,000	EUR	Berkshire Hathaway Finance Corp., 2.00%, 18/03/2034	161	0.03
200,000	EUR	Berkshire Hathaway, Inc., 0.00%, 12/03/2025	189	0.04
350,000	EUR	Berkshire Hathaway, Inc., 1.13%, 16/03/2027	320	0.06
200,000	EUR	Berkshire Hathaway, Inc., 1.63%, 16/03/2035	152	0.03
100,000	EUR	Berkshire Hathaway, Inc., 0.50%, 15/01/2041	54	0.01
100,000	EUR	Berry Global, Inc., 1.00%, 15/01/2025	95	0.02
150,000	EUR	Berry Global, Inc., 1.50%, 15/01/2027	135	0.03
250,000	EUR	Blackstone Holdings Finance Co. LLC, 1.00%, 05/10/2026	228	0.05
250,000	EUR	Blackstone Holdings Finance Co. LLC, 1.50%, 10/04/2029	214	0.04
100,000	EUR	Blackstone Holdings Finance Co. LLC, 3.50%, 01/06/2034	87	0.02
100,000	EUR	BMW US Capital LLC, 1.00%, 20/04/2027	91	0.02
200,000	EUR	Booking Holdings, Inc., 0.10%, 08/03/2025	189	0.04
100,000	EUR	Booking Holdings, Inc., 4.00%, 15/11/2026	100	0.02
250,000	EUR	Booking Holdings, Inc., 1.80%, 03/03/2027	233	0.05
200,000	EUR	Booking Holdings, Inc., 0.50%, 08/03/2028	172	0.03
100,000	EUR	Booking Holdings, Inc., 3.63%, 12/11/2028	98	0.02
300,000	EUR	Booking Holdings, Inc., 4.25%, 15/05/2029	302	0.06
100,000	EUR	Booking Holdings, Inc., 4.50%, 15/11/2031	101	0.02
350,000	EUR	Booking Holdings, Inc., 4.13%, 12/05/2033	344	0.07
225,000	EUR	Booking Holdings, Inc., 4.75%, 15/11/2034	231	0.05
400,000	EUR	BorgWarner, Inc., 1.00%, 19/05/2031	302	0.06
200,000	EUR	Boston Scientific Corp., 0.63%, 01/12/2027	175	0.03
100,000	EUR	Bristol-Myers Squibb Co., 1.00%, 15/05/2025	96	0.02
100,000	EUR	Bristol-Myers Squibb Co., 1.75%, 15/05/2035	79	0.02
100,000	EUR	Brown-Forman Corp., 1.20%, 07/07/2026	93	0.02
100,000	EUR	Capital One Financial Corp., 1.65%, 12/06/2029	82	0.02
200,000	EUR	Cargill, Inc., 3.88%, 24/04/2030	196	0.04
250,000	EUR	Caterpillar Financial Services Corp., 3.74%, 04/09/2026	249	0.05
150,000	EUR	Chubb INA Holdings, Inc., 0.30%, 15/12/2024	143	0.03
100,000	EUR	Chubb INA Holdings, Inc., 0.88%, 15/06/2027	89	0.02
300,000	EUR	Chubb INA Holdings, Inc., 1.55%, 15/03/2028	269	0.05
100,000	EUR	Chubb INA Holdings, Inc., 0.88%, 15/12/2029	82	0.02
100,000	EUR	Chubb INA Holdings, Inc., 1.40%, 15/06/2031	81	0.02
200,000	EUR	Chubb INA Holdings, Inc., 2.50%, 15/03/2038	155	0.03
100,000	EUR	Citigroup, Inc., 1.75%, 28/01/2025	97	0.02
100,000	EUR	Citigroup, Inc., 2.13%, 10/09/2026	95	0.02
200,000	EUR	Citigroup, Inc., 1.63%, 21/03/2028	179	0.04
100,000	EUR	Citigroup, Inc., 1.50%, 26/10/2028	88	0.02
325,000	EUR	Citigroup, Inc., 1.25%, 10/04/2029	277	0.06
350,000	EUR	Citigroup, Inc., FRN, 1.25%, 06/07/2026	331	0.07
265,000	EUR	Citigroup, Inc., FRN, 1.50%, 24/07/2026	252	0.05
400,000	EUR	Citigroup, Inc., FRN, 0.50%, 08/10/2027	357	0.07
300,000	EUR	Citigroup, Inc., FRN, 3.71%, 22/09/2028	293	0.06
200,000	EUR	Citigroup, Inc., FRN, 4.25%, 25/02/2030	198	0.04
300,000	EUR	Citigroup, Inc., FRN, 4.11%, 22/09/2033	287	0.06
400,000	EUR	Coca-Cola Co. (The), 0.75%, 22/09/2026	369	0.07
200,000	EUR	Coca-Cola Co. (The), 1.88%, 22/09/2026	190	0.04
100,000	EUR	Coca-Cola Co. (The), 1.13%, 09/03/2027	92	0.02
200,000	EUR	Coca-Cola Co. (The), 0.13%, 09/03/2029	165	0.03
125,000	EUR	Coca-Cola Co. (The), 0.13%, 15/03/2029	103	0.02
175,000	EUR	Coca-Cola Co. (The), 0.40%, 06/05/2030	141	0.03
250,000	EUR	Coca-Cola Co. (The), 1.25%, 08/03/2031	210	0.04
100,000	EUR	Coca-Cola Co. (The), 0.50%, 09/03/2033	74	0.01
125,000	EUR	Coca-Cola Co. (The), 0.38%, 15/03/2033	91	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
340,000	EUR	Coca-Cola Co. (The), 1.63%, 09/03/2035	266	0.05
100,000	EUR	Coca-Cola Co. (The), 0.95%, 06/05/2036	69	0.01
100,000	EUR	Coca-Cola Co. (The), 1.10%, 02/09/2036	71	0.01
100,000	EUR	Coca-Cola Co. (The), 0.80%, 15/03/2040	61	0.01
100,000	EUR	Coca-Cola Co. (The), 1.00%, 09/03/2041	62	0.01
100,000	EUR	Colgate-Palmolive Co., 0.50%, 06/03/2026	93	0.02
100,000	EUR	Colgate-Palmolive Co., 0.30%, 10/11/2029	83	0.02
100,000	EUR	Colgate-Palmolive Co., 1.38%, 06/03/2034	80	0.02
100,000	EUR	Colgate-Palmolive Co., 0.88%, 12/11/2039	63	0.01
650,000	EUR	Comcast Corp., 0.00%, 14/09/2026	579	0.12
100,000	EUR	Comcast Corp., 0.25%, 20/05/2027	88	0.02
200,000	EUR	Comcast Corp., 0.25%, 14/09/2029	161	0.03
300,000	EUR	Comcast Corp., 0.75%, 20/02/2032	232	0.05
100,000	EUR	Comcast Corp., 1.25%, 20/02/2040	65	0.01
100,000	EUR	Computershare US, Inc., 1.13%, 07/10/2031	73	0.01
160,000	EUR	Danaher Corp., 2.10%, 30/09/2026	152	0.03
200,000	EUR	Danaher Corp., 2.50%, 30/03/2030	183	0.04
200,000	EUR	Digital Euro Finco LLC, REIT, 2.50%, 16/01/2026	190	0.04
100,000	EUR	Digital Euro Finco LLC, REIT, 1.13%, 09/04/2028	85	0.02
100,000	EUR	Discovery Communications LLC, 1.90%, 19/03/2027	92	0.02
100,000	EUR	Dover Corp., 1.25%, 09/11/2026	92	0.02
100,000	EUR	Dover Corp., 0.75%, 04/11/2027	88	0.02
110,000	EUR	Dow Chemical Co. (The), 0.50%, 15/03/2027	97	0.02
300,000	EUR	Dow Chemical Co. (The), 1.13%, 15/03/2032	230	0.05
100,000	EUR	Dow Chemical Co. (The), 1.88%, 15/03/2040	66	0.01
100,000	EUR	DXC Technology Co., 1.75%, 15/01/2026	93	0.02
100,000	EUR	Eli Lilly & Co., 1.63%, 02/06/2026	95	0.02
100,000	EUR	Eli Lilly & Co., 2.13%, 03/06/2030	91	0.02
100,000	EUR	Eli Lilly & Co., 0.63%, 01/11/2031	79	0.02
150,000	EUR	Eli Lilly & Co., 0.50%, 14/09/2033	111	0.02
125,000	EUR	Eli Lilly & Co., 1.70%, 01/11/2049	78	0.02
200,000	EUR	Eli Lilly & Co., 1.13%, 14/09/2051	103	0.02
150,000	EUR	Eli Lilly & Co., 1.38%, 14/09/2061	70	0.01
100,000	EUR	Emerson Electric Co., 1.25%, 15/10/2025	95	0.02
100,000	EUR	Emerson Electric Co., 2.00%, 15/10/2029	90	0.02
200,000	EUR	Equinix, Inc., REIT, 0.25%, 15/03/2027	175	0.03
200,000	EUR	Equinix, Inc., REIT, 1.00%, 15/03/2033	148	0.03
100,000	EUR	Euronet Worldwide, Inc., 1.38%, 22/05/2026	90	0.02
350,000	EUR	FedEx Corp., 1.63%, 11/01/2027	324	0.06
175,000	EUR	FedEx Corp., 0.45%, 04/05/2029	143	0.03
100,000	EUR	FedEx Corp., 1.30%, 05/08/2031	81	0.02
100,000	EUR	FedEx Corp., 0.95%, 04/05/2033	73	0.01
100,000	EUR	Fidelity National Information Services, Inc., 0.63%, 03/12/2025	93	0.02
300,000	EUR	Fidelity National Information Services, Inc., 1.50%, 21/05/2027	272	0.05
200,000	EUR	Fidelity National Information Services, Inc., 1.00%, 03/12/2028	170	0.03
225,000	EUR	Fidelity National Information Services, Inc., 2.00%, 21/05/2030	195	0.04
100,000	EUR	Fidelity National Information Services, Inc., 2.95%, 21/05/2039	77	0.01
100,000	EUR	Fiserv, Inc., 1.13%, 01/07/2027	90	0.02
100,000	EUR	Fiserv, Inc., 1.63%, 01/07/2030	84	0.02
200,000	EUR	Fiserv, Inc., 4.50%, 24/05/2031	198	0.04
100,000	EUR	General Electric Co., 0.88%, 17/05/2025	95	0.02
200,000	EUR	General Electric Co., 1.88%, 28/05/2027	186	0.04
150,000	EUR	General Electric Co., 1.50%, 17/05/2029	132	0.03
200,000	EUR	General Electric Co., 4.13%, 19/09/2035	195	0.04
225,000	EUR	General Electric Co., 2.13%, 17/05/2037	172	0.03
100,000	EUR	General Mills, Inc., 0.13%, 15/11/2025	92	0.02
200,000	EUR	General Mills, Inc., 0.45%, 15/01/2026	184	0.04
300,000	EUR	General Mills, Inc., 3.91%, 13/04/2029	296	0.06
100,000	EUR	General Motors Financial Co., Inc., 1.69%, 26/03/2025	96	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	General Motors Financial Co., Inc., 0.85%, 26/02/2026	184	0.04
100,000	EUR	General Motors Financial Co., Inc., 0.60%, 20/05/2027	87	0.02
275,000	EUR	General Motors Financial Co., Inc., 4.50%, 22/11/2027	272	0.05
200,000	EUR	General Motors Financial Co., Inc., 0.65%, 07/09/2028	165	0.03
325,000	EUR	General Motors Financial Co., Inc., 4.30%, 15/02/2029	314	0.06
100,000	EUR	Global Payments, Inc., 4.88%, 17/03/2031	97	0.02
340,000	EUR	Goldman Sachs Group, Inc. (The), 3.38%, 27/03/2025	336	0.07
200,000	EUR	Goldman Sachs Group, Inc. (The), 1.25%, 01/05/2025	191	0.04
200,000	EUR	Goldman Sachs Group, Inc. (The), 2.88%, 03/06/2026	195	0.04
500,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	469	0.09
400,000	EUR	Goldman Sachs Group, Inc. (The), 0.25%, 26/01/2028	338	0.07
150,000	EUR	Goldman Sachs Group, Inc. (The), 2.00%, 22/03/2028	137	0.03
300,000	EUR	Goldman Sachs Group, Inc. (The), 2.00%, 01/11/2028	270	0.05
279,000	EUR	Goldman Sachs Group, Inc. (The), 1.25%, 07/02/2029	235	0.05
150,000	EUR	Goldman Sachs Group, Inc. (The), 0.88%, 09/05/2029	123	0.02
200,000	EUR	Goldman Sachs Group, Inc. (The), 4.00%, 21/09/2029	195	0.04
375,000	EUR	Goldman Sachs Group, Inc. (The), 0.88%, 21/01/2030	302	0.06
275,000	EUR	Goldman Sachs Group, Inc. (The), 3.00%, 12/02/2031	252	0.05
225,000	EUR	Goldman Sachs Group, Inc. (The), 0.75%, 23/03/2032	165	0.03
225,000	EUR	Goldman Sachs Group, Inc. (The), 1.00%, 18/03/2033	164	0.03
150,000	EUR	Harley-Davidson Financial Services, Inc., 0.90%, 19/11/2024	144	0.03
300,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026	303	0.06
150,000	EUR	Illinois Tool Works, Inc., 0.25%, 05/12/2024	144	0.03
475,000	EUR	Illinois Tool Works, Inc., 0.63%, 05/12/2027	419	0.08
100,000	EUR	Illinois Tool Works, Inc., 2.13%, 22/05/2030	90	0.02
100,000	EUR	Illinois Tool Works, Inc., 1.00%, 05/06/2031	82	0.02
200,000	EUR	International Business Machines Corp., 0.88%, 31/01/2025	192	0.04
200,000	EUR	International Business Machines Corp., 0.95%, 23/05/2025	190	0.04
150,000	EUR	International Business Machines Corp., 2.88%, 07/11/2025	147	0.03
200,000	EUR	International Business Machines Corp., 1.25%, 29/01/2027	184	0.04
300,000	EUR	International Business Machines Corp., 3.38%, 06/02/2027	295	0.06
100,000	EUR	International Business Machines Corp., 0.30%, 11/02/2028	86	0.02
150,000	EUR	International Business Machines Corp., 1.75%, 07/03/2028	137	0.03
100,000	EUR	International Business Machines Corp., 1.50%, 23/05/2029	88	0.02
150,000	EUR	International Business Machines Corp., 0.88%, 09/02/2030	124	0.02
200,000	EUR	International Business Machines Corp., 1.75%, 31/01/2031	171	0.03
250,000	EUR	International Business Machines Corp., 3.63%, 06/02/2031	242	0.05
375,000	EUR	International Business Machines Corp., 0.65%, 11/02/2032	284	0.06
250,000	EUR	International Business Machines Corp., 1.25%, 09/02/2034	189	0.04
325,000	EUR	International Business Machines Corp., 3.75%, 06/02/2035	309	0.06
175,000	EUR	International Business Machines Corp., 1.20%, 11/02/2040	109	0.02
200,000	EUR	International Business Machines Corp., 4.00%, 06/02/2043	183	0.04
400,000	EUR	International Flavors & Fragrances, Inc., 1.80%, 25/09/2026	362	0.07
200,000	EUR	Johnson & Johnson, 1.15%, 20/11/2028	178	0.04
250,000	EUR	Johnson & Johnson, 1.65%, 20/05/2035	203	0.04
150,000	EUR	JPMorgan Chase & Co., 1.50%, 27/01/2025	145	0.03
300,000	EUR	JPMorgan Chase & Co., 3.00%, 19/02/2026	293	0.06
300,000	EUR	JPMorgan Chase & Co., 1.50%, 29/10/2026	278	0.06
100,000	EUR	JPMorgan Chase & Co., 2.88%, 24/05/2028	95	0.02
490,000	EUR	JPMorgan Chase & Co., FRN, 1.09%, 11/03/2027	453	0.09
350,000	EUR	JPMorgan Chase & Co., FRN, 0.39%, 24/02/2028	306	0.06
450,000	EUR	JPMorgan Chase & Co., FRN, 1.64%, 18/05/2028	410	0.08
300,000	EUR	JPMorgan Chase & Co., FRN, 1.81%, 12/06/2029	267	0.05
475,000	EUR	JPMorgan Chase & Co., FRN, 1.96%, 23/03/2030	418	0.09
250,000	EUR	JPMorgan Chase & Co., FRN, 1.00%, 25/07/2031	201	0.04
375,000	EUR	JPMorgan Chase & Co., FRN, 1.05%, 04/11/2032	290	0.06
325,000	EUR	JPMorgan Chase & Co., FRN, 0.60%, 17/02/2033	239	0.05
200,000	EUR	Kellogg Co., 1.25%, 10/03/2025	192	0.04
100,000	EUR	Kellogg Co., 0.50%, 20/05/2029	82	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
100,000	EUR	Kinder Morgan, Inc., 2.25%, 16/03/2027	93	0.02
150,000	EUR	KKR Group Finance Co. V LLC, 1.63%, 22/05/2029	126	0.02
300,000	EUR	Kraft Heinz Foods Co., 2.25%, 25/05/2028	278	0.06
200,000	EUR	Liberty Mutual Group, Inc., 2.75%, 04/05/2026	192	0.04
100,000	EUR	Liberty Mutual Group, Inc., 4.63%, 02/12/2030	96	0.02
100,000	EUR	Linde, Inc., 1.63%, 01/12/2025	95	0.02
100,000	EUR	ManpowerGroup, Inc., 1.75%, 22/06/2026	94	0.02
300,000	EUR	ManpowerGroup, Inc., 3.50%, 30/06/2027	292	0.06
200,000	EUR	Marsh & McLennan Cos., Inc., 1.35%, 21/09/2026	185	0.04
200,000	EUR	Marsh & McLennan Cos., Inc., 1.98%, 21/03/2030	175	0.03
100,000	EUR	MassMutual Global Funding II, 3.75%, 19/01/2030	97	0.02
200,000	EUR	Mastercard, Inc., 2.10%, 01/12/2027	189	0.04
100,000	EUR	Mastercard, Inc., 1.00%, 22/02/2029	87	0.02
200,000	EUR	McDonald's Corp., 2.38%, 27/11/2024	197	0.04
100,000	EUR	McDonald's Corp., 1.88%, 26/05/2027	93	0.02
200,000	EUR	McDonald's Corp., 1.75%, 03/05/2028	183	0.04
125,000	EUR	McDonald's Corp., 0.25%, 04/10/2028	104	0.02
100,000	EUR	McDonald's Corp., 2.38%, 31/05/2029	91	0.02
100,000	EUR	McDonald's Corp., 2.63%, 11/06/2029	93	0.02
100,000	EUR	McDonald's Corp., 1.50%, 28/11/2029	86	0.02
300,000	EUR	McDonald's Corp., 4.00%, 07/03/2030	299	0.06
100,000	EUR	McDonald's Corp., 1.60%, 15/03/2031	85	0.02
150,000	EUR	McDonald's Corp., 0.88%, 04/10/2033	110	0.02
100,000	EUR	McDonald's Corp., 3.00%, 31/05/2034	89	0.02
100,000	EUR	McDonald's Corp., 4.25%, 07/03/2035	99	0.02
250,000	EUR	McKesson Corp., 1.63%, 30/10/2026	234	0.05
100,000	EUR	Merck & Co., Inc., 0.50%, 02/11/2024	96	0.02
200,000	EUR	Merck & Co., Inc., 2.50%, 15/10/2034	176	0.03
100,000	EUR	Merck & Co., Inc., 1.38%, 02/11/2036	74	0.01
200,000	EUR	Metropolitan Life Global Funding I, 0.55%, 16/06/2027	177	0.03
100,000	EUR	Metropolitan Life Global Funding I, 4.00%, 05/04/2028	100	0.02
200,000	EUR	Metropolitan Life Global Funding I, 0.50%, 25/05/2029	163	0.03
100,000	EUR	Metropolitan Life Global Funding I, 3.75%, 05/12/2030	97	0.02
450,000	EUR	Microsoft Corp., 3.13%, 06/12/2028	442	0.09
100,000	EUR	Microsoft Corp., 2.63%, 02/05/2033	92	0.02
100,000	EUR	MMS USA Holdings, Inc., 0.63%, 13/06/2025	94	0.02
100,000	EUR	MMS USA Holdings, Inc., 1.25%, 13/06/2028	88	0.02
200,000	EUR	MMS USA Holdings, Inc., 1.75%, 13/06/2031	168	0.03
125,000	EUR	Mondelez International, Inc., 0.25%, 17/03/2028	107	0.02
100,000	EUR	Mondelez International, Inc., 0.75%, 17/03/2033	74	0.01
125,000	EUR	Mondelez International, Inc., 1.38%, 17/03/2041	79	0.02
300,000	EUR	Moody's Corp., 0.95%, 25/02/2030	247	0.05
350,000	EUR	Morgan Stanley, 1.75%, 30/01/2025	339	0.07
330,000	EUR	Morgan Stanley, 1.38%, 27/10/2026	304	0.06
190,000	EUR	Morgan Stanley, 1.88%, 27/04/2027	176	0.03
175,000	EUR	Morgan Stanley, FRN, 2.10%, 08/05/2026	169	0.03
100,000	EUR	Morgan Stanley, FRN, 1.34%, 23/10/2026	94	0.02
475,000	EUR	Morgan Stanley, FRN, 0.41%, 29/10/2027	421	0.09
300,000	EUR	Morgan Stanley, FRN, 4.81%, 25/10/2028	304	0.06
375,000	EUR	Morgan Stanley, FRN, 4.66%, 02/03/2029	375	0.08
475,000	EUR	Morgan Stanley, FRN, 0.50%, 26/10/2029	389	0.08
250,000	EUR	Morgan Stanley, FRN, 0.50%, 07/02/2031	193	0.04
350,000	EUR	Morgan Stanley, FRN, 2.95%, 07/05/2032	311	0.06
420,000	EUR	Morgan Stanley, FRN, 1.10%, 29/04/2033	315	0.06
300,000	EUR	Morgan Stanley, FRN, 5.15%, 25/01/2034	308	0.06
100,000	EUR	Mylan, Inc., 2.13%, 23/05/2025	96	0.02
100,000	EUR	Nasdaq, Inc., 1.75%, 28/03/2029	88	0.02
300,000	EUR	Nasdaq, Inc., 0.88%, 13/02/2030	245	0.05
100,000	EUR	Nasdaq, Inc., 4.50%, 15/02/2032	99	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	Nasdaq, Inc., 0.90%, 30/07/2033	143	0.03
200,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	183	0.04
100,000	EUR	National Grid North America, Inc., 1.05%, 20/01/2031	79	0.02
125,000	EUR	National Grid North America, Inc., 4.67%, 12/09/2033	123	0.02
200,000	EUR	Nestle Holdings, Inc., 0.88%, 18/07/2025	190	0.04
100,000	EUR	Netflix, Inc., 3.00%, 15/06/2025	98	0.02
400,000	EUR	Netflix, Inc., 3.63%, 15/05/2027	392	0.08
200,000	EUR	Netflix, Inc., 4.63%, 15/05/2029	202	0.04
300,000	EUR	Netflix, Inc., 3.88%, 15/11/2029	291	0.06
200,000	EUR	Netflix, Inc., 3.63%, 15/06/2030	190	0.04
200,000	EUR	New York Life Global Funding, 0.25%, 23/01/2027	177	0.04
100,000	EUR	New York Life Global Funding, 0.25%, 04/10/2028	84	0.02
100,000	EUR	New York Life Global Funding, 3.63%, 09/01/2030	97	0.02
200,000	EUR	Oracle Corp., 3.13%, 10/07/2025	197	0.04
150,000	EUR	Parker-Hannifin Corp., 1.13%, 01/03/2025	144	0.03
100,000	EUR	PepsiCo, Inc., 2.63%, 28/04/2026	97	0.02
150,000	EUR	PepsiCo, Inc., 0.75%, 18/03/2027	136	0.03
100,000	EUR	PepsiCo, Inc., 0.50%, 06/05/2028	87	0.02
100,000	EUR	PepsiCo, Inc., 0.88%, 18/07/2028	88	0.02
100,000	EUR	PepsiCo, Inc., 1.13%, 18/03/2031	83	0.02
150,000	EUR	PepsiCo, Inc., 0.40%, 09/10/2032	112	0.02
200,000	EUR	PepsiCo, Inc., 0.75%, 14/10/2033	150	0.03
100,000	EUR	PepsiCo, Inc., 0.88%, 16/10/2039	63	0.01
200,000	EUR	PepsiCo, Inc., 1.05%, 09/10/2050	108	0.02
200,000	EUR	Pfizer, Inc., 1.00%, 06/03/2027	183	0.04
100,000	EUR	PPG Industries, Inc., 0.88%, 03/11/2025	94	0.02
100,000	EUR	PPG Industries, Inc., 1.40%, 13/03/2027	91	0.02
200,000	EUR	PPG Industries, Inc., 2.75%, 01/06/2029	186	0.04
100,000	EUR	Procter & Gamble Co. (The), 0.50%, 25/10/2024	97	0.02
100,000	EUR	Procter & Gamble Co. (The), 0.63%, 30/10/2024	97	0.02
300,000	EUR	Procter & Gamble Co. (The), 3.25%, 02/08/2026	296	0.06
200,000	EUR	Procter & Gamble Co. (The), 4.88%, 11/05/2027	208	0.04
150,000	EUR	Procter & Gamble Co. (The), 1.20%, 30/10/2028	134	0.03
300,000	EUR	Procter & Gamble Co. (The), 0.35%, 05/05/2030	244	0.05
200,000	EUR	Procter & Gamble Co. (The), 1.88%, 30/10/2038	155	0.03
100,000	EUR	Procter & Gamble Co. (The), 0.90%, 04/11/2041	61	0.01
200,000	EUR	Prologis Euro Finance LLC, REIT, 0.25%, 10/09/2027	172	0.03
100,000	EUR	Prologis Euro Finance LLC, REIT, 0.38%, 06/02/2028	85	0.02
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 08/02/2029	83	0.02
200,000	EUR	Prologis Euro Finance LLC, REIT, 3.88%, 31/01/2030	192	0.04
150,000	EUR	Prologis Euro Finance LLC, REIT, 0.63%, 10/09/2031	111	0.02
450,000	EUR	Prologis Euro Finance LLC, REIT, 0.50%, 16/02/2032	320	0.06
100,000	EUR	Prologis Euro Finance LLC, REIT, 4.63%, 23/05/2033	97	0.02
200,000	EUR	Prologis Euro Finance LLC, REIT, 1.50%, 08/02/2034	146	0.03
105,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 06/02/2035	69	0.01
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 16/02/2041	53	0.01
100,000	EUR	Prologis Euro Finance LLC, REIT, 4.25%, 31/01/2043	87	0.02
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.50%, 10/09/2049	50	0.01
100,000	EUR	Prologis LP, REIT, 3.00%, 02/06/2026	97	0.02
125,000	EUR	Public Storage Operating Co., REIT, 0.50%, 09/09/2030	96	0.02
200,000	EUR	Public Storage Operating Co., REIT, 0.88%, 24/01/2032	150	0.03
200,000	EUR	PVH Corp., 3.13%, 15/12/2027	188	0.04
300,000	EUR	Realty Income Corp., REIT, 4.88%, 06/07/2030	298	0.06
100,000	EUR	Realty Income Corp., REIT, 5.13%, 06/07/2034	99	0.02
100,000	EUR	RELX Capital, Inc., 1.30%, 12/05/2025	95	0.02
200,000	EUR	Revvity, Inc., 1.88%, 19/07/2026	187	0.04
200,000	EUR	Stryker Corp., 0.25%, 03/12/2024	191	0.04
100,000	EUR	Stryker Corp., 2.13%, 30/11/2027	93	0.02
200,000	EUR	Stryker Corp., 0.75%, 01/03/2029	169	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
100,000	EUR	Stryker Corp., 2.63%, 30/11/2030	91	0.02
200,000	EUR	Stryker Corp., 1.00%, 03/12/2031	158	0.03
100,000	EUR	Thermo Fisher Scientific, Inc., 0.13%, 01/03/2025	94	0.02
200,000	EUR	Thermo Fisher Scientific, Inc., 2.00%, 15/04/2025	194	0.04
200,000	EUR	Thermo Fisher Scientific, Inc., 3.20%, 21/01/2026	197	0.04
100,000	EUR	Thermo Fisher Scientific, Inc., 1.40%, 23/01/2026	94	0.02
200,000	EUR	Thermo Fisher Scientific, Inc., 1.45%, 16/03/2027	185	0.04
100,000	EUR	Thermo Fisher Scientific, Inc., 1.75%, 15/04/2027	93	0.02
100,000	EUR	Thermo Fisher Scientific, Inc., 0.50%, 01/03/2028	86	0.02
100,000	EUR	Thermo Fisher Scientific, Inc., 1.38%, 12/09/2028	89	0.02
100,000	EUR	Thermo Fisher Scientific, Inc., 1.95%, 24/07/2029	90	0.02
200,000	EUR	Thermo Fisher Scientific, Inc., 0.88%, 01/10/2031	157	0.03
100,000	EUR	Thermo Fisher Scientific, Inc., 2.38%, 15/04/2032	88	0.02
100,000	EUR	Thermo Fisher Scientific, Inc., 3.65%, 21/11/2034	95	0.02
100,000	EUR	Thermo Fisher Scientific, Inc., 2.88%, 24/07/2037	85	0.02
150,000	EUR	Thermo Fisher Scientific, Inc., 1.50%, 01/10/2039	100	0.02
350,000	EUR	Thermo Fisher Scientific, Inc., 1.88%, 01/10/2049	206	0.04
100,000	EUR	Toyota Motor Credit Corp., 0.63%, 21/11/2024	96	0.02
400,000	EUR	Toyota Motor Credit Corp., 0.25%, 16/07/2026	361	0.07
150,000	EUR	Toyota Motor Credit Corp., 0.13%, 05/11/2027	129	0.03
400,000	EUR	Toyota Motor Credit Corp., 4.05%, 13/09/2029	400	0.08
200,000	EUR	Toyota Motor Credit Corp., 3.85%, 24/07/2030	197	0.04
175,000	EUR	Unilever Capital Corp., 3.40%, 06/06/2033	167	0.03
100,000	EUR	United Parcel Service, Inc., 1.63%, 15/11/2025	96	0.02
100,000	EUR	United Parcel Service, Inc., 1.00%, 15/11/2028	87	0.02
100,000	EUR	United Parcel Service, Inc., 1.50%, 15/11/2032	81	0.02
200,000	EUR	Utah Acquisition Sub, Inc., 2.25%, 22/11/2024	195	0.04
200,000	EUR	Utah Acquisition Sub, Inc., 3.13%, 22/11/2028	184	0.04
200,000	EUR	Verizon Communications, Inc., 0.88%, 02/04/2025	191	0.04
300,000	EUR	Verizon Communications, Inc., 3.25%, 17/02/2026	294	0.06
200,000	EUR	Verizon Communications, Inc., 1.38%, 27/10/2026	185	0.04
200,000	EUR	Verizon Communications, Inc., 0.88%, 08/04/2027	179	0.04
400,000	EUR	Verizon Communications, Inc., 1.38%, 02/11/2028	351	0.07
250,000	EUR	Verizon Communications, Inc., 0.38%, 22/03/2029	204	0.04
400,000	EUR	Verizon Communications, Inc., 1.25%, 08/04/2030	333	0.07
325,000	EUR	Verizon Communications, Inc., 4.25%, 31/10/2030	324	0.06
150,000	EUR	Verizon Communications, Inc., 2.63%, 01/12/2031	133	0.03
100,000	EUR	Verizon Communications, Inc., 0.88%, 19/03/2032	76	0.01
275,000	EUR	Verizon Communications, Inc., 0.75%, 22/03/2032	206	0.04
275,000	EUR	Verizon Communications, Inc., 1.30%, 18/05/2033	209	0.04
225,000	EUR	Verizon Communications, Inc., 4.75%, 31/10/2034	229	0.05
100,000	EUR	Verizon Communications, Inc., 1.13%, 19/09/2035	69	0.01
300,000	EUR	Verizon Communications, Inc., 2.88%, 15/01/2038	245	0.05
100,000	EUR	Verizon Communications, Inc., 1.50%, 19/09/2039	65	0.01
200,000	EUR	Verizon Communications, Inc., 1.85%, 18/05/2040	134	0.03
300,000	EUR	VF Corp., 4.13%, 07/03/2026	296	0.06
100,000	EUR	VF Corp., 0.25%, 25/02/2028	83	0.02
125,000	EUR	VF Corp., 4.25%, 07/03/2029	121	0.02
100,000	EUR	VF Corp., 0.63%, 25/02/2032	71	0.01
400,000	EUR	Visa, Inc., 1.50%, 15/06/2026	377	0.08
100,000	EUR	Visa, Inc., 2.00%, 15/06/2029	91	0.02
200,000	EUR	Visa, Inc., 2.38%, 15/06/2034	175	0.03
100,000	EUR	Walgreens Boots Alliance, Inc., 2.13%, 20/11/2026	93	0.02
550,000	EUR	Walmart, Inc., 2.55%, 08/04/2026	533	0.11
100,000	EUR	Walmart, Inc., 4.88%, 21/09/2029	106	0.02
200,000	EUR	Westlake Corp., 1.63%, 17/07/2029	167	0.03
200,000	EUR	Worley US Finance Sub Ltd., 0.88%, 09/06/2026	180	0.04
100,000	EUR	Zimmer Biomet Holdings, Inc., 2.43%, 13/12/2026	95	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
100,000	EUR	Zimmer Biomet Holdings, Inc., 1.16%, 15/11/2027	89	0.02
Total United States			72,565	14.71
Total investments in corporate debt securities			486,043	98.53
Total investments in bonds			486,043	98.53

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Futures contracts						
Germany (31 March 2023: 0.00%)						
(9)	EUR	(900,000)	Euro-Bobl	07/12/2023	2	–
(10)	EUR	(1,000,000)	Euro-Bund	07/12/2023	12	–
Total Germany					14	–
Total unrealised gain on futures contracts (31 March 2023: 0.00%)					14	–
Germany (31 March 2023: (0.03)%)					–	–
Total unrealised loss on futures contracts (31 March 2023: (0.03)%)					–	–

	Fair Value EUR '000	% of Net Asset Value		
Total financial assets at fair value through profit or loss	486,057	98.53		
Cash and margin cash	76	0.02		
Cash equivalents				
Holding				
21,731	EUR	Undertaking for collective investment schemes (31 March 2023: 0.45%) BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares ³	2,189	0.44
Total cash equivalents	2,189	0.44		
Other assets and liabilities	4,990	1.01		
Net asset value attributable to redeemable unitholders	493,312	100.00		

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	97.97
Collective investment schemes	0.44
Financial derivative instruments dealt in on a regulated market [*]	–
Other assets	1.59
Total assets	100.00

¹ Security is perpetual without predetermined maturity date. The date shown, if applicable, is the next call date.

² A related party to the Fund.

³ Investments which are less than 0.005% of total assets are rounded down to zero.

