

BlackRock[®]

Interim report and unaudited financial statements

BlackRock UCITS Funds

For the financial period ended 30 September 2024

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

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BLACKROCK UCITS FUNDS

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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 Information Documents (“KID”), 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 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 value (“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 9 Funds in operation as at 30 September 2024.

The following Funds terminated operations in prior years and are pending revocation by the CBI. Financial statements continue to be prepared for the BlackRock Systematic ESG Emerging Markets Equity Fund as the Fund still holds financial assets at the balance sheet date. No financial statements have been prepared for the other terminated Funds as no residual balances are held by such Funds and final termination audited financial statements have been prepared in prior years.

- BlackRock Developed Markets Sovereign Screened Bond Fund
- BlackRock Diversified Strategies Selection Fund
- BlackRock Euro Cash Fund
- BlackRock Euro Sovereign Bond Index Fund 1
- BlackRock Fixed Income Selection Fund
- BlackRock Multi Style Strategy Fund
- BlackRock Systematic ESG Emerging Markets Equity Fund
- BlackRock Tactical Opportunities Fund and
- BlackRock UK Credit Screened Fund

Changes to the Entity during the financial period

On 19 April 2024, a renewed credit facility was issued by JPMorgan Chase Bank, N.A. (“JPMorgan”) and other syndicated lenders.

On 20 May 2024, an updated prospectus was issued for the Entity to facilitate the following changes:

- Updates to Director information.
- Updates to risk management benchmark and measures for the BlackRock Global Equity Selection Fund and the BlackRock Multi Asset Balanced Selection Fund.
- Exclusion of the BlackRock Emerging Markets Sovereign Screened Bond Fund and the BlackRock UK Equity Income Fund.

On 17 July 2024, the BlackRock Diversifying Fixed Income Fund was fully redeemed.

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 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 Diversifying Fixed Income Fund

The investment objective of the Fund was 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 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 environmental, social and governance ("ESG") focused investing.

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.

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).

Investment management approach

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

Fund name	Benchmark Index/Performance measure	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 Defensive Yield ESG Screened Fund ¹	3 Month EURIBOR Index	Active
BlackRock Diversifying Fixed Income Fund ^{1/2}	3 Month EURIBOR Index	Active
BlackRock Emerging Markets Alpha Tilts Fund ¹	MSCI Emerging Markets Index (Net)	Active
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 ³	N/A	Active
BlackRock Global Equity Selection Fund ¹	MSCI All Country World Index	Active
BlackRock Multi Asset Balanced Selection Fund ³	N/A	Active
BlackRock Multi Asset Conservative Selection Fund ³	N/A	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

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

²The Fund terminated on 17 July 2024.

³No performance measure is calculated for this Fund.

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 during the financial period ended 30 September 2024. 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 Funds as at 30 September 2024.

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 and expenses charged directly within the relevant unit class, 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. The return of the primary unit class disclosed may differ to the aggregate Fund performance for all unit classes as reported in the financial statements primarily due to the impact of foreign currency translation and unit class specific expenses. 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 2024.
- 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.

Index tracking funds

Fund name	Fund return %	Benchmark index %	TER %	Anticipated tracking error %	Realised tracking error %
BlackRock Cangrande Global Index Equity Fund - Institutional Distributing Unit Class	6.26	6.13	0.21	Up to 0.60	1.44
BlackRock Customised Euro Corporate Bond Index Fund 1 - EUR - Institutional Accumulating Unit Class	3.34	3.35	0.05	Up to 0.30	0.06

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Performance summary, tracking difference and tracking error (continued)

Active funds

Fund name	Fund return %	Performance measure %
BlackRock Defensive Yield ESG Screened Fund - Class D Accumulating	3.38	2.03
BlackRock Diversifying Fixed Income Fund ¹ - Institutional 1 Distributing Unit Class	1.46	1.19
BlackRock Emerging Markets Alpha Tilts Fund - Institutional Accumulating Unit Class	11.74	14.16
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 - Class D EUR Accumulating	2.78	n/a
BlackRock Global Equity Selection Fund - Class D Accumulating	4.15	6.98
BlackRock Multi Asset Balanced Selection Fund - Class D Accumulating	4.04	n/a
BlackRock Multi Asset Conservative Selection Fund - Class D Accumulating	3.72	n/a
FR Multi-Asset Fund - Institutional EUR Accumulating	5.28	8.71

¹ The Fund ceased trading during the financial period. Returns are shown from the start of the financial period to the termination date.

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 the Distributor.

Global economic overview

Global equities, as represented by the MSCI All Country World Index, returned 9.67% (in USD terms) during the six months ended 30 September 2024. Equities gained amid milder inflation (the rate of increase in the prices of goods and services) and a shift in monetary policy from the world's largest central banks. However, heightened geopolitical tensions during the six-month period, including the war in the Middle East and attacks on Red Sea shipping lanes, raised the prospect of disruption to the global economy.

Having slowed somewhat at the start of 2024, economic growth in the US outperformed analysts' expectations in the second quarter. Demand from companies for workers remained high for most of the six-month period, but there were signs of weakness in the US jobs market in August 2024. In Japan, gross domestic product ("GDP") recovered strongly in the second quarter due to rising private consumption. The UK economy rebounded from a mild recession with positive growth in the first and second quarters as services and production output accelerated. The Eurozone also returned to growth, helped by the strong performance of several of the bloc's smaller nations, including Ireland, Spain and Portugal. Eurozone inflation remained moderate, as consumer spending was tepid and consumer confidence remained below pre-pandemic levels.

Most emerging markets continued to expand, although geopolitical conflict and high interest rates presented significant economic challenges. Chinese GDP grew more slowly than expected, amid concerns about the country's real estate sector and weak retail sales. However, the announcement of a new round of stimulus measures in late September 2024 was received very positively by investors. India's economy continued to post strong growth, and industrial production grew on an annual basis throughout the period.

Central banks in the west started to loosen monetary policy. The US Federal Reserve ("the Fed") reduced interest rates by 0.5% in September 2024, while continuing to reduce some of the accumulated bond holdings on its balance sheet. By this point, both the Bank of England ("BoE") and the European Central Bank ("ECB") had already cut interest rates. Furthermore, the ECB continued to reduce the size of its balance sheet by allowing some of its outstanding bonds to mature without reinvestment. Having raised interest rates in March 2024, the Bank of Japan ("BoJ") did so again in July. These were the first increases in borrowing costs in Japan since 2007.

Global equity performance was strong overall: declining inflation made it increasingly likely that monetary policy would continue to loosen, although signs of slowing economic growth caused concern among investors in August. US stocks posted robust gains as the US economy performed better than most developed countries, with major technology stocks advancing on hopes that developments in artificial intelligence would drive growth. European stocks rose as declining inflation boosted hopes of further interest-rate cuts. Stocks in Asia also gained, with particularly sharp rises at the end of the six-month period following the announcement of a new stimulus package in China. Emerging markets stocks posted solid returns, helped by the prospect of monetary policy loosening in developed economies. Globally, bonds and equities that factor companies' environmental, social and governance ("ESG") characteristics faced regulatory concerns and shifting investor sentiment. ESG funds experienced positive inflows overall. Although European investment held up, there were outflows in the US following politicians' attempts to impose restrictions on investing in ESG-focused funds.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Global economic overview (continued)

Global government bond yields (which move inversely to prices) rose early in the six-month period as inflation remained stubbornly above central bank targets. However, US Treasury yields fell sharply in August and September 2024 on rising expectations of a large interest-rate cut by the Fed. Yields on UK gilts and European government bonds followed a similar trajectory, although yields on French government bonds rose particularly sharply after the surprise announcement of national elections in June 2024. Japanese government bond yields rose following changes to the BoJ's yield curve control policy and increases in interest rates but fell back late in the six-month period due to the strengthening yen. Global corporate bond performance was broadly positive; increasing bond yields attracted investors, and continued resilience in the global economy alleviated credit concerns, particularly for high-yield bonds.

In commodities markets, Brent crude oil prices rose in April as continued instability in the Middle East perturbed investors but fell back following global production increases and concerns about global growth. Gold prices increased significantly amid rising geopolitical tensions, the possibility of Fed interest rate reductions and rising demand from investors in Asia. Copper prices also rose due to supply constraints and demand from decarbonisation and electrification efforts.

In the foreign exchange markets, the US dollar was down relative to other major global currencies. The US dollar fell against sterling, the euro, the Japanese yen and the Chinese yuan.

Fund performance review and activity

BlackRock Defensive Yield ESG Screened Fund

Over the six-month period to 30 September 2024, the Fund's return was 3.38%, outperforming its performance measure, which returned 2.03%.

In March, fixed income asset classes experienced positive performance, with spreads tightening modestly and yields marginally declining. April saw a shift in global bond market sentiment to negative, as investors reassessed interest rate trajectories following stronger-than-expected March inflation data in the US and other regions. Conversely, May's sentiment improved due to weaker-than-expected US inflation figures. June's sentiment softened, influenced by primary supply concerns and French political instability. July and August saw positive sentiment driven by weak economic data and growing anticipation of the Fed's rate cuts, with discussions shifting from whether the Fed would cut rates in September to the magnitude of the cuts, either 25 basis points ("bps") or 50 bps. Global bond market sentiment was positive throughout September, driven by key central bank actions and economic data releases. In the US, the Fed announced a 50 bps rate cut to 4.75%-5%, recalibrating its monetary policy in a move which marked its first-rate reduction since March 2020. In Europe, the ECB cut its key interest rates by 0.25%, bringing the deposit facility rate down to 3.5%. Meanwhile, the Bank of England voted 8-1 to keep its interest rates unchanged at 5.00%, while the Bank of Japan maintained its policy rate at 0.25%, as expected.

The Fund remained defensively positioned and decreased its allocation to high yield credit over the review period. As of 30 September 2024, the Fund holds 72.3% of the overall portfolio market value in investment grade credit, compared to 71.3% in the beginning of the review period, and 28.2% is allocated to high yield, compared to 28.5% 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 #	0.93%		
Consumer non-cyclical #	0.41%		
Consumer cyclical #	0.32%		
Capital goods #	0.31%		
Communications #	0.29%		

Overweight position - held more exposure than the performance measure.

Credit security selection added value over the review period.

Across industrials, overweighting selected pharmaceutical names within consumer non-cyclicals as well as selected automotive issuers within consumer cyclicals generated alpha. Overweights to selected technology names as well as to selected wirelines communication issuers also generated excess returns. Within financial institutions, overweight allocations to selected banking names as well as to selected property related financial issuers outperformed. Across utilities, overweights to selected electricity providers positively contributed to performance.

The following table details the significant portfolio weightings at 30 September 2024 and 31 March 2024:

30 September 2024		31 March 2024	
Sector	Gross exposure	Sector	Gross exposure
Banking	26.14%	Banking	26.93%
Consumer non-cyclical	12.83%	Consumer non-cyclical	12.85%
Consumer cyclical	10.03%	Consumer cyclical	11.68%
Capital goods	9.13%	Capital goods	9.22%
Communications	8.09%	Communications	7.64%

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Diversifying Fixed Income Fund

Over the financial period to 17 July 2024, the Fund's return was 1.46%.

On 23 January 2024, the Directors made the decision to close the BlackRock Diversifying Fixed Income Fund with effect from 17 July 2024. Subsequently, performance commentary and final positioning is being reported for the financial period ended 17 July 2024.

As at the period end, the global economy remains healthy. However, geopolitical tensions and domestic political issues in various countries pose risks that could hinder growth. These concerns are primarily due to the ongoing war between Ukraine and Russia, the conflict between Gaza and Israel, and rising tensions in Taiwan involving China. This backdrop coincides with upcoming elections in major global economies.

The ECB have initiated gradual interest rate cuts, aligning with market expectations while still targeting an inflation rate of 2%, in a context of rates higher than pre-corona virus levels.

Meanwhile, the underlying situation in emerging markets continues to be supportive, and if anything, increasingly positive. Emerging market growth shows resilience, with favourable inflation surprises occurring there, even if not in developed markets. The easing cycle in these markets is accelerating, and while the Fed has delayed early easing, it has not ruled it out entirely. Global manufacturing appears to be stabilising, Europe seems to have reached a low point, and the likelihood of stimulus measures from China has increased. Based on favourable growth, inflation stabilisation, and tightening spreads, the Fund's performance has been positive.

These circumstances have led to the Fund achieving a return of 1.46% over the period, with notable contributions from its top-performing positions, primarily high yield bonds, and no discernible losses within the portfolio.

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

Largest contributors		Largest detractors	
Positions	Effect on Fund return	Positions	Effect on Fund return
BlackRock Global High Yield Sustainable Credit Screened Fund EUR Hedge	0.51%		
iShares € High Yield Corp Bond UCITS ETF	0.24%		
iShares J.P. Morgan \$ EM Bond EUR Hedged UCITS ETF (Dist)	0.24%		
iShares ESG Screened Global Corporate Bond Index Fund (IE)	0.17%		
iShares ESG Screened Euro Corporate Bond Index Fund (IE)	0.14%		

We have observed a stock market rally that has driven the asset class to its highest valuations ever, supported by broad revenue growth, resilient margins, and prudent debt management. This has led to positive outcomes for corporate bonds, high yield bonds, and emerging market bonds. Certain sectors, particularly technology and artificial intelligence (AI), have injected significant capital into the market, contributing to the current valuations. The US market has been the primary driver of this growth, while the European market, trading at lower multiples, has seen more moderate growth. Central banks in both Europe and the US have begun cutting interest rates following the first signs of inflation decline and stabilisation.

BlackRock Emerging Markets Alpha Tilts Fund

Over the six-month period to 30 September 2024, the Fund's performance return was 11.74% and the active return was (2.42%), regrettably underperforming its benchmark index which returned 14.16% (active return is the difference between the Fund's return and the benchmark index).

Emerging markets saw a volatile six months, driven by multiple elections, market rallies and reversals, the Fed rate cuts and large-scale stimulus announcements in China. Macro-based insights capturing wider policy, country and industry trends struggled to navigate the various policy shifts over the period. Insights measuring both traditional valuation metrics along with quality-focused dimensions of companies were also detractive. However, sentiment-based insights saw mixed results, with those monitoring investor behaviour using Natural Language Processing techniques to read broker reports and conference call transcripts offsetting some of the losses.

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
China ^o	0.47%	India ^o	(0.98%)
Saudi Arabia ^o	0.24%	Korea ^o	(0.56%)
Mexico ^o	0.10%	Brazil [#]	(0.53%)
Malaysia [#]	0.10%	Indonesia ^o	(0.42%)
Kuwait ^o	0.09%	Taiwan [#]	(0.11%)

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

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

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Emerging Markets Alpha Tilts Fund (continued)

Over the period, underweights in China and Saudi Arabia kept us well positioned, particularly in China, which saw numerous periods of market volatility. Meanwhile, an overweight in Taiwan was the most notable detractor, driven by a reversal of the technology outperformance observed over the majority of the year.

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 2024 and 31 March 2024:

Largest overweight positions			
30 September 2024		31 March 2024	
Country	Weighting	Country	Weighting
Brazil	1.86%	Taiwan	2.32%
Taiwan	1.43%	Brazil	2.30%
Malaysia	1.34%	China	1.29%

Largest underweight positions			
30 September 2024		31 March 2024	
Country	Weighting	Country	Weighting
India	(1.96%)	Mexico	(1.85%)
South Africa	(1.43%)	Korea	(1.48%)
Saudi Arabia	(0.98%)	Malaysia	(1.39%)

Where the Fund was underweight to a country (i) the return from such country will have an opposite effect on the Fund's active return and (ii) it may result in a country being listed as a contributor/detractor but not listed on the Fund's condensed schedule of investment.

BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026

Over the six-month period to 30 September 2024, the Fund's return was 2.78%.

Over the period, the ECB cut interest rates by 0.50%, bringing its main interest rate to 3.50%. This was driven by the material slow down in inflation and the continued weakness of the economy's growth outlook. The Euro investment grade sector given its yield attractiveness has seen great inflows, a theme that we expect to continue as central banks follow through with their cutting cycle.

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	1.45%		
Industrials	0.90%		
Utilities	0.25%		
Government related	0.18%		

Financials have been the largest contributor over the period, with the banking sector specifically driving this move. The relationship of the banking sector versus non-financials has still room to go before it reaches the pre-2022 levels. The overall positive risk sentiment, except a few risk-events over the period aided the Fund's exposure to more industrials sectors, with utilities underperforming due to the challenges faced by the sector on the back of excessive capital expenditure needs.

The following table details the significant portfolio weightings at 30 September 2024 and 31 March 2024:

30 September 2024		31 March 2024	
Sector	Gross exposure	Sector	Gross exposure
Financials	53.88%	Financials	52.04%
Industrials	31.21%	Industrials	32.90%
Utilities	9.34%	Utilities	9.40%
Government related	5.60%	Government related	5.62%
Cash and foreign exchange forwards	(0.03%)	Cash and foreign exchange forwards	0.04%

BlackRock Global Equity Selection Fund

BlackRock Multi Asset Balanced Selection Fund

BlackRock Multi Asset Conservative Selection Fund

Financial markets saw predominantly positive performance over the central quarters of 2024. Increased volatility over the summer was driven by disappointing US economic data, fueling recession fears, which combined with concerns over the return on capital from the huge spend on artificial intelligence led to a rotation out of growth and quality stocks. An interest rate hike by the Bank of Japan exacerbated the selling pressure as carry trades (relying on borrowing cheap Japanese yen to fund investments in higher yielding assets) were unwound. Markets recovered towards the end of the quarter, expectations of more aggressive easing from the Fed were realised as interest rates were cut by 0.50%. Solid economic growth numbers and stimulus measures in China also led to improved investor sentiment.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Global Equity Selection Fund

Over the six-month period to 30 September 2024, the Fund's return was 4.15%, regrettably underperforming its performance measure, which returned 6.98%.

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

Largest contributors		Largest detractors	
Asset	Effect on Fund return	Asset	Effect on Fund return
iShares MSCI USA ESG Enhanced UCITS ETF	0.69%	BlackRock Global Unconstrained Equity Fund	(0.31%)
BlackRock Sustainable Advantage US EQ Fund	0.69%	iShares MSCI World Comm Services ESG UCITS ETF	(0.15%)
iShares MSCI European Value UCITS ETF	0.54%	BSF Emerging Markets Equity Strategies Fund	(0.12%)
iShares MSCI EM ESG Enhanced UCITS ETF	0.51%	iShares MSCI World Materials ESG CITS ETF	(0.04%)
iShares MSCI USA ESG Screened UCITS ETF	0.42%		

The Fund's allocation to US equities has been the largest contributor to performance. This was followed by the Fund's exposure to European value and emerging markets equities. Only few positions detracted from performance over this horizon, especially the active BlackRock Global Unconstrained Equity Fund due to its focus on quality and growth names.

The following table details the significant portfolio weightings at 30 September 2024 and 31 March 2024:

30 September 2024		31 March 2024	
Asset	Gross exposure	Asset	Gross exposure
BlackRock Sustainable Advantage US EQ Fund	11.50%	iShares MSCI USA ESG Enhanced UCITS ETF	14.10%
iShares MSCI USA ESG Enhanced UCITS ETF	10.20%	BlackRock Global Funds Continental European Flexible Fund	11.30%
BlackRock Global Unconstrained Equity Fund	9.90%	BlackRock Advantage Europe Equity Fund	10.30%
BlackRock Systematic ESG World Equity Fund	7.50%	iShares Edge MSCI Europe Value Factor UCITS ETF	10.00%
BlackRock Sustainable Equity Factor Plus Fund	7.50%	BlackRock Global Funds - European Special Situations Fund	8.90%

The portfolio saw some relevant changes in May 2024, following the change of its performance measure which was set to MSCI All Country World Index. As such, the Fund removed its European bias to focus on more global strategies with diversified investment approaches, such as BlackRock Global Unconstrained Equity Fund (fundamental), BlackRock Systematic ESG World Equity Fund (systematic), BlackRock Sustainable Equity Factor Plus Fund (factor-based).

BlackRock Multi Asset Balanced Selection Fund

Over the six-month period to 30 September 2024, the Fund's return was 4.04%.

As well as the rate cut from the Fed over the third quarter, the ECB cut rates for the second time and the Bank of England also started its rate cutting cycle. Against this backdrop, fixed income assets performed strongly, led by US treasuries and investment grade credit.

Elsewhere, precious metals outperformed, with gold continuing to be a standout performer as geopolitical risks continue to remain a tail risk for markets.

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 Sustainable Advantage US Equity Fund	0.81%	BlackRock Global Unconstrained Equity Fund	(0.09%)
iShares MSCI USA ESG Enhanced UCITS ETF	0.55%	iShares MSCI World Communication Services ESG UCITS ETF	(0.06%)
iShares \$ Corporate Bond ESG UCITS ETF	0.32%	iShares Diversified Commodity Swap	(0.05%)
BlackRock Advantage European Equity Fund	0.24%	BlackRock Global Funds - US Dollar Bond Fund	(0.04%)
iShares € Gov Bond Climate UCITS ETF	0.21%	BlackRock Sustainable Equity Factor Plus	(0.04%)

Both fixed income and equities contributed positively to performance, especially US equities and corporate bonds (supported by the USD, followed by European counterparts. Most assets also contributed positively, albeit to a lesser extent, with a few exceptions (also impacted by timing) such as the BlackRock Global Unconstrained Equity Fund due to the focus on quality and growth names.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

BlackRock Multi Asset Balanced Selection Fund (continued)

The following table details the significant portfolio weightings at 31 March 2023 and 31 March 2024:

30 September 2024		31 March 2024	
Strategy	Gross exposure	Strategy	Gross exposure
iShares MSCI USA ESG Enhanced UCITS ETF	8.67%	BlackRock Advantage European Equity Fund	8.21%
BlackRock Sustainable Advantage US Equity Fund	8.64%	iShares \$ Corp Bond ESG ETF EUR Hedged	6.89%
iShares \$ Corporate Bond ESG UCITS ETF	6.29%	BlackRock Strategic Funds – Sustainable Euro Bond Fund	6.79%
iShares € Gov Bond Climate UCITS ETF	6.12%	BlackRock Global Funds - Continental European Flex Fund	6.56%
BlackRock Strategic Funds - Sustainable Euro Corporate Bond Fund	6.32%	iShares MSCI USA ESG Enhanced UCITS ETF	6.00%

The portfolio saw some changes in May 2024 following the change in risk management measure from relative value at risk to absolute and the removal of its risk benchmark. As such, the Fund removed its European bias in equities and added to US in line with market capitalisation. In addition, the Fund revised the fixed income allocation focusing more on index strategies such as iShares € Gov Bond Climate UCITS ETF.

BlackRock Multi Asset Conservative Selection Fund

Over the six-month period to 30 September 2024, the Fund's return was 3.72%.

As well as the rate cut from the Fed over the third quarter, the ECB cut rates for the second time and the Bank of England also started its rate cutting cycle. Against this backdrop, fixed income assets performed strongly, led by US treasuries and investment grade credit.

Elsewhere, precious metals outperformed, with gold continuing to be a standout performer as geopolitical risks continue to remain a tail risk for markets.

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	0.64%	BlackRock Global Unconstrained Equity Fund	(0.09%)
iShares \$ Corporate Bond ESG UCITS ETF	0.37%	BlackRock Strategic Funds - European Absolute Return	(0.08%)
iShares MSCI EM ESG Enhanced UCITS ETF	0.35%	iShares MSCI World Comm Services ESG UCITS ETF	(0.06%)
iShares € Gov Bond Climate UCITS ETF	0.27%	iShares \$ Treasury Bond 20+ Y UCTS ETF	(0.04%)
iShares Physical Gold ETC	0.27%	BlackRock Strategic Funds - Sustainable Euro Bond Fund	(0.04%)

Both fixed income and equities contributed positively to performance, especially US and emerging markets equities, US corporate bonds (supported by the USD) and European government bonds. Gold was also an exceptional performer over the period. Most assets also contributed positively, albeit to a lesser extent, with a few exceptions (also impacted by timing) such as the BlackRock Global Unconstrained Equity Fund and the BlackRock Strategic Funds European Absolute Return Fund due to the focus on quality and growth names.

The following table details the significant portfolio weightings at 30 September 2024 and 31 March 2024:

30 September 2024		31 March 2024	
Strategy	Gross exposure	Strategy	Gross exposure
iShares MSCI USA ESG Enhanced UCITS ETF	9.11%	iShares MSCI USA ESG Enhanced UCITS ETF	10.12%
iShares € Gov Bond Climate UCITS ETF	8.34%	BlackRock Strategic Funds - Sustainable Euro Bond Fund	6.77%
iShares \$ Corporate Bond ESG EUR Hedged	6.49%	iShares \$ Corporate Bond ESG EUR Hedged	5.95%
iShares Euro Ultrashort ESG UCITS ETF	6.00%	iShares USD Treasury Bond 1- EUR	5.53%
BlackRock Strategic Funds - Sustainable Euro Corporate Bond Fund	5.81%	iShares USD Treasury Bond 3-7 ETF \$	4.96%

Over the period, the Fund revised the fixed income allocation focusing more on index strategies such as iShares € Gov Bond Climate UCITS ETF and tactically favoring European bond exposures over US Treasuries.

BLACKROCK UCITS FUNDS

INVESTMENT MANAGER'S REPORT (continued)

Fund performance review and activity (continued)

FR Multi-Asset Fund

Over the six-month period to 30 September 2024, the Fund's return was 5.28%, regrettably underperforming its performance measure which returned 8.71%.

Financial markets saw predominantly positive performance over the central quarters of 2024. Increased volatility over the summer was driven by disappointing US economic data, fueling recession fears, which combined with concerns over the return on capital from the huge spend on artificial intelligence led to a rotation out of growth and quality stocks. An interest rate hike by the Bank of Japan exacerbated the selling pressure as carry trades (relying on borrowing cheap Japanese yen to fund investments in higher yielding assets) were unwound. Markets recovered towards the end of the quarter, expectations of more aggressive easing from the Fed were realised as interest rates were cut by 0.50%. Solid economic growth numbers and stimulus measures in China also led to improved investor sentiment.

As well as the rate cut from the Fed over the third quarter, the ECB cut rates for the second time and the Bank of England also started its rate cutting cycle. Against this backdrop, fixed income assets performed strongly, led by US treasuries and investment grade credit.

In this context, the Fund's total return was positive in absolute terms, but slightly negative versus its performance measure, as some of the Fund's active fund managers were wrongfooted by the increase in volatility and delivered negative alpha, while tactical asset allocation benefited from this volatile environment.

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 Advantage US Equity Fund	0.64%	BlackRock Global Unconstrained Equity Fund	(0.11%)
iShares MSCI USA ESG Enhanced UCITS ETF	0.56%	BlackRock European Absolute Return Fund	(0.05%)
iShares Global Aggregate Bond ESG UCITS ETF	0.30%	BlackRock Advantage World Equity Fund	(0.03%)
BlackRock Global High Yield Screened Fund	0.28%	iShares Commodities Swap ETF	(0.02%)
BlackRock Sustainable Equity Factor Plus Fund	0.19%	BlackRock Tactical Opportunity Fund	(0.02%)

Both fixed income and equities contributed positively to performance, especially US equities and corporate bonds (supported by the USD, followed by European counterparts. In relative terms, most of the Fund's tactical views contributed positively, while actively managed equity funds like BlackRock Global Unconstrained Equity Fund detracted. BlackRock European Absolute Return Funds also experienced negative, but limited in size, performances.

The following table details the significant portfolio weightings at 30 September 2024 and 31 March 2024:

30 September 2024		31 March 2024	
Strategy	Gross exposure	Strategy	Gross exposure
iShares MSCI USA ESG Enhanced UCITS ETF	10.60%	BlackRock Advantage US Equity Fund	9.90%
iShares Core Global Aggregate Bond ESG UCITS ETF	8.40%	iShares MSCI USA ESG Enhanced UCITS ETF	7.90%
BlackRock Sustainable Equity Factor Plus Fund	7.10%	BlackRock Sustainable Equity Factor Plus Fund	7.00%
BlackRock Advantage US Equity Fund	5.20%	iShares Core Global Aggregate Bond ESG UCITS ETF	5.50%
BlackRock Advantage World Equity Fund	5.10%	BlackRock Global Funds - Emerging Market Fund	5.20%

Over the period, the Fund has leveraged prevailing volatility levels to actively manage the overall allocation to key asset classes. For instance, the Fund took the opportunity of the significant drawdown of Japanese stocks in August to open a position on Japanese equities and benefit from the subsequent rebound in valuations. The Fund also took the profits on long stance on European equities in September as the Fund considered that prevailing valuation levels were not representative of underlying macro-economic conditions in the Eurozone. The Fund closed the short position on German 10Y bonds earlier in the period for the same reason, as it was expected the ECB to be among the first to pivot. The Fund finally reviewed the structure of the equity bucket, with the introduction of the BlackRock Advantage World Equity Fund and the BlackRock Global Long Horizon Fund.

BLACKROCK UCITS FUNDS

CONDENSED INCOME STATEMENT

For the financial period ended 30 September 2024

	BlackRock Cangrande Global Index Equity Fund	BlackRock Customised Euro Corporate Bond Index Fund 1		
Note	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000
Operating income	80	67	9,991	4,674
Net gains/(losses) on financial instruments	11,923	8,276	14,292	(1,351)
Total investment income/(loss)	12,003	8,343	24,283	3,323
Operating expenses	(252)	(226)	(159)	(133)
Net operating income/(expenses)	11,751	8,117	24,124	3,190
Finance costs:				
Interest expense or similar charges	–	–	–	(1)
Total finance costs	–	–	–	(1)
Net profit/(loss) before taxation	11,751	8,117	24,124	3,189
Taxation	6	–	(1)	–
Net profit/(loss) after taxation	11,751	8,117	24,123	3,189
Increase/(decrease) in net assets attributable to redeemable unitholders	11,751	8,117	24,123	3,189

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 2024

	BlackRock Defensive Yield ESG Screened Fund		BlackRock Diversifying Fixed Income Fund ¹		BlackRock Emerging Markets Alpha Tilts Fund		BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	
	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023
Note	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000	EUR '000	EUR '000
Operating income	1,206	1,093	62	396	6,445	5,035	4,785	1,097
Net gains/(losses) on financial instruments	1,325	671	987	(513)	27,395	(9,487)	1,648	1,941
Total investment income/(loss)	2,531	1,764	1,049	(117)	33,840	(4,452)	6,433	3,038
Operating expenses	(28)	(81)	(87)	(125)	(684)	(657)	(1,015)	(559)
Net operating income/(expenses)	2,503	1,683	962	(242)	33,156	(5,109)	5,418	2,479
Finance costs:								
Interest expense or similar charges	(1)	(1)	–	–	(169)	(149)	–	–
Distributions to redeemable unitholders	5	–	–	–	–	–	(597)	(232)
Total finance costs	(1)	(1)	–	–	(169)	(149)	(597)	(232)
Net profit/(loss) before taxation	2,502	1,682	962	(242)	32,987	(5,258)	4,821	2,247
Taxation	6	–	–	–	(911)	(776)	–	–
Net profit/(loss) after taxation	2,502	1,682	962	(242)	32,076	(6,034)	4,821	2,247
Increase/(decrease) in net assets attributable to redeemable unitholders	2,502	1,682	962	(242)	32,076	(6,034)	4,821	2,247

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 2024

	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund	
	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023
Note	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000
Operating income	18	21	115	87	211	198	35	130
Net gains/(losses) on financial instruments	1,015	1,080	1,168	(47)	2,155	(329)	(35)	(101)
Total investment income/(loss)	1,033	1,101	1,283	40	2,366	(131)	-	29
Operating expenses	(183)	(231)	(224)	(273)	(363)	(426)	-	(301)
Net operating income/(expenses)	850	870	1,059	(233)	2,003	(557)	-	(272)
Finance costs:								
Interest expense or similar charges	-	-	-	-	-	-	-	(9)
Total finance costs	-	-	-	-	-	-	-	(9)
Net profit/(loss) before taxation	850	870	1,059	(233)	2,003	(557)	-	(281)
Taxation	6	-	-	-	-	-	-	1
Net profit/(loss) after taxation	850	870	1,059	(233)	2,003	(557)	-	(280)
Increase/(decrease) in net assets attributable to redeemable unitholders	850	870	1,059	(233)	2,003	(557)	-	(280)

¹The Fund terminated during the prior 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 2024

	FR Multi-Asset Fund	
	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000
Note		
Operating income	595	551
Net gains/(losses) on financial instruments	15,132	939
Total investment income/(loss)	15,727	1,490
Operating expenses	(665)	(667)
Net operating income/(expenses)	15,062	823
Finance costs:		
Interest expense or similar charges	–	(1)
Total finance costs	–	(1)
Net profit/(loss)	15,062	822
Increase/(decrease) in net assets attributable to redeemable unitholders	15,062	822

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 2024

	BlackRock Cangrande Global Index Equity Fund	BlackRock Customised Euro Corporate Bond Index Fund 1
	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000
Net assets at the beginning of the financial period	188,619	147,003
Increase/(decrease) in net assets attributable to redeemable unitholders	11,751	8,117
Unit transactions:		
Issue of redeemable units	–	–
Redemption of redeemable units	–	–
Increase/(decrease) in net assets resulting from unit transactions	–	–
Net assets at the end of the financial period	200,370	155,120

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 2024

	BlackRock Defensive Yield ESG Screened Fund	BlackRock Diversifying Fixed Income Fund ¹	BlackRock Emerging Markets Alpha Tilts Fund	BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026
	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023
	EUR '000	EUR '000	EUR '000	EUR '000
Net assets at the beginning of the financial period	73,927	84,045	66,069	66,646
Increase/(decrease) in net assets attributable to redeemable unitholders	2,502	1,682	962	(242)
Unit transactions:				
Issue of redeemable units	26	895	–	–
Redemption of redeemable units	(4,571)	(11,177)	(67,031)	–
Increase/(decrease) in net assets resulting from unit transactions	(4,545)	(10,282)	(67,031)	–
Net assets at the end of the financial period	71,884	75,445	–	66,404

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 2024

	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund	
	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023	For the period ended 30 September 2024	For the period ended 30 September 2023
	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	30,729	29,680	31,326	35,681	78,679	90,456	–	11,594
Increase/(decrease) in net assets attributable to redeemable unitholders	850	870	1,059	(233)	2,003	(557)	–	(280)
Unit transactions:								
Issue of redeemable units	686	618	1,471	861	1,896	1,475	–	–
Redemption of redeemable units	(14,244)	(2,976)	(3,791)	(3,676)	(22,537)	(3,987)	–	(11,314)
Increase/(decrease) in net assets resulting from unit transactions	(13,558)	(2,358)	(2,320)	(2,815)	(20,641)	(2,512)	–	(11,314)
Net assets at the end of the financial period	18,021	28,192	30,065	32,633	60,041	87,387	–	–

¹The Fund terminated during the prior 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 2024

	FR Multi-Asset Fund	
	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000
Net assets at the beginning of the financial period	299,497	298,050
Increase/(decrease) in net assets attributable to redeemable unitholders	15,062	822
Unit transactions:		
Issue of redeemable units	12,632	10,777
Redemption of redeemable units	(5,667)	(20,331)
Increase/(decrease) in net assets resulting from unit transactions	6,965	(9,554)
Net assets at the end of the financial period	321,524	289,318

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

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET

As at 30 September 2024

		BlackRock Cangrande Global Index Equity Fund		BlackRock Customised Euro Corporate Bond Index Fund 1	
	Note	As at 30 September 2024 EUR '000	As at 31 March 2024 EUR '000	As at 30 September 2024 EUR '000	As at 31 March 2024 EUR '000
CURRENT ASSETS					
Cash		40	3	17	85
Cash equivalents		–	–	3,438	1,536
Margin cash		–	–	98	111
Receivables		25	13	15,747	15,523
Financial assets at fair value through profit or loss	4	200,716	188,919	751,131	707,639
Total current assets		200,781	188,935	770,431	724,894
EQUITY					
Net asset value attributable to redeemable unitholders	7	200,370	188,619	762,290	716,193
Total equity		200,370	188,619	762,290	716,193
CURRENT LIABILITIES					
Margin cash payable		–	–	(12)	–
Payables		(411)	(316)	(8,129)	(8,701)
Total current liabilities		(411)	(316)	(8,141)	(8,701)
Total equity and liabilities		200,781	188,935	770,431	724,894

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

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET (continued)

As at 30 September 2024

	BlackRock Defensive Yield ESG Screened Fund		BlackRock Diversifying Fixed Income Fund ¹		BlackRock Emerging Markets Alpha Tilts Fund		BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	
	As at 30 September 2024	As at 31 March 2024	As at 30 September 2024	As at 31 March 2024	As at 30 September 2024	As at 31 March 2024	As at 30 September 2024	As at 31 March 2024
Note	EUR '000	EUR '000	EUR '000	EUR '000	USD '000	USD '000	EUR '000	EUR '000
CURRENT ASSETS								
Cash	190	117	82	10	10,464	5,126	42	26
Cash equivalents	2,676	6	–	206	–	–	240	480
Margin cash	33	49	–	–	466	177	–	–
Cash collateral	–	–	–	–	183	821	–	–
Receivables	938	1,100	–	299	10,820	8,205	2,377	2,743
Financial assets at fair value through profit or loss	4	68,753	73,073	–	65,641	303,088	266,568	223,332
Total current assets	72,590	74,345	82	66,156	325,021	280,897	226,465	226,581
CURRENT LIABILITIES								
Margin cash payable	(28)	(21)	–	–	(411)	(15)	–	–
Cash collateral payable	–	–	–	–	(1,898)	–	–	–
Payables	(630)	(274)	(82)	(87)	(10,339)	(7,631)	(727)	(579)
Provision for deferred capital gains tax	–	–	–	–	(946)	(748)	–	–
Financial liabilities at fair value through profit or loss	4	(48)	(123)	–	(256)	(681)	(51)	(11)
Total current liabilities	(706)	(418)	(82)	(87)	(13,850)	(9,075)	(778)	(590)
Net assets attributable to redeemable unitholders	7	71,884	73,927	–	66,069	311,171	271,822	225,991

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 2024

	Note	BlackRock Global Equity Selection Fund		BlackRock Multi Asset Balanced Selection Fund		BlackRock Multi Asset Conservative Selection Fund		BlackRock Systematic ESG Emerging Markets Equity Fund	
		As at 30 September 2024 EUR '000	As at 31 March 2024 EUR '000	As at 30 September 2024 EUR '000	As at 31 March 2024 EUR '000	As at 30 September 2024 EUR '000	As at 31 March 2024 EUR '000	As at 30 September 2024 USD '000	As at 31 March 2024 USD '000
CURRENT ASSETS									
Cash		61	23	143	36	30	22	210	230
Cash collateral		–	–	–	–	–	–	–	1
Receivables		162	353	1,322	720	3,992	1,249	–	–
Financial assets at fair value through profit or loss	4	18,091	30,817	30,038	31,379	60,093	78,776	132	56
Total current assets		18,314	31,193	31,503	32,135	64,115	80,047	342	287
CURRENT LIABILITIES									
Cash collateral payable		–	–	–	–	–	–	(15)	–
Payables		(293)	(464)	(1,434)	(786)	(4,065)	(1,297)	(327)	(287)
Financial liabilities at fair value through profit or loss	4	–	–	(4)	(23)	(9)	(71)	–	–
Total current liabilities		(293)	(464)	(1,438)	(809)	(4,074)	(1,368)	(342)	(287)
Net assets attributable to redeemable unitholders	7	18,021	30,729	30,065	31,326	60,041	78,679	–	–

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

BLACKROCK UCITS FUNDS

CONDENSED BALANCE SHEET (continued)

As at 30 September 2024

		FR Multi-Asset Fund	
		As at	As at
		30 September	31 March
		2024	2024
Note	EUR '000	EUR '000	EUR '000
CURRENT ASSETS			
Cash		2,226	7,229
Cash equivalents		2,324	104
Margin cash		–	1,577
Cash collateral		1,479	–
Receivables		4,177	11,561
Financial assets at fair value through profit or loss	4	317,372	299,370
Total current assets		327,578	319,841
CURRENT LIABILITIES			
Margin cash payable		(378)	(69)
Payables		(4,008)	(11,699)
Financial liabilities at fair value through profit or loss	4	(1,668)	(8,576)
Total current liabilities		(6,054)	(20,344)
Net assets attributable to redeemable unitholders	7	321,524	299,497

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 Diversifying Fixed Income Fund and BlackRock Systematic ESG Emerging Markets Equity Fund have been prepared on a non-going concern basis as these Funds ceased operations. On 23 January 2024, the Directors made the decision to close the BlackRock Diversifying Fixed Income Fund with effect from 17 July 2024. 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.

Prior period comparatives have been amended to conform with current period presentation.

All amounts have been rounded to the nearest thousand, unless otherwise indicated.

3. Financial risks

Each 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.

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.

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 units 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 each Fund;
- (iv) 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;
- (v) for foreign currency forwards, present value of future cash flows based on the forward exchange rates at the balance sheet date; and
- (vi) for other financial instruments, discounted cash flow analysis.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

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 2024 and 31 March 2024:

30 September 2024	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	–	61,790	–	61,790
Exchange traded funds	–	138,926	–	138,926
Total	–	200,716	–	200,716
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	–	751,131	–	751,131
Total	–	751,131	–	751,131
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	68,721	–	68,721
Unrealised gains on futures contracts	32	–	–	32
Total	32	68,721	–	68,753
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(48)	–	(48)
Total	–	(48)	–	(48)
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	271,473	–	–	271,473
Bonds	–	27,589	–	27,589
Unrealised gains on swaps	–	3,783	–	3,783
Unrealised gains on futures contracts	243	–	–	243
Total	271,716	31,372	–	303,088
Financial liabilities at fair value through profit or loss:				
Unrealised losses on swaps	–	(256)	–	(256)
Total	–	(256)	–	(256)
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	223,806	–	223,806
Total	–	223,806	–	223,806
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(51)	–	(51)
Total	–	(51)	–	(51)
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	–	11,308	–	11,308
Exchange traded funds	5,512	1,271	–	6,783
Total	5,512	12,579	–	18,091
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	–	14,545	–	14,545
Exchange traded funds	14,688	–	–	14,688
Exchange traded commodities	756	–	–	756
Unrealised gains on forward currency contracts	–	49	–	49
Total	15,444	14,594	–	30,038
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(4)	–	(4)
Total	–	(4)	–	(4)

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

30 September 2024 (continued)	Level 1	Level 2	Level 3	Total
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	–	21,764	–	21,764
Exchange traded funds	36,719	–	–	36,719
Exchange traded commodities	1,521	–	–	1,521
Unrealised gains on forward currency contracts	–	89	–	89
Total	38,240	21,853	–	60,093
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(9)	–	(9)
Total	–	(9)	–	(9)
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	132	–	–	132
Total	132	–	–	132
FR Multi-Asset Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	174,673	–	174,673
Exchange traded funds	131,800	–	–	131,800
Exchange traded commodities	4,802	–	–	4,802
Unrealised gains on forward currency contracts	–	5,619	–	5,619
Unrealised gains on futures contracts	478	–	–	478
Total	137,080	180,292	–	317,372
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(1,643)	–	(1,643)
Unrealised losses on futures contracts	(25)	–	–	(25)
Total	(25)	(1,643)	–	(1,668)

¹The Fund terminated during the prior financial period.

31 March 2024	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	–	57,548	–	57,548
Exchange traded funds	–	131,371	–	131,371
Total	–	188,919	–	188,919
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	–	707,639	–	707,639
Total	–	707,639	–	707,639
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	73,047	–	73,047
Unrealised gains on forward currency contracts	–	5	–	5
Unrealised gains on futures contracts	21	–	–	21
Total	21	73,052	–	73,073
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(123)	–	(123)
Total	–	(123)	–	(123)
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	–	37,206	–	37,206
Exchange traded funds	28,435	–	–	28,435
Total	28,435	37,206	–	65,641
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000
Financial assets at fair value through profit or loss:				
Equities	237,334	–	–	237,334
Bonds	–	28,999	–	28,999
Unrealised gains on swaps	–	235	–	235
Total	237,334	29,234	–	266,568
Financial liabilities at fair value through profit or loss:				
Unrealised losses on swaps	–	(655)	–	(655)
Unrealised losses on futures contracts	(26)	–	–	(26)
Total	(26)	(655)	–	(681)

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

4. Fair value hierarchy (continued)

31 March 2024 (continued)	Level 1	Level 2	Level 3	Total
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Bonds	–	223,276	–	223,276
Unrealised gains on forward currency contracts	–	56	–	56
Total	–	223,332	–	223,332
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(11)	–	(11)
Total	–	(11)	–	(11)
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	–	20,708	–	20,708
Exchange traded funds	10,109	–	–	10,109
Total	10,109	20,708	–	30,817
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	–	21,200	–	21,199
Exchange traded funds	10,179	–	–	10,179
Unrealised gains on forward currency contracts	–	1	–	1
Total	10,179	21,201	–	31,379
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(23)	–	(23)
Total	–	(23)	–	(23)
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	–	41,786	–	41,786
Exchange traded funds	36,170	–	–	36,170
Exchange traded commodities	820	–	–	820
Total	36,990	41,786	–	78,776
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(71)	–	(71)
Total	–	(71)	–	(71)
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	56	–	–	56
Total	56	–	–	56
FR Multi-Asset Fund	EUR '000	EUR '000	EUR '000	EUR '000
Financial assets at fair value through profit or loss:				
Collective investment schemes	–	170,451	–	170,451
Exchange traded funds	126,836	–	–	126,836
Unrealised gains on forward currency contracts	–	1,779	–	1,779
Unrealised gains on futures contracts	304	–	–	304
Total	127,140	172,230	–	299,370
Financial liabilities at fair value through profit or loss:				
Unrealised losses on forward currency contracts	–	(8,268)	–	(8,268)
Unrealised losses on futures contracts	(308)	–	–	(308)
Total	(308)	(8,268)	–	(8,576)

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 Euro Investment Grade Fixed Maturity Bond Fund 2026	
	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000
June	(288)	–
September	(306)	(232)
Distributions declared	(594)	(232)
Equalisation income	(3)	–
Equalisation expense	–	–
Total	(597)	(232)

6. Taxation

For the financial period ended 30 September 2024

	BlackRock Customised Euro Corporate Bond Index Fund 1		BlackRock Emerging Markets Alpha Tilts Fund	BlackRock Systematic ESG Emerging Markets Equity Fund ¹
	For the period ended 30 September 2024 EUR '000	For the period ended 30 September 2023 EUR '000	For the period ended 30 September 2024 USD '000	For the period ended 30 September 2023 USD '000
Current tax				
Non-reclaimable overseas income withholding tax	(1)	–	(434)	(539)
Deferred tax				
Provision for overseas capital gains tax payable	–	–	(477)	(237)
Total tax	(1)	–	(911)	(776)

¹The Fund terminated during the prior financial period.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

6. Taxation (continued)

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.

The Organisation for Economic Co-operation and Development ("OECD") issued model rules for a new global minimum tax framework ("Pillar Two") effective for accounting periods beginning on or after 31 December 2023. As at the period end, the Entity is assessing whether the Funds are in the scope of Pillar Two as well as the potential exposure, if any, to Pillar Two income taxes.

7. Net asset value attributable to redeemable unitholders

As at 30 September 2024

		As at 30 September 2024	As at 31 March 2024	As at 31 March 2023
BlackRock Cangrande Global Index Equity Fund Institutional Distributing Unit Class				
Net asset value	EUR '000	200,370	188,619	147,003
Units in issue		16,643,108	16,643,108	16,209,504
Net asset value per unit	EUR	12.04	11.33	9.07
BlackRock Customised Euro Corporate Bond Index Fund 1 EUR - Institutional Accumulating Unit Class				
Net asset value	EUR '000	762,290	716,193	500,760
Units in issue		70,266,421	68,221,088	50,909,999
Net asset value per unit	EUR	10.85	10.50	9.84
BlackRock Defensive Yield ESG Screened Fund Class D Accumulating				
Net asset value	EUR '000	17,129	17,667	17,204
Units in issue		1,565,498	1,669,291	1,732,573
Net asset value per unit	EUR	10.94	10.58	9.93
Class D CHF Hedged Accumulating				
Net asset value	CHF '000	899	1,437	1,757
Units in issue		87,309	142,309	181,309
Net asset value per unit	CHF	10.30	10.10	9.69
Class D Distributing				
Net asset value	EUR '000	3,203	3,244	2,641
Units in issue		337,268	353,040	298,890
Net asset value per unit	EUR	9.50	9.19	8.84
Class Z Accumulating				
Net asset value	EUR '000	45,147	45,929	53,099
Units in issue		4,110,505	4,324,040	5,330,953
Net asset value per unit	EUR	10.98	10.62	9.96
Class Z CHF Hedged Accumulating				
Net asset value	CHF '000	5,126	5,452	9,257
Units in issue		496,517	538,691	953,267
Net asset value per unit	CHF	10.32	10.12	9.71
Flexible Accumulating Unit Class				
Net asset value	EUR '000	5	5	5
Units in issue		482	482	482
Net asset value per unit	EUR	11.11	10.74	10.05
BlackRock Diversifying Fixed Income Fund¹ Institutional 1 Distributing Unit Class				
Net asset value	EUR '000	–	66,069	62,160

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

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

		As at 30 September 2024	As at 31 March 2024	As at 31 March 2023
BlackRock Diversifying Fixed Income Fund¹ (continued)				
Institutional 1 Distributing Unit Class (continued)				
Units in issue		–	7,050,651	7,050,651
Net asset value per unit	EUR	–	9.37	8.82
Institutional 2 Distributing Unit Class				
Net asset value	EUR '000	–	–	4,476
Units in issue		–	–	504,460
Net asset value per unit	EUR	–	–	8.88
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	12.29	11.03	10.18
Class Z Accumulating				
Net asset value	USD '000	194,497	174,452	160,971
Units in issue		16,007,366	16,007,366	16,007,366
Net asset value per unit	USD	12.15	10.90	10.06
Flexible Accumulating Unit Class				
Net asset value	USD '000	116,672	97,368	76,784
Units in issue		9,221,171	8,605,732	7,398,968
Net asset value per unit	USD	12.65	11.31	10.38
Institutional Accumulating Unit Class				
Net asset value	USD '000	1	1	7,828
Units in issue		100	100	779,556
Net asset value per unit	USD	12.12	10.87	10.04
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026²				
Class C CHF Hedged Accumulating				
Net asset value	CHF '000	177	175	–
Units in issue		17,049	17,049	–
Net asset value per unit	CHF	10.37	10.25	–
Class C CHF Hedged Distributing				
Net asset value	CHF '000	352	426	–
Units in issue		34,509	42,009	–
Net asset value per unit	CHF	10.21	10.14	–
Class C EUR Accumulating				
Net asset value	EUR '000	839	817	–
Units in issue		78,149	78,149	–
Net asset value per unit	EUR	10.73	10.46	–
Class C EUR Distributing				
Net asset value	EUR '000	7,383	7,403	–
Units in issue		699,759	714,709	–
Net asset value per unit	EUR	10.55	10.36	–
Class C USD Hedged Accumulating				
Net asset value	USD '000	2,557	2,473	–
Units in issue		233,093	233,093	–
Net asset value per unit	USD	10.97	10.61	–
Class C USD Hedged Distributing				
Net asset value	USD '000	2,598	2,526	–
Units in issue		240,581	240,581	–
Net asset value per unit	USD	10.80	10.50	–
Class D EUR Accumulating				
Net asset value	EUR '000	11,061	10,772	–
Units in issue		1,025,700	1,026,655	–
Net asset value per unit	EUR	10.78	10.49	–
Class D EUR Distributing				
Net asset value	EUR '000	4,403	4,322	–
Units in issue		417,200	417,200	–
Net asset value per unit	EUR	10.55	10.36	–
Class E EUR Accumulating				
Net asset value	EUR '000	113,179	112,493	–
Units in issue		10,574,000	10,769,148	–
Net asset value per unit	EUR	10.70	10.45	–
Class E EUR Distributing				
Net asset value	EUR '000	83,642	84,938	–
Units in issue		7,924,328	8,197,696	–
Net asset value per unit	EUR	10.56	10.36	–

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

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

		As at 30 September 2024	As at 31 March 2024	As at 31 March 2023
BlackRock Global Equity Selection Fund				
Class A Accumulating				
Net asset value	EUR '000	633	633	2,347
Units in issue		34,823	36,029	159,977
Net asset value per unit	EUR	18.19	17.57	14.67
Class D Accumulating				
Net asset value	EUR '000	222	12,245	10,141
Units in issue		10,115	581,307	582,600
Net asset value per unit	EUR	21.95	21.07	17.41
Class E Accumulating				
Net asset value	EUR '000	17,166	17,851	17,192
Units in issue		881,653	949,079	1,092,429
Net asset value per unit	EUR	19.47	18.81	15.74
BlackRock Multi Asset Balanced Selection Fund				
Class D Accumulating				
Net asset value	EUR '000	6,955	7,718	8,964
Units in issue		510,221	589,215	755,868
Net asset value per unit	EUR	13.63	13.10	11.86
Class E Accumulating				
Net asset value	EUR '000	23,110	23,608	26,717
Units in issue		1,887,284	1,994,694	2,464,626
Net asset value per unit	EUR	12.25	11.84	10.84
BlackRock Multi Asset Conservative Selection Fund				
Class A Accumulating				
Net asset value	EUR '000	532	536	877
Units in issue		46,591	48,441	84,695
Net asset value per unit	EUR	11.42	11.07	10.35
Class D Accumulating				
Net asset value	EUR '000	23,645	40,562	50,994
Units in issue		1,893,196	3,368,630	4,570,717
Net asset value per unit	EUR	12.49	12.04	11.16
Class E Accumulating				
Net asset value	EUR '000	35,859	37,576	38,580
Units in issue		3,145,418	3,401,627	3,732,351
Net asset value per unit	EUR	11.40	11.05	10.34
Flexible Accumulating Unit Class				
Net asset value	EUR '000	5	5	5
Units in issue		475	475	475
Net asset value per unit	EUR	11.53	11.09	10.24
BlackRock Systematic ESG Emerging Markets Equity Fund³				
Class A Accumulating				
Net asset value	USD '000	–	–	1
Units in issue		–	–	100
Net asset value per unit	USD	–	–	9.18
Flexible Accumulating Unit Class				
Net asset value	USD '000	–	–	11,588
Units in issue		–	–	1,225,941
Net asset value per unit	USD	–	–	9.45
Flexible NZD Accumulating Unit Class				
Net asset value	NZD '000	–	–	8
Units in issue		–	–	810
Net asset value per unit	NZD	–	–	10.15
FR Multi-Asset Fund				
Institutional EUR Accumulating				
Net asset value	EUR '000	42,329	40,051	34,578
Units in issue		3,582,091	3,538,647	3,455,554
Net asset value per unit	EUR	11.82	11.32	10.01
Institutional SEK Hedged Accumulating				
Net asset value	SEK '000	2,324,719	2,160,710	2,264,352
Units in issue		19,777,139	19,136,109	22,657,655
Net asset value per unit	SEK	117.55	112.91	99.94
Institutional USD Accumulating Hedged				
Net asset value	USD '000	82,256	78,127	67,884
Units in issue		6,501,463	6,501,463	6,501,463
Net asset value per unit	USD	12.65	12.02	10.44

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

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

¹The Fund terminated during the financial period.

²The Fund launched in the prior financial year, hence no comparative data is available for financial year ended 31 March 2023.

³The Fund terminated during the prior financial year.

8. Exchange rates

The rates of exchange ruling at 30 September 2024 and 31 March 2024 were:

	30 September 2024	31 March 2024
EUR = 1		
AUD	1.6087	1.6554
CAD	1.5077	1.4615
CHF	0.9414	0.9728
CZK	25.2160	25.2860
GBP	0.8320	0.8549
JPY	159.6398	163.4526
RUB	103.9322	99.9810
SEK	11.3130	11.5480
USD	1.1161	1.0800
ZAR	19.2323	20.4512
USD = 1		
AED	3.6730	3.6722
BRL	5.4458	5.0056
CLP	897.9000	980.8500
CNH	6.9987	7.2604
CNY	6.9987	7.2604
CZK	22.5940	23.4130
EUR	0.8960	0.9259
GBP	0.7455	0.7916
HKD	7.7675	7.8265
HUF	355.8533	364.8519
IDR	15,140.0000	15,855.0000
INR	83.8013	83.4025
KRW	1,307.7000	1,346.2500
KWD	0.3053	0.3076
MXN	19.6020	16.6218
MYR	4.1235	4.7330
NZD	1.5717	1.6718
PHP	56.0375	56.2150
PLN	3.8363	3.9878
QAR	3.6450	3.6470
RUB	93.1250	92.5750
SAR	3.7514	3.7505
THB	32.1775	36.4875
TRY	34.1873	32.3520
TWD	31.6465	32.0035
ZAR	17.2325	18.9363

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.

The following entities were related parties to the Entity during the financial period ended 30 September 2024:

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

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

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 Investment Management (UK) Limited
BlackRock Multi Asset Conservative Selection Fund	BlackRock Investment Management (UK) Limited
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 2024 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
Patrick Boylan	Yes	Yes
Maria Ging	Yes	No
Michael Hodson	No	No
Enda McMahon	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 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 Advantage World Equity Fund - Class X EUR Accumulating	NA ¹
BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	NA ¹
BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	NA ¹
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
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 € 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 € 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 Bloomberg Enhanced Roll Yield Commodity Swap UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.28% of NAV ¹
iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV 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
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 Edge MSCI World Value Factor UCITS ETF - USD (Acc) Share Class	Annual expense capped at 0.30% of NAV ¹
iShares Emerging Markets Index Fund (IE) - Euro Flexible Accumulating Class	Annual expense capped at 0.30% of NAV ³
iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares Global Govt Bond UCITS ETF - EUR Hedged (Dist) Share Class	Annual expense capped at 1.00% of NAV ¹
iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class	NA ⁴
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 EMU ESG Enhanced UCITS ETF - EUR (Acc) Share Class	Annual expense capped at 0.15% 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 Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class	Annual expense capped at 0.18% of NAV ¹
iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class	Annual expense capped at 0.18% 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 Industrials Sector ESG UCITS ETF - USD (Dist) Share Class	Annual expense capped at 0.18% 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 - Continental European Flexible Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - European Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - Global Corporate Bond Fund - Class X2 Hedged EUR	NA ⁵
BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 Hedged EUR	NA ⁵
BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	NA ⁵
BlackRock Global Funds - Sustainable Emerging Markets Local Currency Bond Fund USD - Class X2 USD	NA ⁵
BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	NA ⁵
BlackRock Global Funds - US Basic Value Fund - Class X2 USD	NA ⁵
BlackRock Global Funds - World Financials Fund - Class X2 USD	NA ⁵
BlackRock Global Funds - World Healthscience Fund - Class X2 USD	NA ⁵
BlackRock Global Funds - World Technology Fund - Class X2 USD	NA ⁵
BlackRock Strategic Funds - BlackRock Emerging Markets Equity Strategies Fund - Class X2 USD	NA ⁵
BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	NA ⁵
BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	NA ⁵
BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	NA ⁵
BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	NA ⁵
BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP	NA ⁵

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.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

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

⁴The 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.

⁵The 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 for the period ended 30 September 2024 '000	Management fee rebate for the period ended 30 September 2023 '000
BlackRock Cangrande Global Index Equity Fund	EUR	80	66
BlackRock Diversifying Fixed Income Fund	EUR	43	77
BlackRock Global Equity Selection Fund	EUR	5	9
BlackRock Multi Asset Balanced Selection Fund	EUR	7	9
BlackRock Multi Asset Conservative Selection Fund	EUR	20	26
FR Multi-Asset Fund	EUR	92	93

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").

As at 30 September 2024

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	100.00	1
BlackRock Defensive Yield ESG Screened Fund	0.02	52.72	1
BlackRock Emerging Markets Alpha Tilts Fund	— ¹	63.45	1
BlackRock Global Equity Selection Fund	0.01	79.46	1
BlackRock Multi Asset Balanced Selection Fund	Nil	57.26	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 2024

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	100.00	1
BlackRock Defensive Yield ESG Screened Fund	0.01	Nil	Nil
BlackRock Diversifying Fixed Income Fund	Nil	100.00	1
BlackRock Emerging Markets Alpha Tilts Fund	— ¹	65.04	1
BlackRock Global Equity Selection Fund	0.01	52.51	1

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. Related party transactions (continued)

Significant investors (continued)

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 Multi Asset Balanced Selection Fund	Nil	57.10	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.

Securities lending

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

Fund name	Currency	30 September 2024 '000	30 September 2023 '000
BlackRock Defensive Yield ESG Screened Fund	EUR	16	16
BlackRock Diversifying Fixed Income Fund	EUR	17	36
BlackRock Emerging Markets Alpha Tilts Fund	USD	3	6
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR	1	–
BlackRock Global Equity Selection Fund	EUR	1	–
BlackRock Multi Asset Balanced Selection Fund	EUR	5	–
BlackRock Multi Asset Conservative Selection Fund	EUR	3	–

No provisions have been recognised by the Funds against amounts due from related parties at the financial period end date (31 March 2024: Nil).

No amounts have been written off during the financial period in respect of amounts due to or from related parties (31 March 2024: Nil).

No commitments secured or unsecured or guarantees have been entered into with related parties during the financial period (31 March 2024: Nil).

10. Credit facility

The Funds entered into a credit facility with JPMorgan whereby JPMorgan, together with other syndicated lenders, made a portion of the USD 450,000,000 credit facility available to the Funds. The portion of the USD 450,000,000 credit facility will be allocated to the Funds based on the credit facility agreement dated 19 April 2024. 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.

There was no credit administration fee charged during the financial period as the credit facility has not been utilised as at 30 September 2024 (31 March 2024: Nil).

A loan commitment fee is charged at the rate of 0.10% per annum, payable by all the Funds, on the daily outstanding balance which is included in the income statement under caption "Operating expenses" if any. The fee is payable quarterly in arrears.

11. Commitments and contingent liabilities

There were no significant commitments or contingent liabilities as at 30 September 2024 and 31 March 2024.

12. Terminated funds

At 30 September 2024, BlackRock Diversified Strategies Selection Fund, BlackRock Euro Cash Fund, BlackRock Fixed Income Selection Fund, BlackRock Multi Style Strategy Fund, BlackRock Tactical Opportunities Fund, BlackRock Euro Sovereign Bond Index Fund 1, BlackRock UK Credit Screened Fund and BlackRock Developed Markets Sovereign Screened Bond Fund held balances in accounts with the Trustee amounting to €28,642 (31 March 2024: €30,031), €28,596 (31 March 2024: €420), (€13,154) (31 March 2024: €540), €2,902 (31 March 2024: €3,028), \$6,540 (31 March 2024: \$6,070), €59,451 (31 March 2024: €80,457), £213,045 (31 March 2024: £217,755) and €100,500 (31 March 2024: €149,448) respectively. These Funds terminated operations in prior period and have not been included in this report as the final termination audited financial statements have been prepared in prior years.

BLACKROCK UCITS FUNDS

NOTES TO THE FINANCIAL STATEMENTS (continued)

13. Subsequent events

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 2024.

14. Approval date

The financial statements were approved by the Directors on 26 November 2024.

