

# iShares \$ AAA CLO Active UCITS ETF

## Hedged Japanese Yen (Distributing)

iShares II plc

May 2026

Performance, Portfolio Breakdowns and Net Asset information as at: 31-May-2026. All other data as at 10-Jun-2026.

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

### FUND OVERVIEW

The Fund aims to provide a total return, comprising income and capital, by investing in a portfolio predominantly of Dollar-denominated AAA-rated collateralized loan obligations (CLOs). **The Fund is not suitable for retail investors unless the investor in question qualifies as an "advanced investor" as prescribed by the European MiFID Template (EMT), being an investor who has good knowledge of relevant financial products and transactions and/or has financial industry experience or whose investment is accompanied by professional investment advice or included in a discretionary portfolio service.**

### KEY BENEFITS

1. The Fund is actively managed.
2. The Fund will invest a minimum of 80% in AAA-rated CLOs and may invest up to 20% in tranches of CLOs rated at least A-.
3. The investment manager has discretion to select the Fund's investments without reference to a benchmark. Investors may use the J.P. Morgan CLOIE AAA Index to compare the performance of the Fund.

### RISK INDICATOR

#### Lower Risk

Potentially Lower Rewards

#### Higher Risk

Potentially Higher Rewards



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

### KEY RISKS:

- Credit risk, changes to interest rates and/or issuer defaults will have a significant impact on the performance of fixed income securities. Potential or actual credit rating downgrades may increase the level of risk.
- Collateralised Loan Obligations are subject to the same risks described for fixed income securities. These instruments may be subject to 'Liquidity Risk', have high levels of borrowing and may not fully reflect the value of underlying assets.
- Counterparty Risk: The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Share Class to financial loss.
- Credit Risk: The issuer of a financial asset held within the Fund may not pay income or repay capital to the Fund when due.
- Liquidity Risk: Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily.

### Product Information

ISIN : IE000NVEFL43

Share Class Launch Date : 29-Apr-2026

Share Class Currency : JPY

Total Expense Ratio : 0.25%

Use of Income : Distributing

Net Assets of Share Class (M) : 1.70 JPY

### KEY FACTS

Comparator<sup>1)</sup> : JP Morgan CLOIE AAA Index

Asset Class : Fixed Income

Fund Launch Date : 18-Jul-2025

Fund Base Currency : USD

Distribution Frequency : Quarterly

Net Assets of Fund (M) : 59.63 USD

SFDR Classification : Other

Domicile : Ireland

Issuing Company : iShares II plc

### PORTFOLIO CHARACTERISTICS

Average Weighted Maturity : 3.07 yrs

Effective Duration : 0.15 yrs

Yield to Worst : 4.99

Number of Holdings : 44

Please refer to the Glossary for more details.

**CALENDAR YEAR PERFORMANCE**

Returns not available as there is less than one year performance data.



**GROWTH OF HYPOTHETICAL 10,000 JPY SINCE INCEPTION**

Returns not available as there is less than one year performance data.

**CUMULATIVE & ANNUALISED PERFORMANCE**

Returns not available as there is less than one year performance data.

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

 Share Class      iShares \$ AAA CLO Active UCITS ETF Hedged Japanese Yen (Distributing)  
 Comparator<sup>†1</sup>      JP Morgan CLOIE AAA Index

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## Hedged Japanese Yen (Distributing)

iShares II plc

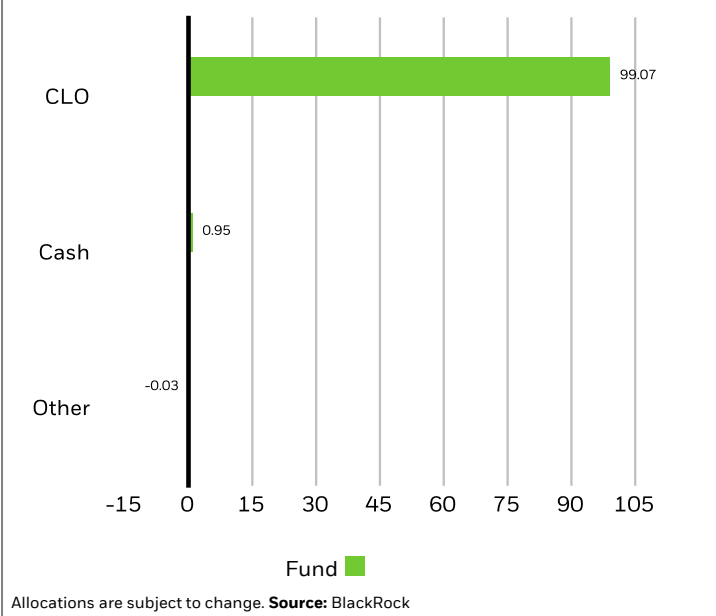


### TOP ISSUERS

APID_24-50A-A1	4.40%
PIPK_18-A1	4.22%
WWICK_24-4A-A1	3.55%
ARIN_3A-A	3.46%
FLAT_24-R-A1R	3.41%
TREST_25-9A-A1	3.38%
AGL_21_11A-A1R	3.38%
BCC_25-4A-A1	3.38%
APID_23_46A-A1R	3.38%
BSP_22-29AR-AR	3.37%
<b>Total of Portfolio</b>	<b>35.93%</b>

Holdings subject to change.