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Underlying exposure	On gains EUR '000	On losses EUR '000
Futures contracts	2,328	–

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Government debt securities (31 March 2023: 99.05%)				
Austria (31 March 2023: 3.48%)				
20,000	EUR	Austria Government Bond, 1.65%, 21/10/2024	20	0.19
20,000	EUR	Austria Government Bond, 0.00%, 20/04/2025	19	0.18
15,000	EUR	Austria Government Bond, 1.20%, 20/10/2025	14	0.14
10,000	EUR	Austria Government Bond, 4.85%, 15/03/2026	10	0.10
15,000	EUR	Austria Government Bond, 0.75%, 20/10/2026	14	0.14
8,000	EUR	Austria Government Bond, 0.50%, 20/04/2027	7	0.07
50,000	EUR	Austria Government Bond, 6.25%, 15/07/2027	55	0.54
20,000	EUR	Austria Government Bond, 0.75%, 20/02/2028	18	0.17
1,000	EUR	Austria Government Bond, 0.00%, 20/10/2028	1	0.01
19,000	EUR	Austria Government Bond, 0.50%, 20/02/2029	17	0.16
50,000	EUR	Austria Government Bond, 0.00%, 20/02/2030	41	0.40
13,000	EUR	Austria Government Bond, 0.00%, 20/02/2031	10	0.10
7,000	EUR	Austria Government Bond, 0.90%, 20/02/2032	6	0.06
20,000	EUR	Austria Government Bond, 2.90%, 20/02/2033	19	0.19
21,000	EUR	Austria Government Bond, 2.40%, 23/05/2034	19	0.19
21,000	EUR	Austria Government Bond, 0.25%, 20/10/2036	14	0.13
13,000	EUR	Austria Government Bond, 4.15%, 15/03/2037	14	0.13
11,000	EUR	Austria Government Bond, 0.00%, 20/10/2040	6	0.06
12,000	EUR	Austria Government Bond, 3.15%, 20/06/2044	11	0.11
17,000	EUR	Austria Government Bond, 1.50%, 20/02/2047	11	0.11
6,000	EUR	Austria Government Bond, 1.85%, 23/05/2049	4	0.04
11,000	EUR	Austria Government Bond, 0.75%, 20/03/2051	6	0.05
6,000	EUR	Austria Government Bond, 3.15%, 20/10/2053	5	0.05
7,000	EUR	Austria Government Bond, 3.80%, 26/01/2062	7	0.07
4,000	EUR	Austria Government Bond, 0.70%, 20/04/2071	2	0.01
3,000	EUR	Austria Government Bond, 1.50%, 02/11/2086	2	0.01
10,000	EUR	Austria Government Bond, 2.10%, 20/09/2117	6	0.06
9,000	EUR	Austria Government Bond, 0.85%, 30/06/2120	3	0.03
		Total Austria	361	3.50
Belgium (31 March 2023: 5.37%)				
10,000	EUR	Belgium Government Bond, 0.50%, 22/10/2024	10	0.09
34,000	EUR	Belgium Government Bond, 0.80%, 22/06/2025	33	0.32
27,000	EUR	Belgium Government Bond, 4.50%, 28/03/2026	28	0.27
21,000	EUR	Belgium Government Bond, 1.00%, 22/06/2026	20	0.19
10,000	EUR	Belgium Government Bond, 0.80%, 22/06/2027	9	0.09
7,000	EUR	Belgium Government Bond, 0.00%, 22/10/2027	6	0.06
77,000	EUR	Belgium Government Bond, 5.50%, 28/03/2028	85	0.82
10,000	EUR	Belgium Government Bond, 0.80%, 22/06/2028	9	0.09
24,000	EUR	Belgium Government Bond, 0.90%, 22/06/2029	21	0.21
21,000	EUR	Belgium Government Bond, 0.10%, 22/06/2030	17	0.17
11,000	EUR	Belgium Government Bond, 1.00%, 22/06/2031	9	0.09
32,000	EUR	Belgium Government Bond, 0.00%, 22/10/2031	25	0.24
23,000	EUR	Belgium Government Bond, 4.00%, 28/03/2032	24	0.23
25,000	EUR	Belgium Government Bond, 0.35%, 22/06/2032	19	0.19
14,000	EUR	Belgium Government Bond, 1.25%, 22/04/2033	12	0.11
21,000	EUR	Belgium Government Bond, 3.00%, 22/06/2033	20	0.20
12,000	EUR	Belgium Government Bond, 3.00%, 22/06/2034	11	0.11
30,000	EUR	Belgium Government Bond, 5.00%, 28/03/2035	34	0.33
19,000	EUR	Belgium Government Bond, 1.45%, 22/06/2037	14	0.14
20,000	EUR	Belgium Government Bond, 1.90%, 22/06/2038	16	0.15
3,000	EUR	Belgium Government Bond, 0.40%, 22/06/2040	2	0.02
28,000	EUR	Belgium Government Bond, 4.25%, 28/03/2041	29	0.29
12,000	EUR	Belgium Government Bond, 3.45%, 22/06/2043	11	0.11
20,000	EUR	Belgium Government Bond, 3.75%, 22/06/2045	20	0.19
7,000	EUR	Belgium Government Bond, 1.60%, 22/06/2047	5	0.04
25,000	EUR	Belgium Government Bond, 1.70%, 22/06/2050	16	0.15

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Belgium (continued)				
10,000	EUR	Belgium Government Bond, 1.40%, 22/06/2053	6	0.05
14,000	EUR	Belgium Government Bond, 3.30%, 22/06/2054	12	0.12
17,000	EUR	Belgium Government Bond, 2.25%, 22/06/2057	12	0.11
6,000	EUR	Belgium Government Bond, 2.15%, 22/06/2066	4	0.04
15,000	EUR	Belgium Government Bond, 0.65%, 22/06/2071	5	0.05
Total Belgium			544	5.27
Croatia (31 March 2023: 0.36%)				
			–	–
Cyprus (31 March 2023: 0.12%)				
15,000	EUR	Cyprus Government Bond, 2.38%, 25/09/2028	14	0.14
5,000	EUR	Cyprus Government Bond, 2.75%, 03/05/2049	4	0.03
Total Cyprus			18	0.17
Estonia (31 March 2023: 0.04%)				
6,000	EUR	Estonia Government Bond, 0.13%, 10/06/2030	5	0.05
Total Estonia			5	0.05
Finland (31 March 2023: 1.49%)				
25,000	EUR	Finland Government Bond, 4.00%, 04/07/2025	25	0.24
5,000	EUR	Finland Government Bond, 0.88%, 15/09/2025	5	0.05
18,000	EUR	Finland Government Bond, 0.00%, 15/09/2026	16	0.16
5,000	EUR	Finland Government Bond, 0.50%, 15/09/2027	4	0.04
10,000	EUR	Finland Government Bond, 2.75%, 04/07/2028	10	0.09
5,000	EUR	Finland Government Bond, 0.50%, 15/09/2028	4	0.04
17,000	EUR	Finland Government Bond, 0.50%, 15/09/2029	15	0.14
15,000	EUR	Finland Government Bond, 0.75%, 15/04/2031	12	0.12
18,000	EUR	Finland Government Bond, 0.13%, 15/09/2031	14	0.14
12,000	EUR	Finland Government Bond, 1.50%, 15/09/2032	10	0.10
15,000	EUR	Finland Government Bond, 1.13%, 15/04/2034	12	0.12
10,000	EUR	Finland Government Bond, 2.75%, 15/04/2038	9	0.09
1,000	EUR	Finland Government Bond, 0.25%, 15/09/2040	1	0.01
16,000	EUR	Finland Government Bond, 2.63%, 04/07/2042	14	0.13
3,000	EUR	Finland Government Bond, 0.50%, 15/04/2043	2	0.02
10,000	EUR	Finland Government Bond, 1.38%, 15/04/2047	7	0.06
4,000	EUR	Finland Government Bond, 0.13%, 15/04/2052	2	0.02
Total Finland			162	1.57
France (31 March 2023: 23.63%)				
44,000	EUR	France Government Bond OAT, 1.75%, 25/11/2024	43	0.42
44,000	EUR	France Government Bond OAT, 0.00%, 25/02/2025	42	0.41
72,000	EUR	France Government Bond OAT, 0.00%, 25/03/2025	68	0.66
67,000	EUR	France Government Bond OAT, 0.50%, 25/05/2025	64	0.62
118,000	EUR	France Government Bond OAT, 6.00%, 25/10/2025	124	1.20
46,000	EUR	France Government Bond OAT, 1.00%, 25/11/2025	44	0.43
61,000	EUR	France Government Bond OAT, 0.00%, 25/02/2026	57	0.55
32,000	EUR	France Government Bond OAT, 3.50%, 25/04/2026	32	0.31
78,000	EUR	France Government Bond OAT, 0.50%, 25/05/2026	73	0.71
30,000	EUR	France Government Bond OAT, 2.50%, 24/09/2026	29	0.28
100,000	EUR	France Government Bond OAT, 0.25%, 25/11/2026	91	0.89
20,000	EUR	France Government Bond OAT, 0.00%, 25/02/2027	18	0.17
82,000	EUR	France Government Bond OAT, 1.00%, 25/05/2027	76	0.74
112,000	EUR	France Government Bond OAT, 2.75%, 25/10/2027	110	1.07
37,000	EUR	France Government Bond OAT, 0.75%, 25/02/2028	33	0.32

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
France (continued)				
101,000	EUR	France Government Bond OAT, 0.75%, 25/05/2028	91	0.88
83,000	EUR	France Government Bond OAT, 0.75%, 25/11/2028	74	0.71
19,000	EUR	France Government Bond OAT, 2.75%, 25/02/2029	19	0.18
86,000	EUR	France Government Bond OAT, 5.50%, 25/04/2029	96	0.93
128,000	EUR	France Government Bond OAT, 0.50%, 25/05/2029	111	1.07
30,000	EUR	France Government Bond OAT, 0.00%, 25/11/2029	25	0.24
80,000	EUR	France Government Bond OAT, 2.50%, 25/05/2030	77	0.74
47,000	EUR	France Government Bond OAT, 0.00%, 25/11/2030	38	0.36
94,000	EUR	France Government Bond OAT, 1.50%, 25/05/2031	83	0.81
137,000	EUR	France Government Bond OAT, 0.00%, 25/11/2031	106	1.02
76,000	EUR	France Government Bond OAT, 0.00%, 25/05/2032	57	0.56
70,000	EUR	France Government Bond OAT, 5.75%, 25/10/2032	83	0.81
97,000	EUR	France Government Bond OAT, 2.00%, 25/11/2032	87	0.84
55,000	EUR	France Government Bond OAT, 3.00%, 25/05/2033	53	0.52
61,000	EUR	France Government Bond OAT, 1.25%, 25/05/2034	49	0.48
26,000	EUR	France Government Bond OAT, 4.75%, 25/04/2035	29	0.28
44,000	EUR	France Government Bond OAT, 1.25%, 25/05/2036	34	0.33
5,000	EUR	France Government Bond OAT, 1.25%, 25/05/2038	4	0.04
54,000	EUR	France Government Bond OAT, 4.00%, 25/10/2038	56	0.54
57,000	EUR	France Government Bond OAT, 1.75%, 25/06/2039	44	0.43
48,000	EUR	France Government Bond OAT, 0.50%, 25/05/2040	29	0.28
68,000	EUR	France Government Bond OAT, 4.50%, 25/04/2041	75	0.72
25,000	EUR	France Government Bond OAT, 2.50%, 25/05/2043	21	0.20
23,000	EUR	France Government Bond OAT, 0.50%, 25/06/2044	12	0.12
38,000	EUR	France Government Bond OAT, 3.25%, 25/05/2045	35	0.34
44,000	EUR	France Government Bond OAT, 2.00%, 25/05/2048	31	0.30
52,000	EUR	France Government Bond OAT, 1.50%, 25/05/2050	32	0.31
81,000	EUR	France Government Bond OAT, 0.75%, 25/05/2052	38	0.37
11,000	EUR	France Government Bond OAT, 0.75%, 25/05/2053	5	0.05
27,000	EUR	France Government Bond OAT, 3.00%, 25/05/2054	23	0.22
44,000	EUR	France Government Bond OAT, 4.00%, 25/04/2055	45	0.44
25,000	EUR	France Government Bond OAT, 4.00%, 25/04/2060	26	0.25
30,000	EUR	France Government Bond OAT, 1.75%, 25/05/2066	17	0.17
16,000	EUR	France Government Bond OAT, 0.50%, 25/05/2072	5	0.05
		Total France	2,514	24.37
Germany (31 March 2023: 18.67%)				
36,000	EUR	Bundesobligation, 0.00%, 11/04/2025	34	0.33
56,000	EUR	Bundesobligation, 0.00%, 10/10/2025	53	0.51
41,000	EUR	Bundesobligation, 0.00%, 10/10/2025	39	0.37
10,000	EUR	Bundesobligation, 0.00%, 16/04/2027	9	0.09
26,000	EUR	Bundesobligation, 1.30%, 15/10/2027	25	0.24
39,000	EUR	Bundesobligation, 2.20%, 13/04/2028	38	0.37
78,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.50%, 15/02/2025	75	0.73
66,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.00%, 15/08/2025	63	0.61
47,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.25%, 15/02/2027	43	0.42
229,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 6.50%, 04/07/2027	258	2.50
46,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.50%, 15/08/2027	42	0.41
40,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 5.63%, 04/01/2028	45	0.43
40,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.50%, 15/02/2028	36	0.35
30,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.75%, 04/07/2028	33	0.32
44,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.25%, 15/08/2028	39	0.38
41,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/11/2028	36	0.35
50,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2029	43	0.41
92,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.10%, 15/11/2029	89	0.86
22,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 6.25%, 04/01/2030	26	0.26
20,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2030	17	0.16

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Germany (continued)				
24,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2030	20	0.19
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2030	4	0.04
56,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 5.50%, 04/01/2031	66	0.64
22,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2031	18	0.18
48,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2031	39	0.38
23,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2031	19	0.18
104,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2032	83	0.80
44,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.70%, 15/08/2032	40	0.39
53,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.30%, 15/02/2033	51	0.49
9,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.60%, 15/08/2033	9	0.09
38,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.75%, 04/07/2034	45	0.43
56,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/05/2035	40	0.39
10,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/05/2036	7	0.07
48,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.00%, 04/01/2037	53	0.52
28,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.00%, 15/05/2038	21	0.21
52,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.25%, 04/07/2039	60	0.58
14,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.75%, 04/07/2040	17	0.17
32,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 3.25%, 04/07/2042	33	0.32
46,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.50%, 04/07/2044	42	0.41
50,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.50%, 15/08/2046	46	0.44
59,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.25%, 15/08/2048	41	0.40
59,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2050	27	0.26
14,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2050	6	0.06
35,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2052	15	0.15
11,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.80%, 15/08/2053	8	0.08
37,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.80%, 15/08/2053	28	0.27
40,000	EUR	Bundesschatzanweisungen, 2.50%, 13/03/2025	40	0.38
36,000	EUR	Bundesschatzanweisungen, 2.80%, 12/06/2025	36	0.35
Total Germany			1,957	18.97
Ireland (31 March 2023: 1.73%)				
10,000	EUR	Ireland Government Bond, 5.40%, 13/03/2025	10	0.10
19,000	EUR	Ireland Government Bond, 1.00%, 15/05/2026	18	0.17
18,000	EUR	Ireland Government Bond, 0.20%, 15/05/2027	16	0.16
15,000	EUR	Ireland Government Bond, 0.90%, 15/05/2028	14	0.13
10,000	EUR	Ireland Government Bond, 1.10%, 15/05/2029	9	0.09
10,000	EUR	Ireland Government Bond, 2.40%, 15/05/2030	10	0.09
18,000	EUR	Ireland Government Bond, 0.20%, 18/10/2030	15	0.14
15,000	EUR	Ireland Government Bond, 1.35%, 18/03/2031	13	0.13
13,000	EUR	Ireland Government Bond, 0.00%, 18/10/2031	10	0.10
7,000	EUR	Ireland Government Bond, 0.35%, 18/10/2032	5	0.05
15,000	EUR	Ireland Government Bond, 1.30%, 15/05/2033	13	0.12
10,000	EUR	Ireland Government Bond, 1.70%, 15/05/2037	8	0.08
6,000	EUR	Ireland Government Bond, 0.55%, 22/04/2041	4	0.04
10,000	EUR	Ireland Government Bond, 3.00%, 18/10/2043	9	0.09
14,000	EUR	Ireland Government Bond, 2.00%, 18/02/2045	10	0.10
14,000	EUR	Ireland Government Bond, 1.50%, 15/05/2050	9	0.09
Total Ireland			173	1.68
Italy (31 March 2023: 21.66%)				
31,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.45%, 15/11/2024	30	0.29
25,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.50%, 01/12/2024	25	0.24
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.35%, 01/02/2025	19	0.19
50,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.00%, 01/03/2025	51	0.49
50,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.40%, 28/03/2025	50	0.48
49,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.45%, 15/05/2025	47	0.46

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Italy (continued)				
30,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.50%, 01/06/2025	29	0.28
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.85%, 01/07/2025	39	0.37
52,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.20%, 15/08/2025	49	0.48
10,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.60%, 29/09/2025	10	0.10
31,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.50%, 15/11/2025	30	0.29
19,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.00%, 01/12/2025	18	0.18
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.50%, 01/02/2026	37	0.36
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.00%, 01/04/2026	36	0.35
21,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.60%, 01/06/2026	20	0.19
13,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.10%, 15/07/2026	12	0.12
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.00%, 01/08/2026	18	0.17
16,000	EUR	Italy Buoni Poliennali Del Tesoro, 7.25%, 01/11/2026	17	0.17
55,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.25%, 01/12/2026	51	0.49
55,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.85%, 15/01/2027	50	0.48
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.10%, 01/04/2027	18	0.18
30,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.20%, 01/06/2027	28	0.27
80,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.05%, 01/08/2027	75	0.72
24,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 15/09/2027	21	0.21
90,000	EUR	Italy Buoni Poliennali Del Tesoro, 6.50%, 01/11/2027	98	0.95
17,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.00%, 01/02/2028	16	0.15
22,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.25%, 15/03/2028	19	0.18
17,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.50%, 15/07/2028	14	0.14
24,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.80%, 01/08/2028	24	0.23
41,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.75%, 01/09/2028	42	0.41
34,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.80%, 01/12/2028	32	0.31
26,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.45%, 15/02/2029	21	0.21
60,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.80%, 15/06/2029	56	0.54
33,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.00%, 01/08/2029	31	0.30
65,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.25%, 01/11/2029	69	0.66
11,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.85%, 15/12/2029	11	0.10
27,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.50%, 01/03/2030	26	0.25
25,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.35%, 01/04/2030	21	0.20
38,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.70%, 15/06/2030	37	0.35
73,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/08/2030	58	0.57
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.65%, 01/12/2030	17	0.16
33,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.90%, 01/04/2031	26	0.25
60,000	EUR	Italy Buoni Poliennali Del Tesoro, 6.00%, 01/05/2031	66	0.64
41,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.60%, 01/08/2031	31	0.30
29,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/12/2031	22	0.21
14,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.65%, 01/03/2032	11	0.11
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/06/2032	15	0.14
25,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.50%, 01/12/2032	21	0.20
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.75%, 01/02/2033	43	0.42
30,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.40%, 01/05/2033	29	0.29
30,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.45%, 01/09/2033	25	0.24
60,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.35%, 01/11/2033	58	0.57
51,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.00%, 01/08/2034	52	0.50
16,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.35%, 01/03/2035	14	0.14
9,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.00%, 30/04/2035	8	0.08
16,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.45%, 01/03/2036	11	0.11
15,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.25%, 01/09/2036	11	0.11
54,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.00%, 01/02/2037	50	0.48
60,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/03/2037	37	0.36
20,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.25%, 01/03/2038	17	0.16
30,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.95%, 01/09/2038	24	0.23
26,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.00%, 01/08/2039	26	0.25
17,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.10%, 01/03/2040	13	0.13
33,000	EUR	Italy Buoni Poliennali Del Tesoro, 5.00%, 01/09/2040	33	0.32

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Italy (continued)				
10,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.80%, 01/03/2041	6	0.06
3,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.45%, 01/09/2043	3	0.03
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.75%, 01/09/2044	38	0.37
34,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.50%, 30/04/2045	19	0.18
36,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.25%, 01/09/2046	27	0.27
31,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.70%, 01/03/2047	21	0.21
40,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.45%, 01/03/2048	31	0.30
9,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.85%, 01/09/2049	7	0.07
13,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.45%, 01/09/2050	8	0.08
22,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.70%, 01/09/2051	11	0.11
15,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.15%, 01/09/2052	9	0.08
19,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.50%, 01/10/2053	17	0.17
16,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.80%, 01/03/2067	10	0.10
8,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.15%, 01/03/2072	4	0.04
		Total Italy	2,226	21.58
		Latvia (31 March 2023: 0.10%)	-	-
		Lithuania (31 March 2023: 0.12%)		
20,000	EUR	Lithuania Government Bond, 0.95%, 26/05/2027	18	0.18
9,000	EUR	Lithuania Government Bond, 1.63%, 19/06/2049	5	0.05
		Total Lithuania	23	0.23
		Luxembourg (31 March 2023: 0.28%)		
15,000	EUR	Luxembourg Government Bond, 0.00%, 13/11/2026	14	0.13
20,000	EUR	Luxembourg Government Bond, 0.63%, 01/02/2027	18	0.18
5,000	EUR	State of the Grand-Duchy of Luxembourg, 3.25%, 02/03/2043	5	0.04
		Total Luxembourg	37	0.35
		Netherlands (31 March 2023: 4.42%)		
22,000	EUR	Netherlands Government Bond, 0.25%, 15/07/2025	21	0.20
12,000	EUR	Netherlands Government Bond, 0.50%, 15/07/2026	11	0.11
46,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2027	42	0.40
42,000	EUR	Netherlands Government Bond, 0.75%, 15/07/2027	39	0.37
30,000	EUR	Netherlands Government Bond, 5.50%, 15/01/2028	33	0.32
24,000	EUR	Netherlands Government Bond, 0.75%, 15/07/2028	22	0.21
29,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2029	25	0.24
14,000	EUR	Netherlands Government Bond, 0.25%, 15/07/2029	12	0.12
29,000	EUR	Netherlands Government Bond, 0.00%, 15/07/2030	24	0.23
13,000	EUR	Netherlands Government Bond, 0.00%, 15/07/2031	10	0.10
33,000	EUR	Netherlands Government Bond, 0.50%, 15/07/2032	26	0.26
16,000	EUR	Netherlands Government Bond, 2.50%, 15/01/2033	15	0.15
14,000	EUR	Netherlands Government Bond, 2.50%, 15/07/2033	13	0.13
37,000	EUR	Netherlands Government Bond, 4.00%, 15/01/2037	40	0.39
5,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2038	3	0.03
25,000	EUR	Netherlands Government Bond, 0.50%, 15/01/2040	16	0.16
30,000	EUR	Netherlands Government Bond, 3.75%, 15/01/2042	32	0.31
31,000	EUR	Netherlands Government Bond, 2.75%, 15/01/2047	28	0.27
28,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2052	12	0.11
13,000	EUR	Netherlands Government Bond, 2.00%, 15/01/2054	10	0.09
		Total Netherlands	434	4.20
		Portugal (31 March 2023: 2.03%)		
29,000	EUR	Portugal Obrigacoes do Tesouro OT, 2.88%, 15/10/2025	29	0.28

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Portugal (continued)				
17,000	EUR	Portugal Obrigacoes do Tesouro OT, 2.88%, 21/07/2026	17	0.16
8,000	EUR	Portugal Obrigacoes do Tesouro OT, 4.13%, 14/04/2027	8	0.08
10,000	EUR	Portugal Obrigacoes do Tesouro OT, 0.70%, 15/10/2027	9	0.09
32,000	EUR	Portugal Obrigacoes do Tesouro OT, 2.13%, 17/10/2028	31	0.30
20,000	EUR	Portugal Obrigacoes do Tesouro OT, 1.95%, 15/06/2029	19	0.18
10,000	EUR	Portugal Obrigacoes do Tesouro OT, 3.88%, 15/02/2030	10	0.10
26,000	EUR	Portugal Obrigacoes do Tesouro OT, 0.48%, 18/10/2030	21	0.21
5,000	EUR	Portugal Obrigacoes do Tesouro OT, 0.30%, 17/10/2031	4	0.04
17,000	EUR	Portugal Obrigacoes do Tesouro OT, 2.25%, 18/04/2034	15	0.14
22,000	EUR	Portugal Obrigacoes do Tesouro OT, 0.90%, 12/10/2035	16	0.15
16,000	EUR	Portugal Obrigacoes do Tesouro OT, 4.10%, 15/04/2037	16	0.16
5,000	EUR	Portugal Obrigacoes do Tesouro OT, 1.15%, 11/04/2042	3	0.03
11,000	EUR	Portugal Obrigacoes do Tesouro OT, 4.10%, 15/02/2045	11	0.11
7,000	EUR	Portugal Obrigacoes do Tesouro OT, 1.00%, 12/04/2052	3	0.03
		Total Portugal	212	2.06
Slovakia (31 March 2023: 0.71%)				
29,000	EUR	Slovakia Government Bond, 3.38%, 15/11/2024	29	0.28
5,000	EUR	Slovakia Government Bond, 0.75%, 09/04/2030	4	0.04
6,000	EUR	Slovakia Government Bond, 1.00%, 09/10/2030	5	0.05
10,000	EUR	Slovakia Government Bond, 1.63%, 21/01/2031	9	0.08
9,000	EUR	Slovakia Government Bond, 1.00%, 14/05/2032	7	0.07
3,000	EUR	Slovakia Government Bond, 4.00%, 19/10/2032	3	0.03
25,000	EUR	Slovakia Government Bond, 1.88%, 09/03/2037	19	0.18
10,000	EUR	Slovakia Government Bond, 2.00%, 17/10/2047	6	0.06
		Total Slovakia	82	0.79
Slovenia (31 March 2023: 0.44%)				
10,000	EUR	Slovenia Government Bond, 5.13%, 30/03/2026	10	0.10
10,000	EUR	Slovenia Government Bond, 1.25%, 22/03/2027	9	0.09
13,000	EUR	Slovenia Government Bond, 0.88%, 15/07/2030	11	0.11
20,000	EUR	Slovenia Government Bond, 2.25%, 03/03/2032	18	0.17
6,000	EUR	Slovenia Government Bond, 1.50%, 25/03/2035	5	0.05
4,000	EUR	Slovenia Government Bond, 1.75%, 03/11/2040	3	0.03
3,000	EUR	Slovenia Government Bond, 1.18%, 13/02/2062	1	0.01
		Total Slovenia	57	0.56
Spain (31 March 2023: 14.40%)				
59,000	EUR	Spain Government Bond, 2.75%, 31/10/2024	58	0.57
22,000	EUR	Spain Government Bond, 0.00%, 31/01/2025	21	0.20
20,000	EUR	Spain Government Bond, 1.60%, 30/04/2025	19	0.19
25,000	EUR	Spain Government Bond, 4.65%, 30/07/2025	26	0.25
11,000	EUR	Spain Government Bond, 2.15%, 31/10/2025	11	0.10
86,000	EUR	Spain Government Bond, 0.00%, 31/01/2026	79	0.77
55,000	EUR	Spain Government Bond, 1.95%, 30/04/2026	53	0.51
60,000	EUR	Spain Government Bond, 2.80%, 31/05/2026	59	0.57
48,000	EUR	Spain Government Bond, 5.90%, 30/07/2026	51	0.49
43,000	EUR	Spain Government Bond, 1.30%, 31/10/2026	40	0.39
24,000	EUR	Spain Government Bond, 0.00%, 31/01/2027	22	0.21
23,000	EUR	Spain Government Bond, 1.50%, 30/04/2027	22	0.21
20,000	EUR	Spain Government Bond, 0.80%, 30/07/2027	18	0.18
20,000	EUR	Spain Government Bond, 0.00%, 31/01/2028	17	0.17
26,000	EUR	Spain Government Bond, 1.40%, 30/04/2028	24	0.23
18,000	EUR	Spain Government Bond, 1.40%, 30/07/2028	16	0.16
28,000	EUR	Spain Government Bond, 5.15%, 31/10/2028	30	0.29

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Spain (continued)				
150,000	EUR	Spain Government Bond, 6.00%, 31/01/2029	168	1.63
28,000	EUR	Spain Government Bond, 1.45%, 30/04/2029	25	0.24
17,000	EUR	Spain Government Bond, 0.80%, 30/07/2029	15	0.14
30,000	EUR	Spain Government Bond, 0.60%, 31/10/2029	25	0.24
60,000	EUR	Spain Government Bond, 0.50%, 30/04/2030	49	0.48
55,000	EUR	Spain Government Bond, 1.95%, 30/07/2030	50	0.48
20,000	EUR	Spain Government Bond, 1.25%, 31/10/2030	17	0.16
35,000	EUR	Spain Government Bond, 0.10%, 30/04/2031	27	0.26
30,000	EUR	Spain Government Bond, 0.50%, 31/10/2031	23	0.23
30,000	EUR	Spain Government Bond, 0.70%, 30/04/2032	23	0.23
25,000	EUR	Spain Government Bond, 5.75%, 30/07/2032	29	0.28
41,000	EUR	Spain Government Bond, 2.55%, 31/10/2032	37	0.36
25,000	EUR	Spain Government Bond, 3.15%, 30/04/2033	24	0.23
24,000	EUR	Spain Government Bond, 2.35%, 30/07/2033	21	0.20
39,000	EUR	Spain Government Bond, 3.55%, 31/10/2033	38	0.37
63,000	EUR	Spain Government Bond, 1.85%, 30/07/2035	50	0.49
24,000	EUR	Spain Government Bond, 4.20%, 31/01/2037	24	0.23
18,000	EUR	Spain Government Bond, 0.85%, 30/07/2037	12	0.11
19,000	EUR	Spain Government Bond, 3.90%, 30/07/2039	18	0.18
32,000	EUR	Spain Government Bond, 4.90%, 30/07/2040	34	0.33
30,000	EUR	Spain Government Bond, 1.20%, 31/10/2040	19	0.18
25,000	EUR	Spain Government Bond, 4.70%, 30/07/2041	26	0.25
9,000	EUR	Spain Government Bond, 1.00%, 30/07/2042	5	0.05
20,000	EUR	Spain Government Bond, 3.45%, 30/07/2043	18	0.17
38,000	EUR	Spain Government Bond, 5.15%, 31/10/2044	42	0.41
16,000	EUR	Spain Government Bond, 2.90%, 31/10/2046	13	0.12
30,000	EUR	Spain Government Bond, 2.70%, 31/10/2048	22	0.22
39,000	EUR	Spain Government Bond, 1.00%, 31/10/2050	18	0.18
23,000	EUR	Spain Government Bond, 1.90%, 31/10/2052	14	0.13
19,000	EUR	Spain Government Bond, 3.45%, 30/07/2066	15	0.15
17,000	EUR	Spain Government Bond, 1.45%, 31/10/2071	7	0.07
		Total Spain	1,474	14.29
Total investments in government debt securities			10,279	99.64
Total investments in bonds			10,279	99.64
			Fair Value	% of Net
			EUR '000	Asset Value
Total financial assets at fair value through profit or loss			10,279	99.64
Cash			15	0.14
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes (31 March 2023: 0.20%)		
		BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)		
10	EUR	Shares ¹	1	0.01
Total cash equivalents			1	0.01
Other assets and liabilities			21	0.21
Net asset value attributable to redeemable unitholders			10,316	100.00

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	96.72
Collective investment schemes	0.01
Other assets	3.27
Total assets	<u>100.00</u>

¹A related party to the Fund.

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS				
Government debt securities (31 March 2023: 1.27%)				
United Kingdom (31 March 2023: 1.27%)				
700,000	GBP	UK Treasury, 3.25%, 31/01/2033	638	0.64
		Total United Kingdom	638	0.64
Total investments in government debt securities			638	0.64
Corporate debt securities (31 March 2023: 96.83%)				
Australia (31 March 2023: 2.10%)				
100,000	GBP	APA Infrastructure Ltd., 4.25%, 26/11/2024	98	0.10
325,000	GBP	BHP Billiton Finance Ltd., 4.30%, 25/09/2042 ¹	262	0.26
300,000	GBP	Macquarie Group Ltd., 4.08%, 31/05/2029	270	0.27
250,000	GBP	National Australia Bank Ltd., FRN, 1.70%, 15/09/2031 ¹	213	0.21
200,000	GBP	QBE Insurance Group Ltd., FRN, 2.50%, 13/09/2038 ¹	159	0.16
100,000	GBP	Scentre Group Trust 1, REIT, 3.88%, 16/07/2026	94	0.09
200,000	GBP	Vicinity Centres Trust, REIT, 3.38%, 07/04/2026	188	0.19
375,000	GBP	Westfield America Management Ltd., REIT, 2.63%, 30/03/2029	297	0.30
100,000	GBP	Westpac Banking Corp., 2.13%, 02/05/2025 ¹	94	0.09
		Total Australia	1,675	1.67
Belgium (31 March 2023: 0.46%)				
175,000	GBP	Anheuser-Busch InBev SA, 4.00%, 24/09/2025	171	0.17
225,000	GBP	Euroclear Bank SA, 1.25%, 30/09/2024	215	0.22
		Total Belgium	386	0.39
Bermuda (31 March 2023: 0.18%)				
125,000	GBP	Hiscox Ltd., 6.00%, 22/09/2027	125	0.12
100,000	GBP	Hiscox Ltd., FRN, 6.13%, 24/11/2045	97	0.10
		Total Bermuda	222	0.22
Canada (31 March 2023: 1.57%)				
500,000	GBP	Bank of Montreal, 1.00%, 09/09/2026	438	0.44
400,000	GBP	Royal Bank of Canada, 1.13%, 15/12/2025	362	0.36
400,000	GBP	Royal Bank of Canada, 5.00%, 24/01/2028	386	0.39
200,000	GBP	Toronto-Dominion Bank (The), 2.88%, 05/04/2027	182	0.18
400,000	GBP	Toronto-Dominion Bank (The), 5.29%, 11/01/2028	391	0.39
		Total Canada	1,759	1.76
Cayman Islands (31 March 2023: 0.72%)				
91,000	GBP	South East Water Finance Ltd., 5.58%, 29/03/2029	87	0.09
94,000	GBP	Southern Water Services Finance Ltd., 6.64%, 31/03/2026	93	0.09
100,000	GBP	Southern Water Services Finance Ltd., 2.38%, 28/05/2028	82	0.08
250,000	GBP	Southern Water Services Finance Ltd., 6.19%, 31/03/2029	248	0.25
100,000	GBP	Southern Water Services Finance Ltd., 5.00%, 31/03/2041	85	0.08
200,000	GBP	Southern Water Services Finance Ltd., 4.50%, 31/03/2052	146	0.15
		Total Cayman Islands	741	0.74
Denmark (31 March 2023: 1.21%)				
500,000	GBP	Danske Bank A/S, FRN, 4.63%, 13/04/2027	484	0.48
400,000	GBP	Danske Bank A/S, FRN, 2.25%, 14/01/2028	349	0.35
200,000	GBP	Orsted A/S, 2.13%, 17/05/2027	178	0.18

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Denmark (continued)				
100,000	GBP	Orsted A/S, 4.88%, 12/01/2032	92	0.09
100,000	GBP	Orsted A/S, 2.50%, 16/05/2033	75	0.08
250,000	GBP	Orsted A/S, 5.75%, 09/04/2040	236	0.24
250,000	GBP	Orsted A/S, 5.38%, 13/09/2042 ¹	224	0.22
Total Denmark			1,638	1.64
Finland (31 March 2023: 0.20%)				
300,000	GBP	Nordea Bank Abp, FRN, 1.63%, 09/12/2032 ¹	242	0.24
Total Finland			242	0.24
France (31 March 2023: 7.52%)				
500,000	GBP	Banque Federative du Credit Mutuel SA, 1.25%, 05/12/2025	454	0.46
400,000	GBP	Banque Federative du Credit Mutuel SA, 5.00%, 19/01/2026	392	0.39
300,000	GBP	Banque Federative du Credit Mutuel SA, 5.38%, 25/05/2028 ¹	294	0.30
600,000	GBP	BNP Paribas SA, 1.88%, 14/12/2027 ¹	508	0.51
500,000	GBP	BNP Paribas SA, 1.25%, 13/07/2031	353	0.35
300,000	GBP	BNP Paribas SA, 5.75%, 13/06/2032	290	0.29
200,000	GBP	BNP Paribas SA, 2.00%, 13/09/2036 ¹	128	0.13
400,000	GBP	BNP Paribas SA, FRN, 2.00%, 24/05/2031	349	0.35
500,000	GBP	BPCE SA, 5.25%, 16/04/2029	462	0.46
300,000	GBP	Credit Agricole SA, 4.88%, 23/10/2029	286	0.29
200,000	GBP	Credit Agricole SA, FRN, 6.38%, 14/06/2031	201	0.20
300,000	GBP	Credit Agricole SA, FRN, 1.87%, 09/12/2031	256	0.26
200,000	GBP	Electricite de France SA, 6.25%, 30/05/2028 ¹	203	0.20
200,000	GBP	Electricite de France SA, 5.88%, 18/07/2031	195	0.20
500,000	GBP	Electricite de France SA, 6.13%, 02/06/2034	484	0.49
500,000	GBP	Electricite de France SA, 5.50%, 17/10/2041	431	0.43
300,000	GBP	Electricite de France SA, 5.13%, 22/09/2050	237	0.24
100,000	GBP	Electricite de France SA, 5.63%, 25/01/2053	84	0.08
400,000	GBP	Electricite de France SA, 6.00%, 23/01/2114 ¹	331	0.33
200,000	GBP	Engie SA, 7.00%, 30/10/2028	212	0.21
200,000	GBP	Engie SA, 5.63%, 03/04/2053	183	0.18
400,000	GBP	Engie SA, 5.00%, 01/10/2060	332	0.33
100,000	GBP	Orange SA, 8.13%, 20/11/2028	112	0.11
100,000	GBP	Orange SA, 3.25%, 15/01/2032	85	0.09
100,000	GBP	Orange SA, 5.63%, 23/01/2034	100	0.10
250,000	GBP	Orange SA, 5.38%, 22/11/2050	232	0.23
200,000	GBP	Sodexo SA, 1.75%, 26/06/2028	169	0.17
300,000	GBP	TotalEnergies Capital International SA, 1.66%, 22/07/2026	274	0.27
200,000	GBP	Vinci SA, 2.25%, 15/03/2027	181	0.18
200,000	GBP	Vinci SA, 2.75%, 15/09/2034	157	0.16
Total France			7,975	7.99
Germany (31 March 2023: 1.58%)				
700,000	GBP	Deutsche Bahn Finance GMBH, 1.88%, 13/02/2026	650	0.65
400,000	GBP	Deutsche Bank AG, 2.63%, 16/12/2024	381	0.38
200,000	GBP	Deutsche Bank AG, FRN, 4.00%, 24/06/2026	190	0.19
200,000	GBP	Deutsche Bank AG, FRN, 6.13%, 12/12/2030	186	0.19
91,000	GBP	Deutsche Telekom AG, 3.13%, 06/02/2034	74	0.08
300,000	GBP	Landesbank Baden-Wuerttemberg, 1.50%, 03/02/2025	282	0.28
Total Germany			1,763	1.77
Ireland (31 March 2023: 0.26%)				
100,000	GBP	GE Capital UK Funding Unlimited Co., 5.88%, 18/01/2033	98	0.10

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Ireland (continued)				
250,000	GBP	Zurich Finance Ireland Designated Activity Co., FRN, 5.13%, 23/11/2052	221	0.22
		Total Ireland	319	0.32
Italy (31 March 2023: 0.36%)				
200,000	GBP	Intesa Sanpaolo SpA, 2.50%, 15/01/2030	158	0.16
200,000	GBP	Intesa Sanpaolo SpA, 2.63%, 11/03/2036	130	0.13
150,000	GBP	Intesa Sanpaolo SpA, FRN, 6.50%, 14/03/2029	146	0.15
		Total Italy	434	0.44
Japan (31 March 2023: 0.14%)				
175,000	GBP	Mizuho Financial Group, Inc., 5.63%, 13/06/2028 ¹	172	0.17
		Total Japan	172	0.17
Jersey (31 March 2023: 2.15%)				
275,000	GBP	Gatwick Funding Ltd., 4.63%, 27/03/2034	241	0.24
150,000	GBP	Gatwick Funding Ltd., 5.75%, 23/01/2037	141	0.14
100,000	GBP	Gatwick Funding Ltd., 3.13%, 28/09/2039	67	0.07
100,000	GBP	Gatwick Funding Ltd., 2.88%, 05/07/2049	56	0.06
100,000	GBP	Heathrow Funding Ltd., 7.13%, 14/02/2024	100	0.10
250,000	GBP	Heathrow Funding Ltd., 6.75%, 03/12/2026	256	0.26
100,000	GBP	Heathrow Funding Ltd., 7.08%, 04/08/2028	104	0.10
500,000	GBP	Heathrow Funding Ltd., 2.75%, 13/10/2029	419	0.42
450,000	GBP	Heathrow Funding Ltd., 6.45%, 10/12/2031	460	0.46
175,000	GBP	Heathrow Funding Ltd., 4.63%, 31/10/2046	136	0.14
300,000	GBP	Heathrow Funding Ltd., 2.75%, 09/08/2049	165	0.16
		Total Jersey	2,145	2.15
Luxembourg (31 March 2023: 1.52%)				
325,000	GBP	Blackstone Property Partners Europe Holdings Sarl, REIT, 2.00%, 20/10/2025	289	0.29
300,000	GBP	Blackstone Property Partners Europe Holdings Sarl, REIT, 2.63%, 20/10/2028	233	0.23
350,000	GBP	CK Hutchison Group Telecom Finance SA, 2.00%, 17/10/2027	300	0.30
200,000	GBP	CK Hutchison Group Telecom Finance SA, 2.63%, 17/10/2034	134	0.13
175,000	GBP	CPI Property Group SA, REIT, 2.75%, 22/01/2028	124	0.13
200,000	GBP	Logicor Financing Sarl, REIT, 2.75%, 15/01/2030	151	0.15
250,000	GBP	Prologis International Funding II SA, REIT, 2.75%, 22/02/2032	199	0.20
175,000	GBP	Prologis International Funding II SA, REIT, 3.00%, 22/02/2042	115	0.12
		Total Luxembourg	1,545	1.55
Mexico (31 March 2023: 0.44%)				
300,000	GBP	America Movil SAB de CV, 4.95%, 22/07/2033	283	0.28
150,000	GBP	America Movil SAB de CV, 4.38%, 07/08/2041 ¹	123	0.13
		Total Mexico	406	0.41
Netherlands (31 March 2023: 8.20%)				
200,000	GBP	Allianz Finance II BV, 4.50%, 13/03/2043	180	0.18
500,000	GBP	Cooperatieve Rabobank UA, 1.25%, 14/01/2025	473	0.47
175,000	GBP	Cooperatieve Rabobank UA, 5.25%, 14/09/2027	169	0.17
100,000	GBP	Cooperatieve Rabobank UA, 4.63%, 23/05/2029	91	0.09
100,000	GBP	Cooperatieve Rabobank UA, 5.25%, 23/05/2041	99	0.10
200,000	GBP	Cooperatieve Rabobank UA, 5.38%, 03/08/2060	201	0.20