BLACKROCK CANGRANDE GLOBAL INDEX EQUITY FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2024: 30.51%)				
Ireland (31 March 2024: 30.51%)				
1,551,547	USD	iShares Developed World ESG Screened Index Fund (IE) - US Dollar Flexible Accumulating Class ¹	38,373	19.15
998,459	EUR	iShares Emerging Markets Index Fund (IE) - Euro Flexible Accumulating Class ¹	20,352	10.16
44,813	USD	iShares Pacific Index Fund (IE) - US Dollar Flexible Accumulating Class ¹	3,065	1.53
		Total Ireland	61,790	30.84
Total investments in undertaking for collective investment schemes			61,790	30.84
Total investments in collective investment schemes			61,790	30.84
Exchange traded funds (31 March 2024: 69.65%)				
Ireland (31 March 2024: 69.65%)				
67,408	EUR	iShares Core S&P 500 UCITS ETF - USD (Acc) Share Class ¹	36,807	18.37
16,829	EUR	iShares MSCI Canada UCITS ETF - USD (Acc) Share Class ¹	3,151	1.57
2,031,401	EUR	iShares MSCI Europe ESG Screened UCITS ETF - EUR (Acc) Share Class ¹	17,447	8.71
936,865	EUR	iShares MSCI Japan ESG Screened UCITS ETF - USD (Acc) Share Class ¹	5,823	2.90
3,569,073	EUR	iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class ¹	37,293	18.61
4,243,438	EUR	iShares MSCI World ESG Screened UCITS ETF - USD (Acc) Share Class ¹	38,405	19.17
		Total Ireland	138,926	69.33
Total investments in exchange traded funds			138,926	69.33
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			200,716	100.17
Cash			40	0.02
Other assets and liabilities			(386)	(0.19)
Net asset value attributable to redeemable unitholders			200,370	100.00
Analysis of total assets				% of Total Assets
Transferable securities admitted to official stock exchange listing				69.19
Collective investment schemes				30.77
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 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities (31 March 2024: 98.80%)				
Australia (31 March 2024: 1.46%)				
200,000	EUR	APA Infrastructure Ltd., 2.00%, 22/03/2027	195	0.03
300,000	EUR	APA Infrastructure Ltd., 0.75%, 15/03/2029	269	0.04
250,000	EUR	APA Infrastructure Ltd., 2.00%, 15/07/2030	232	0.03
150,000	EUR	APA Infrastructure Ltd., 1.25%, 15/03/2033	123	0.02
200,000	EUR	Aurizon Network Pty. Ltd., 3.13%, 01/06/2026	201	0.03
250,000	EUR	Ausgrid Finance Pty. Ltd., 0.88%, 07/10/2031	210	0.03
300,000	EUR	AusNet Services Holdings Pty. Ltd., FRN, 1.50%, 26/02/2027	290	0.04
250,000	EUR	AusNet Services Holdings Pty. Ltd., FRN, 0.63%, 25/08/2030	216	0.03
200,000	EUR	AusNet Services Holdings Pty. Ltd., FRN, 1.63%, 11/03/2081	190	0.02
250,000	EUR	Australia and New Zealand Banking Group Ltd., 3.65%, 20/01/2026	252	0.03
250,000	EUR	Australia and New Zealand Banking Group Ltd., 0.75%, 29/09/2026	240	0.03
450,000	EUR	Australia and New Zealand Banking Group Ltd., FRN, 0.67%, 05/05/2031	431	0.06
200,000	EUR	Australia and New Zealand Banking Group Ltd., FRN, 5.10%, 03/02/2033	210	0.03
200,000	EUR	Australia Pacific Airports Melbourne Pty. Ltd., 4.38%, 24/05/2033	213	0.03
200,000	EUR	Australia Pacific Airports Melbourne Pty. Ltd., 4.00%, 07/06/2034	207	0.03
100,000	EUR	CIMIC Finance Ltd., 1.50%, 28/05/2029	89	0.01
100,000	EUR	Commonwealth Bank of Australia, 1.13%, 18/01/2028	96	0.01
150,000	EUR	Commonwealth Bank of Australia, FRN, 4.27%, 04/06/2034	154	0.02
100,000	EUR	Macquarie Group Ltd., 0.63%, 03/02/2027	95	0.01
100,000	EUR	Macquarie Group Ltd., 0.35%, 03/03/2028	91	0.01
150,000	EUR	Macquarie Group Ltd., 0.94%, 19/01/2029	137	0.02
300,000	EUR	Macquarie Group Ltd., 4.75%, 23/01/2030	321	0.04
125,000	EUR	Macquarie Group Ltd., 0.95%, 21/05/2031	108	0.01
250,000	EUR	National Australia Bank Ltd., 1.25%, 18/05/2026	245	0.03
525,000	EUR	National Australia Bank Ltd., 2.13%, 24/05/2028	514	0.07
200,000	EUR	National Australia Bank Ltd., 1.38%, 30/08/2028	189	0.03
275,000	EUR	National Australia Bank Ltd., 3.13%, 28/02/2030	278	0.04
100,000	EUR	National Australia Bank Ltd., 1.13%, 20/05/2031	91	0.01
100,000	EUR	Scentre Group Trust 1, REIT, 1.75%, 11/04/2028	96	0.01
150,000	EUR	Scentre Group Trust 1, REIT, 1.45%, 28/03/2029	139	0.02
100,000	EUR	Stockland Trust, REIT, 1.63%, 27/04/2026	97	0.01
100,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 1.75%, 26/04/2028	96	0.01
200,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 3.75%, 30/04/2032	205	0.03
225,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 4.38%, 03/05/2033	239	0.03
200,000	EUR	Sydney Airport Finance Co. Pty. Ltd., 4.13%, 30/04/2036	207	0.03
100,000	EUR	Telstra Corp. Ltd., 1.13%, 14/04/2026	98	0.01
200,000	EUR	Telstra Corp. Ltd., 1.38%, 26/03/2029	188	0.02
250,000	EUR	Telstra Corp. Ltd., 1.00%, 23/04/2030	226	0.03
100,000	EUR	Telstra Group Ltd., 3.75%, 04/05/2031	105	0.01
125,000	EUR	Telstra Group Ltd., 3.50%, 03/09/2036	127	0.02
100,000	EUR	Toyota Finance Australia Ltd., 3.43%, 18/06/2026	101	0.01
200,000	EUR	Toyota Finance Australia Ltd., 2.28%, 21/10/2027	197	0.03
100,000	EUR	Toyota Finance Australia Ltd., 0.44%, 13/01/2028	92	0.01
100,000	EUR	Toyota Finance Australia Ltd., 3.39%, 18/03/2030	101	0.01
300,000	EUR	Transurban Finance Co. Pty. Ltd., 1.75%, 29/03/2028	289	0.04
100,000	EUR	Transurban Finance Co. Pty. Ltd., 1.45%, 16/05/2029	93	0.01
100,000	EUR	Transurban Finance Co. Pty. Ltd., 3.00%, 08/04/2030	99	0.01
300,000	EUR	Transurban Finance Co. Pty. Ltd., 3.71%, 12/03/2032	307	0.04
200,000	EUR	Transurban Finance Co. Pty. Ltd., 4.23%, 26/04/2033	211	0.03
100,000	EUR	Transurban Finance Co. Pty. Ltd., 3.97%, 12/03/2036	102	0.01
100,000	EUR	Vicinity Centres Trust, REIT, 1.13%, 07/11/2029	89	0.01
300,000	EUR	Wesfarmers Ltd., FRN, 0.95%, 21/10/2033	248	0.03
350,000	EUR	Westpac Banking Corp., 3.70%, 16/01/2026	353	0.05
150,000	EUR	Westpac Banking Corp., 1.13%, 05/09/2027	143	0.02
400,000	EUR	Westpac Banking Corp., 1.45%, 17/07/2028	381	0.05
200,000	EUR	Westpac Banking Corp., 3.80%, 17/01/2030	209	0.03
250,000	EUR	Westpac Banking Corp., FRN, 0.77%, 13/05/2031	239	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Australia (continued)				
200,000	EUR	Woolworths Group Ltd., FRN, 0.38%, 15/11/2028	178	0.02
		Total Australia	11,142	1.46
Austria (31 March 2024: 1.12%)				
200,000	EUR	A1 Towers Holding GmbH, 5.25%, 13/07/2028	211	0.03
100,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.13%, 18/01/2027	103	0.01
100,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.38%, 03/09/2027	93	0.01
200,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, FRN, 3.13%, 03/10/2029	200	0.03
100,000	EUR	CA Immobilien Anlagen AG, REIT, 0.88%, 05/02/2027	95	0.01
200,000	EUR	CA Immobilien Anlagen AG, REIT, FRN, 1.00%, 27/10/2025	192	0.03
300,000	EUR	Erste Group Bank AG, 1.50%, 07/04/2026	295	0.04
200,000	EUR	Erste Group Bank AG, 0.88%, 22/05/2026	194	0.03
100,000	EUR	Erste Group Bank AG, 0.88%, 13/05/2027	96	0.01
100,000	EUR	Erste Group Bank AG, 0.13%, 17/05/2028	92	0.01
100,000	EUR	Erste Group Bank AG, 0.25%, 14/09/2029	89	0.01
100,000	EUR	Erste Group Bank AG, 0.25%, 27/01/2031	85	0.01
200,000	EUR	Erste Group Bank AG, FRN, 0.10%, 16/11/2028	184	0.03
200,000	EUR	Erste Group Bank AG, FRN, 4.25%, 30/05/2030	211	0.03
200,000	EUR	Erste Group Bank AG, FRN, 4.00%, 16/01/2031	210	0.03
400,000	EUR	Erste Group Bank AG, FRN, 1.63%, 08/09/2031	385	0.05
200,000	EUR	Erste Group Bank AG, FRN, 3.25%, 27/08/2032	200	0.03
100,000	EUR	Erste Group Bank AG, FRN, 0.88%, 15/11/2032	92	0.01
100,000	EUR	Erste Group Bank AG, FRN, 4.00%, 07/06/2033	101	0.01
200,000	EUR	Kommunalkredit Austria AG, 5.25%, 28/03/2029	210	0.03
100,000	EUR	Mondi Finance Europe GmbH, 2.38%, 01/04/2028	98	0.01
225,000	EUR	OMV AG, 1.00%, 14/12/2026	217	0.03
100,000	EUR	OMV AG, 3.50%, 27/09/2027	102	0.01
175,000	EUR	OMV AG, 2.00%, 09/04/2028	171	0.02
200,000	EUR	OMV AG, 1.88%, 04/12/2028	193	0.03
175,000	EUR	OMV AG, 0.75%, 16/06/2030	156	0.02
100,000	EUR	OMV AG, 3.25%, 04/09/2031	101	0.01
300,000	EUR	OMV AG, 2.38%, 09/04/2032	292	0.04
100,000	EUR	OMV AG, 1.00%, 03/07/2034	82	0.01
125,000	EUR	OMV AG, 3.75%, 04/09/2036	125	0.02
150,000	EUR	OMV AG, FRN, 6.25%, 12/09/2025 ¹	154	0.02
300,000	EUR	OMV AG, FRN, 2.50%, 06/01/2026 ¹	292	0.04
100,000	EUR	OMV AG, FRN, 2.88%, 06/01/2029 ¹	94	0.01
100,000	EUR	Raiffeisen Bank International AG, 4.13%, 08/09/2025	101	0.01
200,000	EUR	Raiffeisen Bank International AG, 0.38%, 25/09/2026	190	0.03
200,000	EUR	Raiffeisen Bank International AG, 0.05%, 01/09/2027	183	0.03
100,000	EUR	Raiffeisen Bank International AG, 5.75%, 27/01/2028	108	0.02
200,000	EUR	Raiffeisen Bank International AG, FRN, 4.75%, 26/01/2027	204	0.03
100,000	EUR	Raiffeisen Bank International AG, FRN, 6.00%, 15/09/2028	106	0.02
300,000	EUR	Raiffeisen Bank International AG, FRN, 4.63%, 21/08/2029	308	0.04
100,000	EUR	Raiffeisen Bank International AG, FRN, 3.88%, 03/01/2030	101	0.01
100,000	EUR	Raiffeisen Bank International AG, FRN, 4.50%, 31/05/2030	103	0.01
200,000	EUR	Raiffeisen Bank International AG, FRN, 2.88%, 18/06/2032	190	0.03
200,000	EUR	Raiffeisen Bank International AG, FRN, 7.38%, 20/12/2032	213	0.03
100,000	EUR	Raiffeisen Bank International AG, FRN, 1.38%, 17/06/2033	89	0.01
100,000	EUR	Raiffeisen Bank International AG, FRN, 5.25%, 02/01/2035	101	0.01
100,000	EUR	Telekom Finanzmanagement GmbH, 1.50%, 07/12/2026	98	0.01
100,000	EUR	UNIQA Insurance Group AG, 1.38%, 09/07/2030	90	0.01
200,000	EUR	UNIQA Insurance Group AG, FRN, 2.38%, 09/12/2041	174	0.02
100,000	EUR	UNIQA Insurance Group AG, FRN, 6.00%, 27/07/2046	103	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Austria (continued)				
200,000	EUR	Vienna Insurance Group AG Wiener Versicherung Gruppe, 1.00%, 26/03/2036	157	0.02
100,000	EUR	Vienna Insurance Group AG Wiener Versicherung Gruppe, FRN, 4.88%, 15/06/2042	105	0.01
300,000	EUR	Volksbank Wien AG, 4.75%, 15/03/2027	313	0.04
100,000	EUR	Volksbank Wien AG, FRN, 5.75%, 21/06/2034	102	0.01
100,000	EUR	Volksbank Wien AG, FRN, 5.50%, 04/12/2035	101	0.01
200,000	EUR	Wienerberger AG, 2.75%, 04/06/2025	198	0.03
150,000	EUR	Wienerberger AG, FRN, 4.88%, 04/10/2028	159	0.02
		Total Austria	9,012	1.19
Belgium (31 March 2024: 1.95%)				
200,000	EUR	Aedifica SA, REIT, 0.75%, 09/09/2031	165	0.02
200,000	EUR	AG Insurance SA, FRN, 3.50%, 30/06/2047	198	0.03
100,000	EUR	Ageas SA, FRN, 3.25%, 02/07/2049	97	0.01
100,000	EUR	Ageas SA, FRN, 1.88%, 24/11/2051	87	0.01
150,000	EUR	Anheuser-Busch InBev SA, 2.70%, 31/03/2026	150	0.02
700,000	EUR	Anheuser-Busch InBev SA, 1.15%, 22/01/2027	678	0.09
200,000	EUR	Anheuser-Busch InBev SA, 1.13%, 01/07/2027	193	0.03
850,000	EUR	Anheuser-Busch InBev SA, 2.00%, 17/03/2028	834	0.11
450,000	EUR	Anheuser-Busch InBev SA, 1.50%, 18/04/2030	422	0.06
250,000	EUR	Anheuser-Busch InBev SA, 1.65%, 28/03/2031	232	0.03
150,000	EUR	Anheuser-Busch InBev SA, 3.45%, 22/09/2031	154	0.02
650,000	EUR	Anheuser-Busch InBev SA, 2.88%, 02/04/2032	644	0.09
200,000	EUR	Anheuser-Busch InBev SA, 3.25%, 24/01/2033	202	0.03
200,000	EUR	Anheuser-Busch InBev SA, 2.00%, 23/01/2035	179	0.02
680,000	EUR	Anheuser-Busch InBev SA, 2.75%, 17/03/2036	641	0.08
600,000	EUR	Anheuser-Busch InBev SA, 3.75%, 22/03/2037	614	0.08
400,000	EUR	Anheuser-Busch InBev SA, 3.70%, 02/04/2040	398	0.05
525,000	EUR	Anheuser-Busch InBev SA, 3.95%, 22/03/2044	537	0.07
500,000	EUR	Argenta Spaarbank NV, 1.00%, 29/01/2027	476	0.06
200,000	EUR	Barry Callebaut Services NV, 4.00%, 14/06/2029	205	0.03
300,000	EUR	Cofinimmo SA, REIT, 1.00%, 24/01/2028	277	0.04
100,000	EUR	Cofinimmo SA, REIT, 0.88%, 02/12/2030	84	0.01
100,000	EUR	Crelan SA, 5.75%, 26/01/2028	108	0.01
200,000	EUR	Crelan SA, FRN, 6.00%, 28/02/2030	219	0.03
300,000	EUR	Crelan SA, FRN, 5.25%, 23/01/2032	322	0.05
100,000	EUR	Elia Group SA, 1.50%, 05/09/2028	95	0.01
200,000	EUR	Elia Group SA, 3.88%, 11/06/2031	203	0.03
100,000	EUR	Elia Transmission Belgium SA, 1.38%, 14/01/2026	98	0.01
100,000	EUR	Elia Transmission Belgium SA, 3.25%, 04/04/2028	101	0.01
100,000	EUR	Elia Transmission Belgium SA, 3.00%, 07/04/2029	100	0.01
100,000	EUR	Elia Transmission Belgium SA, 0.88%, 28/04/2030	89	0.01
300,000	EUR	Elia Transmission Belgium SA, 3.63%, 18/01/2033	309	0.04
200,000	EUR	Elia Transmission Belgium SA, 3.75%, 16/01/2036	204	0.03
250,000	EUR	Euroclear Bank SA, 3.63%, 13/10/2027	256	0.03
200,000	EUR	Euroclear Investments SA, 1.50%, 11/04/2030	187	0.03
100,000	EUR	Groupe Bruxelles Lambert NV, 3.13%, 06/09/2029	101	0.01
300,000	EUR	Groupe Bruxelles Lambert NV, 0.13%, 28/01/2031	250	0.03
200,000	EUR	Groupe Bruxelles Lambert NV, 4.00%, 15/05/2033	210	0.03
100,000	EUR	KBC Group NV, 0.75%, 24/01/2030	89	0.01
200,000	EUR	KBC Group NV, 3.00%, 25/08/2030	197	0.03
400,000	EUR	KBC Group NV, 0.75%, 31/05/2031	343	0.05
200,000	EUR	KBC Group NV, 4.38%, 06/12/2031	214	0.03
100,000	EUR	KBC Group NV, 3.75%, 27/03/2032	103	0.01
100,000	EUR	KBC Group NV, FRN, 0.25%, 01/03/2027	96	0.01
100,000	EUR	KBC Group NV, FRN, 0.38%, 16/06/2027	96	0.01
400,000	EUR	KBC Group NV, FRN, 4.38%, 23/11/2027	412	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Belgium (continued)				
200,000	EUR	KBC Group NV, FRN, 0.75%, 21/01/2028	190	0.03
200,000	EUR	KBC Group NV, FRN, 0.13%, 14/01/2029	183	0.02
100,000	EUR	KBC Group NV, FRN, 4.25%, 28/11/2029	104	0.01
300,000	EUR	KBC Group NV, FRN, 4.38%, 19/04/2030	315	0.04
400,000	EUR	KBC Group NV, FRN, 0.63%, 07/12/2031	377	0.05
100,000	EUR	KBC Group NV, FRN, 4.88%, 25/04/2033	104	0.01
200,000	EUR	KBC Group NV, FRN, 4.75%, 17/04/2035	208	0.03
150,000	EUR	Lonza Finance International NV, 1.63%, 21/04/2027	146	0.02
250,000	EUR	Lonza Finance International NV, 3.25%, 04/09/2030	253	0.03
200,000	EUR	Lonza Finance International NV, 3.88%, 25/05/2033	209	0.03
150,000	EUR	Lonza Finance International NV, 3.50%, 04/09/2034	150	0.02
250,000	EUR	Lonza Finance International NV, 3.88%, 24/04/2036	258	0.03
100,000	EUR	Solvay SA, 3.88%, 03/04/2028	102	0.01
300,000	EUR	Solvay SA, 4.25%, 03/10/2031	310	0.04
100,000	EUR	Syensqo SA, FRN, 2.50%, 12/02/2025 ¹	98	0.01
100,000	EUR	Syensqo SA, FRN, 2.75%, 02/12/2027	100	0.01
300,000	EUR	VGP NV, REIT, 1.63%, 17/01/2027	284	0.04
100,000	EUR	VGP NV, REIT, 1.50%, 08/04/2029	89	0.01
100,000	EUR	VGP NV, REIT, 2.25%, 17/01/2030	90	0.01
		Total Belgium	15,439	2.02
British Virgin Islands (31 March 2024: 0.00%)				
150,000	EUR	Global Switch Holdings Ltd., 2.25%, 31/05/2027	148	0.02
		Total British Virgin Islands	148	0.02
Canada (31 March 2024: 0.67%)				
200,000	EUR	Bank of Montreal, 2.75%, 15/06/2027	199	0.03
175,000	EUR	Bank of Montreal, FRN, 3.75%, 10/07/2030	178	0.02
200,000	EUR	Bank of Nova Scotia (The), 0.13%, 04/09/2026	190	0.02
200,000	EUR	Bank of Nova Scotia (The), 0.25%, 01/11/2028	179	0.02
200,000	EUR	Bank of Nova Scotia (The), 3.50%, 17/04/2029	204	0.03
200,000	EUR	Fairfax Financial Holdings Ltd., 2.75%, 29/03/2028	197	0.03
200,000	EUR	Great-West Lifeco, Inc., 1.75%, 07/12/2026	196	0.02
200,000	EUR	Great-West Lifeco, Inc., 4.70%, 16/11/2029	215	0.03
400,000	EUR	Magna International, Inc., 1.50%, 25/09/2027	385	0.05
100,000	EUR	Magna International, Inc., 4.38%, 17/03/2032	106	0.01
375,000	EUR	Mercedes-Benz Finance Canada, Inc., 3.00%, 23/02/2027	377	0.05
100,000	EUR	National Bank of Canada, 3.75%, 25/01/2028	102	0.01
200,000	EUR	National Bank of Canada, 3.75%, 02/05/2029	206	0.03
200,000	EUR	Royal Bank of Canada, 4.13%, 05/07/2028	209	0.03
340,000	EUR	Royal Bank of Canada, 2.13%, 26/04/2029	328	0.04
200,000	EUR	Royal Bank of Canada, 4.38%, 02/10/2030	214	0.03
378,000	EUR	Toronto-Dominion Bank (The), 0.50%, 18/01/2027	359	0.05
200,000	EUR	Toronto-Dominion Bank (The), 2.55%, 03/08/2027	199	0.03
250,000	EUR	Toronto-Dominion Bank (The), 3.63%, 13/12/2029	256	0.03
350,000	EUR	Toronto-Dominion Bank (The), 1.95%, 08/04/2030	328	0.04
225,000	EUR	Toronto-Dominion Bank (The), 3.56%, 16/04/2031	229	0.03
550,000	EUR	Toronto-Dominion Bank (The), 3.13%, 03/08/2032	543	0.07
300,000	EUR	TotalEnergies Capital Canada Ltd., 2.13%, 18/09/2029	291	0.04
		Total Canada	5,690	0.74
Cayman Islands (31 March 2024: 0.13%)				
100,000	EUR	CK Hutchison Europe Finance 18 Ltd., 2.00%, 13/04/2030	94	0.01
100,000	EUR	CK Hutchison Europe Finance 21 Ltd., 0.75%, 02/11/2029	88	0.01
300,000	EUR	CK Hutchison Europe Finance 21 Ltd., 1.00%, 02/11/2033	241	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Cayman Islands (continued)				
422,000	EUR	CK Hutchison Finance 16 Ltd., 2.00%, 06/04/2028	408	0.06
		Total Cayman Islands	831	0.11
Croatia (31 March 2024: 0.04%)				
100,000	EUR	Erste&Steiermaerkische Banka dd, FRN, 0.75%, 06/07/2028	92	0.01
200,000	EUR	Raiffeisenbank Austria dd/Croatia, FRN, 7.88%, 05/06/2027	213	0.03
		Total Croatia	305	0.04
Czech Republic (31 March 2024: 0.15%)				
300,000	EUR	Ceska sporitelna A/S, FRN, 5.74%, 08/03/2028	313	0.04
100,000	EUR	Ceska sporitelna A/S, FRN, 0.50%, 13/09/2028	90	0.01
100,000	EUR	Ceska sporitelna A/S, FRN, 4.82%, 15/01/2030	103	0.02
200,000	EUR	Ceska sporitelna A/S, FRN, 4.57%, 03/07/2031	204	0.03
150,000	EUR	EP Infrastructure A/S, 1.70%, 30/07/2026	144	0.02
125,000	EUR	EP Infrastructure A/S, 2.05%, 09/10/2028	114	0.02
300,000	EUR	EP Infrastructure A/S, 1.82%, 02/03/2031	258	0.03
100,000	EUR	Raiffeisenbank A/S, FRN, 1.00%, 09/06/2028	92	0.01
100,000	EUR	Raiffeisenbank A/S, FRN, 4.96%, 05/06/2030	103	0.01
		Total Czech Republic	1,421	0.19
Denmark (31 March 2024: 1.32%)				
100,000	EUR	AP Moller - Maersk A/S, 1.75%, 16/03/2026	98	0.01
200,000	EUR	AP Moller - Maersk A/S, 0.75%, 25/11/2031	170	0.02
250,000	EUR	AP Moller - Maersk A/S, 3.75%, 05/03/2032	257	0.03
125,000	EUR	AP Moller - Maersk A/S, 4.13%, 05/03/2036	130	0.02
200,000	EUR	Carlsberg Breweries A/S, 3.25%, 12/10/2025	200	0.03
200,000	EUR	Carlsberg Breweries A/S, 3.50%, 26/11/2026	203	0.03
100,000	EUR	Carlsberg Breweries A/S, 0.38%, 30/06/2027	94	0.01
300,000	EUR	Carlsberg Breweries A/S, 4.00%, 05/10/2028	311	0.04
150,000	EUR	Carlsberg Breweries A/S, 0.88%, 01/07/2029	136	0.02
100,000	EUR	Carlsberg Breweries A/S, 0.63%, 09/03/2030	88	0.01
200,000	EUR	Carlsberg Breweries A/S, 4.25%, 05/10/2033	212	0.03
400,000	EUR	Danske Bank A/S, FRN, 4.00%, 12/01/2027	405	0.05
200,000	EUR	Danske Bank A/S, FRN, 1.38%, 17/02/2027	195	0.03
250,000	EUR	Danske Bank A/S, FRN, 4.50%, 09/11/2028	260	0.03
100,000	EUR	Danske Bank A/S, FRN, 0.75%, 09/06/2029	92	0.01
325,000	EUR	Danske Bank A/S, FRN, 4.75%, 21/06/2030	347	0.05
300,000	EUR	Danske Bank A/S, FRN, 4.13%, 10/01/2031	316	0.04
125,000	EUR	Danske Bank A/S, FRN, 1.00%, 15/05/2031	121	0.02
200,000	EUR	Danske Bank A/S, FRN, 3.88%, 09/01/2032	205	0.03
200,000	EUR	Danske Bank A/S, FRN, 4.63%, 14/05/2034	207	0.03
200,000	EUR	DSV A/S, 0.38%, 26/02/2027	189	0.02
150,000	EUR	H Lundbeck A/S, 0.88%, 14/10/2027	141	0.02
300,000	EUR	ISS Global A/S, 0.88%, 18/06/2026	289	0.04
125,000	EUR	ISS Global A/S, 1.50%, 31/08/2027	120	0.02
100,000	EUR	ISS Global A/S, 3.88%, 05/06/2029	103	0.01
300,000	EUR	Jyske Bank A/S, 5.50%, 16/11/2027	315	0.04
200,000	EUR	Jyske Bank A/S, FRN, 0.25%, 17/02/2028	189	0.03
300,000	EUR	Jyske Bank A/S, FRN, 4.88%, 10/11/2029	318	0.04
200,000	EUR	Jyske Bank A/S, FRN, 5.13%, 01/05/2035	211	0.03
475,000	EUR	Nykredit Realkredit A/S, 0.25%, 13/01/2026	459	0.06
300,000	EUR	Nykredit Realkredit A/S, 0.75%, 20/01/2027	286	0.04
300,000	EUR	Nykredit Realkredit A/S, 1.38%, 12/07/2027	289	0.04
350,000	EUR	Nykredit Realkredit A/S, 0.38%, 17/01/2028	320	0.04
200,000	EUR	Nykredit Realkredit A/S, 4.00%, 17/07/2028	206	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Denmark (continued)				
200,000	EUR	Nykredit Realkredit A/S, 4.63%, 19/01/2029	211	0.03
175,000	EUR	Nykredit Realkredit A/S, 3.50%, 10/07/2031	176	0.02
100,000	EUR	Nykredit Realkredit A/S, FRN, 5.50%, 29/12/2032	105	0.01
300,000	EUR	Pandora A/S, FRN, 4.50%, 10/04/2028	313	0.04
150,000	EUR	Pandora A/S, FRN, 3.88%, 31/05/2030	153	0.02
100,000	EUR	Sydbank A/S, FRN, 0.50%, 10/11/2026	97	0.01
100,000	EUR	Sydbank A/S, FRN, 4.13%, 30/09/2027	102	0.01
200,000	EUR	Sydbank A/S, FRN, 5.13%, 06/09/2028	211	0.03
100,000	EUR	TDC Net A/S, FRN, 5.06%, 31/05/2028	104	0.01
100,000	EUR	TDC Net A/S, FRN, 5.19%, 02/08/2029	105	0.01
100,000	EUR	TDC Net A/S, FRN, 5.62%, 06/02/2030	106	0.01
200,000	EUR	TDC Net A/S, FRN, 6.50%, 01/06/2031	220	0.03
300,000	EUR	Vestas Wind Systems A/S, FRN, 4.13%, 15/06/2026	305	0.04
		Total Denmark	9,690	1.27
Estonia (31 March 2024: 0.02%)				
150,000	EUR	Luminor Bank A/S, FRN, 0.54%, 23/09/2026	145	0.02
		Total Estonia	145	0.02
Finland (31 March 2024: 1.46%)				
175,000	EUR	Balder Finland OYJ, REIT, 1.00%, 20/01/2029	155	0.02
200,000	EUR	Balder Finland OYJ, REIT, 1.38%, 24/05/2030	171	0.02
125,000	EUR	Balder Finland OYJ, REIT, 2.00%, 18/01/2031	109	0.02
100,000	EUR	Castellum Helsinki Finance Holding Abp, REIT, 0.88%, 17/09/2029	87	0.01
100,000	EUR	Elisa OYJ, 1.13%, 26/02/2026	98	0.01
100,000	EUR	Elisa OYJ, 0.25%, 15/09/2027	93	0.01
100,000	EUR	Kojamo OYJ, REIT, 2.00%, 31/03/2026	98	0.01
100,000	EUR	Kojamo OYJ, REIT, 1.88%, 27/05/2027	97	0.01
150,000	EUR	Kojamo OYJ, REIT, 0.88%, 28/05/2029	132	0.02
100,000	EUR	Metso OYJ, 0.88%, 26/05/2028	92	0.01
100,000	EUR	Metso OYJ, FRN, 4.38%, 22/11/2030	104	0.01
100,000	EUR	Neste OYJ, 0.75%, 25/03/2028	92	0.01
200,000	EUR	Neste OYJ, 3.88%, 16/03/2029	206	0.03
200,000	EUR	Neste OYJ, 3.88%, 21/05/2031	205	0.03
100,000	EUR	Neste OYJ, 4.25%, 16/03/2033	104	0.01
300,000	EUR	Nokia OYJ, 2.00%, 11/03/2026	295	0.04
100,000	EUR	Nokia OYJ, 3.13%, 15/05/2028	100	0.01
100,000	EUR	Nokia OYJ, FRN, 4.38%, 21/08/2031	104	0.01
100,000	EUR	Nordea Bank Abp, 0.38%, 28/05/2026	96	0.01
300,000	EUR	Nordea Bank Abp, 1.13%, 16/02/2027	289	0.04
475,000	EUR	Nordea Bank Abp, 0.50%, 14/05/2027	450	0.06
200,000	EUR	Nordea Bank Abp, 1.13%, 27/09/2027	192	0.03
200,000	EUR	Nordea Bank Abp, 4.13%, 05/05/2028	208	0.03
175,000	EUR	Nordea Bank Abp, 0.50%, 02/11/2028	159	0.02
350,000	EUR	Nordea Bank Abp, 2.50%, 23/05/2029	343	0.05
200,000	EUR	Nordea Bank Abp, 3.38%, 11/06/2029	205	0.03
100,000	EUR	Nordea Bank Abp, 0.50%, 19/03/2031	86	0.01
200,000	EUR	Nordea Bank Abp, 2.88%, 24/08/2032	197	0.03
325,000	EUR	Nordea Bank Abp, 3.63%, 15/03/2034	333	0.05
200,000	EUR	Nordea Bank Abp, FRN, 0.63%, 18/08/2031	191	0.03
200,000	EUR	Nordea Bank Abp, FRN, 4.88%, 23/02/2034	211	0.03
200,000	EUR	Nordea Bank Abp, FRN, 4.13%, 29/05/2035	206	0.03
400,000	EUR	OP Corporate Bank plc, 0.50%, 12/08/2025	391	0.05
300,000	EUR	OP Corporate Bank plc, 2.88%, 15/12/2025	300	0.04
125,000	EUR	OP Corporate Bank plc, 0.25%, 24/03/2026	120	0.02
100,000	EUR	OP Corporate Bank plc, 0.60%, 18/01/2027	95	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Finland (continued)				
150,000	EUR	OP Corporate Bank plc, 4.13%, 18/04/2027	155	0.02
100,000	EUR	OP Corporate Bank plc, 0.63%, 27/07/2027	94	0.01
600,000	EUR	OP Corporate Bank plc, 0.10%, 16/11/2027	554	0.07
100,000	EUR	OP Corporate Bank plc, 0.38%, 16/06/2028	91	0.01
100,000	EUR	OP Corporate Bank plc, 0.38%, 08/12/2028	89	0.01
100,000	EUR	OP Corporate Bank plc, 0.63%, 12/11/2029	88	0.01
100,000	EUR	OP Corporate Bank plc, 0.75%, 24/03/2031	87	0.01
300,000	EUR	Sampo OYJ, 1.63%, 21/02/2028	287	0.04
100,000	EUR	Sampo OYJ, 2.25%, 27/09/2030	96	0.01
150,000	EUR	Sampo OYJ, FRN, 3.38%, 23/05/2049	147	0.02
200,000	EUR	Sampo OYJ, FRN, 2.50%, 03/09/2052	181	0.02
100,000	EUR	SATO OYJ, REIT, 1.38%, 24/02/2028	92	0.01
250,000	EUR	Stora Enso OYJ, 4.00%, 01/06/2026	253	0.03
300,000	EUR	Stora Enso OYJ, 4.25%, 01/09/2029	311	0.04
200,000	EUR	Stora Enso OYJ, 0.63%, 02/12/2030	169	0.02
200,000	EUR	Teollisuuden Voima OYJ, 1.13%, 09/03/2026	195	0.03
250,000	EUR	Teollisuuden Voima OYJ, 2.63%, 31/03/2027	248	0.03
150,000	EUR	Teollisuuden Voima OYJ, 1.38%, 23/06/2028	141	0.02
200,000	EUR	Teollisuuden Voima OYJ, 4.75%, 01/06/2030	211	0.03
200,000	EUR	Teollisuuden Voima OYJ, 4.25%, 22/05/2031	206	0.03
200,000	EUR	UPM-Kymmene OYJ, 0.13%, 19/11/2028	179	0.02
100,000	EUR	UPM-Kymmene OYJ, 2.25%, 23/05/2029	97	0.01
150,000	EUR	UPM-Kymmene OYJ, 0.50%, 22/03/2031	127	0.02
300,000	EUR	UPM-Kymmene OYJ, 3.38%, 29/08/2034	299	0.04
		Total Finland	10,811	1.42
France (31 March 2024: 20.69%)				
100,000	EUR	ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA, 6.25%, 09/09/2033	114	0.02
200,000	EUR	Accor SA, 3.88%, 11/03/2031	203	0.03
200,000	EUR	Accor SA, FRN, 1.75%, 04/02/2026	196	0.03
200,000	EUR	Accor SA, FRN, 2.38%, 29/11/2028	194	0.03
100,000	EUR	Air Liquide Finance SA, 1.00%, 08/03/2027	96	0.01
300,000	EUR	Air Liquide Finance SA, 1.25%, 13/06/2028	287	0.04
100,000	EUR	Air Liquide Finance SA, 1.38%, 02/04/2030	93	0.01
400,000	EUR	Air Liquide Finance SA, 0.63%, 20/06/2030	354	0.05
100,000	EUR	Air Liquide Finance SA, 0.38%, 27/05/2031	85	0.01
300,000	EUR	Air Liquide Finance SA, 2.88%, 16/09/2032	298	0.04
100,000	EUR	Air Liquide Finance SA, 0.38%, 20/09/2033	80	0.01
100,000	EUR	Air Liquide Finance SA, 3.38%, 29/05/2034	102	0.01
200,000	EUR	Alstom SA, 0.25%, 14/10/2026	190	0.03
100,000	EUR	Alstom SA, 0.13%, 27/07/2027	93	0.01
200,000	EUR	Alstom SA, 0.00%, 11/01/2029	176	0.02
400,000	EUR	Alstom SA, 0.50%, 27/07/2030	345	0.05
100,000	EUR	Altarea SCA, REIT, 1.75%, 16/01/2030	85	0.01
200,000	EUR	Altarea SCA, REIT, 5.50%, 02/10/2031	199	0.03
200,000	EUR	APRR SA, 1.25%, 14/01/2027	193	0.03
400,000	EUR	APRR SA, 1.25%, 18/01/2028	381	0.05
100,000	EUR	APRR SA, 0.00%, 19/06/2028	90	0.01
100,000	EUR	APRR SA, 1.88%, 03/01/2029	96	0.01
100,000	EUR	APRR SA, 0.13%, 18/01/2029	89	0.01
300,000	EUR	APRR SA, 3.13%, 24/01/2030	302	0.04
100,000	EUR	APRR SA, 1.50%, 25/01/2030	93	0.01
200,000	EUR	APRR SA, 1.88%, 06/01/2031	187	0.02
100,000	EUR	APRR SA, 1.63%, 13/01/2032	91	0.01
100,000	EUR	APRR SA, 1.50%, 17/01/2033	89	0.01
200,000	EUR	APRR SA, 3.13%, 06/01/2034	198	0.03
300,000	EUR	APRR SA, FRN, 1.13%, 09/01/2026	293	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	Arkema SA, 0.13%, 14/10/2026	285	0.04
200,000	EUR	Arkema SA, 1.50%, 20/04/2027	194	0.03
300,000	EUR	Arkema SA, 0.75%, 03/12/2029	269	0.04
100,000	EUR	Arkema SA, 4.25%, 20/05/2030	106	0.01
100,000	EUR	Arkema SA, 3.50%, 23/01/2031	102	0.01
100,000	EUR	Arkema SA, 3.50%, 12/09/2034	100	0.01
100,000	EUR	Arkema SA, FRN, 4.80%, 25/03/2029 ¹	102	0.01
100,000	EUR	Arval Service Lease SA, 4.25%, 11/11/2025	101	0.01
100,000	EUR	Arval Service Lease SA, 3.38%, 04/01/2026	100	0.01
100,000	EUR	Arval Service Lease SA, 4.13%, 13/04/2026	101	0.01
300,000	EUR	Arval Service Lease SA, 4.00%, 22/09/2026	305	0.04
300,000	EUR	Arval Service Lease SA, 4.75%, 22/05/2027	312	0.04
100,000	EUR	Autoroutes du Sud de la France SA, 1.13%, 20/04/2026	98	0.01
200,000	EUR	Autoroutes du Sud de la France SA, 1.00%, 13/05/2026	195	0.03
300,000	EUR	Autoroutes du Sud de la France SA, 1.25%, 18/01/2027	291	0.04
100,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 27/06/2028	95	0.01
200,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 22/01/2030	186	0.02
300,000	EUR	Autoroutes du Sud de la France SA, 1.38%, 21/02/2031	273	0.04
200,000	EUR	Autoroutes du Sud de la France SA, 2.75%, 02/09/2032	194	0.03
200,000	EUR	Autoroutes du Sud de la France SA, 3.25%, 19/01/2033	200	0.03
100,000	EUR	AXA SA, 1.13%, 15/05/2028	97	0.01
300,000	EUR	AXA SA, 3.75%, 12/10/2030	313	0.04
300,000	EUR	AXA SA, 3.63%, 10/01/2033	314	0.04
150,000	EUR	AXA SA, 3.38%, 31/05/2034	153	0.02
150,000	EUR	AXA SA, FRN, 3.88%, 10/08/2025 ¹	150	0.02
350,000	EUR	AXA SA, FRN, 1.38%, 07/10/2041	300	0.04
550,000	EUR	AXA SA, FRN, 1.88%, 10/07/2042	476	0.06
275,000	EUR	AXA SA, FRN, 4.25%, 10/03/2043	278	0.04
100,000	EUR	AXA SA, FRN, 5.50%, 11/07/2043	109	0.01
440,000	EUR	AXA SA, FRN, 3.38%, 06/07/2047	440	0.06
575,000	EUR	AXA SA, FRN, 3.25%, 28/05/2049	568	0.07
300,000	EUR	Ayvens SA, 4.75%, 13/10/2025	305	0.04
100,000	EUR	Ayvens SA, 1.25%, 02/03/2026	98	0.01
400,000	EUR	Ayvens SA, 4.25%, 18/01/2027	411	0.05
400,000	EUR	Ayvens SA, 3.88%, 22/02/2027	408	0.05
100,000	EUR	Ayvens SA, 4.00%, 05/07/2027	102	0.01
300,000	EUR	Ayvens SA, 3.88%, 24/01/2028	306	0.04
300,000	EUR	Ayvens SA, 4.88%, 06/10/2028	318	0.04
300,000	EUR	Ayvens SA, 4.00%, 24/01/2031	307	0.04
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 17/07/2025	98	0.01
400,000	EUR	Banque Federative du Credit Mutuel SA, 1.63%, 19/01/2026	394	0.05
200,000	EUR	Banque Federative du Credit Mutuel SA, 2.38%, 24/03/2026	198	0.03
800,000	EUR	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	765	0.10
400,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 08/06/2026	387	0.05
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.88%, 04/11/2026	98	0.01
100,000	EUR	Banque Federative du Credit Mutuel SA, 2.63%, 31/03/2027	99	0.01
300,000	EUR	Banque Federative du Credit Mutuel SA, 1.25%, 26/05/2027	289	0.04
500,000	EUR	Banque Federative du Credit Mutuel SA, 3.13%, 14/09/2027	504	0.07
200,000	EUR	Banque Federative du Credit Mutuel SA, 0.10%, 08/10/2027	185	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.63%, 15/11/2027	95	0.01
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 19/11/2027	93	0.01
200,000	EUR	Banque Federative du Credit Mutuel SA, 3.88%, 26/01/2028	205	0.03
500,000	EUR	Banque Federative du Credit Mutuel SA, 3.88%, 14/02/2028	516	0.07
200,000	EUR	Banque Federative du Credit Mutuel SA, 2.50%, 25/05/2028	195	0.03
100,000	EUR	Banque Federative du Credit Mutuel SA, 0.25%, 29/06/2028	91	0.01
500,000	EUR	Banque Federative du Credit Mutuel SA, 1.38%, 16/07/2028	474	0.06
300,000	EUR	Banque Federative du Credit Mutuel SA, 0.25%, 19/07/2028	270	0.04
400,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 03/11/2028	362	0.05
400,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	419	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.75%, 15/03/2029	188	0.03
300,000	EUR	Banque Federative du Credit Mutuel SA, 1.88%, 18/06/2029	279	0.04
300,000	EUR	Banque Federative du Credit Mutuel SA, 2.63%, 06/11/2029	291	0.04
100,000	EUR	Banque Federative du Credit Mutuel SA, 4.00%, 21/11/2029	105	0.01
400,000	EUR	Banque Federative du Credit Mutuel SA, 0.75%, 17/01/2030	353	0.05
400,000	EUR	Banque Federative du Credit Mutuel SA, 4.38%, 02/05/2030	418	0.06
200,000	EUR	Banque Federative du Credit Mutuel SA, 1.25%, 03/06/2030	178	0.02
300,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 18/09/2030	317	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 0.63%, 21/02/2031	168	0.02
100,000	EUR	Banque Federative du Credit Mutuel SA, 3.50%, 15/05/2031	102	0.01
300,000	EUR	Banque Federative du Credit Mutuel SA, 4.75%, 10/11/2031	323	0.04
100,000	EUR	Banque Federative du Credit Mutuel SA, 1.13%, 19/11/2031	83	0.01
300,000	EUR	Banque Federative du Credit Mutuel SA, 1.13%, 19/01/2032	254	0.03
100,000	EUR	Banque Federative du Credit Mutuel SA, 3.63%, 14/09/2032	103	0.01
300,000	EUR	Banque Federative du Credit Mutuel SA, 5.13%, 13/01/2033	323	0.04
200,000	EUR	Banque Federative du Credit Mutuel SA, 4.00%, 26/01/2033	207	0.03
500,000	EUR	Banque Federative du Credit Mutuel SA, 3.75%, 01/02/2033	518	0.07
400,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 14/06/2033	425	0.06
500,000	EUR	Banque Federative du Credit Mutuel SA, 4.38%, 11/01/2034	505	0.07
500,000	EUR	Banque Federative du Credit Mutuel SA, 3.75%, 03/02/2034	516	0.07
300,000	EUR	Banque Federative du Credit Mutuel SA, FRN, 3.88%, 16/06/2032	301	0.04
300,000	EUR	Banque Stellantis France SACA, 3.88%, 19/01/2026	302	0.04
100,000	EUR	Banque Stellantis France SACA, 3.50%, 19/07/2027	101	0.01
200,000	EUR	BNP Paribas Cardif SA, FRN, 4.03%, 25/11/2025 ¹	200	0.03
300,000	EUR	BNP Paribas SA, 1.50%, 17/11/2025	295	0.04
150,000	EUR	BNP Paribas SA, 2.75%, 27/01/2026	149	0.02
250,000	EUR	BNP Paribas SA, 1.63%, 23/02/2026	247	0.03
200,000	EUR	BNP Paribas SA, 1.13%, 11/06/2026	194	0.03
200,000	EUR	BNP Paribas SA, 0.13%, 04/09/2026	190	0.03
100,000	EUR	BNP Paribas SA, 2.88%, 01/10/2026	100	0.01
300,000	EUR	BNP Paribas SA, 2.25%, 11/01/2027	294	0.04
440,000	EUR	BNP Paribas SA, 1.50%, 23/05/2028	418	0.06
200,000	EUR	BNP Paribas SA, 1.50%, 25/05/2028	192	0.03
300,000	EUR	BNP Paribas SA, 1.38%, 28/05/2029	277	0.04
300,000	EUR	BNP Paribas SA, 3.63%, 01/09/2029	306	0.04
200,000	EUR	BNP Paribas SA, 1.63%, 02/07/2031	176	0.02
300,000	EUR	BNP Paribas SA, 2.10%, 07/04/2032	273	0.04
400,000	EUR	BNP Paribas SA, 0.63%, 03/12/2032	323	0.04
200,000	EUR	BNP Paribas SA, 4.13%, 24/05/2033	214	0.03
500,000	EUR	BNP Paribas SA, 4.10%, 13/02/2034	519	0.07
800,000	EUR	BNP Paribas SA, FRN, 2.13%, 23/01/2027	789	0.10
100,000	EUR	BNP Paribas SA, FRN, 0.25%, 13/04/2027	96	0.01
200,000	EUR	BNP Paribas SA, FRN, 0.38%, 14/10/2027	190	0.03
400,000	EUR	BNP Paribas SA, FRN, 0.50%, 19/02/2028	376	0.05
100,000	EUR	BNP Paribas SA, FRN, 0.50%, 30/05/2028	93	0.01
200,000	EUR	BNP Paribas SA, FRN, 2.75%, 25/07/2028	198	0.03
500,000	EUR	BNP Paribas SA, FRN, 0.50%, 01/09/2028	465	0.06
500,000	EUR	BNP Paribas SA, FRN, 4.38%, 13/01/2029	519	0.07
400,000	EUR	BNP Paribas SA, FRN, 3.88%, 23/02/2029	413	0.05
300,000	EUR	BNP Paribas SA, FRN, 1.13%, 17/04/2029	280	0.04
300,000	EUR	BNP Paribas SA, FRN, 0.50%, 19/01/2030	266	0.03
400,000	EUR	BNP Paribas SA, FRN, 0.88%, 11/07/2030	356	0.05
300,000	EUR	BNP Paribas SA, FRN, 2.38%, 20/11/2030	295	0.04
500,000	EUR	BNP Paribas SA, FRN, 3.88%, 10/01/2031	519	0.07
400,000	EUR	BNP Paribas SA, FRN, 4.25%, 13/04/2031	417	0.05
200,000	EUR	BNP Paribas SA, FRN, 4.04%, 10/01/2032	206	0.03
400,000	EUR	BNP Paribas SA, FRN, 1.13%, 15/01/2032	377	0.05
600,000	EUR	BNP Paribas SA, FRN, 2.50%, 31/03/2032	582	0.08
500,000	EUR	BNP Paribas SA, FRN, 4.13%, 26/09/2032	530	0.07

