BlackRock ESG U.S. 5% Index ER
As of September 30, 2023

BESGUVCX

**Index Objective**
The objective of the BlackRock ESG U.S. 5% Index ER (the “Index”) is to offer exposure to the iShares ESG Aware MSCI USA ETF subject to a 5% target volatility. The Index manages to the target volatility by incorporating fixed income US Treasury iShares® ETFs and a cash constituent.

The Index tracks the return of the weighted ETFs and any cash constituent, above the sum of the return on the interest rate and the Index fee.

**Index Performance Since Inception**

Historical index performance is no guarantee of any future performance. Indexes are unmanaged and one cannot invest directly in an index.

**Key Facts**
- **Inception Date**: January 25, 2021
- **Asset Class**: Multi-Asset
- **Base Currency**: U.S. Dollar
- **Ticker**: BESGUVCX

**Index Constituents (%)**

<table>
<thead>
<tr>
<th>ETF Description</th>
<th>Percentage</th>
</tr>
</thead>
<tbody>
<tr>
<td>iShares 1-3 Year Treasury Bond ETF</td>
<td>60.87</td>
</tr>
<tr>
<td>iShares ESG Aware MSCI USA ETF</td>
<td>35.10</td>
</tr>
<tr>
<td>iShares 7-10 Year Treasury Bond ETF</td>
<td>4.03</td>
</tr>
</tbody>
</table>

Constituents are subject to change

**Cumulative Performance (Total Return %)**

<table>
<thead>
<tr>
<th>YTD</th>
<th>1m</th>
<th>3m</th>
<th>1y</th>
<th>3y</th>
<th>5y</th>
<th>10y</th>
<th>Incept.</th>
</tr>
</thead>
<tbody>
<tr>
<td>-0.18</td>
<td>-2.63</td>
<td>-2.82</td>
<td>0.56</td>
<td>-</td>
<td>-</td>
<td>-9.4</td>
<td></td>
</tr>
</tbody>
</table>

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Cash used for computing the excess return is represented by the Effective Fed Funds Rate; however, this is subject to change at the discretion of the Index Administrator given the evolving industry-wide replacement of such rate.

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