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
434,000	GBP	Deutsche Telekom International Finance BV, 2.25%, 13/04/2029 ¹	373	0.37
800,000	GBP	E.ON International Finance BV, 4.75%, 31/01/2034	721	0.72
600,000	GBP	E.ON International Finance BV, 6.13%, 06/07/2039	592	0.59
650,000	GBP	Enel Finance International NV, 5.63%, 14/08/2024	648	0.65
700,000	GBP	Enel Finance International NV, 5.75%, 14/09/2040	657	0.66
200,000	GBP	Holcim Sterling Finance Netherlands BV, 3.00%, 12/05/2032	159	0.16
200,000	GBP	ING Groep NV, 3.00%, 18/02/2026	187	0.19
700,000	GBP	ING Groep NV, FRN, 1.13%, 07/12/2028	577	0.58
300,000	GBP	ING Groep NV, FRN, 6.25%, 20/05/2033	286	0.28
350,000	GBP	JT International Financial Services BV, 2.75%, 28/09/2033	262	0.26
600,000	GBP	Koninklijke KPN NV, 5.75%, 17/09/2029	593	0.60
300,000	GBP	Mercedes-Benz International Finance BV, 1.63%, 11/11/2024	287	0.29
100,000	GBP	Shell International Finance BV, 1.00%, 10/12/2030 ¹	75	0.08
150,000	GBP	Shell International Finance BV, 1.75%, 10/09/2052	66	0.07
500,000	GBP	Siemens Financieringsmaatschappij NV, 2.75%, 10/09/2025	479	0.48
300,000	GBP	Volkswagen Financial Services NV, 1.13%, 05/07/2026	264	0.26
500,000	GBP	Volkswagen International Finance NV, 4.13%, 17/11/2031	429	0.43
Total Netherlands			7,868	7.88
Norway (31 March 2023: 1.08%)				
575,000	GBP	DNB Bank ASA, FRN, 2.63%, 10/06/2026	544	0.55
127,000	GBP	Equinor ASA, 6.13%, 27/11/2028 ¹	131	0.13
250,000	GBP	Equinor ASA, 6.88%, 11/03/2031	273	0.27
Total Norway			948	0.95
Spain (31 March 2023: 2.14%)				
300,000	GBP	Abertis Infraestructuras SA, 3.38%, 27/11/2026	277	0.28
200,000	GBP	Banco Bilbao Vizcaya Argentaria SA, FRN, 3.10%, 15/07/2031	178	0.18
200,000	GBP	Banco Santander SA, 1.75%, 17/02/2027	173	0.17
800,000	GBP	Banco Santander SA, 5.13%, 25/01/2030	755	0.76
200,000	GBP	Banco Santander SA, FRN, 2.25%, 04/10/2032	165	0.16
500,000	GBP	CaixaBank SA, FRN, 1.50%, 03/12/2026	448	0.45
100,000	GBP	CaixaBank SA, FRN, 3.50%, 06/04/2028	90	0.09
Total Spain			2,086	2.09
Sweden (31 March 2023: 1.02%)				
100,000	GBP	Akelius Residential Property AB, REIT, 2.38%, 15/08/2025	92	0.09
175,000	GBP	Investor AB, 5.50%, 05/05/2037	173	0.17
225,000	GBP	Svenska Handelsbanken AB, FRN, 4.63%, 23/08/2032	207	0.21
225,000	GBP	Vattenfall AB, 6.88%, 15/04/2039	244	0.25
200,000	GBP	Vattenfall AB, FRN, 2.50%, 29/06/2083	160	0.16
250,000	GBP	Volvo Treasury AB, 4.75%, 15/06/2026	246	0.25
Total Sweden			1,122	1.13
Switzerland (31 March 2023: 1.10%)				
600,000	GBP	UBS Group AG, FRN, 2.13%, 12/09/2025	574	0.57
500,000	GBP	UBS Group AG, FRN, 7.00%, 30/09/2027	507	0.51
300,000	GBP	UBS Group AG, FRN, 7.38%, 07/09/2033	321	0.32
Total Switzerland			1,402	1.40
United Kingdom (31 March 2023: 45.12%)				
150,000	GBP	3i Group plc, 5.75%, 03/12/2032	148	0.15
225,000	GBP	3i Group plc, 3.75%, 05/06/2040	159	0.16

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
100,000	GBP	A2Dominion Housing Group Ltd., REIT, 3.50%, 15/11/2028 ¹	89	0.09
202,000	GBP	ABP Finance plc, 6.25%, 14/12/2026	203	0.20
150,000	GBP	Affinity Water Finance plc, 4.50%, 31/03/2036	129	0.13
275,000	GBP	Anglian Water Osprey Financing plc, 2.00%, 31/07/2028	210	0.21
400,000	GBP	Anglian Water Services Financing plc, 4.50%, 05/10/2027	381	0.38
121,000	GBP	Anglian Water Services Financing plc, 6.29%, 30/07/2030 ¹	123	0.12
100,000	GBP	Anglian Water Services Financing plc, 6.00%, 20/06/2039	97	0.10
132,000	GBP	Anglian Water Services Financing plc, FRN, 6.63%, 15/01/2029	136	0.14
175,000	GBP	Annington Funding plc, REIT, 2.65%, 12/07/2025	164	0.16
200,000	GBP	Annington Funding plc, REIT, 3.18%, 12/07/2029	167	0.17
175,000	GBP	Annington Funding plc, REIT, 2.31%, 06/10/2032	125	0.13
155,000	GBP	Annington Funding plc, REIT, 3.69%, 12/07/2034	119	0.12
350,000	GBP	Annington Funding plc, REIT, 3.94%, 12/07/2047	237	0.24
126,674	GBP	Arqiva Financing plc, 4.88%, 31/12/2032	118	0.12
275,000	GBP	Associated British Foods plc, 2.50%, 16/06/2034	211	0.21
200,000	GBP	Aviva plc, FRN, 6.13%, 14/11/2036	199	0.20
125,000	GBP	Aviva plc, FRN, 4.00%, 03/06/2055	94	0.09
300,000	GBP	Aviva plc, FRN, 6.88%, 20/05/2058	286	0.29
800,000	GBP	Barclays plc, 3.25%, 12/02/2027	723	0.72
300,000	GBP	Barclays plc, 3.25%, 17/01/2033	232	0.23
200,000	GBP	Barclays plc, FRN, 3.75%, 22/11/2030 ¹	184	0.18
425,000	GBP	Barclays plc, FRN, 6.37%, 31/01/2031	416	0.42
200,000	GBP	BAT International Finance plc, 6.00%, 24/11/2034	180	0.18
400,000	GBP	BAT International Finance plc, 2.25%, 09/09/2052	157	0.16
150,000	GBP	BAT International Finance plc, 4.00%, 23/11/2055	83	0.08
200,000	GBP	Bazalgette Finance plc, 2.38%, 29/11/2027	175	0.18
150,000	GBP	Bazalgette Finance plc, 2.75%, 10/03/2034 ¹	112	0.11
100,000	GBP	Berkeley Group plc (The), 2.50%, 11/08/2031	68	0.07
350,000	GBP	BG Energy Capital plc, 5.13%, 01/12/2025	348	0.35
300,000	GBP	BG Energy Capital plc, 5.00%, 04/11/2036	279	0.28
763,000	GBP	BP Capital Markets plc, FRN, 4.25%, 22/03/2027 ²	680	0.68
300,000	GBP	British Telecommunications plc, 5.75%, 07/12/2028	299	0.30
250,000	GBP	British Telecommunications plc, 3.13%, 21/11/2031	206	0.21
100,000	GBP	British Telecommunications plc, 3.63%, 21/11/2047	67	0.07
100,000	GBP	BUPA Finance plc, 5.00%, 08/12/2026	96	0.10
500,000	GBP	BUPA Finance plc, 1.75%, 14/06/2027 ¹	434	0.43
100,000	GBP	BUPA Finance plc, 4.13%, 14/06/2035	74	0.07
250,000	GBP	Cadent Finance plc, 2.13%, 22/09/2028 ¹	212	0.21
100,000	GBP	Cadent Finance plc, 5.75%, 14/03/2034	96	0.10
300,000	GBP	Cadent Finance plc, 2.25%, 10/10/2035	199	0.20
400,000	GBP	Cadent Finance plc, 2.75%, 22/09/2046	223	0.22
125,000	GBP	Cardiff University, 3.00%, 07/12/2055	79	0.08
270,000	GBP	Centrica plc, 4.38%, 13/03/2029	252	0.25
350,000	GBP	Centrica plc, 7.00%, 19/09/2033	377	0.38
125,000	GBP	Centrica plc, 4.25%, 12/09/2044	95	0.09
150,000	GBP	Chancellor Masters & Scholars of The University of Cambridge (The), 3.75%, 17/10/2052 ¹	118	0.12
150,000	GBP	Chancellor Masters & Scholars of The University of Cambridge (The), 2.35%, 27/06/2078	79	0.08
150,000	GBP	Channel Link Enterprises Finance plc, 3.85%, 30/06/2050	97	0.10
300,000	GBP	Compass Group plc, 2.00%, 05/09/2025 ¹	282	0.28
200,000	GBP	Compass Group plc, 4.38%, 08/09/2032	186	0.19
395,519	GBP	Connect Plus M25 Issuer plc, 2.61%, 31/03/2039	310	0.31
250,000	GBP	Diageo Finance plc, 1.75%, 12/10/2026	228	0.23
100,000	GBP	Diageo Finance plc, 2.38%, 08/06/2028	89	0.09
100,000	GBP	Diageo Finance plc, 2.75%, 08/06/2038 ¹	72	0.07
200,000	GBP	Direct Line Insurance Group plc, 4.00%, 05/06/2032	147	0.15
298,000	GBP	DWR Cymru Financing UK plc, 6.02%, 31/03/2028	301	0.30
250,000	GBP	DWR Cymru Financing UK plc, 2.38%, 31/03/2034 ¹	170	0.17

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
100,000	GBP	DWR Cymru Financing UK plc, 2.50%, 31/03/2036	71	0.07
91,000	GBP	Eastern Power Networks plc, 8.50%, 31/03/2025	94	0.09
300,000	GBP	Eastern Power Networks plc, 1.88%, 01/06/2035 ¹	202	0.20
100,000	GBP	Eastern Power Networks plc, 6.25%, 12/11/2036	103	0.10
100,000	GBP	Electricity North West Ltd., 8.88%, 25/03/2026	107	0.11
100,000	GBP	ENW Finance plc, 1.42%, 30/07/2030 ¹	76	0.08
150,000	GBP	ENW Finance plc, 4.89%, 24/11/2032	140	0.14
109,554	GBP	Exchequer Partnership No. 2 plc, 5.40%, 13/07/2036	108	0.11
500,000	GBP	Experian Finance plc, 0.74%, 29/10/2025	455	0.46
300,000	GBP	GlaxoSmithKline Capital plc, 5.25%, 19/12/2033	299	0.30
225,000	GBP	GlaxoSmithKline Capital plc, 5.25%, 10/04/2042	214	0.21
150,000	GBP	GlaxoSmithKline Capital plc, 4.25%, 18/12/2045 ¹	122	0.12
100,000	GBP	Grainger plc, REIT, 3.38%, 24/04/2028	87	0.09
200,000	GBP	Haleon UK Capital plc, 2.88%, 29/10/2028	178	0.18
100,000	GBP	Haleon UK Capital plc, 3.38%, 29/03/2038	76	0.08
300,000	GBP	Hammerson plc, REIT, 3.50%, 27/10/2025 ¹	279	0.28
100,000	GBP	Hammerson plc, REIT, 7.25%, 21/04/2028	95	0.10
100,000	GBP	HSBC Bank plc, 5.38%, 22/08/2033 ¹	92	0.09
61,000	GBP	HSBC Bank plc, 6.25%, 30/01/2041	58	0.06
150,000	GBP	HSBC Bank plc, 4.75%, 24/03/2046	114	0.11
272,000	GBP	HSBC Holdings plc, 5.75%, 20/12/2027	268	0.27
400,000	GBP	HSBC Holdings plc, 6.00%, 29/03/2040	354	0.35
350,000	GBP	HSBC Holdings plc, FRN, 2.26%, 13/11/2026	323	0.32
750,000	GBP	HSBC Holdings plc, FRN, 1.75%, 24/07/2027	663	0.66
250,000	GBP	HSBC Holdings plc, FRN, 3.00%, 29/05/2030	210	0.21
200,000	GBP	Hutchison Whampoa Finance UK plc, 5.63%, 24/11/2026	200	0.20
200,000	GBP	IG Group Holdings plc, 3.13%, 18/11/2028	162	0.16
200,000	GBP	Imperial Brands Finance plc, 4.88%, 07/06/2032	172	0.17
750,000	GBP	Informa plc, 3.13%, 05/07/2026	697	0.70
475,000	GBP	InterContinental Hotels Group plc, 3.75%, 14/08/2025	455	0.46
200,000	GBP	InterContinental Hotels Group plc, 3.38%, 08/10/2028	176	0.18
300,000	GBP	International Distributions Services plc, 7.38%, 14/09/2030	303	0.30
450,000	GBP	Investec plc, FRN, 2.63%, 04/01/2032	369	0.37
150,000	GBP	Just Group plc, FRN, 7.00%, 15/04/2031	146	0.15
200,000	GBP	Legal & General Group plc, FRN, 5.38%, 27/10/2045	194	0.19
200,000	GBP	Legal & General Group plc, FRN, 5.13%, 14/11/2048	185	0.19
200,000	GBP	Legal & General Group plc, FRN, 3.75%, 26/11/2049	166	0.17
200,000	GBP	Legal & General Group plc, FRN, 4.50%, 01/11/2050	170	0.17
225,000	GBP	Legal & General Group plc, FRN, 5.50%, 27/06/2064	198	0.20
150,000	GBP	Liberty Living Finance plc, REIT, 2.63%, 28/11/2024	143	0.14
250,000	GBP	Liberty Living Finance plc, REIT, 3.38%, 28/11/2029	211	0.21
552,000	GBP	Lloyds Bank plc, 6.50%, 17/09/2040	598	0.60
425,000	GBP	Lloyds Banking Group plc, 2.25%, 16/10/2024	409	0.41
500,000	GBP	Lloyds Banking Group plc, FRN, 1.99%, 15/12/2031	429	0.43
300,000	GBP	Lloyds Banking Group plc, FRN, 2.71%, 03/12/2035	223	0.22
136,000	GBP	London Merchant Securities Ltd., REIT, 6.50%, 16/03/2026	136	0.14
250,000	GBP	M&G plc, FRN, 5.63%, 20/10/2051	223	0.22
225,000	GBP	M&G plc, FRN, 5.56%, 20/07/2055	192	0.19
150,000	GBP	M&G plc, FRN, 6.34%, 19/12/2063	128	0.13
200,000	GBP	M&G plc, FRN, 6.25%, 20/10/2068 ¹	166	0.17
200,000	GBP	Manchester Airport Group Funding plc, 4.13%, 02/04/2024	198	0.20
300,000	GBP	Manchester Airport Group Funding plc, 4.75%, 31/03/2034	272	0.27
125,000	GBP	Manchester Airport Group Funding plc, 2.88%, 30/09/2044	76	0.08
150,000	GBP	Motability Operations Group plc, 3.75%, 16/07/2026	144	0.14
250,000	GBP	Motability Operations Group plc, 4.38%, 08/02/2027	242	0.24
200,000	GBP	Motability Operations Group plc, 1.75%, 03/07/2029	165	0.17
250,000	GBP	Motability Operations Group plc, 2.38%, 14/03/2032	199	0.20
350,000	GBP	Motability Operations Group plc, 3.63%, 10/03/2036	287	0.29
175,000	GBP	Motability Operations Group plc, 2.38%, 03/07/2039	116	0.12

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
125,000	GBP	Motability Operations Group plc, 2.13%, 18/01/2042	75	0.08
150,000	GBP	Motability Operations Group plc, 4.88%, 17/01/2043	135	0.14
225,000	GBP	National Gas Transmission plc, 1.38%, 07/02/2031	163	0.16
150,000	GBP	National Gas Transmission plc, 1.63%, 14/01/2043	72	0.07
100,000	GBP	National Grid Electricity Distribution South West plc, 5.75%, 23/03/2040	96	0.10
100,000	GBP	National Grid Electricity Distribution South West plc, 5.82%, 31/07/2041	96	0.10
425,000	GBP	National Grid Electricity Distribution West Midlands plc, 3.88%, 17/10/2024	416	0.42
500,000	GBP	National Grid Electricity Distribution West Midlands plc, 5.75%, 16/04/2032	493	0.49
179,000	GBP	National Grid Electricity Transmission plc, 2.75%, 06/02/2035	131	0.13
175,000	GBP	National Grid Electricity Transmission plc, 5.27%, 18/01/2043	157	0.16
100,000	GBP	Nationwide Building Society, 3.00%, 06/05/2026	94	0.09
250,000	GBP	Nationwide Building Society, 3.25%, 20/01/2028	227	0.23
600,000	GBP	Nats En Route plc, 1.38%, 31/03/2031	504	0.50
200,000	GBP	NatWest Group plc, FRN, 2.88%, 19/09/2026	187	0.19
300,000	GBP	NatWest Group plc, FRN, 3.13%, 28/03/2027	277	0.28
100,000	GBP	NatWest Group plc, FRN, 3.62%, 29/03/2029	89	0.09
375,000	GBP	NatWest Group plc, FRN, 3.62%, 14/08/2030	352	0.35
650,000	GBP	NatWest Group plc, FRN, 2.11%, 28/11/2031	554	0.56
250,000	GBP	NIE Finance plc, 2.50%, 27/10/2025	234	0.23
150,000	GBP	NIE Finance plc, 6.38%, 02/06/2026	152	0.15
150,000	GBP	NIE Finance plc, 5.88%, 01/12/2032	150	0.15
150,000	GBP	Northern Electric Finance plc, 5.13%, 04/05/2035	140	0.14
100,000	GBP	Northern Gas Networks Finance plc, 4.88%, 15/11/2035	88	0.09
100,000	GBP	Northern Gas Networks Finance plc, 5.63%, 23/03/2040	91	0.09
350,000	GBP	Northern Powergrid Yorkshire plc, 2.25%, 09/10/2059	167	0.17
100,000	GBP	Northumbrian Water Finance plc, 6.38%, 28/10/2034	99	0.10
300,000	GBP	Northumbrian Water Finance plc, 5.13%, 23/01/2042 ¹	257	0.26
100,000	GBP	OSB Group plc, FRN, 9.50%, 07/09/2028	101	0.10
100,000	GBP	Pension Insurance Corp. plc, 6.50%, 03/07/2024	100	0.10
150,000	GBP	Pension Insurance Corp. plc, 8.00%, 23/11/2026	154	0.15
100,000	GBP	Pension Insurance Corp. plc, 5.63%, 20/09/2030	89	0.09
100,000	GBP	Pension Insurance Corp. plc, 4.63%, 07/05/2031	83	0.08
100,000	GBP	Pension Insurance Corp. plc, 3.63%, 21/10/2032	74	0.07
175,000	GBP	Phoenix Group Holdings plc, 6.63%, 18/12/2025	175	0.17
100,000	GBP	Phoenix Group Holdings plc, 5.87%, 13/06/2029	93	0.09
100,000	GBP	Phoenix Group Holdings plc, 5.63%, 28/04/2031	88	0.09
150,000	GBP	Places For People Treasury plc, REIT, 2.88%, 17/08/2026	138	0.14
175,000	GBP	Principality Building Society, 8.63%, 12/07/2028	182	0.18
150,000	GBP	Quadgas Finance plc, 3.38%, 17/09/2029	123	0.12
200,000	GBP	Reckitt Benckiser Treasury Services plc, 1.75%, 19/05/2032	152	0.15
100,000	GBP	Reckitt Benckiser Treasury Services plc, 5.63%, 14/12/2038 ¹	101	0.10
200,000	GBP	Rentokil Initial plc, 5.00%, 27/06/2032	187	0.19
175,000	GBP	RI Finance Bonds No. 3 plc, 6.13%, 13/11/2028	168	0.17
150,000	GBP	RL Finance Bonds No. 4 plc, FRN, 4.88%, 07/10/2049	110	0.11
132,072	GBP	RMPA Services plc, 5.34%, 30/09/2038	129	0.13
375,000	GBP	Rothesay Life plc, 3.38%, 12/07/2026	343	0.34
125,000	GBP	Rothesay Life plc, FRN, 5.50%, 17/09/2029	123	0.12
200,000	GBP	Sage Group plc (The), 1.63%, 25/02/2031 ¹	151	0.15
425,000	GBP	Santander UK Group Holdings plc, 3.63%, 14/01/2026 ¹	399	0.40
250,000	GBP	Santander UK Group Holdings plc, FRN, 2.92%, 08/05/2026	235	0.24
175,000	GBP	Santander UK Group Holdings plc, FRN, 7.10%, 16/11/2027	177	0.18
250,000	GBP	Santander UK Group Holdings plc, FRN, 2.42%, 17/01/2029	211	0.21
100,000	GBP	Santander UK plc, 3.88%, 15/10/2029	91	0.09
125,000	GBP	Scotland Gas Networks plc, 3.25%, 08/03/2027	115	0.12
275,000	GBP	Scottish Widows Ltd., 7.00%, 16/06/2043	263	0.26
200,000	GBP	Segro plc, REIT, 2.38%, 11/10/2029	166	0.17
300,000	GBP	Severn Trent Utilities Finance plc, 4.88%, 24/01/2042	256	0.26
150,000	GBP	Sky Ltd., 6.00%, 21/05/2027	153	0.15
100,000	GBP	Sky Ltd., 4.00%, 26/11/2029	93	0.09

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
100,000	GBP	Society of Lloyd's, 4.75%, 30/10/2024	98	0.10
100,000	GBP	Society of Lloyd's, FRN, 4.88%, 07/02/2047	93	0.09
350,000	GBP	South Eastern Power Networks plc, 6.38%, 12/11/2031	364	0.36
200,000	GBP	Southern Gas Networks plc, 4.88%, 21/03/2029	192	0.19
400,000	GBP	Southern Gas Networks plc, 3.10%, 15/09/2036	285	0.29
400,000	GBP	SSE plc, 6.25%, 27/08/2038	399	0.40
100,000	GBP	Standard Chartered plc, 5.13%, 06/06/2034	88	0.09
250,000	GBP	Standard Chartered plc, 4.38%, 18/01/2038	218	0.22
450,000	GBP	Tesco Corporate Treasury Services plc, 1.88%, 02/11/2028	373	0.37
250,000	GBP	Tesco Corporate Treasury Services plc, 2.75%, 27/04/2030	206	0.21
150,000	GBP	Thames Water Utilities Finance plc, 4.00%, 19/06/2025	140	0.14
150,000	GBP	Thames Water Utilities Finance plc, 3.50%, 25/02/2028	130	0.13
100,000	GBP	Thames Water Utilities Finance plc, 2.63%, 24/01/2032	74	0.07
100,000	GBP	Thames Water Utilities Finance plc, 6.50%, 09/02/2032	93	0.09
150,000	GBP	Thames Water Utilities Finance plc, 4.38%, 03/07/2034	120	0.12
189,000	GBP	Thames Water Utilities Finance plc, 5.13%, 28/09/2037 ¹	155	0.16
400,000	GBP	Thames Water Utilities Finance plc, 2.38%, 22/04/2040	216	0.22
200,000	GBP	Thames Water Utilities Finance plc, 4.63%, 04/06/2046	142	0.14
100,000	GBP	TP ICAP Finance plc, 2.63%, 18/11/2028	77	0.08
125,000	GBP	TP ICAP Finance plc, 7.88%, 17/04/2030	122	0.12
250,000	GBP	UNITE Group plc (The), REIT, 3.50%, 15/10/2028 ¹	221	0.22
200,000	GBP	United Utilities Water Finance plc, 0.88%, 28/10/2029	151	0.15
225,000	GBP	United Utilities Water Finance plc, 2.00%, 03/07/2033	162	0.16
83,000	GBP	United Utilities Water Ltd., 5.63%, 20/12/2027 ¹	82	0.08
100,000	GBP	United Utilities Water Ltd., 5.00%, 28/02/2035 ¹	91	0.09
150,000	GBP	University of Liverpool, 3.38%, 25/06/2055	104	0.10
350,000	GBP	University of Oxford, 2.54%, 08/12/2117 ¹	167	0.17
170,000	GBP	University of Southampton, 2.25%, 11/04/2057 ¹	87	0.09
123,620	GBP	UPP Bond 1 Issuer plc, REIT, 4.90%, 28/02/2040	112	0.11
200,000	GBP	Utmost Group plc, 4.00%, 15/12/2031	146	0.15
250,000	GBP	Virgin Money UK plc, FRN, 3.13%, 22/06/2025	242	0.24
500,000	GBP	Virgin Money UK plc, FRN, 4.00%, 25/09/2026	468	0.47
100,000	GBP	Virgin Money UK plc, FRN, 7.63%, 23/08/2029	102	0.10
400,000	GBP	Vodafone Group plc, 3.38%, 08/08/2049	247	0.25
225,000	GBP	Vodafone Group plc, 5.13%, 02/12/2052 ¹	184	0.18
100,000	GBP	Vodafone Group plc, 3.00%, 12/08/2056	54	0.05
225,000	GBP	Wales & West Utilities Finance plc, 5.75%, 29/03/2030 ¹	223	0.22
150,000	GBP	Wales & West Utilities Finance plc, 1.88%, 28/05/2041	84	0.08
100,000	GBP	Weir Group plc (The), 6.88%, 14/06/2028	101	0.10
200,000	GBP	Wellcome Trust Ltd. (The), 4.00%, 09/05/2059	161	0.16
500,000	GBP	Wellcome Trust Ltd. (The), 1.50%, 14/07/2071	179	0.18
200,000	GBP	Wellcome Trust Ltd. (The), 2.52%, 07/02/2118	96	0.10
182,000	GBP	Wessex Water Services Finance plc, 5.38%, 10/03/2028	176	0.18
350,000	GBP	Wessex Water Services Finance plc, 1.50%, 17/09/2029	269	0.27
100,000	GBP	Wessex Water Services Finance plc, 5.75%, 14/10/2033	95	0.10
340,000	GBP	Whitbread Group plc, 3.38%, 16/10/2025	321	0.32
250,000	GBP	Whitbread Group plc, 3.00%, 31/05/2031	196	0.20
375,000	GBP	Yorkshire Building Society, 3.50%, 21/04/2026	353	0.35
100,000	GBP	Yorkshire Building Society, FRN, 3.38%, 13/09/2028	86	0.09
275,000	GBP	Yorkshire Building Society, FRN, 6.38%, 15/11/2028	269	0.27
200,000	GBP	Yorkshire Water Finance plc, 1.75%, 26/11/2026	175	0.18
150,000	GBP	Yorkshire Water Finance plc, 6.38%, 19/08/2039	147	0.15
175,000	GBP	Yorkshire Water Finance plc, 2.75%, 18/04/2041	107	0.11
200,000	GBP	Yorkshire Water Services Finance Ltd., FRN, 5.50%, 28/05/2037	184	0.18
Total United Kingdom			44,704	44.79
United States (31 March 2023: 17.76%)				
500,000	GBP	American Honda Finance Corp., 1.50%, 19/10/2027	432	0.43

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	GBP	American Honda Finance Corp., 5.60%, 06/09/2030	200	0.20
400,000	GBP	AT&T, Inc., 2.90%, 04/12/2026 ¹	366	0.37
150,000	GBP	AT&T, Inc., 5.50%, 15/03/2027	148	0.15
350,000	GBP	AT&T, Inc., 4.25%, 01/06/2043 ¹	263	0.26
600,000	GBP	AT&T, Inc., 4.88%, 01/06/2044 ¹	485	0.49
350,000	GBP	Athene Global Funding, 1.75%, 24/11/2027	289	0.29
800,000	GBP	Bank of America Corp., 7.00%, 31/07/2028	844	0.85
625,000	GBP	Berkshire Hathaway Finance Corp., 2.38%, 19/06/2039 ¹	420	0.42
200,000	GBP	Brown-Forman Corp., 2.60%, 07/07/2028	179	0.18
100,000	GBP	Cargill, Inc., 5.38%, 02/03/2037	96	0.10
525,000	GBP	Citigroup, Inc., 1.75%, 23/10/2026	470	0.47
200,000	GBP	Citigroup, Inc., 4.50%, 03/03/2031	178	0.18
150,000	GBP	Citigroup, Inc., 6.80%, 25/06/2038	164	0.16
200,000	GBP	Comcast Corp., 1.50%, 20/02/2029 ¹	166	0.17
100,000	GBP	Comcast Corp., 5.50%, 23/11/2029	101	0.10
200,000	GBP	Comcast Corp., 1.88%, 20/02/2036	134	0.13
100,000	GBP	Digital Stout Holding LLC, REIT, 3.30%, 19/07/2029	85	0.08
150,000	GBP	Digital Stout Holding LLC, REIT, 3.75%, 17/10/2030	126	0.13
100,000	GBP	General Electric Co., 5.25%, 07/12/2028 ¹	96	0.10
200,000	GBP	General Electric Co., 4.88%, 18/09/2037	171	0.17
650,000	GBP	General Motors Financial Co., Inc., 2.25%, 06/09/2024	627	0.63
100,000	GBP	Goldman Sachs Group, Inc. (The), 7.13%, 07/08/2025	102	0.10
300,000	GBP	Goldman Sachs Group, Inc. (The), 4.25%, 29/01/2026	290	0.29
350,000	GBP	Goldman Sachs Group, Inc. (The), 1.50%, 07/12/2027	296	0.30
300,000	GBP	Goldman Sachs Group, Inc. (The), 1.88%, 16/12/2030 ¹	230	0.23
225,000	GBP	Goldman Sachs Group, Inc. (The), 6.88%, 18/01/2038	222	0.22
300,000	GBP	Goldman Sachs Group, Inc. (The), FRN, 1.00%, 16/12/2025	282	0.28
175,000	GBP	Goldman Sachs Group, Inc. (The), FRN, 3.63%, 29/10/2029	156	0.16
150,000	GBP	International Business Machines Corp., 4.88%, 06/02/2038	133	0.13
150,000	GBP	Johnson & Johnson, 5.50%, 06/11/2024	150	0.15
825,000	GBP	JPMorgan Chase & Co., FRN, 0.99%, 28/04/2026	766	0.77
100,000	GBP	JPMorgan Chase & Co., FRN, 1.90%, 28/04/2033	74	0.07
700,000	GBP	Kraft Heinz Foods Co., 4.13%, 01/07/2027	666	0.67
150,000	GBP	McDonald's Corp., 5.88%, 23/04/2032	153	0.15
200,000	GBP	McDonald's Corp., 2.95%, 15/03/2034	158	0.16
200,000	GBP	McDonald's Corp., 4.13%, 11/06/2054	149	0.15
550,000	GBP	McKesson Corp., 3.13%, 17/02/2029	486	0.49
150,000	GBP	Metropolitan Life Global Funding I, 3.50%, 30/09/2026	142	0.14
1,000,000	GBP	Metropolitan Life Global Funding I, 1.63%, 12/10/2028	831	0.83
500,000	GBP	Morgan Stanley, FRN, 5.79%, 18/11/2033 ¹	485	0.49
400,000	GBP	New York Life Global Funding, 1.50%, 15/07/2027	348	0.35
275,000	GBP	Pacific Life Global Funding II, 5.00%, 12/01/2028	268	0.27
150,000	GBP	PepsiCo, Inc., 3.20%, 22/07/2029	136	0.14
200,000	GBP	PepsiCo, Inc., 3.55%, 22/07/2034	171	0.17
300,000	GBP	Pfizer, Inc., 2.74%, 15/06/2043	200	0.20
150,000	GBP	Procter & Gamble Co. (The), 1.38%, 03/05/2025 ¹	142	0.14
100,000	GBP	Prologis LP, REIT, 2.25%, 30/06/2029	83	0.08
250,000	GBP	Protective Life Global Funding, 5.25%, 13/01/2028	245	0.25
100,000	GBP	Realty Income Corp., REIT, 1.88%, 14/01/2027	88	0.09
500,000	GBP	Realty Income Corp., REIT, 1.13%, 13/07/2027 ¹	418	0.42
100,000	GBP	Realty Income Corp., REIT, 1.75%, 13/07/2033	68	0.07
250,000	GBP	Time Warner Cable LLC, 5.75%, 02/06/2031	234	0.23
200,000	GBP	Time Warner Cable LLC, 5.25%, 15/07/2042	159	0.16
700,000	GBP	Verizon Communications, Inc., 3.38%, 27/10/2036 ¹	531	0.53
569,000	GBP	Walmart, Inc., 5.75%, 19/12/2030	593	0.59
375,000	GBP	Walmart, Inc., 5.63%, 27/03/2034	387	0.39
250,000	GBP	Walmart, Inc., 5.25%, 28/09/2035	249	0.25
300,000	GBP	Wells Fargo & Co., 2.00%, 28/07/2025	279	0.28
275,000	GBP	Wells Fargo & Co., 2.50%, 02/05/2029	228	0.23

BLACKROCK UK CREDIT SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value GBP '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
300,000	GBP	Wells Fargo & Co., 3.50%, 12/09/2029	261	0.26
450,000	GBP	Wells Fargo & Co., 4.63%, 02/11/2035	399	0.40
200,000	GBP	Wells Fargo & Co., 4.88%, 29/11/2035	169	0.17
100,000	GBP	Welltower OP LLC, REIT, 4.80%, 20/11/2028 ¹	94	0.09
300,000	GBP	Welltower OP LLC, REIT, 4.50%, 01/12/2034 ¹	249	0.25
Total United States			17,810	17.85
Total investments in corporate debt securities			97,362	97.55
Total investments in bonds			98,000	98.19
			Fair Value GBP '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			98,000	98.19
Cash			5	0.01
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes (31 March 2023: 0.58%) BlackRock ICS Sterling Liquid Environmentally Aware Fund - Agency (Dis) Shares ³		
6,038	GBP		604	0.60
Total cash equivalents			604	0.60
Other assets and liabilities			1,200	1.20
Net asset value attributable to redeemable unitholders			99,809	100.00
Analysis of total assets				% of Total Assets
Transferable securities admitted to official stock exchange listing				97.40
Collective investment schemes				0.60
Other assets				2.00
Total assets				100.00

¹Security fully or partially on loan.

²Security is perpetual without predetermined maturity date. The date shown, if applicable, is the next call date.

³A related party to the Fund.

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities (31 March 2023: 96.41%)				
Australia (31 March 2023: 2.12%)				
300,000	EUR	APA Infrastructure Ltd., 2.00%, 22/03/2027	276	0.37
400,000	EUR	Brambles Finance Ltd., 2.38%, 12/06/2024	395	0.52
500,000	EUR	Goodman Australia Finance Pty. Ltd., REIT, 1.38%, 27/09/2025	469	0.62
100,000	EUR	Transurban Finance Co. Pty. Ltd., 1.88%, 16/09/2024	98	0.13
100,000	EUR	Transurban Finance Co. Pty. Ltd., 2.00%, 28/08/2025	96	0.13
300,000	EUR	Transurban Finance Co. Pty. Ltd., 1.75%, 29/03/2028	272	0.36
		Total Australia	1,606	2.13
Austria (31 March 2023: 1.22%)				
200,000	EUR	ams-OSRAM AG, 6.00%, 31/07/2025 ¹	198	0.26
		BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische		
200,000	EUR	Postsparkasse AG, 4.13%, 18/01/2027	196	0.26
175,000	EUR	Sappi Papier Holding GmbH, 3.63%, 15/03/2028	154	0.21
200,000	EUR	Volksbank Wien AG, 4.75%, 15/03/2027	199	0.26
		Total Austria	747	0.99
Belgium (31 March 2023: 0.73%)				
300,000	EUR	Argenta Spaarbank NV, FRN, 5.38%, 29/11/2027	303	0.40
125,000	EUR	Azelis Finance NV, 5.75%, 15/03/2028	125	0.17
300,000	EUR	KBC Group NV, FRN, 0.13%, 14/01/2029	251	0.33
		Total Belgium	679	0.90
British Virgin Islands (31 March 2023: 0.58%)				
500,000	EUR	Global Switch Holdings Ltd., 1.50%, 31/01/2024	494	0.65
		Total British Virgin Islands	494	0.65
Denmark (31 March 2023: 0.95%)				
250,000	EUR	Carlsberg Breweries A/S, 3.50%, 26/11/2026	246	0.33
275,000	EUR	Danske Bank A/S, FRN, 4.00%, 12/01/2027	272	0.36
200,000	EUR	H Lundbeck A/S, 0.88%, 14/10/2027	174	0.23
500,000	EUR	Jyske Bank A/S, FRN, 0.25%, 17/02/2028 ¹	432	0.57
100,000	EUR	Vestas Wind Systems A/S, 4.13%, 15/06/2026	100	0.13
		Total Denmark	1,224	1.62
Finland (31 March 2023: 1.19%)				
450,000	EUR	Nordea Bank Abp, 4.13%, 05/05/2028	447	0.59
350,000	EUR	OP Corporate Bank plc, 0.38%, 26/02/2024	345	0.46
200,000	EUR	SBB Treasury OYJ, REIT, FRN, 4.29%, 08/02/2024	192	0.25
		Total Finland	984	1.30
France (31 March 2023: 11.70%)				
100,000	EUR	Accor SA, FRN, 2.63%, 30/01/2025 ²	95	0.12
300,000	EUR	Altice France SA, 2.50%, 15/01/2025 ¹	285	0.38
200,000	EUR	Altice France SA, 5.88%, 01/02/2027	173	0.23
300,000	EUR	Arval Service Lease SA, 0.00%, 01/10/2025	275	0.36
100,000	EUR	Arval Service Lease SA, 4.75%, 22/05/2027	101	0.13
150,000	EUR	Banijay Entertainment SASU, 7.00%, 01/05/2029	149	0.20
500,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	496	0.66
125,000	EUR	Banque Stellantis France SACA, 0.63%, 21/06/2024	122	0.16
200,000	EUR	BNP Paribas SA, FRN, 0.50%, 15/07/2025	194	0.26
200,000	EUR	BNP Paribas SA, FRN, 2.13%, 23/01/2027	189	0.25
200,000	EUR	BNP Paribas SA, FRN, 0.50%, 30/05/2028	174	0.23