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
500,000	EUR	BNP Paribas SA, FRN, 4.75%, 13/11/2032	537	0.07
200,000	EUR	BNP Paribas SA, FRN, 0.88%, 31/08/2033	179	0.02
500,000	EUR	BNP Paribas SA, FRN, 4.16%, 28/08/2034	505	0.07
100,000	EUR	Bouygues SA, 1.38%, 07/06/2027	97	0.01
200,000	EUR	Bouygues SA, 1.13%, 24/07/2028	189	0.03
500,000	EUR	Bouygues SA, 2.25%, 29/06/2029	485	0.06
200,000	EUR	Bouygues SA, 0.50%, 11/02/2030	176	0.02
600,000	EUR	Bouygues SA, 3.88%, 17/07/2031	623	0.08
300,000	EUR	Bouygues SA, 4.63%, 07/06/2032	325	0.04
400,000	EUR	Bouygues SA, 3.25%, 30/06/2037	385	0.05
200,000	EUR	Bouygues SA, 5.38%, 30/06/2042	234	0.03
300,000	EUR	BPCE SA, 0.38%, 02/02/2026	290	0.04
200,000	EUR	BPCE SA, 1.38%, 23/03/2026	195	0.03
300,000	EUR	BPCE SA, 3.63%, 17/04/2026	303	0.04
400,000	EUR	BPCE SA, 2.88%, 22/04/2026	398	0.05
200,000	EUR	BPCE SA, 0.01%, 14/01/2027	188	0.03
200,000	EUR	BPCE SA, 0.50%, 24/02/2027	189	0.03
300,000	EUR	BPCE SA, 1.75%, 26/04/2027	292	0.04
300,000	EUR	BPCE SA, 3.50%, 25/01/2028	306	0.04
100,000	EUR	BPCE SA, 1.63%, 31/01/2028	95	0.01
100,000	EUR	BPCE SA, 4.13%, 10/07/2028	104	0.01
400,000	EUR	BPCE SA, 4.38%, 13/07/2028	416	0.05
200,000	EUR	BPCE SA, 1.00%, 05/10/2028	187	0.02
300,000	EUR	BPCE SA, 3.88%, 11/01/2029	307	0.04
100,000	EUR	BPCE SA, 0.63%, 15/01/2030	89	0.01
400,000	EUR	BPCE SA, 0.25%, 14/01/2031	336	0.04
200,000	EUR	BPCE SA, 0.75%, 03/03/2031	169	0.02
200,000	EUR	BPCE SA, 1.00%, 14/01/2032	169	0.02
200,000	EUR	BPCE SA, 2.38%, 26/04/2032	190	0.03
400,000	EUR	BPCE SA, 4.00%, 29/11/2032	421	0.06
500,000	EUR	BPCE SA, 4.50%, 13/01/2033	530	0.07
300,000	EUR	BPCE SA, 3.88%, 25/01/2036	311	0.04
600,000	EUR	BPCE SA, FRN, 0.50%, 15/09/2027	571	0.08
100,000	EUR	BPCE SA, FRN, 0.50%, 14/01/2028	94	0.01
100,000	EUR	BPCE SA, FRN, 1.63%, 02/03/2029	94	0.01
300,000	EUR	BPCE SA, FRN, 4.63%, 02/03/2030	315	0.04
100,000	EUR	BPCE SA, FRN, 2.25%, 02/03/2032	97	0.01
400,000	EUR	BPCE SA, FRN, 4.13%, 08/03/2033	412	0.05
200,000	EUR	BPCE SA, FRN, 5.75%, 01/06/2033	214	0.03
200,000	EUR	BPCE SA, FRN, 1.75%, 02/02/2034	184	0.02
300,000	EUR	BPCE SA, FRN, 4.75%, 14/06/2034	324	0.04
300,000	EUR	BPCE SA, FRN, 4.25%, 11/01/2035	314	0.04
500,000	EUR	BPCE SA, FRN, 5.13%, 25/01/2035	526	0.07
100,000	EUR	BPCE SA, FRN, 4.88%, 26/02/2036	104	0.01
100,000	EUR	Bureau Veritas SA, 3.50%, 22/05/2036	102	0.01
400,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 23/01/2027	423	0.06
200,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.75%, 07/07/2028	181	0.02
100,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.38%, 24/09/2028	100	0.01
300,000	EUR	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.13%, 16/09/2029	281	0.04
200,000	EUR	Capgemini SE, 1.63%, 15/04/2026	197	0.03
100,000	EUR	Capgemini SE, 1.75%, 18/04/2028	97	0.01
400,000	EUR	Capgemini SE, 2.00%, 15/04/2029	386	0.05
200,000	EUR	Capgemini SE, 1.13%, 23/06/2030	181	0.02
400,000	EUR	Capgemini SE, 2.38%, 15/04/2032	380	0.05
200,000	EUR	Carmila SA, REIT, 1.63%, 01/04/2029	184	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Carmila SA, REIT, 3.88%, 25/01/2032	101	0.01
200,000	EUR	Carrefour Banque SA, 4.08%, 05/05/2027	204	0.03
100,000	EUR	Carrefour SA, 1.75%, 04/05/2026	98	0.01
100,000	EUR	Carrefour SA, 1.00%, 17/05/2027	95	0.01
200,000	EUR	Carrefour SA, 2.63%, 15/12/2027	198	0.03
300,000	EUR	Carrefour SA, FRN, 1.88%, 30/10/2026	294	0.04
400,000	EUR	Carrefour SA, FRN, 4.13%, 12/10/2028	415	0.05
200,000	EUR	Carrefour SA, FRN, 2.38%, 30/10/2029	193	0.03
100,000	EUR	Carrefour SA, FRN, 3.75%, 10/10/2030	103	0.01
200,000	EUR	Carrefour SA, FRN, 4.38%, 14/11/2031	213	0.03
200,000	EUR	Carrefour SA, FRN, 3.63%, 17/10/2032	201	0.03
100,000	EUR	Cie de Saint-Gobain SA, 1.63%, 10/08/2025	99	0.01
200,000	EUR	Cie de Saint-Gobain SA, 1.13%, 23/03/2026	195	0.03
400,000	EUR	Cie de Saint-Gobain SA, 3.75%, 29/11/2026	407	0.05
200,000	EUR	Cie de Saint-Gobain SA, 1.38%, 14/06/2027	194	0.03
200,000	EUR	Cie de Saint-Gobain SA, 2.38%, 04/10/2027	198	0.03
100,000	EUR	Cie de Saint-Gobain SA, 2.13%, 10/06/2028	98	0.01
100,000	EUR	Cie de Saint-Gobain SA, 1.88%, 21/09/2028	96	0.01
300,000	EUR	Cie de Saint-Gobain SA, 3.50%, 18/01/2029	306	0.04
300,000	EUR	Cie de Saint-Gobain SA, 3.25%, 09/08/2029	303	0.04
200,000	EUR	Cie de Saint-Gobain SA, 3.38%, 08/04/2030	202	0.03
200,000	EUR	Cie de Saint-Gobain SA, 3.88%, 29/11/2030	207	0.03
500,000	EUR	Cie de Saint-Gobain SA, 1.88%, 15/03/2031	463	0.06
400,000	EUR	Cie de Saint-Gobain SA, 3.63%, 08/04/2034	406	0.05
100,000	EUR	Cie de Saint-Gobain SA, 3.63%, 09/08/2036	100	0.01
100,000	EUR	Cie de Saint-Gobain SA, FRN, 2.63%, 10/08/2032	96	0.01
100,000	EUR	Cie Generale des Etablissements Michelin SCA, 1.75%, 28/05/2027	97	0.01
500,000	EUR	Cie Generale des Etablissements Michelin SCA, 0.00%, 02/11/2028	446	0.06
300,000	EUR	Cie Generale des Etablissements Michelin SCA, 1.75%, 03/09/2030	282	0.04
200,000	EUR	Cie Generale des Etablissements Michelin SCA, 3.13%, 16/05/2031	201	0.03
100,000	EUR	Cie Generale des Etablissements Michelin SCA, 0.25%, 02/11/2032	80	0.01
100,000	EUR	Cie Generale des Etablissements Michelin SCA, 3.38%, 16/05/2036	99	0.01
200,000	EUR	Cie Generale des Etablissements Michelin SCA, 2.50%, 03/09/2038	180	0.02
100,000	EUR	Coface SA, 6.00%, 22/09/2032	111	0.01
100,000	EUR	Coface SA, 5.75%, 28/11/2033	111	0.01
200,000	EUR	Cofiroute SA, 1.13%, 13/10/2027	192	0.03
200,000	EUR	Cofiroute SA, 0.75%, 09/09/2028	186	0.02
400,000	EUR	Cofiroute SA, 1.00%, 19/05/2031	351	0.05
200,000	EUR	Covivio SA, REIT, 1.50%, 21/06/2027	192	0.03
200,000	EUR	Covivio SA, REIT, 2.38%, 20/02/2028	196	0.03
300,000	EUR	Covivio SA, REIT, 1.63%, 23/06/2030	272	0.04
200,000	EUR	Covivio SA, REIT, 1.13%, 17/09/2031	172	0.02
100,000	EUR	Covivio SA, REIT, 4.63%, 05/06/2032	105	0.01
300,000	EUR	Credit Agricole Assurances SA, 2.00%, 17/07/2030	273	0.04
400,000	EUR	Credit Agricole Assurances SA, 1.50%, 06/10/2031	341	0.05
100,000	EUR	Credit Agricole Assurances SA, 5.88%, 25/10/2033	112	0.02
100,000	EUR	Credit Agricole Assurances SA, 4.50%, 17/12/2034	102	0.01
200,000	EUR	Credit Agricole Assurances SA, FRN, 2.63%, 29/01/2048	193	0.03
500,000	EUR	Credit Agricole Assurances SA, FRN, 4.75%, 27/09/2048	517	0.07
400,000	EUR	Credit Agricole SA, 0.38%, 21/10/2025	389	0.05
200,000	EUR	Credit Agricole SA, 3.13%, 05/02/2026	201	0.03
300,000	EUR	Credit Agricole SA, 1.25%, 14/04/2026	293	0.04
300,000	EUR	Credit Agricole SA, 1.88%, 20/12/2026	294	0.04
400,000	EUR	Credit Agricole SA, 2.63%, 17/03/2027	396	0.05
500,000	EUR	Credit Agricole SA, 1.38%, 03/05/2027	484	0.06
400,000	EUR	Credit Agricole SA, 3.38%, 28/07/2027	406	0.05
200,000	EUR	Credit Agricole SA, 0.13%, 09/12/2027	183	0.02
200,000	EUR	Credit Agricole SA, 0.38%, 20/04/2028	182	0.02
400,000	EUR	Credit Agricole SA, 1.13%, 24/02/2029	371	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
400,000	EUR	Credit Agricole SA, 1.75%, 05/03/2029	377	0.05
300,000	EUR	Credit Agricole SA, 2.00%, 25/03/2029	284	0.04
200,000	EUR	Credit Agricole SA, 1.00%, 03/07/2029	183	0.02
500,000	EUR	Credit Agricole SA, 2.50%, 29/08/2029	490	0.06
300,000	EUR	Credit Agricole SA, 4.13%, 07/03/2030	316	0.04
400,000	EUR	Credit Agricole SA, 3.88%, 20/04/2031	418	0.06
500,000	EUR	Credit Agricole SA, 0.88%, 14/01/2032	420	0.06
200,000	EUR	Credit Agricole SA, 1.13%, 12/07/2032	169	0.02
200,000	EUR	Credit Agricole SA, 4.00%, 18/01/2033	212	0.03
300,000	EUR	Credit Agricole SA, 4.38%, 27/11/2033	319	0.04
400,000	EUR	Credit Agricole SA, 3.75%, 22/01/2034	415	0.05
200,000	EUR	Credit Agricole SA, 2.50%, 22/04/2034	185	0.02
300,000	EUR	Credit Agricole SA, 3.50%, 26/09/2034	299	0.04
500,000	EUR	Credit Agricole SA, 3.88%, 28/11/2034	526	0.07
400,000	EUR	Credit Agricole SA, 4.13%, 26/02/2036	416	0.05
300,000	EUR	Credit Agricole SA, FRN, 4.00%, 12/10/2026	303	0.04
200,000	EUR	Credit Agricole SA, FRN, 1.88%, 22/04/2027	197	0.03
200,000	EUR	Credit Agricole SA, FRN, 0.63%, 12/01/2028	189	0.03
100,000	EUR	Credit Agricole SA, FRN, 3.13%, 26/01/2029	100	0.01
400,000	EUR	Credit Agricole SA, FRN, 4.25%, 11/07/2029	416	0.05
300,000	EUR	Credit Agricole SA, FRN, 0.50%, 21/09/2029	271	0.04
100,000	EUR	Credit Agricole SA, FRN, 3.75%, 23/01/2031	102	0.01
300,000	EUR	Credit Agricole SA, FRN, 5.50%, 28/08/2033	319	0.04
200,000	EUR	Credit Agricole SA, FRN, 4.38%, 15/04/2036	204	0.03
100,000	EUR	Credit Logement SA, FRN, 1.08%, 15/02/2034	90	0.01
200,000	EUR	Credit Mutuel Arkea SA, 0.01%, 28/01/2026	192	0.03
200,000	EUR	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	196	0.03
300,000	EUR	Credit Mutuel Arkea SA, 3.25%, 01/06/2026	301	0.04
100,000	EUR	Credit Mutuel Arkea SA, 0.88%, 07/05/2027	95	0.01
200,000	EUR	Credit Mutuel Arkea SA, 3.38%, 19/09/2027	203	0.03
300,000	EUR	Credit Mutuel Arkea SA, 3.88%, 22/05/2028	310	0.04
100,000	EUR	Credit Mutuel Arkea SA, 0.38%, 03/10/2028	90	0.01
300,000	EUR	Credit Mutuel Arkea SA, 3.50%, 09/02/2029	305	0.04
100,000	EUR	Credit Mutuel Arkea SA, 1.13%, 23/05/2029	92	0.01
100,000	EUR	Credit Mutuel Arkea SA, 0.75%, 18/01/2030	89	0.01
100,000	EUR	Credit Mutuel Arkea SA, 3.38%, 11/03/2031	99	0.01
200,000	EUR	Credit Mutuel Arkea SA, 4.13%, 02/04/2031	210	0.03
200,000	EUR	Credit Mutuel Arkea SA, 0.88%, 25/10/2031	168	0.02
100,000	EUR	Credit Mutuel Arkea SA, 4.25%, 01/12/2032	106	0.01
100,000	EUR	Credit Mutuel Arkea SA, 0.88%, 11/03/2033	82	0.01
200,000	EUR	Credit Mutuel Arkea SA, 3.63%, 03/10/2033	205	0.03
200,000	EUR	Credit Mutuel Arkea SA, 4.13%, 01/02/2034	213	0.03
200,000	EUR	Credit Mutuel Arkea SA, FRN, 1.25%, 11/06/2029	186	0.02
200,000	EUR	Credit Mutuel Arkea SA, FRN, 4.81%, 15/05/2035	206	0.03
100,000	EUR	Danone SA, 0.00%, 01/12/2025	97	0.01
400,000	EUR	Danone SA, 0.57%, 17/03/2027	382	0.05
200,000	EUR	Danone SA, 1.21%, 03/11/2028	189	0.03
200,000	EUR	Danone SA, 0.40%, 10/06/2029	180	0.02
500,000	EUR	Danone SA, 3.71%, 13/11/2029	518	0.07
200,000	EUR	Danone SA, 3.48%, 03/05/2030	205	0.03
100,000	EUR	Danone SA, 0.52%, 09/11/2030	87	0.01
300,000	EUR	Danone SA, 3.47%, 22/05/2031	308	0.04
100,000	EUR	Danone SA, 3.20%, 12/09/2031	101	0.01
200,000	EUR	Danone SA, 3.07%, 07/09/2032	199	0.03
100,000	EUR	Danone SA, FRN, 1.00%, 16/09/2026 ¹	95	0.01
100,000	EUR	Edenred SE, 1.88%, 06/03/2026	99	0.01
100,000	EUR	Edenred SE, 3.63%, 13/12/2026	102	0.01
100,000	EUR	Edenred SE, 1.88%, 30/03/2027	98	0.01
100,000	EUR	Edenred SE, 1.38%, 18/06/2029	94	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	Edenred SE, 3.63%, 13/06/2031	304	0.04
100,000	EUR	Edenred SE, 3.63%, 05/08/2032	101	0.01
200,000	EUR	Elis SA, 3.75%, 21/03/2030	201	0.03
100,000	EUR	Engie SA, 0.88%, 19/09/2025	98	0.01
100,000	EUR	Engie SA, 1.00%, 13/03/2026	97	0.01
100,000	EUR	Engie SA, 2.38%, 19/05/2026	99	0.01
300,000	EUR	Engie SA, 3.63%, 06/12/2026	305	0.04
100,000	EUR	Engie SA, 0.00%, 04/03/2027	94	0.01
200,000	EUR	Engie SA, 0.38%, 11/06/2027	188	0.03
300,000	EUR	Engie SA, 0.38%, 21/06/2027	282	0.04
300,000	EUR	Engie SA, 3.75%, 06/09/2027	307	0.04
200,000	EUR	Engie SA, 1.50%, 27/03/2028	192	0.03
100,000	EUR	Engie SA, 1.75%, 27/03/2028	96	0.01
100,000	EUR	Engie SA, 1.38%, 22/06/2028	95	0.01
400,000	EUR	Engie SA, 1.38%, 28/02/2029	377	0.05
100,000	EUR	Engie SA, 3.50%, 27/09/2029	102	0.01
200,000	EUR	Engie SA, 0.38%, 26/10/2029	176	0.02
300,000	EUR	Engie SA, 3.63%, 11/01/2030	308	0.04
200,000	EUR	Engie SA, 0.50%, 24/10/2030	172	0.02
100,000	EUR	Engie SA, 3.88%, 06/01/2031	104	0.01
100,000	EUR	Engie SA, 3.63%, 06/03/2031	102	0.01
200,000	EUR	Engie SA, 2.13%, 30/03/2032	186	0.02
100,000	EUR	Engie SA, 1.88%, 19/09/2033	90	0.01
300,000	EUR	Engie SA, 3.88%, 06/12/2033	310	0.04
100,000	EUR	Engie SA, 4.25%, 06/09/2034	106	0.01
600,000	EUR	Engie SA, 4.00%, 11/01/2035	624	0.08
100,000	EUR	Engie SA, 1.50%, 13/03/2035	82	0.01
400,000	EUR	Engie SA, 3.88%, 06/03/2036	410	0.05
100,000	EUR	Engie SA, 1.00%, 26/10/2036	75	0.01
200,000	EUR	Engie SA, 2.00%, 28/09/2037	165	0.02
100,000	EUR	Engie SA, 1.38%, 21/06/2039	72	0.01
200,000	EUR	Engie SA, 1.25%, 24/10/2041	133	0.02
300,000	EUR	Engie SA, 4.50%, 06/09/2042	316	0.04
200,000	EUR	Engie SA, 4.25%, 11/01/2043	204	0.03
200,000	EUR	Engie SA, 4.25%, 06/03/2044	203	0.03
45,000	EUR	Engie SA, 5.95%, 16/03/2111	57	0.01
200,000	EUR	Engie SA, FRN, 1.50%, 30/05/2028 ¹	182	0.02
300,000	EUR	Engie SA, FRN, 4.75%, 14/03/2030 ¹	305	0.04
200,000	EUR	Engie SA, FRN, 1.88%, 01/02/2031 ¹	172	0.02
300,000	EUR	Engie SA, FRN, 5.13%, 14/03/2033 ¹	308	0.04
200,000	EUR	EssilorLuxottica SA, 0.13%, 27/05/2025	196	0.03
400,000	EUR	EssilorLuxottica SA, 0.38%, 05/01/2026	388	0.05
300,000	EUR	EssilorLuxottica SA, 0.38%, 27/11/2027	280	0.04
400,000	EUR	EssilorLuxottica SA, 0.50%, 05/06/2028	371	0.05
200,000	EUR	EssilorLuxottica SA, 2.88%, 05/03/2029	201	0.03
200,000	EUR	EssilorLuxottica SA, 0.75%, 27/11/2031	174	0.02
300,000	EUR	EssilorLuxottica SA, 3.00%, 05/03/2032	300	0.04
200,000	EUR	Firmenich Productions Participations SAS, 1.38%, 30/10/2026	195	0.03
200,000	EUR	Firmenich Productions Participations SAS, 1.75%, 30/04/2030	188	0.03
200,000	EUR	Gecina SA, REIT, 1.38%, 30/06/2027	193	0.03
100,000	EUR	Gecina SA, REIT, 1.38%, 26/01/2028	95	0.01
200,000	EUR	Gecina SA, REIT, 1.00%, 30/01/2029	185	0.02
100,000	EUR	Gecina SA, REIT, 1.63%, 14/03/2030	93	0.01
400,000	EUR	Gecina SA, REIT, 2.00%, 30/06/2032	365	0.05
100,000	EUR	Gecina SA, REIT, 0.88%, 25/01/2033	83	0.01
300,000	EUR	Gecina SA, REIT, 1.63%, 29/05/2034	262	0.03
100,000	EUR	Gecina SA, REIT, 0.88%, 30/06/2036	75	0.01
100,000	EUR	Groupe des Assurances du Credit Mutuel SADIR, 3.75%, 30/04/2029	102	0.01
200,000	EUR	Groupe des Assurances du Credit Mutuel SADIR, FRN, 1.85%, 21/04/2042	168	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Groupe des Assurances du Credit Mutuel SADIR, FRN, 5.00%, 30/10/2044	102	0.01
200,000	EUR	Holding d'Infrastructures de Transport SASU, 2.50%, 04/05/2027	197	0.03
100,000	EUR	Holding d'Infrastructures de Transport SASU, 1.63%, 27/11/2027	96	0.01
400,000	EUR	Holding d'Infrastructures de Transport SASU, 0.63%, 14/09/2028	363	0.05
100,000	EUR	Holding d'Infrastructures de Transport SASU, 1.63%, 18/09/2029	92	0.01
100,000	EUR	Holding d'Infrastructures de Transport SASU, 4.25%, 18/03/2030	104	0.01
300,000	EUR	Holding d'Infrastructures de Transport SASU, 1.48%, 18/01/2031	266	0.04
200,000	EUR	HSBC Continental Europe SA, 0.10%, 03/09/2027	186	0.02
300,000	EUR	HSBC Continental Europe SA, 1.38%, 04/09/2028	284	0.04
100,000	EUR	Icade, REIT, 1.13%, 17/11/2025	98	0.01
100,000	EUR	Icade, REIT, 1.75%, 10/06/2026	98	0.01
200,000	EUR	Icade, REIT, 1.50%, 13/09/2027	191	0.03
200,000	EUR	Icade, REIT, 1.63%, 28/02/2028	189	0.03
300,000	EUR	Icade, REIT, 1.00%, 19/01/2030	263	0.03
100,000	EUR	Icade, REIT, 0.63%, 18/01/2031	83	0.01
100,000	EUR	Imerys SA, FRN, 1.50%, 15/01/2027	97	0.01
200,000	EUR	Imerys SA, FRN, 1.88%, 31/03/2028	191	0.03
100,000	EUR	Imerys SA, FRN, 4.75%, 29/11/2029	105	0.01
100,000	EUR	Imerys SA, FRN, 1.00%, 15/07/2031	84	0.01
300,000	EUR	Indigo Group SAS, REIT, 4.50%, 18/04/2030	315	0.04
300,000	EUR	In'li SA, REIT, 1.13%, 02/07/2029	270	0.04
100,000	EUR	JCDecaux SE, 2.63%, 24/04/2028	99	0.01
400,000	EUR	JCDecaux SE, 5.00%, 11/01/2029	425	0.06
100,000	EUR	JCDecaux SE, 1.63%, 07/02/2030	91	0.01
200,000	EUR	Kering SA, 3.75%, 05/09/2025	201	0.03
100,000	EUR	Kering SA, 1.25%, 10/05/2026	98	0.01
100,000	EUR	Kering SA, 1.50%, 05/04/2027	97	0.01
200,000	EUR	Kering SA, 3.63%, 05/09/2027	205	0.03
100,000	EUR	Kering SA, 0.75%, 13/05/2028	93	0.01
300,000	EUR	Kering SA, 3.25%, 27/02/2029	304	0.04
200,000	EUR	Kering SA, 1.88%, 05/05/2030	189	0.03
300,000	EUR	Kering SA, 3.63%, 05/09/2031	307	0.04
300,000	EUR	Kering SA, 3.38%, 11/03/2032	300	0.04
200,000	EUR	Kering SA, 3.38%, 27/02/2033	199	0.03
400,000	EUR	Kering SA, 3.88%, 05/09/2035	410	0.05
300,000	EUR	Kering SA, 3.63%, 11/03/2036	298	0.04
300,000	EUR	Klepierre SA, REIT, 1.38%, 16/02/2027	291	0.04
200,000	EUR	Klepierre SA, REIT, 2.00%, 12/05/2029	191	0.03
200,000	EUR	Klepierre SA, REIT, 0.63%, 01/07/2030	173	0.02
100,000	EUR	Klepierre SA, REIT, 0.88%, 17/02/2031	86	0.01
100,000	EUR	Klepierre SA, REIT, 1.25%, 29/09/2031	87	0.01
200,000	EUR	Klepierre SA, REIT, 1.63%, 13/12/2032	177	0.02
300,000	EUR	Klepierre SA, REIT, 3.88%, 23/09/2033	304	0.04
300,000	EUR	La Mondiale SAM, 0.75%, 20/04/2026	289	0.04
200,000	EUR	La Mondiale SAM, 2.13%, 23/06/2031	181	0.02
300,000	EUR	Legrand SA, 1.00%, 06/03/2026	293	0.04
300,000	EUR	Legrand SA, 0.63%, 24/06/2028	278	0.04
100,000	EUR	Legrand SA, 0.75%, 20/05/2030	89	0.01
100,000	EUR	Legrand SA, 1.88%, 06/07/2032	94	0.01
200,000	EUR	Legrand SA, 3.50%, 26/06/2034	204	0.03
300,000	EUR	Legrand SA, FRN, 3.50%, 29/05/2029	309	0.04
100,000	EUR	Legrand SA, FRN, 0.38%, 06/10/2031	84	0.01
500,000	EUR	L'Oreal SA, 3.38%, 23/01/2027	509	0.07
300,000	EUR	L'Oreal SA, 2.88%, 19/05/2028	303	0.04
200,000	EUR	L'Oreal SA, 3.38%, 23/11/2029	207	0.03
400,000	EUR	L'Oreal SA, FRN, 0.88%, 29/06/2026	388	0.05
100,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.38%, 21/10/2025	100	0.01
500,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.00%, 11/02/2026	482	0.06
500,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.13%, 11/02/2028	461	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.25%, 07/09/2029	205	0.03
100,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.38%, 05/02/2030	103	0.01
600,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 0.38%, 11/02/2031	521	0.07
400,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.50%, 07/09/2033	415	0.05
200,000	EUR	LVMH Moet Hennessy Louis Vuitton SE, 3.50%, 05/10/2034	207	0.03
100,000	EUR	Mercialys SA, REIT, 1.80%, 27/02/2026	98	0.01
100,000	EUR	Mercialys SA, REIT, 2.50%, 28/02/2029	96	0.01
Mutuelle Assurance Des Commerçants et Industriels de France et Des				
300,000	EUR	Cadres et Sal, FRN, 2.13%, 21/06/2052	249	0.03
100,000	EUR	Nerval SAS, REIT, 3.63%, 20/07/2028	100	0.01
200,000	EUR	Nerval SAS, REIT, 2.88%, 14/04/2032	187	0.02
300,000	EUR	Orange SA, 0.00%, 29/06/2026	286	0.04
300,000	EUR	Orange SA, 0.00%, 04/09/2026	285	0.04
100,000	EUR	Orange SA, 0.88%, 03/02/2027	96	0.01
200,000	EUR	Orange SA, 1.25%, 07/07/2027	193	0.03
200,000	EUR	Orange SA, 1.50%, 09/09/2027	194	0.03
300,000	EUR	Orange SA, 1.38%, 20/03/2028	287	0.04
200,000	EUR	Orange SA, 2.00%, 15/01/2029	194	0.03
100,000	EUR	Orange SA, 0.13%, 16/09/2029	88	0.01
200,000	EUR	Orange SA, 1.38%, 16/01/2030	187	0.02
200,000	EUR	Orange SA, 1.88%, 12/09/2030	190	0.03
200,000	EUR	Orange SA, 3.63%, 16/11/2031	207	0.03
200,000	EUR	Orange SA, 1.63%, 07/04/2032	182	0.02
100,000	EUR	Orange SA, 2.38%, 18/05/2032	95	0.01
200,000	EUR	Orange SA, 0.50%, 04/09/2032	165	0.02
300,000	EUR	Orange SA, 8.13%, 28/01/2033	413	0.05
300,000	EUR	Orange SA, 0.63%, 16/12/2033	240	0.03
300,000	EUR	Orange SA, 0.75%, 29/06/2034	239	0.03
300,000	EUR	Orange SA, 1.20%, 11/07/2034	249	0.03
200,000	EUR	Orange SA, 3.25%, 17/01/2035	201	0.03
200,000	EUR	Orange SA, 1.38%, 04/09/2049	135	0.02
500,000	EUR	Orange SA, FRN, 5.00%, 10/01/2026 ¹	512	0.07
100,000	EUR	Orange SA, FRN, 1.75%, 19/12/2026 ¹	96	0.01
100,000	EUR	Orange SA, FRN, 1.75%, 15/07/2028 ¹	92	0.01
200,000	EUR	Orange SA, FRN, 1.38%, 02/11/2029 ¹	179	0.02
400,000	EUR	Orange SA, FRN, 5.38%, 18/01/2030 ¹	426	0.06
200,000	EUR	Orange SA, FRN, 4.50%, 15/12/2030 ¹	205	0.03
100,000	EUR	Orange SA, FRN, 3.88%, 11/09/2035	105	0.01
100,000	EUR	Pernod Ricard SA, 3.75%, 15/09/2027	103	0.01
200,000	EUR	Pernod Ricard SA, 0.50%, 24/10/2027	188	0.03
100,000	EUR	Pernod Ricard SA, 0.13%, 04/10/2029	87	0.01
400,000	EUR	Pernod Ricard SA, 1.75%, 08/04/2030	376	0.05
200,000	EUR	Pernod Ricard SA, 3.38%, 07/11/2030	203	0.03
100,000	EUR	Pernod Ricard SA, 0.88%, 24/10/2031	86	0.01
200,000	EUR	Pernod Ricard SA, 3.75%, 15/09/2033	206	0.03
200,000	EUR	Pernod Ricard SA, 3.63%, 07/05/2034	203	0.03
100,000	EUR	Pernod Ricard SA, FRN, 3.25%, 02/11/2028	101	0.01
400,000	EUR	Pernod Ricard SA, FRN, 1.38%, 07/04/2029	375	0.05
400,000	EUR	Pernod Ricard SA, FRN, 3.75%, 02/11/2032	416	0.05
100,000	EUR	PSA Tresorerie GIE, 6.00%, 19/09/2033	116	0.02
325,000	EUR	RCI Banque SA, 4.13%, 01/12/2025	327	0.04
100,000	EUR	RCI Banque SA, 1.75%, 10/04/2026	98	0.01
200,000	EUR	RCI Banque SA, 1.63%, 26/05/2026	195	0.03
150,000	EUR	RCI Banque SA, 4.63%, 13/07/2026	153	0.02
200,000	EUR	RCI Banque SA, 4.63%, 02/10/2026	204	0.03
200,000	EUR	RCI Banque SA, 1.13%, 15/01/2027	191	0.03
200,000	EUR	RCI Banque SA, 4.50%, 06/04/2027	205	0.03
375,000	EUR	RCI Banque SA, 4.75%, 06/07/2027	387	0.05
325,000	EUR	RCI Banque SA, 3.75%, 04/10/2027	328	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	RCI Banque SA, 4.88%, 14/06/2028	314	0.04
100,000	EUR	RCI Banque SA, 4.88%, 21/09/2028	105	0.01
100,000	EUR	RCI Banque SA, 3.88%, 12/01/2029	101	0.01
100,000	EUR	RCI Banque SA, 4.88%, 02/10/2029	105	0.01
350,000	EUR	RCI Banque SA, 4.13%, 04/04/2031	354	0.05
400,000	EUR	SANEF SA, 1.88%, 16/03/2026	393	0.05
300,000	EUR	Sanofi SA, 1.00%, 21/03/2026	293	0.04
500,000	EUR	Sanofi SA, 1.75%, 10/09/2026	492	0.06
400,000	EUR	Sanofi SA, 0.50%, 13/01/2027	383	0.05
400,000	EUR	Sanofi SA, 1.13%, 05/04/2028	383	0.05
100,000	EUR	Sanofi SA, 0.88%, 21/03/2029	93	0.01
700,000	EUR	Sanofi SA, 1.38%, 21/03/2030	659	0.09
200,000	EUR	Sanofi SA, 1.50%, 01/04/2030	188	0.03
100,000	EUR	Sanofi SA, 1.25%, 21/03/2034	87	0.01
400,000	EUR	Sanofi SA, 1.88%, 21/03/2038	348	0.05
200,000	EUR	Sanofi SA, FRN, 1.25%, 06/04/2029	189	0.02
400,000	EUR	Schlumberger Finance France SAS, 1.00%, 18/02/2026	390	0.05
200,000	EUR	Schneider Electric SE, 0.88%, 13/12/2026	193	0.03
400,000	EUR	Schneider Electric SE, 1.38%, 21/06/2027	387	0.05
100,000	EUR	Schneider Electric SE, 3.25%, 09/11/2027	102	0.01
400,000	EUR	Schneider Electric SE, 1.50%, 15/01/2028	386	0.05
100,000	EUR	Schneider Electric SE, 3.25%, 12/06/2028	102	0.01
200,000	EUR	Schneider Electric SE, 0.25%, 11/03/2029	180	0.02
100,000	EUR	Schneider Electric SE, 3.13%, 13/10/2029	101	0.01
200,000	EUR	Schneider Electric SE, 3.00%, 10/01/2031	202	0.03
300,000	EUR	Schneider Electric SE, 3.50%, 09/11/2032	311	0.04
200,000	EUR	Schneider Electric SE, 3.38%, 13/04/2034	205	0.03
300,000	EUR	Schneider Electric SE, 3.25%, 10/10/2035	301	0.04
400,000	EUR	Schneider Electric SE, 3.38%, 03/09/2036	405	0.05
200,000	EUR	SCOR SE, FRN, 3.00%, 08/06/2046	197	0.03
400,000	EUR	SCOR SE, FRN, 3.63%, 27/05/2048	398	0.05
100,000	EUR	SCOR SE, FRN, 1.38%, 17/09/2051	83	0.01
200,000	EUR	Societe Fonciere Lyonnaise SA, REIT, 1.50%, 05/06/2027	192	0.03
400,000	EUR	Societe Generale SA, 0.13%, 24/02/2026	385	0.05
400,000	EUR	Societe Generale SA, 0.88%, 01/07/2026	386	0.05
500,000	EUR	Societe Generale SA, 4.25%, 28/09/2026	513	0.07
300,000	EUR	Societe Generale SA, 0.75%, 25/01/2027	285	0.04
500,000	EUR	Societe Generale SA, 4.13%, 02/06/2027	515	0.07
300,000	EUR	Societe Generale SA, 0.25%, 08/07/2027	279	0.04
500,000	EUR	Societe Generale SA, 4.00%, 16/11/2027	516	0.07
300,000	EUR	Societe Generale SA, 1.38%, 13/01/2028	283	0.04
400,000	EUR	Societe Generale SA, 0.13%, 18/02/2028	364	0.05
200,000	EUR	Societe Generale SA, 2.13%, 27/09/2028	191	0.03
200,000	EUR	Societe Generale SA, 4.13%, 21/11/2028	208	0.03
200,000	EUR	Societe Generale SA, 1.75%, 22/03/2029	186	0.02
200,000	EUR	Societe Generale SA, 2.63%, 30/05/2029	197	0.03
100,000	EUR	Societe Generale SA, 0.88%, 24/09/2029	89	0.01
300,000	EUR	Societe Generale SA, 1.25%, 12/06/2030	265	0.04
500,000	EUR	Societe Generale SA, 4.25%, 16/11/2032	535	0.07
300,000	EUR	Societe Generale SA, 5.63%, 02/06/2033	323	0.04
200,000	EUR	Societe Generale SA, FRN, 0.13%, 17/11/2026	193	0.03
100,000	EUR	Societe Generale SA, FRN, 0.63%, 02/12/2027	94	0.01
300,000	EUR	Societe Generale SA, FRN, 0.88%, 22/09/2028	279	0.04
200,000	EUR	Societe Generale SA, FRN, 0.50%, 12/06/2029	180	0.02
500,000	EUR	Societe Generale SA, FRN, 4.75%, 28/09/2029	524	0.07
100,000	EUR	Societe Generale SA, FRN, 1.00%, 24/11/2030	97	0.01
500,000	EUR	Societe Generale SA, FRN, 4.25%, 06/12/2030	514	0.07
200,000	EUR	Societe Generale SA, FRN, 1.13%, 30/06/2031	191	0.03
300,000	EUR	Societe Generale SA, FRN, 4.88%, 21/11/2031	317	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
100,000	EUR	Societe Generale SA, FRN, 5.25%, 06/09/2032	104	0.01
100,000	EUR	Sodexo SA, 2.50%, 24/06/2026	100	0.01
150,000	EUR	Sodexo SA, 0.75%, 14/04/2027	144	0.02
400,000	EUR	Sodexo SA, 1.00%, 17/07/2028	375	0.05
150,000	EUR	Sodexo SA, 1.00%, 27/04/2029	138	0.02
500,000	EUR	Sogecap SA, FRN, 4.13%, 18/02/2026 ¹	500	0.07
200,000	EUR	Sogecap SA, FRN, 6.50%, 16/05/2044	221	0.03
100,000	EUR	Sogecap SA, FRN, 5.00%, 03/04/2045	100	0.01
400,000	EUR	Suez SACA, 1.88%, 24/05/2027	388	0.05
500,000	EUR	Suez SACA, 4.63%, 03/11/2028	528	0.07
100,000	EUR	Suez SACA, 2.38%, 24/05/2030	95	0.01
200,000	EUR	Suez SACA, 5.00%, 03/11/2032	219	0.03
300,000	EUR	Suez SACA, 4.50%, 13/11/2033	319	0.04
200,000	EUR	Suez SACA, 2.88%, 24/05/2034	188	0.03
200,000	EUR	TDF Infrastructure SASU, 1.75%, 01/12/2029	181	0.02
100,000	EUR	Teleperformance SE, 0.25%, 26/11/2027	91	0.01
200,000	EUR	Teleperformance SE, 5.25%, 22/11/2028	210	0.03
300,000	EUR	Teleperformance SE, 5.75%, 22/11/2031	319	0.04
200,000	EUR	Teleperformance SE, FRN, 3.75%, 24/06/2029	200	0.03
100,000	EUR	Terega SA, 0.88%, 17/09/2030	86	0.01
100,000	EUR	Terega SA, 4.00%, 17/09/2034	101	0.01
100,000	EUR	TotalEnergies Capital International SA, 2.88%, 19/11/2025	100	0.01
400,000	EUR	TotalEnergies Capital International SA, 2.50%, 25/03/2026	399	0.05
100,000	EUR	TotalEnergies Capital International SA, 1.02%, 04/03/2027	96	0.01
500,000	EUR	TotalEnergies Capital International SA, 1.49%, 08/04/2027	487	0.06
100,000	EUR	TotalEnergies Capital International SA, 0.70%, 31/05/2028	93	0.01
300,000	EUR	TotalEnergies Capital International SA, 0.75%, 12/07/2028	281	0.04
400,000	EUR	TotalEnergies Capital International SA, 1.38%, 04/10/2029	376	0.05
200,000	EUR	TotalEnergies Capital International SA, 1.49%, 04/09/2030	185	0.02
400,000	EUR	TotalEnergies Capital International SA, 0.95%, 18/05/2031	351	0.05
400,000	EUR	TotalEnergies Capital International SA, 1.99%, 08/04/2032	373	0.05
200,000	EUR	TotalEnergies Capital International SA, 1.54%, 31/05/2039	157	0.02
200,000	EUR	TotalEnergies Capital International SA, 1.62%, 18/05/2040	154	0.02
300,000	EUR	TotalEnergies SE, FRN, 3.37%, 10/06/2026 ¹	297	0.04
200,000	EUR	TotalEnergies SE, FRN, 2.00%, 17/01/2027 ¹	191	0.03
450,000	EUR	TotalEnergies SE, FRN, 1.63%, 25/10/2027 ¹	420	0.06
200,000	EUR	TotalEnergies SE, FRN, 2.00%, 06/04/2030 ¹	179	0.02
550,000	EUR	TotalEnergies SE, FRN, 2.13%, 25/07/2032 ¹	470	0.07
150,000	EUR	TotalEnergies SE, FRN, 3.25%, 17/07/2036 ¹	132	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 09/03/2026	196	0.03
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.50%, 04/06/2026	99	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.00%, 27/02/2027	96	0.01
150,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.13%, 28/04/2027	144	0.02
400,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.63%, 04/05/2027	378	0.05
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.50%, 22/02/2028	96	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.75%, 25/10/2028	91	0.01
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.50%, 29/05/2029	187	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 3.50%, 11/09/2029	101	0.01
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.63%, 09/04/2030	198	0.03
150,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 15/04/2030	136	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 4.13%, 11/12/2030	206	0.03
500,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.88%, 15/01/2031	459	0.06
500,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 04/12/2031	432	0.06
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.88%, 29/03/2032	166	0.02
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 29/06/2032	179	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.38%, 25/05/2033	84	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.75%, 27/02/2034	87	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 3.88%, 11/09/2034	100	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 28/04/2036	84	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
300,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.00%, 29/05/2037	245	0.03
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 2.25%, 14/05/2038	164	0.02
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 1.75%, 01/07/2049	63	0.01
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 2.88%, 25/01/2026 ¹	98	0.01
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 7.25%, 07/03/2028 ¹	218	0.03
300,000	EUR	Veolia Environnement SA, 0.00%, 09/06/2026	286	0.04
300,000	EUR	Veolia Environnement SA, 1.50%, 30/11/2026	293	0.04
200,000	EUR	Veolia Environnement SA, 0.00%, 14/01/2027	188	0.03
100,000	EUR	Veolia Environnement SA, 4.63%, 30/03/2027	105	0.01
100,000	EUR	Veolia Environnement SA, 1.59%, 10/01/2028	96	0.01
300,000	EUR	Veolia Environnement SA, 1.25%, 15/04/2028	285	0.04
300,000	EUR	Veolia Environnement SA, 1.25%, 19/05/2028	284	0.04
400,000	EUR	Veolia Environnement SA, 0.93%, 04/01/2029	370	0.05
300,000	EUR	Veolia Environnement SA, 1.50%, 03/04/2029	283	0.04
200,000	EUR	Veolia Environnement SA, 1.94%, 07/01/2030	190	0.03
100,000	EUR	Veolia Environnement SA, 1.63%, 17/09/2030	92	0.01
100,000	EUR	Veolia Environnement SA, 0.66%, 15/01/2031	86	0.01
400,000	EUR	Veolia Environnement SA, 0.50%, 14/10/2031	335	0.04
100,000	EUR	Veolia Environnement SA, 0.80%, 15/01/2032	85	0.01
200,000	EUR	Veolia Environnement SA, 1.63%, 21/09/2032	179	0.02
150,000	EUR	Veolia Environnement SA, 6.13%, 25/11/2033	185	0.02
100,000	EUR	Veolia Environnement SA, 1.25%, 14/05/2035	82	0.01
200,000	EUR	Veolia Environnement SA, FRN, 1.63%, 06/01/2026 ¹	192	0.03
100,000	EUR	Verallia SA, FRN, 1.63%, 14/05/2028	94	0.01
100,000	EUR	Verallia SA, FRN, 1.88%, 10/11/2031	89	0.01
200,000	EUR	Vinci SA, 1.00%, 26/09/2025	196	0.03
300,000	EUR	Vinci SA, 0.00%, 27/11/2028	270	0.04
200,000	EUR	Vinci SA, 1.63%, 18/01/2029	191	0.03
300,000	EUR	Vinci SA, 1.75%, 26/09/2030	282	0.04
300,000	EUR	Vinci SA, 0.50%, 09/01/2032	251	0.03
100,000	EUR	Vinci SA, 3.38%, 17/10/2032	102	0.01
200,000	EUR	Vivendi SE, 1.13%, 11/12/2028	192	0.03
100,000	EUR	Wendel SE, 2.50%, 09/02/2027	99	0.01
100,000	EUR	Wendel SE, 1.00%, 01/06/2031	87	0.01
100,000	EUR	Wendel SE, 1.38%, 18/01/2034	83	0.01
100,000	EUR	Worldline SA, 0.88%, 30/06/2027	91	0.01
200,000	EUR	Worldline SA, 4.13%, 12/09/2028	195	0.03
350,000	EUR	WPP Finance SA, 2.25%, 22/09/2026	346	0.05
200,000	EUR	WPP Finance SA, 2.38%, 19/05/2027	198	0.03
300,000	EUR	WPP Finance SA, 4.13%, 30/05/2028	311	0.04
Total France			153,216	20.10
Germany (31 March 2024: 9.06%)				
100,000	EUR	Aareal Bank AG, 5.88%, 29/05/2026	104	0.01
100,000	EUR	Aareal Bank AG, 0.05%, 02/09/2026	94	0.01
300,000	EUR	Aareal Bank AG, 0.50%, 07/04/2027	279	0.04
100,000	EUR	Aareal Bank AG, 0.25%, 23/11/2027	91	0.01
100,000	EUR	Aareal Bank AG, 0.75%, 18/04/2028	91	0.01
100,000	EUR	adidas AG, 3.00%, 21/11/2025	100	0.01
100,000	EUR	adidas AG, 3.13%, 21/11/2029	102	0.01
300,000	EUR	adidas AG, 0.63%, 10/09/2035	231	0.03
100,000	EUR	Albemarle New Holding GmbH, 1.13%, 25/11/2025	98	0.01
300,000	EUR	Albemarle New Holding GmbH, 1.63%, 25/11/2028	279	0.04
500,000	EUR	Allianz SE, FRN, 4.60%, 07/09/2038	519	0.07
400,000	EUR	Allianz SE, FRN, 3.10%, 06/07/2047	399	0.05
200,000	EUR	Allianz SE, FRN, 1.30%, 25/09/2049	179	0.02
200,000	EUR	Allianz SE, FRN, 2.12%, 08/07/2050	184	0.02
400,000	EUR	Allianz SE, FRN, 4.25%, 05/07/2052	410	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
300,000	EUR	Allianz SE, FRN, 5.82%, 25/07/2053	339	0.04
400,000	EUR	Allianz SE, FRN, 4.85%, 26/07/2054	426	0.06
100,000	EUR	Amphenol Technologies Holding GmbH, 0.75%, 04/05/2026	97	0.01
100,000	EUR	Amphenol Technologies Holding GmbH, 2.00%, 08/10/2028	98	0.01
300,000	EUR	Amprion GmbH, 3.45%, 22/09/2027	305	0.04
300,000	EUR	Amprion GmbH, 3.88%, 07/09/2028	310	0.04
100,000	EUR	Amprion GmbH, 3.13%, 27/08/2030	100	0.01
100,000	EUR	Amprion GmbH, 3.63%, 21/05/2031	103	0.01
400,000	EUR	Amprion GmbH, 3.97%, 22/09/2032	418	0.06
200,000	EUR	Amprion GmbH, 0.63%, 23/09/2033	158	0.02
100,000	EUR	Amprion GmbH, 4.13%, 07/09/2034	106	0.01
200,000	EUR	Amprion GmbH, 3.85%, 27/08/2039	201	0.03
100,000	EUR	Amprion GmbH, 4.00%, 21/05/2044	101	0.01
150,000	EUR	BASF SE, 0.88%, 22/05/2025	148	0.02
400,000	EUR	BASF SE, 0.75%, 17/03/2026	389	0.05
400,000	EUR	BASF SE, 0.25%, 05/06/2027	377	0.05
250,000	EUR	BASF SE, 0.88%, 15/11/2027	238	0.03
200,000	EUR	BASF SE, 3.13%, 29/06/2028	203	0.03
200,000	EUR	BASF SE, 4.00%, 08/03/2029	210	0.03
300,000	EUR	BASF SE, 1.50%, 17/03/2031	274	0.04
100,000	EUR	BASF SE, 0.88%, 06/10/2031	89	0.01
200,000	EUR	BASF SE, 4.25%, 08/03/2032	214	0.03
100,000	EUR	BASF SE, 3.75%, 29/06/2032	104	0.01
200,000	EUR	BASF SE, 4.50%, 08/03/2035	216	0.03
350,000	EUR	BASF SE, 1.63%, 15/11/2037	285	0.04
150,000	EUR	Bayer AG, 4.00%, 26/08/2026	153	0.02
300,000	EUR	Bayer AG, 0.75%, 06/01/2027	285	0.04
300,000	EUR	Bayer AG, 0.38%, 12/01/2029	267	0.04
450,000	EUR	Bayer AG, 4.25%, 26/08/2029	471	0.06
300,000	EUR	Bayer AG, 1.13%, 06/01/2030	267	0.04
200,000	EUR	Bayer AG, 0.63%, 12/07/2031	165	0.02
500,000	EUR	Bayer AG, 1.38%, 06/07/2032	424	0.06
575,000	EUR	Bayer AG, 4.63%, 26/05/2033	611	0.08
200,000	EUR	Bayer AG, 1.00%, 12/01/2036	147	0.02
200,000	EUR	Berlin Hyp AG, 0.38%, 25/01/2027	189	0.03
100,000	EUR	Berlin Hyp AG, 1.13%, 25/10/2027	94	0.01
200,000	EUR	Berlin Hyp AG, 1.50%, 18/04/2028	192	0.03
200,000	EUR	Berlin Hyp AG, FRN, 0.38%, 21/04/2031	167	0.02
100,000	EUR	Bertelsmann SE & Co. KGaA, 1.25%, 29/09/2025	98	0.01
200,000	EUR	Bertelsmann SE & Co. KGaA, 1.13%, 27/04/2026	195	0.03
200,000	EUR	Bertelsmann SE & Co. KGaA, 2.00%, 01/04/2028	195	0.03
200,000	EUR	Bertelsmann SE & Co. KGaA, 3.50%, 29/05/2029	204	0.03
100,000	EUR	Bertelsmann SE & Co. KGaA, 1.50%, 15/05/2030	93	0.01
100,000	EUR	Clearstream Banking AG, 0.00%, 01/12/2025	97	0.01
100,000	EUR	Commerzbank AG, 1.13%, 19/09/2025	98	0.01
500,000	EUR	Commerzbank AG, 1.00%, 04/03/2026	488	0.06
300,000	EUR	Commerzbank AG, 4.00%, 23/03/2026	303	0.04
100,000	EUR	Commerzbank AG, 1.13%, 22/06/2026	97	0.01
100,000	EUR	Commerzbank AG, 0.50%, 04/12/2026	95	0.01
100,000	EUR	Commerzbank AG, 0.88%, 22/01/2027	95	0.01
100,000	EUR	Commerzbank AG, 4.00%, 30/03/2027	102	0.01
175,000	EUR	Commerzbank AG, 0.38%, 01/09/2027	165	0.02
100,000	EUR	Commerzbank AG, 1.88%, 28/02/2028	97	0.01
100,000	EUR	Commerzbank AG, 1.50%, 28/08/2028	96	0.01
200,000	EUR	Commerzbank AG, FRN, 3.00%, 14/09/2027	200	0.03
200,000	EUR	Commerzbank AG, FRN, 4.63%, 21/03/2028	207	0.03
400,000	EUR	Commerzbank AG, FRN, 5.13%, 18/01/2030	428	0.06
200,000	EUR	Commerzbank AG, FRN, 4.00%, 05/12/2030	200	0.03
300,000	EUR	Commerzbank AG, FRN, 4.63%, 17/01/2031	316	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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, 1.38%, 29/12/2031	190	0.03
100,000	EUR	Commerzbank AG, FRN, 4.00%, 16/07/2032	102	0.01
200,000	EUR	Commerzbank AG, FRN, 6.50%, 06/12/2032	215	0.03
100,000	EUR	Commerzbank AG, FRN, 6.75%, 05/10/2033	109	0.01
300,000	EUR	Commerzbank AG, FRN, 4.88%, 16/10/2034	309	0.04
400,000	EUR	Continental AG, 2.50%, 27/08/2026	397	0.05
100,000	EUR	Continental AG, 3.63%, 30/11/2027	101	0.01
375,000	EUR	Continental AG, 4.00%, 01/06/2028	385	0.05
200,000	EUR	Continental AG, 3.50%, 01/10/2029	200	0.03
100,000	EUR	Covestro AG, 0.88%, 03/02/2026	97	0.01
200,000	EUR	Covestro AG, 4.75%, 15/11/2028	214	0.03
100,000	EUR	Covestro AG, 1.38%, 12/06/2030	92	0.01
100,000	EUR	Deutsche Bank AG, 2.63%, 12/02/2026	99	0.01
200,000	EUR	Deutsche Bank AG, 4.50%, 19/05/2026	204	0.03
400,000	EUR	Deutsche Bank AG, 1.63%, 20/01/2027	387	0.05
300,000	EUR	Deutsche Bank AG, 4.00%, 29/11/2027	311	0.04
200,000	EUR	Deutsche Bank AG, 1.75%, 17/01/2028	192	0.03
300,000	EUR	Deutsche Bank AG, FRN, 0.75%, 17/02/2027	291	0.04
400,000	EUR	Deutsche Bank AG, FRN, 1.88%, 23/02/2028	387	0.05
100,000	EUR	Deutsche Bank AG, FRN, 3.25%, 24/05/2028	100	0.01
200,000	EUR	Deutsche Bank AG, FRN, 4.00%, 12/07/2028	204	0.03
100,000	EUR	Deutsche Bank AG, FRN, 5.38%, 11/01/2029	106	0.01
500,000	EUR	Deutsche Bank AG, FRN, 3.75%, 15/01/2030	513	0.07
300,000	EUR	Deutsche Bank AG, FRN, 4.13%, 04/04/2030	308	0.04
400,000	EUR	Deutsche Bank AG, FRN, 5.00%, 05/09/2030	425	0.06
600,000	EUR	Deutsche Bank AG, FRN, 1.75%, 19/11/2030	548	0.07
300,000	EUR	Deutsche Bank AG, FRN, 5.63%, 19/05/2031	307	0.04
400,000	EUR	Deutsche Bank AG, FRN, 1.38%, 17/02/2032	347	0.05
500,000	EUR	Deutsche Bank AG, FRN, 4.00%, 24/06/2032	499	0.07
400,000	EUR	Deutsche Bank AG, FRN, 4.50%, 12/07/2035	414	0.05
300,000	EUR	Deutsche Boerse AG, 3.88%, 28/09/2026	306	0.04
300,000	EUR	Deutsche Boerse AG, 1.13%, 26/03/2028	289	0.04
500,000	EUR	Deutsche Boerse AG, 3.75%, 28/09/2029	523	0.07
100,000	EUR	Deutsche Boerse AG, 0.13%, 22/02/2031	84	0.01
100,000	EUR	Deutsche Boerse AG, 1.50%, 04/04/2032	90	0.01
300,000	EUR	Deutsche Boerse AG, 3.88%, 28/09/2033	317	0.04
200,000	EUR	Deutsche Boerse AG, FRN, 1.25%, 16/06/2047	188	0.03
200,000	EUR	Deutsche Boerse AG, FRN, 2.00%, 23/06/2048	187	0.03
200,000	EUR	Deutsche Lufthansa AG, 3.00%, 29/05/2026	199	0.03
500,000	EUR	Deutsche Lufthansa AG, 2.88%, 16/05/2027	495	0.07
200,000	EUR	Deutsche Lufthansa AG, 3.75%, 11/02/2028	202	0.03
100,000	EUR	Deutsche Lufthansa AG, 3.50%, 14/07/2029	101	0.01
250,000	EUR	Deutsche Lufthansa AG, 4.00%, 21/05/2030	256	0.03
125,000	EUR	Deutsche Lufthansa AG, 4.13%, 03/09/2032	126	0.02
125,000	EUR	Deutsche Lufthansa AG, FRN, 3.63%, 03/09/2028	126	0.02
100,000	EUR	Deutsche Pfandbriefbank AG, 0.25%, 27/10/2025	95	0.01
100,000	EUR	Deutsche Pfandbriefbank AG, 0.10%, 02/02/2026	94	0.01
100,000	EUR	Deutsche Pfandbriefbank AG, 4.38%, 28/08/2026	100	0.01
200,000	EUR	Deutsche Pfandbriefbank AG, 5.00%, 05/02/2027	205	0.03
200,000	EUR	Deutsche Post AG, 1.25%, 01/04/2026	196	0.03
250,000	EUR	Deutsche Post AG, 0.38%, 20/05/2026	241	0.03
75,000	EUR	Deutsche Post AG, 1.00%, 13/12/2027	72	0.01
125,000	EUR	Deutsche Post AG, 1.63%, 05/12/2028	121	0.02
200,000	EUR	Deutsche Post AG, 0.75%, 20/05/2029	187	0.03
150,000	EUR	Deutsche Post AG, 1.00%, 20/05/2032	134	0.02
275,000	EUR	Deutsche Post AG, 3.50%, 25/03/2036	277	0.04
225,000	EUR	Deutsche Post AG, FRN, 3.38%, 03/07/2033	233	0.03
100,000	EUR	Deutsche Telekom AG, 0.88%, 25/03/2026	98	0.01
200,000	EUR	Deutsche Telekom AG, 0.50%, 05/07/2027	190	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
300,000	EUR	Deutsche Telekom AG, 1.75%, 25/03/2031	283	0.04
200,000	EUR	Deutsche Telekom AG, 1.38%, 05/07/2034	174	0.02
275,000	EUR	Deutsche Telekom AG, 3.25%, 20/03/2036	274	0.04
100,000	EUR	Deutsche Telekom AG, 2.25%, 29/03/2039	88	0.01
400,000	EUR	Deutsche Telekom AG, 1.75%, 09/12/2049	287	0.04
300,000	EUR	Deutsche Wohnen SE, REIT, 1.50%, 30/04/2030	272	0.04
100,000	EUR	Deutsche Wohnen SE, REIT, 1.30%, 07/04/2041	67	0.01
100,000	EUR	E.ON SE, 1.00%, 07/10/2025	98	0.01
200,000	EUR	E.ON SE, 0.13%, 18/01/2026	193	0.03
200,000	EUR	E.ON SE, 0.25%, 24/10/2026	191	0.03
465,000	EUR	E.ON SE, 0.38%, 29/09/2027	437	0.06
200,000	EUR	E.ON SE, 3.50%, 12/01/2028	205	0.03
100,000	EUR	E.ON SE, 0.75%, 20/02/2028	95	0.01
100,000	EUR	E.ON SE, 2.88%, 26/08/2028	100	0.01
125,000	EUR	E.ON SE, 0.10%, 19/12/2028	114	0.02
375,000	EUR	E.ON SE, 3.75%, 01/03/2029	389	0.05
150,000	EUR	E.ON SE, 1.63%, 22/05/2029	143	0.02
150,000	EUR	E.ON SE, 0.35%, 28/02/2030	132	0.02
125,000	EUR	E.ON SE, 3.13%, 05/03/2030	126	0.02
100,000	EUR	E.ON SE, 0.75%, 18/12/2030	87	0.01
325,000	EUR	E.ON SE, 3.38%, 15/01/2031	330	0.04
250,000	EUR	E.ON SE, 1.63%, 29/03/2031	230	0.03
70,000	EUR	E.ON SE, 0.88%, 20/08/2031	61	0.01
250,000	EUR	E.ON SE, 0.63%, 07/11/2031	213	0.03
150,000	EUR	E.ON SE, 3.50%, 25/03/2032	153	0.02
175,000	EUR	E.ON SE, 0.60%, 01/10/2032	145	0.02
100,000	EUR	E.ON SE, 4.00%, 29/08/2033	105	0.01
125,000	EUR	E.ON SE, 0.88%, 18/10/2034	101	0.01
375,000	EUR	E.ON SE, 3.88%, 12/01/2035	388	0.05
300,000	EUR	E.ON SE, 3.75%, 15/01/2036	306	0.04
200,000	EUR	E.ON SE, 3.50%, 26/10/2037	198	0.03
150,000	EUR	E.ON SE, 3.88%, 05/09/2038	151	0.02
300,000	EUR	E.ON SE, 4.13%, 25/03/2044	308	0.04
200,000	EUR	Eurogrid GmbH, 1.50%, 18/04/2028	191	0.03
200,000	EUR	Eurogrid GmbH, 3.60%, 01/02/2029	203	0.03
200,000	EUR	Eurogrid GmbH, 3.72%, 27/04/2030	204	0.03
200,000	EUR	Eurogrid GmbH, 3.28%, 05/09/2031	199	0.03
200,000	EUR	Eurogrid GmbH, 1.11%, 15/05/2032	171	0.02
100,000	EUR	Eurogrid GmbH, 0.74%, 21/04/2033	81	0.01
400,000	EUR	Eurogrid GmbH, 3.92%, 01/02/2034	411	0.05
100,000	EUR	Evonik Industries AG, 0.63%, 18/09/2025	98	0.01
400,000	EUR	Evonik Industries AG, 2.25%, 25/09/2027	393	0.05
75,000	EUR	Evonik Industries AG, 0.75%, 07/09/2028	71	0.01
150,000	EUR	Fresenius Medical Care AG, 1.50%, 11/07/2025	148	0.02
300,000	EUR	Fresenius Medical Care AG, 1.00%, 29/05/2026	291	0.04
300,000	EUR	Fresenius Medical Care AG, 3.88%, 20/09/2027	308	0.04
50,000	EUR	Fresenius Medical Care AG, 1.25%, 29/11/2029	46	0.01
200,000	EUR	Fresenius Medical Care AG, 1.50%, 29/05/2030	181	0.02
100,000	EUR	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	102	0.01
100,000	EUR	Fresenius SE & Co. KGaA, 0.38%, 28/09/2026	96	0.01
100,000	EUR	Fresenius SE & Co. KGaA, 1.63%, 08/10/2027	97	0.01
400,000	EUR	Fresenius SE & Co. KGaA, 0.75%, 15/01/2028	375	0.05
175,000	EUR	Fresenius SE & Co. KGaA, 2.88%, 15/02/2029	177	0.02
100,000	EUR	Fresenius SE & Co. KGaA, 5.00%, 28/11/2029	108	0.01
150,000	EUR	Fresenius SE & Co. KGaA, 2.88%, 24/05/2030	147	0.02
250,000	EUR	Fresenius SE & Co. KGaA, 5.13%, 05/10/2030	273	0.04
150,000	EUR	Fresenius SE & Co. KGaA, 1.13%, 28/01/2033	126	0.02
200,000	EUR	Hamburg Commercial Bank AG, 0.38%, 09/03/2026	191	0.03
150,000	EUR	Hamburg Commercial Bank AG, 4.88%, 30/03/2027	156	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
150,000	EUR	Hamburg Commercial Bank AG, 3.50%, 17/03/2028	151	0.02
200,000	EUR	Hamburg Commercial Bank AG, 4.50%, 24/07/2028	204	0.03
100,000	EUR	Hannover Rueck SE, 1.13%, 18/04/2028	96	0.01
200,000	EUR	Hannover Rueck SE, FRN, 1.13%, 09/10/2039	178	0.02
100,000	EUR	Hannover Rueck SE, FRN, 1.75%, 08/10/2040	90	0.01
100,000	EUR	Hannover Rueck SE, FRN, 1.38%, 30/06/2042	85	0.01
400,000	EUR	Hannover Rueck SE, FRN, 5.88%, 26/08/2043	455	0.06
125,000	EUR	Heidelberg Materials AG, 3.38%, 17/10/2031	125	0.02
200,000	EUR	Heidelberg Materials AG, 3.95%, 19/07/2034	205	0.03
150,000	EUR	Heidelberg Materials AG, FRN, 3.75%, 31/05/2032	153	0.02
100,000	EUR	Hella GmbH & Co. KGaA, 0.50%, 26/01/2027	95	0.01
400,000	EUR	Henkel AG & Co. KGaA, FRN, 2.63%, 13/09/2027	402	0.05
100,000	EUR	Henkel AG & Co. KGaA, FRN, 0.50%, 17/11/2032	85	0.01
50,000	EUR	Hochtief AG, 0.50%, 03/09/2027	47	0.01
175,000	EUR	Hochtief AG, 0.63%, 26/04/2029	157	0.02
175,000	EUR	Hochtief AG, 4.25%, 31/05/2030	180	0.02
400,000	EUR	Infineon Technologies AG, 1.13%, 24/06/2026	389	0.05
200,000	EUR	Infineon Technologies AG, 1.63%, 24/06/2029	189	0.03
100,000	EUR	Infineon Technologies AG, 2.00%, 24/06/2032	92	0.01
200,000	EUR	Infineon Technologies AG, FRN, 3.63%, 01/01/2028 ¹	196	0.03
100,000	EUR	K+S AG, 4.25%, 19/06/2029	102	0.01
200,000	EUR	KION Group AG, 1.63%, 24/09/2025	196	0.03
100,000	EUR	Knorr-Bremse AG, 3.25%, 30/09/2032	99	0.01
200,000	EUR	Knorr-Bremse AG, FRN, 3.25%, 21/09/2027	202	0.03
300,000	EUR	Lanxess AG, 1.00%, 07/10/2026	287	0.04
75,000	EUR	Lanxess AG, 0.00%, 08/09/2027	69	0.01
100,000	EUR	Lanxess AG, FRN, 1.75%, 22/03/2028	95	0.01
200,000	EUR	Lanxess AG, FRN, 0.63%, 01/12/2029	172	0.02
200,000	EUR	LANXESS AG, 0.00%, 08/09/2027	183	0.02
200,000	EUR	LEG Immobilien SE, REIT, 0.38%, 17/01/2026	193	0.03
500,000	EUR	LEG Immobilien SE, REIT, 0.88%, 28/11/2027	471	0.06
100,000	EUR	LEG Immobilien SE, REIT, 0.88%, 17/01/2029	90	0.01
200,000	EUR	LEG Immobilien SE, REIT, 0.75%, 30/06/2031	165	0.02
100,000	EUR	LEG Immobilien SE, REIT, 1.00%, 19/11/2032	81	0.01
200,000	EUR	LEG Immobilien SE, REIT, 0.88%, 30/03/2033	159	0.02
200,000	EUR	LEG Immobilien SE, REIT, 1.50%, 17/01/2034	164	0.02
175,000	EUR	Mercedes-Benz Group AG, 1.00%, 15/11/2027	166	0.02
350,000	EUR	Mercedes-Benz Group AG, 1.38%, 11/05/2028	334	0.04
550,000	EUR	Mercedes-Benz Group AG, 1.50%, 03/07/2029	517	0.07
150,000	EUR	Mercedes-Benz Group AG, 0.75%, 08/02/2030	133	0.02
175,000	EUR	Mercedes-Benz Group AG, 2.38%, 22/05/2030	169	0.02
200,000	EUR	Mercedes-Benz Group AG, 0.75%, 10/09/2030	176	0.02
150,000	EUR	Mercedes-Benz Group AG, 2.00%, 27/02/2031	142	0.02
300,000	EUR	Mercedes-Benz Group AG, 1.13%, 06/11/2031	262	0.04
200,000	EUR	Mercedes-Benz Group AG, 0.75%, 11/03/2033	164	0.02
100,000	EUR	Mercedes-Benz Group AG, 1.13%, 08/08/2034	82	0.01
425,000	EUR	Mercedes-Benz Group AG, 2.13%, 03/07/2037	367	0.05
200,000	EUR	Merck Financial Services GmbH, 0.13%, 16/07/2025	195	0.03
400,000	EUR	Merck Financial Services GmbH, 1.88%, 15/06/2026	395	0.05
100,000	EUR	Merck Financial Services GmbH, 0.38%, 05/07/2027	94	0.01
100,000	EUR	Merck Financial Services GmbH, 0.50%, 16/07/2028	92	0.01
200,000	EUR	Merck Financial Services GmbH, 2.38%, 15/06/2030	195	0.03
200,000	EUR	Merck Financial Services GmbH, 0.88%, 05/07/2031	175	0.02
400,000	EUR	Merck KGaA, FRN, 3.88%, 27/08/2054	400	0.05
100,000	EUR	Merck KGaA, FRN, 2.88%, 25/06/2079	97	0.01
200,000	EUR	Merck KGaA, FRN, 1.63%, 09/09/2080	193	0.03
200,000	EUR	Metro AG, 4.63%, 07/03/2029	208	0.03
100,000	EUR	Muenchener Hypothekenbank eG, 0.88%, 12/09/2025	97	0.01
100,000	EUR	Muenchener Hypothekenbank eG, 0.50%, 08/06/2026	95	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
100,000	EUR	Muenchener Hypothekenbank eG, 0.38%, 09/03/2029	87	0.01
300,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 1.25%, 26/05/2041	260	0.03
300,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 1.00%, 26/05/2042	248	0.03
400,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 4.25%, 26/05/2044	408	0.05
200,000	EUR	Muenchener Rueckversicherungs-Gesellschaft AG, FRN, 3.25%, 26/05/2049	198	0.03
100,000	EUR	Robert Bosch GmbH, 3.63%, 02/06/2027	102	0.01
200,000	EUR	Robert Bosch GmbH, 3.63%, 02/06/2030	205	0.03
400,000	EUR	Robert Bosch GmbH, 4.00%, 02/06/2035	413	0.05
500,000	EUR	Robert Bosch GmbH, 4.38%, 02/06/2043	517	0.07
300,000	EUR	Santander Consumer Bank AG, 4.50%, 30/06/2026	308	0.04
100,000	EUR	Santander Consumer Bank AG, 4.38%, 13/09/2027	104	0.01
100,000	EUR	SAP SE, 1.00%, 13/03/2026	98	0.01
200,000	EUR	SAP SE, 0.13%, 18/05/2026	192	0.03
100,000	EUR	SAP SE, 1.75%, 22/02/2027	99	0.01
300,000	EUR	SAP SE, 1.25%, 10/03/2028	287	0.04
200,000	EUR	SAP SE, 0.38%, 18/05/2029	181	0.02
200,000	EUR	SAP SE, 1.38%, 13/03/2030	187	0.03
200,000	EUR	SAP SE, 1.63%, 10/03/2031	187	0.03
200,000	EUR	TAG Immobilien AG, REIT, 4.25%, 04/03/2030	202	0.03
100,000	EUR	Talanx AG, 2.50%, 23/07/2026	100	0.01
100,000	EUR	Talanx AG, 4.00%, 25/10/2029	105	0.01
100,000	EUR	Talanx AG, FRN, 1.75%, 01/12/2042	87	0.01
300,000	EUR	Talanx AG, FRN, 2.25%, 05/12/2047	288	0.04
300,000	EUR	Vier Gas Transport GmbH, 4.00%, 26/09/2027	308	0.04
200,000	EUR	Vier Gas Transport GmbH, 1.50%, 25/09/2028	190	0.03
100,000	EUR	Vier Gas Transport GmbH, 0.13%, 10/09/2029	87	0.01
100,000	EUR	Vier Gas Transport GmbH, 4.63%, 26/09/2032	108	0.01
200,000	EUR	Vier Gas Transport GmbH, 0.50%, 10/09/2034	151	0.02
500,000	EUR	Volkswagen Bank GmbH, 1.25%, 15/12/2025	490	0.06
300,000	EUR	Volkswagen Bank GmbH, 2.50%, 31/07/2026	296	0.04
300,000	EUR	Volkswagen Financial Services Overseas AG, 0.13%, 12/02/2027	280	0.04
1,000,000	EUR	Volkswagen Financial Services Overseas AG, 2.25%, 01/10/2027	973	0.13
500,000	EUR	Volkswagen Financial Services Overseas AG, 0.88%, 31/01/2028	462	0.06
200,000	EUR	Volkswagen Financial Services Overseas AG, 0.38%, 12/02/2030	169	0.02
75,000	EUR	Volkswagen Financial Services Overseas AG, 3.88%, 10/09/2030	75	0.01
500,000	EUR	Volkswagen Leasing GmbH, 0.25%, 12/01/2026	482	0.06
300,000	EUR	Volkswagen Leasing GmbH, 4.50%, 25/03/2026	306	0.04
500,000	EUR	Volkswagen Leasing GmbH, 0.38%, 20/07/2026	477	0.06
150,000	EUR	Volkswagen Leasing GmbH, 3.63%, 11/10/2026	151	0.02
225,000	EUR	Volkswagen Leasing GmbH, 3.88%, 11/10/2028	228	0.03
500,000	EUR	Volkswagen Leasing GmbH, 0.50%, 12/01/2029	442	0.06
175,000	EUR	Volkswagen Leasing GmbH, 4.00%, 11/04/2031	176	0.02
200,000	EUR	Volkswagen Leasing GmbH, 4.75%, 25/09/2031	211	0.03
400,000	EUR	Vonovia SE, REIT, 0.00%, 01/12/2025	385	0.05
100,000	EUR	Vonovia SE, REIT, 1.38%, 28/01/2026	98	0.01
100,000	EUR	Vonovia SE, REIT, 1.50%, 22/03/2026	98	0.01
200,000	EUR	Vonovia SE, REIT, 1.50%, 10/06/2026	195	0.03
200,000	EUR	Vonovia SE, REIT, 0.63%, 09/07/2026	192	0.03
300,000	EUR	Vonovia SE, REIT, 4.75%, 23/05/2027	313	0.04
500,000	EUR	Vonovia SE, REIT, 0.38%, 16/06/2027	467	0.06
100,000	EUR	Vonovia SE, REIT, 0.63%, 07/10/2027	93	0.01
100,000	EUR	Vonovia SE, REIT, 1.50%, 14/01/2028	95	0.01
100,000	EUR	Vonovia SE, REIT, 1.88%, 28/06/2028	95	0.01
800,000	EUR	Vonovia SE, REIT, 0.25%, 01/09/2028	713	0.09
100,000	EUR	Vonovia SE, REIT, 0.50%, 14/09/2029	87	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Germany (continued)				
200,000	EUR	Vonovia SE, REIT, 0.63%, 14/12/2029	175	0.02
300,000	EUR	Vonovia SE, REIT, 2.13%, 22/03/2030	283	0.04
100,000	EUR	Vonovia SE, REIT, 2.25%, 07/04/2030	95	0.01
100,000	EUR	Vonovia SE, REIT, 1.00%, 09/07/2030	87	0.01
300,000	EUR	Vonovia SE, REIT, 5.00%, 23/11/2030	323	0.04
200,000	EUR	Vonovia SE, REIT, 0.63%, 24/03/2031	166	0.02
200,000	EUR	Vonovia SE, REIT, 2.38%, 25/03/2032	184	0.02
300,000	EUR	Vonovia SE, REIT, 0.75%, 01/09/2032	241	0.03
200,000	EUR	Vonovia SE, REIT, 1.00%, 16/06/2033	159	0.02
100,000	EUR	Vonovia SE, REIT, 4.25%, 10/04/2034	103	0.01
300,000	EUR	Vonovia SE, REIT, 1.13%, 14/09/2034	233	0.03
100,000	EUR	Vonovia SE, REIT, 1.63%, 07/10/2039	70	0.01
100,000	EUR	Vonovia SE, REIT, 1.00%, 28/01/2041	63	0.01
300,000	EUR	Vonovia SE, REIT, 1.50%, 14/06/2041	204	0.03
200,000	EUR	Vonovia SE, REIT, 1.63%, 01/09/2051	118	0.02
200,000	EUR	WPP Finance Deutschland GmbH, 1.63%, 23/03/2030	185	0.02
100,000	EUR	Wuestenrot & Wuerttembergische AG, FRN, 2.13%, 10/09/2041	83	0.01
		Total Germany	68,621	9.01
Greece (31 March 2024: 0.00%)				
300,000	EUR	Eurobank SA, FRN, 4.00%, 24/09/2030	302	0.04
200,000	EUR	National Bank of Greece SA, FRN, 4.50%, 29/01/2029	206	0.03
200,000	EUR	Piraeus Bank SA, FRN, 4.63%, 17/07/2029	205	0.02
		Total Greece	713	0.09
Guernsey (31 March 2024: 0.04%)				
200,000	EUR	Sirius Real Estate Ltd., REIT, 1.13%, 22/06/2026	192	0.03
100,000	EUR	Sirius Real Estate Ltd., REIT, 1.75%, 24/11/2028	91	0.01
		Total Guernsey	283	0.04
Hong Kong (31 March 2024: 0.02%)				
200,000	EUR	AIA Group Ltd., FRN, 0.88%, 09/09/2033	179	0.02
		Total Hong Kong	179	0.02
Hungary (31 March 2024: 0.07%)				
100,000	EUR	MOL Hungarian Oil & Gas plc, 1.50%, 08/10/2027	94	0.01
100,000	EUR	OTP Bank Nyrt., FRN, 6.13%, 05/10/2027	104	0.02
100,000	EUR	OTP Bank Nyrt., FRN, 4.75%, 12/06/2028	102	0.01
300,000	EUR	OTP Bank Nyrt., FRN, 5.00%, 31/01/2029	307	0.04
		Total Hungary	607	0.08
Iceland (31 March 2024: 0.04%)				
250,000	EUR	Arion Banki HF, 7.25%, 25/05/2026	266	0.03
		Total Iceland	266	0.03
Ireland (31 March 2024: 2.11%)				
230,000	EUR	Abbott Ireland Financing DAC, 1.50%, 27/09/2026	225	0.03
150,000	EUR	Abbott Ireland Financing DAC, 0.38%, 19/11/2027	140	0.02
100,000	EUR	AIB Group plc, FRN, 0.50%, 17/11/2027	95	0.01
425,000	EUR	AIB Group plc, FRN, 2.25%, 04/04/2028	417	0.06
400,000	EUR	AIB Group plc, FRN, 5.75%, 16/02/2029	433	0.06
200,000	EUR	AIB Group plc, FRN, 5.25%, 23/10/2031	219	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Ireland (continued)				
300,000	EUR	Atlas Copco Finance DAC, 0.75%, 08/02/2032	256	0.03
200,000	EUR	Bank of Ireland Group plc, FRN, 0.38%, 10/05/2027	192	0.03
300,000	EUR	Bank of Ireland Group plc, FRN, 4.88%, 16/07/2028	314	0.04
200,000	EUR	Bank of Ireland Group plc, FRN, 4.63%, 13/11/2029	211	0.03
100,000	EUR	Bank of Ireland Group plc, FRN, 5.00%, 04/07/2031	108	0.01
200,000	EUR	Bank of Ireland Group plc, FRN, 1.38%, 11/08/2031	193	0.03
100,000	EUR	Bank of Ireland Group plc, FRN, 6.75%, 01/03/2033	109	0.01
200,000	EUR	Bank of Ireland Group plc, FRN, 4.75%, 10/08/2034	206	0.03
500,000	EUR	CA Auto Bank SpA, 4.38%, 08/06/2026	510	0.07
150,000	EUR	CCEP Finance Ireland DAC, 0.50%, 06/09/2029	133	0.02
325,000	EUR	CCEP Finance Ireland DAC, 0.88%, 06/05/2033	268	0.04
200,000	EUR	CCEP Finance Ireland DAC, 1.50%, 06/05/2041	147	0.02
150,000	EUR	CRH Finance DAC, 1.38%, 18/10/2028	142	0.02
400,000	EUR	CRH SMW Finance DAC, 1.25%, 05/11/2026	388	0.05
200,000	EUR	CRH SMW Finance DAC, 4.00%, 11/07/2027	206	0.03
300,000	EUR	CRH SMW Finance DAC, 4.00%, 11/07/2031	312	0.04
100,000	EUR	CRH SMW Finance DAC, 4.25%, 11/07/2035	105	0.01
200,000	EUR	DCC Group Finance Ireland DAC, 4.38%, 27/06/2031	204	0.03
100,000	EUR	Dell Bank International DAC, 0.50%, 27/10/2026	95	0.01
400,000	EUR	Dell Bank International DAC, 4.50%, 18/10/2027	416	0.05
150,000	EUR	DXC Capital Funding DAC, 0.45%, 15/09/2027	138	0.02
200,000	EUR	DXC Capital Funding DAC, 0.95%, 15/09/2031	163	0.02
200,000	EUR	Eaton Capital Unlimited Co., 0.13%, 08/03/2026	193	0.03
300,000	EUR	Eaton Capital Unlimited Co., 0.58%, 08/03/2030	264	0.03
150,000	EUR	Eaton Capital Unlimited Co., 3.60%, 21/05/2031	154	0.02
125,000	EUR	Eaton Capital Unlimited Co., 3.80%, 21/05/2036	129	0.02
200,000	EUR	Experian Europe DAC, 1.56%, 16/05/2031	184	0.02
100,000	EUR	Flutter Treasury DAC, 5.00%, 29/04/2029	103	0.01
300,000	EUR	Fresenius Finance Ireland plc, 0.00%, 01/10/2025	291	0.04
150,000	EUR	Fresenius Finance Ireland plc, 2.13%, 01/02/2027	148	0.02
100,000	EUR	Fresenius Finance Ireland plc, 0.50%, 01/10/2028	91	0.01
100,000	EUR	Fresenius Finance Ireland plc, 0.88%, 01/10/2031	84	0.01
250,000	EUR	Fresenius Finance Ireland plc, 3.00%, 30/01/2032	247	0.03
150,000	EUR	GE Capital European Funding Unlimited Co., 6.03%, 01/03/2038	190	0.03
200,000	EUR	Grenke Finance plc, 7.88%, 06/04/2027	215	0.03
200,000	EUR	Grenke Finance plc, 5.13%, 04/01/2029	201	0.03
175,000	EUR	Grenke Finance plc, 5.75%, 06/07/2029	180	0.02
250,000	EUR	Hammerson Ireland Finance DAC, REIT, FRN, 1.75%, 03/06/2027	240	0.03
150,000	EUR	Johnson Controls International plc, 0.38%, 15/09/2027	140	0.02
100,000	EUR	Johnson Controls International plc, 3.00%, 15/09/2028	100	0.01
125,000	EUR	Johnson Controls International plc, 1.00%, 15/09/2032	105	0.01
250,000	EUR	Johnson Controls International plc, 4.25%, 23/05/2035	265	0.03
200,000	EUR	Kerry Group Financial Services Unlimited Co., 2.38%, 10/09/2025	199	0.03
250,000	EUR	Kerry Group Financial Services Unlimited Co., 0.63%, 20/09/2029	225	0.03
150,000	EUR	Kerry Group Financial Services Unlimited Co., 3.38%, 05/03/2033	152	0.02
100,000	EUR	Kerry Group Financial Services Unlimited Co., 3.75%, 05/09/2036	102	0.01
200,000	EUR	Kerry Group Financial Services Unlimited Co., FRN, 0.88%, 01/12/2031	173	0.02
200,000	EUR	Linde plc, 0.00%, 30/09/2026	190	0.02
300,000	EUR	Linde plc, 1.00%, 31/03/2027	288	0.04
300,000	EUR	Linde plc, 3.00%, 14/02/2028	303	0.04
300,000	EUR	Linde plc, 3.38%, 12/06/2029	309	0.04
200,000	EUR	Linde plc, 3.38%, 04/06/2030	206	0.03
100,000	EUR	Linde plc, 3.20%, 14/02/2031	102	0.01
100,000	EUR	Linde plc, 1.38%, 31/03/2031	91	0.01
300,000	EUR	Linde plc, 0.38%, 30/09/2033	240	0.03
200,000	EUR	Linde plc, 3.50%, 04/06/2034	205	0.03
200,000	EUR	Linde plc, 3.63%, 12/06/2034	207	0.03
400,000	EUR	Linde plc, 1.63%, 31/03/2035	343	0.05
200,000	EUR	Linde plc, 3.40%, 14/02/2036	201	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Ireland (continued)				
200,000	EUR	Linde plc, 3.75%, 04/06/2044	203	0.03
100,000	EUR	Linde plc, 1.00%, 30/09/2051	59	0.01
300,000	EUR	Ryanair DAC, 0.88%, 25/05/2026	290	0.04
250,000	EUR	Securitas Treasury Ireland DAC, 4.25%, 04/04/2027	257	0.03
125,000	EUR	Securitas Treasury Ireland DAC, 4.38%, 06/03/2029	131	0.02
100,000	EUR	Securitas Treasury Ireland DAC, 3.88%, 23/02/2030	103	0.01
350,000	EUR	Smurfit Kappa Acquisitions ULC, 2.88%, 15/01/2026	349	0.05
400,000	EUR	Smurfit Kappa Treasury ULC, 1.50%, 15/09/2027	384	0.05
100,000	EUR	Smurfit Kappa Treasury ULC, 0.50%, 22/09/2029	88	0.01
100,000	EUR	Smurfit Kappa Treasury ULC, 1.00%, 22/09/2033	82	0.01
175,000	EUR	Vodafone International Financing DAC, 3.25%, 02/03/2029	179	0.02
150,000	EUR	Vodafone International Financing DAC, 3.38%, 01/08/2033	151	0.02
250,000	EUR	Vodafone International Financing DAC, 3.75%, 02/12/2034	258	0.03
125,000	EUR	Vodafone International Financing DAC, 4.00%, 10/02/2043	128	0.02
100,000	EUR	Zurich Finance (Ireland) Designated Activity Co., 1.63%, 17/06/2039	78	0.01
200,000	EUR	Zurich Finance (Ireland) Designated Activity Co., FRN, 1.88%, 17/09/2050	182	0.02
Total Ireland			16,327	2.15
Italy (31 March 2024: 4.83%)				
250,000	EUR	2i Rete Gas SpA, 1.61%, 31/10/2027	240	0.03
300,000	EUR	2i Rete Gas SpA, 4.38%, 06/06/2033	315	0.04
100,000	EUR	Aeroporti di Roma SpA, 1.63%, 02/02/2029	95	0.01
100,000	EUR	Aeroporti di Roma SpA, FRN, 1.75%, 30/07/2031	90	0.01
100,000	EUR	Aeroporti di Roma SpA, FRN, 4.88%, 10/07/2033	108	0.01
150,000	EUR	Anima Holding SpA, 1.50%, 22/04/2028	142	0.02
100,000	EUR	ASTM SpA, 1.63%, 08/02/2028	96	0.01
250,000	EUR	ASTM SpA, FRN, 1.00%, 25/11/2026	240	0.03
450,000	EUR	ASTM SpA, FRN, 1.50%, 25/01/2030	408	0.05
200,000	EUR	ASTM SpA, FRN, 2.38%, 25/11/2033	174	0.02
300,000	EUR	Autostrade per l'Italia SpA, 1.75%, 01/02/2027	292	0.04
150,000	EUR	Autostrade per l'Italia SpA, 1.63%, 25/01/2028	143	0.02
600,000	EUR	Autostrade per l'Italia SpA, 2.00%, 04/12/2028	571	0.07
400,000	EUR	Autostrade per l'Italia SpA, 2.00%, 15/01/2030	372	0.05
400,000	EUR	Autostrade per l'Italia SpA, FRN, 4.25%, 28/06/2032	411	0.05
300,000	EUR	Autostrade per l'Italia SpA, FRN, 4.63%, 28/02/2036	310	0.04
200,000	EUR	Banca Popolare di Sondrio SpA, FRN, 1.25%, 13/07/2027	193	0.02
200,000	EUR	Banca Popolare di Sondrio SpA, FRN, 5.50%, 26/09/2028	212	0.03
350,000	EUR	Banco BPM SpA, 0.88%, 15/07/2026	338	0.04
150,000	EUR	Banco BPM SpA, 6.00%, 13/09/2026	158	0.02
200,000	EUR	Banco BPM SpA, 4.88%, 18/01/2027	208	0.03
100,000	EUR	Banco BPM SpA, 4.63%, 29/11/2027	105	0.01
150,000	EUR	Banco BPM SpA, FRN, 6.00%, 21/01/2028	159	0.02
200,000	EUR	Banco BPM SpA, FRN, 6.00%, 14/06/2028	213	0.03
200,000	EUR	Banco BPM SpA, FRN, 4.88%, 17/01/2030	210	0.03
150,000	EUR	Banco BPM SpA, FRN, 3.88%, 09/09/2030	151	0.02
200,000	EUR	BPER Banca SpA, FRN, 4.25%, 20/02/2030	208	0.03
125,000	EUR	BPER Banca SpA, FRN, 4.00%, 22/05/2031	128	0.02
200,000	EUR	Credito Emiliano SpA, FRN, 1.13%, 19/01/2028	192	0.02
150,000	EUR	Credito Emiliano SpA, FRN, 4.88%, 26/03/2030	161	0.02
250,000	EUR	Enel SpA, 5.63%, 21/06/2027	270	0.04
150,000	EUR	Enel SpA, FRN, 3.38%, 24/08/2026 ¹	148	0.02
300,000	EUR	Enel SpA, FRN, 2.25%, 12/10/2026 ¹	288	0.04
400,000	EUR	Enel SpA, FRN, 1.38%, 06/08/2027 ¹	369	0.05
200,000	EUR	Enel SpA, FRN, 6.38%, 16/04/2028 ¹	214	0.03
200,000	EUR	Enel SpA, FRN, 4.75%, 28/02/2029 ¹	202	0.03
350,000	EUR	Enel SpA, FRN, 1.88%, 06/08/2030 ¹	302	0.04
200,000	EUR	Enel SpA, FRN, 6.63%, 16/04/2031 ¹	222	0.03
200,000	EUR	Eni SpA, 1.50%, 02/02/2026	196	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
350,000	EUR	Eni SpA, 1.25%, 18/05/2026	341	0.04
150,000	EUR	Eni SpA, 1.50%, 17/01/2027	146	0.02
400,000	EUR	Eni SpA, 1.63%, 17/05/2028	385	0.05
100,000	EUR	Eni SpA, 1.13%, 19/09/2028	94	0.01
350,000	EUR	Eni SpA, 3.63%, 29/01/2029	361	0.05
200,000	EUR	Eni SpA, 0.63%, 23/01/2030	177	0.02
300,000	EUR	Eni SpA, 2.00%, 18/05/2031	280	0.04
350,000	EUR	Eni SpA, 4.25%, 19/05/2033	370	0.05
250,000	EUR	Eni SpA, 3.88%, 15/01/2034	257	0.03
140,000	EUR	Eni SpA, 1.00%, 11/10/2034	111	0.01
575,000	EUR	Eni SpA, FRN, 2.63%, 13/10/2025 ¹	567	0.07
200,000	EUR	Eni SpA, FRN, 3.63%, 19/05/2027	204	0.03
300,000	EUR	Eni SpA, FRN, 2.00%, 02/11/2027 ¹	286	0.04
300,000	EUR	Eni SpA, FRN, 0.38%, 14/06/2028	274	0.04
475,000	EUR	Eni SpA, FRN, 3.38%, 13/07/2029 ¹	456	0.06
250,000	EUR	Eni SpA, FRN, 2.75%, 02/11/2030 ¹	229	0.03
300,000	EUR	ERG SpA, 0.50%, 11/09/2027	279	0.04
100,000	EUR	ERG SpA, 4.13%, 03/07/2030	103	0.01
100,000	EUR	ERG SpA, 0.88%, 15/09/2031	83	0.01
100,000	EUR	FinecoBank Banca Fineco SpA, FRN, 0.50%, 21/10/2027	95	0.01
100,000	EUR	FinecoBank Banca Fineco SpA, FRN, 4.63%, 23/02/2029	105	0.01
400,000	EUR	Generali, 4.13%, 04/05/2026	405	0.05
150,000	EUR	Generali, 3.21%, 15/01/2029	152	0.02
100,000	EUR	Generali, 3.88%, 29/01/2029	102	0.01
150,000	EUR	Generali, 2.12%, 01/10/2030	139	0.02
100,000	EUR	Generali, 2.43%, 14/07/2031	92	0.01
150,000	EUR	Generali, 1.71%, 30/06/2032	129	0.02
200,000	EUR	Generali, 5.80%, 06/07/2032	223	0.03
200,000	EUR	Generali, 5.40%, 20/04/2033	219	0.03
200,000	EUR	Generali, 5.27%, 12/09/2033	217	0.03
200,000	EUR	Generali, 3.55%, 15/01/2034	203	0.03
200,000	EUR	Generali, FRN, 4.60%, 21/11/2025 ¹	201	0.03
300,000	EUR	Generali, FRN, 5.50%, 27/10/2047	316	0.04
350,000	EUR	Generali, FRN, 5.00%, 08/06/2048	366	0.05
200,000	EUR	Genertel SpA, FRN, 4.25%, 14/12/2047	202	0.03
200,000	EUR	Iccrea Banca SpA, FRN, 2.13%, 17/01/2027	197	0.03
100,000	EUR	Iccrea Banca SpA, FRN, 6.38%, 20/09/2027	106	0.01
200,000	EUR	Iccrea Banca SpA, FRN, 6.88%, 20/01/2028	216	0.03
200,000	EUR	Iccrea Banca SpA, FRN, 4.25%, 05/02/2030	208	0.03
300,000	EUR	Intesa Sanpaolo SpA, 0.63%, 24/02/2026	290	0.04
300,000	EUR	Intesa Sanpaolo SpA, 4.00%, 19/05/2026	305	0.04
250,000	EUR	Intesa Sanpaolo SpA, 1.00%, 19/11/2026	241	0.03
175,000	EUR	Intesa Sanpaolo SpA, 4.38%, 29/08/2027	182	0.02
300,000	EUR	Intesa Sanpaolo SpA, 4.75%, 06/09/2027	314	0.04
300,000	EUR	Intesa Sanpaolo SpA, 0.75%, 16/03/2028	279	0.04
450,000	EUR	Intesa Sanpaolo SpA, 1.75%, 20/03/2028	433	0.06
400,000	EUR	Intesa Sanpaolo SpA, 1.75%, 04/07/2029	378	0.05
400,000	EUR	Intesa Sanpaolo SpA, 5.25%, 13/01/2030	441	0.06
300,000	EUR	Intesa Sanpaolo SpA, 4.88%, 19/05/2030	326	0.04
125,000	EUR	Intesa Sanpaolo SpA, 3.63%, 16/10/2030	127	0.02
250,000	EUR	Intesa Sanpaolo SpA, 1.35%, 24/02/2031	220	0.03
400,000	EUR	Intesa Sanpaolo SpA, 5.13%, 29/08/2031	442	0.06
150,000	EUR	Intesa Sanpaolo SpA, 5.63%, 08/03/2033	170	0.02
550,000	EUR	Intesa Sanpaolo SpA, FRN, 5.00%, 08/03/2028	575	0.07
450,000	EUR	Intesa Sanpaolo SpA, FRN, 3.85%, 16/09/2032	456	0.06
300,000	EUR	Iren SpA, 1.95%, 19/09/2025	297	0.04
100,000	EUR	Iren SpA, 0.88%, 14/10/2029	90	0.01
250,000	EUR	Iren SpA, 1.00%, 01/07/2030	225	0.03
100,000	EUR	Iren SpA, 0.25%, 17/01/2031	83	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
300,000	EUR	Iren SpA, 3.88%, 22/07/2032	308	0.04
200,000	EUR	Italgas SpA, 1.63%, 19/01/2027	195	0.03
100,000	EUR	Italgas SpA, 0.00%, 16/02/2028	91	0.01
100,000	EUR	Italgas SpA, 1.63%, 18/01/2029	95	0.01
300,000	EUR	Italgas SpA, 3.13%, 08/02/2029	300	0.04
200,000	EUR	Italgas SpA, 0.88%, 24/04/2030	178	0.02
200,000	EUR	Italgas SpA, 4.13%, 08/06/2032	208	0.03
300,000	EUR	Italgas SpA, 0.50%, 16/02/2033	235	0.03
150,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 0.88%, 15/01/2026	146	0.02
200,000	EUR	Mediobanca Banca di Credito Finanziario SpA, 1.00%, 08/09/2027	190	0.02
500,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 4.75%, 14/03/2028	521	0.07
300,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 0.75%, 02/11/2028	281	0.04
100,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 4.63%, 07/02/2029	105	0.01
175,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 1.00%, 17/07/2029	162	0.02
150,000	EUR	Mediobanca Banca di Credito Finanziario SpA, FRN, 3.88%, 04/07/2030	154	0.02
200,000	EUR	Pirelli & C SpA, FRN, 4.25%, 18/01/2028	207	0.03
450,000	EUR	Snam SpA, 0.88%, 25/10/2026	433	0.06
300,000	EUR	Snam SpA, 3.38%, 05/12/2026	303	0.04
100,000	EUR	Snam SpA, 1.38%, 25/10/2027	96	0.01
250,000	EUR	Snam SpA, 0.00%, 07/12/2028	221	0.03
200,000	EUR	Snam SpA, 4.00%, 27/11/2029	208	0.03
100,000	EUR	Snam SpA, 0.75%, 17/06/2030	88	0.01
250,000	EUR	Snam SpA, 0.63%, 30/06/2031	212	0.03
100,000	EUR	Snam SpA, 1.00%, 12/09/2034	79	0.01
200,000	EUR	Snam SpA, FRN, 0.75%, 20/06/2029	181	0.02
100,000	EUR	Snam SpA, FRN, 4.50%, 09/10/2029 ¹	101	0.01
450,000	EUR	Snam SpA, FRN, 3.88%, 19/02/2034	459	0.06
100,000	EUR	Snam SpA, FRN, 1.25%, 20/06/2034	82	0.01
100,000	EUR	Terna - Rete Elettrica Nazionale, 1.00%, 10/04/2026	97	0.01
400,000	EUR	Terna - Rete Elettrica Nazionale, 1.38%, 26/07/2027	386	0.05
400,000	EUR	Terna - Rete Elettrica Nazionale, 1.00%, 11/10/2028	375	0.05
300,000	EUR	Terna - Rete Elettrica Nazionale, 3.63%, 21/04/2029	307	0.04
200,000	EUR	Terna - Rete Elettrica Nazionale, 0.38%, 23/06/2029	178	0.02
125,000	EUR	Terna - Rete Elettrica Nazionale, 0.38%, 25/09/2030	107	0.01
200,000	EUR	Terna - Rete Elettrica Nazionale, 3.50%, 17/01/2031	203	0.03
100,000	EUR	Terna - Rete Elettrica Nazionale, 0.75%, 24/07/2032	84	0.01
200,000	EUR	Terna - Rete Elettrica Nazionale, 3.88%, 24/07/2033	208	0.03
300,000	EUR	UniCredit SpA, 0.33%, 19/01/2026	290	0.04
450,000	EUR	UniCredit SpA, 2.13%, 24/10/2026	445	0.06
350,000	EUR	UniCredit SpA, 1.80%, 20/01/2030	326	0.04
400,000	EUR	UniCredit SpA, 0.85%, 19/01/2031	346	0.05
100,000	EUR	UniCredit SpA, 1.63%, 18/01/2032	89	0.01
275,000	EUR	UniCredit SpA, 4.00%, 05/03/2034	284	0.04
200,000	EUR	UniCredit SpA, 4.20%, 11/06/2034	206	0.03
250,000	EUR	UniCredit SpA, FRN, 2.20%, 22/07/2027	247	0.03
200,000	EUR	UniCredit SpA, FRN, 5.85%, 15/11/2027	211	0.03
400,000	EUR	UniCredit SpA, FRN, 0.93%, 18/01/2028	383	0.05
150,000	EUR	UniCredit SpA, FRN, 3.88%, 11/06/2028	153	0.02
300,000	EUR	UniCredit SpA, FRN, 4.80%, 17/01/2029	317	0.04
350,000	EUR	UniCredit SpA, FRN, 4.45%, 16/02/2029	364	0.05
250,000	EUR	UniCredit SpA, FRN, 0.80%, 05/07/2029	231	0.03
200,000	EUR	UniCredit SpA, FRN, 4.60%, 14/02/2030	213	0.03
275,000	EUR	UniCredit SpA, FRN, 4.30%, 23/01/2031	286	0.04
		Total Italy	35,799	4.69
Japan (31 March 2024: 1.55%)				
200,000	EUR	Asahi Group Holdings Ltd., 0.34%, 19/04/2027	188	0.02
200,000	EUR	Asahi Group Holdings Ltd., 0.54%, 23/10/2028	182	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Japan (continued)				
200,000	EUR	Asahi Group Holdings Ltd., 3.38%, 16/04/2029	203	0.03
200,000	EUR	Asahi Group Holdings Ltd., 3.46%, 16/04/2032	203	0.03
100,000	EUR	East Japan Railway Co., 2.61%, 08/09/2025	100	0.01
100,000	EUR	East Japan Railway Co., 3.25%, 08/09/2030	101	0.01
200,000	EUR	East Japan Railway Co., 3.98%, 05/09/2032	213	0.03
100,000	EUR	East Japan Railway Co., 1.85%, 13/04/2033	91	0.01
200,000	EUR	East Japan Railway Co., 0.77%, 15/09/2034	160	0.02
100,000	EUR	East Japan Railway Co., 3.53%, 04/09/2036	101	0.01
200,000	EUR	East Japan Railway Co., 1.10%, 15/09/2039	145	0.02
450,000	EUR	East Japan Railway Co., 4.11%, 22/02/2043	470	0.06
100,000	EUR	East Japan Railway Co., 4.39%, 05/09/2043	108	0.01
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., 0.85%, 19/07/2029	181	0.02
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., 3.56%, 15/06/2032	206	0.03
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., FRN, 0.34%, 08/06/2027	192	0.03
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., FRN, 4.64%, 07/06/2031	214	0.03
200,000	EUR	Mitsubishi UFJ Financial Group, Inc., FRN, 3.56%, 05/09/2032	203	0.03
150,000	EUR	Mizuho Financial Group, Inc., 0.18%, 13/04/2026	144	0.02
200,000	EUR	Mizuho Financial Group, Inc., 1.63%, 08/04/2027	194	0.03
350,000	EUR	Mizuho Financial Group, Inc., 3.49%, 05/09/2027	356	0.05
400,000	EUR	Mizuho Financial Group, Inc., 1.60%, 10/04/2028	382	0.05
300,000	EUR	Mizuho Financial Group, Inc., 4.16%, 20/05/2028	311	0.04
100,000	EUR	Mizuho Financial Group, Inc., 0.40%, 06/09/2029	88	0.01
100,000	EUR	Mizuho Financial Group, Inc., 0.80%, 15/04/2030	88	0.01
400,000	EUR	Mizuho Financial Group, Inc., 4.61%, 28/08/2030	429	0.06
425,000	EUR	Mizuho Financial Group, Inc., 0.69%, 07/10/2030	366	0.05
200,000	EUR	Mizuho Financial Group, Inc., 2.10%, 08/04/2032	184	0.02
150,000	EUR	Mizuho Financial Group, Inc., 4.03%, 05/09/2032	156	0.02
100,000	EUR	Mizuho Financial Group, Inc., 0.84%, 12/04/2033	83	0.01
200,000	EUR	Mizuho Financial Group, Inc., 4.42%, 20/05/2033	212	0.03
150,000	EUR	Mizuho Financial Group, Inc., 3.77%, 27/08/2034	151	0.02
200,000	EUR	Mizuho Financial Group, Inc., FRN, 0.47%, 06/09/2029	181	0.02
400,000	EUR	Mizuho Financial Group, Inc., FRN, 3.46%, 27/08/2030	404	0.05
200,000	EUR	Nidec Corp., 0.05%, 30/03/2026	192	0.03
200,000	EUR	Nissan Motor Co. Ltd., 2.65%, 17/03/2026	198	0.03
200,000	EUR	Nissan Motor Co. Ltd., 3.20%, 17/09/2028	194	0.03
100,000	EUR	NTT Finance Corp., 0.08%, 13/12/2025	97	0.01
350,000	EUR	NTT Finance Corp., 0.40%, 13/12/2028	317	0.04
350,000	EUR	NTT Finance Corp., 0.34%, 03/03/2030	305	0.04
125,000	EUR	NTT Finance Corp., 3.36%, 12/03/2031	127	0.02
300,000	EUR	ORIX Corp., 1.92%, 20/04/2026	296	0.04
200,000	EUR	ORIX Corp., 4.48%, 01/06/2028	210	0.03
150,000	EUR	ORIX Corp., 3.78%, 29/05/2029	154	0.02
250,000	EUR	Sumitomo Mitsui Financial Group, Inc., 1.55%, 15/06/2026	245	0.03
100,000	EUR	Sumitomo Mitsui Financial Group, Inc., 1.41%, 14/06/2027	96	0.01
400,000	EUR	Sumitomo Mitsui Financial Group, Inc., 0.30%, 28/10/2027	370	0.05
250,000	EUR	Sumitomo Mitsui Financial Group, Inc., 0.63%, 23/10/2029	221	0.03
200,000	EUR	Sumitomo Mitsui Financial Group, Inc., 4.49%, 12/06/2030	213	0.03
150,000	EUR	Sumitomo Mitsui Financial Group, Inc., 3.32%, 07/10/2031	150	0.02
300,000	EUR	Takeda Pharmaceutical Co. Ltd., 2.25%, 21/11/2026	297	0.04
200,000	EUR	Takeda Pharmaceutical Co. Ltd., 0.75%, 09/07/2027	189	0.02
400,000	EUR	Takeda Pharmaceutical Co. Ltd., 1.00%, 09/07/2029	367	0.05
200,000	EUR	Takeda Pharmaceutical Co. Ltd., 1.38%, 09/07/2032	176	0.02
275,000	EUR	Takeda Pharmaceutical Co. Ltd., 2.00%, 09/07/2040	219	0.03
400,000	EUR	Takeda Pharmaceutical Co. Ltd., FRN, 3.00%, 21/11/2030	399	0.05
Total Japan			12,022	1.58
Jersey (31 March 2024: 0.21%)				
100,000	EUR	Aptiv plc, 1.60%, 15/09/2028	95	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Jersey (continued)				
250,000	EUR	Heathrow Funding Ltd., 1.50%, 12/10/2027	246	0.03
400,000	EUR	Heathrow Funding Ltd., 1.50%, 11/02/2032	367	0.05
100,000	EUR	Heathrow Funding Ltd., 1.88%, 12/07/2032	90	0.01
100,000	EUR	Heathrow Funding Ltd., 1.13%, 08/10/2032	88	0.01
300,000	EUR	Heathrow Funding Ltd., 1.88%, 14/03/2036	262	0.04
150,000	EUR	Heathrow Funding Ltd., FRN, 4.50%, 11/07/2035	161	0.02
		Total Jersey	1,309	0.17
Liechtenstein (31 March 2024: 0.06%)				
300,000	EUR	Swiss Life Finance I AG, 3.25%, 31/08/2029	303	0.04
200,000	EUR	Swiss Life Finance I AG, 0.50%, 15/09/2031	167	0.02
		Total Liechtenstein	470	0.06
Luxembourg (31 March 2024: 3.86%)				
200,000	EUR	Acef Holding SCA, REIT, 0.75%, 14/06/2028	183	0.02
200,000	EUR	Acef Holding SCA, REIT, 1.25%, 26/04/2030	177	0.02
100,000	EUR	Aroundtown Finance Sarl, REIT, FRN, 5.00%, 16/04/2029 ¹	85	0.01
350,000	EUR	Aroundtown Finance Sarl, REIT, FRN, 7.13%, 16/01/2030 ¹	325	0.04
300,000	EUR	Aroundtown SA, REIT, 0.38%, 15/04/2027	274	0.04
100,000	EUR	Aroundtown SA, REIT, 1.63%, 31/01/2028	92	0.01
200,000	EUR	Aroundtown SA, REIT, 1.45%, 09/07/2028	182	0.02
200,000	EUR	Aroundtown SA, REIT, FRN, 1.63%, 15/04/2026 ¹	164	0.02
100,000	EUR	Aroundtown SA, REIT, FRN, 4.80%, 16/07/2029	101	0.01
200,000	EUR	Becton Dickinson Euro Finance Sarl, 1.21%, 04/06/2026	195	0.03
125,000	EUR	Becton Dickinson Euro Finance Sarl, 0.33%, 13/08/2028	113	0.02
400,000	EUR	Becton Dickinson Euro Finance Sarl, 3.55%, 13/09/2029	409	0.05
200,000	EUR	Becton Dickinson Euro Finance Sarl, 1.21%, 12/02/2036	158	0.02
125,000	EUR	Becton Dickinson Euro Finance Sarl, 4.03%, 07/06/2036	130	0.02
350,000	EUR	Becton Dickinson Euro Finance Sarl, 1.34%, 13/08/2041	244	0.03
250,000	EUR	Blackstone Property Partners Europe Holdings Sarl, REIT, 1.00%, 20/10/2026	238	0.03
250,000	EUR	Blackstone Property Partners Europe Holdings Sarl, REIT, 1.25%, 26/04/2027	237	0.03
250,000	EUR	Blackstone Property Partners Europe Holdings Sarl, REIT, 1.00%, 04/05/2028	228	0.03
400,000	EUR	Blackstone Property Partners Europe Holdings Sarl, REIT, 3.63%, 29/10/2029	395	0.05
250,000	EUR	CK Hutchison Group Telecom Finance SA, 0.75%, 17/04/2026	241	0.03
300,000	EUR	CK Hutchison Group Telecom Finance SA, 1.13%, 17/10/2028	278	0.04
300,000	EUR	CK Hutchison Group Telecom Finance SA, 1.50%, 17/10/2031	263	0.04
100,000	EUR	CNH Industrial Finance Europe SA, 1.75%, 12/09/2025	99	0.01
150,000	EUR	CNH Industrial Finance Europe SA, 1.88%, 19/01/2026	147	0.02
300,000	EUR	CNH Industrial Finance Europe SA, 1.75%, 25/03/2027	291	0.04
200,000	EUR	CNH Industrial Finance Europe SA, 1.63%, 03/07/2029	186	0.02
125,000	EUR	Cromwell Ereit Lux Finco Sarl, REIT, FRN, 2.13%, 19/11/2025	122	0.02
400,000	EUR	DH Europe Finance II Sarl, 0.20%, 18/03/2026	385	0.05
600,000	EUR	DH Europe Finance II Sarl, 0.45%, 18/03/2028	555	0.07
550,000	EUR	DH Europe Finance II Sarl, 0.75%, 18/09/2031	474	0.06
405,000	EUR	DH Europe Finance II Sarl, 1.35%, 18/09/2039	305	0.04
100,000	EUR	DH Europe Finance II Sarl, 1.80%, 18/09/2049	71	0.01
200,000	EUR	DH Europe Finance Sarl, 1.20%, 30/06/2027	193	0.03
300,000	EUR	Eurofins Scientific SE, 4.00%, 06/07/2029	304	0.04
200,000	EUR	Eurofins Scientific SE, 4.75%, 06/09/2030	210	0.03
200,000	EUR	Eurofins Scientific SE, 0.88%, 19/05/2031	166	0.02
250,000	EUR	GELF Bond Issuer I SA, REIT, 1.63%, 20/10/2026	242	0.03
200,000	EUR	GELF Bond Issuer I SA, REIT, 1.13%, 18/07/2029	179	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Luxembourg (continued)				
250,000	EUR	Grand City Properties Finance Sarl, REIT, FRN, 6.13%, 16/01/2030 ¹	235	0.03
300,000	EUR	Grand City Properties SA, REIT, 1.38%, 03/08/2026	289	0.04
100,000	EUR	Grand City Properties SA, REIT, 1.50%, 22/02/2027	95	0.01
300,000	EUR	Grand City Properties SA, REIT, 0.13%, 11/01/2028	268	0.04
100,000	EUR	Grand City Properties SA, REIT, 4.38%, 09/01/2030	102	0.01
100,000	EUR	Grand City Properties SA, REIT, FRN, 1.50%, 03/09/2026 ¹	89	0.01
200,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.63%, 07/04/2026	197	0.03
100,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.50%, 14/06/2027	97	0.01
250,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.13%, 01/12/2027	239	0.03
350,000	EUR	Heidelberg Materials Finance Luxembourg SA, 1.75%, 24/04/2028	338	0.04
200,000	EUR	Heidelberg Materials Finance Luxembourg SA, FRN, 4.88%, 21/11/2033	218	0.03
250,000	EUR	Helvetia Europe SA, FRN, 2.75%, 30/09/2041	230	0.03
400,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	379	0.05
150,000	EUR	Highland Holdings Sarl, 0.93%, 15/12/2031	128	0.02
200,000	EUR	Holcim Finance Luxembourg SA, 0.50%, 29/11/2026	191	0.03
200,000	EUR	Holcim Finance Luxembourg SA, 0.13%, 19/07/2027	186	0.03
300,000	EUR	Holcim Finance Luxembourg SA, 2.25%, 26/05/2028	295	0.04
250,000	EUR	Holcim Finance Luxembourg SA, 1.75%, 29/08/2029	237	0.03
200,000	EUR	Holcim Finance Luxembourg SA, 0.63%, 06/04/2030	175	0.02
350,000	EUR	Holcim Finance Luxembourg SA, 0.50%, 03/09/2030	299	0.04
100,000	EUR	Holcim Finance Luxembourg SA, 0.63%, 19/01/2033	80	0.01
200,000	EUR	Holcim Finance Luxembourg SA, FRN, 0.50%, 23/04/2031	168	0.02
350,000	EUR	John Deere Bank SA, 2.50%, 14/09/2026	348	0.05
200,000	EUR	John Deere Bank SA, 3.30%, 15/10/2029	203	0.03
150,000	EUR	John Deere Cash Management SA, 1.85%, 02/04/2028	146	0.02
200,000	EUR	John Deere Cash Management SARL, 2.20%, 02/04/2032	189	0.03
100,000	EUR	John Deere Cash Management SARL, 1.65%, 13/06/2039	82	0.01
100,000	EUR	Medtronic Global Holdings SCA, 2.63%, 15/10/2025	100	0.01
300,000	EUR	Medtronic Global Holdings SCA, 1.13%, 07/03/2027	289	0.04
500,000	EUR	Medtronic Global Holdings SCA, 0.38%, 15/10/2028	456	0.06
450,000	EUR	Medtronic Global Holdings SCA, 3.00%, 15/10/2028	454	0.06
300,000	EUR	Medtronic Global Holdings SCA, 1.63%, 07/03/2031	277	0.04
350,000	EUR	Medtronic Global Holdings SCA, 1.00%, 02/07/2031	309	0.04
150,000	EUR	Medtronic Global Holdings SCA, 3.13%, 15/10/2031	151	0.02
200,000	EUR	Medtronic Global Holdings SCA, 0.75%, 15/10/2032	168	0.02
300,000	EUR	Medtronic Global Holdings SCA, 3.38%, 15/10/2034	305	0.04
600,000	EUR	Medtronic Global Holdings SCA, 2.25%, 07/03/2039	510	0.07
100,000	EUR	Medtronic Global Holdings SCA, 1.50%, 02/07/2039	76	0.01
275,000	EUR	Medtronic Global Holdings SCA, 1.38%, 15/10/2040	200	0.03
150,000	EUR	Medtronic Global Holdings SCA, 1.75%, 02/07/2049	102	0.01
225,000	EUR	Medtronic Global Holdings SCA, 1.63%, 15/10/2050	147	0.02
100,000	EUR	Mohawk Capital Finance SA, 1.75%, 12/06/2027	97	0.01
300,000	EUR	Nestle Finance International Ltd., 0.00%, 03/12/2025	291	0.04
250,000	EUR	Nestle Finance International Ltd., 1.13%, 01/04/2026	245	0.03
325,000	EUR	Nestle Finance International Ltd., 0.00%, 14/06/2026	312	0.04
75,000	EUR	Nestle Finance International Ltd., 0.88%, 29/03/2027	72	0.01
225,000	EUR	Nestle Finance International Ltd., 0.13%, 12/11/2027	210	0.03
250,000	EUR	Nestle Finance International Ltd., 3.50%, 13/12/2027	257	0.03
100,000	EUR	Nestle Finance International Ltd., 3.00%, 15/03/2028	103	0.01
275,000	EUR	Nestle Finance International Ltd., 0.25%, 14/06/2029	248	0.03
100,000	EUR	Nestle Finance International Ltd., 1.25%, 02/11/2029	94	0.01
150,000	EUR	Nestle Finance International Ltd., 3.50%, 17/01/2030	156	0.02
225,000	EUR	Nestle Finance International Ltd., 1.50%, 01/04/2030	212	0.03
100,000	EUR	Nestle Finance International Ltd., 3.25%, 15/01/2031	103	0.01
200,000	EUR	Nestle Finance International Ltd., 3.00%, 23/01/2031	203	0.03
200,000	EUR	Nestle Finance International Ltd., 1.25%, 29/03/2031	184	0.02
225,000	EUR	Nestle Finance International Ltd., 0.38%, 12/05/2032	189	0.03
150,000	EUR	Nestle Finance International Ltd., 0.00%, 03/03/2033	121	0.02
100,000	EUR	Nestle Finance International Ltd., 3.75%, 13/03/2033	107	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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	62	0.01
100,000	EUR	Nestle Finance International Ltd., 3.38%, 15/11/2034	104	0.01
425,000	EUR	Nestle Finance International Ltd., 1.50%, 29/03/2035	369	0.05
75,000	EUR	Nestle Finance International Ltd., 3.75%, 14/11/2035	79	0.01
400,000	EUR	Nestle Finance International Ltd., 3.25%, 23/01/2037	402	0.05
300,000	EUR	Nestle Finance International Ltd., 1.75%, 02/11/2037	254	0.03
100,000	EUR	Nestle Finance International Ltd., 0.38%, 03/12/2040	65	0.01
175,000	EUR	Nestle Finance International Ltd., 0.88%, 14/06/2041	122	0.02
150,000	EUR	Novartis Finance SA, 1.63%, 09/11/2026	148	0.02
100,000	EUR	Novartis Finance SA, 1.13%, 30/09/2027	96	0.01
300,000	EUR	Novartis Finance SA, 0.63%, 20/09/2028	281	0.04
250,000	EUR	Novartis Finance SA, 1.38%, 14/08/2030	233	0.03
100,000	EUR	Novartis Finance SA, 1.70%, 14/08/2038	85	0.01
650,000	EUR	Novartis Finance SA, FRN, 0.00%, 23/09/2028	588	0.08
150,000	EUR	Prologis International Funding II SA, REIT, 1.75%, 15/03/2028	144	0.02
300,000	EUR	Prologis International Funding II SA, REIT, 3.63%, 07/03/2030	304	0.04
300,000	EUR	Prologis International Funding II SA, REIT, 1.63%, 17/06/2032	262	0.03
100,000	EUR	Prologis International Funding II SA, REIT, 3.70%, 07/10/2034	100	0.01
300,000	EUR	Prologis International Funding II SA, REIT, 4.63%, 21/02/2035	319	0.04
100,000	EUR	Prologis International Funding II SA, REIT, 4.38%, 01/07/2036	104	0.01
200,000	EUR	Repsol Europe Finance Sarl, 3.63%, 05/09/2034	201	0.03
200,000	EUR	Repsol Europe Finance Sarl, FRN, 0.38%, 06/07/2029	178	0.03
200,000	EUR	Repsol Europe Finance Sarl, FRN, 0.88%, 06/07/2033	165	0.02
100,000	EUR	Segro Capital Sarl, REIT, 1.25%, 23/03/2026	97	0.01
300,000	EUR	Segro Capital Sarl, REIT, 1.88%, 23/03/2030	278	0.04
100,000	EUR	Segro Capital Sarl, REIT, 0.50%, 22/09/2031	82	0.01
150,000	EUR	SES SA, 1.63%, 22/03/2026	147	0.02
300,000	EUR	SES SA, 0.88%, 04/11/2027	279	0.04
250,000	EUR	SES SA, 2.00%, 02/07/2028	237	0.03
100,000	EUR	SES SA, 3.50%, 14/01/2029	99	0.01
200,000	EUR	Simon International Finance SCA, REIT, 1.13%, 19/03/2033	167	0.02
100,000	EUR	Swiss Re Finance Luxembourg SA, FRN, 2.53%, 30/04/2050	95	0.01
300,000	EUR	Traton Finance Luxembourg SA, 4.00%, 16/09/2025	301	0.04
400,000	EUR	Traton Finance Luxembourg SA, 4.13%, 22/11/2025	403	0.05
100,000	EUR	Traton Finance Luxembourg SA, 4.50%, 23/11/2026	103	0.01
200,000	EUR	Traton Finance Luxembourg SA, 4.25%, 16/05/2028	206	0.03
200,000	EUR	Traton Finance Luxembourg SA, 0.75%, 24/03/2029	178	0.02
200,000	EUR	Traton Finance Luxembourg SA, 3.75%, 27/03/2030	201	0.03
200,000	EUR	Traton Finance Luxembourg SA, 1.25%, 24/03/2033	167	0.02
100,000	EUR	Tyco Electronics Group SA, 0.00%, 16/02/2029	89	0.01
200,000	EUR	Whirlpool Finance Luxembourg Sarl, 1.25%, 02/11/2026	194	0.03
150,000	EUR	Whirlpool Finance Luxembourg Sarl, 1.10%, 09/11/2027	142	0.02
		Total Luxembourg	29,022	3.80
Mexico (31 March 2024: 0.03%)				
100,000	EUR	America Movil SAB de CV, 0.75%, 26/06/2027	95	0.01
100,000	EUR	America Movil SAB de CV, 2.13%, 10/03/2028	98	0.01
200,000	EUR	Cemex SAB de CV, 3.13%, 19/03/2026	199	0.03
		Total Mexico	392	0.05
Netherlands (31 March 2024: 15.88%)				
200,000	EUR	ABB Finance BV, 3.25%, 16/01/2027	203	0.03
100,000	EUR	ABB Finance BV, 3.13%, 15/01/2029	101	0.01
200,000	EUR	ABB Finance BV, 0.00%, 19/01/2030	172	0.02
300,000	EUR	ABB Finance BV, 3.38%, 16/01/2031	307	0.04
200,000	EUR	ABB Finance BV, 3.38%, 15/01/2034	204	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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, 3.63%, 10/01/2026	202	0.03
200,000	EUR	ABN AMRO Bank NV, 0.50%, 15/04/2026	194	0.03
200,000	EUR	ABN AMRO Bank NV, 3.88%, 21/12/2026	205	0.03
600,000	EUR	ABN AMRO Bank NV, 0.60%, 15/01/2027	571	0.08
200,000	EUR	ABN AMRO Bank NV, 2.38%, 01/06/2027	198	0.03
400,000	EUR	ABN AMRO Bank NV, 4.00%, 16/01/2028	412	0.05
400,000	EUR	ABN AMRO Bank NV, 4.38%, 20/10/2028	420	0.06
300,000	EUR	ABN AMRO Bank NV, 0.50%, 23/09/2029	264	0.04
300,000	EUR	ABN AMRO Bank NV, 4.25%, 21/02/2030	316	0.04
100,000	EUR	ABN AMRO Bank NV, 3.00%, 01/10/2031	100	0.01
200,000	EUR	ABN AMRO Bank NV, 3.88%, 15/01/2032	206	0.03
200,000	EUR	ABN AMRO Bank NV, 3.00%, 01/06/2032	196	0.03
400,000	EUR	ABN AMRO Bank NV, 1.00%, 02/06/2033	338	0.04
200,000	EUR	ABN AMRO Bank NV, 1.25%, 20/01/2034	167	0.02
200,000	EUR	ABN AMRO Bank NV, 4.50%, 21/11/2034	218	0.03
200,000	EUR	ABN AMRO Bank NV, FRN, 5.13%, 22/02/2033	209	0.03
200,000	EUR	ABN AMRO Bank NV, FRN, 5.50%, 21/09/2033	212	0.03
300,000	EUR	ABN AMRO Bank NV, FRN, 4.38%, 16/07/2036	307	0.04
100,000	EUR	Achmea BV, 3.63%, 29/11/2025	100	0.01
150,000	EUR	Achmea BV, 1.50%, 26/05/2027	145	0.02
100,000	EUR	Achmea BV, FRN, 6.75%, 26/12/2043	114	0.02
200,000	EUR	Achmea BV, FRN, 5.63%, 02/11/2044	211	0.03
200,000	EUR	Adecco International Financial Services BV, 0.13%, 21/09/2028	180	0.02
100,000	EUR	Adecco International Financial Services BV, 0.50%, 21/09/2031	83	0.01
250,000	EUR	Adecco International Financial Services BV, FRN, 1.00%, 21/03/2082	231	0.03
300,000	EUR	AGCO International Holdings BV, 0.80%, 06/10/2028	272	0.04
100,000	EUR	Akelius Residential Property Financing BV, REIT, 1.00%, 17/01/2028	92	0.01
125,000	EUR	Akelius Residential Property Financing BV, REIT, 1.13%, 11/01/2029	112	0.02
100,000	EUR	Akelius Residential Property Financing BV, REIT, 0.75%, 22/02/2030	85	0.01
100,000	EUR	Akzo Nobel NV, 1.50%, 28/03/2028	95	0.01
150,000	EUR	Akzo Nobel NV, 1.63%, 14/04/2030	139	0.02
100,000	EUR	Akzo Nobel NV, 2.00%, 28/03/2032	91	0.01
150,000	EUR	Akzo Nobel NV, 4.00%, 24/05/2033	156	0.02
200,000	EUR	Akzo Nobel NV, 3.75%, 16/09/2034	203	0.03
100,000	EUR	Alcon Finance BV, 2.38%, 31/05/2028	98	0.01
200,000	EUR	Allianz Finance II BV, 0.88%, 15/01/2026	195	0.03
300,000	EUR	Allianz Finance II BV, 0.00%, 22/11/2026	284	0.04
200,000	EUR	Allianz Finance II BV, 3.00%, 13/03/2028	204	0.03
100,000	EUR	Allianz Finance II BV, 3.25%, 04/12/2029	103	0.01
200,000	EUR	Allianz Finance II BV, 1.50%, 15/01/2030	188	0.03
300,000	EUR	Allianz Finance II BV, 0.50%, 14/01/2031	262	0.03
100,000	EUR	Allianz Finance II BV, 1.38%, 21/04/2031	92	0.01
100,000	EUR	Allianz Finance II BV, 0.50%, 22/11/2033	81	0.01
200,000	EUR	American Medical Systems Europe BV, 1.38%, 08/03/2028	191	0.03
350,000	EUR	American Medical Systems Europe BV, 3.38%, 08/03/2029	356	0.05
150,000	EUR	American Medical Systems Europe BV, 1.63%, 08/03/2031	137	0.02
475,000	EUR	American Medical Systems Europe BV, 3.50%, 08/03/2032	484	0.06
200,000	EUR	American Medical Systems Europe BV, 1.88%, 08/03/2034	177	0.02
300,000	EUR	Arcadis NV, 4.88%, 28/02/2028	314	0.04
100,000	EUR	ASML Holding NV, 3.50%, 06/12/2025	101	0.01
350,000	EUR	ASML Holding NV, 1.38%, 07/07/2026	343	0.05
100,000	EUR	ASML Holding NV, 1.63%, 28/05/2027	98	0.01
200,000	EUR	ASML Holding NV, 0.63%, 07/05/2029	182	0.02
375,000	EUR	ASML Holding NV, 0.25%, 25/02/2030	329	0.04
100,000	EUR	ASML Holding NV, 2.25%, 17/05/2032	97	0.01
200,000	EUR	ASR Nederland NV, 3.63%, 12/12/2028	205	0.03
200,000	EUR	ASR Nederland NV, FRN, 7.00%, 07/12/2043	235	0.03
350,000	EUR	ASR Nederland NV, FRN, 3.38%, 02/05/2049	340	0.04
150,000	EUR	Athora Netherlands NV, FRN, 5.38%, 31/08/2032	151	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
100,000	EUR	BASF Finance Europe NV, 0.75%, 10/11/2026	97	0.01
500,000	EUR	Bayer Capital Corp. BV, 1.50%, 26/06/2026	489	0.06
300,000	EUR	Bayer Capital Corp. BV, 2.13%, 15/12/2029	283	0.04
250,000	EUR	BMW Finance NV, 0.00%, 11/01/2026	241	0.04
400,000	EUR	BMW Finance NV, 1.13%, 22/05/2026	390	0.05
150,000	EUR	BMW Finance NV, 0.75%, 13/07/2026	145	0.02
300,000	EUR	BMW Finance NV, 3.25%, 22/11/2026	303	0.04
150,000	EUR	BMW Finance NV, 0.38%, 14/01/2027	142	0.02
150,000	EUR	BMW Finance NV, 0.38%, 24/09/2027	140	0.02
200,000	EUR	BMW Finance NV, 1.13%, 10/01/2028	190	0.03
200,000	EUR	BMW Finance NV, 1.00%, 22/05/2028	187	0.02
550,000	EUR	BMW Finance NV, 1.50%, 06/02/2029	521	0.07
200,000	EUR	BMW Finance NV, 3.25%, 22/07/2030	203	0.03
100,000	EUR	BMW Finance NV, 0.88%, 14/01/2032	86	0.01
100,000	EUR	BMW Finance NV, 0.20%, 11/01/2033	79	0.01
300,000	EUR	BMW Finance NV, 3.63%, 22/05/2035	304	0.04
175,000	EUR	BMW International Investment BV, 3.00%, 27/08/2027	176	0.02
150,000	EUR	BMW International Investment BV, 3.25%, 17/11/2028	152	0.02
325,000	EUR	BMW International Investment BV, 3.13%, 27/08/2030	326	0.04
350,000	EUR	BMW International Investment BV, 3.50%, 17/11/2032	355	0.05
150,000	EUR	BMW International Investment BV, 3.38%, 27/08/2034	149	0.02
300,000	EUR	BNI Finance BV, 3.88%, 01/12/2030	311	0.04
200,000	EUR	BP Capital Markets BV, 3.77%, 12/05/2030	207	0.03
250,000	EUR	BP Capital Markets BV, 3.36%, 12/09/2031	251	0.03
200,000	EUR	BP Capital Markets BV, 4.32%, 12/05/2035	212	0.03
300,000	EUR	BP Capital Markets BV, 0.93%, 04/12/2040	195	0.03
200,000	EUR	BP Capital Markets BV, 1.47%, 21/09/2041	141	0.02
200,000	EUR	Brenntag Finance BV, 1.13%, 27/09/2025	196	0.03
100,000	EUR	Brenntag Finance BV, 3.75%, 24/04/2028	102	0.01
100,000	EUR	Brenntag Finance BV, 0.50%, 06/10/2029	88	0.01
200,000	EUR	Brenntag Finance BV, 3.88%, 24/04/2032	204	0.03
100,000	EUR	Citycon Treasury BV, REIT, 6.50%, 08/03/2029	106	0.01
200,000	EUR	CNH Industrial NV, 3.75%, 11/06/2031	203	0.03
300,000	EUR	Coca-Cola HBC Finance BV, 2.75%, 23/09/2025	299	0.04
150,000	EUR	Coca-Cola HBC Finance BV, 1.00%, 14/05/2027	143	0.02
250,000	EUR	Coca-Cola HBC Finance BV, 3.38%, 27/02/2028	254	0.03
200,000	EUR	Coca-Cola HBC Finance BV, 0.63%, 21/11/2029	179	0.02
100,000	EUR	Coca-Cola HBC Finance BV, 1.63%, 14/05/2031	92	0.01
300,000	EUR	Coloplast Finance BV, 2.25%, 19/05/2027	296	0.04
300,000	EUR	Coloplast Finance BV, 2.75%, 19/05/2030	295	0.04
100,000	EUR	Compass Group Finance Netherlands BV, 1.50%, 05/09/2028	96	0.01
100,000	EUR	Compass Group Finance Netherlands BV, 3.00%, 08/03/2030	100	0.01
360,000	EUR	Cooperatieve Rabobank UA, 1.25%, 23/03/2026	352	0.05
200,000	EUR	Cooperatieve Rabobank UA, 0.25%, 30/10/2026	190	0.03
200,000	EUR	Cooperatieve Rabobank UA, 3.91%, 03/11/2026	205	0.03
400,000	EUR	Cooperatieve Rabobank UA, 1.38%, 03/02/2027	390	0.05
300,000	EUR	Cooperatieve Rabobank UA, 4.00%, 10/01/2030	314	0.04
300,000	EUR	Cooperatieve Rabobank UA, 1.13%, 07/05/2031	266	0.04
200,000	EUR	Cooperatieve Rabobank UA, 0.63%, 25/02/2033	163	0.02
300,000	EUR	Cooperatieve Rabobank UA, 3.82%, 26/07/2034	310	0.04
500,000	EUR	Cooperatieve Rabobank UA, FRN, 0.38%, 01/12/2027	474	0.06
200,000	EUR	Cooperatieve Rabobank UA, FRN, 4.63%, 27/01/2028	208	0.03
200,000	EUR	Cooperatieve Rabobank UA, FRN, 0.88%, 05/05/2028	190	0.03
500,000	EUR	Cooperatieve Rabobank UA, FRN, 4.23%, 25/04/2029	520	0.07
200,000	EUR	Cooperatieve Rabobank UA, FRN, 3.88%, 30/11/2032	203	0.03
300,000	EUR	CRH Funding BV, 1.63%, 05/05/2030	277	0.04
300,000	EUR	CTP NV, REIT, 0.88%, 20/01/2026	290	0.04
200,000	EUR	CTP NV, REIT, 0.63%, 27/09/2026	190	0.03
200,000	EUR	CTP NV, REIT, 1.25%, 21/06/2029	179	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
300,000	EUR	CTP NV, REIT, 4.75%, 05/02/2030	311	0.04
100,000	EUR	CTP NV, REIT, 1.50%, 27/09/2031	85	0.01
400,000	EUR	Daimler Truck International Finance BV, 1.63%, 06/04/2027	388	0.05
100,000	EUR	Daimler Truck International Finance BV, 3.13%, 23/03/2028	101	0.01
300,000	EUR	Daimler Truck International Finance BV, 3.88%, 19/06/2029	309	0.04
100,000	EUR	Daimler Truck International Finance BV, 3.38%, 23/09/2030	100	0.01
200,000	EUR	Danfoss Finance II BV, 0.75%, 28/04/2031	169	0.02
400,000	EUR	Danfoss Finance II BV, FRN, 4.13%, 02/12/2029	416	0.05
100,000	EUR	Deutsche Telekom International Finance BV, 1.38%, 01/12/2025	98	0.01
200,000	EUR	Deutsche Telekom International Finance BV, 1.13%, 22/05/2026	195	0.03
200,000	EUR	Deutsche Telekom International Finance BV, 1.38%, 30/01/2027	195	0.03
150,000	EUR	Deutsche Telekom International Finance BV, 3.25%, 17/01/2028	154	0.02
400,000	EUR	Deutsche Telekom International Finance BV, 1.50%, 03/04/2028	386	0.05
300,000	EUR	Deutsche Telekom International Finance BV, 2.00%, 01/12/2029	290	0.04
100,000	EUR	Deutsche Telekom International Finance BV, 4.50%, 28/10/2030	110	0.01
100,000	EUR	Deutsche Telekom International Finance BV, FRN, 7.50%, 24/01/2033	133	0.02
200,000	EUR	Diageo Capital BV, 0.13%, 28/09/2028	180	0.02
100,000	EUR	Diageo Capital BV, 1.50%, 08/06/2029	94	0.01
200,000	EUR	Diageo Capital BV, 1.88%, 08/06/2034	179	0.02
300,000	EUR	Digital Dutch Finco BV, REIT, 0.63%, 15/07/2025	294	0.04
400,000	EUR	Digital Dutch Finco BV, REIT, 1.50%, 15/03/2030	361	0.05
200,000	EUR	Digital Dutch Finco BV, REIT, 1.25%, 01/02/2031	173	0.02
250,000	EUR	Digital Dutch Finco BV, REIT, 1.00%, 15/01/2032	208	0.03
250,000	EUR	Digital Dutch Finco BV, REIT, 3.88%, 13/09/2033	251	0.03
100,000	EUR	Digital Intrepid Holding BV, REIT, 0.63%, 15/07/2031	82	0.01
150,000	EUR	Digital Intrepid Holding BV, REIT, 1.38%, 18/07/2032	127	0.02
100,000	EUR	DSM BV, 0.25%, 23/06/2028	91	0.01
100,000	EUR	DSM BV, 0.63%, 23/06/2032	84	0.01
250,000	EUR	DSM BV, 3.63%, 02/07/2034	257	0.03
300,000	EUR	DSM BV, FRN, 0.75%, 28/09/2026	289	0.04
200,000	EUR	DSV Finance BV, 1.38%, 16/03/2030	182	0.02
100,000	EUR	DSV Finance BV, 0.50%, 03/03/2031	84	0.01
150,000	EUR	DSV Finance BV, 0.75%, 05/07/2033	120	0.02
150,000	EUR	DSV Finance BV, 0.88%, 17/09/2036	112	0.01
320,000	EUR	E.ON International Finance BV, 1.63%, 30/05/2026	315	0.04
175,000	EUR	E.ON International Finance BV, 1.25%, 19/10/2027	168	0.02
280,000	EUR	E.ON International Finance BV, 1.50%, 31/07/2029	264	0.03
100,000	EUR	E.ON International Finance BV, 5.75%, 14/02/2033	117	0.02
550,000	EUR	easyJet FinCo. BV, 1.88%, 03/03/2028	528	0.07
300,000	EUR	Enel Finance International NV, 1.38%, 01/06/2026	294	0.04
200,000	EUR	Enel Finance International NV, 1.13%, 16/09/2026	194	0.03
500,000	EUR	Enel Finance International NV, FRN, 0.25%, 17/11/2025	486	0.06
325,000	EUR	Enel Finance International NV, FRN, 0.25%, 28/05/2026	312	0.04
350,000	EUR	Enel Finance International NV, FRN, 0.25%, 17/06/2027	329	0.04
200,000	EUR	Enel Finance International NV, FRN, 0.38%, 17/06/2027	189	0.02
300,000	EUR	Enel Finance International NV, FRN, 3.38%, 23/07/2028	305	0.04
300,000	EUR	Enel Finance International NV, FRN, 3.88%, 09/03/2029	311	0.04
300,000	EUR	Enel Finance International NV, FRN, 0.62%, 28/05/2029	269	0.04
350,000	EUR	Enel Finance International NV, FRN, 0.75%, 17/06/2030	307	0.04
350,000	EUR	Enel Finance International NV, FRN, 0.88%, 17/01/2031	305	0.04
250,000	EUR	Enel Finance International NV, FRN, 4.00%, 20/02/2031	261	0.03
175,000	EUR	Enel Finance International NV, FRN, 0.88%, 28/09/2034	137	0.02
200,000	EUR	Enel Finance International NV, FRN, 1.13%, 17/10/2034	159	0.02
275,000	EUR	Enel Finance International NV, FRN, 1.25%, 17/01/2035	224	0.03
300,000	EUR	Enel Finance International NV, FRN, 3.88%, 23/01/2035	306	0.04
250,000	EUR	Enel Finance International NV, FRN, 0.88%, 17/06/2036	184	0.02
125,000	EUR	Enel Finance International NV, FRN, 4.50%, 20/02/2043	130	0.02
300,000	EUR	Essity Capital BV, 3.00%, 21/09/2026	301	0.04
250,000	EUR	Essity Capital BV, 0.25%, 15/09/2029	220	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Euronext NV, 0.13%, 17/05/2026	192	0.03
200,000	EUR	Euronext NV, 1.13%, 12/06/2029	186	0.02
200,000	EUR	Euronext NV, 0.75%, 17/05/2031	173	0.02
200,000	EUR	Euronext NV, 1.50%, 17/05/2041	149	0.02
300,000	EUR	EXOR NV, 1.75%, 18/01/2028	291	0.04
100,000	EUR	EXOR NV, 2.25%, 29/04/2030	96	0.01
100,000	EUR	EXOR NV, 0.88%, 19/01/2031	87	0.01
400,000	EUR	EXOR NV, 1.75%, 14/10/2034	336	0.04
200,000	EUR	Ferrovial SE, FRN, 4.38%, 13/09/2030	212	0.03
200,000	EUR	Givaudan Finance Europe BV, 1.63%, 22/04/2032	181	0.02
300,000	EUR	Givaudan Finance Europe BV, 4.13%, 28/11/2033	319	0.04
200,000	EUR	Global Switch Finance BV, 1.38%, 07/10/2030	184	0.02
400,000	EUR	GSK Capital BV, 3.00%, 28/11/2027	403	0.05
150,000	EUR	GSK Capital BV, 3.13%, 28/11/2032	151	0.02
100,000	EUR	H&M Finance BV, 4.88%, 25/10/2031	107	0.01
300,000	EUR	H&M Finance BV, FRN, 0.25%, 25/08/2029	261	0.03
200,000	EUR	Haleon Netherlands Capital BV, 1.25%, 29/03/2026	195	0.03
400,000	EUR	Haleon Netherlands Capital BV, 1.75%, 29/03/2030	375	0.05
200,000	EUR	Haleon Netherlands Capital BV, 2.13%, 29/03/2034	180	0.02
150,000	EUR	Heimstaden Bostad Treasury BV, REIT, 1.38%, 03/03/2027	139	0.02
350,000	EUR	Heimstaden Bostad Treasury BV, REIT, 1.00%, 13/04/2028	308	0.04
350,000	EUR	Heimstaden Bostad Treasury BV, REIT, 1.63%, 13/10/2031	279	0.04
200,000	EUR	Heineken NV, 1.00%, 04/05/2026	195	0.03
300,000	EUR	Heineken NV, 3.63%, 15/11/2026	305	0.04
150,000	EUR	Heineken NV, 1.38%, 29/01/2027	146	0.02
100,000	EUR	Heineken NV, 1.25%, 17/03/2027	97	0.01
300,000	EUR	Heineken NV, 1.50%, 03/10/2029	282	0.04
150,000	EUR	Heineken NV, 2.25%, 30/03/2030	145	0.02
400,000	EUR	Heineken NV, 3.88%, 23/09/2030	420	0.06
150,000	EUR	Heineken NV, 1.75%, 17/03/2031	140	0.02
200,000	EUR	Heineken NV, 1.25%, 07/05/2033	173	0.02
200,000	EUR	Heineken NV, 4.13%, 23/03/2035	212	0.03
250,000	EUR	Heineken NV, 3.81%, 04/07/2036	255	0.03
200,000	EUR	Heineken NV, 1.75%, 07/05/2040	156	0.02
100,000	EUR	Iberdrola International BV, 0.38%, 15/09/2025	98	0.01
300,000	EUR	Iberdrola International BV, 1.13%, 21/04/2026	293	0.04
400,000	EUR	Iberdrola International BV, FRN, 1.87%, 28/01/2026 ¹	390	0.05
400,000	EUR	Iberdrola International BV, FRN, 1.45%, 11/09/2026 ¹	381	0.05
300,000	EUR	Iberdrola International BV, FRN, 2.25%, 28/01/2029 ¹	279	0.04
300,000	EUR	Iberdrola International BV, FRN, 1.83%, 08/09/2029 ¹	270	0.04
100,000	EUR	IMCD NV, 2.13%, 31/03/2027	97	0.01
200,000	EUR	IMCD NV, 4.88%, 18/09/2028	211	0.03
200,000	EUR	ING Bank NV, 4.13%, 02/10/2026	206	0.03
200,000	EUR	ING Groep NV, 2.13%, 10/01/2026	198	0.03
500,000	EUR	ING Groep NV, 1.38%, 11/01/2028	478	0.06
600,000	EUR	ING Groep NV, 2.00%, 20/09/2028	578	0.08
500,000	EUR	ING Groep NV, 2.50%, 15/11/2030	484	0.06
500,000	EUR	ING Groep NV, FRN, 1.25%, 16/02/2027	488	0.06
600,000	EUR	ING Groep NV, FRN, 4.88%, 14/11/2027	623	0.08
100,000	EUR	ING Groep NV, FRN, 0.38%, 29/09/2028	92	0.01
400,000	EUR	ING Groep NV, FRN, 0.25%, 18/02/2029	364	0.04
400,000	EUR	ING Groep NV, FRN, 4.50%, 23/05/2029	418	0.05
500,000	EUR	ING Groep NV, FRN, 3.88%, 12/08/2029	513	0.07
400,000	EUR	ING Groep NV, FRN, 0.25%, 01/02/2030	353	0.05
200,000	EUR	ING Groep NV, FRN, 3.50%, 03/09/2030	202	0.03
100,000	EUR	ING Groep NV, FRN, 1.00%, 13/11/2030	97	0.01
200,000	EUR	ING Groep NV, FRN, 0.88%, 29/11/2030	178	0.02
300,000	EUR	ING Groep NV, FRN, 1.75%, 16/02/2031	278	0.04
400,000	EUR	ING Groep NV, FRN, 2.13%, 26/05/2031	391	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
300,000	EUR	ING Groep NV, FRN, 0.88%, 09/06/2032	281	0.04
200,000	EUR	ING Groep NV, FRN, 1.00%, 16/11/2032	185	0.02
200,000	EUR	ING Groep NV, FRN, 4.13%, 24/08/2033	203	0.03
200,000	EUR	ING Groep NV, FRN, 5.25%, 14/11/2033	225	0.03
400,000	EUR	ING Groep NV, FRN, 4.75%, 23/05/2034	436	0.06
500,000	EUR	ING Groep NV, FRN, 4.38%, 15/08/2034	511	0.07
500,000	EUR	ING Groep NV, FRN, 4.00%, 12/02/2035	518	0.07
200,000	EUR	ING Groep NV, FRN, 5.00%, 20/02/2035	210	0.03
300,000	EUR	ING Groep NV, FRN, 4.25%, 26/08/2035	305	0.04
300,000	EUR	ING Groep NV, FRN, 3.75%, 03/09/2035	304	0.04
100,000	EUR	JAB Holdings BV, 1.75%, 25/06/2026	98	0.01
100,000	EUR	JAB Holdings BV, 2.50%, 17/04/2027	99	0.01
200,000	EUR	JAB Holdings BV, 1.00%, 20/12/2027	189	0.03
100,000	EUR	JAB Holdings BV, 2.00%, 18/05/2028	97	0.01
500,000	EUR	JAB Holdings BV, 2.50%, 25/06/2029	491	0.06
100,000	EUR	JAB Holdings BV, 1.00%, 14/07/2031	87	0.01
200,000	EUR	JAB Holdings BV, 5.00%, 12/06/2033	217	0.03
200,000	EUR	JAB Holdings BV, 4.38%, 25/04/2034	207	0.03
100,000	EUR	JAB Holdings BV, 3.38%, 17/04/2035	97	0.01
200,000	EUR	JAB Holdings BV, 2.25%, 19/12/2039	157	0.02
100,000	EUR	JAB Holdings BV, FRN, 4.75%, 29/06/2032	108	0.01
200,000	EUR	JDE Peet's NV, 0.00%, 16/01/2026	192	0.03
100,000	EUR	JDE Peet's NV, 0.63%, 09/02/2028	92	0.01
200,000	EUR	JDE Peet's NV, 0.50%, 16/01/2029	178	0.02
300,000	EUR	JDE Peet's NV, 4.13%, 23/01/2030	309	0.04
100,000	EUR	JDE Peet's NV, 1.13%, 16/06/2033	82	0.01
200,000	EUR	JDE Peet's NV, 4.50%, 23/01/2034	210	0.03
100,000	EUR	Koninklijke Ahold Delhaize NV, 1.13%, 19/03/2026	98	0.01
200,000	EUR	Koninklijke Ahold Delhaize NV, 1.75%, 02/04/2027	195	0.03
300,000	EUR	Koninklijke Ahold Delhaize NV, 3.50%, 04/04/2028	307	0.04
100,000	EUR	Koninklijke Ahold Delhaize NV, 3.38%, 11/03/2031	102	0.01
350,000	EUR	Koninklijke Ahold Delhaize NV, FRN, 0.38%, 18/03/2030	307	0.04
200,000	EUR	Koninklijke Ahold Delhaize NV, FRN, 3.88%, 11/03/2036	205	0.03
100,000	EUR	Koninklijke KPN NV, 1.13%, 11/09/2028	94	0.01
200,000	EUR	Koninklijke KPN NV, 3.88%, 03/07/2031	208	0.03
100,000	EUR	Koninklijke KPN NV, 0.88%, 14/12/2032	84	0.01
400,000	EUR	Koninklijke KPN NV, 3.88%, 16/02/2036	409	0.05
200,000	EUR	Koninklijke KPN NV, FRN, 0.88%, 15/11/2033	163	0.02
250,000	EUR	Koninklijke Philips NV, 1.88%, 05/05/2027	244	0.03
350,000	EUR	Koninklijke Philips NV, 2.13%, 05/11/2029	335	0.04
350,000	EUR	Koninklijke Philips NV, 3.75%, 31/05/2032	357	0.05
200,000	EUR	Koninklijke Philips NV, 2.63%, 05/05/2033	186	0.02
325,000	EUR	LeasePlan Corp. NV, 0.25%, 23/02/2026	313	0.04
350,000	EUR	LeasePlan Corp. NV, 0.25%, 07/09/2026	333	0.04
100,000	EUR	Linde Finance BV, 0.25%, 19/05/2027	94	0.01
150,000	EUR	Linde Finance BV, 1.00%, 20/04/2028	144	0.02
100,000	EUR	Linde Finance BV, 0.55%, 19/05/2032	84	0.01
200,000	EUR	LKQ Dutch Bond BV, 4.13%, 13/03/2031	203	0.03
200,000	EUR	Louis Dreyfus Co. Finance BV, 1.63%, 28/04/2028	190	0.03
500,000	EUR	Lseg Netherlands BV, 4.13%, 29/09/2026	512	0.07
100,000	EUR	Lseg Netherlands BV, 2.75%, 20/09/2027	100	0.01
200,000	EUR	Lseg Netherlands BV, 0.25%, 06/04/2028	184	0.02
125,000	EUR	Lseg Netherlands BV, 4.23%, 29/09/2030	132	0.02
100,000	EUR	Lseg Netherlands BV, 0.75%, 06/04/2033	82	0.01
400,000	EUR	LYB International Finance II BV, 0.88%, 17/09/2026	384	0.05
100,000	EUR	LYB International Finance II BV, 1.63%, 17/09/2031	90	0.01
150,000	EUR	Madrilena Red de Gas Finance BV, 2.25%, 11/04/2029	142	0.02
250,000	EUR	Mercedes-Benz International Finance BV, 1.00%, 11/11/2025	245	0.03
300,000	EUR	Mercedes-Benz International Finance BV, 1.50%, 09/03/2026	295	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
650,000	EUR	Mercedes-Benz International Finance BV, 3.50%, 30/05/2026	656	0.09
300,000	EUR	Mercedes-Benz International Finance BV, 1.38%, 26/06/2026	293	0.04
225,000	EUR	Mercedes-Benz International Finance BV, 2.00%, 22/08/2026	221	0.03
150,000	EUR	Mercedes-Benz International Finance BV, 0.38%, 08/11/2026	143	0.02
225,000	EUR	Mercedes-Benz International Finance BV, 1.50%, 09/02/2027	219	0.03
300,000	EUR	Mercedes-Benz International Finance BV, 0.63%, 06/05/2027	285	0.04
125,000	EUR	Mercedes-Benz International Finance BV, 3.00%, 10/07/2027	126	0.02
100,000	EUR	Mercedes-Benz International Finance BV, 3.25%, 15/09/2027	101	0.01
175,000	EUR	Mercedes-Benz International Finance BV, 3.25%, 15/11/2030	176	0.02
425,000	EUR	Mercedes-Benz International Finance BV, 3.70%, 30/05/2031	439	0.06
350,000	EUR	Mercedes-Benz International Finance BV, 3.25%, 10/01/2032	350	0.05
400,000	EUR	Mondelez International Holdings Netherlands BV, 0.00%, 22/09/2026	379	0.05
100,000	EUR	Mondelez International Holdings Netherlands BV, 0.25%, 09/09/2029	88	0.01
400,000	EUR	Mondelez International Holdings Netherlands BV, 0.38%, 22/09/2029	354	0.05
100,000	EUR	Mondelez International Holdings Netherlands BV, 0.88%, 01/10/2031	86	0.01
200,000	EUR	Mondelez International Holdings Netherlands BV, 0.63%, 09/09/2032	166	0.02
250,000	EUR	Mondelez International Holdings Netherlands BV, 1.25%, 09/09/2041	176	0.02
350,000	EUR	MSD Netherlands Capital BV, 3.50%, 30/05/2037	355	0.05
350,000	EUR	MSD Netherlands Capital BV, 3.70%, 30/05/2044	354	0.05
200,000	EUR	MSD Netherlands Capital BV, 3.75%, 30/05/2054	198	0.03
100,000	EUR	Nationale-Nederlanden Bank NV (The) Netherlands, 0.50%, 21/09/2028	91	0.01
100,000	EUR	NE Property BV, REIT, 3.38%, 14/07/2027	99	0.01
100,000	EUR	NE Property BV, REIT, 2.00%, 20/01/2030	90	0.01
125,000	EUR	NE Property BV, REIT, 4.25%, 21/01/2032	125	0.02
100,000	EUR	NE Property BV, REIT, FRN, 1.88%, 09/10/2026	96	0.01
300,000	EUR	NIBC Bank NV, 6.38%, 01/12/2025	311	0.04
100,000	EUR	NIBC Bank NV, 0.25%, 09/09/2026	95	0.01
100,000	EUR	NIBC Bank NV, 0.88%, 24/06/2027	94	0.01
100,000	EUR	NIBC Bank NV, 6.00%, 16/11/2028	110	0.01
200,000	EUR	NN Group NV, 1.63%, 01/06/2027	194	0.03
400,000	EUR	NN Group NV, 0.88%, 23/11/2031	344	0.05
200,000	EUR	NN Group NV, FRN, 4.50%, 15/01/2026 ¹	201	0.03
100,000	EUR	NN Group NV, FRN, 5.25%, 01/03/2043	107	0.01
126,000	EUR	NN Group NV, FRN, 6.00%, 03/11/2043	140	0.02
450,000	EUR	NN Group NV, FRN, 4.63%, 13/01/2048	463	0.06
225,000	EUR	Novo Nordisk Finance Netherlands BV, 3.38%, 21/05/2026	227	0.03
200,000	EUR	Novo Nordisk Finance Netherlands BV, 1.13%, 30/09/2027	192	0.03
200,000	EUR	Novo Nordisk Finance Netherlands BV, 0.13%, 04/06/2028	183	0.02
225,000	EUR	Novo Nordisk Finance Netherlands BV, 3.13%, 21/01/2029	230	0.03
200,000	EUR	Novo Nordisk Finance Netherlands BV, 1.38%, 31/03/2030	187	0.02
300,000	EUR	Novo Nordisk Finance Netherlands BV, 3.25%, 21/01/2031	308	0.04
400,000	EUR	Novo Nordisk Finance Netherlands BV, 3.38%, 21/05/2034	411	0.05
90,000	EUR	OCI NV, 3.63%, 15/10/2025	90	0.01
100,000	EUR	PACCAR Financial Europe BV, 0.00%, 01/03/2026	96	0.01
200,000	EUR	PACCAR Financial Europe BV, 3.38%, 15/05/2026	202	0.03
300,000	EUR	Pluxee NV, 3.75%, 04/09/2032	301	0.04
150,000	EUR	PostNL NV, 0.63%, 23/09/2026	143	0.02
100,000	EUR	Prosus NV, 1.21%, 19/01/2026	97	0.01
125,000	EUR	Prosus NV, 1.54%, 03/08/2028	116	0.02
300,000	EUR	Prosus NV, 1.29%, 13/07/2029	268	0.04
200,000	EUR	Prosus NV, 2.09%, 19/01/2030	183	0.02
250,000	EUR	Prosus NV, 2.03%, 03/08/2032	216	0.03
300,000	EUR	Prosus NV, 1.99%, 13/07/2033	250	0.03
100,000	EUR	Prosus NV, 2.78%, 19/01/2034	88	0.01
200,000	EUR	Randstad NV, 3.61%, 12/03/2029	204	0.03
200,000	EUR	Reckitt Benckiser Treasury Services Nederland BV, 0.38%, 19/05/2026	192	0.03
200,000	EUR	Reckitt Benckiser Treasury Services Nederland BV, 0.75%, 19/05/2030	177	0.02
550,000	EUR	RELX Finance BV, 1.50%, 13/05/2027	535	0.07
200,000	EUR	RELX Finance BV, 0.50%, 10/03/2028	186	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
100,000	EUR	RELX Finance BV, 3.75%, 12/06/2031	104	0.01
100,000	EUR	RELX Finance BV, 0.88%, 10/03/2032	86	0.01
300,000	EUR	RELX Finance BV, 3.38%, 20/03/2033	304	0.04
200,000	EUR	Ren Finance BV, 1.75%, 18/01/2028	193	0.03
200,000	EUR	Ren Finance BV, 0.50%, 16/04/2029	180	0.02
250,000	EUR	Ren Finance BV, 3.50%, 27/02/2032	252	0.03
100,000	EUR	Rentokil Initial Finance BV, 3.88%, 27/06/2027	102	0.01
200,000	EUR	Rentokil Initial Finance BV, 4.38%, 27/06/2030	208	0.03
200,000	EUR	Repsol International Finance BV, 2.00%, 15/12/2025	198	0.03
100,000	EUR	Repsol International Finance BV, 2.25%, 10/12/2026	99	0.01
100,000	EUR	Repsol International Finance BV, 0.25%, 02/08/2027	93	0.01
300,000	EUR	Repsol International Finance BV, 2.63%, 15/04/2030	296	0.04
150,000	EUR	Repsol International Finance BV, FRN, 3.75%, 03/11/2026 ¹	149	0.02
200,000	EUR	Repsol International Finance BV, FRN, 2.50%, 22/12/2026 ¹	193	0.03
200,000	EUR	Repsol International Finance BV, FRN, 4.25%, 09/11/2028 ¹	200	0.03
300,000	EUR	REWE International Finance BV, FRN, 4.88%, 13/09/2030	321	0.04
100,000	EUR	Robert Bosch Investment Nederland BV, 2.63%, 24/05/2028	99	0.01
300,000	EUR	Roche Finance Europe BV, 3.31%, 04/12/2027	307	0.04
325,000	EUR	Roche Finance Europe BV, 3.20%, 27/08/2029	334	0.04
150,000	EUR	Roche Finance Europe BV, 3.23%, 03/05/2030	154	0.02
200,000	EUR	Roche Finance Europe BV, 3.36%, 27/02/2035	207	0.03
325,000	EUR	Roche Finance Europe BV, 3.59%, 04/12/2036	340	0.04
200,000	EUR	Roche Finance Europe BV, 3.56%, 03/05/2044	204	0.03
225,000	EUR	Sagax Euro Mtn NL BV, REIT, 1.00%, 17/05/2029	202	0.03
300,000	EUR	Sandoz Finance BV, 3.97%, 17/04/2027	307	0.04
100,000	EUR	Sandoz Finance BV, 3.25%, 12/09/2029	101	0.01
300,000	EUR	Sandoz Finance BV, 4.50%, 17/11/2033	323	0.04
300,000	EUR	Sartorius Finance BV, 4.50%, 14/09/2032	316	0.04
300,000	EUR	Sartorius Finance BV, 4.88%, 14/09/2035	322	0.04
100,000	EUR	Schlumberger Finance BV, 1.38%, 28/10/2026	97	0.01
300,000	EUR	Schlumberger Finance BV, 0.25%, 15/10/2027	279	0.04
500,000	EUR	Schlumberger Finance BV, 0.50%, 15/10/2031	419	0.06
200,000	EUR	Schlumberger Finance BV, 2.00%, 06/05/2032	185	0.02
300,000	EUR	SGS Nederland Holding BV, 0.13%, 21/04/2027	281	0.04
300,000	EUR	Shell International Finance BV, 2.50%, 24/03/2026	299	0.04
200,000	EUR	Shell International Finance BV, 1.63%, 20/01/2027	195	0.03
450,000	EUR	Shell International Finance BV, 0.13%, 08/11/2027	417	0.06
200,000	EUR	Shell International Finance BV, 1.50%, 07/04/2028	192	0.03
400,000	EUR	Shell International Finance BV, 1.25%, 12/05/2028	380	0.05
425,000	EUR	Shell International Finance BV, 0.75%, 15/08/2028	395	0.05
325,000	EUR	Shell International Finance BV, 0.50%, 08/11/2031	274	0.04
200,000	EUR	Shell International Finance BV, 1.88%, 07/04/2032	184	0.02
200,000	EUR	Shell International Finance BV, 1.25%, 11/11/2032	173	0.02
250,000	EUR	Shell International Finance BV, 0.88%, 08/11/2039	171	0.02
300,000	EUR	Siemens Energy Finance BV, 4.00%, 05/04/2026	303	0.04
200,000	EUR	Siemens Energy Finance BV, 4.25%, 05/04/2029	207	0.03
200,000	EUR	Siemens Financieringsmaatschappij NV, 0.00%, 20/02/2026	193	0.03
500,000	EUR	Siemens Financieringsmaatschappij NV, 0.38%, 05/06/2026	483	0.06
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.63%, 25/02/2027	96	0.01
200,000	EUR	Siemens Financieringsmaatschappij NV, 1.00%, 06/09/2027	193	0.03
100,000	EUR	Siemens Financieringsmaatschappij NV, 2.50%, 08/09/2027	100	0.01
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.90%, 28/02/2028	96	0.01
250,000	EUR	Siemens Financieringsmaatschappij NV, 2.88%, 10/03/2028	255	0.03
500,000	EUR	Siemens Financieringsmaatschappij NV, 3.00%, 22/11/2028	508	0.07
200,000	EUR	Siemens Financieringsmaatschappij NV, 0.25%, 20/02/2029	181	0.02
175,000	EUR	Siemens Financieringsmaatschappij NV, 0.13%, 05/09/2029	158	0.02
400,000	EUR	Siemens Financieringsmaatschappij NV, 1.00%, 25/02/2030	366	0.05
200,000	EUR	Siemens Financieringsmaatschappij NV, 1.38%, 06/09/2030	187	0.02
200,000	EUR	Siemens Financieringsmaatschappij NV, 2.75%, 09/09/2030	200	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
300,000	EUR	Siemens Financieringsmaatschappij NV, 1.25%, 28/02/2031	277	0.04
300,000	EUR	Siemens Financieringsmaatschappij NV, 3.38%, 24/08/2031	309	0.04
100,000	EUR	Siemens Financieringsmaatschappij NV, 0.50%, 20/02/2032	85	0.01
300,000	EUR	Siemens Financieringsmaatschappij NV, 3.13%, 22/05/2032	305	0.04
400,000	EUR	Siemens Financieringsmaatschappij NV, 3.00%, 08/09/2033	400	0.05
450,000	EUR	Siemens Financieringsmaatschappij NV, 0.50%, 05/09/2034	356	0.05
300,000	EUR	Siemens Financieringsmaatschappij NV, 1.25%, 25/02/2035	252	0.03
100,000	EUR	Siemens Financieringsmaatschappij NV, 3.50%, 24/02/2036	102	0.01
400,000	EUR	Siemens Financieringsmaatschappij NV, 3.38%, 22/02/2037	403	0.05
150,000	EUR	Siemens Financieringsmaatschappij NV, 1.75%, 28/02/2039	123	0.02
200,000	EUR	Siemens Financieringsmaatschappij NV, 3.63%, 24/02/2043	200	0.03
400,000	EUR	Siemens Financieringsmaatschappij NV, 3.63%, 22/02/2044	401	0.05
200,000	EUR	Signify NV, 2.38%, 11/05/2027	197	0.03
350,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	357	0.05
100,000	EUR	Sika Capital BV, 0.88%, 29/04/2027	95	0.01
300,000	EUR	Sika Capital BV, 3.75%, 03/05/2030	310	0.04
100,000	EUR	Sika Capital BV, 1.50%, 29/04/2031	91	0.01
400,000	EUR	Stellantis NV, 3.88%, 05/01/2026	402	0.05
300,000	EUR	Stellantis NV, 2.75%, 15/05/2026	298	0.04
400,000	EUR	Stellantis NV, 0.63%, 30/03/2027	376	0.05
250,000	EUR	Stellantis NV, 4.50%, 07/07/2028	260	0.03
300,000	EUR	Stellantis NV, 0.75%, 18/01/2029	269	0.04
100,000	EUR	Stellantis NV, 1.13%, 18/09/2029	90	0.01
300,000	EUR	Stellantis NV, 4.38%, 14/03/2030	311	0.04
100,000	EUR	Stellantis NV, 3.50%, 19/09/2030	99	0.01
650,000	EUR	Stellantis NV, 4.25%, 16/06/2031	667	0.09
200,000	EUR	Stellantis NV, 2.75%, 01/04/2032	186	0.02
275,000	EUR	Stellantis NV, 1.25%, 20/06/2033	221	0.03
200,000	EUR	Stellantis NV, 3.75%, 19/03/2036	193	0.03
150,000	EUR	Sudzucker International Finance BV, 1.00%, 28/11/2025	146	0.02
100,000	EUR	Sudzucker International Finance BV, FRN, 5.13%, 31/10/2027	105	0.01
100,000	EUR	Technip Energies NV, 1.13%, 28/05/2028	93	0.01
100,000	EUR	Telefonica Europe BV, 5.88%, 14/02/2033	121	0.02
100,000	EUR	Thermo Fisher Scientific Finance I BV, 0.00%, 18/11/2025	97	0.01
450,000	EUR	Thermo Fisher Scientific Finance I BV, 0.80%, 18/10/2030	400	0.05
400,000	EUR	Thermo Fisher Scientific Finance I BV, 1.13%, 18/10/2033	338	0.04
300,000	EUR	Thermo Fisher Scientific Finance I BV, 1.63%, 18/10/2041	224	0.03
200,000	EUR	Thermo Fisher Scientific Finance I BV, 2.00%, 18/10/2051	140	0.02
200,000	EUR	Toyota Motor Finance (Netherlands) BV, 0.00%, 27/10/2025	194	0.03
100,000	EUR	Toyota Motor Finance (Netherlands) BV, 3.38%, 13/01/2026	100	0.01
300,000	EUR	Toyota Motor Finance (Netherlands) BV, 4.00%, 02/04/2027	308	0.04
101,000	EUR	Toyota Motor Finance (Netherlands) BV, 3.50%, 13/01/2028	103	0.01
300,000	EUR	Toyota Motor Finance (Netherlands) BV, 0.00%, 25/02/2028	273	0.04
150,000	EUR	Toyota Motor Finance (Netherlands) BV, 3.13%, 11/07/2029	151	0.02
100,000	EUR	Unilever Finance Netherlands BV, 0.88%, 31/07/2025	98	0.01
150,000	EUR	Unilever Finance Netherlands BV, 0.75%, 28/02/2026	146	0.02
200,000	EUR	Unilever Finance Netherlands BV, 1.13%, 12/02/2027	194	0.03
150,000	EUR	Unilever Finance Netherlands BV, 1.00%, 14/02/2027	145	0.02
150,000	EUR	Unilever Finance Netherlands BV, 1.13%, 29/04/2028	143	0.02
350,000	EUR	Unilever Finance Netherlands BV, 1.75%, 16/11/2028	339	0.04
100,000	EUR	Unilever Finance Netherlands BV, 1.38%, 31/07/2029	95	0.01
500,000	EUR	Unilever Finance Netherlands BV, 1.75%, 25/03/2030	477	0.06
100,000	EUR	Unilever Finance Netherlands BV, 1.38%, 04/09/2030	93	0.01
300,000	EUR	Unilever Finance Netherlands BV, 1.25%, 28/02/2031	273	0.04
250,000	EUR	Unilever Finance Netherlands BV, 3.25%, 15/02/2032	257	0.03
200,000	EUR	Unilever Finance Netherlands BV, 1.63%, 12/02/2033	183	0.02
150,000	EUR	Unilever Finance Netherlands BV, 2.25%, 16/05/2034	142	0.02
300,000	EUR	Unilever Finance Netherlands BV, 3.50%, 15/02/2037	308	0.04
100,000	EUR	Universal Music Group NV, 3.00%, 30/06/2027	100	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Universal Music Group NV, 4.00%, 13/06/2031	210	0.03
100,000	EUR	Universal Music Group NV, 3.75%, 30/06/2032	103	0.01
500,000	EUR	Upjohn Finance BV, 1.36%, 23/06/2027	479	0.06
250,000	EUR	Upjohn Finance BV, 1.91%, 23/06/2032	218	0.03
200,000	EUR	Vestas Wind Systems Finance BV, FRN, 1.50%, 15/06/2029	186	0.02
200,000	EUR	Vestas Wind Systems Finance BV, FRN, 2.00%, 15/06/2034	175	0.02
500,000	EUR	Volkswagen International Finance NV, 3.88%, 29/03/2026	504	0.07
800,000	EUR	Volkswagen International Finance NV, 1.88%, 30/03/2027	774	0.10
400,000	EUR	Volkswagen International Finance NV, 2.63%, 16/11/2027	392	0.05
500,000	EUR	Volkswagen International Finance NV, 4.25%, 29/03/2029	515	0.07
500,000	EUR	Volkswagen International Finance NV, 1.63%, 16/01/2030	453	0.06
300,000	EUR	Volkswagen International Finance NV, 3.25%, 18/11/2030	294	0.04
200,000	EUR	Volkswagen International Finance NV, 1.25%, 23/09/2032	164	0.02
300,000	EUR	Volkswagen International Finance NV, 3.30%, 22/03/2033	291	0.04
400,000	EUR	Volkswagen International Finance NV, 4.13%, 16/11/2038	402	0.05
200,000	EUR	Volkswagen International Finance NV, 1.50%, 21/01/2041	130	0.02
400,000	EUR	Volkswagen International Finance NV, FRN, 4.63%, 24/03/2026 ¹	398	0.05
700,000	EUR	Volkswagen International Finance NV, FRN, 3.88%, 14/06/2027 ¹	678	0.09
300,000	EUR	Volkswagen International Finance NV, FRN, 7.50%, 09/06/2028 ¹	322	0.04
300,000	EUR	Volkswagen International Finance NV, FRN, 4.63%, 27/06/2028 ¹	293	0.04
500,000	EUR	Volkswagen International Finance NV, FRN, 3.88%, 17/06/2029 ¹	466	0.06
400,000	EUR	Volkswagen International Finance NV, FRN, 3.50%, 20/03/2030 ¹	359	0.05
500,000	EUR	Volkswagen International Finance NV, FRN, 4.38%, 28/03/2031 ¹	459	0.06
200,000	EUR	Volkswagen International Finance NV, FRN, 7.88%, 09/06/2032 ¹	225	0.03
100,000	EUR	Wabtec Transportation Netherlands BV, 1.25%, 03/12/2027	94	0.01
200,000	EUR	Wintershall Dea Finance BV, 0.84%, 25/09/2025	195	0.03
300,000	EUR	Wintershall Dea Finance BV, 1.33%, 25/09/2028	277	0.04
200,000	EUR	Wintershall Dea Finance BV, 3.83%, 03/10/2029	201	0.03
200,000	EUR	Wintershall Dea Finance BV, 1.82%, 25/09/2031	173	0.02
300,000	EUR	Wintershall Dea Finance BV, 4.36%, 03/10/2032	301	0.04
100,000	EUR	Wolters Kluwer NV, 3.00%, 23/09/2026	101	0.01
200,000	EUR	Wolters Kluwer NV, 1.50%, 22/03/2027	194	0.03
200,000	EUR	Wolters Kluwer NV, 3.25%, 18/03/2029	203	0.03
100,000	EUR	Wolters Kluwer NV, 0.75%, 03/07/2030	89	0.01
300,000	EUR	Wolters Kluwer NV, 3.75%, 03/04/2031	312	0.04
150,000	EUR	WPC Eurobond BV, REIT, 2.25%, 09/04/2026	148	0.02
300,000	EUR	WPC Eurobond BV, REIT, 2.13%, 15/04/2027	294	0.04
400,000	EUR	WPC Eurobond BV, REIT, 1.35%, 15/04/2028	375	0.05
200,000	EUR	WPC Eurobond BV, REIT, 0.95%, 01/06/2030	175	0.02
75,000	EUR	Wurth Finance International BV, 0.75%, 22/11/2027	71	0.01
400,000	EUR	Wurth Finance International BV, 2.13%, 23/08/2030	389	0.05
Total Netherlands			120,320	15.78
New Zealand (31 March 2024: 0.27%)				
300,000	EUR	ANZ New Zealand Int'l Ltd., 3.53%, 24/01/2028	306	0.04
200,000	EUR	ANZ New Zealand Int'l Ltd., 0.38%, 17/09/2029	179	0.02
125,000	EUR	ASB Bank Ltd., 4.50%, 16/03/2027	130	0.02
100,000	EUR	ASB Bank Ltd., 0.25%, 08/09/2028	90	0.01
100,000	EUR	ASB Bank Ltd., 0.50%, 24/09/2029	90	0.01
100,000	EUR	Chorus Ltd., FRN, 0.88%, 05/12/2026	95	0.01
100,000	EUR	Chorus Ltd., FRN, 3.63%, 07/09/2029	102	0.02
150,000	EUR	Westpac Securities NZ Ltd., 1.10%, 24/03/2026	146	0.02
300,000	EUR	Westpac Securities NZ Ltd., 0.43%, 14/12/2026	285	0.04
350,000	EUR	Westpac Securities NZ Ltd., 0.10%, 13/07/2027	326	0.04
Total New Zealand			1,749	0.23