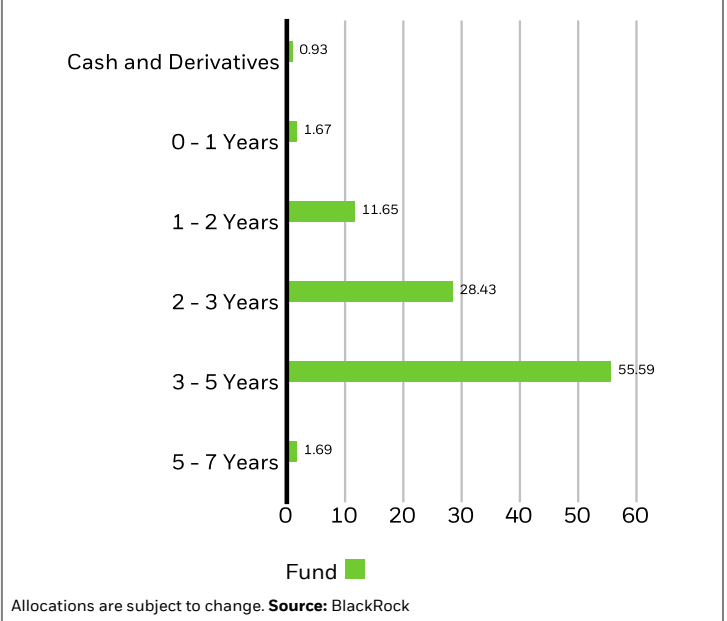
### SECTOR BREAKDOWN (%)



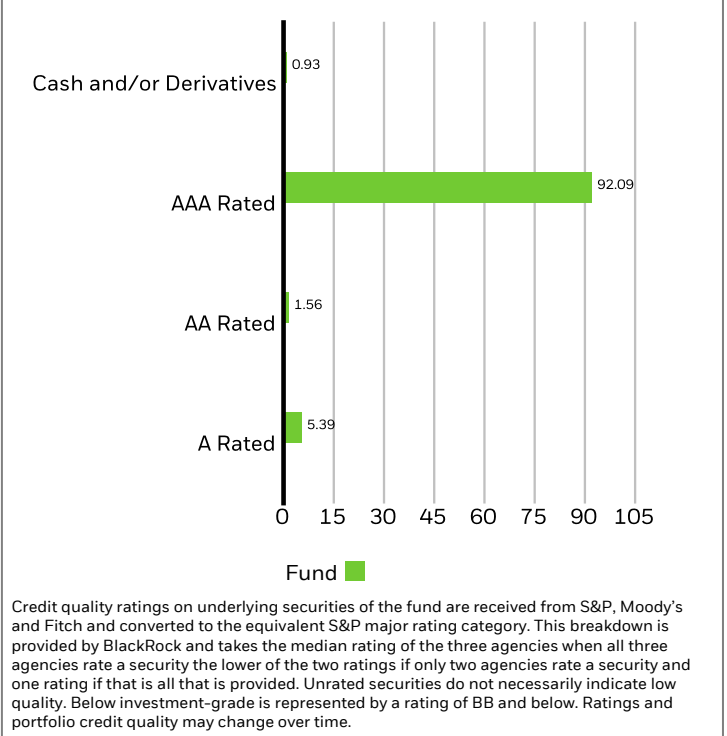
### TRADING INFORMATION

Exchange	Cboe Europe
Ticker	COJDx
Bloomberg Ticker	COJDx I2
RIC	COJDx.DXE
SEDOL	BWTZ1N9
Listing Currency	JPY

### MATURITY BREAKDOWN (%)



### CREDIT RATINGS (%)



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### iShares II plc

**iShares**  
by BlackRock

#### GLOSSARY

**SFDR Classification: Article 8:** Products that promote environmental or social characteristics and promote good governance practices.

**Article 9:** Products that have sustainable investments as an objective and follow good governance practices. **Other:** Products that do not meet the criteria to be classified as Article 8 or 9.

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

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

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