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	BPCE SA, 0.38%, 05/10/2023	200	0.27
400,000	EUR	BPCE SA, FRN, 1.63%, 02/03/2029	352	0.47
200,000	EUR	Capgemini SE, 1.00%, 18/10/2024	194	0.26
400,000	EUR	Cerba Healthcare SACA, 3.50%, 31/05/2028	333	0.44
400,000	EUR	Credit Agricole SA, FRN, 1.00%, 22/04/2026	379	0.50
200,000	EUR	Credit Agricole SA, FRN, 0.63%, 12/01/2028 ¹	176	0.23
100,000	EUR	Credit Mutuel Arkea SA, 0.88%, 05/10/2023	100	0.13
300,000	EUR	Edenred, 3.63%, 13/12/2026	297	0.39
100,000	EUR	Elis SA, 4.13%, 24/05/2027	98	0.13
200,000	EUR	ELO SACA, 2.38%, 25/04/2025	193	0.26
200,000	EUR	Engie SA, FRN, 1.63%, 08/04/2025 ²	187	0.25
200,000	EUR	Forvia SE, 2.38%, 15/06/2027	176	0.23
500,000	EUR	Getlink SE, 3.50%, 30/10/2025	488	0.65
		Holding d'Infrastructures des Metiers de l'Environnement, 0.13%, 16/09/2025	206	0.27
225,000	EUR	HSBC Continental Europe SA, 0.25%, 17/05/2024 ¹	98	0.13
100,000	EUR	JCDecaux SE, 5.00%, 11/01/2029	200	0.27
200,000	EUR	Loxam SAS, 4.50%, 15/02/2027	190	0.25
125,000	EUR	Mobilux Finance SAS, 4.25%, 15/07/2028	108	0.14
300,000	EUR	Orange SA, FRN, 2.38%, 15/01/2025 ²	286	0.38
150,000	EUR	Paprec Holding SA, 3.50%, 01/07/2028	135	0.18
100,000	EUR	Picard Groupe SAS, 3.88%, 01/07/2026	93	0.12
100,000	EUR	Praemia Healthcare SACA, REIT, 5.50%, 19/09/2028	100	0.13
200,000	EUR	RCI Banque SA, 1.63%, 11/04/2025	192	0.26
300,000	EUR	RCI Banque SA, 4.13%, 01/12/2025	298	0.40
275,000	EUR	Rexel SA, 2.13%, 15/06/2028	242	0.32
200,000	EUR	Schneider Electric SE, 3.38%, 06/04/2025	198	0.26
200,000	EUR	Societe Generale SA, FRN, 1.00%, 24/11/2030	181	0.24
300,000	EUR	TotalEnergies SE, FRN, 1.75%, 04/04/2024 ²	294	0.39
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.63%, 04/05/2027 ¹	174	0.23
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 7.25%, 03/07/2028 ²	90	0.12
200,000	EUR	Vallourec SA, 8.50%, 30/06/2026	200	0.27
200,000	EUR	Verallia SA, 1.63%, 14/05/2028 ¹	176	0.23
500,000	EUR	Vivendi SE, 0.63%, 11/06/2025 ¹	471	0.62
		Total France	9,358	12.40
Germany (31 March 2023: 8.21%)				
400,000	EUR	Aareal Bank AG, 4.50%, 25/07/2025 ¹	396	0.52
175,000	EUR	Cheplapharm Arzneimittel GmbH, 4.38%, 15/01/2028	160	0.21
175,000	EUR	Covestro AG, 0.88%, 03/02/2026 ¹	164	0.22
150,000	EUR	Ctec II GmbH, 5.25%, 15/02/2030	125	0.17
500,000	EUR	Deutsche Bahn Finance GMBH, 1.00%, 17/12/2027 ¹	452	0.60
400,000	EUR	Deutsche Lufthansa AG, 2.00%, 14/07/2024 ¹	391	0.52
200,000	EUR	Deutsche Lufthansa AG, 2.88%, 16/05/2027	182	0.24
200,000	EUR	Deutsche Pfandbriefbank AG, 0.25%, 17/01/2025	188	0.25
125,000	EUR	Deutsche Pfandbriefbank AG, 5.00%, 05/02/2027 ¹	128	0.17
75,000	EUR	E.ON SE, 1.00%, 07/10/2025	71	0.09
225,000	EUR	E.ON SE, 3.75%, 01/03/2029	222	0.29
200,000	EUR	Evonik Industries AG, 2.25%, 25/09/2027	186	0.25
175,000	EUR	Gruenenthal GmbH, 3.63%, 15/11/2026	167	0.22
300,000	EUR	Gruenenthal GmbH, 6.75%, 15/05/2030	305	0.40
200,000	EUR	Hella GmbH & Co. KGaA, 0.50%, 26/01/2027	177	0.23
300,000	EUR	Hornbach Baumarkt AG, 3.25%, 25/10/2026 ¹	287	0.38
400,000	EUR	Infineon Technologies AG, FRN, 3.63%, 01/01/2028 ²	369	0.49
500,000	EUR	Landesbank Baden-Wuerttemberg, 0.38%, 28/02/2028 ¹	422	0.56
400,000	EUR	Merck KGaA, FRN, 1.63%, 25/06/2079	384	0.51
100,000	EUR	Merck KGaA, FRN, 1.63%, 09/09/2080	90	0.12
525,000	EUR	Nidda Healthcare Holding GmbH, 7.50%, 21/08/2026	530	0.70

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
100,000	EUR	Novelis Sheet Ingot GmbH, 3.38%, 15/04/2029	87	0.12
300,000	EUR	O2 Telefonica Deutschland Finanzierungs GmbH, 1.75%, 05/07/2025 ¹	286	0.38
300,000	EUR	thyssenkrupp AG, 2.88%, 22/02/2024	298	0.40
175,000	EUR	TK Elevator Midco GmbH, 4.38%, 15/07/2027	159	0.21
175,000	EUR	TUI Cruises GmbH, 6.50%, 15/05/2026	166	0.22
100,000	EUR	ZF Finance GmbH, 3.00%, 21/09/2025	96	0.13
400,000	EUR	ZF Finance GmbH, 2.75%, 25/05/2027 ¹	358	0.48
		Total Germany	6,846	9.08
Greece (31 March 2023: 0.94%)				
225,000	EUR	Mytilineos SA, 2.25%, 30/10/2026 ¹	213	0.28
225,000	EUR	National Bank of Greece SA, FRN, 7.25%, 22/11/2027	236	0.31
175,000	EUR	National Bank of Greece SA, FRN, 8.00%, 03/01/2034	177	0.23
350,000	EUR	Piraeus Bank SA, FRN, 8.25%, 28/01/2027	365	0.49
		Total Greece	991	1.31
Hungary (31 March 2023: 0.36%)				
			-	-
Iceland (31 March 2023: 0.89%)				
575,000	EUR	Arion Banki HF, 0.38%, 14/07/2025	531	0.70
300,000	EUR	Islandsbanki HF, 7.38%, 17/05/2026	310	0.41
		Total Iceland	841	1.11
Ireland (31 March 2023: 2.57%)				
200,000	EUR	Bank of Ireland Group plc, FRN, 1.00%, 25/11/2025	192	0.26
175,000	EUR	Bank of Ireland Group plc, FRN, 1.88%, 05/06/2026	167	0.22
125,000	EUR	CA Auto Bank SPA, 0.00%, 16/04/2024	123	0.16
275,000	EUR	CRH SMW Finance DAC, 4.00%, 11/07/2027	274	0.36
225,000	EUR	Dell Bank International DAC, 0.50%, 27/10/2026	201	0.27
300,000	EUR	Hammerson Ireland Finance DAC, REIT, 1.75%, 03/06/2027	256	0.34
600,000	EUR	James Hardie International Finance DAC, 3.63%, 01/10/2026 ¹	578	0.77
400,000	EUR	Linde plc, 0.00%, 30/09/2026	358	0.47
		Total Ireland	2,149	2.85
Isle of Man (31 March 2023: 0.16%)				
100,000	EUR	Playtech plc, 4.25%, 07/03/2026	97	0.13
		Total Isle of Man	97	0.13
Italy (31 March 2023: 8.21%)				
175,000	EUR	ACEA SpA, 1.50%, 08/06/2027	160	0.21
100,000	EUR	AMCO - Asset Management Co. SpA, 4.63%, 06/02/2027	99	0.13
125,000	EUR	ASTM SpA, 1.00%, 25/11/2026	112	0.15
100,000	EUR	Autostrade per l'Italia SpA, 5.88%, 09/06/2024	101	0.13
400,000	EUR	Azzurra Aeroporti SpA, 2.13%, 30/05/2024 ¹	392	0.52
300,000	EUR	Banca Popolare di Sondrio SPA, FRN, 5.50%, 26/09/2028	298	0.40
100,000	EUR	Banco BPM SpA, 2.50%, 21/06/2024	99	0.13
100,000	EUR	Banco BPM SpA, 1.75%, 28/01/2025	96	0.13
250,000	EUR	Banco BPM SpA, FRN, 6.00%, 21/01/2028	252	0.33
275,000	EUR	Banco BPM SpA, FRN, 6.00%, 14/06/2028	275	0.36
175,000	EUR	BPER Banca, 1.88%, 07/07/2025	167	0.22
225,000	EUR	BPER Banca, FRN, 1.38%, 31/03/2027 ¹	209	0.28
150,000	EUR	doValue SpA, 3.38%, 31/07/2026	130	0.17
225,000	EUR	Enel SpA, FRN, 3.50%, 24/02/2025 ²	218	0.29

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
200,000	EUR	Enel SpA, FRN, 2.25%, 10/12/2026 ²	176	0.23
300,000	EUR	Eni SpA, 1.63%, 17/05/2028	272	0.36
400,000	EUR	Infrastrutture Wireless Italiane SpA, 1.88%, 08/07/2026 ¹	374	0.50
200,000	EUR	Intesa Sanpaolo SpA, 1.50%, 10/04/2024	197	0.26
325,000	EUR	Intesa Sanpaolo SpA, 1.00%, 04/07/2024	317	0.42
275,000	EUR	Intesa Sanpaolo SpA, FRN, 4.50%, 17/03/2025	275	0.37
225,000	EUR	Intesa Sanpaolo SpA, FRN, 5.00%, 08/03/2028	225	0.30
400,000	EUR	Lottomatica SpA, FRN, 7.92%, 01/06/2028	405	0.54
400,000	EUR	Mundys SpA, 1.63%, 03/02/2025	384	0.51
100,000	EUR	Snam SpA, 1.25%, 28/08/2025	95	0.13
400,000	EUR	Telecom Italia SpA, 6.88%, 15/02/2028 ¹	403	0.54
200,000	EUR	Terna - Rete Elettrica Nazionale, FRN, 2.38%, 09/11/2027 ²	173	0.23
400,000	EUR	UniCredit SpA, FRN, 4.45%, 16/02/2029	386	0.51
200,000	EUR	UniCredit SpA, FRN, 2.73%, 15/01/2032	176	0.23
100,000	EUR	Unipol Gruppo SpA, 3.00%, 18/03/2025	98	0.13
100,000	EUR	Webuild SpA, 3.88%, 28/07/2026	93	0.12
		Total Italy	6,657	8.83
Japan (31 March 2023: 2.02%)				
300,000	EUR	Mizuho Financial Group, Inc., 1.02%, 11/10/2023	300	0.40
200,000	EUR	Nidec Corp., 0.05%, 30/03/2026	182	0.24
300,000	EUR	NTT Finance Corp., 0.08%, 13/12/2025	276	0.36
300,000	EUR	ORIX Corp., 1.92%, 20/04/2026 ¹	284	0.38
300,000	EUR	ORIX Corp., 4.48%, 01/06/2028	302	0.40
200,000	EUR	SoftBank Group Corp., 2.13%, 06/07/2024	195	0.26
200,000	EUR	SoftBank Group Corp., 2.88%, 06/01/2027	176	0.23
100,000	EUR	SoftBank Group Corp., 5.00%, 15/04/2028	92	0.12
		Total Japan	1,807	2.39
Jersey (31 March 2023: 0.27%)				
18,981	EUR	Adient Global Holdings Ltd., 3.50%, 15/08/2024	19	0.03
225,000	EUR	Kane Bidco Ltd., 5.00%, 15/02/2027	213	0.28
		Total Jersey	232	0.31
Luxembourg (31 March 2023: 5.06%)				
175,000	EUR	Altice Financing SA, 2.25%, 15/01/2025	173	0.23
100,000	EUR	Aroundtown SA, REIT, FRN, 3.38%, 23/09/2024 ²	45	0.06
100,000	EUR	BK LC Lux Finco1 Sarl, 5.25%, 30/04/2029 ¹	98	0.13
250,000	EUR	Cirsa Finance International Sarl, 7.88%, 31/07/2028	252	0.33
125,000	EUR	Cullinan Holdco Scsp, 4.63%, 15/10/2026	92	0.12
325,000	EUR	DH Europe Finance II Sarl, 0.20%, 18/03/2026	297	0.39
275,000	EUR	Herens Midco Sarl, 5.25%, 15/05/2029	158	0.21
250,000	EUR	Highland Holdings Sarl, 0.00%, 12/11/2023	249	0.33
250,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	223	0.30
100,000	EUR	Holcim Finance Luxembourg SA, 2.38%, 09/04/2025	97	0.13
200,000	EUR	InPost SA, 2.25%, 15/07/2027	172	0.23
150,000	EUR	Logicor Financing Sarl, REIT, 0.63%, 17/11/2025	136	0.18
200,000	EUR	Logicor Financing Sarl, REIT, 1.63%, 15/07/2027	172	0.23
125,000	EUR	Medtronic Global Holdings SCA, 0.25%, 02/07/2025	117	0.16
100,000	EUR	Picard Bondco SA, 5.38%, 01/07/2027	91	0.12
300,000	EUR	Rossini Sarl, FRN, 7.59%, 30/10/2025	300	0.40
100,000	EUR	Sani/Ikos Financial Holdings 1 Sarl, 5.63%, 15/12/2026	93	0.12
275,000	EUR	Segro Capital Sarl, REIT, 1.25%, 23/03/2026	255	0.34
200,000	EUR	SES SA, 3.50%, 14/01/2029	187	0.25
200,000	EUR	SIG Combibloc PurchaseCo Sarl, 2.13%, 18/06/2025 ¹	192	0.26

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Luxembourg (continued)				
200,000	EUR	SIX Finance Luxembourg SA, 0.00%, 02/12/2025	183	0.24
100,000	EUR	Stena International SA, 3.75%, 01/02/2025	99	0.13
300,000	EUR	Traton Finance Luxembourg SA, 4.00%, 16/09/2025	297	0.39
		Total Luxembourg	3,978	5.28
Netherlands (31 March 2023: 14.26%)				
200,000	EUR	Abertis Infraestructuras Finance BV, FRN, 3.25%, 24/11/2025 ²	183	0.24
500,000	EUR	ABN AMRO Bank NV, 4.38%, 20/10/2028	497	0.66
175,000	EUR	Achmea BV, 3.63%, 29/11/2025	173	0.23
200,000	EUR	Aegon Bank NV, 0.63%, 21/06/2024	195	0.26
225,000	EUR	Alcon Finance BV, 2.38%, 31/05/2028	209	0.28
200,000	EUR	Argentum Netherlands BV for Givaudan SA, 1.13%, 17/09/2025	189	0.25
400,000	EUR	Ashland Services BV, 2.00%, 30/01/2028	340	0.45
400,000	EUR	ASML Holding NV, 3.50%, 06/12/2025	398	0.53
100,000	EUR	Coca-Cola HBC Finance BV, 2.75%, 23/09/2025	98	0.13
275,000	EUR	Conti-Gummi Finance BV, 2.13%, 27/11/2023	274	0.36
150,000	EUR	Conti-Gummi Finance BV, 1.13%, 25/09/2024 ¹	146	0.19
400,000	EUR	Cooperatieve Rabobank UA, FRN, 4.23%, 25/04/2029	395	0.52
400,000	EUR	CTP NV, REIT, 0.63%, 27/09/2026	341	0.45
300,000	EUR	Danfoss Finance I BV, 0.13%, 28/04/2026 ¹	270	0.36
175,000	EUR	Digital Dutch Finco BV, REIT, 0.63%, 15/07/2025	162	0.22
225,000	EUR	Haleon Netherlands Capital BV, 1.25%, 29/03/2026	210	0.28
100,000	EUR	Heineken NV, 2.25%, 30/03/2030	91	0.12
200,000	EUR	Iberdrola International BV, FRN, 1.87%, 28/01/2026 ²	181	0.24
350,000	EUR	IMCD NV, 2.13%, 31/03/2027	320	0.43
225,000	EUR	IMCD NV, 4.88%, 18/09/2028	223	0.30
200,000	EUR	ING Groep NV, FRN, 2.13%, 23/05/2026	193	0.26
300,000	EUR	ING Groep NV, FRN, 4.88%, 14/11/2027	303	0.40
375,000	EUR	JDE Peet's NV, 0.00%, 16/01/2026	341	0.45
100,000	EUR	Koninklijke Ahold Delhaize NV, 3.50%, 04/04/2028	98	0.13
175,000	EUR	Koninklijke FrieslandCampina NV, FRN, 2.85%, 10/09/2025 ²	158	0.21
110,000	EUR	Koninklijke KPN NV, FRN, 6.00%, 21/09/2027 ^{1/2}	112	0.15
200,000	EUR	PACCAR Financial Europe BV, 3.25%, 29/11/2025	197	0.26
300,000	EUR	Phoenix PIB Dutch Finance BV, 2.38%, 05/08/2025 ¹	287	0.38
400,000	EUR	Prosus NV, 1.21%, 19/01/2026 ¹	365	0.48
300,000	EUR	RELX Finance BV, 1.50%, 13/05/2027	277	0.37
100,000	EUR	Repsol International Finance BV, FRN, 3.75%, 11/03/2026 ^{1/2}	94	0.13
200,000	EUR	Repsol International Finance BV, FRN, 2.50%, 22/12/2026 ²	177	0.23
150,000	EUR	Saipem Finance International BV, 2.63%, 07/01/2025	146	0.19
500,000	EUR	Samvardhana Motherson Automotive Systems Group BV, 1.80%, 06/07/2024	485	0.64
425,000	EUR	Signify NV, 2.00%, 11/05/2024	419	0.56
300,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	298	0.40
200,000	EUR	Stellantis NV, 3.75%, 29/03/2024	200	0.26
200,000	EUR	Stellantis NV, 2.00%, 20/03/2025	194	0.26
100,000	EUR	Stellantis NV, 3.88%, 05/01/2026 ¹	100	0.13
200,000	EUR	Teva Pharmaceutical Finance Netherlands II BV, 3.75%, 09/05/2027 ¹	182	0.24
175,000	EUR	Thermo Fisher Scientific Finance I BV, 0.00%, 18/11/2025	161	0.21
100,000	EUR	Trivium Packaging Finance BV, FRN, 7.53%, 15/08/2026	99	0.13
250,000	EUR	Unilever Finance Netherlands BV, 0.75%, 28/02/2026	233	0.31
450,000	EUR	Unilever Finance Netherlands BV, 1.75%, 16/11/2028	410	0.54
125,000	EUR	United Group BV, FRN, 7.05%, 15/02/2026	124	0.16
350,000	EUR	Wolters Kluwer NV, 3.00%, 23/09/2026	342	0.45
		Total Netherlands	10,890	14.43

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
New Zealand (31 March 2023: 0.35%)				
100,000	EUR	ASB Bank Ltd., 4.50%, 16/03/2027	101	0.13
200,000	EUR	Westpac Securities NZ Ltd., 0.30%, 25/06/2024	194	0.26
		Total New Zealand	295	0.39
Norway (31 March 2023: 0.26%)				
125,000	EUR	Adevinta ASA, 2.63%, 15/11/2025	123	0.16
400,000	EUR	DNB Bank ASA, FRN, 4.00%, 14/03/2029	398	0.53
100,000	EUR	Norsk Hydro ASA, 1.13%, 11/04/2025	95	0.13
		Total Norway	616	0.82
Panama (31 March 2023: 0.19%)				
			–	–
Portugal (31 March 2023: 0.37%)				
100,000	EUR	Banco Comercial Portugues SA, FRN, 8.50%, 25/10/2025	103	0.14
300,000	EUR	Banco Comercial Portugues SA, FRN, 4.00%, 17/05/2032 ¹	257	0.34
		Total Portugal	360	0.48
Singapore (31 March 2023: 0.48%)				
			–	–
South Korea (31 March 2023: 0.32%)				
175,000	EUR	POSCO, 0.50%, 17/01/2024	173	0.23
		Total South Korea	173	0.23
Spain (31 March 2023: 4.36%)				
100,000	EUR	Abertis Infraestructuras SA, 0.63%, 15/07/2025	94	0.12
125,000	EUR	Almirall SA, 2.13%, 30/09/2026	117	0.15
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.75%, 26/11/2025	190	0.25
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 2.58%, 22/02/2029	297	0.39
300,000	EUR	Banco de Sabadell SA, FRN, 5.13%, 10/11/2028	302	0.40
300,000	EUR	Banco Santander SA, 2.50%, 18/03/2025	291	0.39
300,000	EUR	Banco Santander SA, 0.20%, 11/02/2028	253	0.34
100,000	EUR	CaixaBank SA, 2.38%, 01/02/2024	99	0.13
300,000	EUR	CaixaBank SA, 0.88%, 25/03/2024	295	0.39
200,000	EUR	CaixaBank SA, FRN, 2.25%, 17/04/2030	189	0.25
100,000	EUR	Cellnex Finance Co. SA, 2.25%, 12/04/2026	95	0.13
100,000	EUR	Cellnex Telecom SA, 2.88%, 18/04/2025	98	0.13
325,000	EUR	eDreams ODIGEO SA, 5.50%, 15/07/2027 ¹	306	0.40
400,000	EUR	International Consolidated Airlines Group SA, 3.75%, 25/03/2029 ¹	348	0.46
300,000	EUR	Santander Consumer Finance SA, 0.38%, 17/01/2025	286	0.38
200,000	EUR	Santander Consumer Finance SA, 4.13%, 05/05/2028	198	0.26
200,000	EUR	Unicaja Banco SA, FRN, 4.50%, 30/06/2025	200	0.27
100,000	EUR	Unicaja Banco SA, FRN, 6.50%, 11/09/2028	99	0.13
200,000	EUR	Werfenlife SA, 0.50%, 28/10/2026	178	0.24
		Total Spain	3,935	5.21
Sweden (31 March 2023: 3.34%)				
125,000	EUR	Dometic Group AB, 2.00%, 29/09/2028	101	0.13
500,000	EUR	Skandinaviska Enskilda Banken AB, 3.25%, 24/11/2025	492	0.65
225,000	EUR	Skandinaviska Enskilda Banken AB, 4.13%, 29/06/2027	226	0.30
400,000	EUR	Svenska Handelsbanken AB, 1.00%, 15/04/2025	382	0.51
200,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026 ¹	198	0.26
300,000	EUR	Swedbank AB, 0.20%, 12/01/2028	251	0.33
475,000	EUR	Telefonaktiebolaget LM Ericsson, 1.13%, 08/02/2027	421	0.56

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Sweden (continued)				
100,000	EUR	Volvo Car AB, 2.13%, 02/04/2024	99	0.13
100,000	EUR	Volvo Car AB, 2.00%, 24/01/2025	97	0.13
100,000	EUR	Volvo Treasury AB, 0.13%, 17/09/2024	96	0.13
425,000	EUR	Volvo Treasury AB, 1.63%, 26/05/2025 ¹	408	0.54
225,000	EUR	Volvo Treasury AB, 3.63%, 25/05/2027	222	0.30
		Total Sweden	2,993	3.97
Switzerland (31 March 2023: 0.00%)				
300,000	EUR	UBS Group AG, FRN, 0.25%, 05/11/2028	249	0.33
		Total Switzerland	249	0.33
United Kingdom (31 March 2023: 6.07%)				
450,000	EUR	3i Group plc, 4.88%, 14/06/2029	439	0.58
200,000	EUR	Barclays plc, FRN, 3.38%, 02/04/2025	199	0.26
200,000	EUR	Barclays plc, FRN, 1.38%, 24/01/2026	192	0.26
300,000	EUR	Canary Wharf Group Investment Holdings plc, REIT, 1.75%, 07/04/2026 ¹	216	0.29
100,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 27/03/2026	95	0.13
300,000	EUR	EC Finance plc, 3.00%, 15/10/2026	280	0.37
325,000	EUR	HSBC Holdings plc, FRN, 3.02%, 15/06/2027	312	0.41
300,000	EUR	Informa plc, 1.25%, 22/04/2028	261	0.35
200,000	EUR	Jaguar Land Rover Automotive plc, 2.20%, 15/01/2024	198	0.26
200,000	EUR	Jaguar Land Rover Automotive plc, 4.50%, 15/01/2026 ¹	192	0.26
150,000	EUR	Lloyds Banking Group plc, FRN, 3.50%, 01/04/2026	147	0.20
225,000	EUR	Mitsubishi HC Capital UK plc, 0.25%, 03/02/2025	213	0.28
175,000	EUR	National Grid Electricity Transmission plc, 0.19%, 20/01/2025	166	0.22
225,000	EUR	National Grid plc, 2.18%, 30/06/2026	213	0.28
400,000	EUR	NatWest Markets plc, 4.25%, 13/01/2028	398	0.53
200,000	EUR	Nomad Foods Bondco plc, 2.50%, 24/06/2028	174	0.23
200,000	EUR	OTE plc, 0.88%, 24/09/2026	184	0.24
550,000	EUR	Rolls-Royce plc, 4.63%, 16/02/2026 ¹	544	0.72
500,000	EUR	Sage Group plc (The), 3.82%, 15/02/2028	494	0.65
175,000	EUR	SIG plc, 5.25%, 30/11/2026	147	0.20
100,000	EUR	TI Automotive Finance plc, 3.75%, 15/04/2029	82	0.11
200,000	EUR	Victoria plc, 3.75%, 15/03/2028 ¹	147	0.19
		Total United Kingdom	5,293	7.02
United States (31 March 2023: 19.23%)				
150,000	EUR	American Tower Corp., REIT, 0.40%, 15/02/2027	132	0.17
175,000	EUR	Athene Global Funding, 1.24%, 08/04/2024	172	0.23
200,000	EUR	Autoliv, Inc., 4.25%, 15/03/2028	198	0.26
375,000	EUR	Avantor Funding, Inc., 2.63%, 01/11/2025 ¹	359	0.48
250,000	EUR	Baxter International, Inc., 0.40%, 15/05/2024	244	0.32
100,000	EUR	Becton Dickinson and Co., 0.03%, 13/08/2025	93	0.12
400,000	EUR	Belden, Inc., 3.38%, 15/07/2027 ¹	373	0.50
175,000	EUR	Berkshire Hathaway, Inc., 0.00%, 12/03/2025	165	0.22
675,000	EUR	Berry Global, Inc., 1.00%, 15/01/2025 ¹	646	0.86
300,000	EUR	Blackstone Private Credit Fund, 1.75%, 30/11/2026 ¹	261	0.35
300,000	EUR	Booking Holdings, Inc., 4.00%, 15/11/2026	301	0.40
200,000	EUR	Capital One Financial Corp., 0.80%, 12/06/2024	195	0.26
100,000	EUR	Catalent Pharma Solutions, Inc., 2.38%, 01/03/2028	84	0.11
300,000	EUR	Citigroup, Inc., 0.75%, 26/10/2023	299	0.40
100,000	EUR	Citigroup, Inc., 2.38%, 22/05/2024	99	0.13
200,000	EUR	Comcast Corp., 0.00%, 14/09/2026	178	0.24
600,000	EUR	Digital Euro Finco LLC, REIT, 2.63%, 15/04/2024 ¹	592	0.78
400,000	EUR	Eli Lilly & Co., 1.63%, 02/06/2026 ¹	379	0.50

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	Emerald Debt Merger Sub LLC, 6.38%, 15/12/2030	200	0.26
100,000	EUR	Encore Capital Group, Inc., 4.88%, 15/10/2025	98	0.13
125,000	EUR	Ford Motor Credit Co. LLC, 1.74%, 19/07/2024	122	0.16
300,000	EUR	Ford Motor Credit Co. LLC, 6.13%, 15/05/2028 ¹	309	0.41
200,000	EUR	General Mills, Inc., 0.13%, 15/11/2025	185	0.24
200,000	EUR	General Mills, Inc., 0.45%, 15/01/2026	185	0.24
200,000	EUR	General Mills, Inc., 3.91%, 13/04/2029 ¹	197	0.26
100,000	EUR	Goldman Sachs Group, Inc. (The), 1.38%, 15/05/2024	98	0.13
150,000	EUR	Goldman Sachs Group, Inc. (The), 0.13%, 19/08/2024	145	0.19
300,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	282	0.37
400,000	EUR	Harley-Davidson Financial Services, Inc., 0.90%, 19/11/2024	385	0.51
150,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026 ¹	152	0.20
125,000	EUR	IQVIA, Inc., 1.75%, 15/03/2026	117	0.15
500,000	EUR	JPMorgan Chase & Co., FRN, 1.64%, 18/05/2028	455	0.60
100,000	EUR	Levi Strauss & Co., 3.38%, 15/03/2027	94	0.13
300,000	EUR	Mastercard, Inc., 2.10%, 01/12/2027	284	0.38
300,000	EUR	McKesson Corp., 1.50%, 17/11/2025	285	0.38
200,000	EUR	Metropolitan Life Global Funding I, 0.38%, 09/04/2024	196	0.26
100,000	EUR	Morgan Stanley, 1.75%, 11/03/2024	99	0.13
125,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	115	0.15
175,000	EUR	Netflix, Inc., 3.00%, 15/06/2025	172	0.23
100,000	EUR	Netflix, Inc., 3.63%, 15/05/2027	98	0.13
175,000	EUR	Organon & Co., 2.88%, 30/04/2028	151	0.20
125,000	EUR	PPG Industries, Inc., 1.88%, 01/06/2025	120	0.16
175,000	EUR	Primo Water Holdings, Inc., 3.88%, 31/10/2028	158	0.21
300,000	EUR	Prologis LP, REIT, 3.00%, 02/06/2026 ¹	291	0.39
300,000	EUR	Silgan Holdings, Inc., 3.25%, 15/03/2025	293	0.39
100,000	EUR	Silgan Holdings, Inc., 2.25%, 01/06/2028	85	0.11
200,000	EUR	Standard Industries, Inc., 2.25%, 21/11/2026	177	0.24
Total United States			10,318	13.67
Total investments in corporate debt securities			73,812	97.83
Supranational securities (31 March 2023: 0.38%)				
200,000	EUR	Clarios Global LP, 4.38%, 15/05/2026 ¹	193	0.26
Total investments in supranational securities			193	0.26
Total investments in bonds			74,005	98.09

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts³				
Class Z CHF Hedged Accumulating				
Buy EUR 506,311; Sell CHF 489,200	J.P. Morgan	13/10/2023	1	–
Total unrealised gain (31 March 2023: 0.00%)			1	–
Total unrealised gain on forward currency contracts (31 March 2023: 0.00%)			1	–

Forward currency contracts³

Class D CHF Hedged Accumulating

Buy CHF 1,406,894; Sell EUR 1,474,248	J.P. Morgan	13/10/2023	(21)	(0.03)
Total unrealised loss (31 March 2023: (0.02)%)			(21)	(0.03)

Class Z CHF Hedged Accumulating

Buy CHF 6,372,788; Sell EUR 6,677,879	J.P. Morgan	13/10/2023	(94)	(0.12)
Total unrealised loss (31 March 2023: (0.13)%)			(94)	(0.12)
Total unrealised loss on forward currency contracts (31 March 2023: (0.15)%)			(115)	(0.15)

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Futures contracts						
Germany (31 March 2023: 0.00%)						
22	EUR	2,200,000	Euro-Bobl	07/12/2023	(27)	(0.04)
Total Germany					(27)	(0.04)
Total unrealised loss on futures contracts (31 March 2023: 0.00%)					(27)	(0.04)

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	74,006	98.09
Total financial liabilities at fair value through profit or loss	(142)	(0.19)
Cash and margin cash	(36)	(0.05)
Cash equivalents		
Holding	Currency	Undertaking for collective investment schemes (31 March 2023: 3.11%)
10,091	EUR	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares ⁴
Total cash equivalents	1,016	1.35
Other assets and liabilities	601	0.80
Net asset value attributable to redeemable unitholders	75,445	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	97.12
Collective investment schemes	1.33
OTC financial derivative instruments [†]	–
Other assets	1.55
Total assets	100.00

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

¹ Security fully or partially on loan.

² Security is perpetual without predetermined maturity date. The date shown, if applicable, is the next call date.

³ Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

⁴ A related party to the Fund.

* Investments which are less than 0.005% of total assets are rounded down to zero.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	505	8,032
Futures contracts	–	2,547

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Government debt securities (31 March 2023: 98.00%)				
Australia (31 March 2023: 7.51%)				
1,325,000	AUD	Australia Government Bond, 0.25%, 21/11/2024	772	0.82
320,000	AUD	Australia Government Bond, 3.25%, 21/04/2025	192	0.20
767,000	AUD	Australia Government Bond, 0.25%, 21/11/2025 ¹	431	0.46
1,484,000	AUD	Australia Government Bond, 4.75%, 21/04/2027	924	0.98
595,000	AUD	Australia Government Bond, 2.75%, 21/11/2027	344	0.37
620,000	AUD	Australia Government Bond, 2.75%, 21/11/2028	354	0.38
630,000	AUD	Australia Government Bond, 3.25%, 21/04/2029	367	0.39
660,000	AUD	Australia Government Bond, 2.75%, 21/11/2029	371	0.39
180,000	AUD	Australia Government Bond, 2.50%, 21/05/2030	99	0.11
295,000	AUD	Australia Government Bond, 1.00%, 21/12/2030	143	0.15
315,000	AUD	Australia Government Bond, 1.50%, 21/06/2031	156	0.17
335,000	AUD	Australia Government Bond, 1.00%, 21/11/2031	157	0.17
328,000	AUD	Australia Government Bond, 1.25%, 21/05/2032	155	0.16
250,000	AUD	Australia Government Bond, 1.75%, 21/11/2032	122	0.13
973,000	AUD	Australia Government Bond, 4.50%, 21/04/2033	595	0.63
310,000	AUD	Australia Government Bond, 3.00%, 21/11/2033	166	0.18
730,000	AUD	Australia Government Bond, 3.25%, 21/06/2039	373	0.40
260,000	AUD	Australia Government Bond, 2.75%, 21/05/2041	120	0.13
241,000	AUD	Australia Government Bond, 3.00%, 21/03/2047	109	0.12
712,000	AUD	Australia Government Bond, 1.75%, 21/06/2051	230	0.24
		Total Australia	6,180	6.58
Austria (31 March 2023: 2.60%)				
233,000	EUR	Austria Government Bond, 1.65%, 21/10/2024	228	0.24
199,000	EUR	Austria Government Bond, 0.00%, 20/04/2025	189	0.20
180,000	EUR	Austria Government Bond, 1.20%, 20/10/2025	173	0.18
250,000	EUR	Austria Government Bond, 0.75%, 20/10/2026	233	0.25
121,000	EUR	Austria Government Bond, 0.75%, 20/02/2028	109	0.12
112,000	EUR	Austria Government Bond, 0.50%, 20/02/2029	97	0.10
90,000	EUR	Austria Government Bond, 0.00%, 20/02/2030	73	0.08
303,000	EUR	Austria Government Bond, 0.00%, 20/02/2031	238	0.25
76,000	EUR	Austria Government Bond, 2.90%, 20/02/2033	73	0.08
50,000	EUR	Austria Government Bond, 0.25%, 20/10/2036	33	0.03
182,000	EUR	Austria Government Bond, 4.15%, 15/03/2037	192	0.20
72,000	EUR	Austria Government Bond, 3.15%, 20/06/2044	67	0.07
90,000	EUR	Austria Government Bond, 1.50%, 20/02/2047	60	0.06
36,000	EUR	Austria Government Bond, 1.85%, 23/05/2049	25	0.03
159,000	EUR	Austria Government Bond, 0.75%, 20/03/2051	81	0.09
90,000	EUR	Austria Government Bond, 3.80%, 26/01/2062	93	0.10
92,000	EUR	Austria Government Bond, 0.70%, 20/04/2071	34	0.04
70,000	EUR	Austria Government Bond, 1.50%, 02/11/2086 ¹	35	0.04
54,000	EUR	Austria Government Bond, 2.10%, 20/09/2117	34	0.04
8,000	EUR	Austria Government Bond, 0.85%, 30/06/2120	3	—
		Total Austria	2,070	2.20
Belgium (31 March 2023: 1.62%)				
			—	—
Canada (31 March 2023: 5.00%)				
383,000	CAD	Canada Government Bond, 1.50%, 01/09/2024	259	0.28
770,000	CAD	Canada Government Bond, 3.75%, 01/05/2025	528	0.56
370,000	CAD	Canada Government Bond, 0.50%, 01/09/2025	238	0.25
170,000	CAD	Canada Government Bond, 0.25%, 01/03/2026	107	0.11
790,000	CAD	Canada Government Bond, 3.00%, 01/04/2026	531	0.57
260,000	CAD	Canada Government Bond, 1.50%, 01/06/2026	168	0.17
102,000	CAD	Canada Government Bond, 8.00%, 01/06/2027	80	0.09
320,000	CAD	Canada Government Bond, 3.50%, 01/03/2028	216	0.23

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Canada (continued)				
281,000	CAD	Canada Government Bond, 2.25%, 01/06/2029	178	0.19
490,000	CAD	Canada Government Bond, 2.25%, 01/12/2029	309	0.33
301,000	CAD	Canada Government Bond, 1.25%, 01/06/2030	176	0.19
244,000	CAD	Canada Government Bond, 0.50%, 01/12/2030	133	0.14
398,000	CAD	Canada Government Bond, 1.50%, 01/06/2031	231	0.25
31,000	CAD	Canada Government Bond, 1.50%, 01/12/2031	18	0.02
327,000	CAD	Canada Government Bond, 2.00%, 01/06/2032	194	0.21
380,000	CAD	Canada Government Bond, 2.75%, 01/06/2033	239	0.25
115,000	CAD	Canada Government Bond, 5.75%, 01/06/2033	91	0.10
200,000	CAD	Canada Government Bond, 3.25%, 01/12/2033	131	0.14
90,000	CAD	Canada Government Bond, 5.00%, 01/06/2037	69	0.07
219,000	CAD	Canada Government Bond, 4.00%, 01/06/2041	153	0.16
40,000	CAD	Canada Government Bond, 3.50%, 01/12/2045	26	0.03
218,000	CAD	Canada Government Bond, 2.75%, 01/12/2048	125	0.13
402,000	CAD	Canada Government Bond, 2.00%, 01/12/2051	193	0.20
275,000	CAD	Canada Government Bond, 1.75%, 01/12/2053	121	0.13
110,000	CAD	Canada Government Bond, 2.75%, 01/12/2055	62	0.07
69,000	CAD	Canada Government Bond, 2.75%, 01/12/2064	38	0.04
		Total Canada	4,614	4.91
China (31 March 2023: 6.21%)				
9,460,000	CNY	China Government Bond, 1.99%, 09/04/2025	1,219	1.30
9,800,000	CNY	China Government Bond, 2.69%, 12/08/2026	1,281	1.36
14,100,000	CNY	China Government Bond, 2.50%, 25/07/2027	1,826	1.94
5,200,000	CNY	China Government Bond, 2.80%, 24/03/2029	680	0.72
10,000,000	CNY	China Government Bond, 2.68%, 21/05/2030	1,294	1.38
19,200,000	CNY	China Government Bond, 2.80%, 15/11/2032	2,503	2.66
2,450,000	CNY	China Government Bond, 4.09%, 27/04/2035	361	0.39
1,320,000	CNY	China Government Bond, 3.52%, 25/04/2046	185	0.20
1,900,000	CNY	China Government Bond, 3.72%, 12/04/2051	276	0.29
5,200,000	CNY	China Government Bond, 3.32%, 15/04/2052	710	0.76
4,290,000	CNY	China Government Bond, 4.33%, 10/11/2061	711	0.76
200,000	CNY	China Government Bond, 3.40%, 15/07/2072	28	0.03
100,000	CNY	China Government Bond, 3.27%, 25/03/2073	13	0.01
		Total China	11,087	11.80
Cyprus (31 March 2023: 0.01%)				
20,000	EUR	Cyprus Government Bond, 2.25%, 16/04/2050	13	0.01
		Total Cyprus	13	0.01
Czech Republic (31 March 2023: 0.75%)				
2,560,000	CZK	Czech Government Bond, 1.25%, 14/02/2025	99	0.11
3,220,000	CZK	Czech Government Bond, 0.25%, 10/02/2027	114	0.12
4,960,000	CZK	Czech Government Bond, 2.75%, 23/07/2029	183	0.20
1,830,000	CZK	Czech Government Bond, 0.05%, 29/11/2029	57	0.06
1,600,000	CZK	Czech Government Bond, 1.20%, 13/03/2031	51	0.05
3,980,000	CZK	Czech Government Bond, 1.75%, 23/06/2032	130	0.14
1,740,000	CZK	Czech Government Bond, 4.20%, 04/12/2036	68	0.07
		Total Czech Republic	702	0.75
Denmark (31 March 2023: 1.05%)				
1,218,000	DKK	Denmark Government Bond, 0.00%, 15/11/2024	157	0.17
1,951,000	DKK	Denmark Government Bond, 0.50%, 15/11/2027	237	0.25
657,000	DKK	Denmark Government Bond, 0.50%, 15/11/2029	76	0.08
1,720,000	DKK	Denmark Government Bond, 0.00%, 15/11/2031	182	0.20