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Norway (31 March 2024: 0.67%)				
300,000	EUR	Aker BP ASA, 1.13%, 12/05/2029	273	0.04
200,000	EUR	Aker BP ASA, 4.00%, 29/05/2032	203	0.03
400,000	EUR	DNB Bank ASA, FRN, 3.63%, 16/02/2027	404	0.05
375,000	EUR	DNB Bank ASA, FRN, 0.38%, 18/01/2028	355	0.05
400,000	EUR	DNB Bank ASA, FRN, 4.50%, 19/07/2028	417	0.06
200,000	EUR	DNB Bank ASA, FRN, 0.25%, 23/02/2029	182	0.02
175,000	EUR	DNB Bank ASA, FRN, 4.00%, 14/03/2029	182	0.02
200,000	EUR	DNB Bank ASA, FRN, 4.63%, 01/11/2029	212	0.03
350,000	EUR	DNB Bank ASA, FRN, 4.63%, 28/02/2033	362	0.05
100,000	EUR	DNB Bank ASA, FRN, 5.00%, 13/09/2033	105	0.02
100,000	EUR	Norsk Hydro ASA, 2.00%, 11/04/2029	95	0.01
100,000	EUR	Santander Consumer Bank A/S, 0.13%, 14/04/2026	96	0.01
100,000	EUR	Sparebank 1 Oestlandet, 1.75%, 27/04/2027	97	0.01
100,000	EUR	Sparebank 1 Oestlandet, 0.13%, 03/03/2028	91	0.01
100,000	EUR	Sparebank 1 Oestlandet, 3.63%, 30/05/2029	103	0.01
100,000	EUR	SpareBank 1 SMN, 3.13%, 22/12/2025	100	0.01
150,000	EUR	SpareBank 1 SMN, 0.13%, 11/09/2026	143	0.02
100,000	EUR	SpareBank 1 SMN, 0.01%, 18/02/2028	91	0.01
200,000	EUR	SpareBank 1 SMN, 3.50%, 23/05/2029	205	0.03
100,000	EUR	SpareBank 1 Sor-Norge ASA, 2.88%, 20/09/2025	100	0.01
100,000	EUR	SpareBank 1 Sor-Norge ASA, 0.25%, 09/11/2026	95	0.01
200,000	EUR	SpareBank 1 Sor-Norge ASA, 3.75%, 23/11/2027	205	0.03
200,000	EUR	SpareBank 1 Sor-Norge ASA, 4.88%, 24/08/2028	213	0.03
150,000	EUR	SpareBank 1 Sor-Norge ASA, 3.63%, 12/03/2029	154	0.02
200,000	EUR	SpareBank 1 Sor-Norge ASA, 3.38%, 14/11/2029	203	0.03
100,000	EUR	SpareBank 1 Sor-Norge ASA, FRN, 0.38%, 15/07/2027	95	0.01
100,000	EUR	Storebrand Livsforsikring A/S, FRN, 1.88%, 30/09/2051	86	0.01
		Total Norway	4,867	0.64
Poland (31 March 2024: 0.10%)				
200,000	EUR	Bank Polska Kasa Opieki SA, FRN, 5.50%, 23/11/2027	206	0.03
200,000	EUR	mBank SA, FRN, 4.03%, 27/09/2030	200	0.02
250,000	EUR	Orlen SA, 1.13%, 27/05/2028	231	0.03
300,000	EUR	ORLEN SA, 4.75%, 13/07/2030	313	0.04
150,000	EUR	Powszechna Kasa Oszczednosci Bank Polski SA, FRN, 3.88%, 12/09/2027	151	0.02
200,000	EUR	Powszechna Kasa Oszczednosci Bank Polski SA, FRN, 4.50%, 18/06/2029	205	0.03
		Total Poland	1,306	0.17
Portugal (31 March 2024: 0.16%)				
200,000	EUR	Banco Comercial Portugues SA, FRN, 1.13%, 12/02/2027	195	0.02
400,000	EUR	Banco Comercial Portugues SA, FRN, 1.75%, 07/04/2028	388	0.05
300,000	EUR	Brisa-Concessao Rodoviaria SA, 2.38%, 10/05/2027	296	0.04
100,000	EUR	Fidelidade - Co. De Seguros SA, FRN, 4.25%, 04/09/2031	98	0.01
200,000	EUR	Floene Energias SA, FRN, 4.88%, 03/07/2028	209	0.03
200,000	EUR	Novo Banco SA, FRN, 4.25%, 08/03/2028	204	0.03
		Total Portugal	1,390	0.18
Romania (31 March 2024: 0.01%)				
100,000	EUR	Banca Comerciala Romana SA, FRN, 7.63%, 19/05/2027	105	0.01
		Total Romania	105	0.01
Singapore (31 March 2024: 0.02%)				
150,000	EUR	CapitaLand Ascendas REIT, 0.75%, 23/06/2028	133	0.02
		Total Singapore	133	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Slovakia (31 March 2024: 0.00%)				
200,000	EUR	Tatra Banka as, FRN, 4.97%, 29/04/2030	208	0.03
		Total Slovakia	208	0.03
Slovenia (31 March 2024: 0.00%)				
200,000	EUR	Nova Ljubljanska Banka dd, FRN, 4.50%, 29/05/2030	204	0.03
		Total Slovenia	204	0.03
Spain (31 March 2024: 5.97%)				
300,000	EUR	Abanca Corp. Bancaria SA, FRN, 5.88%, 02/04/2030	329	0.04
200,000	EUR	Abertis Infraestructuras SA, 1.38%, 20/05/2026	195	0.03
200,000	EUR	Abertis Infraestructuras SA, 1.00%, 27/02/2027	192	0.03
300,000	EUR	Abertis Infraestructuras SA, 2.38%, 27/09/2027	295	0.04
200,000	EUR	Abertis Infraestructuras SA, 4.13%, 31/01/2028	206	0.03
100,000	EUR	Abertis Infraestructuras SA, 1.25%, 07/02/2028	94	0.01
200,000	EUR	Abertis Infraestructuras SA, 1.13%, 26/03/2028	187	0.02
200,000	EUR	Abertis Infraestructuras SA, 2.25%, 29/03/2029	193	0.03
100,000	EUR	Abertis Infraestructuras SA, 1.63%, 15/07/2029	94	0.01
400,000	EUR	Abertis Infraestructuras SA, 3.00%, 27/03/2031	394	0.05
100,000	EUR	Abertis Infraestructuras SA, 1.88%, 26/03/2032	90	0.01
300,000	EUR	Abertis Infraestructuras SA, FRN, 4.13%, 07/08/2029	312	0.04
200,000	EUR	Acciona Energia Financiacion Filiales SA, 0.38%, 07/10/2027	185	0.02
100,000	EUR	Acciona Energia Financiacion Filiales SA, 3.75%, 25/04/2030	100	0.01
200,000	EUR	Acciona Energia Financiacion Filiales SA, 5.13%, 23/04/2031	214	0.03
300,000	EUR	Acciona Energia Financiacion Filiales SA, 1.38%, 26/01/2032	254	0.03
100,000	EUR	Amadeus IT Group SA, 1.50%, 18/09/2026	98	0.01
100,000	EUR	Amadeus IT Group SA, 2.88%, 20/05/2027	100	0.01
200,000	EUR	Amadeus IT Group SA, 1.88%, 24/09/2028	193	0.03
100,000	EUR	Amadeus IT Group SA, 3.50%, 21/03/2029	102	0.01
100,000	EUR	Atradius Credito y Caucion SA de Seguros y Reaseguros, 5.00%, 17/04/2034	104	0.01
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.75%, 26/11/2025	197	0.03
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.00%, 21/06/2026	291	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.38%, 15/11/2026	286	0.04
400,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 0.50%, 14/01/2027	380	0.05
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.50%, 10/02/2027	203	0.03
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.38%, 20/09/2027	306	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 4.38%, 14/10/2029	321	0.04
300,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.63%, 07/06/2030	310	0.04
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.50%, 26/03/2031	205	0.03
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 3.88%, 15/01/2034	210	0.03
600,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 0.13%, 24/03/2027	577	0.08
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 0.88%, 14/01/2029	187	0.02
500,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 4.63%, 13/01/2031	532	0.07
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 5.75%, 15/09/2033	214	0.03
400,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 4.88%, 08/02/2036	416	0.05
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, FRN, 4.38%, 29/08/2036	202	0.03
200,000	EUR	Banco de Sabadell SA, FRN, 1.13%, 11/03/2027	195	0.03
100,000	EUR	Banco de Sabadell SA, FRN, 0.88%, 16/06/2028	95	0.01
400,000	EUR	Banco de Sabadell SA, FRN, 5.13%, 10/11/2028	425	0.06
200,000	EUR	Banco de Sabadell SA, FRN, 5.25%, 07/02/2029	213	0.03
200,000	EUR	Banco de Sabadell SA, FRN, 5.00%, 07/06/2029	213	0.03
400,000	EUR	Banco de Sabadell SA, FRN, 5.50%, 08/09/2029	432	0.06
200,000	EUR	Banco de Sabadell SA, FRN, 4.00%, 15/01/2030	207	0.03
300,000	EUR	Banco Santander SA, 1.38%, 05/01/2026	295	0.04
400,000	EUR	Banco Santander SA, 3.75%, 16/01/2026	406	0.05
500,000	EUR	Banco Santander SA, 3.25%, 04/04/2026	501	0.07

