

BlackRock ESG Multi-Asset Conservative Portfolio UCITS ETF GBP Hedged (Acc)

August Factsheet

Performance, Portfolio Breakdowns and Net Asset information as at: 31-Aug-2021

All other data as at 07-Sep-2021

For Investors in the UK. Investors should read the Key Investor Information Document and Prospectus prior to investing.

The BlackRock ESG Multi-Asset Conservative Portfolio UCITS ETF seeks to provide a total return through an actively managed, multi-asset portfolio, at least 80% of which meets the fund's ESG criteria, whilst targeting a conservative risk profile.

KEY BENEFITS

- 1 Exposure to a globally diversified selection of Exchange Traded Funds (ETFs) comprising thousands of individual stocks and bonds.
- 2 Seeks to invest sustainably by having at least 80% of its assets in ETFs tracking indices which meet certain environmental, social and governance (ESG) criteria.
- 3 Managed by BlackRock seeking to maintain a conservative risk profile.

Performance is not shown as the Fund has a performance history of less than 1 year. You should read the Prospectus and the Key Investor Information Document (KIID) for each fund in which you want to invest.

Capital at risk. 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.

KEY FACTS

Asset Class	MULT
Fund Base Currency	EUR
Share Class Currency	GBP
Fund Launch Date	08-Sep-2020
Share Class Launch Date	14-Sep-2020
ISIN	IE00BLP53N06
Total Expense Ratio	0.25%
Distribution Type	None
Domicile	Ireland
Product Structure	Physical
Rebalance Frequency	Quarterly
ISA Eligibility	Yes
SIPP Available	Yes
UK Distributor/Reporting Status	No/Seeking
Use of Income	Accumulating

Net Assets of Fund	EUR 4,624,665
Net Assets of Share Class	GBP 1,024,755
Number of Holdings	16
Shares Outstanding	193,506

TOP HOLDINGS (%)

ISHARES \$ TREAS BND 1-3 ETF USD DI	18.01
ISHRS TREAS 7-10YR USD DIST ETF	16.06
ISHARES USD TIPS UCITS ETF	14.14
ISHARES \$ CORP BOND ESG 0-3Y USD_D	13.03
ISHARES MSCI USA SRI UCITS ETF USD	7.99
ISHARES MSCI EMU ESG ENHANCE EURHA	5.01
ISHARES J.P. MORGAN ESG \$ EM USDHA	4.04
ISHARES \$ TREASURY BOND 0-1Y USDHA	4.00
ISHARES MSCI JAPAN SRI USD ACC USDHA	3.08
ISHARES EDGE MSCI USA MINIMU USDHA	3.04
	88.40

Holdings are subject to change.

GLOSSARY

Total Expense Ratio (TER): A measure of the total costs associated with managing and operating a fund. The TER consists primarily of the management fee plus other expenses such as trustee, custody, or operating expenses. It is expressed as a percentage of the fund's total net asset value.

Distribution yield: The distribution yield represents the ratio of distributed income over the last 12 months to the fund's current Net Asset Value.

Product Structure: Indicates whether the fund buys the actual underlying securities in the index (i.e. Physical) or whether the fund gains exposure to those securities by buying derivatives, such as swaps (known as 'Synthetic'). Swaps are a form of contract that promises to provide the return of the security to the fund, but the fund does not hold the actual security. This can introduce a risk that the counterparty defaults on the "promise" or contract.

Methodology: Indicates whether the product is holding all index securities in the same weight as the index (replicating) or whether an optimised subset of index securities is used (optimised/sampled) in order to efficiently track index performance.

Want to learn more?  +44 845 357 7000  info@ishares.co.uk  www.ishares.co.uk

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BlackRock has not considered the suitability of this investment against your individual needs and risk tolerance. The data displayed provides summary information, investment should be made on the basis of the relevant Prospectus which is available from your Broker, Financial Adviser or BlackRock Advisors (UK) Limited. We recommend you seek independent professional advice prior to investing.

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SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund's investment objective, do not change a fund's investment objective or constrain the fund's investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund's investment strategy, please see the fund's prospectus.

MSCI ESG Fund Rating (AAA-CCC)	A	MSCI ESG Quality Score (0-10)	6.92
MSCI ESG Quality Score - Peer Percentile	69.15%	MSCI ESG % Coverage	99.88%
Fund Lipper Global Classification	Mixed Asset EUR Cons - Global	MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)	84.04
Funds in Peer Group	551		

All data is from MSCI ESG Fund Ratings as of **06-Aug-2021**, based on holdings as of **31-Mar-2021**. As such, the fund's sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% of the fund's gross weight must come from securities covered by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund's gross weight; the absolute values of short positions are included but treated as uncovered), the fund's holdings date must be less than one year old, and the fund must have at least ten securities. For newly launched funds, sustainability characteristics are typically available 6 months after launch.

ESG GLOSSARY:

MSCI ESG Fund Rating (AAA-CCC): The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).

MSCI ESG Quality Score - Peer Percentile: The fund's ESG Percentile compared to its Lipper peer group.

Fund Lipper Global Classification: The fund peer group as defined by the Lipper Global Classification.

Funds in Peer Group: The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.

MSCI ESG Quality Score (0-10): The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG Rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

MSCI ESG % Coverage: Percentage of a fund's holdings that have MSCI ESG ratings data.

MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES): Measures a fund's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per \$1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

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