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Denmark (continued)				
1,801,000	DKK	Denmark Government Bond, 4.50%, 15/11/2039	282	0.30
775,000	DKK	Denmark Government Bond, 0.25%, 15/11/2052	48	0.05
		Total Denmark	982	1.05
Finland (31 March 2023: 1.10%)				
320,000	EUR	Finland Government Bond, 0.00%, 15/09/2024 ¹	309	0.33
384,000	EUR	Finland Government Bond, 2.75%, 04/07/2028	377	0.40
70,000	EUR	Finland Government Bond, 0.00%, 15/09/2030	56	0.06
88,000	EUR	Finland Government Bond, 1.13%, 15/04/2034 ¹	70	0.08
128,000	EUR	Finland Government Bond, 0.13%, 15/04/2036	84	0.09
80,000	EUR	Finland Government Bond, 0.25%, 15/09/2040	46	0.05
47,000	EUR	Finland Government Bond, 2.63%, 04/07/2042	41	0.04
40,000	EUR	Finland Government Bond, 0.50%, 15/04/2043	23	0.02
104,000	EUR	Finland Government Bond, 1.38%, 15/04/2047	68	0.07
91,000	EUR	Finland Government Bond, 0.13%, 15/04/2052	37	0.04
		Total Finland	1,111	1.18
France (31 March 2023: 6.95%)				
453,000	EUR	France Government Bond OAT, 0.00%, 25/02/2025	432	0.46
110,000	EUR	France Government Bond OAT, 1.00%, 25/11/2025	105	0.11
270,000	EUR	France Government Bond OAT, 0.00%, 25/02/2026	250	0.27
400,000	EUR	France Government Bond OAT, 2.50%, 24/09/2026	392	0.42
436,000	EUR	France Government Bond OAT, 0.75%, 25/11/2028	387	0.41
104,000	EUR	France Government Bond OAT, 5.50%, 25/04/2029	117	0.12
631,000	EUR	France Government Bond OAT, 0.50%, 25/05/2029	546	0.58
176,000	EUR	France Government Bond OAT, 1.50%, 25/05/2031 ¹	156	0.17
330,000	EUR	France Government Bond OAT, 0.00%, 25/11/2031 ¹	254	0.27
394,000	EUR	France Government Bond OAT, 0.00%, 25/05/2032 ¹	298	0.32
170,000	EUR	France Government Bond OAT, 5.75%, 25/10/2032	202	0.21
215,000	EUR	France Government Bond OAT, 1.25%, 25/05/2034	173	0.18
272,000	EUR	France Government Bond OAT, 1.25%, 25/05/2038	198	0.21
110,000	EUR	France Government Bond OAT, 1.75%, 25/06/2039	85	0.09
65,000	EUR	France Government Bond OAT, 4.50%, 25/04/2041	71	0.08
170,000	EUR	France Government Bond OAT, 3.25%, 25/05/2045	157	0.17
80,000	EUR	France Government Bond OAT, 1.50%, 25/05/2050	49	0.05
293,000	EUR	France Government Bond OAT, 0.75%, 25/05/2053	135	0.14
		Total France	4,007	4.26
Germany (31 March 2023: 9.10%)				
350,000	EUR	Bundesobligation, 0.00%, 10/04/2026 ¹	325	0.35
358,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.00%, 15/08/2025 ¹	344	0.37
1,310,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 6.50%, 04/07/2027	1,476	1.57
478,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.25%, 15/08/2028 ¹	425	0.45
270,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2029 ¹	231	0.25
330,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.10%, 15/11/2029	318	0.34
250,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2030 ¹	211	0.22
380,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 5.50%, 04/01/2031	448	0.48
167,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2031 ¹	137	0.15
102,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2031 ¹	82	0.09
158,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/02/2032 ¹	126	0.13
220,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.30%, 15/02/2033	211	0.23
250,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.75%, 04/07/2034	293	0.31
110,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/05/2036	76	0.08
517,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 4.00%, 04/01/2037	576	0.61
90,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.00%, 15/05/2038	69	0.07

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Germany (continued)				
303,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 3.25%, 04/07/2042	313	0.33
218,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 2.50%, 04/07/2044	201	0.21
344,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.25%, 15/08/2048	241	0.26
198,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2050	91	0.10
181,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/08/2052	78	0.08
170,000	EUR	Bundesrepublik Deutschland Bundesanleihe, 1.80%, 15/08/2053	130	0.14
300,000	EUR	Bundesschatzanweisungen, 2.20%, 12/12/2024 ¹	296	0.31
420,000	EUR	Bundesschatzanweisungen, 2.80%, 12/06/2025 ¹	417	0.44
		Total Germany	7,115	7.57
Hong Kong (31 March 2023: 0.06%)				
500,000	HKD	Hong Kong Government Bond, 1.97%, 17/01/2029	55	0.06
		Total Hong Kong	55	0.06
Indonesia (31 March 2023: 0.00%)				
4,150,000,000	IDR	Indonesia Government Bond, 5.50%, 15/04/2026	249	0.26
3,906,000,000	IDR	Indonesia Government Bond, 5.13%, 15/04/2027	229	0.24
3,201,000,000	IDR	Indonesia Government Bond, 6.38%, 15/08/2028	194	0.21
1,334,000,000	IDR	Indonesia Government Bond, 7.00%, 15/09/2030	83	0.09
1,817,000,000	IDR	Indonesia Government Bond, 6.50%, 15/02/2031	109	0.12
4,720,000,000	IDR	Indonesia Government Bond, 6.38%, 15/04/2032	282	0.30
5,794,000,000	IDR	Indonesia Government Bond, 7.00%, 15/02/2033	357	0.38
2,165,000,000	IDR	Indonesia Government Bond, 7.13%, 15/06/2038	134	0.14
3,001,000,000	IDR	Indonesia Government Bond, 7.50%, 15/04/2040	192	0.20
2,072,000,000	IDR	Indonesia Government Bond, 7.13%, 15/06/2043	128	0.14
		Total Indonesia	1,957	2.08
Ireland (31 March 2023: 1.35%)				
130,000	EUR	Ireland Government Bond, 5.40%, 13/03/2025	134	0.14
27,000	EUR	Ireland Government Bond, 1.00%, 15/05/2026	25	0.03
340,000	EUR	Ireland Government Bond, 0.20%, 15/05/2027	306	0.33
160,000	EUR	Ireland Government Bond, 0.90%, 15/05/2028	145	0.15
90,000	EUR	Ireland Government Bond, 1.10%, 15/05/2029	80	0.09
70,000	EUR	Ireland Government Bond, 2.40%, 15/05/2030	67	0.07
23,000	EUR	Ireland Government Bond, 0.00%, 18/10/2031	18	0.02
20,000	EUR	Ireland Government Bond, 1.30%, 15/05/2033	17	0.02
36,000	EUR	Ireland Government Bond, 0.40%, 15/05/2035	26	0.03
180,000	EUR	Ireland Government Bond, 1.70%, 15/05/2037	144	0.15
196,000	EUR	Ireland Government Bond, 2.00%, 18/02/2045	148	0.16
139,000	EUR	Ireland Government Bond, 1.50%, 15/05/2050	88	0.09
		Total Ireland	1,198	1.28
Israel (31 March 2023: 0.61%)				
730,000	ILS	Israel Government Bond, 0.40%, 31/10/2024	173	0.18
740,000	ILS	Israel Government Bond, 0.50%, 27/02/2026	167	0.18
491,000	ILS	Israel Government Bond, 2.00%, 31/03/2027	114	0.12
350,000	ILS	Israel Government Bond, 3.75%, 28/02/2029	85	0.09
306,000	ILS	Israel Government Bond, 1.00%, 31/03/2030	62	0.07
356,000	ILS	Israel Government Bond, 1.30%, 30/04/2032	70	0.08
376,000	ILS	Israel Government Bond, 1.50%, 31/05/2037	66	0.07
193,000	ILS	Israel Government Bond, 5.50%, 31/01/2042	56	0.06
303,000	ILS	Israel Government Bond, 3.75%, 31/03/2047	68	0.07
320,000	ILS	Israel Government Bond, 2.80%, 29/11/2052	57	0.06
		Total Israel	918	0.98

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Italy (31 March 2023: 3.09%)				
123,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.00%, 15/12/2024 ¹	117	0.12
230,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.40%, 28/03/2025	228	0.24
285,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.50%, 01/03/2026	289	0.31
87,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.00%, 01/08/2026	78	0.08
337,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.65%, 01/12/2027	319	0.34
215,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.00%, 01/02/2028	198	0.21
69,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.75%, 01/09/2028	71	0.08
86,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.00%, 01/08/2029	80	0.09
456,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.50%, 01/03/2030	436	0.46
436,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/06/2032 ¹	325	0.35
94,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.50%, 01/12/2032 ¹	79	0.08
261,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.35%, 01/03/2035	228	0.24
90,000	EUR	Italy Buoni Poliennali Del Tesoro, 0.95%, 01/03/2037	56	0.06
109,000	EUR	Italy Buoni Poliennali Del Tesoro, 3.25%, 01/03/2038	90	0.10
140,000	EUR	Italy Buoni Poliennali Del Tesoro, 2.95%, 01/09/2038	111	0.12
28,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.80%, 01/03/2041	18	0.02
166,000	EUR	Italy Buoni Poliennali Del Tesoro, 1.50%, 30/04/2045	91	0.10
		Total Italy	2,814	3.00
Japan (31 March 2023: 8.60%)				
49,300,000	JPY	Japan Government Five Year Bond, 0.10%, 20/09/2025	312	0.33
31,750,000	JPY	Japan Government Five Year Bond, 0.10%, 20/12/2025	201	0.21
4,300,000	JPY	Japan Government Forty Year Bond, 2.20%, 20/03/2051	31	0.03
5,550,000	JPY	Japan Government Forty Year Bond, 2.00%, 20/03/2052	38	0.04
14,500,000	JPY	Japan Government Forty Year Bond, 0.80%, 20/03/2058	71	0.08
11,750,000	JPY	Japan Government Forty Year Bond, 0.50%, 20/03/2060	50	0.05
4,100,000	JPY	Japan Government Ten Year Bond, 0.40%, 20/09/2025	26	0.03
27,550,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/03/2026	174	0.19
40,200,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/09/2027	253	0.27
21,500,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/06/2028	135	0.14
55,500,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/03/2029	346	0.37
6,400,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/09/2029	40	0.04
4,000,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/06/2030	25	0.03
11,850,000	JPY	Japan Government Ten Year Bond, 0.10%, 20/12/2031	72	0.08
25,900,000	JPY	Japan Government Ten Year Bond, 0.20%, 20/06/2032	157	0.17
43,200,000	JPY	Japan Government Ten Year Bond, 0.20%, 20/09/2032	262	0.28
30,050,000	JPY	Japan Government Ten Year Bond, 0.50%, 20/03/2033	186	0.20
6,450,000	JPY	Japan Government Ten Year Bond, 0.40%, 20/06/2033	39	0.04
7,850,000	JPY	Japan Government Thirty Year Bond, 2.50%, 20/09/2036	59	0.06
29,900,000	JPY	Japan Government Thirty Year Bond, 2.30%, 20/12/2036	219	0.23
7,900,000	JPY	Japan Government Thirty Year Bond, 2.30%, 20/03/2039	58	0.06
16,050,000	JPY	Japan Government Thirty Year Bond, 2.30%, 20/03/2040	117	0.12
2,000,000	JPY	Japan Government Thirty Year Bond, 2.00%, 20/09/2040	14	0.02
29,250,000	JPY	Japan Government Thirty Year Bond, 2.00%, 20/09/2041	204	0.22
25,150,000	JPY	Japan Government Thirty Year Bond, 1.50%, 20/03/2045	159	0.17
3,550,000	JPY	Japan Government Thirty Year Bond, 1.60%, 20/06/2045	23	0.02
18,850,000	JPY	Japan Government Thirty Year Bond, 0.80%, 20/03/2046	103	0.11
10,450,000	JPY	Japan Government Thirty Year Bond, 0.50%, 20/09/2046	53	0.06
7,250,000	JPY	Japan Government Thirty Year Bond, 0.60%, 20/12/2046	38	0.04
13,000,000	JPY	Japan Government Thirty Year Bond, 0.80%, 20/03/2047	70	0.08
6,050,000	JPY	Japan Government Thirty Year Bond, 0.80%, 20/12/2047	32	0.03
10,550,000	JPY	Japan Government Thirty Year Bond, 0.70%, 20/12/2048	55	0.06
10,100,000	JPY	Japan Government Thirty Year Bond, 0.60%, 20/09/2050	50	0.05
20,200,000	JPY	Japan Government Thirty Year Bond, 0.70%, 20/06/2051	101	0.11
11,750,000	JPY	Japan Government Thirty Year Bond, 0.70%, 20/09/2051	59	0.06
7,050,000	JPY	Japan Government Thirty Year Bond, 1.00%, 20/03/2052	38	0.04
4,500,000	JPY	Japan Government Thirty Year Bond, 1.30%, 20/06/2052	26	0.03

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Japan (continued)				
12,050,000	JPY	Japan Government Thirty Year Bond, 1.40%, 20/03/2053	72	0.08
65,000,000	JPY	Japan Government Twenty Year Bond, 2.10%, 20/12/2026	437	0.47
33,150,000	JPY	Japan Government Twenty Year Bond, 2.10%, 20/03/2027	224	0.24
13,600,000	JPY	Japan Government Twenty Year Bond, 2.10%, 20/09/2029	95	0.10
31,850,000	JPY	Japan Government Twenty Year Bond, 1.90%, 20/09/2030	221	0.23
43,500,000	JPY	Japan Government Twenty Year Bond, 2.00%, 20/03/2031	304	0.32
6,850,000	JPY	Japan Government Twenty Year Bond, 1.80%, 20/09/2031	47	0.05
46,850,000	JPY	Japan Government Twenty Year Bond, 1.70%, 20/12/2031	322	0.34
6,500,000	JPY	Japan Government Twenty Year Bond, 1.70%, 20/09/2032	45	0.05
15,100,000	JPY	Japan Government Twenty Year Bond, 1.70%, 20/09/2033	104	0.11
10,150,000	JPY	Japan Government Twenty Year Bond, 1.60%, 20/12/2033	69	0.07
18,550,000	JPY	Japan Government Twenty Year Bond, 1.40%, 20/09/2034	124	0.13
17,750,000	JPY	Japan Government Twenty Year Bond, 0.40%, 20/03/2036	105	0.11
12,350,000	JPY	Japan Government Twenty Year Bond, 0.20%, 20/06/2036	71	0.08
1,700,000	JPY	Japan Government Twenty Year Bond, 0.60%, 20/06/2037	10	0.01
12,950,000	JPY	Japan Government Twenty Year Bond, 0.60%, 20/12/2037	77	0.08
28,950,000	JPY	Japan Government Twenty Year Bond, 0.50%, 20/12/2038	166	0.18
14,150,000	JPY	Japan Government Twenty Year Bond, 0.30%, 20/06/2039	78	0.08
15,000,000	JPY	Japan Government Twenty Year Bond, 0.40%, 20/06/2040	82	0.09
12,550,000	JPY	Japan Government Twenty Year Bond, 0.90%, 20/06/2042	73	0.08
29,200,000	JPY	Japan Government Twenty Year Bond, 1.10%, 20/09/2042	176	0.19
90,500,000	JPY	Japan Government Two Year Bond, 0.01%, 01/10/2024	573	0.61
34,700,000	JPY	Japan Government Two Year Bond, 0.01%, 01/12/2024	220	0.23
72,150,000	JPY	Japan Government Two Year Bond, 0.01%, 01/08/2025	457	0.49
		Total Japan	8,048	8.57
Latvia (31 March 2023: 0.08%)				
100,000	EUR	Latvia Government Bond, 0.00%, 17/03/2031	75	0.08
		Total Latvia	75	0.08
Lithuania (31 March 2023: 0.05%)				
56,000	EUR	Lithuania Government Bond, 0.75%, 06/05/2030	45	0.05
		Total Lithuania	45	0.05
Luxembourg (31 March 2023: 0.03%)				
36,000	EUR	State of the Grand-Duchy of Luxembourg, 0.00%, 24/03/2031	28	0.03
		Total Luxembourg	28	0.03
Malaysia (31 March 2023: 0.00%)				
1,140,000	MYR	Malaysia Government Bond, 3.66%, 15/10/2024	230	0.24
550,000	MYR	Malaysia Government Bond, 3.73%, 31/03/2026	111	0.12
1,250,000	MYR	Malaysia Government Bond, 3.42%, 30/09/2027	248	0.26
1,250,000	MYR	Malaysia Government Bond, 3.89%, 15/08/2029	251	0.27
1,950,000	MYR	Malaysia Government Bond, 4.19%, 07/10/2032	397	0.42
1,350,000	MYR	Malaysia Government Bond, 4.66%, 31/03/2038	287	0.31
550,000	MYR	Malaysia Government Bond, 4.29%, 14/08/2043	110	0.12
420,000	MYR	Malaysia Government Bond, 4.92%, 06/07/2048	90	0.10
220,000	MYR	Malaysia Government Bond, 4.07%, 15/06/2050	41	0.04
270,000	MYR	Malaysia Government Bond, 5.36%, 15/05/2052	62	0.06
		Total Malaysia	1,827	1.94
Netherlands (31 March 2023: 3.30%)				
64,000	EUR	Netherlands Government Bond, 0.25%, 15/07/2025	61	0.06
774,496	EUR	Netherlands Government Bond, 0.50%, 15/07/2026	722	0.77

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Netherlands (continued)				
177,000	EUR	Netherlands Government Bond, 0.75%, 15/07/2027	163	0.17
306,000	EUR	Netherlands Government Bond, 0.75%, 15/07/2028	276	0.29
441,000	EUR	Netherlands Government Bond, 0.25%, 15/07/2029	377	0.40
160,000	EUR	Netherlands Government Bond, 2.50%, 15/01/2030	155	0.16
315,000	EUR	Netherlands Government Bond, 2.50%, 15/01/2033	299	0.32
83,000	EUR	Netherlands Government Bond, 4.00%, 15/01/2037	89	0.10
192,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2038	121	0.13
90,000	EUR	Netherlands Government Bond, 0.50%, 15/01/2040	59	0.06
272,000	EUR	Netherlands Government Bond, 3.75%, 15/01/2042	289	0.31
303,000	EUR	Netherlands Government Bond, 2.75%, 15/01/2047 ¹	278	0.30
188,000	EUR	Netherlands Government Bond, 0.00%, 15/01/2052	78	0.08
70,000	EUR	Netherlands Government Bond, 2.00%, 15/01/2054	53	0.06
		Total Netherlands	3,020	3.21
New Zealand (31 March 2023: 1.04%)				
440,000	NZD	New Zealand Government Bond, 2.75%, 15/04/2025	239	0.26
279,000	NZD	New Zealand Government Bond, 4.50%, 15/04/2027	154	0.16
180,000	NZD	New Zealand Government Bond, 0.25%, 15/05/2028	81	0.09
245,000	NZD	New Zealand Government Bond, 3.00%, 20/04/2029	124	0.13
160,000	NZD	New Zealand Government Bond, 1.50%, 15/05/2031	69	0.07
220,000	NZD	New Zealand Government Bond, 3.50%, 14/04/2033	108	0.12
210,000	NZD	New Zealand Government Bond, 2.75%, 15/04/2037	89	0.09
218,000	NZD	New Zealand Government Bond, 1.75%, 15/05/2041	72	0.08
83,000	NZD	New Zealand Government Bond, 2.75%, 15/05/2051	29	0.03
		Total New Zealand	965	1.03
Norway (31 March 2023: 0.59%)				
1,709,000	NOK	Norway Government Bond, 1.75%, 13/03/2025	147	0.15
982,000	NOK	Norway Government Bond, 1.50%, 19/02/2026	82	0.09
775,000	NOK	Norway Government Bond, 2.00%, 26/04/2028	63	0.07
869,000	NOK	Norway Government Bond, 1.38%, 19/08/2030	65	0.07
705,000	NOK	Norway Government Bond, 1.25%, 17/09/2031	51	0.05
357,000	NOK	Norway Government Bond, 2.13%, 18/05/2032	27	0.03
680,000	NOK	Norway Government Bond, 3.00%, 15/08/2033	56	0.06
410,000	NOK	Norway Government Bond, 3.50%, 06/10/2042 ¹	35	0.04
		Total Norway	526	0.56
Romania (31 March 2023: 0.00%)				
1,080,000	RON	Romania Government Bond, 7.20%, 28/10/2026	221	0.23
510,000	RON	Romania Government Bond, 8.00%, 29/04/2030	108	0.12
390,000	RON	Romania Government Bond, 8.25%, 29/09/2032	85	0.09
		Total Romania	414	0.44
Singapore (31 March 2023: 1.51%)				
320,000	SGD	Singapore Government Bond, 3.00%, 01/09/2024	220	0.23
508,000	SGD	Singapore Government Bond, 3.50%, 01/03/2027	352	0.37
90,000	SGD	Singapore Government Bond, 2.63%, 01/05/2028	60	0.06
514,000	SGD	Singapore Government Bond, 2.88%, 01/09/2030	344	0.37
131,000	SGD	Singapore Government Bond, 2.63%, 01/08/2032	85	0.09
257,000	SGD	Singapore Government Bond, 2.25%, 01/08/2036	158	0.17
180,000	SGD	Singapore Government Bond, 2.38%, 01/07/2039	111	0.12
54,000	SGD	Singapore Government Bond, 2.75%, 01/04/2042	35	0.04
150,000	SGD	Singapore Government Bond, 2.75%, 01/03/2046	97	0.10
100,000	SGD	Singapore Government Bond, 1.88%, 01/03/2050	53	0.06
48,000	SGD	Singapore Government Bond, 1.88%, 01/10/2051	26	0.03

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Singapore (continued)				
30,000	SGD	Singapore Government Bond, 3.00%, 01/08/2072	21	0.02
		Total Singapore	1,562	1.66
Slovakia (31 March 2023: 0.19%)				
223,000	EUR	Slovakia Government Bond, 0.75%, 09/04/2030	184	0.20
		Total Slovakia	184	0.20
Slovenia (31 March 2023: 0.12%)				
60,000	EUR	Slovenia Government Bond, 1.19%, 14/03/2029	53	0.06
80,000	EUR	Slovenia Government Bond, 3.63%, 11/03/2033	80	0.08
		Total Slovenia	133	0.14
South Korea (31 March 2023: 8.04%)				
345,260,000	KRW	Korea Treasury Bond, 3.00%, 10/09/2024	240	0.26
387,570,000	KRW	Korea Treasury Bond, 1.50%, 10/03/2025	263	0.28
242,100,000	KRW	Korea Treasury Bond, 3.38%, 10/03/2025	169	0.18
444,180,000	KRW	Korea Treasury Bond, 2.25%, 10/06/2025	303	0.32
371,690,000	KRW	Korea Treasury Bond, 2.25%, 10/12/2025	251	0.27
503,850,000	KRW	Korea Treasury Bond, 4.25%, 10/12/2025	355	0.38
489,640,000	KRW	Korea Treasury Bond, 3.13%, 10/06/2026	336	0.36
201,800,000	KRW	Korea Treasury Bond, 2.38%, 10/03/2027	134	0.14
949,690,000	KRW	Korea Treasury Bond, 2.13%, 10/06/2027	625	0.67
328,450,000	KRW	Korea Treasury Bond, 3.13%, 10/09/2027	223	0.24
120,000,000	KRW	Korea Treasury Bond, 5.50%, 10/03/2028	89	0.10
557,260,000	KRW	Korea Treasury Bond, 2.38%, 10/12/2028	362	0.38
441,210,000	KRW	Korea Treasury Bond, 1.38%, 10/06/2030	263	0.28
191,140,000	KRW	Korea Treasury Bond, 4.75%, 10/12/2030	140	0.15
562,370,000	KRW	Korea Treasury Bond, 2.00%, 10/06/2031	343	0.37
498,040,000	KRW	Korea Treasury Bond, 4.00%, 10/12/2031	349	0.37
160,170,000	KRW	Korea Treasury Bond, 4.25%, 10/12/2032	114	0.12
134,650,000	KRW	Korea Treasury Bond, 3.25%, 10/06/2033	88	0.09
154,570,000	KRW	Korea Treasury Bond, 3.75%, 10/12/2033	105	0.11
477,160,000	KRW	Korea Treasury Bond, 2.63%, 10/09/2035	290	0.31
67,780,000	KRW	Korea Treasury Bond, 2.38%, 10/09/2038	39	0.04
375,980,000	KRW	Korea Treasury Bond, 1.13%, 10/09/2039	175	0.19
111,760,000	KRW	Korea Treasury Bond, 3.25%, 10/09/2042	71	0.08
626,530,000	KRW	Korea Treasury Bond, 3.00%, 10/12/2042	385	0.41
43,510,000	KRW	Korea Treasury Bond, 2.00%, 10/03/2046	22	0.02
57,650,000	KRW	Korea Treasury Bond, 2.13%, 10/03/2047	29	0.03
288,320,000	KRW	Korea Treasury Bond, 2.63%, 10/03/2048	160	0.17
526,910,000	KRW	Korea Treasury Bond, 2.00%, 10/03/2049	255	0.27
451,810,000	KRW	Korea Treasury Bond, 1.50%, 10/03/2050	191	0.20
518,740,000	KRW	Korea Treasury Bond, 1.88%, 10/03/2051	239	0.25
110,940,000	KRW	Korea Treasury Bond, 2.50%, 10/03/2052	59	0.06
296,550,000	KRW	Korea Treasury Bond, 3.13%, 10/09/2052	180	0.19
240,530,000	KRW	Korea Treasury Bond, 3.25%, 10/03/2053	149	0.16
329,770,000	KRW	Korea Treasury Bond, 2.00%, 10/09/2068	139	0.15
523,990,000	KRW	Korea Treasury Bond, 1.63%, 10/09/2070	190	0.20
		Total South Korea	7,325	7.80
Spain (31 March 2023: 3.29%)				
180,000	EUR	Spain Government Bond, 0.00%, 31/05/2025	170	0.18
210,000	EUR	Spain Government Bond, 0.00%, 31/01/2026	194	0.21
150,000	EUR	Spain Government Bond, 0.00%, 31/01/2027	134	0.14
109,000	EUR	Spain Government Bond, 0.80%, 30/07/2027	99	0.11

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
Spain (continued)				
120,000	EUR	Spain Government Bond, 0.00%, 31/01/2028	103	0.11
60,000	EUR	Spain Government Bond, 5.15%, 31/10/2028	65	0.07
250,000	EUR	Spain Government Bond, 1.45%, 30/04/2029 ¹	224	0.24
280,000	EUR	Spain Government Bond, 0.60%, 31/10/2029	235	0.25
170,000	EUR	Spain Government Bond, 0.50%, 30/04/2030	140	0.15
160,000	EUR	Spain Government Bond, 2.55%, 31/10/2032	145	0.15
360,000	EUR	Spain Government Bond, 3.15%, 30/04/2033	340	0.36
230,000	EUR	Spain Government Bond, 0.85%, 30/07/2037	151	0.16
40,000	EUR	Spain Government Bond, 1.00%, 30/07/2042	23	0.02
70,000	EUR	Spain Government Bond, 3.45%, 30/07/2043	61	0.07
50,000	EUR	Spain Government Bond, 2.90%, 31/10/2046	39	0.04
		Total Spain	2,123	2.26
Sweden (31 March 2023: 0.71%)				
2,560,000	SEK	Sweden Government Bond, 2.50%, 12/05/2025	219	0.23
1,810,000	SEK	Sweden Government Bond, 1.00%, 12/11/2026	147	0.16
940,000	SEK	Sweden Government Bond, 0.75%, 12/05/2028	74	0.08
650,000	SEK	Sweden Government Bond, 0.75%, 12/11/2029	50	0.05
1,375,000	SEK	Sweden Government Bond, 3.50%, 30/03/2039	127	0.14
160,000	SEK	Sweden Government Bond, 0.50%, 24/11/2045	8	0.01
450,000	SEK	Sweden Government Bond, 1.38%, 23/06/2071	22	0.02
		Total Sweden	647	0.69
Switzerland (31 March 2023: 1.23%)				
160,000	CHF	Swiss Confederation Government Bond, 1.50%, 24/07/2025	166	0.18
40,000	CHF	Swiss Confederation Government Bond, 3.25%, 27/06/2027	44	0.05
58,000	CHF	Swiss Confederation Government Bond, 4.00%, 08/04/2028	68	0.07
220,000	CHF	Swiss Confederation Government Bond, 0.00%, 22/06/2029	214	0.23
25,000	CHF	Swiss Confederation Government Bond, 0.50%, 27/05/2030	25	0.03
46,000	CHF	Swiss Confederation Government Bond, 2.25%, 22/06/2031	52	0.05
74,000	CHF	Swiss Confederation Government Bond, 0.50%, 27/06/2032 ¹	73	0.08
138,000	CHF	Swiss Confederation Government Bond, 2.50%, 08/03/2036	166	0.18
155,000	CHF	Swiss Confederation Government Bond, 1.50%, 30/04/2042	171	0.18
30,000	CHF	Swiss Confederation Government Bond, 0.50%, 28/06/2045	27	0.03
68,000	CHF	Swiss Confederation Government Bond, 0.50%, 24/05/2055	60	0.06
98,000	CHF	Swiss Confederation Government Bond, 2.00%, 25/06/2064	137	0.14
		Total Switzerland	1,203	1.28
Thailand (31 March 2023: 1.66%)				
10,636,000	THB	Thailand Government Bond, 1.45%, 17/12/2024	272	0.29
7,000,000	THB	Thailand Government Bond, 0.95%, 17/06/2025	177	0.19
12,808,000	THB	Thailand Government Bond, 1.60%, 17/12/2029	308	0.33
1,670,000	THB	Thailand Government Bond, 3.35%, 17/06/2033	44	0.05
3,700,000	THB	Thailand Government Bond, 1.60%, 17/06/2035	80	0.08
8,721,000	THB	Thailand Government Bond, 3.40%, 17/06/2036	227	0.24
866,000	THB	Thailand Government Bond, 2.00%, 17/06/2042	18	0.02
5,230,000	THB	Thailand Government Bond, 4.68%, 29/06/2044	156	0.16
1,650,000	THB	Thailand Government Bond, 2.88%, 17/06/2046	37	0.04
3,851,000	THB	Thailand Government Bond, 4.85%, 17/06/2061	119	0.13
1,870,000	THB	Thailand Government Bond, 4.00%, 17/06/2066	50	0.05
		Total Thailand	1,488	1.58
United Kingdom (31 March 2023: 8.97%)				
523,000	GBP	UK Treasury, 2.75%, 07/09/2024 ¹	590	0.63
340,000	GBP	UK Treasury, 0.63%, 07/06/2025 ¹	367	0.39

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
United Kingdom (continued)				
954,000	GBP	UK Treasury, 0.13%, 30/01/2026 ¹	996	1.06
570,000	GBP	UK Treasury, 4.13%, 29/01/2027 ¹	648	0.69
435,000	GBP	UK Treasury, 1.63%, 22/10/2028 ¹	442	0.47
117,000	GBP	UK Treasury, 6.00%, 07/12/2028	145	0.16
361,000	GBP	UK Treasury, 0.50%, 31/01/2029	340	0.36
100,000	GBP	UK Treasury, 0.88%, 22/10/2029 ¹	95	0.10
548,000	GBP	UK Treasury, 0.38%, 22/10/2030 ¹	483	0.51
200,000	GBP	UK Treasury, 1.00%, 31/01/2032	177	0.19
315,000	GBP	UK Treasury, 4.25%, 07/06/2032 ¹	361	0.39
325,000	GBP	UK Treasury, 3.25%, 31/01/2033	341	0.36
613,000	GBP	UK Treasury, 0.63%, 31/07/2035	455	0.48
111,000	GBP	UK Treasury, 1.75%, 07/09/2037	90	0.10
294,000	GBP	UK Treasury, 3.75%, 29/01/2038	305	0.33
229,000	GBP	UK Treasury, 1.13%, 31/01/2039	161	0.17
341,000	GBP	UK Treasury, 1.25%, 22/10/2041	227	0.24
415,000	GBP	UK Treasury, 4.50%, 07/12/2042	460	0.49
295,000	GBP	UK Treasury, 0.88%, 31/01/2046	157	0.17
83,000	GBP	UK Treasury, 1.50%, 22/07/2047	50	0.05
352,000	GBP	UK Treasury, 1.75%, 22/01/2049	224	0.24
120,000	GBP	UK Treasury, 4.25%, 07/12/2049	125	0.13
30,000	GBP	UK Treasury, 0.63%, 22/10/2050	13	0.01
204,000	GBP	UK Treasury, 1.25%, 31/07/2051	107	0.11
361,000	GBP	UK Treasury, 3.75%, 22/10/2053	343	0.37
233,000	GBP	UK Treasury, 4.25%, 07/12/2055	243	0.26
212,000	GBP	UK Treasury, 1.75%, 22/07/2057	122	0.13
28,000	GBP	UK Treasury, 4.00%, 22/01/2060	28	0.03
136,000	GBP	UK Treasury, 0.50%, 22/10/2061	43	0.05
140,000	GBP	UK Treasury, 4.00%, 22/10/2063	140	0.15
107,000	GBP	UK Treasury, 3.50%, 22/07/2068	96	0.10
100,000	GBP	UK Treasury, 1.13%, 22/10/2073 ¹	39	0.04
		Total United Kingdom	8,413	8.96
United States (31 March 2023: 11.58%)				
682,000	USD	US Treasury, 2.25%, 15/11/2024	622	0.66
523,000	USD	US Treasury, 2.88%, 15/06/2025	476	0.51
420,000	USD	US Treasury, 3.00%, 15/07/2025	382	0.41
613,000	USD	US Treasury, 2.25%, 15/11/2025	547	0.58
130,000	USD	US Treasury, 1.63%, 15/02/2026	114	0.12
119,000	USD	US Treasury, 0.88%, 30/09/2026	100	0.11
299,000	USD	US Treasury, 1.63%, 30/09/2026	258	0.27
789,000	USD	US Treasury, 1.25%, 30/11/2026	669	0.71
110,000	USD	US Treasury, 2.25%, 15/02/2027	96	0.10
384,000	USD	US Treasury, 1.13%, 28/02/2027	322	0.34
420,000	USD	US Treasury, 2.50%, 31/03/2027	369	0.39
160,000	USD	US Treasury, 3.13%, 31/08/2027	143	0.15
433,000	USD	US Treasury, 1.25%, 31/03/2028	353	0.38
90,000	USD	US Treasury, 4.00%, 30/06/2028	83	0.09
220,000	USD	US Treasury, 3.13%, 15/11/2028	194	0.21
260,000	USD	US Treasury, 1.38%, 31/12/2028	209	0.22
282,000	USD	US Treasury, 2.63%, 15/02/2029	241	0.26
650,000	USD	US Treasury, 1.88%, 28/02/2029	533	0.57
250,000	USD	US Treasury, 2.88%, 30/04/2029	216	0.23
120,000	USD	US Treasury, 3.88%, 31/12/2029	109	0.12
303,000	USD	US Treasury, 0.63%, 15/08/2030	220	0.23
275,000	USD	US Treasury, 0.88%, 15/11/2030	202	0.21
47,000	USD	US Treasury, 5.38%, 15/02/2031	47	0.05
160,000	USD	US Treasury, 1.38%, 15/11/2031	118	0.13

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Government debt securities (continued)				
United States (continued)				
440,000	USD	US Treasury, 1.88%, 15/02/2032	338	0.36
130,000	USD	US Treasury, 3.50%, 15/02/2033	113	0.12
130,000	USD	US Treasury, 3.38%, 15/05/2033	111	0.12
90,000	USD	US Treasury, 3.88%, 15/08/2033	80	0.08
90,000	USD	US Treasury, 3.50%, 15/02/2039	73	0.08
517,500	USD	US Treasury, 1.88%, 15/02/2041	315	0.34
43,000	USD	US Treasury, 4.75%, 15/02/2041	40	0.04
12,000	USD	US Treasury, 4.38%, 15/05/2041	11	0.01
128,000	USD	US Treasury, 3.13%, 15/11/2041	95	0.10
90,000	USD	US Treasury, 4.00%, 15/11/2042	75	0.08
160,000	USD	US Treasury, 3.38%, 15/05/2044	121	0.13
269,000	USD	US Treasury, 3.00%, 15/05/2045	189	0.20
70,000	USD	US Treasury, 2.88%, 15/11/2046	47	0.05
150,000	USD	US Treasury, 3.00%, 15/02/2047	104	0.11
70,000	USD	US Treasury, 3.00%, 15/05/2047	48	0.05
247,000	USD	US Treasury, 1.25%, 15/05/2050	110	0.12
398,000	USD	US Treasury, 1.38%, 15/08/2050	184	0.19
275,000	USD	US Treasury, 2.00%, 15/08/2051	150	0.16
120,000	USD	US Treasury, 1.88%, 15/11/2051	63	0.07
140,000	USD	US Treasury, 3.63%, 15/02/2053	109	0.12
		Total United States	8,999	9.58
Total investments in government debt securities			91,848	97.77
Total investments in bonds			91,848	97.77

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts²				
Buy CAD 30,000; Sell USD 22,184 ³	Morgan Stanley	03/10/2023	–	–
Buy CNY 1,460,000; Sell USD 200,252 ³	J.P. Morgan	10/10/2023	–	–
Buy SEK 180,000; Sell USD 16,462 ³	Morgan Stanley	03/10/2023	–	–
Buy USD 3,115,854; Sell AUD 4,800,000	RBC	03/10/2023	17	0.02
Buy USD 3,115,269; Sell AUD 4,802,782	Citibank	03/10/2023	15	0.02
Buy USD 25,927; Sell AUD 40,000 ³	Toronto-Dominion Bank	03/10/2023	–	–
Buy USD 3,437,347; Sell AUD 5,295,000	Credit Lyonnais	02/11/2023	57	0.06
Buy USD 3,438,752; Sell AUD 5,297,782	Morgan Stanley	02/11/2023	57	0.06
Buy USD 2,559,200; Sell CAD 3,440,000	BNP Paribas	02/11/2023	39	0.04
Buy USD 2,555,898; Sell CAD 3,436,000	State Street	02/11/2023	39	0.04
Buy USD 1,424,603; Sell CHF 1,252,000	J.P. Morgan	03/10/2023	53	0.06
Buy USD 1,379,127; Sell CHF 1,252,000	Morgan Stanley	02/11/2023	12	0.01
Buy USD 36,403; Sell CLP 32,462,000 ³	UBS	20/12/2023	–	–
Buy USD 12,095,630; Sell CNY 87,861,000	J.P. Morgan	10/10/2023	32	0.04
Buy USD 841,897; Sell CZK 18,685,000	UBS	03/10/2023	28	0.03
Buy USD 813,047; Sell CZK 18,685,000	Standard Chartered	02/11/2023	11	0.01
Buy USD 1,126,106; Sell DKK 7,706,000	Morgan Stanley	03/10/2023	30	0.03
Buy USD 1,098,610; Sell DKK 7,706,000	Toronto-Dominion Bank	02/11/2023	11	0.01
Buy USD 315,176; Sell EUR 290,000	Morgan Stanley	03/10/2023	8	0.01
Buy USD 149,324; Sell EUR 140,000	Barclays	03/10/2023	1	–
Buy USD 1,017,646; Sell EUR 960,000	BNP Paribas	02/11/2023	8	0.01
Buy USD 4,774,820; Sell GBP 3,755,000	BNY Mellon	03/10/2023	181	0.19
Buy USD 4,769,505; Sell GBP 3,751,000	Citibank	03/10/2023	181	0.19
Buy USD 50,730; Sell GBP 40,000	Morgan Stanley	03/10/2023	2	–
Buy USD 4,571,842; Sell GBP 3,735,000	BNY Mellon	02/11/2023	42	0.05
Buy USD 4,566,638; Sell GBP 3,731,000	State Street	02/11/2023	41	0.04
Buy USD 96,358; Sell HKD 754,000 ³	State Street	02/11/2023	–	–