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
300,000	EUR	Banco Santander SA, 0.30%, 04/10/2026	286	0.04
400,000	EUR	Banco Santander SA, 3.13%, 19/01/2027	401	0.05
300,000	EUR	Banco Santander SA, 0.50%, 04/02/2027	286	0.04
300,000	EUR	Banco Santander SA, 1.13%, 23/06/2027	288	0.04
300,000	EUR	Banco Santander SA, 3.88%, 16/01/2028	310	0.04
300,000	EUR	Banco Santander SA, 2.13%, 08/02/2028	290	0.04
500,000	EUR	Banco Santander SA, 0.20%, 11/02/2028	458	0.06
300,000	EUR	Banco Santander SA, 3.88%, 22/04/2029	308	0.04
300,000	EUR	Banco Santander SA, 4.25%, 12/06/2030	319	0.04
100,000	EUR	Banco Santander SA, 1.63%, 22/10/2030	90	0.01
700,000	EUR	Banco Santander SA, 4.88%, 18/10/2031	759	0.10
200,000	EUR	Banco Santander SA, 1.00%, 04/11/2031	173	0.02
200,000	EUR	Banco Santander SA, 3.50%, 02/10/2032	200	0.03
500,000	EUR	Banco Santander SA, 3.75%, 09/01/2034	517	0.07
300,000	EUR	Banco Santander SA, 4.13%, 22/04/2034	312	0.04
200,000	EUR	Banco Santander SA, FRN, 0.50%, 24/03/2027	192	0.02
200,000	EUR	Banco Santander SA, FRN, 4.63%, 18/10/2027	206	0.03
200,000	EUR	Banco Santander SA, FRN, 3.50%, 09/01/2028	203	0.03
300,000	EUR	Banco Santander SA, FRN, 3.25%, 02/04/2029	301	0.04
200,000	EUR	Banco Santander SA, FRN, 0.63%, 24/06/2029	183	0.02
400,000	EUR	Banco Santander SA, FRN, 3.50%, 09/01/2030	408	0.05
500,000	EUR	Banco Santander SA, FRN, 5.75%, 23/08/2033	533	0.07
300,000	EUR	Banco Santander SA, FRN, 5.00%, 22/04/2034	312	0.04
200,000	EUR	Bankinter SA, 0.88%, 08/07/2026	193	0.03
500,000	EUR	Bankinter SA, 0.63%, 06/10/2027	467	0.06
100,000	EUR	Bankinter SA, FRN, 4.38%, 03/05/2030	105	0.01
200,000	EUR	Bankinter SA, FRN, 4.88%, 13/09/2031	215	0.03
100,000	EUR	Bankinter SA, FRN, 1.25%, 23/12/2032	94	0.01
200,000	EUR	CaixaBank SA, 1.13%, 27/03/2026	195	0.03
200,000	EUR	CaixaBank SA, 1.38%, 19/06/2026	195	0.03
200,000	EUR	CaixaBank SA, 0.75%, 09/07/2026	193	0.03
200,000	EUR	CaixaBank SA, 1.13%, 12/11/2026	193	0.03
200,000	EUR	CaixaBank SA, 3.75%, 07/09/2029	208	0.03
300,000	EUR	CaixaBank SA, 4.25%, 06/09/2030	320	0.04
400,000	EUR	CaixaBank SA, 4.38%, 29/11/2033	433	0.06
200,000	EUR	CaixaBank SA, FRN, 0.38%, 18/11/2026	194	0.02
200,000	EUR	CaixaBank SA, FRN, 4.63%, 16/05/2027	205	0.03
400,000	EUR	CaixaBank SA, FRN, 0.63%, 21/01/2028	381	0.05
500,000	EUR	CaixaBank SA, FRN, 0.75%, 26/05/2028	473	0.06
400,000	EUR	CaixaBank SA, FRN, 0.50%, 09/02/2029	367	0.05
200,000	EUR	CaixaBank SA, FRN, 5.00%, 19/07/2029	213	0.03
400,000	EUR	CaixaBank SA, FRN, 5.38%, 14/11/2030	438	0.06
500,000	EUR	CaixaBank SA, FRN, 1.25%, 18/06/2031	483	0.06
500,000	EUR	CaixaBank SA, FRN, 4.13%, 09/02/2032	518	0.07
300,000	EUR	CaixaBank SA, FRN, 3.63%, 19/09/2032	302	0.04
200,000	EUR	CaixaBank SA, FRN, 6.25%, 23/02/2033	215	0.03
200,000	EUR	CaixaBank SA, FRN, 6.13%, 30/05/2034	217	0.03
200,000	EUR	CaixaBank SA, FRN, 4.38%, 08/08/2036	202	0.03
300,000	EUR	Cellnex Finance Co. SA, 2.25%, 12/04/2026	297	0.04
100,000	EUR	Cellnex Finance Co. SA, 0.75%, 15/11/2026	96	0.01
300,000	EUR	Cellnex Finance Co. SA, 1.00%, 15/09/2027	283	0.04
300,000	EUR	Cellnex Finance Co. SA, 1.50%, 08/06/2028	283	0.04
200,000	EUR	Cellnex Finance Co. SA, 1.25%, 15/01/2029	185	0.02
200,000	EUR	Cellnex Finance Co. SA, 3.63%, 24/01/2029	204	0.03
200,000	EUR	Cellnex Finance Co. SA, 2.00%, 15/09/2032	179	0.02
300,000	EUR	Cellnex Finance Co. SA, 2.00%, 15/02/2033	266	0.03
100,000	EUR	Cellnex Telecom SA, 1.00%, 20/04/2027	95	0.01
200,000	EUR	Cellnex Telecom SA, 1.88%, 26/06/2029	188	0.02
300,000	EUR	Cellnex Telecom SA, 1.75%, 23/10/2030	274	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
100,000	EUR	Criteria Caixa SA, 0.88%, 28/10/2027	94	0.01
100,000	EUR	Criteria Caixa SA, 3.50%, 02/10/2029	100	0.01
100,000	EUR	Dragados SA, 1.88%, 20/04/2026	98	0.01
750,000	EUR	EDP Servicios Financieros Espana SA, 4.13%, 04/04/2029	783	0.10
350,000	EUR	EDP Servicios Financieros Espana SA, 3.50%, 16/07/2030	356	0.05
350,000	EUR	EDP Servicios Financieros Espana SA, 4.38%, 04/04/2032	373	0.05
200,000	EUR	El Corte Ingles SA, 4.25%, 26/06/2031	205	0.03
400,000	EUR	Enagas Financiaciones SA, 0.75%, 27/10/2026	383	0.05
100,000	EUR	Enagas Financiaciones SA, 1.38%, 05/05/2028	95	0.01
200,000	EUR	Enagas Financiaciones SA, 0.38%, 05/11/2032	161	0.02
100,000	EUR	Enagas Financiaciones SA, 3.63%, 24/01/2034	100	0.01
250,000	EUR	FCC Aqualia SA, 2.63%, 08/06/2027	248	0.03
100,000	EUR	FCC Servicios Medio Ambiente Holding SA, 1.66%, 04/12/2026	97	0.01
200,000	EUR	FCC Servicios Medio Ambiente Holding SA, 5.25%, 30/10/2029	216	0.03
400,000	EUR	Ferrovial Emisiones SA, 1.38%, 14/05/2026	391	0.05
200,000	EUR	Ferrovial Emisiones SA, 0.54%, 12/11/2028	182	0.02
200,000	EUR	Ibercaja Banco SA, FRN, 5.63%, 07/06/2027	208	0.03
100,000	EUR	Iberdrola Finanzas SA, 1.25%, 28/10/2026	97	0.01
200,000	EUR	Iberdrola Finanzas SA, 1.25%, 13/09/2027	193	0.03
200,000	EUR	Iberdrola Finanzas SA, 2.63%, 30/03/2028	200	0.03
100,000	EUR	Iberdrola Finanzas SA, 3.13%, 22/11/2028	101	0.01
100,000	EUR	Iberdrola Finanzas SA, 1.62%, 29/11/2029	96	0.01
100,000	EUR	Iberdrola Finanzas SA, 3.00%, 30/09/2031	100	0.01
400,000	EUR	Iberdrola Finanzas SA, 1.38%, 11/03/2032	358	0.05
200,000	EUR	Iberdrola Finanzas SA, 3.38%, 22/11/2032	204	0.03
300,000	EUR	Iberdrola Finanzas SA, 3.63%, 13/07/2033	310	0.04
100,000	EUR	Iberdrola Finanzas SA, 3.63%, 18/07/2034	103	0.01
200,000	EUR	Iberdrola Finanzas SA, 3.38%, 30/09/2035	199	0.03
200,000	EUR	Iberdrola Finanzas SA, FRN, 1.58%, 16/08/2027 ¹	186	0.02
300,000	EUR	Iberdrola Finanzas SA, FRN, 4.88%, 25/04/2028 ¹	310	0.04
300,000	EUR	Iberdrola Finanzas SA, FRN, 4.87%, 16/01/2031 ¹	311	0.04
100,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, 1.35%, 14/10/2028	94	0.01
400,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, 0.75%, 22/06/2029	361	0.05
300,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, FRN, 1.63%, 28/11/2025	295	0.04
100,000	EUR	Inmobiliaria Colonial Socimi SA, REIT, FRN, 2.00%, 17/04/2026	99	0.01
200,000	EUR	International Consolidated Airlines Group SA, 1.50%, 04/07/2027	190	0.03
200,000	EUR	International Consolidated Airlines Group SA, 3.75%, 25/03/2029	202	0.03
100,000	EUR	Lar Espana Real Estate Socimi SA, REIT, 1.75%, 22/07/2026	98	0.01
100,000	EUR	Mapfre SA, 1.63%, 19/05/2026	98	0.01
100,000	EUR	Mapfre SA, 2.88%, 13/04/2030	96	0.01
200,000	EUR	Mapfre SA, FRN, 4.38%, 31/03/2047	203	0.03
100,000	EUR	Mapfre SA, FRN, 4.13%, 07/09/2048	101	0.01
150,000	EUR	Merlin Properties Socimi SA, REIT, 1.88%, 02/11/2026	147	0.02
200,000	EUR	Merlin Properties Socimi SA, REIT, 2.38%, 13/07/2027	197	0.03
400,000	EUR	Merlin Properties Socimi SA, REIT, 2.38%, 18/09/2029	385	0.05
100,000	EUR	Merlin Properties Socimi SA, REIT, 1.38%, 01/06/2030	89	0.01
100,000	EUR	Merlin Properties Socimi SA, REIT, 1.88%, 04/12/2034	83	0.01
300,000	EUR	Naturgy Finance Iberia SA, 1.25%, 15/01/2026	293	0.04
400,000	EUR	Naturgy Finance Iberia SA, 1.25%, 19/04/2026	391	0.05
300,000	EUR	Naturgy Finance Iberia SA, 1.38%, 19/01/2027	291	0.04
100,000	EUR	Naturgy Finance Iberia SA, 1.50%, 29/01/2028	96	0.01
500,000	EUR	Naturgy Finance Iberia SA, 0.75%, 28/11/2029	449	0.06
100,000	EUR	Naturgy Finance Iberia SA, 3.63%, 02/10/2034	99	0.01
200,000	EUR	NorteGas Energia Distribucion SA, 0.91%, 22/01/2031	166	0.02
100,000	EUR	Prosegur Cash SA, 1.38%, 04/02/2026	98	0.01
100,000	EUR	Prosegur Cia de Seguridad SA, 2.50%, 06/04/2029	97	0.01
100,000	EUR	Red Electrica Financiaciones SA, 1.00%, 21/04/2026	98	0.01
100,000	EUR	Red Electrica Financiaciones SA, 1.25%, 13/03/2027	97	0.01
200,000	EUR	Red Electrica Financiaciones SA, 0.38%, 24/07/2028	185	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
100,000	EUR	Red Electrica Financiaciones SA, 0.50%, 24/05/2033	82	0.01
300,000	EUR	Red Electrica Financiaciones SA, 3.00%, 17/01/2034	297	0.04
100,000	EUR	Redeia Corp. SA, 3.38%, 09/07/2032	101	0.01
400,000	EUR	Redeia Corp. SA, FRN, 4.63%, 05/07/2028 ¹	409	0.05
100,000	EUR	Santander Consumer Finance SA, 0.00%, 23/02/2026	96	0.01
100,000	EUR	Santander Consumer Finance SA, 0.50%, 14/11/2026	95	0.01
200,000	EUR	Santander Consumer Finance SA, 0.50%, 14/01/2027	190	0.03
200,000	EUR	Santander Consumer Finance SA, 4.13%, 05/05/2028	209	0.03
500,000	EUR	Santander Consumer Finance SA, 3.75%, 17/01/2029	515	0.07
200,000	EUR	Telefonica Emisiones SA, 1.46%, 13/04/2026	196	0.03
300,000	EUR	Telefonica Emisiones SA, 1.45%, 22/01/2027	291	0.04
200,000	EUR	Telefonica Emisiones SA, 1.20%, 21/08/2027	191	0.03
300,000	EUR	Telefonica Emisiones SA, 1.72%, 12/01/2028	290	0.04
100,000	EUR	Telefonica Emisiones SA, 2.32%, 17/10/2028	98	0.01
400,000	EUR	Telefonica Emisiones SA, 1.79%, 12/03/2029	382	0.05
600,000	EUR	Telefonica Emisiones SA, 2.93%, 17/10/2029	601	0.08
100,000	EUR	Telefonica Emisiones SA, 0.66%, 03/02/2030	89	0.01
200,000	EUR	Telefonica Emisiones SA, 2.59%, 25/05/2031	193	0.03
200,000	EUR	Telefonica Emisiones SA, 1.93%, 17/10/2031	184	0.02
400,000	EUR	Telefonica Emisiones SA, 3.70%, 24/01/2032	410	0.05
100,000	EUR	Telefonica Emisiones SA, 1.81%, 21/05/2032	90	0.01
200,000	EUR	Telefonica Emisiones SA, 4.18%, 21/11/2033	210	0.03
300,000	EUR	Telefonica Emisiones SA, 4.06%, 24/01/2036	309	0.04
100,000	EUR	Telefonica Emisiones SA, 1.96%, 01/07/2039	80	0.01
100,000	EUR	Telefonica Emisiones SA, 1.86%, 13/07/2040	77	0.01
200,000	EUR	Unicaja Banco SA, FRN, 1.00%, 01/12/2026	194	0.03
100,000	EUR	Unicaja Banco SA, FRN, 5.13%, 21/02/2029	106	0.01
300,000	EUR	Werfen SA, 4.25%, 03/05/2030	309	0.04
Total Spain			46,704	6.13
Sweden (31 March 2024: 2.86%)				
100,000	EUR	Alfa Laval Treasury International AB, 1.38%, 18/02/2029	94	0.01
200,000	EUR	Assa Abloy AB, 3.75%, 13/09/2026	204	0.03
150,000	EUR	Assa Abloy AB, 3.88%, 13/09/2030	157	0.02
200,000	EUR	Assa Abloy AB, 4.13%, 13/09/2035	214	0.03
200,000	EUR	Atlas Copco AB, 0.63%, 30/08/2026	192	0.03
200,000	EUR	Castellum AB, REIT, 4.13%, 10/12/2030	201	0.03
100,000	EUR	Electrolux AB, 4.13%, 05/10/2026	102	0.01
200,000	EUR	Electrolux AB, 4.50%, 29/09/2028	208	0.03
100,000	EUR	Electrolux AB, 2.50%, 18/05/2030	96	0.01
150,000	EUR	Ellevio AB, 4.13%, 07/03/2034	156	0.02
150,000	EUR	Epiroc AB, 3.63%, 28/02/2031	153	0.02
200,000	EUR	EQT AB, FRN, 2.38%, 06/04/2028	195	0.03
100,000	EUR	EQT AB, FRN, 0.88%, 14/05/2031	84	0.01
250,000	EUR	EQT AB, FRN, 2.88%, 06/04/2032	236	0.03
100,000	EUR	Essity AB, 1.63%, 30/03/2027	97	0.01
100,000	EUR	Essity AB, 0.25%, 08/02/2031	85	0.01
100,000	EUR	Fastighets AB Balder, REIT, 1.88%, 23/01/2026	98	0.01
300,000	EUR	Fastighets AB Balder, REIT, 1.13%, 29/01/2027	284	0.04
100,000	EUR	Fastighets AB Balder, REIT, 1.25%, 28/01/2028	93	0.01
200,000	EUR	Heimstaden Bostad AB, REIT, FRN, 1.13%, 21/01/2026	191	0.03
125,000	EUR	Investor AB, 1.50%, 12/09/2030	116	0.02
150,000	EUR	Investor AB, 2.75%, 10/06/2032	146	0.02
100,000	EUR	Investor AB, 0.38%, 29/10/2035	73	0.01
100,000	EUR	Investor AB, 1.50%, 20/06/2039	77	0.01
500,000	EUR	Lansforsakringar Bank AB, 3.75%, 17/01/2029	513	0.07
100,000	EUR	Molnlycke Holding AB, 4.25%, 08/09/2028	104	0.01
125,000	EUR	Molnlycke Holding AB, 0.88%, 05/09/2029	112	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Sweden (continued)				
100,000	EUR	Molnlycke Holding AB, 0.63%, 15/01/2031	84	0.01
200,000	EUR	Molnlycke Holding AB, 4.25%, 11/06/2034	207	0.03
250,000	EUR	Sagax AB, REIT, FRN, 1.13%, 30/01/2027	238	0.03
100,000	EUR	Sandvik AB, 3.00%, 18/06/2026	100	0.01
100,000	EUR	Sandvik AB, 2.13%, 07/06/2027	98	0.01
100,000	EUR	Sandvik AB, 0.38%, 25/11/2028	90	0.01
300,000	EUR	Sandvik AB, 3.75%, 27/09/2029	311	0.04
100,000	EUR	Securitas AB, 0.25%, 22/02/2028	91	0.01
300,000	EUR	Skandinaviska Enskilda Banken AB, 3.25%, 24/11/2025	301	0.04
200,000	EUR	Skandinaviska Enskilda Banken AB, 4.00%, 09/11/2026	204	0.03
275,000	EUR	Skandinaviska Enskilda Banken AB, 1.75%, 11/11/2026	270	0.04
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.38%, 11/02/2027	189	0.03
400,000	EUR	Skandinaviska Enskilda Banken AB, 4.13%, 29/06/2027	416	0.06
350,000	EUR	Skandinaviska Enskilda Banken AB, 0.75%, 09/08/2027	330	0.04
400,000	EUR	Skandinaviska Enskilda Banken AB, 3.75%, 07/02/2028	410	0.05
200,000	EUR	Skandinaviska Enskilda Banken AB, 3.88%, 09/05/2028	208	0.03
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.38%, 21/06/2028	182	0.02
200,000	EUR	Skandinaviska Enskilda Banken AB, 4.38%, 06/11/2028	211	0.03
200,000	EUR	Skandinaviska Enskilda Banken AB, 0.63%, 12/11/2029	178	0.02
200,000	EUR	Skandinaviska Enskilda Banken AB, FRN, 0.75%, 03/11/2031	189	0.02
200,000	EUR	Skandinaviska Enskilda Banken AB, FRN, 5.00%, 17/08/2033	210	0.03
200,000	EUR	Skandinaviska Enskilda Banken AB, FRN, 4.50%, 27/11/2034	208	0.03
200,000	EUR	SKF AB, 1.25%, 17/09/2025	196	0.03
100,000	EUR	SKF AB, 3.13%, 14/09/2028	101	0.01
150,000	EUR	SKF AB, 0.25%, 15/02/2031	127	0.02
400,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026	406	0.05
100,000	EUR	Svenska Handelsbanken AB, 0.05%, 03/09/2026	95	0.01
425,000	EUR	Svenska Handelsbanken AB, 0.13%, 03/11/2026	403	0.05
300,000	EUR	Svenska Handelsbanken AB, 3.88%, 10/05/2027	309	0.04
150,000	EUR	Svenska Handelsbanken AB, 3.75%, 01/11/2027	155	0.02
100,000	EUR	Svenska Handelsbanken AB, 0.01%, 02/12/2027	92	0.01
400,000	EUR	Svenska Handelsbanken AB, 3.38%, 17/02/2028	408	0.05
175,000	EUR	Svenska Handelsbanken AB, 0.05%, 06/09/2028	158	0.02
300,000	EUR	Svenska Handelsbanken AB, 1.38%, 23/02/2029	281	0.04
200,000	EUR	Svenska Handelsbanken AB, 2.63%, 05/09/2029	199	0.03
175,000	EUR	Svenska Handelsbanken AB, 0.50%, 18/02/2030	153	0.02
400,000	EUR	Svenska Handelsbanken AB, 3.25%, 27/08/2031	403	0.05
175,000	EUR	Svenska Handelsbanken AB, 3.75%, 15/02/2034	182	0.02
100,000	EUR	Svenska Handelsbanken AB, FRN, 3.25%, 01/06/2033	99	0.01
250,000	EUR	Svenska Handelsbanken AB, FRN, 5.00%, 16/08/2034	265	0.04
200,000	EUR	Swedbank AB, 3.75%, 14/11/2025	202	0.03
550,000	EUR	Swedbank AB, 0.25%, 02/11/2026	524	0.07
300,000	EUR	Swedbank AB, 1.30%, 17/02/2027	289	0.04
175,000	EUR	Swedbank AB, 2.10%, 25/05/2027	173	0.02
150,000	EUR	Swedbank AB, 0.20%, 12/01/2028	137	0.02
300,000	EUR	Swedbank AB, 4.25%, 11/07/2028	314	0.04
200,000	EUR	Swedbank AB, 4.13%, 13/11/2028	210	0.03
125,000	EUR	Swedbank AB, 3.38%, 29/05/2030	128	0.02
100,000	EUR	Swedbank AB, 4.38%, 05/09/2030	107	0.01
400,000	EUR	Swedbank AB, FRN, 0.30%, 20/05/2027	384	0.05
350,000	EUR	Swedbank AB, FRN, 3.63%, 23/08/2032	352	0.05
200,000	EUR	Tele2 AB, 2.13%, 15/05/2028	194	0.03
100,000	EUR	Tele2 AB, 3.75%, 22/11/2029	102	0.01
100,000	EUR	Tele2 AB, 0.75%, 23/03/2031	88	0.01
150,000	EUR	Telefonaktiebolaget LM Ericsson, 1.13%, 08/02/2027	144	0.02
100,000	EUR	Telefonaktiebolaget LM Ericsson, 5.38%, 29/05/2028	107	0.02
350,000	EUR	Telefonaktiebolaget LM Ericsson, 1.00%, 26/05/2029	313	0.04
100,000	EUR	Telia Co. AB, 3.88%, 01/10/2025	101	0.01
100,000	EUR	Telia Co. AB, 3.00%, 07/09/2027	102	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Sweden (continued)				
100,000	EUR	Telia Co. AB, 0.13%, 27/11/2030	84	0.01
300,000	EUR	Telia Co. AB, 3.63%, 22/02/2032	311	0.04
400,000	EUR	Telia Co. AB, 2.13%, 20/02/2034	371	0.05
250,000	EUR	Telia Co. AB, 1.63%, 23/02/2035	216	0.03
100,000	EUR	Telia Co. AB, FRN, 1.38%, 11/05/2081	96	0.01
100,000	EUR	Telia Co. AB, FRN, 4.63%, 21/12/2082	102	0.01
100,000	EUR	Telia Co. AB, FRN, 2.75%, 30/06/2083	96	0.01
200,000	EUR	Volvo Treasury AB, 3.50%, 17/11/2025	201	0.03
150,000	EUR	Volvo Treasury AB, 2.63%, 20/02/2026	149	0.02
100,000	EUR	Volvo Treasury AB, 0.00%, 18/05/2026	95	0.01
300,000	EUR	Volvo Treasury AB, 3.88%, 29/08/2026	305	0.04
300,000	EUR	Volvo Treasury AB, 3.13%, 08/09/2026	301	0.04
300,000	EUR	Volvo Treasury AB, 3.63%, 25/05/2027	305	0.04
100,000	EUR	Volvo Treasury AB, 2.00%, 19/08/2027	98	0.01
100,000	EUR	Volvo Treasury AB, 3.13%, 26/08/2027	101	0.01
100,000	EUR	Volvo Treasury AB, 3.13%, 26/08/2029	101	0.01
Total Sweden			19,941	2.62
Switzerland (31 March 2024: 1.37%)				
100,000	EUR	Raiffeisen Schweiz Genossenschaft, 5.23%, 01/11/2027	106	0.02
200,000	EUR	Raiffeisen Schweiz Genossenschaft, 4.84%, 03/11/2028	213	0.03
100,000	EUR	Raiffeisen Schweiz Genossenschaft, FRN, 3.85%, 03/09/2032	102	0.01
300,000	EUR	UBS AG, 0.25%, 05/01/2026	290	0.04
500,000	EUR	UBS AG, 0.01%, 31/03/2026	480	0.06
300,000	EUR	UBS AG, 1.50%, 10/04/2026	294	0.04
300,000	EUR	UBS AG, 0.01%, 29/06/2026	286	0.04
300,000	EUR	UBS AG, 5.50%, 20/08/2026	315	0.04
300,000	EUR	UBS AG, 0.25%, 01/09/2028	271	0.04
200,000	EUR	UBS AG, 0.50%, 31/03/2031	170	0.02
500,000	EUR	UBS Group AG, 1.25%, 01/09/2026	486	0.06
200,000	EUR	UBS Group AG, 0.25%, 24/02/2028	182	0.02
200,000	EUR	UBS Group AG, 0.65%, 10/09/2029	178	0.02
400,000	EUR	UBS Group AG, 0.88%, 03/11/2031	338	0.05
300,000	EUR	UBS Group AG, 0.63%, 18/01/2033	239	0.03
400,000	EUR	UBS Group AG, 0.63%, 24/02/2033	319	0.04
600,000	EUR	UBS Group AG, FRN, 0.25%, 03/11/2026	581	0.08
400,000	EUR	UBS Group AG, FRN, 2.75%, 15/06/2027	398	0.05
300,000	EUR	UBS Group AG, FRN, 1.00%, 24/06/2027	290	0.04
275,000	EUR	UBS Group AG, FRN, 0.65%, 14/01/2028	260	0.03
500,000	EUR	UBS Group AG, FRN, 4.63%, 17/03/2028	518	0.07
450,000	EUR	UBS Group AG, FRN, 0.25%, 05/11/2028	413	0.05
800,000	EUR	UBS Group AG, FRN, 7.75%, 01/03/2029	916	0.12
500,000	EUR	UBS Group AG, FRN, 3.13%, 15/06/2030	499	0.07
200,000	EUR	UBS Group AG, FRN, 4.38%, 11/01/2031	210	0.03
200,000	EUR	UBS Group AG, FRN, 4.75%, 17/03/2032	215	0.03
500,000	EUR	UBS Group AG, FRN, 2.88%, 02/04/2032	484	0.06
400,000	EUR	UBS Group AG, FRN, 4.13%, 09/06/2033	417	0.06
Total Switzerland			9,470	1.25
United Kingdom (31 March 2024: 6.30%)				
200,000	EUR	3i Group plc, 4.88%, 14/06/2029	212	0.03
100,000	EUR	Anglo American Capital plc, 1.63%, 18/09/2025	99	0.01
100,000	EUR	Anglo American Capital plc, 1.63%, 11/03/2026	98	0.01
300,000	EUR	Anglo American Capital plc, 4.50%, 15/09/2028	313	0.04
300,000	EUR	Anglo American Capital plc, 5.00%, 15/03/2031	323	0.04
100,000	EUR	Anglo American Capital plc, 4.13%, 15/03/2032	103	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
200,000	EUR	Anglo American Capital plc, FRN, 4.75%, 21/09/2032	214	0.03
150,000	EUR	Aon Global Ltd., 2.88%, 14/05/2026	149	0.02
450,000	EUR	AstraZeneca plc, 3.63%, 03/03/2027	460	0.06
200,000	EUR	AstraZeneca plc, 1.25%, 12/05/2028	191	0.03
100,000	EUR	AstraZeneca plc, 0.38%, 03/06/2029	90	0.01
325,000	EUR	AstraZeneca plc, 3.75%, 03/03/2032	342	0.05
150,000	EUR	Aviva plc, 1.88%, 13/11/2027	146	0.02
200,000	EUR	Aviva plc, FRN, 3.38%, 04/12/2045	199	0.03
100,000	EUR	Barclays plc, FRN, 2.89%, 31/01/2027	100	0.01
300,000	EUR	Barclays plc, FRN, 0.88%, 28/01/2028	286	0.04
400,000	EUR	Barclays plc, FRN, 0.58%, 09/08/2029	363	0.05
300,000	EUR	Barclays plc, FRN, 4.92%, 08/08/2030	321	0.04
300,000	EUR	Barclays plc, FRN, 1.13%, 22/03/2031	289	0.04
500,000	EUR	Barclays plc, FRN, 1.11%, 12/05/2032	430	0.06
400,000	EUR	Barclays plc, FRN, 4.51%, 31/01/2033	421	0.05
200,000	EUR	Barclays plc, FRN, 5.26%, 29/01/2034	221	0.03
100,000	EUR	Barclays plc, FRN, 4.35%, 08/05/2035	104	0.01
550,000	EUR	Barclays plc, FRN, 4.97%, 31/05/2036	574	0.08
200,000	EUR	BG Energy Capital plc, 2.25%, 21/11/2029	193	0.03
50,000	EUR	BP Capital Markets plc, 1.95%, 03/03/2025	50	0.01
200,000	EUR	BP Capital Markets plc, 2.97%, 27/02/2026	201	0.03
350,000	EUR	BP Capital Markets plc, 2.21%, 25/09/2026	347	0.05
70,000	EUR	BP Capital Markets plc, 1.57%, 16/02/2027	68	0.01
150,000	EUR	BP Capital Markets plc, 0.83%, 08/11/2027	142	0.02
400,000	EUR	BP Capital Markets plc, 2.52%, 07/04/2028	395	0.05
100,000	EUR	BP Capital Markets plc, 1.59%, 03/07/2028	96	0.01
200,000	EUR	BP Capital Markets plc, 1.64%, 26/06/2029	189	0.03
250,000	EUR	BP Capital Markets plc, 1.23%, 08/05/2031	222	0.03
200,000	EUR	BP Capital Markets plc, 2.82%, 07/04/2032	194	0.03
225,000	EUR	BP Capital Markets plc, 1.10%, 15/11/2034	180	0.02
700,000	EUR	BP Capital Markets plc, FRN, 3.25%, 22/03/2026 ¹	692	0.09
650,000	EUR	BP Capital Markets plc, FRN, 3.63%, 22/03/2029 ¹	637	0.08
100,000	EUR	Brambles Finance plc, 1.50%, 04/10/2027	96	0.01
225,000	EUR	Brambles Finance plc, 4.25%, 22/03/2031	239	0.03
400,000	EUR	British Telecommunications plc, 1.75%, 10/03/2026	392	0.05
600,000	EUR	British Telecommunications plc, 1.50%, 23/06/2027	580	0.08
100,000	EUR	British Telecommunications plc, 2.75%, 30/08/2027	100	0.01
150,000	EUR	British Telecommunications plc, 2.13%, 26/09/2028	146	0.02
100,000	EUR	British Telecommunications plc, 1.13%, 12/09/2029	92	0.01
100,000	EUR	British Telecommunications plc, 3.75%, 13/05/2031	103	0.01
100,000	EUR	British Telecommunications plc, 3.38%, 30/08/2032	101	0.01
200,000	EUR	British Telecommunications plc, 3.88%, 20/01/2034	205	0.03
375,000	EUR	British Telecommunications plc, FRN, 4.25%, 06/01/2033	399	0.05
150,000	EUR	BUPA Finance plc, 5.00%, 12/10/2030	162	0.02
150,000	EUR	Cadent Finance plc, 4.25%, 05/07/2029	157	0.02
300,000	EUR	Cadent Finance plc, 0.63%, 19/03/2030	260	0.03
100,000	EUR	Cadent Finance plc, 0.75%, 11/03/2032	83	0.01
200,000	EUR	Cadent Finance plc, 3.75%, 16/04/2033	201	0.03
400,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 27/03/2026	394	0.05
250,000	EUR	Coca-Cola Europacific Partners plc, 1.50%, 08/11/2027	241	0.03
100,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 26/05/2028	97	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 0.20%, 02/12/2028	90	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 1.13%, 12/04/2029	93	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 1.88%, 18/03/2030	95	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 0.70%, 12/09/2031	85	0.01
100,000	EUR	Coca-Cola Europacific Partners plc, 3.25%, 21/03/2032	101	0.01
300,000	EUR	Compass Group plc, 3.25%, 06/02/2031	303	0.04
200,000	EUR	Diageo Finance plc, 2.38%, 20/05/2026	199	0.03
300,000	EUR	Diageo Finance plc, 1.88%, 27/03/2027	294	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
350,000	EUR	Diageo Finance plc, 1.50%, 22/10/2027	338	0.04
150,000	EUR	Diageo Finance plc, 3.13%, 28/02/2031	152	0.02
200,000	EUR	Diageo Finance plc, 2.50%, 27/03/2032	194	0.03
150,000	EUR	Diageo Finance plc, 3.38%, 30/08/2035	151	0.02
275,000	EUR	Diageo Finance plc, 3.75%, 30/08/2044	274	0.04
325,000	EUR	DS Smith plc, 4.50%, 27/07/2030	344	0.05
150,000	EUR	DS Smith plc, FRN, 0.88%, 12/09/2026	144	0.02
350,000	EUR	DS Smith plc, FRN, 4.38%, 27/07/2027	363	0.05
225,000	EUR	easyJet plc, 3.75%, 20/03/2031	227	0.03
250,000	EUR	Experian Finance plc, 1.38%, 25/06/2026	244	0.03
100,000	EUR	Experian Finance plc, 3.38%, 10/10/2034	101	0.01
250,000	EUR	GlaxoSmithKline Capital plc, 1.25%, 21/05/2026	244	0.03
100,000	EUR	GlaxoSmithKline Capital plc, 1.00%, 12/09/2026	97	0.01
200,000	EUR	GlaxoSmithKline Capital plc, 1.38%, 12/09/2029	188	0.03
150,000	EUR	GlaxoSmithKline Capital plc, 1.75%, 21/05/2030	142	0.02
500,000	EUR	HSBC Holdings plc, 3.13%, 07/06/2028	501	0.07
700,000	EUR	HSBC Holdings plc, FRN, 3.02%, 15/06/2027	700	0.09
375,000	EUR	HSBC Holdings plc, FRN, 4.75%, 10/03/2028	390	0.05
150,000	EUR	HSBC Holdings plc, FRN, 3.76%, 20/05/2029	153	0.02
250,000	EUR	HSBC Holdings plc, FRN, 0.64%, 24/09/2029	227	0.03
425,000	EUR	HSBC Holdings plc, FRN, 3.45%, 25/09/2030	428	0.06
225,000	EUR	HSBC Holdings plc, FRN, 0.77%, 13/11/2031	194	0.03
275,000	EUR	HSBC Holdings plc, FRN, 4.79%, 10/03/2032	297	0.04
450,000	EUR	HSBC Holdings plc, FRN, 6.36%, 16/11/2032	486	0.06
475,000	EUR	HSBC Holdings plc, FRN, 4.86%, 23/05/2033	517	0.07
350,000	EUR	HSBC Holdings plc, FRN, 4.60%, 22/03/2035	362	0.05
475,000	EUR	HSBC Holdings plc, FRN, 3.83%, 25/09/2035	482	0.06
125,000	EUR	Informa plc, FRN, 2.13%, 06/10/2025	124	0.02
100,000	EUR	Informa plc, FRN, 1.25%, 22/04/2028	94	0.01
350,000	EUR	InterContinental Hotels Group plc, FRN, 2.13%, 15/05/2027	343	0.04
100,000	EUR	Intermediate Capital Group plc, 1.63%, 17/02/2027	95	0.01
150,000	EUR	Intermediate Capital Group plc, FRN, 2.50%, 28/01/2030	139	0.02
100,000	EUR	International Distribution Services plc, 1.25%, 08/10/2026	97	0.01
200,000	EUR	International Distribution Services plc, FRN, 5.25%, 14/09/2028	211	0.03
200,000	EUR	ITV plc, FRN, 4.25%, 19/06/2032	204	0.03
200,000	EUR	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	199	0.03
250,000	EUR	Lloyds Bank Corporate Markets plc, 4.13%, 30/05/2027	258	0.03
300,000	EUR	Lloyds Banking Group plc, 1.50%, 12/09/2027	289	0.04
175,000	EUR	Lloyds Banking Group plc, FRN, 4.50%, 11/01/2029	183	0.02
200,000	EUR	Lloyds Banking Group plc, FRN, 3.13%, 24/08/2030	199	0.03
250,000	EUR	Lloyds Banking Group plc, FRN, 3.50%, 06/11/2030	253	0.03
350,000	EUR	Lloyds Banking Group plc, FRN, 4.75%, 21/09/2031	377	0.05
200,000	EUR	Lloyds Banking Group plc, FRN, 3.88%, 14/05/2032	206	0.03
200,000	EUR	Lloyds Banking Group plc, FRN, 4.38%, 05/04/2034	205	0.03
100,000	EUR	London Stock Exchange Group plc, 1.75%, 06/12/2027	97	0.01
125,000	EUR	London Stock Exchange Group plc, 1.75%, 19/09/2029	119	0.02
250,000	EUR	Mitsubishi HC Capital UK plc, 3.62%, 02/08/2027	254	0.03
200,000	EUR	Mondi Finance plc, 1.63%, 27/04/2026	196	0.03
200,000	EUR	Mondi Finance plc, 3.75%, 31/05/2032	206	0.03
150,000	EUR	Motability Operations Group plc, 0.38%, 03/01/2026	145	0.02
100,000	EUR	Motability Operations Group plc, 3.63%, 24/07/2029	103	0.01
375,000	EUR	Motability Operations Group plc, 4.00%, 17/01/2030	390	0.05
100,000	EUR	Motability Operations Group plc, 3.50%, 17/07/2031	102	0.01
400,000	EUR	Motability Operations Group plc, 3.88%, 24/01/2034	412	0.05
200,000	EUR	Motability Operations Group plc, 4.25%, 17/06/2035	210	0.03
100,000	EUR	National Grid Electricity Distribution East Midlands plc, 3.53%, 20/09/2028	102	0.01
100,000	EUR	National Grid Electricity Distribution East Midlands plc, 3.95%, 20/09/2032	103	0.01
400,000	EUR	National Grid Electricity Transmission plc, 0.82%, 07/07/2032	332	0.04
100,000	EUR	National Grid Electricity Transmission plc, 0.87%, 26/11/2040	67	0.01

