

BlackRock ESG U.S. 5% Index ER

As of March 31, 2024



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



Cumulative Performance (Total Return %)

YTD	1m	3m	1y	3y	5y	10y	Incept.
2.12	0.9	2.12	4.03	-2.92	-	-	-3.78

Key Facts

Inception Date: January 25, 2021

Asset Class: Multi-Asset

Base Currency: U.S. Dollar

Ticker: BESGUVCX

Index Constituents	%
iShares 1-3 Year Treasury Bond ETF	51.83
iShares ESG Aware MSCI USA ETF	38.74
iShares 7-10 Year Treasury Bond ETF	5.89
iShares 20+ Year Treasury Bond ETF	3.53

Constituents are subject to change

* 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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