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts² (continued)				
Buy USD 20,959; Sell HUF 7,371,000	J.P. Morgan	03/10/2023	1	–
Buy USD 19,880; Sell HUF 7,371,000 ³	Toronto-Dominion Bank	02/11/2023	–	–
Buy USD 2,254,782; Sell IDR 34,715,748,000	Deutsche Bank	20/12/2023	14	0.02
Buy USD 902,079; Sell ILS 3,425,000	Bank of America	03/10/2023	2	–
Buy USD 145,039; Sell ILS 550,000	Barclays	03/10/2023	1	–
Buy USD 1,042,139; Sell ILS 3,975,000	Toronto-Dominion Bank	02/11/2023	6	0.01
Buy USD 4,476,033; Sell JPY 649,690,000	State Street	03/10/2023	116	0.12
Buy USD 4,474,433; Sell JPY 649,695,000	J.P. Morgan	03/10/2023	114	0.12
Buy USD 40,959; Sell JPY 6,020,000	Standard Chartered	03/10/2023	1	–
Buy USD 4,365,689; Sell JPY 647,135,000	BNP Paribas	02/11/2023	24	0.03
Buy USD 4,365,364; Sell JPY 647,130,000	Nomura	02/11/2023	23	0.03
Buy USD 8,239,416; Sell KRW 10,883,279,812	Citibank	20/12/2023	112	0.12
Buy USD 75,319; Sell MXN 1,267,000	BNY Mellon	03/10/2023	2	–
Buy USD 30,967; Sell MXN 530,000 ³	Morgan Stanley	03/10/2023	–	–
Buy USD 71,654; Sell MXN 1,257,000	Citibank	03/11/2023	1	–
Buy USD 2,024,065; Sell MYR 9,420,000	Morgan Stanley	20/12/2023	2	–
Buy USD 621,818; Sell NOK 6,589,000	Toronto-Dominion Bank	02/11/2023	12	0.01
Buy USD 1,097,138; Sell NZD 1,819,000	Citibank	02/11/2023	13	0.01
Buy USD 44,727; Sell PLN 184,000	Barclays	03/10/2023	2	–
Buy USD 42,085; Sell PLN 184,000 ³	Nomura	02/11/2023	–	–
Buy USD 499,568; Sell RON 2,271,000	J.P. Morgan	03/10/2023	15	0.02
Buy USD 484,304; Sell RON 2,271,000	Citibank	02/11/2023	5	0.01
Buy USD 761,899; Sell SEK 8,241,000	Societe Generale	02/11/2023	13	0.01
Buy USD 1,664,645; Sell SGD 2,247,000	Bank of America	03/10/2023	17	0.02
Buy USD 95,691; Sell SGD 130,000 ³	State Street	03/10/2023	–	–
Buy USD 1,747,544; Sell SGD 2,377,000	Societe Generale	02/11/2023	14	0.02
Buy USD 1,709,662; Sell THB 59,692,000	UBS	03/10/2023	66	0.07
Buy USD 1,642,480; Sell THB 59,692,000	Credit Lyonnais	02/11/2023	21	0.02
Total unrealised gain on forward currency contracts (31 March 2023: 1.43%)			1,462	1.56

Forward currency contracts²

Buy AUD 210,000; Sell USD 135,672	BNP Paribas	02/11/2023	(2)	–
Buy CAD 170,000; Sell USD 125,793	BNP Paribas	02/11/2023	(1)	–
Buy CHF 30,000; Sell USD 32,899 ³	BNP Paribas	02/11/2023	–	–
Buy CZK 460,000; Sell USD 19,973 ³	BNP Paribas	02/11/2023	–	–
Buy DKK 330,000; Sell USD 46,927	BNP Paribas	02/11/2023	(1)	–
Buy EUR 230,000; Sell USD 247,045	BNP Paribas	03/10/2023	(3)	(0.01)
Buy EUR 240,000; Sell USD 260,777	Toronto-Dominion Bank	03/10/2023	(6)	(0.01)
Buy EUR 35,463,658; Sell USD 38,669,324	HSBC	03/10/2023	(1,060)	(1.13)
Buy EUR 35,465,000; Sell USD 38,674,015	Standard Chartered	03/10/2023	(1,063)	(1.13)
Buy EUR 140,000; Sell USD 148,407	Deutsche Bank	02/11/2023	(1)	–
Buy EUR 35,483,658; Sell USD 37,632,027	Credit Lyonnais	02/11/2023	(320)	(0.34)
Buy EUR 35,485,000; Sell USD 37,644,773	Societe Generale	02/11/2023	(331)	(0.35)
Buy GBP 80,000; Sell USD 101,386	Morgan Stanley	03/10/2023	(4)	(0.01)
Buy GBP 140,000; Sell USD 170,911	BNP Paribas	02/11/2023	(1)	–
Buy IDR 450,350,000; Sell USD 29,070 ³	J.P. Morgan	20/12/2023	–	–
Buy ILS 80,000; Sell USD 21,043 ³	BNP Paribas	02/11/2023	–	–
Buy JPY 11,140,000; Sell USD 76,864	Morgan Stanley	03/10/2023	(2)	–
Buy JPY 7,630,000; Sell USD 51,377 ³	BNP Paribas	02/11/2023	–	–
Buy KRW 56,740,000; Sell USD 42,514 ³	Bank of America	20/12/2023	–	–
Buy MXN 540,000; Sell USD 31,929	Morgan Stanley	03/10/2023	(1)	–
Buy MXN 530,000; Sell USD 30,342 ³	BNP Paribas	03/11/2023	–	–
Buy NOK 190,000; Sell USD 17,871 ³	BNP Paribas	02/11/2023	–	–
Buy NZD 30,000; Sell USD 18,026 ³	BNP Paribas	02/11/2023	–	–
Buy SGD 50,000; Sell USD 36,682 ³	BNP Paribas	02/11/2023	–	–
Buy THB 1,800,000; Sell USD 49,440	Barclays	02/11/2023	(1)	–
Buy USD 607,254; Sell AUD 950,000	RBC	03/10/2023	(6)	(0.01)
Buy USD 2,471,783; Sell CAD 3,345,000	Credit Lyonnais	03/10/2023	(2)	–
Buy USD 2,630,389; Sell CAD 3,561,000	Morgan Stanley	03/10/2023	(4)	–
Buy USD 11,996,885; Sell CNY 87,501,000	J.P. Morgan	02/11/2023	(24)	(0.03)
Buy USD 96,259; Sell HKD 754,000 ³	J.P. Morgan	04/10/2023	–	–

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts² (continued)				
Buy USD 618,329; Sell NOK 6,589,000	BNP Paribas	03/10/2023	(1)	–
Buy USD 1,081,026; Sell NZD 1,819,000	BNY Mellon	03/10/2023	(11)	(0.01)
Buy USD 771,946; Sell SEK 8,421,000	J.P. Morgan	03/10/2023	(3)	–
Total unrealised loss on forward currency contracts (31 March 2023: (0.70)%)			(2,848)	(3.03)

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	93,310	99.33
Total financial liabilities at fair value through profit or loss	(2,848)	(3.03)
Cash	2,072	2.21
Other assets and liabilities	1,406	1.49
Net asset value attributable to redeemable unitholders	93,940	100.00

Analysis of total assets	% of Total Assets
Transferable securities admitted to official stock exchange listing	91.33
Transferable securities dealt in on another regulated market	3.42
OTC financial derivative instruments	1.51
Other assets	3.74
Total assets	100.00

¹Security fully or partially on loan.

²Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

³Investments which are less than EUR 500 have been rounded down to zero.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	187,316	185,034

BLACKROCK DIVERSIFYING FIXED INCOME FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 56.09%)				
Ireland (31 March 2023: 56.09%)				
118,138	EUR	BlackRock Global High Yield ESG and Credit Screened Fund - Class Z EUR Hedged Accumulating ¹	12,010	18.09
539,348	EUR	iShares Emerging Markets Government Bond Index Fund (IE) - Flexible Euro Hedged Accumulating Share Class ¹	4,783	7.20
1,165,994	EUR	iShares ESG Screened Euro Corporate Bond Index Fund (IE) - Flexible Euro Accumulating Share Class ¹	10,756	16.20
1,140,474	EUR	iShares ESG Screened Global Corporate Bond Index Fund (IE) - D EUR Hedged Accumulating Share Class ¹	9,717	14.63
		Total Ireland	37,266	56.12
Total investments in undertaking for collective investment schemes			37,266	56.12
Total investments in collective investment schemes			37,266	56.12
Exchange traded funds (31 March 2023: 43.69%)				
Ireland (31 March 2023: 43.69%)				
643,467	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	3,187	4.80
102,772	EUR	iShares € High Yield Corp Bond UCITS ETF - EUR (Dist) Share Class ¹	9,159	13.79
30,011	EUR	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class ¹	6,500	9.79
2,248,432	EUR	iShares J.P. Morgan \$ EM Corp Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	9,804	14.76
		Total Ireland	28,650	43.14
Total investments in exchange traded funds			28,650	43.14
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			65,916	99.26
Cash			10	0.02
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes (31 March 2023: 0.20%)		
5,401	EUR	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares ¹	544	0.82
Total cash equivalents			544	0.82
Other assets and liabilities			(66)	(0.10)
Net asset value attributable to redeemable unitholders			66,404	100.00
Analysis of total assets				% of Total Assets
Transferable securities admitted to official stock exchange listing				43.09
Collective investment schemes				56.86
Other assets				0.05
Total assets				100.00

¹A related party to the Fund.

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (31 March 2023: 90.91%)				
Australia (31 March 2023: 0.43%)				
59,515	ZAR	BHP Group Ltd. ¹	1,710	0.73
		Total Australia	1,710	0.73
Bermuda (31 March 2023: 0.22%)				
46,967	USD	Genpact Ltd.	1,700	0.73
		Total Bermuda	1,700	0.73
Brazil (31 March 2023: 1.52%)				
546,814	USD	Ambev SA ADR ¹	1,408	0.60
46,456	USD	Vale SA ADR	623	0.27
		Total Brazil	2,031	0.87
Cayman Islands (31 March 2023: 18.28%)				
270,000	HKD	3SBio, Inc.	226	0.10
734,956	HKD	Alibaba Group Holding Ltd.	8,035	3.45
135,800	HKD	ANTA Sports Products Ltd.	1,528	0.66
102,602	HKD	Baidu, Inc. 'A'	1,747	0.75
436,000	HKD	Bosideng International Holdings Ltd.	187	0.08
1,086,000	HKD	China Lesso Group Holdings Ltd.	579	0.25
118,000	HKD	China Mengniu Dairy Co. Ltd.	396	0.17
52,000	HKD	China Resources Land Ltd., REIT	207	0.09
63,000	HKD	ENN Energy Holdings Ltd.	523	0.22
566,000	HKD	Geely Automobile Holdings Ltd.	667	0.29
312,000	TWD	Gourmet Master Co. Ltd.	1,022	0.44
284,000	HKD	Greentown Service Group Co. Ltd., REIT	128	0.06
202,085	HKD	JD.com, Inc. 'A'	2,969	1.28
7,275	USD	KE Holdings, Inc., REIT ADR	113	0.05
43,500	HKD	Kuaishou Technology	349	0.15
264,480	HKD	Meituan 'B'	3,872	1.66
143,055	HKD	NetEase, Inc.	2,911	1.25
3,248	USD	PDD Holdings, Inc. ADR	319	0.14
966,000	HKD	Sino Biopharmaceutical Ltd.	348	0.15
280,000	HKD	Tencent Holdings Ltd.	10,951	4.70
28,842	HKD	Trip.com Group Ltd.	1,029	0.44
2,536,000	HKD	Xiabuxiabu Catering Management China Holdings Co. Ltd. ¹	1,072	0.46
1,635,400	HKD	Xiaomi Corp. 'B'	2,575	1.11
72,753	USD	XP, Inc. 'A'	1,677	0.72
70,000	HKD	Zhongsheng Group Holdings Ltd.	197	0.08
49,297	USD	ZTO Express Cayman, Inc. ADR	1,192	0.51
		Total Cayman Islands	44,819	19.26
Chile (31 March 2023: 0.00%)				
2,031,248	CLP	Banco de Chile	205	0.09
5,780,309	CLP	Banco Santander Chile	268	0.11
864,261	CLP	Cencosud SA	1,629	0.70
986,988	CLP	Enel Americas SA	111	0.05
49,061,941	CLP	Latam Airlines Group SA	446	0.19
5,031	CLP	Sociedad Quimica y Minera de Chile SA, Preference, Preference 'B'	297	0.13
		Total Chile	2,956	1.27
China (31 March 2023: 12.33%)				
3,377,600	CNY	BOE Technology Group Co. Ltd. 'A'	1,792	0.77
52,400	CNY	BYD Co. Ltd. 'A'	1,702	0.73
100	CNY	China Construction Bank Corp. 'A' ²	–	–
2,426,000	HKD	China Construction Bank Corp. 'H'	1,371	0.59

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
China (continued)				
534,000	HKD	China Life Insurance Co. Ltd. 'H'	832	0.36
714,000	HKD	China Longyuan Power Group Corp. Ltd. 'H'	621	0.27
510,000	HKD	China Merchants Bank Co. Ltd. 'H'	2,131	0.92
161,000	HKD	China Pacific Insurance Group Co. Ltd. 'H'	403	0.17
2,654,000	HKD	China Petroleum & Chemical Corp. 'H'	1,452	0.62
452,300	HKD	China Vanke Co. Ltd., REIT 'H'	499	0.22
82,700	CNY	Dong-E-E-Jiao Co. Ltd. 'A'	557	0.24
356,100	CNY	Gree Electric Appliances, Inc. of Zhuhai 'A'	1,774	0.76
156,000	HKD	Guangzhou Automobile Group Co. Ltd. 'H'	77	0.03
55,100	CNY	Huayu Automotive Systems Co. Ltd. 'A'	142	0.06
4,219,000	HKD	Industrial & Commercial Bank of China Ltd. 'H'	2,033	0.87
4,300	CNY	Kweichow Moutai Co. Ltd. 'A'	1,062	0.46
106,000	HKD	Nongfu Spring Co. Ltd. 'H'	610	0.26
3,062,100	HKD	PetroChina Co. Ltd. 'H'	2,309	0.99
334,000	HKD	PICC Property & Casualty Co. Ltd. 'H'	428	0.18
528,500	HKD	Ping An Insurance Group Co. of China Ltd. 'H'	3,025	1.30
885,100	CNY	SAIC Motor Corp. Ltd. 'A'	1,798	0.77
1,297,700	CNY	Shanghai Construction Group Co. Ltd. 'A'	491	0.21
125,469	CNY	Sichuan Kelun Pharmaceutical Co. Ltd. 'A'	502	0.22
2,458,600	CNY	TCL Technology Group Corp. 'A'	1,378	0.59
62,000	HKD	Tsingtao Brewery Co. Ltd. 'H'	507	0.22
511,300	CNY	Weichai Power Co. Ltd. 'A'	880	0.38
122,000	HKD	Weichai Power Co. Ltd. 'H'	166	0.07
188,300	CNY	Yutong Bus Co. Ltd. 'A'	342	0.15
363,600	CNY	ZTE Corp. 'A'	1,631	0.70
		Total China	30,515	13.11
Greece (31 March 2023: 0.97%)				
16,789	EUR	Hellenic Telecommunications Organization SA	245	0.11
35,814	EUR	OPAP SA	607	0.26
		Total Greece	852	0.37
Hong Kong (31 March 2023: 1.83%)				
178,000	HKD	China Resources Beer Holdings Co. Ltd.	977	0.42
678,000	HKD	CSPC Pharmaceutical Group Ltd.	497	0.21
413,500	HKD	Sun Art Retail Group Ltd.	88	0.04
		Total Hong Kong	1,562	0.67
Hungary (31 March 2023: 0.00%)				
9,430	HUF	OTP Bank Nyrt.	344	0.15
		Total Hungary	344	0.15
India (31 March 2023: 12.32%)				
141,646	INR	Axis Bank Ltd.	1,771	0.76
27,836	INR	Bajaj Finance Ltd.	2,616	1.12
281,985	INR	Birlasoft Ltd.	1,643	0.71
57,084	INR	Chambal Fertilisers and Chemicals Ltd.	191	0.08
13,226	INR	Dr Reddy's Laboratories Ltd.	891	0.38
2,758	USD	Dr Reddy's Laboratories Ltd. ADR	184	0.08
80,253	INR	Firstsource Solutions Ltd.	161	0.07
102,758	INR	HDFC Bank Ltd.	1,888	0.81
27,252	USD	HDFC Bank Ltd. ADR	1,608	0.69
332,441	INR	ICICI Bank Ltd.	3,815	1.64
34,986	INR	IndusInd Bank Ltd.	602	0.26
50,901	INR	Infosys Ltd.	876	0.38
80,467	INR	Jindal Saw Ltd.	336	0.14

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
India (continued)				
86,845	INR	Kotak Mahindra Bank Ltd.	1,816	0.78
5,687	INR	L&T Technology Services Ltd.	314	0.13
71,137	INR	Larsen & Toubro Ltd.	2,592	1.11
54,996	INR	NCC Ltd.	103	0.04
12,250	INR	Polycab India Ltd.	788	0.34
74,680	INR	Reliance Industries Ltd.	2,107	0.90
1,030	INR	Shree Cement Ltd.	316	0.14
76,158	INR	Syngene International Ltd.	736	0.32
48,736	INR	Tata Consultancy Services Ltd.	2,070	0.89
259,745	INR	Triveni Turbine Ltd.	1,372	0.59
3,456	INR	UltraTech Cement Ltd.	344	0.15
14,103	INR	Zensar Technologies Ltd.	88	0.04
230,817	INR	ZyduS Lifesciences Ltd.	1,714	0.74
		Total India	30,942	13.29
Indonesia (31 March 2023: 3.69%)				
2,909,000	IDR	Bank Central Asia Tbk. PT	1,663	0.72
507,200	IDR	Bank Rakyat Indonesia Persero Tbk. PT	172	0.07
12,582,600	IDR	Perusahaan Gas Negara Tbk. PT	1,122	0.48
		Total Indonesia	2,957	1.27
Kuwait (31 March 2023: 0.43%)				
47,926	KWD	Boubyan Bank KSCP	94	0.04
215,355	KWD	Kuwait Finance House KSCP	511	0.22
		Total Kuwait	605	0.26
Luxembourg (31 March 2023: 0.00%)				
34,085	PLN	Allegro.eu SA ¹	252	0.11
		Total Luxembourg	252	0.11
Malaysia (31 March 2023: 0.13%)				
1,078,200	MYR	CIMB Group Holdings Bhd.	1,248	0.54
270,700	MYR	IHH Healthcare Bhd.	340	0.15
133,300	MYR	IOI Corp. Bhd.	113	0.05
749,800	MYR	Malayan Banking Bhd.	1,407	0.60
59,000	MYR	Petronas Dagangan Bhd.	281	0.12
2,488,100	MYR	Public Bank Bhd.	2,157	0.93
133,000	MYR	QL Resources Bhd.	154	0.06
258,300	MYR	YTL Power International Bhd.	112	0.05
		Total Malaysia	5,812	2.50
Mexico (31 March 2023: 1.27%)				
124,655	MXN	Alsea SAB de CV	456	0.19
145,852	MXN	Wal-Mart de Mexico SAB de CV	552	0.24
		Total Mexico	1,008	0.43
Philippines (31 March 2023: 0.11%)				
12	PHP	ACEN Corp. ²	–	–
5	PHP	Ayala Corp., REIT ²	–	–
		Total Philippines	–	–
Poland (31 March 2023: 0.27%)				
6,811	PLN	Dino Polska SA	554	0.24
7,232	PLN	Jastrzebska Spolka Weglowa SA	73	0.03

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
Poland (continued)				
26,490	PLN	KGHM Polska Miedz SA	679	0.29
41,589	PLN	ORLEN SA	559	0.24
72,363	PLN	Powszechna Kasa Oszczednosci Bank Polski SA	575	0.25
204,411	PLN	Powszechny Zaklad Ubezpieczen SA	1,937	0.83
2,516	PLN	Santander Bank Polska SA	208	0.09
		Total Poland	4,585	1.97
Qatar (31 March 2023: 0.90%)				
97,439	QAR	Industries Qatar QSC	369	0.16
384,169	QAR	Masraf Al Rayan QSC	233	0.10
41,143	QAR	Ooredoo QPSC	119	0.05
26,087	QAR	Qatar Electricity & Water Co. QSC	127	0.05
60,096	QAR	Qatar Islamic Bank SAQ	305	0.13
230,261	QAR	Qatar National Bank QPSC	974	0.42
		Total Qatar	2,127	0.91
Russia (31 March 2023: 0.00%)³				
2,082,843	RUB	Alrosa PJSC ^{2/4}	–	–
59,018	RUB	LUKOIL PJSC ^{2/4}	–	–
3,024	RUB	MMC Norilsk Nickel PJSC ^{2/4}	–	–
43,498	RUB	Mobile TeleSystems PJSC ^{2/4}	–	–
43,510	RUB	Novatek PJSC ^{2/4}	–	–
13,465	RUB	Severstal PAO ^{2/4}	–	–
121,387	RUB	Tatneft PJSC ^{2/4}	–	–
		Total Russia	–	–
Saudi Arabia (31 March 2023: 2.98%)				
110,344	SAR	Al Rajhi Bank	2,002	0.86
1	SAR	Aldrees Petroleum and Transport Services Co. ²	–	–
1	SAR	Arabian Centres Co. Ltd., REIT ²	–	–
1	SAR	Bank Al-Jazira ²	–	–
81,574	SAR	Saudi Arabian Mining Co.	878	0.38
101,510	SAR	Saudi Basic Industries Corp.	2,239	0.96
127,270	SAR	Saudi Telecom Co.	1,279	0.55
		Total Saudi Arabia	6,398	2.75
South Africa (31 March 2023: 1.89%)				
3,272	ZAR	Anglo American Platinum Ltd.	123	0.05
132,318	ZAR	FirstRand Ltd.	449	0.19
33,044	ZAR	Northam Platinum Holdings Ltd.	201	0.09
1	ZAR	Pepkor Holdings Ltd. ²	–	–
72,969	ZAR	Standard Bank Group Ltd.	711	0.30
43,670	ZAR	Truworths International Ltd.	177	0.08
		Total South Africa	1,661	0.71
South Korea (31 March 2023: 9.44%)				
1,237	KRW	AfreecaTV Co. Ltd.	77	0.03
14,449	KRW	AMOREPACIFIC Group	326	0.14
65,202	KRW	Cheil Worldwide, Inc.	970	0.42
11,706	KRW	CJ Logistics Corp.	703	0.30
2,724	KRW	Com2uSCorp	90	0.04
483	KRW	Ecopro BM Co. Ltd. ¹	91	0.04
291	KRW	Ecopro Co. Ltd. ¹	194	0.08
18,260	KRW	GS Retail Co. Ltd.	320	0.14
19,248	KRW	HL Mando Co. Ltd.	599	0.26

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
South Korea (continued)				
6,725	KRW	Hugel, Inc. ¹	624	0.27
2,972	KRW	Hyundai Mobis Co. Ltd.	530	0.23
7,638	KRW	Hyundai Motor Co.	1,082	0.46
5,022	KRW	Hyundai Steel Co.	141	0.06
5,358	KRW	Hyundai Wia Corp.	253	0.11
10,285	KRW	KB Financial Group, Inc.	422	0.18
5,420	KRW	KCC Corp. ¹	991	0.43
25,730	KRW	Kia Corp.	1,553	0.67
15,153	KRW	Korean Air Lines Co. Ltd.	244	0.10
5,058	KRW	KT Corp.	124	0.05
1,178	KRW	LG Chem Ltd.	434	0.19
272	KRW	LG Energy Solution Ltd.	96	0.04
349	KRW	LG H&H Co. Ltd.	115	0.05
3,195	KRW	Lotte Shopping Co. Ltd.	169	0.07
8,955	KRW	LX International Corp.	190	0.08
3,229	KRW	NAVER Corp.	483	0.21
2,400	KRW	POSCO Holdings, Inc.	951	0.41
900	KRW	Samsung C&T Corp.	72	0.03
178,130	KRW	Samsung Electronics Co. Ltd.	9,036	3.88
2,390	USD	Samsung Electronics Co. Ltd. GDR	3,015	1.29
1,507	KRW	Samsung SDI Co. Ltd.	572	0.25
9,792	KRW	SeAH Besteel Holdings Corp.	179	0.08
12,139	KRW	Seegene, Inc. ¹	192	0.08
12,013	KRW	SK Hynix, Inc.	1,022	0.44
1,429	KRW	S-Oil Corp.	84	0.04
		Total South Korea	25,944	11.15
Taiwan (31 March 2023: 15.98%)				
23,000	TWD	Accton Technology Corp.	351	0.15
144,000	TWD	Alpha Networks, Inc.	176	0.08
13,000	TWD	ASMedia Technology, Inc.	467	0.20
45,000	TWD	Asustek Computer, Inc.	511	0.22
393,000	TWD	Cathay Financial Holding Co. Ltd.	542	0.23
419,000	TWD	Chunghwa Telecom Co. Ltd.	1,509	0.65
17,802	USD	Chunghwa Telecom Co. Ltd. ADR	640	0.27
100,000	TWD	Compal Electronics, Inc.	95	0.04
362,000	TWD	CTBC Financial Holding Co. Ltd.	275	0.12
138,000	TWD	E.Sun Financial Holding Co. Ltd.	103	0.04
392,000	TWD	Elan Microelectronics Corp.	1,618	0.70
22,000	TWD	Elite Material Co. Ltd.	292	0.13
4,000	TWD	eMemory Technology, Inc.	250	0.11
54,000	TWD	FLEXium Interconnect, Inc.	147	0.06
330,000	TWD	Getac Holdings Corp.	794	0.34
35,000	TWD	Global Mixed Mode Technology, Inc.	283	0.12
42,000	TWD	Hiwin Technologies Corp.	264	0.11
920,000	TWD	Hon Hai Precision Industry Co. Ltd.	2,957	1.27
1,352	USD	Hon Hai Precision Industry Co. Ltd. GDR	9	–
127,000	TWD	Makalot Industrial Co. Ltd.	1,321	0.57
129,000	TWD	MediaTek, Inc.	2,939	1.26
73,000	TWD	Novatek Microelectronics Corp.	957	0.41
33,000	TWD	PharmaEngine, Inc.	89	0.04
125,000	TWD	Phison Electronics Corp.	1,769	0.76
137,000	TWD	Powertech Technology, Inc.	432	0.19
91,910	TWD	Poya International Co. Ltd.	1,376	0.59
136,000	TWD	President Chain Store Corp.	1,108	0.48
782,000	TWD	Primax Electronics Ltd.	1,679	0.72
91,000	TWD	Quanta Computer, Inc.	676	0.29
46,000	TWD	Realtek Semiconductor Corp.	563	0.24
808,000	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	13,078	5.62

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
Taiwan (continued)				
40,000	TWD	Tong Yang Industry Co. Ltd.	97	0.04
37,000	TWD	Tripod Technology Corp.	221	0.09
29,000	TWD	Visual Photonics Epitaxy Co. Ltd.	133	0.06
56,000	TWD	Wistron Corp.	176	0.08
		Total Taiwan	37,897	16.28
Thailand (31 March 2023: 2.51%)				
614,100	THB	Bangchak Corp. PCL NVDR	694	0.30
2,611,400	THB	Bangkok Dusit Medical Services PCL NVDR	1,909	0.82
427,100	THB	PTT Exploration & Production PCL NVDR	2,009	0.86
1,668,100	THB	WHA Corp. PCL, REIT NVDR	239	0.10
		Total Thailand	4,851	2.08
Turkey (31 March 2023: 0.60%)				
77,819	TRY	Arcelik A/S	463	0.20
95,852	TRY	Migros Ticaret A/S	1,278	0.55
		Total Turkey	1,741	0.75
United Arab Emirates (31 March 2023: 1.69%)				
187,722	AED	Abu Dhabi Commercial Bank PJSC	442	0.19
245,952	AED	Aldar Properties PJSC, REIT	388	0.17
804,493	AED	Dubai Islamic Bank PJSC	1,284	0.55
72,672	AED	Emaar Development PJSC, REIT	139	0.06
301,791	AED	Emaar Properties PJSC, REIT	661	0.28
182,733	AED	Emirates Telecommunications Group Co. PJSC	1,020	0.44
154,731	AED	First Abu Dhabi Bank PJSC	574	0.25
		Total United Arab Emirates	4,508	1.94
United Kingdom (31 March 2023: 0.58%)				
130,704	GBP	Hochschild Mining plc	133	0.06
		Total United Kingdom	133	0.06
United States (31 March 2023: 0.54%)				
3,079	USD	Southern Copper Corp.	232	0.10
		Total United States	232	0.10
Total investments in equities			218,142	93.72

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value	
BONDS					
Government debt securities (31 March 2023: 7.79%)					
10,261,700	USD	United States (31 March 2023: 7.79%) US Treasury Bill, 0.00%, 03/10/2023 ⁵	10,260	4.41	
		Total United States	10,260	4.41	
Total investments in government debt securities			10,260	4.41	
Total investments in bonds			10,260	4.41	
Holding	Currency	Counterparty	Description	Fair Value USD '000	% of Net Asset Value
Contracts for difference					
Brazil (31 March 2023: 0.09%)					
132,793	USD	HSBC	Azul SA, Preference	7	–
1	USD	HSBC	Klabin SA ²	–	–
134,182	USD	HSBC	Petroleo Brasileiro SA, Preference	27	0.01
18,794	USD	HSBC	Telefonica Brasil SA	4	–
148,620	USD	HSBC	Vale SA	12	0.01
		Total Brazil		50	0.02
China (31 March 2023: 0.05%)					
				–	–
Saudi Arabia (31 March 2023: 0.00%)					
115,840	USD	Goldman Sachs	Saudi Arabian Oil Co.	28	0.01
		Total Saudi Arabia		28	0.01
South Korea (31 March 2023: 0.00%)					
(2,390)	USD	Goldman Sachs	Samsung Electronics Co. Ltd. GDR	7	0.01
		Total South Korea		7	0.01
Total unrealised gain on contracts for difference (31 March 2023: 0.14%)			85	0.04	
Brazil (31 March 2023: (0.16)%)					
108,284	USD	Merrill Lynch	Ambev SA	(16)	(0.01)
152,996	USD	HSBC	Ambev SA	(21)	(0.01)
36,034	USD	HSBC	Banco Bradesco SA, Preference ²	–	–
230,309	USD	Merrill Lynch	Braskem SA, Preference 'A'	(97)	(0.04)
141,450	USD	HSBC	Braskem SA, Preference 'A'	(107)	(0.05)
560,803	USD	HSBC	Cielo SA	(9)	–
1,898,246	USD	Merrill Lynch	Cielo SA	(66)	(0.03)
1,137,791	USD	Merrill Lynch	Cogna Educacao SA	(43)	(0.02)
1,875,557	USD	HSBC	Cogna Educacao SA	(68)	(0.03)
48,286	USD	Merrill Lynch	Gerdau SA, Preference	(24)	(0.01)
189,682	USD	Merrill Lynch	Minerva SA	(29)	(0.01)
49,857	USD	Merrill Lynch	Multiplan Empreendimentos Imobiliarios SA, REIT	(14)	(0.01)
60,939	USD	Merrill Lynch	Odontoprev SA	(3)	–
180,609	USD	Merrill Lynch	Petroleo Brasileiro SA, Preference	(12)	(0.01)
14,845	USD	Merrill Lynch	Porto Seguro SA	(4)	–
49,323	USD	HSBC	Porto Seguro SA	(7)	–
278,001	USD	Merrill Lynch	Qualicorp Consultoria e Corretora de Seguros SA	(8)	–
49,509	USD	Merrill Lynch	Vale SA	(41)	(0.02)
23,109	USD	Merrill Lynch	WEG SA	(5)	–
		Total Brazil		(574)	(0.25)

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Counterparty	Description	Fair Value USD '000	% of Net Asset Value
Contracts for difference (continued)					
2,800	USD	Goldman Sachs	China (31 March 2023: (0.03)%) BYD Co. Ltd. 'A'	(3)	–
			Total China	(3)	–
Total unrealised loss on contracts for difference (31 March 2023: (0.19)%)				(577)	(0.25)

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value USD '000	% of Net Asset Value
Futures contracts						
United States (31 March 2023: 0.08%)						
Total unrealised gain on futures contracts (31 March 2023: 0.08%)					–	–
United States (31 March 2023: 0.00%)						
81	USD	4,050	MSCI Emerging Markets Index	15/12/2023	(143)	(0.06)
Total United States					(143)	(0.06)
Total unrealised loss on futures contracts (31 March 2023: 0.00%)					(143)	(0.06)

	Fair Value USD '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	228,487	98.17
Total financial liabilities at fair value through profit or loss	(720)	(0.31)
Cash, margin cash and cash collateral	4,770	2.05
Other assets and liabilities	219	0.09
Net asset value attributable to redeemable unitholders	232,756	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	91.53
Transferable securities dealt in on another regulated market	4.31
OTC financial derivative instruments	0.04
Other assets	4.12
Total assets	100.00

¹ Security fully or partially on loan.

² Investments which are less than USD 500 have been rounded down to zero.

³ Prior year percentage of net asset value rounds to 0.00%.

⁴ These securities were valued in consultation with the Manager. These securities were fair valued, priced per corporate action terms or suspended at period end and valued using the last traded price.

⁵ Rates are discount rates or a range of discount rates as of period end.

Underlying exposure	On gains USD '000	On losses USD '000
Contracts for differences	85	577
Futures contracts	–	3,870

BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 68.40%)				
Ireland (31 March 2023: 21.46%)				
20,212	EUR	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating ¹	2,901	10.29
11,943	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	1,698	6.02
12,539	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	1,969	6.98
		Total Ireland	6,568	23.29
Luxembourg (31 March 2023: 46.94%)				
67,857	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	3,250	11.53
38,155	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	545	1.93
139,697	EUR	BlackRock Global Funds - European Special Situations Fund - Class X2 EUR ¹	2,469	8.76
14,067	USD	BlackRock Global Funds - Sustainable Energy Fund - Class X2 USD ¹	278	0.99
49,914	USD	BlackRock Global Funds - Systematic China A-Share Opportunities Fund - Class X2 USD ¹	538	1.91
4,458	EUR	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR ¹	803	2.85
4,266	USD	BlackRock Global Funds - US Basic Value Fund - Class X2 USD ¹	597	2.12
7,933	EUR	BlackRock Global Funds - World Energy Fund - Class X2 EUR ¹	273	0.97
56,671	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	1,135	4.03
13,862	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	1,042	3.69
2,154	USD	BlackRock Global Funds - World Mining Fund - Class X2 USD ¹	174	0.62
21,965	USD	BlackRock Global Funds - World Real Estate Securities Fund - Class X2 USD ¹	257	0.91
61,359	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	1,405	4.98
		Total Luxembourg	12,766	45.29
Total investments in undertaking for collective investment schemes			19,334	68.58
Total investments in collective investment schemes			19,334	68.58
Exchange traded funds (31 March 2023: 31.85%)				
Ireland (31 March 2023: 31.85%)				
34,092	GBP	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class ^{1/2}	292	1.03
366,173	EUR	iShares Edge MSCI Europe Value Factor UCITS ETF - EUR (Acc) Share Class ¹	2,810	9.97
101,456	EUR	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class ¹	583	2.07
235,152	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	1,104	3.92
101,824	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	572	2.03
7,448	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	282	1.00
454,560	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	3,336	11.83
		Total Ireland	8,979	31.85
Total investments in exchange traded funds			8,979	31.85

BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	28,313	100.43
Cash	24	0.08
Other assets and liabilities	(145)	(0.51)
Net asset value attributable to redeemable unitholders	28,192	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	31.68
Collective investment schemes	68.20
Other assets	0.12
Total assets	100.00

¹A related party to the Fund.

²Security fully or partially on loan.

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 65.29%)				
Ireland (31 March 2023: 19.05%)				
14,760	EUR	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating ¹	2,118	6.49
19,208	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	1,978	6.06
6,947	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	988	3.03
5,211	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	818	2.51
2,926	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	343	1.05
		Total Ireland	6,245	19.14
Luxembourg (31 March 2023: 46.24%)				
85,349	USD	BlackRock Global Funds - China Bond Fund - Class X2 USD Hedged ¹	822	2.52
45,003	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	2,156	6.61
38,358	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	548	1.68
75,552	EUR	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR ¹	498	1.53
76,757	EUR	BlackRock Global Funds - Global Inflation Linked Bond Fund - Class X2 EUR Hedged ¹	1,149	3.52
81,580	USD	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD ¹	828	2.54
32,246	USD	BlackRock Global Funds - Sustainable Emerging Markets Corporate Bond Fund - Class X2 USD ¹	340	1.04
16,784	USD	BlackRock Global Funds - Sustainable Energy Fund - Class X2 USD ¹	332	1.02
58,240	USD	BlackRock Global Funds - Systematic China A-Share Opportunities Fund - Class X2 USD ¹	628	1.92
3,547	EUR	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR ¹	639	1.96
3,554	USD	BlackRock Global Funds - US Basic Value Fund - Class X2 USD ¹	497	1.52
153,316	USD	BlackRock Global Funds - US Dollar Bond Fund - Class X2 USD ¹	1,478	4.53
4,230	EUR	BlackRock Global Funds - World Energy Fund - Class X2 EUR ¹	145	0.45
25,925	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	519	1.59
6,737	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	506	1.55
1,087	USD	BlackRock Global Funds - World Mining Fund - Class X2 USD ¹	88	0.27
11,850	USD	BlackRock Global Funds - World Real Estate Securities Fund - Class X2 USD ¹	139	0.42
29,040	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	665	2.04
2,200	USD	BlackRock Strategic Funds - BlackRock Global Event Driven Fund - Class X2 USD ¹	329	1.01
24,202	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR ¹	2,199	6.74
13,788	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	1,281	3.92
		Total Luxembourg	15,786	48.38
Total investments in undertaking for collective investment schemes			22,031	67.52
Total investments in collective investment schemes			22,031	67.52
Exchange traded funds (31 March 2023: 33.06%)				
Ireland (31 March 2023: 33.06%)				
571,949	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ¹	2,261	6.93
268,384	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	1,329	4.07

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (continued)				
Ireland (31 March 2023: 33.06%) (continued)				
176,746	EUR	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class ^{1/2}	836	2.56
47,905	EUR	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	148	0.45
4,169	USD	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class ^{1/2}	494	1.51
8,465	USD	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class ¹	1,347	4.13
60,212	EUR	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class ¹	304	0.93
139,603	EUR	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class ¹	665	2.04
39,085	EUR	iShares Edge MSCI Europe Value Factor UCITS ETF - EUR (Acc) Share Class ¹	300	0.92
170,804	EUR	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class ¹	982	3.01
198,659	EUR	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class ^{1/2}	836	2.56
35,919	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	169	0.52
30,188	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ^{1/2}	170	0.52
3,610	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	136	0.42
111,236	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	816	2.50
Total Ireland			10,793	33.07
Total investments in exchange traded funds			10,793	33.07

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts³				
Buy USD 6,616,676; Sell EUR 6,249,009	Morgan Stanley	05/10/2023	54	0.16
Buy USD 201,207; Sell EUR 187,962	Barclays	05/10/2023	2	0.01
Buy USD 240,920; Sell EUR 227,287 ⁴	J.P. Morgan	05/10/2023	-	-
Total unrealised gain on forward currency contracts (31 March 2023: 0.28%)			56	0.17

Forward currency contracts³				
Buy EUR 6,494,628; Sell USD 7,058,803	State Street	05/10/2023	(172)	(0.53)
Buy EUR 6,240,769; Sell USD 6,616,676	Morgan Stanley	06/11/2023	(53)	(0.16)
Total unrealised loss on forward currency contracts (31 March 2023: 0.00%)			(225)	(0.69)

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	32,880	100.76
Total financial liabilities at fair value through profit or loss	(225)	(0.69)
Cash	83	0.26
Other assets and liabilities	(105)	(0.33)
Net asset value attributable to redeemable unitholders	32,633	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	32.61
Collective investment schemes	66.57
OTC financial derivative instruments	0.17
Other assets	0.65
Total assets	100.00

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

¹A related party to the Fund.