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
200,000	EUR	National Grid plc, 2.18%, 30/06/2026	198	0.03
100,000	EUR	National Grid plc, 0.16%, 20/01/2028	91	0.01
200,000	EUR	National Grid plc, 0.25%, 01/09/2028	180	0.02
300,000	EUR	National Grid plc, 3.88%, 16/01/2029	309	0.04
125,000	EUR	National Grid plc, 0.55%, 18/09/2029	110	0.02
100,000	EUR	National Grid plc, 2.95%, 30/03/2030	98	0.01
400,000	EUR	National Grid plc, 0.75%, 01/09/2033	316	0.04
250,000	EUR	National Grid plc, 3.25%, 30/03/2034	242	0.03
250,000	EUR	National Grid plc, 4.28%, 16/01/2035	262	0.04
600,000	EUR	Nationwide Building Society, 4.50%, 01/11/2026	621	0.08
375,000	EUR	Nationwide Building Society, 2.00%, 28/04/2027	368	0.05
250,000	EUR	Nationwide Building Society, 0.25%, 14/09/2028	226	0.03
100,000	EUR	Nationwide Building Society, 3.25%, 05/09/2029	101	0.01
325,000	EUR	Nationwide Building Society, FRN, 3.83%, 24/07/2032	333	0.04
100,000	EUR	Nationwide Building Society, FRN, 4.38%, 16/04/2034	103	0.01
500,000	EUR	NatWest Group plc, FRN, 4.07%, 06/09/2028	515	0.07
350,000	EUR	NatWest Group plc, FRN, 4.77%, 16/02/2029	368	0.05
200,000	EUR	NatWest Group plc, FRN, 0.67%, 14/09/2029	182	0.02
200,000	EUR	NatWest Group plc, FRN, 0.78%, 26/02/2030	180	0.02
300,000	EUR	NatWest Group plc, FRN, 3.67%, 05/08/2031	306	0.04
200,000	EUR	NatWest Group plc, FRN, 3.58%, 12/09/2032	202	0.03
200,000	EUR	NatWest Group plc, FRN, 1.04%, 14/09/2032	186	0.02
200,000	EUR	NatWest Group plc, FRN, 5.76%, 28/02/2034	215	0.03
400,000	EUR	NatWest Markets plc, 0.13%, 12/11/2025	387	0.05
300,000	EUR	NatWest Markets plc, 0.13%, 18/06/2026	287	0.04
500,000	EUR	NatWest Markets plc, 1.38%, 02/03/2027	485	0.06
300,000	EUR	NatWest Markets plc, 4.25%, 13/01/2028	313	0.04
125,000	EUR	NatWest Markets plc, 3.63%, 09/01/2029	128	0.02
350,000	EUR	Omnicom Finance Holdings plc, 0.80%, 08/07/2027	333	0.04
100,000	EUR	Omnicom Finance Holdings plc, 1.40%, 08/07/2031	91	0.01
225,000	EUR	Omnicom Finance Holdings plc, 3.70%, 06/03/2032	230	0.03
300,000	EUR	OTE plc, 0.88%, 24/09/2026	289	0.04
100,000	EUR	Phoenix Group Holdings plc, 4.38%, 24/01/2029	103	0.01
200,000	EUR	Reckitt Benckiser Treasury Services plc, 3.63%, 14/09/2028	205	0.03
100,000	EUR	Reckitt Benckiser Treasury Services plc, 3.63%, 20/06/2029	103	0.01
300,000	EUR	Reckitt Benckiser Treasury Services plc, 3.88%, 14/09/2033	310	0.04
400,000	EUR	Rentokil Initial plc, FRN, 0.88%, 30/05/2026	389	0.05
100,000	EUR	Rentokil Initial plc, FRN, 0.50%, 14/10/2028	91	0.01
300,000	EUR	Sage Group plc (The), 3.82%, 15/02/2028	308	0.04
200,000	EUR	Santander UK Group Holdings plc, FRN, 3.53%, 25/08/2028	202	0.03
225,000	EUR	Santander UK Group Holdings plc, FRN, 0.60%, 13/09/2029	204	0.03
300,000	EUR	Severn Trent Utilities Finance plc, 4.00%, 05/03/2034	306	0.04
200,000	EUR	Sky Ltd., 2.50%, 15/09/2026	199	0.03
200,000	EUR	Smith & Nephew plc, 4.57%, 11/10/2029	213	0.03
200,000	EUR	Smiths Group plc, 2.00%, 23/02/2027	195	0.03
150,000	EUR	SSE plc, 0.88%, 06/09/2025	147	0.02
200,000	EUR	SSE plc, 1.38%, 04/09/2027	193	0.03
300,000	EUR	SSE plc, 2.88%, 01/08/2029	299	0.04
250,000	EUR	SSE plc, 1.75%, 16/04/2030	234	0.03
200,000	EUR	SSE plc, 4.00%, 05/09/2031	210	0.03
100,000	EUR	SSE plc, FRN, 3.13%, 14/04/2027 ¹	98	0.01
300,000	EUR	SSE plc, FRN, 4.00%, 21/01/2028 ¹	299	0.04
100,000	EUR	Standard Chartered plc, FRN, 0.90%, 02/07/2027	96	0.01
200,000	EUR	Standard Chartered plc, FRN, 0.85%, 27/01/2028	191	0.02
100,000	EUR	Standard Chartered plc, FRN, 0.80%, 17/11/2029	91	0.01
300,000	EUR	Standard Chartered plc, FRN, 4.87%, 10/05/2031	323	0.04
400,000	EUR	Standard Chartered plc, FRN, 1.20%, 23/09/2031	381	0.05
300,000	EUR	Standard Chartered plc, FRN, 4.20%, 04/03/2032	312	0.04
300,000	EUR	Swiss Re Finance UK plc, FRN, 2.71%, 04/06/2052	277	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
200,000	EUR	Tesco Corporate Treasury Services plc, 0.88%, 29/05/2026	194	0.03
200,000	EUR	Tesco Corporate Treasury Services plc, 4.25%, 27/02/2031	210	0.03
150,000	EUR	Tesco Corporate Treasury Services plc, FRN, 0.38%, 27/07/2029	132	0.02
200,000	EUR	Unilever plc, 1.50%, 11/06/2039	162	0.02
200,000	EUR	United Utilities Water Finance plc, 3.75%, 23/05/2034	201	0.03
100,000	EUR	Virgin Money UK plc, FRN, 4.63%, 29/10/2028	104	0.01
100,000	EUR	Vodafone Group plc, 1.13%, 20/11/2025	98	0.01
600,000	EUR	Vodafone Group plc, 2.20%, 25/08/2026	597	0.08
100,000	EUR	Vodafone Group plc, 0.90%, 24/11/2026	97	0.01
100,000	EUR	Vodafone Group plc, 1.50%, 24/07/2027	97	0.01
150,000	EUR	Vodafone Group plc, 1.88%, 20/11/2029	144	0.02
250,000	EUR	Vodafone Group plc, 1.63%, 24/11/2030	232	0.03
350,000	EUR	Vodafone Group plc, 1.60%, 29/07/2031	321	0.04
200,000	EUR	Vodafone Group plc, 2.88%, 20/11/2037	187	0.03
200,000	EUR	Vodafone Group plc, 2.50%, 24/05/2039	173	0.02
100,000	EUR	Wellcome Trust Ltd. (The), 1.13%, 21/01/2027	97	0.01
100,000	EUR	WPP Finance 2013, 4.00%, 12/09/2033	102	0.01
150,000	EUR	Yorkshire Building Society, 0.63%, 21/09/2025	146	0.02
100,000	EUR	Yorkshire Building Society, 0.50%, 01/07/2028	91	0.01
		Total United Kingdom	46,835	6.14
United States (31 March 2024: 14.30%)				
450,000	EUR	3M Co., 1.50%, 09/11/2026	439	0.06
100,000	EUR	3M Co., 1.75%, 15/05/2030	94	0.01
100,000	EUR	3M Co., 1.50%, 02/06/2031	90	0.01
200,000	EUR	AbbVie, Inc., 0.75%, 18/11/2027	189	0.03
300,000	EUR	AbbVie, Inc., 2.63%, 15/11/2028	299	0.04
200,000	EUR	AbbVie, Inc., 2.13%, 17/11/2028	196	0.03
100,000	EUR	AbbVie, Inc., 2.13%, 01/06/2029	97	0.01
100,000	EUR	AbbVie, Inc., 1.25%, 18/11/2031	90	0.01
200,000	EUR	Air Lease Corp., 3.70%, 15/04/2030	201	0.03
200,000	EUR	Air Products and Chemicals, Inc., 0.50%, 05/05/2028	185	0.02
100,000	EUR	Air Products and Chemicals, Inc., 0.80%, 05/05/2032	85	0.01
250,000	EUR	Air Products and Chemicals, Inc., 4.00%, 03/03/2035	263	0.04
100,000	EUR	American Honda Finance Corp., 3.50%, 24/04/2026	101	0.01
200,000	EUR	American Honda Finance Corp., 3.75%, 25/10/2027	205	0.03
250,000	EUR	American Honda Finance Corp., 0.30%, 07/07/2028	227	0.03
225,000	EUR	American Honda Finance Corp., 3.65%, 23/04/2031	229	0.03
300,000	EUR	American International Group, Inc., 1.88%, 21/06/2027	292	0.04
200,000	EUR	American Tower Corp., REIT, 1.95%, 22/05/2026	197	0.03
200,000	EUR	American Tower Corp., REIT, 0.45%, 15/01/2027	189	0.03
300,000	EUR	American Tower Corp., REIT, 0.40%, 15/02/2027	283	0.04
200,000	EUR	American Tower Corp., REIT, 4.13%, 16/05/2027	205	0.03
200,000	EUR	American Tower Corp., REIT, 0.50%, 15/01/2028	184	0.02
200,000	EUR	American Tower Corp., REIT, 0.88%, 21/05/2029	181	0.02
200,000	EUR	American Tower Corp., REIT, 3.90%, 16/05/2030	206	0.03
300,000	EUR	American Tower Corp., REIT, 0.95%, 05/10/2030	262	0.03
200,000	EUR	American Tower Corp., REIT, 4.63%, 16/05/2031	214	0.03
100,000	EUR	American Tower Corp., REIT, 1.00%, 15/01/2032	84	0.01
150,000	EUR	American Tower Corp., REIT, 1.25%, 21/05/2033	125	0.02
200,000	EUR	Amgen, Inc., 2.00%, 25/02/2026	198	0.03
100,000	EUR	Apple, Inc., 0.00%, 15/11/2025	97	0.01
650,000	EUR	Apple, Inc., 1.63%, 10/11/2026	639	0.08
250,000	EUR	Apple, Inc., 2.00%, 17/09/2027	247	0.03
350,000	EUR	Apple, Inc., 1.38%, 24/05/2029	335	0.04
200,000	EUR	Apple, Inc., 0.50%, 15/11/2031	174	0.02
150,000	EUR	Archer-Daniels-Midland Co., 1.00%, 12/09/2025	147	0.02
200,000	EUR	Astrazeneca Finance LLC, 3.12%, 05/08/2030	203	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
125,000	EUR	Astrazeneca Finance LLC, 3.28%, 05/08/2033	127	0.02
325,000	EUR	AT&T, Inc., 3.55%, 18/11/2025	327	0.04
150,000	EUR	AT&T, Inc., 3.50%, 17/12/2025	151	0.02
425,000	EUR	AT&T, Inc., 0.25%, 04/03/2026	410	0.05
450,000	EUR	AT&T, Inc., 1.80%, 05/09/2026	442	0.06
400,000	EUR	AT&T, Inc., 1.60%, 19/05/2028	382	0.05
300,000	EUR	AT&T, Inc., 2.35%, 05/09/2029	292	0.04
150,000	EUR	AT&T, Inc., 2.60%, 17/12/2029	147	0.02
300,000	EUR	AT&T, Inc., 0.80%, 04/03/2030	266	0.04
300,000	EUR	AT&T, Inc., 3.95%, 30/04/2031	313	0.04
200,000	EUR	AT&T, Inc., 2.05%, 19/05/2032	184	0.02
550,000	EUR	AT&T, Inc., 3.55%, 17/12/2032	560	0.07
100,000	EUR	AT&T, Inc., 3.38%, 15/03/2034	100	0.01
300,000	EUR	AT&T, Inc., 4.30%, 18/11/2034	321	0.04
250,000	EUR	AT&T, Inc., 2.45%, 15/03/2035	227	0.03
500,000	EUR	AT&T, Inc., 3.15%, 04/09/2036	476	0.06
250,000	EUR	AT&T, Inc., 2.60%, 19/05/2038	220	0.03
200,000	EUR	AT&T, Inc., 1.80%, 14/09/2039	158	0.02
200,000	EUR	Athene Global Funding, 0.37%, 10/09/2026	190	0.03
175,000	EUR	Athene Global Funding, 0.83%, 08/01/2027	166	0.02
175,000	EUR	Athene Global Funding, 0.63%, 12/01/2028	161	0.02
400,000	EUR	Autoliv, Inc., 4.25%, 15/03/2028	412	0.05
400,000	EUR	Bank of America Corp., 4.13%, 12/06/2028	416	0.06
400,000	EUR	Bank of America Corp., FRN, 1.95%, 27/10/2026	395	0.05
450,000	EUR	Bank of America Corp., FRN, 1.78%, 04/05/2027	442	0.06
500,000	EUR	Bank of America Corp., FRN, 1.66%, 25/04/2028	485	0.06
200,000	EUR	Bank of America Corp., FRN, 0.58%, 24/08/2028	187	0.03
430,000	EUR	Bank of America Corp., FRN, 3.65%, 31/03/2029	440	0.06
250,000	EUR	Bank of America Corp., FRN, 0.58%, 08/08/2029	228	0.03
200,000	EUR	Bank of America Corp., FRN, 1.38%, 09/05/2030	186	0.02
300,000	EUR	Bank of America Corp., FRN, 0.69%, 22/03/2031	262	0.03
600,000	EUR	Bank of America Corp., FRN, 0.65%, 26/10/2031	515	0.07
375,000	EUR	Bank of America Corp., FRN, 1.10%, 24/05/2032	326	0.04
425,000	EUR	Bank of America Corp., FRN, 2.82%, 27/04/2033	409	0.05
250,000	EUR	Baxter International, Inc., 1.30%, 15/05/2029	232	0.03
100,000	EUR	Becton, Dickinson and Co., 1.90%, 15/12/2026	98	0.01
300,000	EUR	Becton, Dickinson and Co., 3.52%, 08/02/2031	305	0.04
125,000	EUR	Becton, Dickinson and Co., 3.83%, 07/06/2032	129	0.02
125,000	EUR	Berkshire Hathaway Finance Corp., 1.50%, 18/03/2030	117	0.02
200,000	EUR	Berkshire Hathaway Finance Corp., 2.00%, 18/03/2034	183	0.02
350,000	EUR	Berkshire Hathaway, Inc., 1.13%, 16/03/2027	337	0.04
300,000	EUR	Berkshire Hathaway, Inc., 2.15%, 15/03/2028	295	0.04
200,000	EUR	Berkshire Hathaway, Inc., 1.63%, 16/03/2035	172	0.02
200,000	EUR	Berkshire Hathaway, Inc., 0.50%, 15/01/2041	126	0.02
150,000	EUR	Berry Global, Inc., 1.50%, 15/01/2027	144	0.02
250,000	EUR	Blackstone Holdings Finance Co. LLC, 1.00%, 05/10/2026	241	0.03
250,000	EUR	Blackstone Holdings Finance Co. LLC, 1.50%, 10/04/2029	235	0.03
100,000	EUR	Blackstone Holdings Finance Co. LLC, 3.50%, 01/06/2034	101	0.01
100,000	EUR	BMW US Capital LLC, 1.00%, 20/04/2027	96	0.01
400,000	EUR	BMW US Capital LLC, 3.00%, 02/11/2027	402	0.05
300,000	EUR	BMW US Capital LLC, 3.38%, 02/02/2034	299	0.04
400,000	EUR	Booking Holdings, Inc., 4.00%, 15/11/2026	410	0.05
250,000	EUR	Booking Holdings, Inc., 1.80%, 03/03/2027	245	0.03
200,000	EUR	Booking Holdings, Inc., 0.50%, 08/03/2028	185	0.02
100,000	EUR	Booking Holdings, Inc., 3.63%, 12/11/2028	103	0.01
300,000	EUR	Booking Holdings, Inc., 4.25%, 15/05/2029	317	0.04
400,000	EUR	Booking Holdings, Inc., 4.50%, 15/11/2031	434	0.06
125,000	EUR	Booking Holdings, Inc., 3.63%, 01/03/2032	129	0.02
350,000	EUR	Booking Holdings, Inc., 4.13%, 12/05/2033	372	0.05

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
225,000	EUR	Booking Holdings, Inc., 4.75%, 15/11/2034	251	0.03
150,000	EUR	Booking Holdings, Inc., 3.75%, 01/03/2036	153	0.02
300,000	EUR	Booking Holdings, Inc., 4.00%, 01/03/2044	305	0.04
400,000	EUR	BorgWarner, Inc., 1.00%, 19/05/2031	341	0.05
200,000	EUR	Boston Scientific Corp., 0.63%, 01/12/2027	187	0.03
100,000	EUR	Bristol-Myers Squibb Co., 1.75%, 15/05/2035	88	0.01
100,000	EUR	Brown-Forman Corp., 1.20%, 07/07/2026	97	0.01
100,000	EUR	Capital One Financial Corp., 1.65%, 12/06/2029	93	0.01
200,000	EUR	Cargill, Inc., 3.88%, 24/04/2030	209	0.03
250,000	EUR	Carrier Global Corp., 4.13%, 29/05/2028	259	0.03
300,000	EUR	Carrier Global Corp., 4.50%, 29/11/2032	323	0.04
250,000	EUR	Caterpillar Financial Services Corp., 3.74%, 04/09/2026	255	0.03
400,000	EUR	Caterpillar Financial Services Corp., 3.02%, 03/09/2027	404	0.05
100,000	EUR	Chubb INA Holdings LLC, 0.88%, 15/06/2027	95	0.01
300,000	EUR	Chubb INA Holdings LLC, 1.55%, 15/03/2028	287	0.04
450,000	EUR	Chubb INA Holdings LLC, 0.88%, 15/12/2029	406	0.05
100,000	EUR	Chubb INA Holdings LLC, 1.40%, 15/06/2031	90	0.01
200,000	EUR	Chubb INA Holdings LLC, 2.50%, 15/03/2038	181	0.02
400,000	EUR	Citigroup, Inc., 2.13%, 10/09/2026	396	0.05
200,000	EUR	Citigroup, Inc., 1.63%, 21/03/2028	191	0.03
450,000	EUR	Citigroup, Inc., 1.50%, 26/10/2028	427	0.06
325,000	EUR	Citigroup, Inc., 1.25%, 10/04/2029	301	0.04
400,000	EUR	Citigroup, Inc., FRN, 0.50%, 08/10/2027	381	0.05
300,000	EUR	Citigroup, Inc., FRN, 3.71%, 22/09/2028	307	0.04
400,000	EUR	Citigroup, Inc., FRN, 3.75%, 14/05/2032	409	0.05
300,000	EUR	Citigroup, Inc., FRN, 4.11%, 22/09/2033	313	0.04
400,000	EUR	Coca-Cola Co. (The), 0.75%, 22/09/2026	387	0.05
200,000	EUR	Coca-Cola Co. (The), 1.88%, 22/09/2026	198	0.03
100,000	EUR	Coca-Cola Co. (The), 1.13%, 09/03/2027	96	0.01
450,000	EUR	Coca-Cola Co. (The), 0.13%, 09/03/2029	403	0.05
125,000	EUR	Coca-Cola Co. (The), 0.13%, 15/03/2029	112	0.02
175,000	EUR	Coca-Cola Co. (The), 0.40%, 06/05/2030	154	0.02
250,000	EUR	Coca-Cola Co. (The), 1.25%, 08/03/2031	228	0.03
250,000	EUR	Coca-Cola Co. (The), 3.13%, 14/05/2032	253	0.03
100,000	EUR	Coca-Cola Co. (The), 0.50%, 09/03/2033	82	0.01
125,000	EUR	Coca-Cola Co. (The), 0.38%, 15/03/2033	102	0.01
640,000	EUR	Coca-Cola Co. (The), 1.63%, 09/03/2035	556	0.07
100,000	EUR	Coca-Cola Co. (The), 0.95%, 06/05/2036	79	0.01
100,000	EUR	Coca-Cola Co. (The), 1.10%, 02/09/2036	80	0.01
300,000	EUR	Coca-Cola Co. (The), 3.38%, 15/08/2037	304	0.04
300,000	EUR	Coca-Cola Co. (The), 0.80%, 15/03/2040	208	0.03
100,000	EUR	Coca-Cola Co. (The), 1.00%, 09/03/2041	70	0.01
100,000	EUR	Coca-Cola Co. (The), 3.50%, 14/05/2044	99	0.01
100,000	EUR	Coca-Cola Co. (The), 3.75%, 15/08/2053	99	0.01
100,000	EUR	Colgate-Palmolive Co., 0.50%, 06/03/2026	97	0.01
100,000	EUR	Colgate-Palmolive Co., 0.30%, 10/11/2029	90	0.01
200,000	EUR	Colgate-Palmolive Co., 1.38%, 06/03/2034	177	0.02
100,000	EUR	Colgate-Palmolive Co., 0.88%, 12/11/2039	71	0.01
350,000	EUR	Comcast Corp., 0.00%, 14/09/2026	332	0.04
200,000	EUR	Comcast Corp., 0.25%, 20/05/2027	188	0.03
400,000	EUR	Comcast Corp., 0.25%, 14/09/2029	351	0.05
300,000	EUR	Comcast Corp., 0.75%, 20/02/2032	254	0.03
125,000	EUR	Comcast Corp., 3.25%, 26/09/2032	126	0.02
150,000	EUR	Comcast Corp., 3.55%, 26/09/2036	151	0.02
350,000	EUR	Comcast Corp., 1.25%, 20/02/2040	263	0.03
200,000	EUR	Computershare US, Inc., 1.13%, 07/10/2031	167	0.02
200,000	EUR	Corning, Inc., 4.13%, 15/05/2031	209	0.03
200,000	EUR	Coty, Inc., 3.88%, 15/04/2026	200	0.03
200,000	EUR	Coty, Inc., 5.75%, 15/09/2028	209	0.03

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	Coty, Inc., FRN, 4.50%, 15/05/2027	203	0.03
160,000	EUR	Danaher Corp., 2.10%, 30/09/2026	158	0.02
200,000	EUR	Danaher Corp., 2.50%, 30/03/2030	196	0.03
200,000	EUR	Digital Euro Finco LLC, REIT, 2.50%, 16/01/2026	198	0.03
100,000	EUR	Digital Euro Finco LLC, REIT, 1.13%, 09/04/2028	93	0.01
100,000	EUR	Discovery Communications LLC, 1.90%, 19/03/2027	97	0.01
300,000	EUR	Dover Corp., 1.25%, 09/11/2026	290	0.04
100,000	EUR	Dover Corp., 0.75%, 04/11/2027	94	0.01
310,000	EUR	Dow Chemical Co. (The), 0.50%, 15/03/2027	293	0.04
300,000	EUR	Dow Chemical Co. (The), 1.13%, 15/03/2032	257	0.03
100,000	EUR	Dow Chemical Co. (The), 1.88%, 15/03/2040	77	0.01
100,000	EUR	DXC Technology Co., 1.75%, 15/01/2026	98	0.01
100,000	EUR	Eli Lilly & Co., 1.63%, 02/06/2026	98	0.01
100,000	EUR	Eli Lilly & Co., 2.13%, 03/06/2030	97	0.01
400,000	EUR	Eli Lilly & Co., 0.63%, 01/11/2031	346	0.05
150,000	EUR	Eli Lilly & Co., 0.50%, 14/09/2033	123	0.02
125,000	EUR	Eli Lilly & Co., 1.70%, 01/11/2049	90	0.01
500,000	EUR	Eli Lilly & Co., 1.13%, 14/09/2051	307	0.04
150,000	EUR	Eli Lilly & Co., 1.38%, 14/09/2061	85	0.01
100,000	EUR	Emerson Electric Co., 1.25%, 15/10/2025	98	0.01
100,000	EUR	Emerson Electric Co., 2.00%, 15/10/2029	96	0.01
150,000	EUR	Equinix Europe 2 Financing Corp. LLC, REIT, 3.65%, 03/09/2033	150	0.02
200,000	EUR	Equinix, Inc., REIT, 0.25%, 15/03/2027	187	0.03
200,000	EUR	Equinix, Inc., REIT, 1.00%, 15/03/2033	165	0.02
100,000	EUR	Euronet Worldwide, Inc., FRN, 1.38%, 22/05/2026	97	0.01
400,000	EUR	Exxon Mobil Corp., 0.84%, 26/06/2032	338	0.04
400,000	EUR	Exxon Mobil Corp., 1.41%, 26/06/2039	301	0.04
650,000	EUR	FedEx Corp., 1.63%, 11/01/2027	633	0.08
175,000	EUR	FedEx Corp., 0.45%, 04/05/2029	156	0.02
100,000	EUR	FedEx Corp., 1.30%, 05/08/2031	88	0.01
200,000	EUR	FedEx Corp., 0.95%, 04/05/2033	163	0.02
100,000	EUR	Fidelity National Information Services, Inc., 0.63%, 03/12/2025	97	0.01
600,000	EUR	Fidelity National Information Services, Inc., 1.50%, 21/05/2027	581	0.08
200,000	EUR	Fidelity National Information Services, Inc., 1.00%, 03/12/2028	184	0.02
225,000	EUR	Fidelity National Information Services, Inc., 2.00%, 21/05/2030	212	0.03
100,000	EUR	Fidelity National Information Services, Inc., 2.95%, 21/05/2039	91	0.01
100,000	EUR	Fiserv, Inc., 1.13%, 01/07/2027	96	0.01
100,000	EUR	Fiserv, Inc., 1.63%, 01/07/2030	92	0.01
200,000	EUR	Fiserv, Inc., 4.50%, 24/05/2031	212	0.03
150,000	EUR	Ford Motor Credit Co. LLC, 3.25%, 15/09/2025	150	0.02
100,000	EUR	Ford Motor Credit Co. LLC, 2.33%, 25/11/2025	99	0.01
150,000	EUR	Ford Motor Credit Co. LLC, 2.39%, 17/02/2026	148	0.02
200,000	EUR	Ford Motor Credit Co. LLC, 4.87%, 03/08/2027	207	0.03
100,000	EUR	Ford Motor Credit Co. LLC, 6.13%, 15/05/2028	108	0.01
200,000	EUR	Ford Motor Credit Co. LLC, 4.17%, 21/11/2028	202	0.03
275,000	EUR	Ford Motor Credit Co. LLC, 5.13%, 20/02/2029	288	0.04
450,000	EUR	Ford Motor Credit Co. LLC, 4.45%, 14/02/2030	456	0.06
250,000	EUR	Fortive Corp., 3.70%, 15/08/2029	255	0.03
200,000	EUR	General Electric Co., 1.88%, 28/05/2027	194	0.03
450,000	EUR	General Electric Co., 1.50%, 17/05/2029	424	0.06
200,000	EUR	General Electric Co., 4.13%, 19/09/2035	212	0.03
225,000	EUR	General Electric Co., 2.13%, 17/05/2037	192	0.03
300,000	EUR	General Mills, Inc., 0.13%, 15/11/2025	290	0.04
200,000	EUR	General Mills, Inc., 0.45%, 15/01/2026	193	0.03
300,000	EUR	General Mills, Inc., 3.91%, 13/04/2029	310	0.04
150,000	EUR	General Mills, Inc., 3.65%, 23/10/2030	154	0.02
100,000	EUR	General Mills, Inc., 3.85%, 23/04/2034	102	0.01
200,000	EUR	General Motors Financial Co., Inc., 0.85%, 26/02/2026	194	0.03
350,000	EUR	General Motors Financial Co., Inc., 0.60%, 20/05/2027	328	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
275,000	EUR	General Motors Financial Co., Inc., 4.50%, 22/11/2027	286	0.04
200,000	EUR	General Motors Financial Co., Inc., 0.65%, 07/09/2028	182	0.02
325,000	EUR	General Motors Financial Co., Inc., 4.30%, 15/02/2029	335	0.04
100,000	EUR	General Motors Financial Co., Inc., 4.00%, 10/07/2030	102	0.01
200,000	EUR	Global Payments, Inc., 4.88%, 17/03/2031	213	0.03
200,000	EUR	Goldman Sachs Group, Inc. (The), 2.88%, 03/06/2026	200	0.03
500,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	491	0.06
400,000	EUR	Goldman Sachs Group, Inc. (The), 0.25%, 26/01/2028	368	0.05
150,000	EUR	Goldman Sachs Group, Inc. (The), 2.00%, 22/03/2028	146	0.02
300,000	EUR	Goldman Sachs Group, Inc. (The), 2.00%, 01/11/2028	290	0.04
279,000	EUR	Goldman Sachs Group, Inc. (The), 1.25%, 07/02/2029	259	0.03
450,000	EUR	Goldman Sachs Group, Inc. (The), 0.88%, 09/05/2029	408	0.05
200,000	EUR	Goldman Sachs Group, Inc. (The), 4.00%, 21/09/2029	209	0.03
375,000	EUR	Goldman Sachs Group, Inc. (The), 0.88%, 21/01/2030	334	0.04
275,000	EUR	Goldman Sachs Group, Inc. (The), 3.00%, 12/02/2031	274	0.04
225,000	EUR	Goldman Sachs Group, Inc. (The), 0.75%, 23/03/2032	188	0.03
525,000	EUR	Goldman Sachs Group, Inc. (The), 1.00%, 18/03/2033	439	0.06
300,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026	308	0.04
200,000	EUR	IHG Finance LLC, 3.63%, 27/09/2031	200	0.03
100,000	EUR	IHG Finance LLC, FRN, 4.38%, 28/11/2029	105	0.01
475,000	EUR	Illinois Tool Works, Inc., 0.63%, 05/12/2027	446	0.06
100,000	EUR	Illinois Tool Works, Inc., 2.13%, 22/05/2030	96	0.01
350,000	EUR	Illinois Tool Works, Inc., 1.00%, 05/06/2031	310	0.04
250,000	EUR	Illinois Tool Works, Inc., 3.38%, 17/05/2032	256	0.03
150,000	EUR	International Business Machines Corp., 2.88%, 07/11/2025	150	0.02
200,000	EUR	International Business Machines Corp., 1.25%, 29/01/2027	194	0.03
300,000	EUR	International Business Machines Corp., 3.38%, 06/02/2027	304	0.04
400,000	EUR	International Business Machines Corp., 0.30%, 11/02/2028	370	0.05
150,000	EUR	International Business Machines Corp., 1.75%, 07/03/2028	145	0.02
100,000	EUR	International Business Machines Corp., 1.50%, 23/05/2029	95	0.01
450,000	EUR	International Business Machines Corp., 0.88%, 09/02/2030	405	0.05
400,000	EUR	International Business Machines Corp., 1.75%, 31/01/2031	373	0.05
250,000	EUR	International Business Machines Corp., 3.63%, 06/02/2031	258	0.03
375,000	EUR	International Business Machines Corp., 0.65%, 11/02/2032	316	0.04
250,000	EUR	International Business Machines Corp., 1.25%, 09/02/2034	212	0.03
575,000	EUR	International Business Machines Corp., 3.75%, 06/02/2035	598	0.08
175,000	EUR	International Business Machines Corp., 1.20%, 11/02/2040	128	0.02
200,000	EUR	International Business Machines Corp., 4.00%, 06/02/2043	205	0.03
400,000	EUR	International Flavors & Fragrances, Inc., 1.80%, 25/09/2026	390	0.05
200,000	EUR	IWG US Finance LLC, REIT, FRN, 6.50%, 28/06/2030	214	0.03
150,000	EUR	Jefferies Financial Group, Inc., 4.00%, 16/04/2029	153	0.02
300,000	EUR	John Deere Capital Corp., 3.45%, 16/07/2032	308	0.04
200,000	EUR	Johnson & Johnson, 1.15%, 20/11/2028	190	0.03
150,000	EUR	Johnson & Johnson, 3.20%, 01/06/2032	155	0.02
500,000	EUR	Johnson & Johnson, 1.65%, 20/05/2035	445	0.06
250,000	EUR	Johnson & Johnson, 3.35%, 01/06/2036	256	0.03
275,000	EUR	Johnson & Johnson, 3.55%, 01/06/2044	281	0.04
300,000	EUR	JPMorgan Chase & Co., 3.00%, 19/02/2026	301	0.04
300,000	EUR	JPMorgan Chase & Co., 1.50%, 29/10/2026	294	0.04
350,000	EUR	JPMorgan Chase & Co., 2.88%, 24/05/2028	352	0.05
490,000	EUR	JPMorgan Chase & Co., FRN, 1.09%, 11/03/2027	477	0.06
350,000	EUR	JPMorgan Chase & Co., FRN, 0.39%, 24/02/2028	330	0.04
750,000	EUR	JPMorgan Chase & Co., FRN, 1.64%, 18/05/2028	726	0.10
400,000	EUR	JPMorgan Chase & Co., FRN, 3.67%, 06/06/2028	408	0.05
300,000	EUR	JPMorgan Chase & Co., FRN, 1.81%, 12/06/2029	288	0.04
675,000	EUR	JPMorgan Chase & Co., FRN, 1.96%, 23/03/2030	644	0.08
600,000	EUR	JPMorgan Chase & Co., FRN, 1.00%, 25/07/2031	533	0.07
675,000	EUR	JPMorgan Chase & Co., FRN, 4.46%, 13/11/2031	722	0.10
375,000	EUR	JPMorgan Chase & Co., FRN, 1.05%, 04/11/2032	325	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
325,000	EUR	JPMorgan Chase & Co., FRN, 0.60%, 17/02/2033	270	0.04
500,000	EUR	JPMorgan Chase & Co., FRN, 3.76%, 21/03/2034	514	0.07
100,000	EUR	Kellanova, 0.50%, 20/05/2029	90	0.01
100,000	EUR	Kellanova, 3.75%, 16/05/2034	104	0.01
100,000	EUR	Kinder Morgan, Inc., 2.25%, 16/03/2027	98	0.01
150,000	EUR	KKR Group Finance Co. V LLC, 1.63%, 22/05/2029	141	0.02
300,000	EUR	Kraft Heinz Foods Co., 2.25%, 25/05/2028	294	0.04
200,000	EUR	Kraft Heinz Foods Co., 3.50%, 15/03/2029	205	0.03
300,000	EUR	Liberty Mutual Group, Inc., 2.75%, 04/05/2026	298	0.04
100,000	EUR	Liberty Mutual Group, Inc., 4.63%, 02/12/2030	106	0.01
100,000	EUR	Linde, Inc., 1.63%, 01/12/2025	98	0.01
100,000	EUR	ManpowerGroup, Inc., 1.75%, 22/06/2026	98	0.01
300,000	EUR	ManpowerGroup, Inc., 3.50%, 30/06/2027	304	0.04
200,000	EUR	Marsh & McLennan Cos., Inc., 1.35%, 21/09/2026	194	0.03
200,000	EUR	Marsh & McLennan Cos., Inc., 1.98%, 21/03/2030	190	0.03
100,000	EUR	MassMutual Global Funding II, 3.75%, 19/01/2030	104	0.01
200,000	EUR	Mastercard, Inc., 2.10%, 01/12/2027	198	0.03
100,000	EUR	Mastercard, Inc., 1.00%, 22/02/2029	94	0.01
100,000	EUR	McDonald's Corp., 1.88%, 26/05/2027	98	0.01
200,000	EUR	McDonald's Corp., 1.75%, 03/05/2028	193	0.03
125,000	EUR	McDonald's Corp., 0.25%, 04/10/2028	113	0.02
400,000	EUR	McDonald's Corp., 2.38%, 31/05/2029	391	0.05
100,000	EUR	McDonald's Corp., 2.63%, 11/06/2029	99	0.01
100,000	EUR	McDonald's Corp., 1.50%, 28/11/2029	93	0.01
300,000	EUR	McDonald's Corp., 4.00%, 07/03/2030	314	0.04
300,000	EUR	McDonald's Corp., 3.88%, 20/02/2031	312	0.04
100,000	EUR	McDonald's Corp., 1.60%, 15/03/2031	91	0.01
150,000	EUR	McDonald's Corp., 0.88%, 04/10/2033	123	0.02
100,000	EUR	McDonald's Corp., 3.00%, 31/05/2034	97	0.01
100,000	EUR	McDonald's Corp., 4.25%, 07/03/2035	106	0.01
200,000	EUR	McDonald's Corp., 4.13%, 28/11/2035	210	0.03
250,000	EUR	McKesson Corp., 1.63%, 30/10/2026	244	0.03
300,000	EUR	Medtronic, Inc., 3.65%, 15/10/2029	311	0.04
400,000	EUR	Medtronic, Inc., 3.88%, 15/10/2036	417	0.06
200,000	EUR	Medtronic, Inc., 4.15%, 15/10/2043	210	0.03
200,000	EUR	Medtronic, Inc., 4.15%, 15/10/2053	207	0.03
300,000	EUR	Merck & Co., Inc., 1.88%, 15/10/2026	296	0.04
200,000	EUR	Merck & Co., Inc., 2.50%, 15/10/2034	191	0.03
100,000	EUR	Merck & Co., Inc., 1.38%, 02/11/2036	82	0.01
200,000	EUR	Metropolitan Life Global Funding I, 0.55%, 16/06/2027	189	0.03
100,000	EUR	Metropolitan Life Global Funding I, 4.00%, 05/04/2028	104	0.01
200,000	EUR	Metropolitan Life Global Funding I, 0.50%, 25/05/2029	180	0.02
200,000	EUR	Metropolitan Life Global Funding I, 3.75%, 05/12/2030	208	0.03
100,000	EUR	Metropolitan Life Global Funding I, 3.75%, 07/12/2031	104	0.01
225,000	EUR	Metropolitan Life Global Funding I, 3.63%, 26/03/2034	232	0.03
450,000	EUR	Microsoft Corp., 3.13%, 06/12/2028	461	0.06
100,000	EUR	Microsoft Corp., 2.63%, 02/05/2033	101	0.01
100,000	EUR	MMS USA Holdings, Inc., 1.25%, 13/06/2028	94	0.01
200,000	EUR	MMS USA Holdings, Inc., 1.75%, 13/06/2031	185	0.02
250,000	EUR	Molson Coors Beverage Co., 3.80%, 15/06/2032	257	0.03
375,000	EUR	Mondelez International, Inc., 0.25%, 17/03/2028	343	0.05
100,000	EUR	Mondelez International, Inc., 0.75%, 17/03/2033	82	0.01
325,000	EUR	Mondelez International, Inc., 1.38%, 17/03/2041	233	0.03
300,000	EUR	Moody's Corp., 0.95%, 25/02/2030	271	0.04
630,000	EUR	Morgan Stanley, 1.38%, 27/10/2026	614	0.08
540,000	EUR	Morgan Stanley, 1.88%, 27/04/2027	526	0.07
350,000	EUR	Morgan Stanley, FRN, 1.34%, 23/10/2026	344	0.05
475,000	EUR	Morgan Stanley, FRN, 0.41%, 29/10/2027	451	0.06
300,000	EUR	Morgan Stanley, FRN, 4.81%, 25/10/2028	317	0.04

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
675,000	EUR	Morgan Stanley, FRN, 4.66%, 02/03/2029	709	0.09
475,000	EUR	Morgan Stanley, FRN, 0.50%, 26/10/2029	429	0.06
125,000	EUR	Morgan Stanley, FRN, 3.79%, 21/03/2030	128	0.02
450,000	EUR	Morgan Stanley, FRN, 0.50%, 07/02/2031	390	0.05
350,000	EUR	Morgan Stanley, FRN, 2.95%, 07/05/2032	342	0.05
720,000	EUR	Morgan Stanley, FRN, 1.10%, 29/04/2033	613	0.08
300,000	EUR	Morgan Stanley, FRN, 5.15%, 25/01/2034	336	0.04
725,000	EUR	Morgan Stanley, FRN, 3.96%, 21/03/2035	746	0.10
200,000	EUR	Nasdaq, Inc., 1.75%, 28/03/2029	190	0.03
300,000	EUR	Nasdaq, Inc., 0.88%, 13/02/2030	269	0.04
200,000	EUR	Nasdaq, Inc., 4.50%, 15/02/2032	214	0.03
200,000	EUR	Nasdaq, Inc., 0.90%, 30/07/2033	162	0.02
200,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	193	0.03
200,000	EUR	National Grid North America, Inc., 4.15%, 12/09/2027	207	0.03
100,000	EUR	National Grid North America, Inc., 1.05%, 20/01/2031	87	0.01
300,000	EUR	National Grid North America, Inc., 3.63%, 03/09/2031	304	0.04
125,000	EUR	National Grid North America, Inc., 4.67%, 12/09/2033	134	0.02
100,000	EUR	National Grid North America, Inc., 4.06%, 03/09/2036	102	0.01
400,000	EUR	Netflix, Inc., FRN, 3.63%, 15/05/2027	408	0.05
450,000	EUR	Netflix, Inc., FRN, 4.63%, 15/05/2029	482	0.06
300,000	EUR	Netflix, Inc., FRN, 3.88%, 15/11/2029	312	0.04
200,000	EUR	Netflix, Inc., FRN, 3.63%, 15/06/2030	206	0.03
400,000	EUR	New York Life Global Funding, 0.25%, 23/01/2027	378	0.05
100,000	EUR	New York Life Global Funding, 0.25%, 04/10/2028	91	0.01
100,000	EUR	New York Life Global Funding, 3.63%, 09/01/2030	104	0.01
200,000	EUR	New York Life Global Funding, 3.45%, 30/01/2031	205	0.03
200,000	EUR	New York Life Global Funding, 3.63%, 07/06/2034	207	0.03
300,000	EUR	Oncor Electric Delivery Co. LLC, 3.50%, 15/05/2031	306	0.04
100,000	EUR	PepsiCo, Inc., 2.63%, 28/04/2026	100	0.01
150,000	EUR	PepsiCo, Inc., 0.75%, 18/03/2027	144	0.02
400,000	EUR	PepsiCo, Inc., 0.50%, 06/05/2028	372	0.05
100,000	EUR	PepsiCo, Inc., 0.88%, 18/07/2028	94	0.01
100,000	EUR	PepsiCo, Inc., 1.13%, 18/03/2031	90	0.01
400,000	EUR	PepsiCo, Inc., 0.40%, 09/10/2032	331	0.04
200,000	EUR	PepsiCo, Inc., 0.75%, 14/10/2033	165	0.02
100,000	EUR	PepsiCo, Inc., 0.88%, 16/10/2039	72	0.01
200,000	EUR	PepsiCo, Inc., 1.05%, 09/10/2050	125	0.02
200,000	EUR	Pfizer, Inc., 1.00%, 06/03/2027	193	0.03
400,000	EUR	PPG Industries, Inc., 0.88%, 03/11/2025	390	0.05
100,000	EUR	PPG Industries, Inc., 1.40%, 13/03/2027	97	0.01
200,000	EUR	PPG Industries, Inc., 2.75%, 01/06/2029	198	0.03
300,000	EUR	Procter & Gamble Co. (The), 3.25%, 02/08/2026	304	0.04
200,000	EUR	Procter & Gamble Co. (The), 4.88%, 11/05/2027	211	0.03
150,000	EUR	Procter & Gamble Co. (The), 3.15%, 29/04/2028	153	0.02
150,000	EUR	Procter & Gamble Co. (The), 1.20%, 30/10/2028	142	0.02
100,000	EUR	Procter & Gamble Co. (The), 1.25%, 25/10/2029	94	0.01
300,000	EUR	Procter & Gamble Co. (The), 0.35%, 05/05/2030	264	0.04
150,000	EUR	Procter & Gamble Co. (The), 3.25%, 02/08/2031	154	0.02
300,000	EUR	Procter & Gamble Co. (The), 3.20%, 29/04/2034	306	0.04
200,000	EUR	Procter & Gamble Co. (The), 1.88%, 30/10/2038	173	0.02
100,000	EUR	Procter & Gamble Co. (The), 0.90%, 04/11/2041	69	0.01
200,000	EUR	Prologis Euro Finance LLC, REIT, 0.25%, 10/09/2027	185	0.02
100,000	EUR	Prologis Euro Finance LLC, REIT, 0.38%, 06/02/2028	92	0.01
300,000	EUR	Prologis Euro Finance LLC, REIT, 1.88%, 05/01/2029	286	0.04
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 08/02/2029	92	0.01
200,000	EUR	Prologis Euro Finance LLC, REIT, 3.88%, 31/01/2030	207	0.03
150,000	EUR	Prologis Euro Finance LLC, REIT, 0.63%, 10/09/2031	126	0.02
450,000	EUR	Prologis Euro Finance LLC, REIT, 0.50%, 16/02/2032	366	0.05
400,000	EUR	Prologis Euro Finance LLC, REIT, 4.63%, 23/05/2033	431	0.06

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
200,000	EUR	Prologis Euro Finance LLC, REIT, 1.50%, 08/02/2034	168	0.02
200,000	EUR	Prologis Euro Finance LLC, REIT, 4.00%, 05/05/2034	205	0.03
105,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 06/02/2035	81	0.01
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.00%, 16/02/2041	65	0.01
100,000	EUR	Prologis Euro Finance LLC, REIT, 4.25%, 31/01/2043	102	0.01
100,000	EUR	Prologis Euro Finance LLC, REIT, 1.50%, 10/09/2049	61	0.01
100,000	EUR	Prologis LP, REIT, 3.00%, 02/06/2026	100	0.01
125,000	EUR	Public Storage Operating Co., REIT, 0.50%, 09/09/2030	107	0.01
200,000	EUR	Public Storage Operating Co., REIT, 0.88%, 24/01/2032	170	0.02
200,000	EUR	PVH Corp., 3.13%, 15/12/2027	200	0.03
150,000	EUR	PVH Corp., 4.13%, 16/07/2029	152	0.02
300,000	EUR	Realty Income Corp., REIT, 4.88%, 06/07/2030	320	0.04
100,000	EUR	Realty Income Corp., REIT, 5.13%, 06/07/2034	110	0.01
200,000	EUR	Revvity, Inc., 1.88%, 19/07/2026	197	0.03
300,000	EUR	Southern Power Co., 1.85%, 20/06/2026	295	0.04
100,000	EUR	Stryker Corp., 2.13%, 30/11/2027	98	0.01
200,000	EUR	Stryker Corp., 3.38%, 11/12/2028	204	0.03
300,000	EUR	Stryker Corp., 0.75%, 01/03/2029	274	0.04
100,000	EUR	Stryker Corp., 2.63%, 30/11/2030	98	0.01
500,000	EUR	Stryker Corp., 1.00%, 03/12/2031	434	0.06
100,000	EUR	Stryker Corp., 3.38%, 11/09/2032	101	0.01
100,000	EUR	Stryker Corp., 3.63%, 11/09/2036	100	0.01
250,000	EUR	Tapestry, Inc., FRN, 5.38%, 27/11/2027	260	0.03
200,000	EUR	Tapestry, Inc., FRN, 5.88%, 27/11/2031	210	0.03
200,000	EUR	Thermo Fisher Scientific, Inc., 3.20%, 21/01/2026	201	0.03
100,000	EUR	Thermo Fisher Scientific, Inc., 1.40%, 23/01/2026	98	0.01
500,000	EUR	Thermo Fisher Scientific, Inc., 1.45%, 16/03/2027	487	0.06
100,000	EUR	Thermo Fisher Scientific, Inc., 1.75%, 15/04/2027	98	0.01
100,000	EUR	Thermo Fisher Scientific, Inc., 0.50%, 01/03/2028	93	0.01
100,000	EUR	Thermo Fisher Scientific, Inc., 1.38%, 12/09/2028	95	0.01
100,000	EUR	Thermo Fisher Scientific, Inc., 1.95%, 24/07/2029	97	0.01
200,000	EUR	Thermo Fisher Scientific, Inc., 0.88%, 01/10/2031	174	0.02
400,000	EUR	Thermo Fisher Scientific, Inc., 2.38%, 15/04/2032	384	0.05
100,000	EUR	Thermo Fisher Scientific, Inc., 3.65%, 21/11/2034	104	0.01
400,000	EUR	Thermo Fisher Scientific, Inc., 2.88%, 24/07/2037	381	0.05
150,000	EUR	Thermo Fisher Scientific, Inc., 1.50%, 01/10/2039	115	0.02
350,000	EUR	Thermo Fisher Scientific, Inc., 1.88%, 01/10/2049	243	0.03
150,000	EUR	Timken Co. (The), 4.13%, 23/05/2034	149	0.02
350,000	EUR	T-Mobile USA, Inc., 3.85%, 08/05/2036	357	0.05
400,000	EUR	Toyota Motor Credit Corp., 0.25%, 16/07/2026	382	0.05
150,000	EUR	Toyota Motor Credit Corp., 0.13%, 05/11/2027	138	0.02
400,000	EUR	Toyota Motor Credit Corp., 4.05%, 13/09/2029	417	0.06
200,000	EUR	Toyota Motor Credit Corp., 3.85%, 24/07/2030	206	0.03
400,000	EUR	Toyota Motor Credit Corp., 3.63%, 15/07/2031	408	0.05
200,000	EUR	Unilever Capital Corp., 3.30%, 06/06/2029	206	0.03
275,000	EUR	Unilever Capital Corp., 3.40%, 06/06/2033	284	0.04
100,000	EUR	United Parcel Service, Inc., 1.63%, 15/11/2025	99	0.01
100,000	EUR	United Parcel Service, Inc., 1.00%, 15/11/2028	93	0.01
100,000	EUR	United Parcel Service, Inc., 1.50%, 15/11/2032	91	0.01
200,000	EUR	US Bancorp, FRN, 4.01%, 21/05/2032	206	0.03
200,000	EUR	Utah Acquisition Sub, Inc., 3.13%, 22/11/2028	200	0.03
300,000	EUR	Verizon Communications, Inc., 3.25%, 17/02/2026	302	0.04
100,000	EUR	Verizon Communications, Inc., 1.38%, 27/10/2026	97	0.01
500,000	EUR	Verizon Communications, Inc., 0.88%, 08/04/2027	478	0.06
200,000	EUR	Verizon Communications, Inc., 1.38%, 02/11/2028	188	0.03
250,000	EUR	Verizon Communications, Inc., 0.38%, 22/03/2029	224	0.03
650,000	EUR	Verizon Communications, Inc., 1.25%, 08/04/2030	592	0.08
625,000	EUR	Verizon Communications, Inc., 4.25%, 31/10/2030	663	0.09
150,000	EUR	Verizon Communications, Inc., 2.63%, 01/12/2031	145	0.02

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
100,000	EUR	Verizon Communications, Inc., 0.88%, 19/03/2032	85	0.01
275,000	EUR	Verizon Communications, Inc., 0.75%, 22/03/2032	230	0.03
150,000	EUR	Verizon Communications, Inc., 3.50%, 28/06/2032	152	0.02
275,000	EUR	Verizon Communications, Inc., 1.30%, 18/05/2033	234	0.03
225,000	EUR	Verizon Communications, Inc., 4.75%, 31/10/2034	249	0.03
300,000	EUR	Verizon Communications, Inc., 1.13%, 19/09/2035	235	0.03
425,000	EUR	Verizon Communications, Inc., 3.75%, 28/02/2036	433	0.06
500,000	EUR	Verizon Communications, Inc., 2.88%, 15/01/2038	460	0.06
100,000	EUR	Verizon Communications, Inc., 1.50%, 19/09/2039	75	0.01
200,000	EUR	Verizon Communications, Inc., 1.85%, 18/05/2040	156	0.02
400,000	EUR	Visa, Inc., 1.50%, 15/06/2026	393	0.05
350,000	EUR	Visa, Inc., 2.00%, 15/06/2029	341	0.05
200,000	EUR	Visa, Inc., 2.38%, 15/06/2034	190	0.03
250,000	EUR	Walmart, Inc., 2.55%, 08/04/2026	250	0.03
400,000	EUR	Walmart, Inc., 4.88%, 21/09/2029	444	0.06
350,000	EUR	Warnermedia Holdings, Inc., 4.69%, 17/05/2033	348	0.05
700,000	EUR	Wells Fargo & Co., 1.00%, 02/02/2027	669	0.09
500,000	EUR	Wells Fargo & Co., 0.63%, 14/08/2030	431	0.06
700,000	EUR	Wells Fargo & Co., FRN, 1.74%, 04/05/2030	657	0.09
625,000	EUR	Wells Fargo & Co., FRN, 3.90%, 22/07/2032	641	0.08
200,000	EUR	Westlake Corp., 1.63%, 17/07/2029	185	0.02
100,000	EUR	WMG Acquisition Corp., 2.75%, 15/07/2028	97	0.01
200,000	EUR	WMG Acquisition Corp., 2.25%, 15/08/2031	182	0.02
200,000	EUR	Worley US Finance Sub Ltd., FRN, 0.88%, 09/06/2026	193	0.03
100,000	EUR	Zimmer Biomet Holdings, Inc., 1.16%, 15/11/2027	95	0.01
300,000	EUR	Zimmer Biomet Holdings, Inc., FRN, 2.43%, 13/12/2026	297	0.04
		Total United States	113,862	14.94
Total investments in corporate debt securities			750,954	98.52
Supranational securities (31 March 2024: 0.00%)				
175,000	EUR	Aptiv plc, 4.25%, 11/06/2036	177	0.02
Total investments in supranational securities			177	0.02
Total investments in bonds			751,131	98.54
			Fair Value	% of Net
			EUR '000	Asset Value
Total financial assets at fair value through profit or loss			751,131	98.54
Cash and margin cash			103	0.01
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes (31 March 2024: 0.22%)		
		BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)		
32,802	EUR	Shares ²	3,438	0.45
Total cash equivalents			3,438	0.45
Other assets and liabilities			7,618	1.00
Net asset value attributable to redeemable shareholders			762,290	100.00

BLACKROCK CUSTOMISED EURO CORPORATE BOND INDEX FUND 1

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	97.45
Transferable securities dealt in on another regulated market	0.05
Collective investment schemes	0.45
Other assets	2.05
Total assets	<u>100.00</u>

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.

