PRODUCT: ACS World Multifactor ESG Screened and Optimised Equity Tracker Fund (the "**Fund**")

MANAGER: BlackRock Fund Managers Limited (the "**Manager**")
DATE: 16 September 2026
FCA PRODUCT REFERENCE NUMBER: 846071

This Fund does not have a UK sustainable investment label. Sustainable investment labels help investors find products that have a specific sustainability goal. The Fund does not use a sustainability label because whilst the Fund tracks an index which applies ESG criteria (as described below), the Fund does not have a specific sustainability goal. This is because the Fund follows a passive strategy and the index which the Fund tracks may not meet the criteria of any sustainability label.

Sustainability Approach

The Fund tracks the performance of the STOXX World Equity Factor ESG Low Carbon Target Index (the "**Benchmark Index**"). The Benchmark Index aims to reflect the performance of a subset of equities within the STOXX Developed World Index (the "**Parent Index**") which remain after the index provider has excluded securities using pre-defined ESG screens and weighted securities using an optimisation process, as determined by the index provider and further described below.

The Benchmark Index excludes issuers from the Parent Index based on their involvement in the following business lines/activities (or related activities): (a) controversial weapons (including nuclear weapons); (b) tobacco; (c) thermal coal; and (d) civilian firearms. The index provider's definition of "involvement" in each activity may be based on specific revenue thresholds, or any connection to an activity regardless of the amount of revenue received. The Benchmark Index also excludes issuers which are classified as violating the United Nations Global Compact ("**UNGC**") Principles, the OECD Guidelines for Multinational Enterprises, the United Nations Guiding Principles on Business and Human Rights, and their underlying conventions. The Benchmark Index also excludes issuers with a 'severe' Sustainalytics controversy rating. A controversy rating measures an issuer's involvement (or alleged involvement) in serious controversies based on an assessment of an issuer's products and/or operations which are deemed to have a negative ESG impact ("**Sustainalytics Controversy Rating**"). Where data is unavailable in respect of an issuer's Sustainalytics Controversy Rating or its involvement in the restricted activities described above, that issuer will be excluded from the Benchmark Index. Once the exclusion screens are applied, the Benchmark Index is constructed using an optimisation process which aims to create a portfolio: (a) which maximises exposure to five style factors; (b) with at least 50% lower carbon emissions intensity relative to the Parent Index; and (c) an ISS ESG Performance Score that is not worse than the ISS ESG Performance Score of the Parent Index, subject to, in each case, a turnover budget (i.e. a limit on the trading activity), a tracking error budget and the other optimisation parameters applicable to the portfolio. Please refer to the Benchmark Index methodology set out below and the risk factor set out in section 20(B) (*Use of optimisers in Benchmark Indices*) of the Fund's prospectus for more information. Carbon emissions intensity is a measurement of issuers' annual carbon emissions divided by EVIC in millions (Euros). EVIC is a measure of a company's total value, including in its calculation the market capitalization of a company, short-term and long-term debt, and any cash on the company's balance sheet. The calculation of carbon emissions' intensity includes Scope 1 greenhouse gas ("**GHG**") emissions and Scope 2 GHG emissions but excludes Scope 3 GHG emissions. Please refer to the risk factor set out in section 20(A) (*Carbon emission intensity calculations and greenhouse gas (GHG) emissions data*) of the Fund's prospectus for more information on GHG emissions. The ISS ESG Performance Score is defined by ISS STOXX and it evaluates companies' sustainability-related risks, opportunities, and impact along the corporate value chain, from a financial perspective. Where data is unavailable in respect of an issuer's carbon emissions intensity or ISS ESG Performance Score, the issuer will still be included in the Benchmark Index, but its weight will be limited to its weight in the Parent Index to ensure the optimiser does not favour these assets. The securities in the Benchmark Index in which the Fund invests will, at the time of purchase, comply with the ESG requirements of the Benchmark Index. The Fund may continue to hold securities which no longer comply with the ESG requirements of the Benchmark Index until such time as the relevant securities cease to form part of the Benchmark Index and it is possible and practicable (in the view of the investment manager of the Fund) to liquidate the position. These ESG requirements may not apply to investments held by the Fund for efficient portfolio management and liquidity purposes which are not included in the Benchmark Index (including derivatives, money market instruments, deposits and units in collective investment schemes). Further details regarding the Benchmark Index and the Parent Index (including their constituents and the ESG methodology for the Benchmark Index (including any specific revenue thresholds)) are available on the index provider's website at: https://stoxx.com/all-indices/.

Sustainability Metrics

The ESG criteria described above have been applied to the Fund with effect from 2 March 2026. The following table provides information about the performance of the Fund's sustainability metrics during the period 2 March 2026 to 30 June 2026. Unless otherwise stated below, the figures presented are based on the value of investments traded and held on or around each applicable rebalance date within the period, which are averaged to produce the single figure shown in the table below.

Sustainability Metric	Description	Fund	Parent Index
ISS ESG Performance Score	Weighted average ISS ESG Performance Score Target: an ISS ESG Performance Score that is not worse than the ISS ESG Performance Score of the Parent Index	53.66 (0.91% higher than the Index)	53.18
Carbon emissions intensity	Portfolio weighted average Scope 1,2 GHG emissions per EVIC in millions (Euros) Target: 50% lower than the Parent Index	16.88 (50.07% lower than the Index)	33.77
Exclusion of issuers involved in certain restricted activities (as described above)	% market value exposure to issuers involved in certain activities deemed to have negative environmental or social outcomes	0.00%	2.63%
Exclusion of issuers classified as violating UNGC Principles	% market value exposure to companies classified as violating UNGC principles and other accepted international norms and standards	0.00%	0.46%
Exclusion of issuers which have a 'severe' Sustainalytics Controversy rating or no rating	% market value exposure to issuers with a Sustainalytics controversy rating of 5 (Severe) or no coverage	0.00%	0.34%

Additional Information

Pre-contractual disclosure: Please see the Fund's prospectus, which is available by searching the name of the Fund on the following website**:** www.blackrock.com/uk/education/library

Product-level sustainability report: Please see the Sustainability Product Report on the following website: https://www.blackrock.com/uk/literature/public-disclosure/sustainability-product-report-acs1.pdf

Sustainability entity report: Not currently available.

Other non-sustainability related information: Please see the Fund's key investor information document, which is available by searching the name of the Fund on the following website: https://www.blackrock.com/uk/solutions/library/gls-library-uk?materialType=kiid