²Security fully or partially on loan.

³Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

⁴Investments which are less than EUR 500 have been rounded down to zero.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	6,667	12,917

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 54.67%)				
Ireland (31 March 2023: 8.92%)				
3,842	EUR	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating ¹	551	0.63
24,588	USD	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating ¹	2,427	2.78
23,473	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	2,417	2.77
11,413	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	1,623	1.86
33,458	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	3,921	4.48
		Total Ireland	10,939	12.52
Luxembourg (31 March 2023: 45.75%)				
219,074	USD	BlackRock Global Funds - China Bond Fund - Class X2 USD Hedged ¹	2,111	2.42
9,485	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	454	0.52
375,885	EUR	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR ¹	2,477	2.83
267,763	EUR	BlackRock Global Funds - Global Inflation Linked Bond Fund - Class X2 EUR Hedged ¹	4,008	4.59
161,024	USD	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD ¹	1,633	1.87
41,353	USD	BlackRock Global Funds - Sustainable Emerging Markets Corporate Bond Fund - Class X2 USD ¹	436	0.50
32,399	USD	BlackRock Global Funds - Sustainable Energy Fund - Class X2 USD ¹	641	0.73
450,375	EUR	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR ¹	4,436	5.08
148,006	USD	BlackRock Global Funds - Systematic China A-Share Opportunities Fund - Class X2 USD ¹	1,596	1.83
2,225	EUR	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR ¹	401	0.46
9,152	EUR	BlackRock Global Funds - World Energy Fund - Class X2 EUR ¹	315	0.36
70,324	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	1,409	1.61
17,522	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	1,317	1.51
3,368	USD	BlackRock Global Funds - World Mining Fund - Class X2 USD ¹	273	0.31
27,396	USD	BlackRock Global Funds - World Real Estate Securities Fund - Class X2 USD ¹	321	0.37
82,496	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	1,889	2.16
19,216	EUR	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR ¹	2,057	2.35
66,112	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR ¹	6,007	6.87
27,638	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	2,567	2.94
22,847	EUR	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR ¹	3,219	3.68
		Total Luxembourg	37,567	42.99
Total investments in undertaking for collective investment schemes			48,506	55.51
Total investments in collective investment schemes			48,506	55.51

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (31 March 2023: 42.70%)				
Germany (31 March 2023: 0.91%)				
32,982	EUR	iShares Diversified Commodity Swap UCITS ETF (DE) ¹	868	0.99
		Total Germany	868	0.99
Ireland (31 March 2023: 41.79%)				
1,289,598	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ¹	5,097	5.83
698,467	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	3,459	3.96
378,695	EUR	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class ¹	1,791	2.05
118,786	EUR	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	366	0.42
32,841	USD	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class ¹	3,892	4.45
21,189	USD	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class ^{1/2}	3,371	3.86
109,168	EUR	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class ¹	436	0.50
268,341	EUR	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class ¹	1,356	1.55
207,101	EUR	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	1,103	1.26
370,155	EUR	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class ¹	1,763	2.02
373,947	EUR	iShares Edge MSCI USA Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class ¹	2,327	2.66
920,332	EUR	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class ^{1/2}	3,873	4.43
431,378	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	2,026	2.32
107,529	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	605	0.69
10,274	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	388	0.45
730,869	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	5,363	6.14
		Total Ireland	37,216	42.59
Total investments in exchange traded funds			38,084	43.58
Exchange traded commodities (31 March 2023: 1.10%)				
Ireland (31 March 2023: 1.10%)				
25,267	USD	iShares Physical Gold ETC ¹	861	0.98
		Total Ireland	861	0.98
Total investments in exchange traded commodities			861	0.98
Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts³				
Buy USD 22,751,673; Sell EUR 21,487,438	Morgan Stanley	05/10/2023	186	0.21
Buy USD 490,975; Sell EUR 460,225	Barclays	05/10/2023	3	0.01
Total unrealised gain on forward currency contracts (31 March 2023: 0.46%)			189	0.22
Forward currency contracts³				
Buy EUR 21,879,557; Sell USD 23,780,190	State Street	05/10/2023	(579)	(0.67)
Buy EUR 21,459,105; Sell USD 22,751,673	Morgan Stanley	06/11/2023	(183)	(0.21)
Buy USD 537,542; Sell EUR 509,438	Barclays	05/10/2023	(2)	-
Total unrealised loss on forward currency contracts (31 March 2023: 0.00%)			(764)	(0.88)

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	87,640	100.29
Total financial liabilities at fair value through profit or loss	(764)	(0.88)
Cash	799	0.91
Other assets and liabilities	(288)	(0.32)
Net asset value attributable to redeemable unitholders	87,387	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	44.02
Collective investment schemes	54.83
OTC financial derivative instruments	0.21
Other assets	0.94
Total assets	100.00

¹A related party to the Fund.

²Security fully or partially on loan.

³Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

	On gains EUR '000	On losses EUR '000
Underlying exposure		
Forward currency contracts	21,953	44,458

BLACKROCK SYSTEMATIC ESG EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value USD '000
Equities (31 March 2023: 79.93%)			
		Bermuda (31 March 2023: 0.06%)	–
		Brazil (31 March 2023: 0.89%)	–
14,000	HKD	Cayman Islands (31 March 2023: 22.45%)	2
890,500	HKD	CIFI Ever Sunshine Services Group Ltd., REIT	86
		Shimao Group Holdings Ltd., REIT	–
		Total Cayman Islands	88
		Chile (31 March 2023: 0.20%)	–
		China (31 March 2023: 8.97%)	–
		Greece (31 March 2023: 1.52%)	–
		Hong Kong (31 March 2023: 0.86%)	–
		India (31 March 2023: 0.23%)	–
		Indonesia (31 March 2023: 3.42%)	–
		Malaysia (31 March 2023: 1.13%)	–
		Mexico (31 March 2023: 1.54%)	–
		Poland (31 March 2023: 1.10%)	–
		Qatar (31 March 2023: 0.73%)	–
814,343	RUB	Russia (31 March 2023: 0.00%)¹	–
382,920	RUB	Alrosa PJSC ^{2/3}	–
		Mobile TeleSystems PJSC ^{2/3}	–
		Total Russia	–

BLACKROCK SYSTEMATIC ESG EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	
Equities (continued)			
		Saudi Arabia (31 March 2023: 2.80%)	-
		South Africa (31 March 2023: 1.27%)	-
		South Korea (31 March 2023: 10.26%)	-
		Taiwan (31 March 2023: 16.99%)	-
		Thailand (31 March 2023: 2.68%)	-
		Turkey (31 March 2023: 0.61%)	-
		United Arab Emirates (31 March 2023: 1.05%)	-
		United Kingdom (31 March 2023: 0.13%)	-
		United States (31 March 2023: 1.04%)	-
Total investments in equities			88

Holding	Currency	Investments	Fair Value USD '000
BONDS			
Government debt securities (31 March 2023: 17.47%)			
		United States (31 March 2023: 17.47%)	-
Total investments in government debt securities			-
Total investments in bonds			-

Holding	Currency	Counterparty	Description	Fair Value USD '000
Contracts for difference				
			Brazil (31 March 2023: 0.25%)	-
			China (31 March 2023: 0.05%)	-
Total unrealised gain on contracts for difference (31 March 2023: 0.30%)				-
			Brazil (31 March 2023: (0.10)%)	-
			China (31 March 2023: (0.05)%)	-
Total unrealised loss on contracts for difference (31 March 2023: (0.15)%)				-

BLACKROCK SYSTEMATIC ESG EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value USD '000
Futures contracts					
Germany (31 March 2023: 0.18%)					-
United States (31 March 2023: 0.01%)					-
Total unrealised gain on futures contracts (31 March 2023: 0.19%)					<u>-</u>
					Fair Value USD '000
Total financial assets at fair value through profit or loss					88
Cash and cash collateral					252
Other assets and liabilities					<u>(340)</u>
Net asset value attributable to redeemable unitholders					<u>-</u>
					% of Total Assets
Analysis of total assets					
Transferable securities dealt in on another regulated market					20.26
Other assets					79.74
Total assets					<u>100.00</u>

¹Prior year percentage of net asset value rounds to 0.00%.

²Investments which are less than USD 500 have been rounded down to zero.

³These securities were valued in consultation with the Manager. These securities were fair valued, priced per corporate action terms or suspended at period end and valued using the last traded price.

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2023: 55.03%)				
Ireland (31 March 2023: 27.89%)				
43,776	USD	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating ¹	4,321	1.49
97,774	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	10,068	3.48
90,930	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	12,930	4.47
179,249	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	28,146	9.73
191,291	EUR	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating ¹	20,051	6.93
60,284	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	7,064	2.44
810,164	EUR	iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class ¹	7,293	2.52
		Total Ireland	89,873	31.06
Luxembourg (31 March 2023: 27.14%)				
1,008,606	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	14,403	4.98
31,813	EUR	BlackRock Global Funds - European Fund - Class X2 EUR ¹	6,680	2.31
590,894	EUR	BlackRock Global Funds - Global Corporate Bond Fund - Class X2 EUR Hedged ¹	7,818	2.70
508,822	EUR	Blackrock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 Hedged EUR ¹	4,167	1.44
452,788	USD	BlackRock Global Funds - Sustainable Emerging Markets Local Currency Bond Fund - Class X2 USD ¹	4,268	1.48
801,667	EUR	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR ¹	7,896	2.73
35,420	EUR	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR ¹	3,792	1.31
85,369	USD	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD ¹	9,481	3.28
42,735	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	3,969	1.37
39,105	EUR	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR ¹	5,510	1.90
		Total Luxembourg	67,984	23.50
Total investments in undertaking for collective investment schemes			157,857	54.56
Total investments in collective investment schemes			157,857	54.56
Exchange traded funds (31 March 2023: 42.48%)				
Ireland (31 March 2023: 42.48%)				
883,037	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ¹	3,492	1.21
975,445	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	4,832	1.67
3,765,796	EUR	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	11,598	4.01
965,265	EUR	iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	3,890	1.34
28,631	EUR	iShares € Govt Bond 15-30yr UCITS ETF - EUR (Dist) Share Class ¹	4,652	1.61
282,410	EUR	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class ¹	1,127	0.39
10,600	EUR	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class ¹	2,297	0.79
1,227,698	EUR	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	6,547	2.26
19,009	EUR	iShares Core MSCI Pacific ex-Japan UCITS ETF - USD (Acc) Share Class ¹	2,805	0.97

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (continued)				
Ireland (31 March 2023: 42.48%) (continued)				
664,050	EUR	iShares Diversified Commodity Swap UCITS ETF - USD (Acc) Share Class ¹	4,344	1.50
3,662,454	EUR	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class ¹	15,428	5.33
1,128,608	EUR	iShares MSCI Europe ESG Enhanced UCITS ETF - EUR (Acc) Share Class ¹	7,276	2.52
838,235	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	4,714	1.63
3,002,325	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	22,061	7.63
1,289,522	USD	iShares MSCI USA Value Factor ESG UCITS ETF - USD (Acc) Share Class ¹	5,794	2.00
460,193	EUR	iShares MSCI World ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	3,071	1.06
1,449,088	EUR	iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class ¹	6,784	2.35
1,537,747	EUR	iShares US Mortgage Backed Securities UCITS ETF - EUR Hedged (Acc) Share Class ¹	6,343	2.19
		Total Ireland	117,055	40.46
Total investments in exchange traded funds			117,055	40.46

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts²				
Buy AUD 2,220,682; Sell EUR 1,339,662	NatWest Markets	11/01/2024	12	–
Buy CAD 4,357,442; Sell EUR 3,018,760	Bank of America	04/10/2023	25	0.01
Buy EUR 1,528,305; Sell CAD 2,180,000	BNP Paribas	04/10/2023	5	–
Buy EUR 1,526,315; Sell CAD 2,177,442	Barclays	04/10/2023	5	–
Buy EUR 3,442,637; Sell GBP 2,973,295	Standard Chartered	04/10/2023	15	0.01
Buy EUR 5,213,515; Sell JPY 811,929,853	Standard Chartered	04/10/2023	74	0.03
Buy EUR 596,202; Sell JPY 92,072,768	Bank of America	04/10/2023	13	–
Buy EUR 494,742; Sell JPY 77,268,107	State Street	04/10/2023	6	–
Buy EUR 2,633,737; Sell JPY 408,915,000	BNP Paribas	11/01/2024	14	0.01
Buy EUR 2,632,933; Sell JPY 408,910,274	Barclays	11/01/2024	13	–
Buy EUR 14,029,801; Sell USD 14,860,000	Barclays	11/01/2024	65	0.02
Buy EUR 14,029,456; Sell USD 14,860,000	Toronto-Dominion Bank	11/01/2024	65	0.02
Buy EUR 14,026,437; Sell USD 14,860,000	BNP Paribas	11/01/2024	62	0.02
Buy EUR 14,020,720; Sell USD 14,860,000	Morgan Stanley	11/01/2024	56	0.02
Buy EUR 14,025,526; Sell USD 14,867,254	NatWest Markets	11/01/2024	54	0.02
Buy GBP 1,488,295; Sell EUR 1,713,638	Barclays	04/10/2023	2	–
Buy GBP 1,485,000; Sell EUR 1,710,469	BNP Paribas	04/10/2023	1	–
Buy USD 3,611,829; Sell EUR 3,247,358	HSBC	04/10/2023	164	0.06
Buy USD 2,752,149; Sell EUR 2,500,889	Goldman Sachs	04/10/2023	98	0.04
Buy USD 1,683,135; Sell EUR 1,548,615	State Street	04/10/2023	41	0.01
Buy USD 2,965,486; Sell EUR 2,787,145	State Street	11/01/2024	24	0.01
Total unrealised gain (31 March 2023: 0.81%)			814	0.28
Institutional SEK Hedged Accumulating				
Buy SEK 2,204,862,245; Sell EUR 185,507,422	J.P. Morgan	13/10/2023	6,176	2.14
Total unrealised gain (31 March 2023: 0.82%)			6,176	2.14
Institutional USD Hedged Accumulating				
Buy USD 70,162,875; Sell EUR 65,398,265	J.P. Morgan	13/10/2023	844	0.29
Total unrealised gain (31 March 2023: 0.00%)			844	0.29
Total unrealised gain on forward currency contracts (31 March 2023: 1.63%)			7,834	2.71

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Forward currency contracts²

Buy AUD 2,220,682; Sell EUR 1,353,706 ³	RBC	04/10/2023	–	–
Buy CAD 2,177,442; Sell EUR 1,521,303	Barclays	11/01/2024	(5)	–
Buy CAD 2,180,000; Sell EUR 1,523,318	BNP Paribas	11/01/2024	(5)	–
Buy EUR 1,341,468; Sell AUD 2,220,682	NatWest Markets	04/10/2023	(12)	–
Buy EUR 1,703,415; Sell GBP 1,485,000	BNP Paribas	11/01/2024	(1)	–
Buy EUR 1,706,604; Sell GBP 1,488,295	Barclays	11/01/2024	(2)	–
Buy EUR 953,158; Sell USD 1,054,168	J.P. Morgan	04/10/2023	(42)	(0.02)
Buy EUR 757,767; Sell USD 855,193	Bank of America	04/10/2023	(50)	(0.02)
Buy EUR 1,511,355; Sell USD 1,656,409	State Street	04/10/2023	(53)	(0.02)
Buy EUR 13,626,396; Sell USD 14,975,000	Toronto-Dominion Bank	04/10/2023	(517)	(0.18)
Buy EUR 13,622,817; Sell USD 14,981,339	Barclays	04/10/2023	(527)	(0.18)
Buy EUR 13,614,924; Sell USD 14,975,000	NatWest Markets	04/10/2023	(529)	(0.18)
Buy EUR 14,974,870; Sell USD 16,479,819	BNP Paribas	04/10/2023	(590)	(0.20)
Buy EUR 15,803,165; Sell USD 17,377,439	Morgan Stanley	04/10/2023	(610)	(0.21)
Buy JPY 71,510,816; Sell EUR 459,596	J.P. Morgan	04/10/2023	(7)	–
Buy JPY 408,910,274; Sell EUR 2,602,369	Barclays	04/10/2023	(14)	(0.01)
Buy JPY 408,915,000; Sell EUR 2,603,204	BNP Paribas	04/10/2023	(15)	(0.01)
Buy JPY 91,934,638; Sell EUR 602,452	Goldman Sachs	04/10/2023	(21)	(0.01)
Buy USD 14,867,254; Sell EUR 14,094,348	NatWest Markets	04/10/2023	(53)	(0.02)
Buy USD 14,860,000; Sell EUR 14,090,116	Morgan Stanley	04/10/2023	(55)	(0.02)
Buy USD 14,860,000; Sell EUR 14,095,288	BNP Paribas	04/10/2023	(60)	(0.02)
Buy USD 14,860,000; Sell EUR 14,098,672	Toronto-Dominion Bank	04/10/2023	(64)	(0.02)
Buy USD 14,860,000; Sell EUR 14,098,672	Barclays	04/10/2023	(64)	(0.02)
Total unrealised loss (31 March 2023: (0.16)%)			(3,296)	(1.14)

Institutional SEK Hedged Accumulating

Buy EUR 344,600; Sell SEK 4,053,634	J.P. Morgan	13/10/2023	(7)	–
Total unrealised loss (31 March 2023: 0.00)%⁴			(7)	–

Institutional USD Hedged Accumulating

Total unrealised loss (31 March 2023: (0.51)%)			–	–
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Total unrealised loss on forward currency contracts (31 March 2023: (0.67)%)

(3,303) (1.14)

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
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Futures contracts

Germany (31 March 2023: 0.09%)

(128)	EUR	(12,800,000)	Euro-Bobl	07/12/2023	146	0.05
(39)	EUR	(3,900,000)	Euro-Bund	07/12/2023	103	0.04
Total Germany					249	0.09

Japan (31 March 2023: 0.06%)

(9)	JPY	(900,000,000)	Japan 10 Year Bond	13/12/2023	60	0.02
Total Japan					60	0.02

United States (31 March 2023: 0.13%)

(54)	USD	(5,400,000)	US Long Bond	19/12/2023	323	0.11
(21)	USD	(2,100,000)	US Ultra Bond	19/12/2023	174	0.06
Total United States					497	0.17

Total unrealised gain on futures contracts (31 March 2023: 0.28%)

806 0.28

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Futures contracts (continued)						
Germany (31 March 2023: (0.21)%)						
297	EUR	29,700,000	Euro-Schatz	07/12/2023	(112)	(0.04)
Total Germany					(112)	(0.04)
Japan (31 March 2023: (0.06)%)						
United States (31 March 2023: (0.03)%)						
28	USD	1,400	S&P 500 Emini Index	15/12/2023	(238)	(0.08)
13	USD	1,300,000	US 10 Year Note	19/12/2023	(24)	(0.01)
Total United States					(262)	(0.09)
Total unrealised loss on futures contracts (31 March 2023: (0.30)%)					(374)	(0.13)
					Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss					283,552	98.01
Total financial liabilities at fair value through profit or loss					(3,677)	(1.27)
Cash and margin cash					9,598	3.32
Cash equivalents						
Holding	Currency	Undertaking for collective investment schemes (31 March 2023: 0.03%) BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)				
1,015	EUR	Shares ¹			102	0.03
Total cash equivalents					102	0.03
Other assets and liabilities					(257)	(0.09)
Net asset value attributable to redeemable unitholders					289,318	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	39.82
Collective investment schemes	53.73
Financial derivative instruments dealt in on a regulated market	0.27
OTC financial derivative instruments	2.66
Other assets	3.52
Total assets	100.00

¹A related party to the Fund.

²Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

³Investments which are less than EUR 500 have been rounded down to zero.

⁴Prior year percentage of net asset value rounds to 0.00%.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	364,226	163,711
Futures contracts	36,248	38,229

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities				
Australia				
6,500,000	EUR	Westpac Banking Corp., 3.70%, 16/01/2026	6,457	2.90
		Total Australia	6,457	2.90
Belgium				
2,900,000	EUR	Belfius Bank SA, 3.13%, 11/05/2026	2,792	1.25
1,800,000	EUR	Belfius Bank SA, 0.00%, 28/08/2026	1,606	0.72
		Total Belgium	4,398	1.97
Finland				
5,000,000	EUR	OP Corporate Bank plc, 0.25%, 24/03/2026	4,554	2.04
		Total Finland	4,554	2.04
France				
7,400,000	EUR	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	6,661	2.99
1,500,000	EUR	BNP Paribas SA, 2.75%, 27/01/2026	1,449	0.65
4,000,000	EUR	BNP Paribas SA, 1.13%, 11/06/2026	3,707	1.66
1,500,000	EUR	BNP Paribas SA, 2.88%, 01/10/2026	1,433	0.64
6,700,000	EUR	BPCE SA, 3.63%, 17/04/2026	6,614	2.96
1,500,000	EUR	Credit Agricole SA, 2.85%, 27/04/2026	1,442	0.65
7,000,000	EUR	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	6,570	2.95
500,000	EUR	RCI Banque SA, 4.63%, 13/07/2026	501	0.22
3,000,000	EUR	Renault SA, 2.38%, 25/05/2026	2,786	1.25
		Total France	31,163	13.97
Germany				
4,500,000	EUR	Commerzbank AG, 4.00%, 23/03/2026	4,376	1.96
4,200,000	EUR	Deutsche Bank AG, 2.63%, 12/02/2026	4,020	1.80
1,500,000	EUR	Deutsche Bank AG, 4.50%, 19/05/2026	1,491	0.67
5,000,000	EUR	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	4,980	2.23
7,000,000	EUR	RWE AG, 2.13%, 24/05/2026	6,677	3.00
2,100,000	EUR	Vonovia SE, REIT, 1.38%, 28/01/2026	1,954	0.88
1,500,000	EUR	ZF Finance GmbH, 5.75%, 03/08/2026	1,500	0.67
		Total Germany	24,998	11.21
Italy				
5,800,000	EUR	A2A SpA, 2.50%, 15/06/2026	5,565	2.49
5,500,000	EUR	ASTM SpA, 1.00%, 25/11/2026	4,944	2.22
5,300,000	EUR	Autostrade per l'Italia SpA, 1.75%, 26/06/2026	4,972	2.23
		Total Italy	15,481	6.94
Japan				
4,700,000	EUR	Nissan Motor Co. Ltd., 2.65%, 17/03/2026	4,484	2.01
		Total Japan	4,484	2.01
Luxembourg				
4,500,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	4,000	1.79
		Total Luxembourg	4,000	1.79
Netherlands				
5,500,000	EUR	ABN AMRO Bank NV, 3.63%, 10/01/2026	5,448	2.44
2,500,000	EUR	de Volksbank NV, 0.25%, 22/06/2026	2,231	1.00

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
7,400,000	EUR	Enel Finance International NV, 0.00%, 28/05/2026	6,653	2.98
1,500,000	EUR	Naturgy Finance BV, 1.25%, 19/04/2026	1,403	0.63
5,200,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	5,168	2.32
2,000,000	EUR	ZF Europe Finance BV, 2.00%, 23/02/2026	1,836	0.83
		Total Netherlands	22,739	10.20
Spain				
6,800,000	EUR	Banco Santander SA, 3.25%, 04/04/2026	6,582	2.95
2,000,000	EUR	CaixaBank SA, 1.13%, 27/03/2026	1,854	0.83
1,200,000	EUR	CaixaBank SA, 1.38%, 19/06/2026	1,107	0.50
2,000,000	EUR	CaixaBank SA, 1.13%, 12/11/2026	1,806	0.81
5,000,000	EUR	Cellnex Finance Co. SA, 0.75%, 15/11/2026 ¹	4,447	1.99
		Total Spain	15,796	7.08
Sweden				
2,500,000	EUR	Lansforsakringar Bank AB, 0.05%, 15/04/2026	2,238	1.00
4,400,000	EUR	Skandinaviska Enskilda Banken AB, 4.00%, 09/11/2026	4,371	1.96
4,500,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026	4,463	2.00
		Total Sweden	11,072	4.96
Switzerland				
7,200,000	EUR	Credit Suisse AG, 1.50%, 10/04/2026	6,706	3.01
		Total Switzerland	6,706	3.01
United Kingdom				
2,600,000	EUR	Anglo American Capital plc, 1.63%, 11/03/2026	2,453	1.10
7,000,000	EUR	British Telecommunications plc, 1.75%, 10/03/2026	6,634	2.98
4,300,000	EUR	DS Smith plc, 0.88%, 12/09/2026	3,884	1.74
5,000,000	EUR	Experian Finance plc, 1.38%, 25/06/2026	4,662	2.09
6,850,000	EUR	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	6,585	2.95
1,200,000	EUR	National Grid plc, 2.18%, 30/06/2026	1,138	0.51
7,000,000	EUR	NatWest Markets plc, 0.13%, 18/06/2026	6,260	2.81
		Total United Kingdom	31,616	14.18
United States				
2,000,000	EUR	American Tower Corp., REIT, 1.95%, 22/05/2026	1,882	0.84
5,800,000	EUR	Citigroup, Inc., 2.13%, 10/09/2026	5,498	2.47
4,600,000	EUR	Ford Motor Credit Co. LLC, 2.39%, 17/02/2026	4,329	1.94
4,500,000	EUR	General Motors Financial Co., Inc., 0.85%, 26/02/2026	4,139	1.86
5,800,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	5,448	2.44
4,100,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026	4,149	1.86
5,700,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	5,229	2.34
7,000,000	EUR	Wells Fargo & Co., 2.00%, 27/04/2026	6,626	2.97
		Total United States	37,300	16.72
Total investments in corporate debt securities			220,764	98.98
Total investments in bonds			220,764	98.98

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts²				
Class C USD Hedged Accumulating				
Buy USD 2,340,907; Sell EUR 2,181,941	J.P. Morgan	13/10/2023	28	0.01
Total unrealised gain			28	0.01
Class C USD Hedged Distributing				
Buy USD 2,416,510; Sell EUR 2,252,410	J.P. Morgan	13/10/2023	29	0.01
Total unrealised gain			29	0.01
Total unrealised gain on forward currency contracts			57	0.02
Forward currency contracts²				
Buy CHF 1,330; Sell EUR 1,378 ³	J.P. Morgan	31/10/2023	–	–
Buy USD 7,227; Sell EUR 6,832 ³	J.P. Morgan	31/10/2023	–	–
Total unrealised loss			–	–
Class C CHF Hedged Accumulating				
Buy CHF 170,427; Sell EUR 178,811	J.P. Morgan	13/10/2023	(2)	–
Total unrealised loss			(2)	–
Class C CHF Hedged Distributing				
Buy CHF 419,987; Sell EUR 440,648	J.P. Morgan	13/10/2023	(7)	–
Total unrealised loss			(7)	–
Total unrealised loss on forward currency contracts			(9)	–
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			220,821	99.00
Total financial liabilities at fair value through profit or loss			(9)	–
Cash			7	–
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes		
5,594	EUR	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares ⁴	564	0.25
Total cash equivalents			564	0.25
Other assets and liabilities			1,667	0.75
Net asset value attributable to redeemable unitholders			223,050	100.00

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2023

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	98.72
Collective investment schemes	0.25
OTC financial derivative instruments	0.03
Other assets	1.00
Total assets	<u>100.00</u>

¹ Security fully or partially on loan.

² Forward currency contracts held with one counterparty that have the same buy currency, sell currency and maturity date are presented on an aggregate basis where applicable. There is no netting of asset and liability positions.

³ Investments which are less than EUR 500 have been rounded down to zero.

⁴ A related party to the Fund.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	4,493	618

BLACKROCK CANGRANDE GLOBAL INDEX EQUITY FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Sales		
Quantity	Investments	Proceeds EUR'000
5,409	iShares Developed World ESG Screened Index Fund (IE) - US Dollar Flexible Accumulating Class	104

The CBI requires a schedule of material changes in the composition of the portfolio during the financial period. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the financial period and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the financial period is available, upon request, at no cost from the Administrator.

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
237,259	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	23,693
800,000	UBS Group AG, FRN, 7.75%, 01/03/2029	888
600,000	UBS Group AG, FRN, 2.13%, 13/10/2026	571
500,000	Robert Bosch GmbH, 4.38%, 02/06/2043	506
500,000	CA Auto Bank SPA, 4.38%, 08/06/2026	502
500,000	WPP Finance SA, 4.13%, 30/05/2028	501
500,000	KBC Group NV, FRN, 4.50%, 06/06/2026	500
500,000	PACCAR Financial Europe BV, 3.38%, 15/05/2026	497
500,000	Bouygues SA, 3.88%, 17/07/2031	496
425,000	Bayer AG, 4.63%, 26/05/2033	431
400,000	Toyota Motor Credit Corp., 4.05%, 13/09/2029	410
400,000	Anglo American Capital plc, 4.50%, 15/09/2028	407
400,000	DNB Bank ASA, FRN, 4.50%, 19/07/2028	401
400,000	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	400
400,000	Banco Santander SA, FRN, 5.75%, 23/08/2033	400
400,000	Intesa Sanpaolo SpA, 5.13%, 29/08/2031	400
400,000	ING Groep NV, FRN, 4.75%, 23/05/2034	400
400,000	Eurogrid GmbH, 3.72%, 27/04/2030	398
400,000	ABN AMRO Bank NV, 3.75%, 20/04/2025	398
400,000	Banque Federative du Credit Mutuel SA, 4.13%, 14/06/2033	398
Sales		
Quantity	Investments	Proceeds EUR'000
238,142	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	23,768
650,000	Medtronic Global Holdings SCA, 0.00%, 15/10/2025	609
550,000	Airbus SE, 1.63%, 09/06/2030	498
500,000	Mitsubishi UFJ Financial Group, Inc., 2.26%, 14/06/2025	490
500,000	DNB Bank ASA, 3.13%, 21/09/2027	488
500,000	Intesa Sanpaolo SpA, 1.00%, 04/07/2024	488
500,000	ING Groep NV, 0.10%, 03/09/2025	482
500,000	Wells Fargo & Co., 1.63%, 02/06/2025	476
500,000	BNP Paribas SA, FRN, 2.13%, 23/01/2027	470
500,000	Berkshire Hathaway, Inc., 2.15%, 15/03/2028	467
500,000	BPCE SA, 0.25%, 15/01/2026	455
450,000	Anheuser-Busch InBev SA, 2.88%, 02/04/2032	421
450,000	Wells Fargo & Co., 1.50%, 24/05/2027	406
400,000	BPCE SA, 4.38%, 13/07/2028	397
400,000	Amprion GmbH, 3.45%, 22/09/2027	397
400,000	Goldman Sachs Group, Inc. (The), 3.38%, 27/03/2025	395
400,000	RWE AG, 2.50%, 24/08/2025	392
400,000	Sanofi, 0.88%, 06/04/2025	385
400,000	UBS Group AG, 1.25%, 17/04/2025	385
400,000	Enel Finance International NV, 0.00%, 17/06/2024	385

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BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
8,471	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	844
284,000	Italy Buoni Poliennali Del Tesoro, 1.75%, 30/05/2024	279
187,000	Bundesrepublik Deutschland Bundesanleihe, 2.30%, 15/02/2033	186
170,000	France Government Bond OAT, 2.50%, 24/09/2026	168
170,000	Bundesschatzanweisungen, 2.50%, 13/03/2025	168
162,000	France Government Bond OAT, 0.75%, 25/11/2028	146
151,000	France Government Bond OAT, 0.25%, 25/11/2026	138
131,000	Bundesobligation, 2.20%, 13/04/2028	130
140,000	Netherlands Government Bond, 0.75%, 15/07/2027	130
130,000	Spain Government Bond, 2.80%, 31/05/2026	129
146,000	Bundesrepublik Deutschland Bundesanleihe, 1.80%, 15/08/2053	126
120,000	Italy Buoni Poliennali Del Tesoro, 4.40%, 01/05/2033	122
110,000	Italy Buoni Poliennali Del Tesoro, 3.40%, 28/03/2025	110
110,000	Italy Buoni Poliennali Del Tesoro, 3.85%, 15/12/2029	110
109,000	Italy Buoni Poliennali Del Tesoro, 2.00%, 01/12/2025	105
108,000	France Government Bond OAT, 0.00%, 25/02/2025	103
115,000	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/11/2028	101
100,000	Croatia Government Bond, 3.00%, 11/03/2025	99
100,000	Croatia Government Bond, 3.00%, 20/03/2027	99
95,000	Spain Government Bond, 3.55%, 31/10/2033	96
112,000	Croatia Government Bond, 1.50%, 17/06/2031	95
115,000	France Government Bond OAT, 1.25%, 25/05/2036	93
96,000	France Government Bond OAT, 1.00%, 25/11/2025	92
90,000	Italy Buoni Poliennali Del Tesoro, 3.80%, 01/08/2028	91
95,000	France Government Bond OAT, 1.25%, 25/05/2038	85
82,000	France Government Bond OAT, 3.00%, 25/05/2033	82
90,000	Italy Buoni Poliennali Del Tesoro, 1.10%, 01/04/2027	82
100,000	Latvia Government Bond, 0.25%, 23/01/2030	81
104,000	France Government Bond OAT, 0.00%, 25/05/2032	81
55,000	Spain Government Bond, 5.75%, 30/07/2032	76
78,000	France Government Bond OAT, 3.00%, 25/05/2054	73
79,000	France Government Bond OAT, 2.50%, 25/05/2043	71
70,000	Bundesschatzanweisungen, 2.80%, 12/06/2025	70
80,000	Austria Government Bond, 0.90%, 20/02/2032	68
Sales		
Quantity	Investments	Proceeds EUR'000
10,094	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	1,006
860,000	Italy Buoni Poliennali Del Tesoro, 6.50%, 01/11/2027	960
800,000	France Government Bond OAT, 5.50%, 25/04/2029	908
775,000	France Government Bond OAT, 3.50%, 25/04/2026	783
784,000	France Government Bond OAT, 0.50%, 25/05/2025	746
734,000	France Government Bond OAT, 0.50%, 25/05/2026	684
600,000	Italy Buoni Poliennali Del Tesoro, 6.00%, 01/05/2031	683
580,000	Italy Buoni Poliennali Del Tesoro, 5.25%, 01/11/2029	626
688,000	France Government Bond OAT, 0.75%, 25/05/2028	626
693,000	France Government Bond OAT, 0.75%, 25/11/2028	624
753,000	France Government Bond OAT, 0.00%, 25/11/2030	615
535,000	Spain Government Bond, 6.00%, 31/01/2029	608
590,000	Italy Buoni Poliennali Del Tesoro, 4.50%, 01/03/2024	597
578,000	France Government Bond OAT, 2.75%, 25/10/2027	577
532,000	Spain Government Bond, 5.90%, 30/07/2026	576
565,000	France Government Bond OAT, 2.50%, 25/05/2030	554
439,000	France Government Bond OAT, 4.75%, 25/04/2035	507
511,000	France Government Bond OAT, 2.25%, 25/05/2024	507
539,000	France Government Bond OAT, 0.00%, 25/02/2026	500

BLACKROCK EURO SOVEREIGN BOND INDEX FUND 1

SCHEDULES OF MATERIAL PURCHASES AND SALES (continued)

For the financial period ended 30 September 2023

Sales (continued)		(continued)
Quantity	Investments	Proceeds EUR'000
405,000	Spain Government Bond, 5.75%, 30/07/2032	491

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BLACKROCK UK CREDIT SCREENED FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost GBP'000
87,834	BlackRock ICS Sterling Liquid Environmentally Aware Fund - Agency (Dis) Shares, 0.00%	8,779
700,000	UK Treasury, 3.25%, 31/01/2033	638
500,000	Danske Bank A/S, FRN, 4.63%, 13/04/2027	472
400,000	Deutsche Bank AG, FRN, 6.13%, 12/12/2030	381
400,000	Volkswagen International Finance NV, 4.13%, 17/11/2031	349
300,000	UK Treasury, 4.25%, 07/06/2032	322
300,000	Banque Federative du Credit Mutuel SA, 5.38%, 25/05/2028	299
300,000	International Distributions Services plc, 7.38%, 14/09/2030	299
300,000	Banco Santander SA, 5.13%, 25/01/2030	285
300,000	Severn Trent Utilities Finance plc, 4.88%, 24/01/2042	284
300,000	DNB Bank ASA, FRN, 2.63%, 10/06/2026	278
275,000	Yorkshire Building Society, FRN, 6.38%, 15/11/2028	274
250,000	Whitbread Group plc, 3.00%, 31/05/2031	201
200,000	American Honda Finance Corp., 5.60%, 06/09/2030	200
200,000	Credit Agricole SA, FRN, 6.38%, 14/06/2031	199
200,000	Engie SA, 5.63%, 03/04/2053	199
200,000	Rentokil Initial plc, 5.00%, 27/06/2032	196
200,000	Compass Group plc, 4.38%, 08/09/2032	188
200,000	PepsiCo, Inc., 3.55%, 22/07/2034	181
200,000	General Electric Co., 4.88%, 18/09/2037	180
175,000	Principality Building Society, 8.63%, 12/07/2028	175
200,000	Welltower OP LLC, REIT, 4.50%, 01/12/2034	172
200,000	Holcim Sterling Finance Netherlands BV, 3.00%, 12/05/2032	165
Sales		
Quantity	Investments	Proceeds GBP'000
88,995	BlackRock ICS Sterling Liquid Environmentally Aware Fund - Agency (Dis) Shares, 0.00%	8,895
1,785,000	UK Treasury, 4.25%, 07/06/2032	1,804
800,000	Banco Santander SA, 1.75%, 17/02/2027	677
600,000	DNB Bank ASA, FRN, 2.63%, 10/06/2026	568
500,000	Bank of America Corp., 7.00%, 31/07/2028	523
500,000	Imperial Brands Finance plc, 8.13%, 15/03/2024	508
484,000	Severn Trent Utilities Finance plc, 6.25%, 07/06/2029	492
453,000	Eastern Power Networks plc, 5.75%, 08/03/2024	456
400,000	Heathrow Funding Ltd., 6.45%, 10/12/2031	414
500,000	BNP Paribas SA, 1.88%, 14/12/2027	414
350,000	Deutsche Telekom International Finance BV, 8.88%, 27/11/2028	406
400,000	AT&T, Inc., 4.38%, 14/09/2029	370
400,000	Volkswagen International Finance NV, 3.38%, 16/11/2026	367
400,000	NatWest Group plc, FRN, 3.62%, 29/03/2029	357
500,000	Diageo Finance plc, 1.25%, 28/03/2033	354
350,000	Johnson & Johnson, 5.50%, 06/11/2024	352
400,000	American Honda Finance Corp., 1.50%, 19/10/2027	341
375,000	Cooperatieve Rabobank UA, 4.63%, 23/05/2029	340
301,000	Lloyds Bank plc, 7.50%, 15/04/2024	307
300,000	BAT International Finance plc, 7.25%, 12/03/2024	304