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities (31 March 2024: 98.54%)				
Australia (31 March 2024: 2.23%)				
300,000	EUR	APA Infrastructure Ltd., 2.00%, 22/03/2027	292	0.41
200,000	EUR	Commonwealth Bank of Australia, FRN, 4.27%, 04/06/2034	205	0.29
100,000	EUR	Transurban Finance Co. Pty. Ltd., 2.00%, 28/08/2025	99	0.14
300,000	EUR	Transurban Finance Co. Pty. Ltd., 1.75%, 29/03/2028	289	0.40
		Total Australia	885	1.24
Austria (31 March 2024: 0.91%)				
200,000	EUR	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 4.13%, 18/01/2027	205	0.28
100,000	EUR	Raiffeisen Bank International AG, FRN, 4.63%, 21/08/2029	103	0.14
175,000	EUR	Sappi Papier Holding GmbH, 3.63%, 15/03/2028	172	0.24
200,000	EUR	Volksbank Wien AG, 4.75%, 15/03/2027	209	0.29
		Total Austria	689	0.95
Belgium (31 March 2024: 1.22%)				
300,000	EUR	Argenta Spaarbank NV, FRN, 5.38%, 29/11/2027	313	0.44
125,000	EUR	Azelis Finance NV, 5.75%, 15/03/2028	129	0.18
300,000	EUR	KBC Group NV, FRN, 0.13%, 14/01/2029	274	0.38
200,000	EUR	Ontex Group NV, 3.50%, 15/07/2026	199	0.28
		Total Belgium	915	1.28
Denmark (31 March 2024: 1.71%)				
250,000	EUR	Carlsberg Breweries A/S, 3.50%, 26/11/2026	254	0.35
275,000	EUR	Danske Bank A/S, FRN, 4.00%, 12/01/2027	279	0.39
200,000	EUR	H Lundbeck A/S, 0.88%, 14/10/2027	187	0.26
500,000	EUR	Jyske Bank A/S, FRN, 0.25%, 17/02/2028	471	0.66
200,000	EUR	Pandora A/S, FRN, 3.88%, 31/05/2030	204	0.28
100,000	EUR	Vestas Wind Systems A/S, FRN, 4.13%, 15/06/2026	102	0.14
		Total Denmark	1,497	2.08
Finland (31 March 2024: 0.62%)				
450,000	EUR	Nordea Bank Abp, 4.13%, 05/05/2028	469	0.65
		Total Finland	469	0.65
France (31 March 2024: 13.17%)				
200,000	EUR	Accor SA, FRN, 7.25%, 01/11/2029 ¹	222	0.31
100,000	EUR	Accor SA, FRN, 4.88%, 06/06/2030 ¹	101	0.14
100,000	EUR	Alstom SA, FRN, 5.87%, 29/05/2029 ¹	103	0.14
300,000	EUR	Arval Service Lease SA, 0.00%, 01/10/2025	291	0.41
100,000	EUR	Arval Service Lease SA, 4.75%, 22/05/2027 ²	104	0.14
150,000	EUR	Banijay Entertainment SAS, 7.00%, 01/05/2029	158	0.22
500,000	EUR	Banque Federative du Credit Mutuel SA, 4.13%, 13/03/2029	524	0.73
200,000	EUR	BNP Paribas SA, FRN, 2.13%, 23/01/2027	197	0.28
200,000	EUR	BNP Paribas SA, FRN, 0.50%, 30/05/2028	187	0.26
400,000	EUR	BPCE SA, FRN, 1.63%, 02/03/2029	378	0.53
200,000	EUR	Capgemini SE, 1.00%, 18/10/2024	200	0.28
500,000	EUR	Cerba Healthcare SACA, 3.50%, 31/05/2028 ²	424	0.59
400,000	EUR	Credit Agricole SA, FRN, 1.00%, 22/04/2026	395	0.55
200,000	EUR	Credit Agricole SA, FRN, 0.63%, 12/01/2028	189	0.26
100,000	EUR	Crown European Holdings SACA, 4.50%, 15/01/2030	102	0.14
300,000	EUR	Edenred SE, 3.63%, 13/12/2026	305	0.42
100,000	EUR	Elis SA, 4.13%, 24/05/2027	102	0.14
100,000	EUR	Elis SA, 3.75%, 21/03/2030 ²	101	0.14

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
France (continued)				
200,000	EUR	ELO SACA, FRN, 2.38%, 25/04/2025	197	0.27
200,000	EUR	Eramet SA, FRN, 6.50%, 30/11/2029	200	0.28
500,000	EUR	Getlink SE, 3.50%, 30/10/2025	500	0.70
		Holding d'Infrastructures des Metiers de l'Environnement, FRN, 0.13%, 16/09/2025	218	0.30
225,000	EUR	Iliad Holding SASU, 6.88%, 15/04/2031 ²	239	0.33
200,000	EUR	JCDecaux SE, 5.00%, 11/01/2029 ²	213	0.30
200,000	EUR	Loxam SAS, 4.50%, 15/02/2027 ²	202	0.28
200,000	EUR	Nexans SA, 4.25%, 11/03/2030	205	0.28
100,000	EUR	Orange SA, FRN, 2.38%, 15/01/2025 ¹	99	0.14
175,000	EUR	Paprec Holding SA, 6.50%, 17/11/2027	186	0.26
150,000	EUR	Paprec Holding SA, 3.50%, 01/07/2028	147	0.20
100,000	EUR	Praemia Healthcare SACA, REIT, 5.50%, 19/09/2028	106	0.15
200,000	EUR	RCI Banque SA, 1.63%, 11/04/2025 ²	198	0.28
300,000	EUR	RCI Banque SA, 4.13%, 01/12/2025	301	0.42
400,000	EUR	Renault SA, 2.50%, 01/04/2028 ²	384	0.53
275,000	EUR	Rexel SA, FRN, 2.13%, 15/06/2028	263	0.37
200,000	EUR	Schneider Electric SE, 3.38%, 06/04/2025	200	0.28
200,000	EUR	Societe Generale SA, FRN, 1.00%, 24/11/2030	193	0.27
125,000	EUR	Tereos Finance Groupe I SA, 5.88%, 30/04/2030	126	0.18
200,000	EUR	Unibail-Rodamco-Westfield SE, REIT, 0.63%, 04/05/2027	189	0.26
100,000	EUR	Unibail-Rodamco-Westfield SE, REIT, FRN, 7.25%, 07/03/2028 ¹	109	0.15
200,000	EUR	Veolia Environnement SA, FRN, 2.50%, 20/01/2029 ¹	187	0.26
200,000	EUR	Verallia SA, FRN, 1.63%, 14/05/2028 ²	189	0.26
		Total France	8,934	12.43
Germany (31 March 2024: 8.68%)				
400,000	EUR	Aareal Bank AG, 4.50%, 25/07/2025	403	0.56
100,000	EUR	Aareal Bank AG, FRN, 5.63%, 12/12/2034	100	0.14
200,000	EUR	Bayer AG, FRN, 5.50%, 13/09/2054	201	0.28
150,000	EUR	CECONOMY AG, FRN, 6.25%, 15/07/2029 ²	150	0.21
175,000	EUR	Covestro AG, 0.88%, 03/02/2026	171	0.24
200,000	EUR	Deutsche Bahn Finance GMBH, 1.00%, 17/12/2027	192	0.27
200,000	EUR	Deutsche Lufthansa AG, 2.88%, 16/05/2027	198	0.28
200,000	EUR	Deutsche Pfandbriefbank AG, 0.25%, 17/01/2025	198	0.28
125,000	EUR	Deutsche Pfandbriefbank AG, 5.00%, 05/02/2027 ²	129	0.18
75,000	EUR	E.ON SE, 1.00%, 07/10/2025	73	0.10
225,000	EUR	E.ON SE, 3.75%, 01/03/2029	233	0.32
200,000	EUR	Evonik Industries AG, 2.25%, 25/09/2027	197	0.27
175,000	EUR	Gruenthal GmbH, 3.63%, 15/11/2026	174	0.24
300,000	EUR	Gruenthal GmbH, 6.75%, 15/05/2030 ²	322	0.45
300,000	EUR	Hornbach Baumarkt AG, 3.25%, 25/10/2026	298	0.42
400,000	EUR	Infineon Technologies AG, FRN, 3.63%, 01/01/2028 ¹	394	0.55
500,000	EUR	Landesbank Baden-Wuerttemberg, 0.38%, 28/02/2028	456	0.63
400,000	EUR	Merck KGaA, FRN, 1.63%, 25/06/2079	399	0.56
100,000	EUR	Merck KGaA, FRN, 1.63%, 09/09/2080	96	0.13
325,000	EUR	Nidda Healthcare Holding GmbH, 7.50%, 21/08/2026	336	0.47
300,000	EUR	Norddeutsche Landesbank-Girozentrale, 3.63%, 11/09/2029	302	0.42
100,000	EUR	Novelis Sheet Ingot GmbH, 3.38%, 15/04/2029	96	0.13
300,000	EUR	O2 Telefonica Deutschland Finanzierungs GmbH, FRN, 1.75%, 05/07/2025 ²	296	0.41
200,000	EUR	Schaeffler AG, 4.50%, 28/03/2030	198	0.27
375,000	EUR	TK Elevator Midco GmbH, 4.38%, 15/07/2027	373	0.52
158,286	EUR	TUI Cruises GmbH, 6.50%, 15/05/2026	161	0.22
150,000	EUR	TUI Cruises GmbH, 6.25%, 15/04/2029	158	0.22
300,000	EUR	ZF Finance GmbH, 2.75%, 25/05/2027	285	0.40
		Total Germany	6,589	9.17

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Greece (31 March 2024: 1.38%)				
225,000	EUR	Metlen Energy & Metals SA, 2.25%, 30/10/2026	221	0.31
225,000	EUR	National Bank of Greece SA, FRN, 7.25%, 22/11/2027	244	0.34
175,000	EUR	National Bank of Greece SA, FRN, 8.00%, 03/01/2034	196	0.27
350,000	EUR	Piraeus Bank SA, FRN, 8.25%, 28/01/2027	374	0.52
		Total Greece	1,035	1.44
Hungary (31 March 2024: 0.41%)				
300,000	EUR	OTP Bank Nyrt., FRN, 5.00%, 31/01/2029	307	0.43
		Total Hungary	307	0.43
Iceland (31 March 2024: 1.17%)				
400,000	EUR	Arion Banki HF, 0.38%, 14/07/2025	391	0.54
		Total Iceland	391	0.54
Ireland (31 March 2024: 3.00%)				
200,000	EUR	Bank of Ireland Group plc, FRN, 1.00%, 25/11/2025	199	0.28
175,000	EUR	Bank of Ireland Group plc, FRN, 1.88%, 05/06/2026	174	0.24
275,000	EUR	CRH SMW Finance DAC, 4.00%, 11/07/2027	283	0.39
225,000	EUR	Dell Bank International DAC, 0.50%, 27/10/2026	215	0.30
300,000	EUR	Hammerson Ireland Finance DAC, REIT, FRN, 1.75%, 03/06/2027 ²	288	0.40
600,000	EUR	James Hardie International Finance DAC, 3.63%, 01/10/2026	597	0.83
400,000	EUR	Linde plc, 0.00%, 30/09/2026	379	0.53
		Total Ireland	2,135	2.97
Isle of Man (31 March 2024: 0.13%)				
100,000	EUR	Playtech plc, 4.25%, 07/03/2026	100	0.14
		Total Isle of Man	100	0.14
Italy (31 March 2024: 9.59%)				
150,000	EUR	A2A SpA, FRN, 5.00%, 06/11/2029 ^{1/2}	153	0.21
175,000	EUR	ACEA SpA, 1.50%, 08/06/2027	170	0.24
100,000	EUR	AMCO - Asset Management Co. SpA, 4.63%, 06/02/2027	104	0.14
125,000	EUR	ASTM SpA, FRN, 1.00%, 25/11/2026	120	0.17
225,000	EUR	Banca Monte dei Paschi di Siena SpA, FRN, 4.75%, 15/03/2029	232	0.32
300,000	EUR	Banca Popolare di Sondrio SpA, FRN, 5.50%, 26/09/2028	319	0.44
100,000	EUR	Banco BPM SpA, 1.75%, 28/01/2025	99	0.14
250,000	EUR	Banco BPM SpA, FRN, 6.00%, 21/01/2028	265	0.37
275,000	EUR	Banco BPM SpA, FRN, 6.00%, 14/06/2028 ²	293	0.41
200,000	EUR	Banco BPM SpA, FRN, 5.00%, 18/06/2034 ²	206	0.29
175,000	EUR	BPER Banca SpA, 1.88%, 07/07/2025	173	0.24
150,000	EUR	doValue SpA, 3.38%, 31/07/2026	145	0.20
225,000	EUR	Enel SpA, FRN, 3.50%, 24/02/2025 ¹	225	0.31
200,000	EUR	Enel SpA, FRN, 2.25%, 12/10/2026 ^{1/2}	192	0.27
300,000	EUR	Eni SpA, 1.63%, 17/05/2028	289	0.40
200,000	EUR	Illimity Bank SpA, 5.75%, 31/05/2027 ²	206	0.29
400,000	EUR	Infrastrutture Wireless Italiane SpA, 1.88%, 08/07/2026	391	0.54
275,000	EUR	Intesa Sanpaolo SpA, FRN, 4.10%, 17/03/2025	276	0.38
225,000	EUR	Intesa Sanpaolo SpA, FRN, 5.00%, 08/03/2028	235	0.33
234,000	EUR	Optics Bidco SpA, 6.88%, 15/02/2028	255	0.35
100,000	EUR	Snam SpA, 1.25%, 28/08/2025	98	0.14
166,000	EUR	Telecom Italia SpA, 6.88%, 15/02/2028 ²	180	0.25
200,000	EUR	Terna - Rete Elettrica Nazionale, FRN, 2.38%, 11/09/2027 ¹	190	0.26
250,000	EUR	Terna - Rete Elettrica Nazionale, FRN, 4.75%, 01/11/2030 ¹	256	0.36

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Italy (continued)				
400,000	EUR	UniCredit SpA, FRN, 4.45%, 16/02/2029 ²	416	0.58
200,000	EUR	UniCredit SpA, FRN, 2.73%, 15/01/2032	196	0.27
150,000	EUR	Webuild SpA, 7.00%, 27/09/2028	164	0.23
100,000	EUR	Webuild SpA, FRN, 3.88%, 28/07/2026	100	0.14
		Total Italy	5,948	8.27
Japan (31 March 2024: 2.11%)				
200,000	EUR	Nidec Corp., 0.05%, 30/03/2026	192	0.27
300,000	EUR	NTT Finance Corp., 0.08%, 13/12/2025	290	0.40
300,000	EUR	ORIX Corp., 1.92%, 20/04/2026	296	0.41
300,000	EUR	ORIX Corp., 4.48%, 01/06/2028	315	0.44
200,000	EUR	SoftBank Group Corp., 2.88%, 06/01/2027 ²	195	0.27
300,000	EUR	SoftBank Group Corp., 5.00%, 15/04/2028	304	0.43
		Total Japan	1,592	2.22
Jersey (31 March 2024: 0.32%)				
225,000	EUR	Kane Bidco Ltd., 5.00%, 15/02/2027 ²	223	0.31
		Total Jersey	223	0.31
Luxembourg (31 March 2024: 4.97%)				
100,000	EUR	Aroundtown SA, REIT, FRN, 3.38%, 23/12/2024 ¹	82	0.12
125,000	EUR	Cullinan Holdco Scsp, FRN, 4.63%, 15/10/2026	111	0.15
325,000	EUR	DH Europe Finance II Sarl, 0.20%, 18/03/2026	313	0.44
250,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	237	0.33
100,000	EUR	Holcim Finance Luxembourg SA, 2.38%, 09/04/2025	99	0.14
200,000	EUR	InPost SA, 2.25%, 15/07/2027	192	0.27
150,000	EUR	Logicor Financing Sarl, REIT, 0.63%, 17/11/2025	146	0.20
200,000	EUR	Logicor Financing Sarl, REIT, 1.63%, 15/07/2027	191	0.27
125,000	EUR	Medtronic Global Holdings SCA, 0.25%, 02/07/2025	122	0.17
100,000	EUR	Picard Bondco SA, FRN, 5.38%, 01/07/2027 ²	99	0.14
150,000	EUR	Segro Capital Sarl, REIT, 1.25%, 23/03/2026	146	0.20
200,000	EUR	SES SA, 3.50%, 14/01/2029 ²	198	0.27
200,000	EUR	SIG Combibloc PurchaseCo Sarl, 2.13%, 18/06/2025	198	0.27
200,000	EUR	SIX Finance Luxembourg SA, 0.00%, 02/12/2025	193	0.27
300,000	EUR	Traton Finance Luxembourg SA, 4.00%, 16/09/2025 ²	302	0.42
300,000	EUR	Traton Finance Luxembourg SA, 3.75%, 27/03/2030 ²	302	0.42
		Total Luxembourg	2,931	4.08
Netherlands (31 March 2024: 15.83%)				
325,000	EUR	ABB Finance BV, 3.13%, 15/01/2029	329	0.46
200,000	EUR	Abertis Infraestructuras Finance BV, FRN, 3.25%, 24/11/2025 ¹	198	0.28
500,000	EUR	ABN AMRO Bank NV, 4.38%, 20/10/2028	524	0.73
175,000	EUR	Achmea BV, 3.63%, 29/11/2025	176	0.24
225,000	EUR	Alcon Finance BV, 2.38%, 31/05/2028	222	0.31
500,000	EUR	Arcadis NV, 4.88%, 28/02/2028	523	0.73
400,000	EUR	Ashland Services BV, 2.00%, 30/01/2028	375	0.52
400,000	EUR	ASML Holding NV, 3.50%, 06/12/2025	403	0.56
100,000	EUR	Coca-Cola HBC Finance BV, 2.75%, 23/09/2025	100	0.14
400,000	EUR	Cooperatieve Rabobank UA, FRN, 4.23%, 25/04/2029	417	0.58
136,000	EUR	CTP NV, REIT, 0.63%, 27/09/2026	130	0.18
100,000	EUR	CTP NV, REIT, 4.75%, 05/02/2030 ²	104	0.14
300,000	EUR	Danfoss Finance I BV, 0.13%, 28/04/2026	287	0.40
175,000	EUR	Digital Dutch Finco BV, REIT, 0.63%, 15/07/2025	171	0.24
200,000	EUR	Enel Finance International NV, FRN, 3.38%, 23/07/2028	204	0.28

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (continued)				
200,000	EUR	Givaudan SA, 1.13%, 17/09/2025	196	0.27
225,000	EUR	Haleon Netherlands Capital BV, 1.25%, 29/03/2026	220	0.31
100,000	EUR	Heineken NV, 2.25%, 30/03/2030	97	0.13
200,000	EUR	Iberdrola International BV, FRN, 1.87%, 28/01/2026 ¹	195	0.27
350,000	EUR	IMCD NV, 2.13%, 31/03/2027	341	0.47
225,000	EUR	IMCD NV, 4.88%, 18/09/2028	237	0.33
200,000	EUR	ING Groep NV, FRN, 2.13%, 23/05/2026	199	0.28
300,000	EUR	ING Groep NV, FRN, 4.88%, 14/11/2027	312	0.43
375,000	EUR	JDE Peet's NV, 0.00%, 16/01/2026	360	0.50
100,000	EUR	Koninklijke Ahold Delhaize NV, 3.50%, 04/04/2028	102	0.14
110,000	EUR	Koninklijke KPN NV, FRN, 6.00%, 21/09/2027 ¹	117	0.16
150,000	EUR	Koninklijke KPN NV, FRN, 4.88%, 18/06/2029 ¹	154	0.21
300,000	EUR	NN Group NV, FRN, 4.63%, 13/01/2048	309	0.43
375,000	EUR	Novo Nordisk Finance Netherlands BV, 3.13%, 21/01/2029	383	0.53
200,000	EUR	PACCAR Financial Europe BV, 3.25%, 29/11/2025	201	0.28
400,000	EUR	Prosus NV, 1.21%, 19/01/2026 ²	390	0.54
200,000	EUR	Q-Park Holding I BV, 5.13%, 15/02/2030	204	0.28
300,000	EUR	RELX Finance BV, 1.50%, 13/05/2027	292	0.41
100,000	EUR	Repsol International Finance BV, FRN, 3.75%, 03/11/2026 ¹	100	0.14
200,000	EUR	Repsol International Finance BV, FRN, 2.50%, 22/12/2026 ¹	193	0.27
425,000	EUR	Sandoz Finance BV, 3.97%, 17/04/2027	436	0.61
300,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	306	0.43
200,000	EUR	Stellantis NV, 2.00%, 20/03/2025	199	0.28
100,000	EUR	Stellantis NV, 3.88%, 05/01/2026	100	0.14
400,000	EUR	Swisscom Finance BV, 3.50%, 29/08/2028	412	0.57
400,000	EUR	Telefonica Europe BV, FRN, 5.75%, 15/01/2032 ¹	419	0.58
200,000	EUR	Teva Pharmaceutical Finance Netherlands II BV, FRN, 3.75%, 09/05/2027 ²	199	0.28
175,000	EUR	Thermo Fisher Scientific Finance I BV, 0.00%, 18/11/2025	169	0.24
100,000	EUR	Trivium Packaging Finance BV, FRN, 7.29%, 15/08/2026	100	0.14
250,000	EUR	Unilever Finance Netherlands BV, 0.75%, 28/02/2026	244	0.34
450,000	EUR	Unilever Finance Netherlands BV, 1.75%, 16/11/2028 ²	436	0.61
150,000	EUR	United Group BV, 6.75%, 15/02/2031	156	0.22
350,000	EUR	Wolters Kluwer NV, 3.00%, 23/09/2026	352	0.49
		Total Netherlands	12,293	17.10
New Zealand (31 March 2024: 0.41%)				
100,000	EUR	ASB Bank Ltd., 4.50%, 16/03/2027	104	0.15
		Total New Zealand	104	0.15
Norway (31 March 2024: 0.68%)				
400,000	EUR	DNB Bank ASA, FRN, 4.00%, 14/03/2029	415	0.58
100,000	EUR	Norsk Hydro ASA, 1.13%, 11/04/2025	99	0.14
		Total Norway	514	0.72
Portugal (31 March 2024: 0.53%)				
100,000	EUR	Banco Comercial Portugues SA, FRN, 8.50%, 25/10/2025	100	0.14
300,000	EUR	Banco Comercial Portugues SA, FRN, 4.00%, 17/05/2032 ²	297	0.41
		Total Portugal	397	0.55
Spain (31 March 2024: 4.79%)				
100,000	EUR	Abertis Infraestructuras SA, 0.63%, 15/07/2025	98	0.14
125,000	EUR	Almirall SA, 2.13%, 30/09/2026	122	0.17
200,000	EUR	Banco Bilbao Vizcaya Argentaria SA, 1.75%, 26/11/2025	197	0.27
300,000	EUR	Banco de Sabadell SA, FRN, 5.13%, 10/11/2028	319	0.44

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Spain (continued)				
200,000	EUR	Banco de Sabadell SA, FRN, 5.13%, 27/06/2034	208	0.29
300,000	EUR	Banco Santander SA, 2.50%, 18/03/2025	299	0.42
300,000	EUR	Banco Santander SA, 0.20%, 11/02/2028	275	0.38
200,000	EUR	CaixaBank SA, FRN, 2.25%, 17/04/2030	198	0.28
100,000	EUR	Cellnex Finance Co. SA, 2.25%, 12/04/2026	99	0.14
100,000	EUR	Cellnex Telecom SA, 2.88%, 18/04/2025	100	0.14
475,000	EUR	eDreams ODIGEO SA, 5.50%, 15/07/2027 ²	478	0.67
100,000	EUR	Ibercaja Banco SA, FRN, 4.38%, 30/07/2028	103	0.14
400,000	EUR	International Consolidated Airlines Group SA, 3.75%, 25/03/2029	404	0.56
200,000	EUR	Santander Consumer Finance SA, 4.13%, 05/05/2028	209	0.29
100,000	EUR	Unicaja Banco SA, FRN, 6.50%, 11/09/2028	108	0.15
200,000	EUR	Unicaja Banco SA, FRN, 3.50%, 12/09/2029	202	0.28
200,000	EUR	Werfenlife SA, 0.50%, 28/10/2026	190	0.26
		Total Spain	3,609	5.02
Sweden (31 March 2024: 3.72%)				
200,000	EUR	Fastighets AB Balder, REIT, 1.13%, 29/01/2027 ²	189	0.26
100,000	EUR	Sagax AB, REIT, 4.38%, 29/05/2030	103	0.14
500,000	EUR	Skandinaviska Enskilda Banken AB, 3.25%, 24/11/2025	502	0.70
225,000	EUR	Skandinaviska Enskilda Banken AB, 4.13%, 29/06/2027	234	0.33
400,000	EUR	Svenska Handelsbanken AB, 1.00%, 15/04/2025 ²	395	0.55
200,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026	203	0.28
300,000	EUR	Swedbank AB, 0.20%, 12/01/2028	275	0.38
475,000	EUR	Telefonaktiebolaget LM Ericsson, 1.13%, 08/02/2027 ²	455	0.63
100,000	EUR	Volvo Car AB, 2.00%, 24/01/2025	100	0.14
325,000	EUR	Volvo Treasury AB, 1.63%, 26/05/2025 ²	322	0.45
		Total Sweden	2,778	3.86
Switzerland (31 March 2024: 0.36%)				
300,000	EUR	UBS Group AG, FRN, 0.25%, 05/11/2028	275	0.38
		Total Switzerland	275	0.38
United Kingdom (31 March 2024: 7.47%)				
450,000	EUR	3i Group plc, 4.88%, 14/06/2029	478	0.66
100,000	EUR	Amber Finco plc, 6.63%, 15/07/2029 ²	105	0.15
200,000	EUR	Barclays plc, FRN, 1.38%, 24/01/2026	199	0.28
300,000	EUR	British Telecommunications plc, FRN, 5.13%, 03/10/2054	308	0.43
300,000	EUR	Canary Wharf Group Investment Holdings plc, REIT, 1.75%, 07/04/2026	278	0.39
100,000	EUR	Coca-Cola Europacific Partners plc, 1.75%, 27/03/2026	99	0.14
300,000	EUR	EC Finance plc, FRN, 3.00%, 15/10/2026 ²	292	0.40
325,000	EUR	HSBC Holdings plc, FRN, 3.02%, 15/06/2027	325	0.45
200,000	EUR	INEOS Finance plc, 6.63%, 15/05/2028 ²	207	0.29
300,000	EUR	Informa plc, FRN, 1.25%, 22/04/2028	283	0.39
200,000	EUR	Jaguar Land Rover Automotive plc, 4.50%, 15/01/2026	202	0.28
150,000	EUR	Lloyds Banking Group plc, FRN, 3.50%, 01/04/2026	150	0.21
225,000	EUR	Mitsubishi HC Capital UK plc, 0.25%, 03/02/2025	223	0.31
175,000	EUR	National Grid Electricity Transmission plc, 0.19%, 20/01/2025	173	0.24
225,000	EUR	National Grid plc, 2.18%, 30/06/2026	222	0.31
400,000	EUR	NatWest Markets plc, 4.25%, 13/01/2028	418	0.58
200,000	EUR	Nomad Foods Bondco plc, 2.50%, 24/06/2028	190	0.26
200,000	EUR	OTE plc, 0.88%, 24/09/2026	192	0.27
550,000	EUR	Rolls-Royce plc, 4.63%, 16/02/2026	559	0.78
500,000	EUR	Sage Group plc (The), 3.82%, 15/02/2028	513	0.71
175,000	EUR	SIG plc, 5.25%, 30/11/2026	167	0.23
100,000	EUR	TI Automotive Finance plc, 3.75%, 15/04/2029	96	0.13

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United Kingdom (continued)				
300,000	EUR	Vodafone Group plc, FRN, 3.00%, 27/08/2080	280	0.39
		Total United Kingdom	5,959	8.28
United States (31 March 2024: 13.13%)				
150,000	EUR	American Tower Corp., REIT, 0.40%, 15/02/2027	142	0.20
200,000	EUR	Autoliv, Inc., 4.25%, 15/03/2028	206	0.29
375,000	EUR	Avantor Funding, Inc., 2.63%, 01/11/2025	372	0.52
100,000	EUR	Becton, Dickinson and Co., 0.03%, 13/08/2025	97	0.13
400,000	EUR	Belden, Inc., 3.38%, 15/07/2027	397	0.55
675,000	EUR	Berry Global, Inc., 1.00%, 15/01/2025	671	0.93
300,000	EUR	Blackstone Private Credit Fund, 1.75%, 30/11/2026	287	0.40
300,000	EUR	Booking Holdings, Inc., 4.00%, 15/11/2026	308	0.43
100,000	EUR	Catalent Pharma Solutions, Inc., 2.38%, 01/03/2028	98	0.14
200,000	EUR	Comcast Corp., 0.00%, 14/09/2026	190	0.26
400,000	EUR	Eli Lilly & Co., 1.63%, 02/06/2026	394	0.55
200,000	EUR	EMRLD Borrower LP, 6.38%, 15/12/2030	210	0.29
100,000	EUR	Encore Capital Group, Inc., 4.88%, 15/10/2025	100	0.14
300,000	EUR	Ford Motor Credit Co. LLC, 6.13%, 15/05/2028	323	0.45
200,000	EUR	General Mills, Inc., 0.13%, 15/11/2025	194	0.27
200,000	EUR	General Mills, Inc., 3.91%, 13/04/2029	207	0.29
300,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	295	0.41
200,000	EUR	Harley-Davidson Financial Services, Inc., 0.90%, 19/11/2024	199	0.28
150,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026	154	0.21
225,000	EUR	IHG Finance LLC, FRN, 4.38%, 28/11/2029	235	0.33
125,000	EUR	IQVIA, Inc., 1.75%, 15/03/2026	122	0.17
500,000	EUR	JPMorgan Chase & Co., FRN, 1.64%, 18/05/2028	485	0.67
100,000	EUR	Levi Strauss & Co., 3.38%, 15/03/2027	100	0.14
300,000	EUR	Mastercard, Inc., 2.10%, 01/12/2027	297	0.41
300,000	EUR	McKesson Corp., 1.50%, 17/11/2025	295	0.41
125,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	121	0.17
100,000	EUR	Netflix, Inc., FRN, 3.63%, 15/05/2027	102	0.14
175,000	EUR	Organon & Co., 2.88%, 30/04/2028	168	0.23
125,000	EUR	PPG Industries, Inc., 1.88%, 01/06/2025	124	0.17
175,000	EUR	Primo Water Holdings, Inc., 3.88%, 31/10/2028	172	0.24
300,000	EUR	Prologis LP, REIT, 3.00%, 02/06/2026	300	0.42
300,000	EUR	Silgan Holdings, Inc., 3.25%, 15/03/2025	299	0.42
100,000	EUR	Silgan Holdings, Inc., 2.25%, 01/06/2028	94	0.13
200,000	EUR	Standard Industries, Inc., 2.25%, 21/11/2026	194	0.27
		Total United States	7,952	11.06
Total investments in corporate debt securities			68,521	95.32
Supranational securities (31 March 2024: 0.27%)				
200,000	EUR	Clarios Global LP, 4.38%, 15/05/2026	200	0.28
Total investments in supranational securities			200	0.28
Total investments in bonds			68,721	95.60

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value		
Forward currency contracts						
Class Z CHF Hedged Accumulating						
Total unrealised gain (31 March 2024: 0.01%)			-	-		
Total unrealised gain on forward currency contracts (31 March 2024: 0.01%)			-	-		
Forward currency contracts³						
Class D CHF Hedged Accumulating						
Buy CHF 891,870; Sell EUR 955,533	J.P. Morgan	15/10/2024	(7)	(0.01)		
Total unrealised loss (31 March 2024: (0.04)%)			(7)	(0.01)		
Class Z CHF Hedged Accumulating						
Buy CHF 5,091,996; Sell EUR 5,455,474	J.P. Morgan	15/10/2024	(41)	(0.06)		
Total unrealised loss (31 March 2024: (0.13)%)			(41)	(0.06)		
Total unrealised loss on forward currency contracts (31 March 2024: (0.17)%)			(48)	(0.07)		
Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Futures contracts						
Germany (31 March 2024: 0.03%)						
23	EUR	2,300,000	Euro-Bobl	06/12/2024	32	0.05
Total Germany					32	0.05
Total unrealised gain on futures contracts (31 March 2024: 0.03%)					32	0.05
					Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss					68,753	95.65
Total financial liabilities at fair value through profit or loss					(48)	(0.07)
Cash and margin cash					195	0.27
Cash equivalents						
Holding	Currency	Undertaking for collective investment schemes (31 March 2024: 0.01%)				
		BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)				
25,533	EUR	Shares ⁴			2,676	3.72
Total cash equivalents					2,676	3.72
Other assets and liabilities					308	0.43
Net asset value attributable to redeemable unitholders					71,884	100.00
Analysis of total assets						% of Total Assets
Transferable securities admitted to official stock exchange listing						94.67
Collective investment schemes						3.69
Financial derivative instruments dealt in on a regulated market						0.04
Other assets						1.60
Total assets						100.00

BLACKROCK DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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

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.

⁴A related party to the Fund.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	–	6,356
Futures contracts	2,761	–

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (31 March 2024: 87.31%)				
Australia (31 March 2024: 0.74%)			-	-
Bermuda (31 March 2024: 0.73%)				
59,399	USD	Genpact Ltd.	2,329	0.75
		Total Bermuda	2,329	0.75
Brazil (31 March 2024: 0.48%)			-	-
Cayman Islands (31 March 2024: 14.79%)				
1,067,500	HKD	3SBio, Inc.	943	0.30
737,356	HKD	Alibaba Group Holding Ltd.	10,447	3.36
64,850	HKD	Baidu, Inc. 'A'	882	0.28
51,000	TWD	Bizlink Holding, Inc.	743	0.24
1,876,000	HKD	Bosideng International Holdings Ltd.	1,076	0.35
190,000	HKD	China Medical System Holdings Ltd.	219	0.07
436,500	HKD	China Resources Land Ltd., REIT	1,609	0.52
9,900	HKD	ENN Energy Holdings Ltd.	76	0.02
1,543,000	HKD	Geely Automobile Holdings Ltd.	2,418	0.78
184,435	HKD	JD.com, Inc. 'A'	3,969	1.28
251,780	HKD	Meituan 'B'	5,577	1.79
490,000	HKD	Minth Group Ltd.	1,010	0.32
132,955	HKD	NetEase, Inc.	2,578	0.83
47,311	USD	NU Holdings Ltd. 'A'	646	0.21
34,000	TWD	Parade Technologies Ltd.	817	0.26
8,721	USD	PDD Holdings, Inc. ADR	1,176	0.38
36,800	HKD	Pop Mart International Group Ltd.	252	0.08
28,300	HKD	Sunny Optical Technology Group Co. Ltd.	209	0.07
283,200	HKD	Tencent Holdings Ltd.	16,214	5.21
826,000	HKD	Uni-President China Holdings Ltd.	775	0.25
587,000	TWD	Wisdom Marine Lines Co. Ltd.	1,416	0.46
434,200	HKD	Xiaomi Corp. 'B'	1,256	0.40
541,000	HKD	Xtep International Holdings Ltd.	420	0.13
		Total Cayman Islands	54,728	17.59
Chile (31 March 2024: 1.14%)				
11,433,167	CLP	Banco de Chile	1,449	0.47
20,168	USD	Banco de Chile ADR	510	0.16
20,948	CLP	Empresas Copec SA	142	0.04
		Total Chile	2,101	0.67
China (31 March 2024: 6.30%)				
3,906,000	HKD	Agricultural Bank of China Ltd. 'H'	1,838	0.59
2,857,200	CNY	BOE Technology Group Co. Ltd. 'A'	1,827	0.59
50,000	HKD	BYD Co. Ltd. 'H'	1,827	0.59
100	CNY	China Construction Bank Corp. 'A' ¹	-	-
604,000	HKD	China Construction Bank Corp. 'H'	458	0.15
1,492,000	HKD	China Life Insurance Co. Ltd. 'H'	2,996	0.96
209,800	HKD	China Pacific Insurance Group Co. Ltd. 'H'	756	0.24
208,000	HKD	China Railway Group Ltd. 'H'	109	0.03
362,500	HKD	COSCO SHIPPING Holdings Co. Ltd. 'H'	609	0.19
44,500	HKD	Great Wall Motor Co. Ltd. 'H'	83	0.03
2,981,000	HKD	Industrial & Commercial Bank of China Ltd. 'H'	1,783	0.57
80,600	HKD	New China Life Insurance Co. Ltd. 'H'	252	0.08
1,423,000	HKD	People's Insurance Co. Group of China Ltd. (The) 'H'	681	0.22
2,084,100	HKD	PetroChina Co. Ltd. 'H'	1,702	0.55
616,000	HKD	Ping An Insurance Group Co. of China Ltd. 'H' ²	3,979	1.28

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
China (continued)				
160,600	CNY	Weichai Power Co. Ltd. 'A'	364	0.12
		Total China	19,264	6.19
Greece (31 March 2024: 0.09%)				
651,085	EUR	Eurobank Ergasias Services and Holdings SA	1,495	0.48
21,986	EUR	National Bank of Greece SA	189	0.06
		Total Greece	1,684	0.54
Hong Kong (31 March 2024: 0.00%)				
206,000	HKD	Lenovo Group Ltd.	281	0.09
		Total Hong Kong	281	0.09
India (31 March 2024: 14.71%)				
4,358	INR	ABB India Ltd.	420	0.13
19,544	INR	Ajanta Pharma Ltd.	746	0.24
18,463	INR	Alkem Laboratories Ltd.	1,337	0.43
173,237	INR	Bharti Airtel Ltd.	3,542	1.14
45,617	INR	Blue Star Ltd.	1,131	0.36
5,892	INR	Brigade Enterprises Ltd., REIT	100	0.03
101,434	INR	Castrol India Ltd.	298	0.10
197,499	INR	Chambal Fertilisers and Chemicals Ltd.	1,248	0.40
18,590	INR	Computer Age Management Services Ltd.	977	0.31
401,864	INR	Crompton Greaves Consumer Electricals Ltd.	2,000	0.64
24,755	INR	Dr Lal PathLabs Ltd.	977	0.31
88,685	INR	Firstsource Solutions Ltd.	330	0.11
136,304	INR	GAIL India Ltd.	391	0.13
12,845	INR	GlaxoSmithKline Pharmaceuticals Ltd.	422	0.14
36,922	INR	Glenmark Pharmaceuticals Ltd.	739	0.24
47,080	INR	Granules India Ltd.	313	0.10
102,278	INR	Great Eastern Shipping Co. Ltd. (The)	1,465	0.47
115,810	INR	Gujarat Pipavav Port Ltd.	304	0.10
23,967	INR	Havells India Ltd.	578	0.19
45,963	INR	HCL Technologies Ltd.	984	0.32
51,959	INR	HDFC Bank Ltd.	1,075	0.35
159,385	INR	Hindustan Zinc Ltd.	993	0.32
232,041	INR	ICICI Bank Ltd.	3,526	1.13
131,728	INR	Infosys Ltd.	2,951	0.95
93,914	USD	Infosys Ltd. ADR	2,091	0.67
77,538	INR	ITD Cementation India Ltd.	489	0.16
1,535	INR	Kalpataru Projects International Ltd.	25	0.01
28,491	INR	KEC International Ltd.	353	0.11
12,132	INR	KEI Industries Ltd.	622	0.20
102,863	INR	L&T Finance Ltd.	228	0.07
62,541	INR	Larsen & Toubro Ltd.	2,746	0.88
10,577	INR	Life Insurance Corp. of India	127	0.04
75,758	INR	Lupin Ltd.	1,982	0.64
275,902	INR	NCC Ltd.	997	0.32
26,092	INR	Nippon Life India Asset Management Ltd.	203	0.06
360,962	INR	PTC India Ltd.	905	0.29
49,591	INR	Reliance Industries Ltd.	1,750	0.56
88,364	INR	State Bank of India	831	0.27
64,240	INR	Strides Pharma Science Ltd.	1,073	0.34
68,261	INR	Tata Consultancy Services Ltd.	3,475	1.12
14,719	INR	Trent Ltd.	1,328	0.43
76,730	INR	Triveni Turbine Ltd.	627	0.20
103,203	INR	Voltas Ltd.	2,275	0.73

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
India (continued)				
43,911	INR	Zydus Lifesciences Ltd.	560	0.18
		Total India	49,534	15.92
Indonesia (31 March 2024: 3.03%)				
2,704,500	IDR	Astra International Tbk. PT	900	0.29
644,600	IDR	Bank Central Asia Tbk. PT	441	0.14
2,761,500	IDR	Bank Mandiri Persero Tbk. PT	1,265	0.41
494,600	IDR	Bank Rakyat Indonesia Persero Tbk. PT	163	0.05
		Total Indonesia	2,769	0.89
Jersey (31 March 2024: 0.00%)				
22,654	USD	WNS Holdings Ltd.	1,194	0.38
		Total Jersey	1,194	0.38
		Kuwait (31 March 2024: 0.42%)	-	-
Malaysia (31 March 2024: 1.64%)				
1,082,500	MYR	CIMB Group Holdings Bhd.	2,117	0.68
1,075,000	MYR	IJM Corp. Bhd.	762	0.25
1,105,200	MYR	Malayan Banking Bhd.	2,812	0.90
394,600	MYR	Public Bank Bhd.	437	0.14
724,200	MYR	Tenaga Nasional Bhd.	2,540	0.82
		Total Malaysia	8,668	2.79
		Marshall Islands (31 March 2024: 0.72%)	-	-
		Mauritius (31 March 2024: 0.52%)	-	-
Mexico (31 March 2024: 0.81%)				
195,069	MXN	Alsea SAB de CV	539	0.17
1,157,505	MXN	America Movil SAB de CV 'B'	954	0.31
31,649	MXN	Arca Continental SAB de CV	297	0.10
25,964	MXN	GCC SAB de CV	195	0.06
407,647	MXN	Grupo Financiero Banorte SAB de CV 'O'	2,905	0.93
205,401	MXN	Kimberly-Clark de Mexico SAB de CV 'A'	334	0.11
261,809	MXN	Orbia Advance Corp. SAB de CV	267	0.09
848,014	MXN	Wal-Mart de Mexico SAB de CV	2,563	0.82
		Total Mexico	8,054	2.59
Philippines (31 March 2024: 0.00%)³				
12	PHP	ACEN Corp. ¹	-	-
5	PHP	Ayala Corp., REIT ¹	-	-
95,100	PHP	BDO Unibank, Inc.	268	0.09
148,840	PHP	International Container Terminal Services, Inc.	1,075	0.34
		Total Philippines	1,343	0.43
Poland (31 March 2024: 1.58%)				
58,282	PLN	Powszechna Kasa Oszczednosci Bank Polski SA	851	0.27
51,488	PLN	Powszechny Zaklad Ubezpieczen SA	565	0.18
		Total Poland	1,416	0.45

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
Qatar (31 March 2024: 0.77%)				
104,355	QAR	Industries Qatar QSC	372	0.12
384,169	QAR	Masraf Al Rayan QSC	261	0.08
151,616	QAR	Ooredoo QPSC	489	0.16
26,087	QAR	Qatar Electricity & Water Co. QSC	113	0.04
60,096	QAR	Qatar Islamic Bank QPSC	349	0.11
303,650	QAR	Qatar National Bank QPSC	1,410	0.45
		Total Qatar	2,994	0.96
Russia (31 March 2024: 0.00%)³				
2,082,843	RUB	Alrosa PJSC ^{1/4}	–	–
302,400	RUB	GMK Norilskiy Nickel PAO ^{1/4}	–	–
59,018	RUB	LUKOIL PJSC ^{1/4}	–	–
43,498	RUB	Mobile TeleSystems PJSC ^{1/4}	–	–
43,510	RUB	Novatek PJSC ^{1/4}	–	–
13,465	RUB	Severstal PAO ^{1/4}	–	–
121,387	RUB	Tatneft PJSC ^{1/4}	–	–
		Total Russia	–	–
Saudi Arabia (31 March 2024: 2.90%)				
162,771	SAR	Al Rajhi Bank	3,786	1.22
1	SAR	Aldrees Petroleum and Transport Services Co. ¹	–	–
10,393	SAR	Alinma Bank	79	0.03
5,412	SAR	Arab National Bank	27	0.01
1	SAR	Arabian Centres Co., REIT ¹	–	–
1	SAR	Bank Al-Jazira ¹	–	–
6,517	SAR	Riyad Bank	43	0.01
143,692	SAR	Saudi Basic Industries Corp.	2,873	0.92
58,431	SAR	Saudi Electricity Co.	260	0.08
159,400	SAR	Saudi National Bank (The)	1,461	0.47
9,358	SAR	Saudi Telecom Co.	109	0.04
		Total Saudi Arabia	8,638	2.78
South Africa (31 March 2024: 0.97%)				
10,438	ZAR	Capitec Bank Holdings Ltd.	1,848	0.60
246,984	ZAR	FirstRand Ltd.	1,194	0.38
1	ZAR	Pepkor Holdings Ltd. ¹	–	–
116,769	ZAR	Standard Bank Group Ltd.	1,643	0.53
		Total South Africa	4,685	1.51
South Korea (31 March 2024: 11.10%)				
13,916	KRW	AMOREPACIFIC Group	296	0.09
2,187	KRW	Celltrion, Inc.	327	0.10
16,114	KRW	CJ Corp.	1,466	0.47
9,166	KRW	CJ Logistics Corp.	654	0.21
6,546	KRW	DB Insurance Co. Ltd.	562	0.18
13,973	KRW	Hanwha Life Insurance Co. Ltd.	31	0.01
2,038	KRW	HD Hyundai Co. Ltd.	119	0.04
6,578	KRW	HD Korea Shipbuilding & Offshore Engineering Co. Ltd.	942	0.30
3,002	KRW	Hugel, Inc.	550	0.18
47,752	KRW	Hyundai Marine & Fire Insurance Co. Ltd.	1,206	0.39
3,929	KRW	Hyundai Mobis Co. Ltd.	654	0.21
2,113	KRW	Hyundai Motor Co.	395	0.13
14,223	KRW	KB Financial Group, Inc.	880	0.28
1,277	USD	KB Financial Group, Inc. ADR	79	0.03
3,853	KRW	KCC Corp.	889	0.29
21,062	KRW	Kia Corp.	1,609	0.52

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
South Korea (continued)				
10,315	KRW	KT&G Corp.	859	0.28
3,381	KRW	LG Chem Ltd.	922	0.30
4,032	KRW	LG Electronics, Inc.	322	0.10
1,802	KRW	LS Corp.	170	0.05
287	KRW	Medytox, Inc.	42	0.01
8,871	KRW	NAVER Corp.	1,149	0.37
412,133	KRW	Pan Ocean Co. Ltd.	1,258	0.40
221,887	KRW	Samsung Electronics Co. Ltd.	10,444	3.36
1,454	KRW	Samsung Fire & Marine Insurance Co. Ltd.	383	0.12
11,157	KRW	Samsung Life Insurance Co. Ltd.	796	0.26
38,827	KRW	Samsung Securities Co. Ltd.	1,292	0.42
11,950	KRW	Shinhan Financial Group Co. Ltd.	508	0.16
24,175	KRW	SK Hynix, Inc.	3,227	1.04
86,227	KRW	SK Networks Co. Ltd.	320	0.10
51,173	KRW	SK Telecom Co. Ltd.	2,186	0.70
		Total South Korea	34,537	11.10
Taiwan (31 March 2024: 19.51%)				
12,000	TWD	Asustek Computer, Inc.	210	0.07
1,418,000	TWD	Cathay Financial Holding Co. Ltd.	2,986	0.96
394,000	TWD	Chicony Electronics Co. Ltd.	2,045	0.66
93,000	TWD	ChipMOS Technologies, Inc.	110	0.04
1,238,000	TWD	CTBC Financial Holding Co. Ltd.	1,347	0.43
64,000	TWD	Delta Electronics, Inc.	771	0.25
442,694	TWD	E.Sun Financial Holding Co. Ltd.	393	0.13
141,000	TWD	Elan Microelectronics Corp.	637	0.20
25,000	TWD	Evergreen Marine Corp. Taiwan Ltd.	159	0.05
534,450	TWD	Fubon Financial Holding Co. Ltd.	1,526	0.49
96,000	TWD	Giant Manufacturing Co. Ltd.	682	0.22
626,000	TWD	Hon Hai Precision Industry Co. Ltd.	3,714	1.19
25,000	TWD	Lotes Co. Ltd.	1,096	0.35
114,000	TWD	MediaTek, Inc.	4,242	1.36
31,000	TWD	Phison Electronics Corp.	484	0.16
116,000	TWD	Pixart Imaging, Inc.	987	0.32
561,000	TWD	Primax Electronics Ltd.	1,608	0.52
157,000	TWD	Quanta Computer, Inc.	1,312	0.42
92,000	TWD	Realtek Semiconductor Corp.	1,371	0.44
923,000	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	27,926	8.97
394,000	TWD	Uni-President Enterprises Corp.	1,086	0.35
		Total Taiwan	54,692	17.58
Thailand (31 March 2024: 1.89%)				
461,200	THB	Bangkok Bank PCL NVDR	2,161	0.70
168,500	THB	Bangkok Dusit Medical Services PCL NVDR	158	0.05
763,100	THB	CP ALL PCL NVDR	1,556	0.50
216,300	THB	PTT Exploration & Production PCL NVDR	882	0.28
629,100	THB	True Corp. PCL NVDR	218	0.07
		Total Thailand	4,975	1.60
Turkey (31 March 2024: 0.68%)				
64,400	TRY	KOC Holding A/S	354	0.11
26,777	TRY	Migros Ticaret A/S	352	0.11
13,617	TRY	Turk Hava Yollari AO	114	0.04
251,055	TRY	Turkiye Garanti Bankasi A/S ²	899	0.29
657,410	TRY	Turkiye Is Bankasi A/S 'C'	271	0.09
		Total Turkey	1,990	0.64

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
Equities (continued)				
United Arab Emirates (31 March 2024: 1.71%)				
200,528	AED	Abu Dhabi Commercial Bank PJSC	462	0.15
263,535	AED	Aldar Properties PJSC, REIT	540	0.17
843,002	AED	Dubai Islamic Bank PJSC	1,445	0.46
72,672	AED	Emaar Development PJSC, REIT	173	0.06
323,352	AED	Emaar Properties PJSC, REIT	763	0.24
195,690	AED	Emirates Telecommunications Group Co. PJSC	988	0.32
165,424	AED	First Abu Dhabi Bank PJSC	619	0.20
		Total United Arab Emirates	4,990	1.60
United Kingdom (31 March 2024: 0.08%)				
130,704	GBP	Hochschild Mining plc	321	0.10
45,474	USD	ReNew Energy Global plc 'A'	286	0.09
		Total United Kingdom	607	0.19
Total investments in equities			271,473	87.24

Holding	Currency	Investments	Fair Value USD '000	% of Net Asset Value
BONDS				
Government debt securities (31 March 2024: 10.67%)				
United States (31 March 2024: 10.67%)				
27,596,300	USD	US Treasury Bill, 0.00%, 03/10/2024 ⁵	27,589	8.87
		Total United States	27,589	8.87
Total investments in government debt securities			27,589	8.87
Total investments in bonds			27,589	8.87

Notional Amount	Currency	Counterparty	Description	Maturity Date	Fair Value USD '000	% of Net Asset Value
Total return swaps						
1,536,127	BRL	Bank of America	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread in a range of 36-40 basis points ^(a)	15/02/2028	181	0.06
1,369,677	BRL	HSBC	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread of 40 basis points ^(a)	10/02/2028	368	0.12

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Notional Amount	Currency	Counterparty	Description	Maturity Date	Fair Value USD '000	% of Net Asset Value
Total return swaps (continued)						
5,403,069	CNY	Goldman Sachs	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread in a range of 0-92 basis points ^(a)	17/08/2026	3,234	1.04
Total unrealised gain on total return swaps (31 March 2024: 0.09%)					3,783	1.22
1,298,111	BRL	Bank of America	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread in a range of 36-40 basis points ^(a)	15/02/2028	(104)	(0.04)
1,084,846	BRL	HSBC	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread of 40 basis points ^(a)	10/02/2028	(152)	(0.05)
100,900	CNY	Goldman Sachs	Receives the total return on a portfolio of long positions underlying the total return swap. Pays the total return on a portfolio of short positions underlying the total return swap. Pays or receives a variable rate of interest, based on a specified benchmark, plus/minus a spread in a range of 0-92 basis points ^{(a)1}	17/08/2026	–	–
Total unrealised loss on total return swaps (31 March 2024: (0.24)%					(256)	(0.09)

^(a) The benchmark and spread are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

USD - 1D Overnight Bank Funding Rate (OBFR01)

USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value USD '000	% of Net Asset Value
Futures contracts						
United States (31 March 2024: 0.00%)						
70	USD	3,500	MSCI Emerging Markets Index	20/12/2024	243	0.08
Total United States					243	0.08
Total unrealised gain on futures contracts (31 March 2024: 0.00%)					243	0.08
United States (31 March 2024: (0.01)%					–	–
Total unrealised loss on futures contracts (31 March 2024: (0.01)%					–	–

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

	Fair Value USD '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	303,088	97.41
Total financial liabilities at fair value through profit or loss	(256)	(0.09)
Cash, margin cash and cash collateral	8,804	2.83
Other assets and liabilities	(465)	(0.15)
Net asset value attributable to redeemable unitholders	311,171	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	92.01
Financial derivative instruments dealt in on a regulated market	0.07
OTC financial derivative instruments	1.16
Other assets	6.76
Total assets	100.00

¹Investments which are less than USD 500 have been rounded down to zero.

²Security fully or partially on loan.

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

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

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

	On gains USD '000	On losses USD '000
Underlying exposure		
Total return swaps	24,550	11,196
Futures contracts	4,104	–

BLACKROCK EMERGING MARKETS ALPHA TILTS FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

The following table represents the individual components of the portfolio comprising of long equity securities underlying the relevant portfolio total return swaps as at 30 September 2024:

Currency	Holdings	Investment	Underlying exposure USD'000	% of total portfolio underlying exposure
Brazil				
BRL	1,028,966	Ambev SA	2,469	6.91
BRL	271,712	B3 SA - Brasil Bolsa Balcao	534	1.49
BRL	463,909	Banco Bradesco SA, Preference	1,234	3.45
BRL	160,058	Banco Santander Brasil SA	834	2.33
BRL	70,162	Cia Energetica de Minas Gerais, Preference	147	0.41
BRL	25,870	Cia Siderurgica Nacional SA	61	0.17
BRL	243,684	CTEEP-Cia de Transmissao de Energia Eletrica Paulista, Preference	1,087	3.04
BRL	119,928	lochpe Maxion SA	240	0.67
BRL	499,787	Itau Unibanco Holding SA, Preference	3,310	9.26
BRL	348,058	Itausa SA	707	1.98
BRL	191,695	JBS SA	1,113	3.11
BRL	1	Klabin SA	-	-
BRL	626,249	Lojas Renner SA	2,075	5.81
BRL	18,023	Magazine Luiza SA	32	0.09
BRL	508,172	Marcopolo SA, Preference	741	2.07
BRL	318,435	Petroleo Brasileiro SA, Preference	2,104	5.89
BRL	44,944	Telefonica Brasil SA	460	1.29
BRL	27,507	Ultrapar Participacoes SA	107	0.30
BRL	321,601	Vale SA	3,748	10.49
			21,003	58.76
China				
CNY	2,555,600	Baoshan Iron & Steel Co. Ltd. 'A'	2,540	7.11
CNY	370,100	BOE Technology Group Co. Ltd. 'A'	237	0.66
CNY	340,200	Foxconn Industrial Internet Co. Ltd.	1,227	3.43
CNY	92,900	Great Wall Motor Co. Ltd.	403	1.13
CNY	8,000	Jiangsu Hengrui Pharmaceuticals Co. Ltd.	60	0.17
CNY	897,500	PetroChina Co. Ltd.	1,159	3.24
CNY	63,258	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	2,655	7.43
CNY	957,900	Weichai Power Co. Ltd.	2,177	6.09
CNY	101,211	Will Semiconductor Co. Ltd.	1,554	4.35
CNY	117,300	Wuliangye Yibin Co. Ltd.	2,730	7.64
			14,742	41.24
			35,745	100.00

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS				
Corporate debt securities (31 March 2024: 98.80%)				
Australia (31 March 2024: 2.85%)				
6,400,000	EUR	Westpac Banking Corp., 3.70%, 16/01/2026	6,457	2.86
		Total Australia	6,457	2.86
Belgium (31 March 2024: 2.00%)				
2,900,000	EUR	Belfius Bank SA, 3.13%, 11/05/2026	2,896	1.28
1,700,000	EUR	Belfius Bank SA, 0.00%, 28/08/2026	1,616	0.72
		Total Belgium	4,512	2.00
Finland (31 March 2024: 1.95%)				
4,000,000	EUR	OP Corporate Bank plc, 0.25%, 24/03/2026	3,850	1.71
		Total Finland	3,850	1.71
France (31 March 2024: 13.93%)				
7,000,000	EUR	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	6,694	2.97
1,500,000	EUR	BNP Paribas SA, 2.75%, 27/01/2026	1,494	0.66
3,800,000	EUR	BNP Paribas SA, 1.13%, 11/06/2026	3,688	1.63
1,500,000	EUR	BNP Paribas SA, 2.88%, 01/10/2026	1,496	0.66
6,500,000	EUR	BPCE SA, 3.63%, 17/04/2026	6,576	2.91
1,500,000	EUR	Credit Agricole SA, 2.85%, 27/04/2026	1,494	0.66
1,100,000	EUR	Credit Agricole SA, 1.88%, 20/12/2026	1,077	0.48
6,800,000	EUR	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	6,673	2.96
500,000	EUR	RCI Banque SA, 4.63%, 13/07/2026	509	0.23
3,000,000	EUR	Renault SA, 2.38%, 25/05/2026	2,946	1.30
1,000,000	EUR	Societe Generale SA, 0.88%, 01/07/2026	964	0.43
		Total France	33,611	14.89
Germany (31 March 2024: 11.01%)				
4,300,000	EUR	Commerzbank AG, 4.00%, 23/03/2026	4,337	1.92
4,200,000	EUR	Deutsche Bank AG, 2.63%, 12/02/2026	4,175	1.85
1,500,000	EUR	Deutsche Bank AG, 4.50%, 19/05/2026	1,529	0.68
4,800,000	EUR	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	4,904	2.17
6,300,000	EUR	RWE AG, 2.13%, 24/05/2026	6,235	2.76
2,100,000	EUR	Vonovia SE, REIT, 1.38%, 28/01/2026	2,055	0.91
1,500,000	EUR	ZF Finance GmbH, 5.75%, 03/08/2026	1,528	0.68
		Total Germany	24,763	10.97
Italy (31 March 2024: 6.19%)				
5,800,000	EUR	A2A SpA, 2.50%, 15/06/2026	5,773	2.56
5,500,000	EUR	ASTM SpA, FRN, 1.00%, 25/11/2026	5,283	2.34
3,300,000	EUR	Autostrade per l'Italia SpA, 1.75%, 26/06/2026	3,231	1.43
		Total Italy	14,287	6.33
Japan (31 March 2024: 2.03%)				
4,700,000	EUR	Nissan Motor Co. Ltd., 2.65%, 17/03/2026	4,643	2.06
		Total Japan	4,643	2.06
Luxembourg (31 March 2024: 1.83%)				
3,900,000	EUR	Highland Holdings Sarl, 0.32%, 15/12/2026	3,696	1.64
2,500,000	EUR	Traton Finance Luxembourg SA, 4.50%, 23/11/2026	2,566	1.13
		Total Luxembourg	6,262	2.77

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
Netherlands (31 March 2024: 11.13%)				
5,500,000	EUR	ABN AMRO Bank NV, 3.63%, 10/01/2026 ¹	5,553	2.46
2,500,000	EUR	de Volksbank NV, 0.25%, 22/06/2026	2,386	1.06
6,900,000	EUR	Enel Finance International NV, FRN, 0.25%, 28/05/2026	6,624	2.94
2,000,000	EUR	ING Groep NV, 2.13%, 10/01/2026	1,985	0.88
1,900,000	EUR	Sartorius Finance BV, 4.25%, 14/09/2026	1,944	0.86
5,100,000	EUR	Sika Capital BV, 3.75%, 03/11/2026	5,200	2.30
1,900,000	EUR	ZF Europe Finance BV, 2.00%, 23/02/2026	1,842	0.82
		Total Netherlands	25,534	11.32
Spain (31 March 2024: 7.08%)				
6,500,000	EUR	Banco Santander SA, 3.25%, 04/04/2026	6,520	2.89
2,000,000	EUR	CaixaBank SA, 1.13%, 27/03/2026	1,953	0.87
1,200,000	EUR	CaixaBank SA, 1.38%, 19/06/2026	1,171	0.52
2,000,000	EUR	CaixaBank SA, 1.13%, 12/11/2026	1,929	0.85
5,000,000	EUR	Cellnex Finance Co. SA, 0.75%, 15/11/2026	4,785	2.12
1,500,000	EUR	Naturgy Finance Iberia SA, 1.25%, 19/04/2026	1,466	0.65
		Total Spain	17,824	7.90
Sweden (31 March 2024: 4.78%)				
2,500,000	EUR	Lansforsakringar Bank AB, 0.05%, 15/04/2026	2,399	1.06
4,300,000	EUR	Skandinaviska Enskilda Banken AB, 4.00%, 09/11/2026	4,391	1.95
4,100,000	EUR	Svenska Handelsbanken AB, 3.75%, 05/05/2026	4,162	1.84
		Total Sweden	10,952	4.85
Switzerland (31 March 2024: 2.93%)				
6,800,000	EUR	UBS AG, 1.50%, 10/04/2026	6,660	2.95
		Total Switzerland	6,660	2.95
United Kingdom (31 March 2024: 14.23%)				
2,600,000	EUR	Anglo American Capital plc, 1.63%, 11/03/2026	2,555	1.13
4,300,000	EUR	DS Smith plc, FRN, 0.88%, 12/09/2026	4,132	1.83
5,000,000	EUR	Experian Finance plc, 1.38%, 25/06/2026	4,891	2.17
6,650,000	EUR	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	6,613	2.93
1,200,000	EUR	National Grid plc, 2.18%, 30/06/2026	1,185	0.52
6,900,000	EUR	NatWest Markets plc, 0.13%, 18/06/2026	6,605	2.93
		Total United Kingdom	25,981	11.51
United States (31 March 2024: 16.86%)				
2,000,000	EUR	American Tower Corp., REIT, 1.95%, 22/05/2026	1,971	0.87
5,640,000	EUR	Citigroup, Inc., 2.13%, 10/09/2026	5,583	2.48
4,600,000	EUR	Ford Motor Credit Co. LLC, 2.39%, 17/02/2026	4,538	2.01
4,500,000	EUR	General Motors Financial Co., Inc., 0.85%, 26/02/2026	4,365	1.93
5,800,000	EUR	Goldman Sachs Group, Inc. (The), 1.63%, 27/07/2026	5,696	2.53
4,100,000	EUR	Harley-Davidson Financial Services, Inc., 5.13%, 05/04/2026	4,208	1.87
5,700,000	EUR	National Grid North America, Inc., 0.41%, 20/01/2026	5,513	2.44

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
BONDS (continued)				
Corporate debt securities (continued)				
United States (continued)				
6,700,000	EUR	Wells Fargo & Co., 2.00%, 27/04/2026	6,596	2.92
		Total United States	38,470	17.05
Total investments in corporate debt securities			223,806	99.17
Total investments in bonds			223,806	99.17

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts²				
Total unrealised gain (31 March 2024: 0.00%)⁴			-	-
Class C USD Hedged Accumulating				
Buy USD 52,255; Sell EUR 46,780 ³	J.P. Morgan	15/10/2024	-	-
Total unrealised gain (31 March 2024: 0.01%)			-	-
Class C USD Hedged Distributing				
Total unrealised gain (31 March 2024: 0.01%)			-	-
Total unrealised gain on forward currency contracts (31 March 2024: 0.02%)			-	-
Forward currency contracts²				
Buy CHF 674; Sell EUR 720 ³	J.P. Morgan	31/10/2024	-	-
Buy USD 5,064; Sell EUR 4,537 ³	J.P. Morgan	31/10/2024	-	-
Total unrealised loss (31 March 2024: 0.00%)			-	-
Class C CHF Hedged Accumulating				
Buy CHF 173,941; Sell EUR 186,658	J.P. Morgan	15/10/2024	(2)	-
Total unrealised loss (31 March 2024: 0.00%)⁴			(2)	-
Class C CHF Hedged Distributing				
Buy CHF 353,453; Sell EUR 379,293	J.P. Morgan	15/10/2024	(3)	-
Total unrealised loss (31 March 2024: 0.00%)⁴			(3)	-
Class C USD Hedged Accumulating				
Buy USD 2,496,850; Sell EUR 2,258,651	J.P. Morgan	15/10/2024	(23)	(0.01)
Total unrealised loss (31 March 2024: 0.00%)			(23)	(0.01)
Class C USD Hedged Distributing				
Buy USD 2,570,270; Sell EUR 2,325,067	J.P. Morgan	15/10/2024	(23)	(0.01)
Total unrealised loss (31 March 2024: 0.00%)			(23)	(0.01)
Total unrealised loss on forward currency contracts (31 March 2024: 0.00%)⁴			(51)	(0.02)
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			223,806	99.17
Total financial liabilities at fair value through profit or loss			(51)	(0.02)
Cash			42	0.02
Cash equivalents				
Holding	Currency	Undertaking for collective investment schemes (31 March 2024: 0.21%)		
		BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)		
2,292	EUR	Shares ⁵	240	0.10
Total cash equivalents			240	0.10
Other assets and liabilities			1,650	0.73
Net asset value attributable to redeemable unitholders			225,687	100.00

BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	98.83
Collective investment schemes	0.11
OTC financial derivative instruments [†]	–
Other assets	1.06
Total assets	<u>100.00</u>

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.

