

Aquila Life Up To 5 Years UK Gilt Index Fund S1 ACCU GBP

FEBRUARY 2024 FACTSHEET

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 29-Feb-2024. All other data as at 19-Mar-2024. This document is marketing material. For Investors in the UK. Defined Contribution. THIS DOCUMENT IS FOR PROFESSIONAL INVESTORS ONLY AND SHOULD NOT BE SHARED WITH, DISTRIBUTED TO, OR RELIED UPON BY, RETAIL INVESTORS.

FUND OVERVIEW

The fund invests in UK government fixed income securities (gilts) that have a maturity period of less than 5 years. The fund aims to achieve a return consistent with the FTSE UK Conventional Gilts - Up To 5 Years Index, which is widely regarded as the benchmark for UK pension fund investment in the shorter dated end of the UK gilt market.

KEY BENEFITS

- 1 Diversified portfolio of securities designed to match the risk attributes of the benchmark, (e.g. rating, maturity and duration)
- 2 Fund fully replicates the index
- 3 Seeks to minimise transaction costs by leveraging our breadth of platform resources and trading expertise

KEY RISKS: 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. 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. Investment risk is concentrated in specific sectors, countries, currencies or companies. This means the Fund is more sensitive to any localised economic, market, political or regulatory events.

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 FACTS

Umbrella	BlackRock Life Limited
Domicile	United Kingdom
Legal Structure	Domestic Commingled
Fund Launch Date	12-Nov-1998
Share Class Launch Date	23-Jun-1997
Unit Class Currency	GBP
Benchmark	FTSE UK Conventional Gilts - Up To 5 Years Index
Total Fund Size (M)	808.25 GBP
Number of Holdings	19
ISIN	GB00B00C2321
SEDOL	B00C232
Bloomberg Ticker	N/A
*currency equivalent	

12 MONTH PERFORMANCE PERIODS

	31/12/2018 - 31/12/ 2019	31/12/2019 - 31/12/ 2020	31/12/2020 - 31/12/ 2021	31/12/2021 - 31/12/ 2022	31/12/2022 - 31/12/ 2023	2023 Calendar Year
Fund	1.17%	1.59%	-1.56%	-4.39%	4.27%	4.27%
Benchmark	1.12%	1.52%	-1.63%	-4.50%	4.13%	4.13%

TOP 10 HOLDINGS (%)

UK CONV GILT 0.625 06/07/2025	7.10
UK CONV GILT 1.5 07/22/2026	6.55
UK CONV GILT 1.25 07/22/2027	6.30
UK CONV GILT 2 09/07/2025	6.22
UK CONV GILT 2.75 09/07/2024	6.03
UK CONV GILT 5 03/07/2025	5.92
UK CONV GILT 1 04/22/2024	5.70
UK CONV GILT 4.25 12/07/2027	5.65
UK CONV GILT 0.25 01/31/2025	5.64
UK CONV GILT 1.625 10/22/2028	5.63
Total of Portfolio	60.74
Holdings subject to change	

12 MONTH PERFORMANCE PERIODS



CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)				ANNUALISED (% p.a.)			
	1m	3m	6m	YTD	1 Year	3 Years	5 Years	Since Inception
Unit Class	-0.52%	1.04%	3.14%	-0.76%	3.44%	-0.60%	0.01%	3.40%
Benchmark	-0.53%	1.03%	3.11%	-0.78%	3.34%	-0.71%	-0.07%	3.33%

CUMULATIVE & ANNUALISED PERFORMANCE

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

SECTOR BREAKDOWN (%)

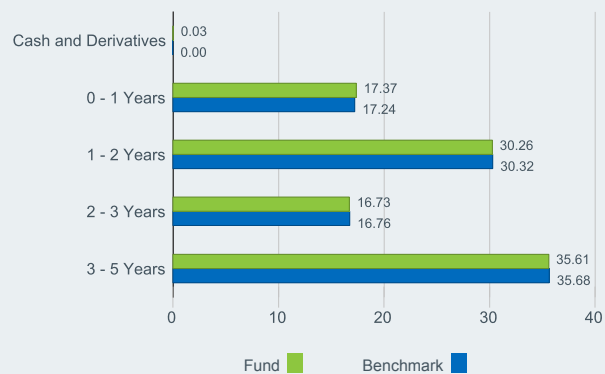
	Fund	Benchmark	Active
Government	99.97%	100.00%	-0.03%
Cash and/or Derivatives	0.03%	0.00%	0.03%

*Allocations are subject to change. **Source:** BlackRock

PORTFOLIO CHARACTERISTICS

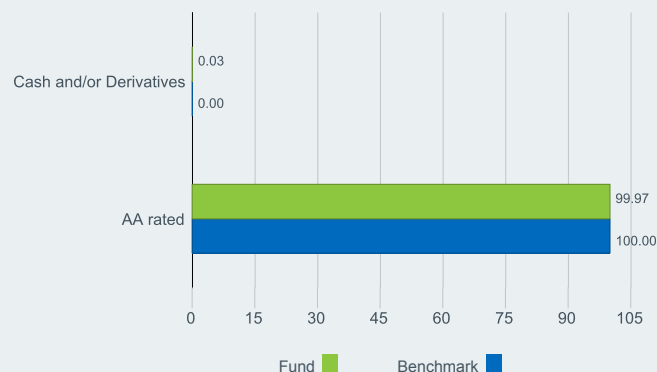
Yield to Worst (%)	4.37
Effective Duration (years)	2.31
Modified Duration	2.31

MATURITY BREAKDOWN (%)



Allocations are subject to change. **Source:** BlackRock

CREDIT RATINGS (%)



Allocations are subject to change. **Source:** BlackRock

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+44 (0)207 743 1800 ClientServices@BlackRock.com

www.blackrock.co.uk

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