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BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
173,912	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	17,382
500,000	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	505
500,000	Sage Group plc (The), 3.82%, 15/02/2028	502
500,000	ABN AMRO Bank NV, 4.38%, 20/10/2028	500
500,000	Deutsche Bahn Finance GMBH, 1.00%, 17/12/2027	461
500,000	JPMorgan Chase & Co., FRN, 1.64%, 18/05/2028	455
450,000	Nordea Bank Abp, 4.13%, 05/05/2028	449
450,000	3i Group plc, 4.88%, 14/06/2029	443
500,000	Landesbank Baden-Wuerttemberg, 0.38%, 28/02/2028	424
400,000	DNB Bank ASA, FRN, 4.00%, 14/03/2029	404
400,000	Telecom Italia SpA, 6.88%, 15/02/2028	403
400,000	Lottomatica SpA, FRN, 7.92%, 01/06/2028	403
400,000	ASML Holding NV, 3.50%, 06/12/2025	400
400,000	Cooperatieve Rabobank UA, FRN, 4.23%, 25/04/2029	399
400,000	Azzurra Aeroporti SpA, 2.13%, 30/05/2024	389
400,000	UniCredit SpA, FRN, 4.45%, 16/02/2029	388
400,000	International Consolidated Airlines Group SA, 3.75%, 25/03/2029	355
400,000	BPCE SA, FRN, 1.63%, 02/03/2029	353
300,000	Ford Motor Credit Co. LLC, 6.13%, 15/05/2028	312
300,000	Banco de Sabadell SA, FRN, 5.13%, 10/11/2028	304
Sales		
Quantity	Investments	Proceeds EUR'000
190,228	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	19,005
600,000	CK Hutchison Group Telecom Finance SA, 0.38%, 17/10/2023	591
600,000	Pernod Ricard SA, 0.00%, 24/10/2023	591
500,000	IQVIA, Inc., 2.88%, 15/09/2025	485
500,000	Thermo Fisher Scientific, Inc., 0.75%, 12/09/2024	482
400,000	ASTM SpA, 3.38%, 13/02/2024	398
400,000	Stryker Corp., 1.13%, 30/11/2023	394
400,000	American Honda Finance Corp., 1.95%, 18/10/2024	391
400,000	Iberdrola Finanzas SA, 0.88%, 16/06/2025	379
400,000	MMS USA Holdings, Inc., 0.63%, 13/06/2025	376
400,000	Teva Pharmaceutical Finance Netherlands II BV, 3.75%, 09/05/2027	363
400,000	Catalent Pharma Solutions, Inc., 2.38%, 01/03/2028	359
350,000	Coty, Inc., 3.88%, 15/04/2026	342
350,000	Techem Verwaltungsgesellschaft 675 mbH, 2.00%, 15/07/2025	341
350,000	NGG Finance plc, 1.63%, 05/12/2079	334
325,000	Snam SpA, 0.00%, 12/05/2024	313
300,000	Eni SpA, 1.75%, 18/01/2024	296
300,000	Vivendi SE, 1.13%, 24/11/2023	296
300,000	Arkema SA, 2.75%, 31/12/2164	291
300,000	voestalpine AG, 1.38%, 27/09/2024	289

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BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		Cost
Quantity	Investments	EUR'000
19,400,000	China Government Bond, 2.80%, 15/11/2032	2,499
14,100,000	China Government Bond, 2.50%, 25/07/2027	1,847
5,200,000	China Government Bond, 3.32%, 15/04/2052	705
5,200,000	China Government Bond, 2.80%, 24/03/2029	689
570,000	UK Treasury, 4.13%, 29/01/2027	645
90,500,000	Japan Government Two Year Bond, 0.01%, 01/10/2024	577
990,000	Australia Government Bond, 0.25%, 21/11/2024	573
790,000	Canada Government Bond, 3.00%, 01/04/2026	530
770,000	Canada Government Bond, 3.75%, 01/05/2025	529
580,000	US Treasury, 3.00%, 31/07/2024	524
72,150,000	Japan Government Two Year Bond, 0.01%, 01/08/2025	464
420,000	Bundesschatzanweisungen, 2.80%, 12/06/2025	417
1,950,000	Malaysia Government Bond, 4.19%, 07/10/2032	413
400,000	France Government Bond OAT, 2.50%, 24/09/2026	394
430,000	US Treasury, 3.00%, 30/06/2024	388
5,794,000,000	Indonesia Government Bond, 7.00%, 15/02/2033	375
2,700,000	China Government Bond, 2.69%, 12/08/2026	357
360,000	Spain Government Bond, 3.15%, 30/04/2033	352
620,000	Australia Government Bond, 2.75%, 21/11/2028	349
489,640,000	Korea Treasury Bond, 3.13%, 10/06/2026	335
350,000	Bundesobligation, 0.00%, 10/04/2026	327
340,000	France Government Bond OAT, 0.00%, 25/02/2025	324
490,000	Canada Government Bond, 2.25%, 01/12/2029	319
Sales		Proceeds
Quantity	Investments	EUR'000
1,357,000	Commonwealth Bank of Australia, 2.75%, 21/04/2024	855
850,000	US Treasury, 3.00%, 30/06/2024	755
770,000	Bundesrepublik Deutschland Bundesanleihe, 0.20%, 14/06/2024	748
685,000	France Government Bond OAT, 0.50%, 25/05/2025	654
678,000	US Treasury, 3.00%, 31/07/2024	612
640,000	Bundesrepublik Deutschland Bundesanleihe, 0.25%, 15/02/2027	589
580,000	Spain Government Bond, 0.25%, 30/07/2024	561
610,000	US Treasury, 2.25%, 15/11/2024	557
838,000	Canada Government Bond, 0.25%, 01/04/2024	537
540,000	France Government Bond OAT, 0.00%, 25/03/2024	525
730,000	Australia Government Bond, 4.75%, 21/04/2027	469
475,000	France Government Bond OAT, 1.00%, 25/05/2027	446
67,300,000	Japan Government Ten Year Bond, 0.60%, 20/06/2024	431
3,400,000	China Government Bond, 1.99%, 09/04/2025	429
64,500,000	Japan Government Two Year Bond, 0.01%, 01/08/2024	415
450,000	Spain Government Bond, 0.80%, 30/07/2027	414
431,000	US Treasury, 2.13%, 31/03/2024	386
406,000	Belgium Government Bond, 0.80%, 22/06/2028	372
545,270,000	Korea Treasury Bond, 2.13%, 10/03/2024	370
410,000	US Treasury, 2.50%, 30/04/2024	363
370,000	Bundesrepublik Deutschland Bundesanleihe, 0.00%, 15/03/2024	361
537,000	Canada Government Bond, 1.50%, 01/04/2025	353
410,000	France Government Bond OAT, 0.00%, 25/11/2029	346
626,000	New Zealand Government Bond, 0.50%, 15/05/2024	338
522,000	Canada Government Bond, 2.00%, 01/06/2028	336
300,000	France Government Bond OAT, 3.50%, 25/04/2026	323
311,000	Finland Government Bond, 0.00%, 15/09/2023	307
310,000	Bundesschatzanweisungen, 2.20%, 12/12/2024	307
320,000	Bundesobligation, 1.30%, 15/10/2027	304
505,000	Australia Government Bond, 2.75%, 21/11/2028	300

BLACKROCK DEVELOPED MARKETS SOVEREIGN SCREENED BOND FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES (continued)

For the financial period ended 30 September 2023

Sales (continued)		(continued)
Quantity	Investments	Proceeds EUR'000
260,000	UK Treasury, 5.00%, 07/03/2025	300

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BLACKROCK DIVERSIFYING FIXED INCOME FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
5,410	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	541
46,021	iShares J.P. Morgan \$ EM Corp Bond UCITS ETF - EUR Hedged (Acc) Share Class	202
1,907	iShares € High Yield Corp Bond UCITS ETF - EUR (Dist) Share Class	172

Sales		
Quantity	Investments	Proceeds EUR'000
1,343	BlackRock Global High Yield ESG and Credit Screened Fund - Class Z EUR Hedged Accumulating	135
1,352	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	135
589	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class	132

The CBI requires a schedule of material changes in the composition of the portfolio during the financial period. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the financial period and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the financial period is available, upon request, at no cost from the Administrator.

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		Cost
Quantity	Investments	USD'000
18,711,000	US Treasury Bill, 0.00%, 16/05/2023	18,656
18,146,700	US Treasury Bill, 0.00%, 11/07/2023	18,075
17,720,300	US Treasury Bill, 0.00%, 13/06/2023	17,645
16,776,000	US Treasury Bill, 0.00%, 08/08/2023	16,709
14,450,000	US Treasury Bill, 0.00%, 03/10/2023	14,391
13,637,400	US Treasury Bill, 0.00%, 05/09/2023	13,582
238,735	JD.com, Inc. 'A'	5,532
16,800	Kweichow Moutai Co. Ltd. 'A'	4,146
101,326	Larsen & Toubro Ltd.	3,022
2,390	Samsung Electronics Co. Ltd. GDR	3,019
237,800	ANTA Sports Products Ltd.	2,863
29,047	Bajaj Finance Ltd.	2,576
159,362	IndusInd Bank Ltd.	2,358
53,600	Shenzhen Mindray Bio-Medical Electronics Co., Ltd	2,336
1,635,400	Xiaomi Corp. 'B'	2,334
2,450,800	Public Bank Bhd.	2,184
3,781,600	BOE Technology Group Co. Ltd. 'A'	2,131
184,819	ICICI Bank Ltd.	2,118
49,132	Genpact Ltd.	2,100
204,800	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd.	2,039
Sales		Proceeds
Quantity	Investments	USD'000
195,285	JD.com, Inc. 'A'	4,989
4,188,300	US Treasury Bill, 0.00%, 03/10/2023	4,186
3,861,400	US Treasury Bill, 0.00%, 11/07/2023	3,859
12,500	Kweichow Moutai Co. Ltd. 'A'	3,080
774,372	Wal-Mart de Mexico SAB de CV	3,029
7,540,200	Bank Rakyat Indonesia Persero Tbk. PT	2,627
658,779	FirstRand Ltd.	2,537
158,156	Infosys Ltd.	2,487
83,894	Anglo American plc	2,480
5,948,100	Bank Mandiri Persero Tbk. PT	2,198
2,200,000	US Treasury Bill, 0.00%, 08/08/2023	2,194
261,000	Chroma ATE Inc.	2,156
101,990	Cummins India Ltd.	2,125
55,300	Shenzhen Mindray Bio-Medical Electronics Co., Ltd	2,097
124,376	IndusInd Bank Ltd.	2,047
1,158,400	Ping An Bank Co. Ltd.	2,044
66,920	Contemporary Amperex Technology Co. Ltd.	2,025
85,248	ICICI Bank Ltd. ADR	1,992
65,000	BYD Co. Ltd.	1,985
487,000	BYD Electronic International Co. Ltd.	1,973

The CBI requires a schedule of material changes in the composition of the portfolio during the financial period. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the financial period and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the financial period is available, upon request, at no cost from the Administrator.

BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
82,546	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	609
2,813	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	412
15,662	BlackRock Global Funds - World Technology Fund - Class X2 USD	361
13,466	BlackRock Global Funds - Systematic China A-Share Opportunities Fund - Class X2 USD	161
3,060	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	149
899	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	133
10,037	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	86
984	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	74
Sales		
Quantity	Investments	Proceeds EUR'000
33,495	BlackRock Global Funds - World Financials Fund - Class X2 USD	625
107,150	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class	619
4,459	BlackRock Global Funds - Systematic Global SmallCap Fund	613
52,729	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	382
6,579	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	330
1,733	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	269
1,738	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	251
31,445	iShares Edge MSCI Europe Value Factor UCITS ETF - EUR (Acc) Share Class	241
11,585	BlackRock Global Funds - European Special Situations Fund - Class X2 EUR	215
1,144	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR	203
17,842	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	157
4,844	BlackRock Global Funds - World Technology Fund - Class X2 USD	112
756	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	110
2,656	BlackRock Global Funds - World Energy Fund - Class X2 EUR	81
13,607	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	79
11,501	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class	56
384	BlackRock Global Funds - US Basic Value Fund - Class X2 USD	53
3,565	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	52
499	BlackRock Global Funds - World Mining Fund - Class X2 USD	41
408	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	30

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BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
143,486	iShares Core UK Gilts UCITS ETF	690
72,204	BlackRock Global Funds - China Bond Fund - Class X2 USD Hedged	688
3,481	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	569
73,075	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	539
103,102	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	536
4,465	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class	519
43,744	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	438
8,598	BlackRock Global Funds - World Technology Fund - Class X2 USD	198
1,156	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	170
24,223	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR	162
1,289	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	96
1,231	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	62
283	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	42
2,359	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	13
Sales		
Quantity	Investments	Proceeds EUR'000
428,268	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class	2,150
118,534	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class	686
76,208	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	388
28,885	BlackRock Global Funds - European High Yield Bond Fund	367
2,750	BlackRock Strategic Funds – Emerging Markets Equity Strategies Fund	322
6,357	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	314
13,374	BlackRock Global Funds - World Financials Fund - Class X2 USD	254
1,592	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	231
18,655	iShares UK Index Fund (IE)	224
1,264	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR	222
	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	211
2,055	BlackRock Global Funds - Systematic Global SmallCap Fund	184
1,341	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	148
1,028	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	141
1,521	BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR	139
842	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	132
528	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	84
3,554	BlackRock Global Funds - World Technology Fund - Class X2 USD	82
2,385	BlackRock Global Funds - World Energy Fund - Class X2 EUR	72
16,367	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	68

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BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost EUR'000
28,112	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	2,607
10,964	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	1,789
370,155	iShares Core UK Gilts UCITS ETF	1,780
218,910	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	1,618
13,193	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	1,473
249,668	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	1,298
124,100	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	1,232
112,947	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	1,131
207,101	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	1,088
117,685	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR	787
73,081	BlackRock Global Funds - China Bond Fund - Class X2 USD Hedged	696
97,512	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class	460
2,746	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	403
14,486	BlackRock Global Funds - World Technology Fund - Class X2 USD	334
2,465	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	184
Sales		
Quantity	Investments	Proceeds EUR'000
892,489	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class	4,485
18,647	BlackRock Strategic Funds - BlackRock Global Event Driven Fund - Class X2 USD	2,650
22,818	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	2,442
242,127	iShares Edge MSCI USA Minimum Volatility ESG UCITS ETF - USD (Acc) Share Class	1,511
14,034	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	1,440
73,356	BlackRock Global Funds - European High Yield Bond Fund	932
178,300	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	907
6,713	BlackRock Strategic Funds – Emerging Markets Equity Strategies Fund	785
56,140	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	493
3,044	BlackRock Global Funds - Systematic Global SmallCap Fund	419
2,832	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	400
3,523	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	340
46,711	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	338
13,453	BlackRock Global Funds - World Financials Fund - Class X2 USD	262
2,016	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	236
8,212	BlackRock Global Funds - World Technology Fund - Class X2 USD	186
43,406	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class	177
2,091	BlackRock Global Funds - World Mining Fund - Class X2 USD	170
903	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	132
4,036	BlackRock Global Funds - World Energy Fund - Class X2 EUR	127

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BLACKROCK SYSTEMATIC ESG EMERGING MARKETS EQUITY FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		
Quantity	Investments	Cost USD'000
2,081,500	US Treasury Bill, 0.00%, 16/05/2023	2,075
2,004,300	US Treasury Bill, 0.00%, 13/06/2023	1,996
1,697,700	US Treasury Bill, 0.00%, 25/01/2024	1,647
1,650,000	US Treasury Bill, 0.00%, 01/08/2023	1,638
1,669,400	US Treasury Bill, 0.00%, 09/11/2023	1,633
1,650,000	US Treasury Bill, 0.00%, 07/09/2023	1,629
1,650,000	US Treasury Bill, 0.00%, 12/10/2023	1,620
1,600,000	US Treasury Bill, 0.00%, 07/12/2023	1,559
1,521,700	US Treasury Bill, 0.00%, 05/07/2023	1,517
10,812	JD.com, Inc. 'A'	261
211,000	China Construction Bank Corp. 'H'	141
812	NAVER Corp.	121
109,000	Compal Electronics, Inc.	91
8,800	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd.	89
17,413	Gerdau SA, Preference	87
44,000	Tung Ho Steel Enterprise Corp.	81
5,145	Gold Fields Ltd. ADR	80
21,000	Quanta Computer, Inc.	79
300	Kweichow Moutai Co. Ltd. 'A'	75
2,151	Kolon Industries, Inc.	70

Sales		
Quantity	Investments	Proceeds USD'000
1,697,700	US Treasury Bill, 0.00%, 25/01/2024	1,648
1,650,000	US Treasury Bill, 0.00%, 01/08/2023	1,642
1,669,400	US Treasury Bill, 0.00%, 09/11/2023	1,637
1,650,000	US Treasury Bill, 0.00%, 07/09/2023	1,633
1,650,000	US Treasury Bill, 0.00%, 12/10/2023	1,625
1,600,000	US Treasury Bill, 0.00%, 07/12/2023	1,563
1,521,700	US Treasury Bill, 0.00%, 05/07/2023	1,520
46,000	Taiwan Semiconductor Manufacturing Co. Ltd.	843
13,900	Tencent Holdings Ltd.	595
8,551	Samsung Electronics Co. Ltd.	465
19,074	JD.com, Inc. 'A'	416
36,740	Alibaba Group Holding Ltd.	395
263,000	China Construction Bank Corp. 'H'	171
459,100	Bank Rakyat Indonesia Persero Tbk. PT	162
24,000	Ping An Insurance Group Co. of China Ltd. 'H'	161
8,495	NetEase, Inc.	152
248,300	Bank Central Asia Tbk. PT	152
1,459	Dino Polska SA	150
6,000	MediaTek, Inc.	150
501	POSCO Holdings, Inc.	149

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FR MULTI-ASSET FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		Cost
Quantity	Investments	EUR'000
65,607	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	7,350
50,587	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	4,830
347,512	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	3,440
460,193	iShares MSCI World ESG Enhanced UCITS ETF - A	2,985
425,931	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	2,972
580,064	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	2,503
302,028	iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class	1,305
8,423	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	1,294
339,811	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class	1,210
294,164	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	1,203
65,312	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	900
165,374	iShares MSCI USA Value Factor ESG UCITS ETF - USD (Acc) Share Class	712
6,835	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	709
93,882	iShares MSCI Europe ESG Enhanced UCITS ETF - A	604
5,266	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	601
5,782	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	600
107,604	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	595
4,046	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	594
3,324	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	465
Sales		Proceeds
Quantity	Investments	EUR'000
50,485	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	5,759
774,553	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	5,516
30,242	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	4,662
30,368	BlackRock Strategic Funds - BlackRock Global Event Driven Fund - Class X2 USD	4,348
735,845	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	3,162
28,828	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	2,950
18,346	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	2,659
22,447	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	2,430
19,184	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	2,000
124,482	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	1,800
434,963	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	1,793
384,385	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class	1,401
285,944	iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class	1,240
212,110	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	1,195
8,299	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	1,170
177,067	iShares MSCI USA Value Factor ESG UCITS ETF - USD (Acc) Share Class	800
98,401	Blackrock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 Hedged EUR	800
80,890	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	800
3,207	BlackRock Global Funds - European Fund - Class X2 EUR	700
6,811	Blackrock Funds I ICAV - BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	654
130,463	iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class	602
5,323	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	600
3,386	iShares € Govt Bond 15-30yr UCITS ETF - EUR (Dist) Share Class	600
113,928	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	599
62,154	BlackRock Global Funds - Sustainable Emerging Markets Local Currency Bond Fund - Class X2 USD	599

FR MULTI-ASSET FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES (continued)

For the financial period ended 30 September 2023

Sales (continued)		(continued)
Quantity	Investments	Proceeds EUR'000
91,855	iShares MSCI Europe ESG Enhanced UCITS ETF - A	599

The CBI requires a schedule of material changes in the composition of the portfolio during the financial period. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the financial period and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the financial period is available, upon request, at no cost from the Administrator.

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2023

Purchases		Cost
Quantity	Investments	EUR'000
42,840,000	European Union Bill, 0.00%, 04/08/2023	42,659
42,490,000	German Treasury Bill, 0.00%, 19/07/2023	42,377
42,040,000	France Treasury Bill BTF, 0.00%, 19/07/2023	41,923
34,490,000	Belgium Treasury Bill, 0.00%, 13/07/2023	34,398
322,101	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	32,154
31,040,000	Netherland Treasury Bill, 0.00%, 28/07/2023	30,972
22,400,000	European Stability Mechanism Treasury Bill, 0.00%, 03/08/2023	22,282
7,000,000	RWE AG, 2.13%, 24/05/2026	6,625
7,400,000	Enel Finance International NV, 0.00%, 28/05/2026	6,604
7,200,000	Credit Suisse AG, 1.50%, 10/04/2026	6,603
7,000,000	British Telecommunications plc, 1.75%, 10/03/2026	6,600
6,700,000	BPCE SA, 3.63%, 17/04/2026	6,592
7,400,000	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	6,576
7,000,000	Wells Fargo & Co., 2.00%, 27/04/2026	6,562
6,800,000	Banco Santander SA, 3.25%, 04/04/2026	6,557
6,850,000	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	6,533
7,000,000	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	6,515
6,500,000	Westpac Banking Corp., 3.70%, 16/01/2026	6,415
7,000,000	NatWest Markets plc, 0.13%, 18/06/2026	6,182
5,800,000	A2A SpA, 2.50%, 15/06/2026	5,534
5,800,000	Citigroup, Inc., 2.13%, 10/09/2026	5,462
5,500,000	ABN AMRO Bank NV, 3.63%, 10/01/2026	5,433
5,800,000	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	5,409
5,700,000	National Grid North America, Inc., 0.41%, 20/01/2026	5,189
5,200,000	Sika Capital BV, 3.75%, 03/11/2026	5,158
5,000,000	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	4,971
5,300,000	Autostrade per l'Italia SpA, 1.75%, 26/06/2026	4,951
5,500,000	ASTM SpA, 1.00%, 25/11/2026	4,898
Sales		Proceeds
Quantity	Investments	EUR'000
42,840,000	European Union Bill, 0.00%, 04/08/2023	42,750
42,490,000	German Treasury Bill, 0.00%, 19/07/2023	42,464
42,040,000	France Treasury Bill BTF, 0.00%, 19/07/2023	42,014
316,507	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	31,619
31,040,000	Netherland Treasury Bill, 0.00%, 28/07/2023	30,997
22,400,000	European Stability Mechanism Treasury Bill, 0.00%, 03/08/2023	22,356
300,000	National Grid plc, 2.18%, 30/06/2026	287

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BLACKROCK UCITS FUNDS

INFORMATION FOR INVESTORS IN SWITZERLAND

The following table summarises the performance on a calendar year basis for the Fund registered for distribution in Switzerland.

Further information on these performance measures and calculation methodologies used is detailed in the Performance summary section within the Investment Manager's Report. The currency of each class is list in the Net asset value attributable to redeemable unitholders note to the financial statements.

Fund name	Launch date	2022		2021		2020	
		Fund return %	Benchmark return %	Fund return %	Benchmark return %	Fund return %	Benchmark return %
BlackRock Defensive Yield ESG Screened Fund - Class D Accumulating	25 May 2017	(6.60)	(0.32)	0.57	(0.55)	0.55	(0.39)

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of units. Levels and bases of taxation may change from time to time.

BLACKROCK UCITS FUNDS

INFORMATION FOR INVESTORS IN SWITZERLAND (continued)

The TER for each unit class is disclosed in the following table for the twelve-month period ended 30 September 2023:

Fund name	Class of the Fund	TER (%)
BlackRock Defensive Yield ESG Screened Fund	Class D Accumulating	0.24
	Class D CHF Hedged Accumulating	0.24
	Class D Distributing	0.24
	Class Z Accumulating	0.19
	Class Z CHF Hedged Accumulating	0.19
	Flexible Accumulating Unit Class	0.03

TRANSACTIONS WITH CONNECTED PERSONS

In accordance with the requirements of the CBI, the Manager shall ensure that any transactions carried out between each Fund and the Manager or Trustee to a Fund, the delegates or sub-delegates of the Manager or Trustee (excluding any non-group company sub-custodians appointed by a Trustee) and any associated or group company of the Manager, Trustee, delegate or sub-delegate ("Connected Persons") must be conducted at arm's length and in the best interests of the unitholders.

The Directors are satisfied that there are arrangements in place, as evidenced by written procedures, to ensure that the obligations set out above are applied to all transactions with Connected Persons and that transactions with Connected Persons entered into during the financial period complied with this obligation.

SOFT COMMISSIONS

There were no soft commission arrangements entered into by the Investment Manager on behalf of each Fund during the financial period ended 30 September 2023.

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS

Efficient portfolio management techniques

The Directors may, on behalf of each Fund and subject to the conditions and within the limits laid down by the CBI and the prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC FDIs provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The underlying exposure obtained through FDI and the identity of the counterparties to these FDIs at the financial period end are disclosed on the relevant Fund's schedule of investments.

Securities lending

All securities lending transactions entered into by each Fund are subject to a written legal agreement between each Fund and the securities lending agent, BlackRock Advisors (UK) Limited, a related party to the Entity, and separately between the securities lending agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement. Collateral received is delivered to and held in an account in the name of the Trustee on behalf of each Fund. Collateral received is segregated from the assets belonging to each Fund's Trustee or the securities lending agent.

The following table details the value of securities on loan as a proportion of each Fund's total lendable assets and as a proportion of the Fund's NAV, as at 30 September 2023. Total lendable assets represent the aggregate value of assets forming part of a Fund's securities lending programme. This excludes any assets held by the Fund that are not considered lendable due to any market, regulatory, investment or other restriction.

		% of lendable assets	% of NAV
BlackRock UK Credit Screened Fund	GBP	10.31	10.09
BlackRock Defensive Yield ESG Screened Fund	EUR	16.56	16.32
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR	10.52	8.67
BlackRock Emerging Markets Alpha Tilts Fund	USD	4.53	2.11
BlackRock Global Equity Selection Fund	EUR	0.80	0.26
BlackRock Multi Asset Balanced Selection Fund	EUR	5.48	1.81
BlackRock Multi Asset Conservative Selection Fund	EUR	2.79	1.20
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR	2.56	1.95

Income earned during the period by the Funds from securities lending transactions is disclosed in the Fund's notes to the financial statements.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. Each Fund receives at least 62.5% while securities lending agent receives up to 37.5% of such income with all operational costs borne out of the securities lending agent's share.

The following table details the value of securities on loan (individually identified in the relevant Fund's schedule of investments), analysed by counterparty as at 30 September 2023.

Counterparty	Counterparty's country of establishment	Value of securities on loan	Value of collateral received
BlackRock UK Credit Screened Fund		GBP '000	GBP '000
Morgan Stanley & Co. International	United Kingdom	4,283	4,525
Barclays Bank plc	United Kingdom	1,937	2,032
J.P. Morgan Securities plc	United Kingdom	1,498	1,865
Deutsche Bank AG	Germany	738	795
Goldman Sachs International	United Kingdom	731	769
RBC Europe Ltd.	United Kingdom	548	569
BNP Paribas	France	260	278
UBS AG	Switzerland	80	85
Total		10,075	10,918
BlackRock Defensive Yield ESG Screened Fund		EUR '000	EUR '000
Goldman Sachs International	United Kingdom	5,560	5,829
Barclays Bank plc	United Kingdom	1,964	2,060
J.P. Morgan Securities plc	United Kingdom	1,810	2,219
Deutsche Bank AG	Germany	1,256	1,348
Merrill Lynch International	United Kingdom	550	604
UBS AG	Switzerland	550	581
BNP Paribas	France	379	406
Citigroup Global Markets Ltd.	United Kingdom	180	202

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Securities lending (continued)

Counterparty	Counterparty's country of establishment	Value of securities on loan	Value of collateral received
BlackRock Defensive Yield ESG Screened Fund (continued)		EUR '000	EUR '000
Morgan Stanley & Co. International	United Kingdom	65	68
Total		12,314	13,317
BlackRock Developed Markets Sovereign Screened Bond Fund		EUR '000	EUR '000
J.P. Morgan Securities plc	United Kingdom	2,673	3,306
Societe Generale	France	2,337	2,407
BNP Paribas	France	1,311	1,362
Citigroup Global Markets Ltd.	United Kingdom	1,009	1,085
The Bank of Nova Scotia	Canada	561	618
Morgan Stanley & Co. International	United Kingdom	257	264
Total		8,148	9,042
BlackRock Emerging Markets Alpha Tilts Fund		USD '000	USD '000
UBS AG	Switzerland	1,953	2,094
Goldman Sachs International	United Kingdom	1,406	1,709
J.P. Morgan Securities plc	United Kingdom	1,386	1,871
Societe Generale	France	161	172
Total		4,906	5,846
BlackRock Global Equity Selection Fund		EUR '000	EUR '000
Morgan Stanley & Co. International	United Kingdom	72	77
Total		72	77
BlackRock Multi Asset Balanced Selection Fund		EUR '000	EUR '000
Goldman Sachs International	United Kingdom	589	712
Total		589	712
BlackRock Multi Asset Conservative Selection Fund		EUR '000	EUR '000
Goldman Sachs International	United Kingdom	1,052	1,266
Total		1,052	1,266
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026		EUR '000	EUR '000
BNP Paribas	France	4,358	4,645
Total		4,358	4,645

All securities on loan have an open maturity tenor as they are callable or terminable daily.

Total Return Swaps (including CFDs)

All Total Return Swaps (including CFDs) are entered into by each Fund under an ISDA Master Agreement or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs OTC FDIs (including total return swaps and CFDs) entered into by the parties. The parties' exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by a Fund under the ISDA Master Agreement, not just total return swaps and CFDs.

All collateral received/posted by each Fund under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of total return swaps (including CFDs) as a proportion of the Fund's NAV, as at 30 September 2023 and the income/returns earned for the period ended 30 September 2023. The value of total return swaps (including CFDs) is based on the underlying exposure value on a gross absolute basis.

		% of NAV	Total returns earned '000
BlackRock Emerging Markets Alpha Tilts Fund	USD	5.93	124
BlackRock Systematic ESG Emerging Markets Equity Fund	USD	—	59

The total returns earned from total return swaps (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from total return swaps (including CFDs) will accrue to each Fund's and are not subject to any returns or costs sharing arrangements with the Fund's Manager or any other third parties.

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Total Return Swaps (including CFDs) (continued)

The following table details the underlying exposure value for total return swaps (including CFDs), analysed by counterparty as at 30 September 2023.

Counterparty	Counterparty's country of establishment	Underlying exposure USD '000
BlackRock Emerging Markets Alpha Tilts Fund		
Merrill Lynch International	United Kingdom	6,415
HSBC Bank plc	United Kingdom	6,214
Goldman Sachs International	United Kingdom	1,170

The following table provides an analysis of the maturity tenor of total return swaps (including CFDs) as at 30 September 2023.

Fund	Currency	Maturity Tenor	
		Open '000	Total '000
BlackRock Emerging Markets Alpha Tilts Fund	USD	13,799	13,799

All CFDs held have an open maturity tenor as they are callable or terminable daily.

Analysis of collateral currency

The following table provides an analysis by currency of the cash and underlying non-cash collateral received by each Fund by way of title transfer collateral arrangement, in respect of securities lending transactions and OTC FDIs (including CFDs) as at 30 September 2023.

Currency	Cash collateral received GBP '000	Cash collateral posted GBP '000	Non-cash collateral received GBP '000
BlackRock UK Credit Screened Fund			
Securities lending transactions			
CAD	–	–	4
DKK	–	–	7
EUR	–	–	7,386
GBP	–	–	1,323
NOK	–	–	7
USD	–	–	2,191
Total	–	–	10,918
BlackRock Defensive Yield ESG Screened Fund			
Securities lending transactions			
CAD	–	–	8
DKK	–	–	45
EUR	–	–	8,370
GBP	–	–	1,528
NOK	–	–	4
SEK	–	–	1
USD	–	–	3,361
Total	–	–	13,317
BlackRock Developed Markets Sovereign Screened Bond Fund			
Securities lending transactions			
DKK	–	–	103
EUR	–	–	5,174
GBP	–	–	311
NOK	–	–	10
SEK	–	–	7
USD	–	–	3,437
Total	–	–	9,042
BlackRock Emerging Markets Alpha Tilts Fund			
Securities lending transactions			
CAD	–	–	388
EUR	–	–	519
GBP	–	–	368
JPY	–	–	5
USD	–	–	4,566
OTC FDIs			
USD	–	381	–
Total	–	381	5,846

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Analysis of collateral currency (continued)

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received
	EUR '000	EUR '000	EUR '000
BlackRock Global Equity Selection Fund			
Securities lending transactions			
EUR	–	–	42
GBP	–	–	14
USD	–	–	21
Total	–	–	77
BlackRock Multi Asset Balanced Selection Fund			
Securities lending transactions			
EUR	–	–	128
GBP	–	–	12
JPY	–	–	2
USD	–	–	570
Total	–	–	712
BlackRock Multi Asset Conservative Selection Fund			
Securities lending transactions			
EUR	–	–	229
GBP	–	–	21
JPY	–	–	3
USD	–	–	1,013
Total	–	–	1,266
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026			
Securities lending transactions			
DKK	–	–	119
EUR	–	–	3,429
GBP	–	–	908
NOK	–	–	44
USD	–	–	145
Total	–	–	4,645

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Analysis of collateral type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received by each Fund by way of title transfer collateral arrangement in respect of securities lending transactions as at 30 September 2023.

Collateral type and quality	Maturity Tenor						Open	Total
	1 day	2 - 7 days	8 - 30 days	31 - 90 days	91 - 365 days	More than 365 days		
BlackRock UK Credit Screened Fund	GBP '000	GBP '000	GBP '000	GBP '000	GBP '000	GBP '000	GBP '000	GBP '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	22	13	4	1,146	9,494	–	10,679
Equities								
Recognised equity index	–	–	–	–	–	–	237	237
ETFs								
UCITS	–	–	–	–	–	–	2	2
Total	–	22	13	4	1,146	9,494	239	10,918
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	165	13	6	706	11,776	–	12,666
Equities								
Recognised equity index	–	–	–	–	–	–	637	637
ETFs								
UCITS	–	–	–	–	–	–	14	14
Total	–	165	13	6	706	11,776	651	13,317
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	–	21	575	1,141	5,095	–	6,832
Equities								
Recognised equity index	–	–	–	–	–	–	2,210	2,210
Total	–	–	21	575	1,141	5,095	2,210	9,042
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000	USD '000	USD '000	USD '000	USD '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	–	45	96	462	1,394	–	1,997
Equities								
Recognised equity index	–	–	–	–	–	–	3,475	3,475
ETFs								
UCITS	–	–	–	–	–	–	34	34
Non-UCITS	–	–	–	–	–	–	340	340
Total	–	–	45	96	462	1,394	3,849	5,846
BlackRock Global Equity Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Analysis of collateral type, quality and maturity tenor (continued)

Collateral type and quality	Maturity Tenor						Open	Total
	1 day	2 - 7 days	8 - 30 days	31 - 90 days	91 - 365 days	More than 365 days		
BlackRock Global Equity Selection Fund (continued)	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Fixed Income								
Investment grade	–	–	–	–	14	55	–	69
Equities								
Recognised equity index	–	–	–	–	–	–	7	7
ETFs								
Non-UCITS	–	–	–	–	–	–	1	1
Total	–	–	–	–	14	55	8	77
BlackRock Multi Asset Balanced Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	–	–	–	1	216	–	217
Equities								
Recognised equity index	–	–	–	–	–	–	339	339
ETFs								
UCITS	–	–	–	–	–	–	14	14
Non-UCITS	–	–	–	–	–	–	142	142
Total	–	–	–	–	1	216	495	712
BlackRock Multi Asset Conservative Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	–	–	–	2	385	–	387
Equities								
Recognised equity index	–	–	–	–	–	–	602	602
ETFs								
UCITS	–	–	–	–	–	–	25	25
Non-UCITS	–	–	–	–	–	–	252	252
Total	–	–	–	–	2	385	879	1,266
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000
Collateral received - Securities lending								
Fixed Income								
Investment grade	–	–	–	–	3	4,642	–	4,645
Total	–	–	–	–	3	4,642	–	4,645

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Analysis of collateral type, quality and maturity tenor (continued)

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Reuse of collateral received

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending and OTC FDIs, cannot be sold, re-invested or pledged.

Safekeeping of collateral received

The following table provides an analysis of the amounts of non-cash collateral received by each Fund in respect of securities lending transactions and held by the Fund's Trustee (or through its delegates) or through a securities settlement system, as at 30 September 2023.

Custodian	Non-cash collateral received Securities lending
BlackRock UK Credit Screened Fund	GBP '000
Euroclear	5,387
J.P. Morgan SE - Dublin Branch	5,531
Total	10,918
BlackRock Defensive Yield ESG Screened Fund	EUR '000
Euroclear	6,783
J.P. Morgan SE - Dublin Branch	6,534
Total	13,317
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR '000
Euroclear	6,564
J.P. Morgan SE - Dublin Branch	2,478
Total	9,042
BlackRock Emerging Markets Alpha Tilts Fund	USD '000
J.P. Morgan SE - Dublin Branch	5,846
Total	5,846
BlackRock Global Equity Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	77
Total	77
BlackRock Multi Asset Balanced Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	712
Total	712
BlackRock Multi Asset Conservative Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	1,266
Total	1,266
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000
Euroclear	4,645
Total	4,645

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by each Fund by way of title transfer collateral arrangement across securities lending transactions as at 30 September 2023.

Issuer	Value
BlackRock UK Credit Screened Fund	GBP '000
France Government	3,960
US Treasury	1,840
Bundesrepublik Deutschland Bundesanleihe	1,290
UK Treasury	1,278
Republic of Austria	829
Netherlands Government	710
Kingdom Of Belgium Government	191
Kreditanstalt fuer Wiederaufbau	177
Bundesobligation	131
Finland Government	122
Other issuers	390
Total	10,918
BlackRock Defensive Yield ESG Screened Fund	EUR '000
France Government	4,457
US Treasury	2,172
UK Treasury	1,523

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Concentration of collateral received (continued)

Issuer	Value
BlackRock Defensive Yield ESG Screened Fund (continued)	EUR '000
Bundesrepublik Deutschland Bundesanleihe	1,425
Netherlands Government	1,197
Kingdom Of Belgium Government	427
Asian Development Bank	347
Kreditanstalt fuer Wiederaufbau	302
Finland Government	246
Bundesobligation	233
Other issuers	988
Total	13,317
BlackRock Developed Markets Sovereign Screened Bond Fund	EUR '000
France Government	1,983
US Treasury	1,221
Kingdom Of Belgium Government	1,014
German Treasury	381
UK Treasury	309
Bundesobligation	302
Finland Government	291
Netherlands Government	273
Kreditanstalt fuer Wiederaufbau	259
Bundesrepublik Deutschland Bundesanleihe	219
Other issuers	2,790
Total	9,042
BlackRock Emerging Markets Alpha Tilts Fund	USD '000
US Treasury	750
France Government	418
Canada Government	388
UK Treasury	340
Microsoft Corp	232
United Rentals Inc	160
Old Dominion Freight Line Inc	158
TAL Education Group	157
Banco Bradesco SA	157
Adyen NV	155
Other issuers	2,931
Total	5,846
BlackRock Global Equity Selection Fund	EUR '000
France Government	15
UK Treasury	14
German Treasury	14
Netherlands Government	14
US Treasury	14
Chesapeake Energy Corp	4
Flutter Entertainment PLC	2
Total	77
BlackRock Multi Asset Balanced Selection Fund	EUR '000
France Government	125
US Treasury	89
TAL Education Group	65
Banco Bradesco SA	65
iShares MSCI ACWI ex US ETF	60
iShares S&P 500 Value ETF	37
Nitto Denko Corp	31
JOYY Inc	30
Vista Energy SAB de CV	29
Gerdau SA	24
Other issuers	157
Total	712
BlackRock Multi Asset Conservative Selection Fund	EUR '000
France Government	221
US Treasury	158
TAL Education Group	116
Banco Bradesco SA	116
iShares MSCI ACWI ex US ETF	107
iShares S&P 500 Value ETF	65
Nitto Denko Corp	56
JOYY Inc	53

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Concentration of collateral received (continued)

Issuer	Value
BlackRock Multi Asset Conservative Selection Fund (continued)	EUR '000
Vista Energy SAB de CV	52
Gerdau SA	43
Other issuers	279
Total	1,266
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000
France Government	906
Bundesrepublik Deutschland Bundesanleihe	883
Netherlands Government	882
UK Treasury	882
Kreditanstalt fuer Wiederaufbau	882
Denmark Government	119
US Treasury	47
Norway Government	44
Total	4,645

BLACKROCK UCITS FUNDS

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