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

⁵A 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	47	5,106

BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2024: 67.39%)				
Ireland (31 March 2024: 25.33%)				
10,406	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	1,785	9.91
10,228	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	2,078	11.53
10,559	EUR	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating ¹	1,357	7.53
		Total Ireland	5,220	28.97
Luxembourg (31 March 2024: 42.06%)				
14,274	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	833	4.62
37,187	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	576	3.19
55,350	EUR	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR ¹	908	5.04
3,653	USD	BlackRock Global Funds - US Basic Value Fund - Class X2 USD ¹	599	3.32
12,957	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	338	1.88
3,615	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	309	1.71
24,403	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	781	4.34
1,390	USD	BlackRock Strategic Funds - BlackRock Emerging Markets Equity Strategies Fund - Class X2 USD ¹	382	2.12
3,457	GBP	BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP ¹	1,362	7.56
		Total Luxembourg	6,088	33.78
Total investments in undertaking for collective investment schemes			11,308	62.75
Total investments in collective investment schemes			11,308	62.75
Exchange traded funds (31 March 2024: 32.89%)				
Ireland (31 March 2024: 32.89%)				
33,783	GBP	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class ^{1/2}	325	1.80
164,264	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	914	5.07
45,648	EUR	iShares MSCI EMU ESG Enhanced UCITS ETF - EUR (Acc) Share Class ^{1/2}	360	2.00
90,951	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	582	3.23
5,093	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	223	1.24
197,284	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	1,841	10.22
121,988	EUR	iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class ¹	1,271	7.05
149,324	USD	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class ¹	759	4.21
46,533	USD	iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class ¹	235	1.30
45,869	USD	iShares MSCI World Industrials Sector ESG UCITS ETF - USD (Dist) Share Class ¹	273	1.52
		Total Ireland	6,783	37.64
Total investments in exchange traded funds			6,783	37.64

BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	18,091	100.39
Cash	61	0.34
Other assets and liabilities	(131)	(0.73)
Net asset value attributable to redeemable unitholders	18,021	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	37.04
Collective investment schemes	61.75
Other assets	1.21
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 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2024: 67.67%)				
Ireland (31 March 2024: 22.92%)				
3,569	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	423	1.41
5,062	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	868	2.89
12,821	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	2,605	8.66
6,908	EUR	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating ¹	888	2.95
3,112	USD	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating ¹	330	1.10
1,987	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	240	0.80
		Total Ireland	5,354	17.81
Luxembourg (31 March 2024: 44.75%)				
17,962	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	1,048	3.48
69,335	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	1,073	3.57
74,553	EUR	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR ¹	543	1.81
27,744	EUR	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR ¹	455	1.51
124,417	USD	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD ¹	1,441	4.79
43,157	EUR	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR ¹	470	1.56
8,811	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	230	0.77
2,282	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	195	0.65
15,758	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	505	1.68
2,895	EUR	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR ¹	340	1.13
15,333	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	1,569	5.22
2,765	EUR	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR ¹	421	1.40
2,288	GBP	BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP ¹	901	3.00
		Total Luxembourg	9,191	30.57
Total investments in undertaking for collective investment schemes			14,545	48.38
Total investments in collective investment schemes			14,545	48.38
Exchange traded funds (31 March 2024: 32.50%)				
Germany (31 March 2024: 0.00%)				
11,681	EUR	iShares Diversified Commodity Swap UCITS ETF (DE) ¹	290	0.97
		Total Germany	290	0.97
Ireland (31 March 2024: 32.50%)				
450,390	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ¹	1,894	6.30
99,821	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	533	1.77
163,691	EUR	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class ¹	813	2.71
422,885	EUR	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class ¹	1,845	6.14

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (continued)				
Ireland (continued)				
980	EUR	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class ¹	225	0.75
231,796	EUR	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class ¹	1,175	3.91
129,141	EUR	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	745	2.48
25,397	GBP	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class ^{1/2}	244	0.81
91,775	EUR	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class ¹	452	1.50
11,275	USD	iShares Edge MSCI World Value Factor UCITS ETF - USD (Acc) Share Class ¹	453	1.51
265,617	EUR	iShares Global Govt Bond UCITS ETF - EUR Hedged (Dist) Share Class ¹	1,114	3.71
111,564	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	621	2.07
94,153	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	603	2.00
5,176	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	227	0.75
280,084	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	2,614	8.69
96,544	USD	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class ¹	491	1.63
31,086	USD	iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class ¹	157	0.52
32,250	USD	iShares MSCI World Industrials Sector ESG UCITS ETF - USD (Dist) Share Class ¹	192	0.64
		Total Ireland	14,398	47.89
Total investments in exchange traded funds			14,688	48.86
Exchange traded commodities (31 March 2024: 0.00%)				
Ireland (31 March 2024: 0.00%)				
16,476	USD	iShares Physical Gold ETC ¹	756	2.51
		Total Ireland	756	2.51
Total investments in exchange traded commodities			756	2.51
Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts³				
Buy EUR 7,056,253; Sell USD 7,821,645	State Street	04/10/2024	48	0.16
Buy EUR 6,428,960; Sell USD 7,185,552	State Street	06/11/2024	1	–
Buy USD 7,185,552; Sell EUR 6,437,876 ⁴	State Street	04/10/2024	–	–
Total unrealised gain on forward currency contracts (31 March 2024: 0.00%)⁵			49	0.16
Forward currency contracts³				
Buy EUR 181,007; Sell USD 202,454 ⁴	Barclays	06/11/2024	–	–
Buy USD 636,093; Sell EUR 573,489	BNP Paribas	04/10/2024	(4)	(0.01)
Total unrealised loss on forward currency contracts (31 March 2024: (0.07%)⁵			(4)	(0.01)
			Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss			30,038	99.91
Total financial liabilities at fair value through profit or loss			(4)	(0.01)
Cash			143	0.48
Other assets and liabilities			(112)	(0.38)
Net asset value attributable to redeemable unitholders			30,065	100.00

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	49.02
Collective investment schemes	46.17
OTC financial derivative instruments	0.16
Other assets	4.65
Total assets	<u>100.00</u>

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.

⁵Prior year percentage of net asset value rounds to 0.00%.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	19,886	751

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2024: 53.11%)				
Ireland (31 March 2024: 14.06%)				
3,058	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	362	0.60
8,710	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	1,494	2.49
16,782	USD	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating ¹	1,780	2.97
10,488	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	1,266	2.11
		Total Ireland	4,902	8.17
Luxembourg (31 March 2024: 39.05%)				
19,484	EUR	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR ¹	1,136	1.89
132,288	EUR	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR ¹	963	1.60
234,405	USD	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD ¹	2,716	4.52
229,187	EUR	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR ¹	2,494	4.15
18,809	USD	BlackRock Global Funds - World Financials Fund - Class X2 USD ¹	491	0.82
4,885	USD	BlackRock Global Funds - World Healthscience Fund - Class X2 USD ¹	418	0.70
33,373	USD	BlackRock Global Funds - World Technology Fund - Class X2 USD ¹	1,069	1.78
15,691	EUR	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR ¹	1,843	3.07
34,142	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	3,493	5.82
14,692	EUR	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR ¹	2,239	3.73
		Total Luxembourg	16,862	28.08
Total investments in undertaking for collective investment schemes			21,764	36.25
Total investments in collective investment schemes			21,764	36.25
Exchange traded funds (31 March 2024: 45.97%)				
Germany (31 March 2024: 1.02%)				
23,169	EUR	iShares Diversified Commodity Swap UCITS ETF (DE) ^{1/2}	575	0.96
		Total Germany	575	0.96
Ireland (31 March 2024: 44.95%)				
927,619	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ^{1/2}	3,902	6.50
229,826	EUR	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class ¹	1,226	2.04
670,150	EUR	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class ^{1/2}	3,329	5.55
3,928	USD	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class ¹	482	0.80
1,149,512	EUR	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class ¹	5,015	8.35
2,634	EUR	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class ¹	605	1.01
711,871	EUR	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class ¹	3,611	6.01
364,230	EUR	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	2,101	3.50
25,773	GBP	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class ^{1/2}	248	0.41
183,204	EUR	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class ¹	902	1.50
510,855	EUR	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class ^{1/2}	2,337	3.89
544,560	EUR	iShares Global Govt Bond UCITS ETF - EUR Hedged (Dist) Share Class ¹	2,285	3.81

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (continued)				
Ireland (continued)				
343,614	EUR	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	1,912	3.19
112,770	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	722	1.20
6,690	EUR	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class ¹	293	0.49
586,802	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	5,477	9.12
195,456	USD	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class ¹	994	1.66
62,934	USD	iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class ¹	317	0.53
64,817	USD	iShares MSCI World Industrials Sector ESG UCITS ETF - USD (Dist) Share Class ¹	386	0.64
Total Ireland			36,144	60.20
Total investments in exchange traded funds			36,719	61.16

Exchange traded commodities (31 March 2024: 1.04%)

Ireland (31 March 2024: 1.04%)				
33,168	USD	iShares Physical Gold ETC ¹	1,521	2.53
Total Ireland			1,521	2.53
Total investments in exchange traded commodities			1,521	2.53

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts³				
Buy EUR 12,756,831; Sell USD 14,140,565	State Street	04/10/2024	88	0.15
Buy EUR 11,197,578; Sell USD 12,515,365	State Street	06/11/2024	1	–
Buy USD 12,515,365; Sell EUR 11,213,108 ⁴	State Street	04/10/2024	–	–
Buy USD 419,023; Sell EUR 374,641 ⁴	Barclays	06/11/2024	–	–
Total unrealised gain on forward currency contracts (31 March 2024: 0.00%)⁵			89	0.15
Forward currency contracts³				
Buy USD 1,625,200; Sell EUR 1,465,254	HSBC	04/10/2024	(9)	(0.02)
Total unrealised loss on forward currency contracts (31 March 2024: (0.09)%)⁵			(9)	(0.02)

	Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss	60,093	100.09
Total financial liabilities at fair value through profit or loss	(9)	(0.02)
Cash	30	0.05
Other assets and liabilities	(73)	(0.12)
Net asset value attributable to redeemable unitholders	60,041	100.00

	% of Total Assets
Analysis of total assets	
Transferable securities admitted to official stock exchange listing	59.64
Collective investment schemes	33.95
OTC financial derivative instruments	0.14
Other assets	6.27
Total assets	100.00

BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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.

⁵Prior year percentage of net asset value rounds to 0.00%.

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	35,475	1,456

BLACKROCK SYSTEMATIC ESG EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value USD '000
Equities (31 March 2024: 0.00%)¹			
Cayman Islands (31 March 2024: 0.00%)¹			
14,000	HKD	Ever Sunshine Services Group Ltd., REIT	5
890,500	HKD	Shimao Group Holdings Ltd.	127
		Total Cayman Islands	132
Russia (31 March 2024: 0.00%)¹			
814,343	RUB	Alrosa PJSC ^{2/3}	–
382,920	RUB	Mobile TeleSystems PJSC ^{2/3}	–
		Total Russia	–
Total investments in equities			132
			Fair Value USD '000
Total financial assets at fair value through profit or loss			132
Cash and cash collateral			195
Other assets and liabilities			(327)
Net asset value attributable to redeemable unitholders			–
			% of Total Assets
Transferable securities admitted to official stock exchange listing			1.46
Transferable securities dealt in on another regulated market			37.13
Other assets			61.41
Total assets			100.00

¹The Fund ceased operations on 27 June 2023. Hence, no comparative data for the % of net asset value is available.

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.

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES				
Undertaking for collective investment schemes (31 March 2024: 56.91%)				
Ireland (31 March 2024: 33.38%)				
121,864	EUR	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating ¹	14,430	4.49
65,135	USD	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating ¹	11,175	3.48
81,679	USD	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating ¹	16,594	5.16
122,006	EUR	BlackRock Sustainable Advantage World Equity Fund - Class X EUR Accumulating ¹	16,275	5.06
176,238	EUR	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating ¹	22,650	7.04
54,897	USD	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating ¹	5,822	1.81
33,918	EUR	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating ¹	4,093	1.27
813,534	EUR	iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class ¹	8,030	2.50
		Total Ireland	99,069	30.81
Luxembourg (31 March 2024: 23.53%)				
1,025,515	EUR	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR ¹	15,875	4.94
24,544	EUR	BlackRock Global Funds - European Fund - Class X2 EUR ¹	6,185	1.92
590,532	EUR	BlackRock Global Funds - Global Corporate Bond Fund - Class X2 Hedged EUR ¹	8,728	2.71
291,594	EUR	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR ¹	4,782	1.49
334,686	EUR	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 Hedged EUR ¹	3,235	1.01
302,919	USD	BlackRock Global Funds - Sustainable Emerging Markets Local Currency Bond Fund USD - Class X2 USD ¹	3,178	0.99
759,449	EUR	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR ¹	8,263	2.57
56,401	EUR	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR ¹	6,625	2.06
56,230	USD	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD ¹	7,123	2.22
42,735	EUR	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR ¹	4,372	1.36
47,481	EUR	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR ¹	7,238	2.25
		Total Luxembourg	75,604	23.52
Total investments in undertaking for collective investment schemes			174,673	54.33
Total investments in collective investment schemes			174,673	54.33
Exchange traded funds (31 March 2024: 42.35%)				
Ireland (31 March 2024: 42.35%)				
647,439	EUR	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class ¹	2,726	0.85
3,689,365	EUR	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	12,281	3.82
358,072	EUR	iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class ¹	1,515	0.47
32,100	EUR	iShares € Govt Bond 15-30yr UCITS ETF - EUR (Dist) Share Class ¹	5,905	1.84
281,501	EUR	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class ¹	1,227	0.38

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Holding	Currency	Investments	Fair Value EUR '000	% of Net Asset Value
Exchange traded funds (continued)				
Ireland (continued)				
621,270	USD	iShares Bloomberg Enhanced Roll Yield Commodity Swap UCITS ETF - USD (Acc) Share Class ¹	4,148	1.29
1,111,720	EUR	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class ¹	6,416	2.00
11,207	EUR	iShares Core MSCI Pacific ex-Japan UCITS ETF - USD (Acc) Share Class ¹	1,996	0.62
		iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class ¹	26,895	8.36
5,889,078	EUR	iShares MSCI Europe ESG Enhanced UCITS ETF - EUR (Acc) Share Class ¹	6,409	1.99
828,087	EUR	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	4,723	1.47
738,443	EUR	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	33,970	10.57
3,635,860	EUR	iShares MSCI USA Value Factor ESG UCITS ETF - USD (Acc) Share Class ¹	6,350	1.97
1,165,550	USD	iShares MSCI World ESG Enhanced UCITS ETF - USD (Acc) Share Class ¹	3,135	0.97
376,616	EUR	iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class ¹	6,434	2.00
1,161,429	EUR	iShares US Mortgage Backed Securities UCITS ETF - EUR Hedged (Acc) Share Class ¹	7,670	2.39
1,699,934	EUR	Total Ireland	131,800	40.99
Total investments in exchange traded funds			131,800	40.99

Exchange traded commodities (31 March 2024: 0.00%)

104,593	EUR	Ireland (31 March 2024: 0.00%) iShares Physical Gold ETC ¹	4,802	1.49
		Total Ireland	4,802	1.49
Total investments in exchange traded commodities			4,802	1.49

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts²				
Buy AUD 7,277,790; Sell EUR 4,485,617	BNP Paribas	03/10/2024	38	0.01
Buy AUD 5,954,917; Sell EUR 3,687,369	J.P. Morgan	03/10/2024	14	0.01
Buy AUD 6,617,707; Sell EUR 4,053,197	Morgan Stanley	14/01/2025	46	0.01
Buy AUD 6,615,000; Sell EUR 4,052,059	BNP Paribas	14/01/2025	46	0.01
Buy EUR 2,899,734; Sell CAD 4,357,442	BNP Paribas	03/10/2024	10	–
Buy EUR 20,360,300; Sell USD 21,917,345	BNP Paribas	03/10/2024	723	0.23
Buy EUR 18,303,911; Sell USD 19,717,835	Morgan Stanley	03/10/2024	637	0.20
Buy EUR 16,888,078; Sell USD 18,145,000	Standard Chartered	03/10/2024	630	0.20
Buy EUR 16,889,765; Sell USD 18,147,529	NatWest Markets	03/10/2024	630	0.20
Buy EUR 16,878,756; Sell USD 18,145,000	HSBC	03/10/2024	621	0.19
Buy GBP 640,993; Sell EUR 755,349	BNP Paribas	03/10/2024	15	0.01
Buy GBP 2,332,302; Sell EUR 2,788,514	NatWest Markets	03/10/2024	15	0.01
Buy JPY 511,339,403; Sell EUR 3,149,962	BNP Paribas	03/10/2024	54	0.02
Buy JPY 455,140,464; Sell EUR 2,822,198	Morgan Stanley	03/10/2024	29	0.01
Buy USD 18,840,000; Sell EUR 16,835,391	Morgan Stanley	03/10/2024	45	0.01
Buy USD 18,840,000; Sell EUR 16,837,542	Barclays	03/10/2024	43	0.01
Buy USD 18,840,000; Sell EUR 16,837,963	BNP Paribas	03/10/2024	42	0.01
Buy USD 18,840,000; Sell EUR 16,842,030	J.P. Morgan	03/10/2024	38	0.01
Buy USD 18,844,227; Sell EUR 16,846,261	Bank of America	03/10/2024	38	0.01
Total unrealised gain (31 March 2024: 0.27%)			3,714	1.16

Institutional SEK Hedged Accumulating

Buy SEK 2,261,523,152; Sell EUR 198,023,440	J.P. Morgan	15/10/2024	1,902	0.59
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FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Description	Counterparty	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Forward currency contracts² (continued)				
Institutional SEK Hedged Accumulating (continued)				
Total unrealised gain (31 March 2024: 0.03%)			1,902	0.59
Institutional USD Hedged Accumulating				
Buy USD 1,816,095; Sell EUR 1,622,949	J.P. Morgan	15/10/2024	3	–
Total unrealised gain (31 March 2024: 0.29%)			3	–
Total unrealised gain on forward currency contracts (31 March 2024: 0.59%)			5,619	1.75
Forward currency contracts²				
Buy CAD 4,357,442; Sell EUR 2,974,172	Goldman Sachs	03/10/2024	(84)	(0.03)
Buy CAD 4,357,442; Sell EUR 2,895,434	BNP Paribas	14/01/2025	(10)	–
Buy EUR 4,065,268; Sell AUD 6,615,000	BNP Paribas	03/10/2024	(47)	(0.02)
Buy EUR 4,066,452; Sell AUD 6,617,707	Morgan Stanley	03/10/2024	(47)	(0.02)
Buy EUR 3,512,057; Sell GBP 2,973,295	Morgan Stanley	03/10/2024	(61)	(0.02)
Buy EUR 2,776,146; Sell GBP 2,332,302	NatWest Markets	14/01/2025	(14)	–
Buy EUR 5,716,197; Sell JPY 966,479,867	State Street	03/10/2024	(337)	(0.11)
Buy EUR 2,851,356; Sell JPY 455,145,000	BNP Paribas	14/01/2025	(28)	(0.01)
Buy EUR 2,849,016; Sell JPY 455,140,464	Morgan Stanley	14/01/2025	(31)	(0.01)
Buy EUR 16,779,016; Sell USD 18,844,227	Bank of America	14/01/2025	(35)	(0.01)
Buy EUR 16,775,072; Sell USD 18,840,000	J.P. Morgan	14/01/2025	(35)	(0.01)
Buy EUR 16,771,115; Sell USD 18,840,000	BNP Paribas	14/01/2025	(39)	(0.01)
Buy EUR 16,770,470; Sell USD 18,840,000	Barclays	14/01/2025	(39)	(0.01)
Buy EUR 17,394,384; Sell USD 19,542,841	Morgan Stanley	14/01/2025	(43)	(0.01)
Buy USD 1,868,481; Sell EUR 1,719,587	Barclays	03/10/2024	(45)	(0.01)
Total unrealised loss (31 March 2024: (0.67)%)			(895)	(0.28)
Institutional SEK Hedged Accumulating				
Buy EUR 379,298; Sell SEK 4,300,000	J.P. Morgan	15/10/2024	(1)	–
Buy SEK 73,778,920; Sell EUR 6,538,246	J.P. Morgan	15/10/2024	(16)	–
Total unrealised loss (31 March 2024: (2.09)%)			(17)	–
Institutional USD Hedged Accumulating				
Buy USD 80,495,845; Sell EUR 72,816,566	J.P. Morgan	15/10/2024	(731)	(0.23)
Total unrealised loss (31 March 2024: 0.00%)			(731)	(0.23)
Total unrealised loss on forward currency contracts (31 March 2024: (2.76)%)			(1,643)	(0.51)

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

Number of Contracts	Currency	Notional	Description	Maturity Date	Fair Value EUR '000	% of Net Asset Value
Futures contracts						
Germany (31 March 2024: 0.03%)						
178	EUR	17,800,000	Euro-Schatz	06/12/2024	80	0.02
Total Germany					80	0.02
Japan (31 March 2024: 0.00%)						
22	JPY	220,000	TOPIX Index	12/12/2024	113	0.04
Total Japan					113	0.04
United States (31 March 2024: 0.07%)						
24	USD	1,200	S&P 500 E-mini Index	20/12/2024	163	0.05
7	USD	700,000	US 10 Year Note	19/12/2024	2	–
(54)	USD	(5,400,000)	US Long Bond	19/12/2024	18	0.01
(101)	USD	(10,100,000)	US Ultra Bond	19/12/2024	102	0.03
Total United States					285	0.09
Total unrealised gain on futures contracts (31 March 2024: 0.10%)					478	0.15
Germany (31 March 2024: (0.01)%)						
					–	–
Japan (31 March 2024: 0.00%)³						
(10)	JPY	(1,000,000,000)	Japan 10 Year Bond	13/12/2024	(25)	(0.01)
Total Japan					(25)	(0.01)
United States (31 March 2024: (0.09)%)						
					–	–
Total unrealised loss on futures contracts (31 March 2024: (0.10)%)					(25)	(0.01)
					Fair Value EUR '000	% of Net Asset Value
Total financial assets at fair value through profit or loss					317,372	98.71
Total financial liabilities at fair value through profit or loss					(1,668)	(0.52)
Cash, margin cash and cash collateral					3,327	1.03
Cash equivalents						
Holding	Currency	Undertaking for collective investment schemes (31 March 2024: 0.04%)				
		BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0)				
22,169	EUR	Shares ¹			2,324	0.72
Total cash equivalents					2,324	0.72
Other assets and liabilities					169	0.06
Net asset value attributable to redeemable unitholders					321,524	100.00
Analysis of total assets						% of Total Assets
Transferable securities admitted to official stock exchange listing						41.70
Collective investment schemes						54.03
Financial derivative instruments dealt in on a regulated market						0.15
OTC financial derivative instruments						1.72
Other assets						2.40
Total assets						100.00

FR MULTI-ASSET FUND

SCHEDULE OF INVESTMENTS (continued)

As at 30 September 2024

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.

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

Underlying exposure	On gains EUR '000	On losses EUR '000
Forward currency contracts	404,767	197,886
Futures contracts	47,773	9,061

BLACKROCK CANGRANDE GLOBAL INDEX EQUITY FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Sales		Proceeds
Quantity	Investments	EUR'000
5,491	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	128

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 2024

Purchases		
Quantity	Investments	Cost EUR'000
327,016	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	33,917
700,000	Wells Fargo & Co., 1.00%, 02/02/2027	663
700,000	Wells Fargo & Co., FRN, 1.74%, 04/05/2030	640
625,000	Wells Fargo & Co., FRN, 3.90%, 22/07/2032	630
550,000	Barclays plc, FRN, 4.97%, 31/05/2036	551
500,000	ING Groep NV, FRN, 4.38%, 15/08/2034	503
500,000	BNP Paribas SA, FRN, 4.16%, 28/08/2034	500
475,000	HSBC Holdings plc, FRN, 3.83%, 25/09/2035	479
450,000	EDP Servicios Financieros Espana SA, 4.13%, 04/04/2029	457
450,000	Intesa Sanpaolo SpA, FRN, 3.85%, 16/09/2032	452
425,000	HSBC Holdings plc, FRN, 3.45%, 25/09/2030	426
500,000	Wells Fargo & Co., 0.63%, 14/08/2030	418
400,000	Danfoss Finance II BV, FRN, 4.13%, 02/12/2029	415
400,000	Medtronic, Inc., 3.88%, 15/10/2036	409
400,000	Deutsche Bank AG, FRN, 4.50%, 12/07/2035	404
400,000	Toyota Motor Credit Corp., 3.63%, 15/07/2031	404
400,000	JPMorgan Chase & Co., FRN, 3.67%, 06/06/2028	403
400,000	Caterpillar Financial Services Corp., 3.02%, 03/09/2027	401
400,000	Citigroup, Inc., FRN, 3.75%, 14/05/2032	400
400,000	Mizuho Financial Group, Inc., FRN, 3.46%, 27/08/2030	400
Sales		
Quantity	Investments	Proceeds EUR'000
309,159	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	32,069
600,000	UBS Group AG, FRN, 2.13%, 13/10/2026	593
600,000	Telefonica Emisiones SA, 1.50%, 11/09/2025	592
515,000	Citigroup, Inc., FRN, 1.50%, 24/07/2026	504
500,000	Cooperatieve Rabobank UA, 1.25%, 23/03/2026	490
500,000	Goldman Sachs Group, Inc. (The), 1.25%, 01/05/2025	489
500,000	Banque Federative du Credit Mutuel SA, 1.00%, 23/05/2025	487
425,000	RCI Banque SA, 0.50%, 14/07/2025	416
425,000	Motability Operations Group plc, 0.88%, 14/03/2025	414
400,000	Nordea Bank Abp, FRN, 4.38%, 06/09/2026	404
400,000	ABN AMRO Bank NV, 3.75%, 20/04/2025	400
400,000	HSBC Holdings plc, 3.00%, 30/06/2025	396
400,000	Scania CV AB, 2.25%, 03/06/2025	394
400,000	Credit Agricole SA, 1.00%, 18/09/2025	393
400,000	Standard Chartered plc, FRN, 2.50%, 09/09/2030	392
400,000	Ausgrid Finance Pty. Ltd., 1.25%, 30/07/2025	391
400,000	Sumitomo Mitsui Financial Group, Inc., 1.55%, 15/06/2026	391
400,000	Sanofi SA, 1.00%, 01/04/2025	390
400,000	Shell International Finance BV, 0.38%, 15/02/2025	390
400,000	Svenska Handelsbanken AB, 1.00%, 15/04/2025	390

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 DEFENSIVE YIELD ESG SCREENED FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
115,832	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	11,993
500,000	Arcadis NV, 4.88%, 28/02/2028	517
400,000	Telefonica Europe BV, FRN, 5.75%, 15/01/2032	406
400,000	Swisscom Finance BV, 3.50%, 29/08/2028	405
400,000	Renault SA, 2.50%, 01/04/2028	381
375,000	Novo Nordisk Finance Netherlands BV, 3.13%, 21/01/2029	372
300,000	NN Group NV, FRN, 4.63%, 13/01/2048	305
300,000	British Telecommunications plc, FRN, 5.13%, 03/10/2054	304
300,000	Norddeutsche Landesbank-Girozentrale, 3.63%, 11/09/2029	299
300,000	Vodafone Group plc, FRN, 3.00%, 27/08/2080	273
250,000	Terna - Rete Elettrica Nazionale, FRN, 4.75%, 01/11/2030	249
225,000	Iliad Holding SASU, 6.88%, 15/04/2031	225
200,000	Commonwealth Bank of Australia, FRN, 4.27%, 04/06/2034	200
200,000	Illimity Bank SpA, 5.75%, 31/05/2027	200
200,000	Q-Park Holding I BV, 5.13%, 15/02/2030	200
200,000	SoftBank Group Corp., 5.00%, 15/04/2028	200
200,000	Unicaja Banco SA, FRN, 3.50%, 12/09/2029	200
200,000	Bayer AG, FRN, 5.50%, 13/09/2054	199
200,000	Eramet SA, FRN, 6.50%, 30/11/2029	199
200,000	Pandora A/S, FRN, 3.88%, 31/05/2030	198
Sales		
Quantity	Investments	Proceeds EUR'000
90,353	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	9,362
500,000	Vivendi SE, 0.63%, 11/06/2025	488
225,000	TUI AG, FRN, 5.88%, 15/03/2029	230
275,000	Herens Midco Sarl, FRN, 5.25%, 15/05/2029	191
200,000	Altice France SA, 11.50%, 01/02/2027	176
175,000	Arion Banki HF, 0.38%, 14/07/2025	167
175,000	Koninklijke FrieslandCampina NV, FRN, 2.85%, 09/10/2025	167
175,000	Altice Financing SA, 2.25%, 15/01/2025	166
200,000	Altice France SA, 5.88%, 01/02/2027	154
200,000	Altice Financing SA, 3.00%, 15/01/2028	152
200,000	Victoria plc, 3.75%, 15/03/2028	145
125,000	Mobilux Finance SAS, 4.25%, 15/07/2028	118
125,000	Dometic Group AB, 2.00%, 29/09/2028	112
100,000	Unipol Gruppo SpA, 3.00%, 18/03/2025	99
100,000	ZF Finance GmbH, 3.00%, 21/09/2025	99
100,000	Accor SA, FRN, 2.63%, 30/01/2025	98
100,000	ZF Finance GmbH, 2.75%, 25/05/2027	95

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 DIVERSIFYING FIXED INCOME FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
2,688	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	277
Sales		
Quantity	Investments	Proceeds EUR'000
106,937	BlackRock Global High Yield Sustainable Credit Screened Fund - Class Z EUR Hedged Accumulating	12,075
1,083,397	iShares ESG Screened Euro Corporate Bond Index Fund (IE) - Flexible Euro Accumulating Share Class	10,689
1,080,106	iShares ESG Screened Global Corporate Bond Index Fund (IE) - D EUR Hedged Accumulating Share Class	9,950
2,072,395	iShares J.P. Morgan \$ EM Corp Bond UCITS ETF - EUR Hedged (Acc) Share Class	9,799
97,537	iShares € High Yield Corp Bond UCITS ETF - EUR (Dist) Share Class	9,093
28,984	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class	6,596
512,606	iShares Emerging Markets Government Bond Index Fund (IE) - Flexible Euro Hedged Accumulating Share Class	5,106
636,306	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	3,315
4,691	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	488

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 2024

Purchases		Cost
Quantity	Investments	USD'000
31,655,500	US Treasury Bill, 0.00%, 06/08/2024	31,526
31,390,800	US Treasury Bill, 0.00%, 11/06/2024	31,262
30,635,700	US Treasury Bill, 0.00%, 14/05/2024	30,510
30,600,400	US Treasury Bill, 0.00%, 09/07/2024	30,475
27,596,300	US Treasury Bill, 0.00%, 03/10/2024	27,478
27,478,000	US Treasury Bill, 0.00%, 03/09/2024	27,366
39,929	SK Hynix, Inc.	6,300
59,018	LUKOIL PJSC	5,138
27,920	PDD Holdings, Inc. ADR	3,739
2,082,843	Alrosa PJSC	3,643
370,000	Quanta Computer, Inc.	3,234
106,000	Taiwan Semiconductor Manufacturing Co. Ltd.	3,172
407,647	Grupo Financiero Banorte SAB de CV 'O'	3,148
151,151	Infosys Ltd.	3,132
173,237	Bharti Airtel Ltd.	3,090
55,277	Samsung Electronics Co. Ltd.	3,070
150,119	Voltas Ltd.	2,622
1,627,500	CP ALL PCL NVDR	2,583
1,130,300	Malayan Banking Bhd.	2,516
164,800	Meituan 'B'	2,514
Sales		Proceeds
Quantity	Investments	USD'000
5,905,800	US Treasury Bill, 0.00%, 06/08/2024	5,895
59,018	Lukoil PJSC	5,138
24,344	Taiwan Semiconductor Manufacturing Co. Ltd. ADR	4,144
269,500	Meituan 'B'	3,859
2,082,843	Alrosa PJSC	3,643
28,582	PDD Holdings, Inc. ADR	3,475
11,070,500	Bank Rakyat Indonesia Persero Tbk. PT	3,186
656,000	China Merchants Bank Co. Ltd.	2,964
268,661	Saudi Telecom Co.	2,957
98,000	Taiwan Semiconductor Manufacturing Co. Ltd.	2,950
21,266	SK Hynix, Inc.	2,834
3,271,500	Bangkok Dusit Medical Services PCL NVDR	2,791
124,205	Star Bulk Carriers Corp.	2,736
178,800	JD.com, Inc. 'A'	2,653
156,410	HCL Technologies Ltd.	2,575
5,748,000	Bank Mandiri Persero Tbk. PT	2,247
178,936	NU Holdings Ltd. 'A'	2,186
305,241	Birlasoft Ltd.	2,168
107,153	HDFC Bank Ltd.	2,153
74,993	BHP Group Ltd.	2,147

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BLACKROCK GLOBAL EQUITY SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
18,604	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	2,315
6,170	BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP	2,312
219,409	iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class	2,154
95,863	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR	1,543
7,274	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	1,392
149,324	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class	786
3,925	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	681
2,534	BlackRock Strategic Funds - BlackRock Emerging Markets Equity Strategies Fund - Class D2 EUR	617
33,240	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	520
58,033	iShares MSCI EMU ESG Enhanced UCITS ETF - EUR (Acc) Share Class	454
2,457	BlackRock Global Funds - US Basic Value Fund - Class X2 USD	400
1,449	BlackRock Strategic Funds - BlackRock Emerging Markets Equity Strategies Fund - Class X2 USD	374
53,833	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	338
48,438	iShares MSCI World Industrials Sector ESG UCITS ETF - USD (Dist) Share Class	273
46,533	iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class	240
24,207	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	234
56,096	iShares MSCI World Materials Sector ESG UCITS ETF - USD (Dist) Share Class	234
40,050	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class	212
1,575	iShares MSCI Pacific ex-Japan UCITS ETF - USD (Dist) Share Class	65
251	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	22
Sales		
Quantity	Investments	Proceeds EUR'000
18,942	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	3,249
365,654	iShares Edge MSCI Europe Value Factor UCITS ETF - EUR (Acc) Share Class	3,241
130,384	BlackRock Global Funds - European Special Situations Fund - Class X2 EUR	2,751
45,154	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	2,662
298,420	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	2,655
8,435	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	1,647
7,317	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	1,290
2,713	BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP	1,034
8,044	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	1,020
30,712	BlackRock Global Funds - World Technology Fund - Class X2 USD	974
97,421	iShares MSCI USA ESG Screened UCITS ETF - USD (Acc) Share Class	972
34,875	BlackRock Global Funds - World Financials Fund - Class X2 USD	875
4,169	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR	857
9,710	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	836
135,093	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class	699
40,512	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR	645
2,534	BlackRock Strategic Funds - BlackRock Emerging Markets Equity Strategies Fund - Class D2 EUR	584
34,208	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	522
2,729	BlackRock Global Funds - US Basic Value Fund - Class X2 USD	438
56,444	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	354
26,972	BlackRock Global Funds - World Real Estate Securities Fund - Class X2 USD	343

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BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
15,539	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	2,989
348,505	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class	1,467
264,223	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class	1,335
267,039	iShares Global Govt Bond UCITS ETF - EUR Hedged (Dist) Share Class	1,107
124,620	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	1,104
2,352	BlackRock Strategic Funds - BlackRock Systematic ESG World Equity Fund - Class X2 GBP	921
7,070	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	921
82,601	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	917
18,018	iShares Physical Gold ETC	772
129,141	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	742
44,952	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	699
117,946	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class	569
99,821	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	521
97,947	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class	515
48,353	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	507
7,912	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	466
73,974	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	466
11,747	iShares Edge MSCI World Value Factor UCITS ETF - USD (Acc) Share Class	463
28,649	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR	461
91,775	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class	452
2,820	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	422
41,333	iShares Core FTSE 100 UCITS ETF - GBP (Dist) Share Class	400
3,781	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	399
2,936	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	354
2,684	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	322
11,792	iShares Diversified Commodity Swap UCITS ETF (DE)	309
73,249	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	293
980	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class	223
Sales		
Quantity	Investments	Proceeds EUR'000
15,426	BlackRock Advantage Europe Equity Fund - Class X EUR Accumulating	2,651
21,977	BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR	2,118
10,469	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	2,113
25,128	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	1,481
140,912	BlackRock Global Funds - US Dollar Bond Fund - Class X2 USD	1,400
11,346	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class	1,389
12,352	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	1,377
7,065	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	1,131
70,949	BlackRock Global Funds - Global Inflation Linked Bond Fund - Class X2 Hedged EUR	1,110
79,171	BlackRock Global Funds - China Bond Fund - Class X2 Hedged USD	808
160,852	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class	781
3,190	BlackRock Global Funds - United Kingdom Fund - Class X2 EUR	657
147,216	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	605
127,494	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	563
59,020	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	540
42,539	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	476
70,541	iShares MSCI World Small Cap UCITS ETF - USD (Acc) Share Class	467
1,984	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	358
3,364	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	337
63,989	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class	311
95,846	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class	297
10,528	BlackRock Global Funds - World Financials Fund - Class X2 USD	264

BLACKROCK MULTI ASSET BALANCED SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES (continued)

For the financial period ended 30 September 2024

Sales (continued)		(continued)
Quantity	Investments	Proceeds EUR'000
3,049	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	263

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BLACKROCK MULTI ASSET CONSERVATIVE SELECTION FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
774,779	iShares € Ultrashort Bond ESG UCITS ETF - EUR (Dist) Share Class	3,925
791,561	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class	3,334
206,006	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	2,287
456,312	iShares Global Govt Bond UCITS ETF - EUR Hedged (Dist) Share Class	1,920
381,237	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	1,536
237,118	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	1,363
12,835	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	1,272
229,826	iShares \$ TIPS UCITS ETF - EUR Hedged (Acc) Share Class	1,199
19,484	BlackRock Global Funds - Continental European Flexible Fund - Class X2 EUR	1,148
195,456	iShares MSCI World Communication Services Sector ESG UCITS ETF - USD (Dist) Share Class	1,028
21,380	iShares Physical Gold ETC	907
183,204	iShares Core UK Gilts UCITS ETF - EUR Hedged (Dist) Share Class	903
2,634	iShares € Inflation Linked Govt Bond UCITS ETF - EUR (Acc) Share Class	600
3,132	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	475
3,829	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	455
64,817	iShares MSCI World Industrials Sector ESG UCITS ETF - USD (Dist) Share Class	365
40,898	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	355
62,934	iShares MSCI World Energy Sector ESG UCITS ETF - USD (Dist) Share Class	325
48,282	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	309
72,563	iShares MSCI World Materials Sector ESG UCITS ETF - USD (Dist) Share Class	302
Sales		
Quantity	Investments	Proceeds EUR'000
55,001	BlackRock Strategic Funds - BlackRock Sustainable Euro Bond Fund - Class X2 EUR	5,295
228,189	BlackRock Global Funds - Global Inflation Linked Bond Fund - Class X2 Hedged EUR	3,560
29,127	iShares \$ Treasury Bond 3-7yr UCITS ETF - USD (Acc) Share Class	3,555
360,991	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	3,247
15,962	iShares \$ Treasury Bond 7-10yr UCITS ETF - USD (Dist) Share Class	2,547
589,100	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	2,423
185,097	BlackRock Global Funds - China Bond Fund - Class X2 Hedged USD	1,885
17,716	BlackRock Strategic Funds - BlackRock Sustainable Euro Corporate Bond Fund - Class X2 EUR	1,775
180,709	iShares MSCI World Small Cap UCITS ETF - USD (Acc) Share Class	1,195
101,526	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund - Class X2 USD	1,144
232,505	iShares \$ Treasury Bond 1-3yr UCITS ETF - EUR Hedged (Acc) Share Class	1,125
101,640	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	1,069
10,007	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	1,045
7,653	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	926
124,970	BlackRock Global Funds - Emerging Markets Local Currency Bond Fund - Class X2 EUR	880
26,469	BlackRock Global Funds - World Technology Fund - Class X2 USD	849
158,179	iShares MSCI EM ESG Enhanced UCITS ETF - USD (Acc) Share Class	823
32,764	BlackRock Global Funds - World Financials Fund - Class X2 USD	821
182,525	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	805
8,958	BlackRock Global Funds - World Healthscience Fund - Class X2 USD	772
178,094	iShares € Govt Bond Climate UCITS ETF - EUR (Acc) Share Class	752
4,925	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	583
3,892	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	580
2,801	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	495

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FR MULTI-ASSET FUND

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		Cost
Quantity	Investments	EUR'000
126,607	BlackRock Sustainable Advantage World Equity Fund - Class X EUR Accumulating	16,973
1,086,000	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	9,873
291,594	BlackRock Global Funds - Global Long-Horizon Equity Fund - Class X2 EUR	4,724
104,593	iShares Physical Gold ETC	4,375
14,431	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	2,729
596,867	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	2,614
24,866	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	2,603
21,468	BlackRock Strategic Funds - BlackRock European Absolute Return Fund - Class X2 EUR	2,552
118,787	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	1,800
10,549	BlackRock Strategic Funds - BlackRock Sustainable Fixed Income Strategies Fund - Class X2 EUR	1,600
11,037	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	1,250
9,727	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	1,243
162,187	iShares US Mortgage Backed Securities UCITS ETF - EUR Hedged (Acc) Share Class	701
3,469	iShares € Govt Bond 15-30yr UCITS ETF - EUR (Dist) Share Class	610
78,978	iShares MSCI Europe ESG Enhanced UCITS ETF - EUR (Acc) Share Class	607
111,982	iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class	603
42,343	BlackRock Global Funds - Global Corporate Bond Fund - Class X2 Hedged EUR	600
57,859	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	600
62,801	iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class	600
5,096	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	593
96,401	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	591
Sales		Proceeds
Quantity	Investments	EUR'000
91,618	BlackRock Sustainable Advantage US Equity Fund - Class X USD Accumulating	18,445
41,787	BlackRock Strategic Funds - BlackRock Global Real Asset Securities Fund - Class X2 USD	4,803
900,278	iShares \$ Treasury Bond 7-10yr UCITS ETF - EUR Hedged (Dist) Share Class	3,592
19,651	BlackRock Global Unconstrained Equity Fund - Class X USD Accumulating	3,522
293,551	iShares MSCI Europe ESG Enhanced UCITS ETF - EUR (Acc) Share Class	2,228
137,646	BlackRock Global Funds - Emerging Markets Fund - Class X2 EUR	2,135
311,785	iShares MSCI World Value Factor ESG UCITS ETF - USD (Acc) Share Class	1,671
384,889	iShares \$ Corp Bond ESG UCITS ETF - EUR Hedged (Dist) Share Class	1,619
6,216	BlackRock Global Funds - European Fund - Class X2 EUR	1,595
161,740	iShares MSCI USA ESG Enhanced UCITS ETF - USD (Acc) Share Class	1,458
11,347	BlackRock Tactical Opportunities Fund - Class X EUR Hedged Accumulating	1,370
11,803	BlackRock Global High Yield Sustainable Credit Screened Fund - Class X EUR Hedged Accumulating	1,329
7,802	iShares Core MSCI Pacific ex-Japan UCITS ETF - USD (Acc) Share Class	1,256
106,398	BlackRock Global Funds - Sustainable Fixed Income Global Opportunities Fund - Class X2 EUR	1,120
328,127	iShares \$ Treasury Bond 20+yr UCITS ETF - EUR Hedged (Dist) Share Class	997
8,539	BlackRock Systematic Multi-Strategy ESG Screened Fund - Class X USD Accumulating	900
176,783	iShares Global Aggregate Bond ESG UCITS ETF - EUR Hedged (Acc) Share Class	781
107,319	iShares MSCI Japan ESG Enhanced UCITS ETF - USD (Acc) Share Class	685
68,609	iShares Green Bond Index Fund (IE) - Flexible EUR Hedged Accumulating Share Class	650
115,978	iShares China CNY Bond UCITS ETF - EUR Hedged (Acc) Share Class	649
4,601	BlackRock Sustainable Advantage World Equity Fund - Class X EUR Accumulating	620
4,765	BlackRock Sustainable Equity Factor Plus Fund - Class X EUR Accumulating	620

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BLACKROCK EURO INVESTMENT GRADE FIXED MATURITY BOND FUND 2026

SCHEDULES OF MATERIAL PURCHASES AND SALES

For the financial period ended 30 September 2024

Purchases		
Quantity	Investments	Cost EUR'000
96,351	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	9,995
2,500,000	Traton Finance Luxembourg SA, 4.50%, 23/11/2026	2,534
2,000,000	ING Groep NV, 2.13%, 10/01/2026	1,955
1,100,000	Credit Agricole SA, 1.88%, 20/12/2026	1,055
1,000,000	Societe Generale SA, 0.88%, 01/07/2026	942
Sales		
Quantity	Investments	Proceeds EUR'000
98,728	BlackRock ICS Euro Liquid Environmentally Aware Fund - Agency (Acc T0) Shares	10,243
700,000	OP Corporate Bank plc, 0.25%, 24/03/2026	663
600,000	Highland Holdings Sarl, 0.32%, 15/12/2026	559
400,000	Enel Finance International NV, FRN, 0.25%, 28/05/2026	379
300,000	Banque Federative du Credit Mutuel SA, 0.01%, 11/05/2026	282
200,000	Fresenius SE & Co. KGaA, 4.25%, 28/05/2026	204
200,000	RWE AG, 2.13%, 24/05/2026	195
200,000	Wells Fargo & Co., 2.00%, 27/04/2026	194
160,000	Citigroup, Inc., 2.13%, 10/09/2026	156
100,000	Sika Capital BV, 3.75%, 03/11/2026	101
100,000	Lloyds Bank Corporate Markets plc, 2.38%, 09/04/2026	99
100,000	Credit Mutuel Arkea SA, 1.63%, 15/04/2026	97
100,000	UBS AG, 1.50%, 10/04/2026	97
100,000	ZF Europe Finance BV, 2.00%, 23/02/2026	97
100,000	BNP Paribas SA, 1.13%, 11/06/2026	95
100,000	Belfius Bank SA, 0.00%, 28/08/2026	94
100,000	NatWest Markets plc, 0.13%, 18/06/2026	94

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 UCITS FUNDS

INFORMATION FOR INVESTORS IN SWITZERLAND

The following table summarises the performance on a calendar year basis for each Fund registered for offer 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 listed in the Net asset value attributable to redeemable unitholders note to the financial statements.

Fund name	Launch date	2023		2022		2021	
		Fund return %	Benchmark return %	Fund return %	Benchmark return %	Fund return %	Benchmark return %
BlackRock Defensive Yield ESG Screened Fund - Class D Accumulating	25 May 2017	6.59	3.64	(6.60)	(0.32)	0.57	(0.55)
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 - Class D EUR Accumulating	9 May 2023	4.65	n/a	n/a	n/a	n/a	n/a

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 2024:

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	0.13
	Flexible Accumulating Unit Class	0.03
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	Class C CHF Hedged Accumulating	0.67
	Class C CHF Hedged Distributing	0.67
	Class C EUR Accumulating	0.67
	Class C EUR Distributing	0.67
	Class C USD Hedged Accumulating	0.67
	Class C USD Hedged Distributing	0.67
	Class D EUR Accumulating	0.32
	Class D EUR Distributing	0.32
	Class E EUR Accumulating	0.91
	Class E EUR Distributing	0.91

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 2024.

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 2024 and the income/returns earned for the period ended 30 September 2024. 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.

Fund name	Currency	% of lendable assets	% of NAV
BlackRock Defensive Yield ESG Screened Fund	EUR	10.91	10.46
BlackRock Emerging Markets Alpha Tilts Fund	USD	2.41	1.04
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR	0.72	0.72
BlackRock Global Equity Selection Fund	EUR	10.23	3.64
BlackRock Multi Asset Balanced Selection Fund	EUR	1.81	0.81
BlackRock Multi Asset Conservative Selection Fund	EUR	4.33	2.33

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

All revenue generated from securities lending activities during the financial period net of the securities lending agent's fee will be returned to the relevant Fund (see further the operating income note). If there is securities lending revenue generated, the securities lending agent will receive a fee of 37.5% of such securities lending revenue and will pay any third party operational and administrative costs associated with, and incurred in respect of, such activity, out of its fee. To the extent that the securities lending costs payable to third parties exceed the fee received by the securities lending agent, the securities lending agent will discharge any excess amounts out of its own assets.

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 2024.

Counterparty	Counterparty's country of establishment	Value of securities on loan	Value of collateral received
BlackRock Defensive Yield ESG Screened Fund		EUR '000	EUR '000
Merrill Lynch International	United Kingdom	2,626	2,765
J.P. Morgan Securities plc	United Kingdom	1,515	1,641
Goldman Sachs International	United Kingdom	922	971
BNP Paribas SA	France	909	973
Morgan Stanley & Co. International plc	United Kingdom	566	595
Barclays Bank plc	United Kingdom	471	498
Deutsche Bank AG	Germany	409	439
UBS AG	Switzerland	99	104
Total		7,517	7,986
BlackRock Emerging Markets Alpha Tilts Fund		USD '000	USD '000
BNP Paribas Financial Markets	France	3,043	3,185
Morgan Stanley & Co. International plc	United Kingdom	203	216
Total		3,246	3,401
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026		EUR '000	EUR '000
Barclays Bank plc	United Kingdom	1,615	1,729
Total		1,615	1,729
BlackRock Global Equity Selection Fund		EUR '000	EUR '000
Goldman Sachs International	United Kingdom	332	380

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 Global Equity Selection Fund (continued)		EUR '000	EUR '000
Morgan Stanley & Co. International plc	United Kingdom	324	346
Total		656	726
BlackRock Multi Asset Balanced Selection Fund		EUR '000	EUR '000
Morgan Stanley & Co. International plc	United Kingdom	243	260
Total		243	260
BlackRock Multi Asset Conservative Selection Fund		EUR '000	EUR '000
Goldman Sachs International	United Kingdom	1,054	1,190
Morgan Stanley & Co. International plc	United Kingdom	247	264
J.P. Morgan Securities plc	United Kingdom	96	105
Total		1,397	1,559

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

Total Return Swaps

All total return swaps 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) 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.

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 as a proportion of the Fund's NAV, as at 30 September 2024 and the income/returns earned for the period ended 30 September 2024. The value of total return swaps is based on the underlying exposure value on a gross absolute basis.

	Currency	% of NAV	Total returns earned '000
BlackRock Emerging Markets Alpha Tilts Fund	USD	11.49	(1,733)

The total returns earned from total return swaps are 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 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.

The following table details the underlying exposure value for total return swaps, analysed by counterparty as at 30 September 2024.

Counterparty	Counterparty's country of establishment	Underlying exposure
BlackRock Emerging Markets Alpha Tilts Fund		USD '000
Goldman Sachs International	United Kingdom	14,742
Bank of America	United States	10,985
HSBC Bank plc	United Kingdom	10,018

The following table provides an analysis of the maturity tenor of total return swaps as at 30 September 2024.

Fund name	Currency	Maturity Tenor More than 365 days '000	Total '000
BlackRock Emerging Markets Alpha Tilts Fund	USD	35,745	35,745

The above maturity tenor analysis has been based on the respective transaction contractual maturity date.

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Analysis of collateral currency

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by each Fund by way of title transfer collateral arrangement, in respect of securities lending transactions and OTC FDIs (including total return swaps) as at 30 September 2024.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
BlackRock Defensive Yield ESG Screened Fund	EUR '000	EUR '000	EUR '000	EUR '000
Securities lending transactions				
EUR	–	–	2,501	–
GBP	–	–	3,634	–
USD	–	–	1,851	–
Total	–	–	7,986	–
BlackRock Emerging Markets Alpha Tilts Fund	USD '000	USD '000	USD '000	USD '000
Securities lending transactions				
AUD	–	–	16	–
CAD	–	–	3	–
EUR	–	–	200	–
GBP	–	–	297	–
JPY	–	–	67	–
USD	–	–	2,818	–
OTC FDIs				
USD	–	1,715	–	–
Total	–	1,715	3,401	–
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000	EUR '000	EUR '000	EUR '000
Securities lending transactions				
EUR	–	–	1,413	–
GBP	–	–	316	–
Total	–	–	1,729	–
BlackRock Global Equity Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Securities lending transactions				
EUR	–	–	17	–
GBP	–	–	29	–
JPY	–	–	103	–
USD	–	–	577	–
Total	–	–	726	–
BlackRock Multi Asset Balanced Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Securities lending transactions				
GBP	–	–	1	–
USD	–	–	259	–
Total	–	–	260	–
BlackRock Multi Asset Conservative Selection Fund	EUR '000	EUR '000	EUR '000	EUR '000
Securities lending transactions				
AUD	–	–	1	–
EUR	–	–	69	–
GBP	–	–	89	–
JPY	–	–	323	–
USD	–	–	1,077	–
Total	–	–	1,559	–

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 2024.

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 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	–	–	–	104	494	6,705	–	7,303
Equities								
Recognised equity index	–	–	–	–	–	–	683	683
Total	–	–	–	104	494	6,705	683	7,986
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	–	–	–	–	59	135	–	194
Equities								
Recognised equity index	–	–	–	–	–	–	1,368	1,368
ETFs								
Non-UCITS	–	–	–	–	–	–	1,839	1,839
Total	–	–	–	–	59	135	3,207	3,401
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	–	–	–	316	19	1,394	–	1,729
Total	–	–	–	316	19	1,394	–	1,729
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								
Equities								
Recognised equity index	–	–	–	–	–	–	135	135
ETFs								
UCITS	–	–	–	–	–	–	44	44
Non-UCITS	–	–	–	–	–	–	39	39
Fixed Income								
Investment grade	–	–	–	–	95	413	–	508
Total	–	–	–	–	95	413	218	726

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 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	–	–	–	–	72	162	–	234
Equities								
Recognised equity index	–	–	–	–	–	–	1	1
ETFs								
Non-UCITS	–	–	–	–	–	–	25	25
Total	–	–	–	–	72	162	26	260
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	–	–	–	–	73	781	–	854
Equities								
Recognised equity index	–	–	–	–	–	–	524	524
ETFs								
UCITS	–	–	–	–	–	–	137	137
Non-UCITS	–	–	–	–	–	–	44	44
Total	–	–	–	–	73	781	705	1,559

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.

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.

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

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 2024.

Custodian	Non-cash collateral received Securities lending
BlackRock Defensive Yield ESG Screened Fund	EUR '000
Euroclear	5,738
J.P. Morgan SE - Dublin Branch	2,248
Total	7,986
BlackRock Emerging Markets Alpha Tilts Fund	USD '000
J.P. Morgan SE - Dublin Branch	3,401
Total	3,401
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000
Euroclear	1,729
Total	1,729
BlackRock Global Equity Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	726
Total	726
BlackRock Multi Asset Balanced Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	260
Total	260
BlackRock Multi Asset Conservative Selection Fund	EUR '000
J.P. Morgan SE - Dublin Branch	1,559
Total	1,559

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 2024.

Issuer	Value
BlackRock Defensive Yield ESG Screened Fund	EUR '000
UK Treasury	3,566
Spain Government	1,546
US Treasury	1,198
France Government	426
Bundesrepublik Deutschland Bundesanleihe	153
Bundesschatzanweisungen	131
Ireland Government	103
Finland Government	71
HSBC Holdings PLC	68
Wolfspeed Inc	68
Other issuers	656
Total	7,986
BlackRock Emerging Markets Alpha Tilts Fund	USD '000
iShares Core S&P 500 ETF	345
iShares MSCI ACWI ETF	325
SPDR S&P 500 ETF Trust	325
Taiwan Semiconductor Manufacturing Co Ltd	310
US Treasury	195
iShares Russell 1000 Growth ETF	194
ICICI Bank Ltd	193
Health Care Select Sector SPDR Fund	132
iShares Russell 2000 Growth ETF	121
Industrial Select Sector SPDR Fund	120
Other issuers	1,141
Total	3,401
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026	EUR '000
France Government	1,057
UK Treasury	316
Spain Government	198
Bundesrepublik Deutschland Bundesanleihe	66
Kingdom Of Belgium Government	62
Republic of Austria	26
Bundesobligation	2

BLACKROCK UCITS FUNDS

EFFICIENT PORTFOLIO MANAGEMENT AND SECURITIES FINANCING TRANSACTIONS (continued)

Concentration of collateral received (continued)

Issuer	Value
BlackRock Euro Investment Grade Fixed Maturity Bond Fund 2026 (continued)	EUR '000
Ireland Government	2
Total	1,729
BlackRock Global Equity Selection Fund	EUR '000
US Treasury	508
Taiwan Semiconductor Manufacturing Co Ltd	36
iShares Core S&P 500 ETF	33
Kawasaki Kisen Kaisha Ltd	32
Dai-ichi Life Holdings Inc	28
iShares Core EURO STOXX 50 UCITS ETF	14
Vanguard FTSE 100 UCITS ETF	12
Tokyo Gas Co Ltd	10
iShares MSCI EM UCITS ETF USD Dist	7
HSBC S&P 500 UCITS ETF	5
Other issuers	41
Total	726
BlackRock Multi Asset Balanced Selection Fund	EUR '000
US Treasury	235
iShares Core S&P 500 ETF	25
Total	260
BlackRock Multi Asset Conservative Selection Fund	EUR '000
US Treasury	855
Taiwan Semiconductor Manufacturing Co Ltd	111
Kawasaki Kisen Kaisha Ltd	101
Dai-ichi Life Holdings Inc	87
iShares Core EURO STOXX 50 UCITS ETF	44
Vanguard FTSE 100 UCITS ETF	39
Tokyo Gas Co Ltd	30
iShares Core S&P 500 ETF	25
iShares MSCI EM UCITS ETF USD Dist	20
HSBC S&P 500 UCITS ETF	17
Other issuers	230
Total	1,559

BLACKROCK UCITS FUNDS

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