BLACKROCK GLOBAL INDEX FUNDS

# iShares Emerging Markets Government Bond Index Fund (LU) Class I2 Hedged EUR

## AUGUST 2023 FACTSHEET

**Performance, Portfolio Breakdowns and Net Asset information as at: 31-Aug-2023. All other data as at: 22-Sep-2023.**

**This document is marketing material.** 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. Investors should read the Key Investor Information Document and Prospectus prior to investing.

**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.

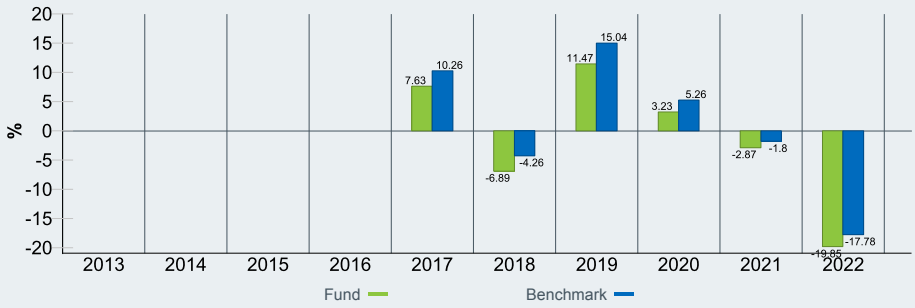
### FUND OVERVIEW

The Fund aims to achieve a return on your investment, through a combination of capital growth and income on the Fund's assets, which reflects the return of the J.P.Morgan Emerging Markets Bond Index Global Diversified, the Fund's benchmark index. The Fund aims to invest as far as possible and practicable in the fixed income (FI) securities (such as bonds) that make up the benchmark index.

### GROWTH OF HYPOTHETICAL 10,000 EUR SINCE INCEPTION




### % CALENDAR YEAR RETURNS




**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. The fund invests a large portion of assets which are denominated in other currencies; hence changes in the relevant exchange rate will affect the value of the investment. Compared to more established economies, the value of investments in developing Emerging Markets may be subject to greater volatility due to differences in generally accepted accounting principles or from economic or political instability. The fund invests in fixed interest securities such as corporate or government bonds which pay a fixed or variable rate of interest (also known as the ' coupon') and behave similarly to a loan. These securities are therefore exposed to changes in interest rates which will affect the value of any securities held. Certain developing countries are especially large debtors to commercial banks and foreign governments. Investment in debt obligations (sovereign debt) issued or guaranteed by developing governments or their agencies involve a high degree of risk.

**(Continued on page 2)**

### KEY FACTS

| | |
|---|---|
| **Asset Class** | Index Trackers |
| **Morningstar Category** | Global Emerging Markets Bond - EUR Biased |
| **Fund Launch Date** | 28-May-2013 |
| **Share Class Launch Date** | 13-Apr-2016 |
| **Fund Base Currency** | USD |
| **Share Class Currency** | EUR |
| **Fund Size (AUM)** | 3,324.62 USD |
| **Benchmark** | JP Morgan EMBI Global Diversified Index |
| **Domicile** | Luxembourg |
| **Fund Type** | UCITS |
| **ISIN** | LU1373035663 |
| **Bloomberg Ticker** | BGEMI2H |
| **Distribution Type** | Accumulating |
| **Minimum Initial Investment** | 10,000,000 USD* |
| **Management Company** | BlackRock (Luxembourg) S.A. |

* or currency equivalent

### TOP HOLDINGS (%)

| | |
|---|---|
| KUWAIT STATE OF (GOVERNMENT) MTN RegS 3.5 03/20/2027 | 0.68 |
| URUGUAY (ORIENTAL REPUBLIC OF) 5.1 06/18/2050 | 0.61 |
| QATAR (STATE OF) RegS 5.103 04/23/2048 | 0.47 |
| ECUADOR REPUBLIC OF (GOVERNMENT) RegS 3.5 07/31/2035 | 0.44 |
| QATAR (STATE OF) RegS 4.817 03/14/2049 | 0.43 |
| ARGENTINA REPUBLIC OF GOVERNMENT 3.625 07/09/2035 | 0.41 |
| POLAND (REPUBLIC OF) 5.5 04/04/2053 | 0.40 |
| URUGUAY (ORIENTAL REPUBLIC OF) 4.975 04/20/2055 | 0.40 |
| KAZAKHSTAN (REPUBLIC OF) MTN RegS 5.125 07/21/2025 | 0.40 |
| BRAZIL FEDERATIVE REPUBLIC OF (GO 4.25 01/07/2025 | 0.39 |
| **Total of Portfolio** | **4.63** |

Holdings subject to change

### RATINGS

MORNINGSTAR Silver

**Key Risks Continued:** Overseas investments will be affected by movements in currency exchange rates. Compared to more established economies, the value of investments in Emerging Markets may be subject to greater volatility due to differences in generally accepted accounting principles or from economic or political instability. The Fund invests in fixed interest securities such as corporate or government bonds which pay a fixed or variable rate of interest. Therefore the value of these securities are sensitive to movements in interest rates; typically when interest rates rise there is a corresponding decline in the market value of bonds. Certain developing countries are especially large debtors to commercial banks and foreign governments. Investment in debt obligations (sovereign debt) issued or guaranteed by developing governments or their agencies involve a high degree of risk.

## SECTOR BREAKDOWN (%)

| | Fund | Benchmark | +/- |
|---|---|---|---|
| Government Related | 99.78 | 100.00 | -0.22 |
| Cash and/or Derivatives | 0.22 | 0.00 | 0.22 |

[1]Allocations are subject to change. **Source:** BlackRock

## PORTFOLIO CHARACTERISTICS

| | |
|---|---|
| **Effective Duration (years)** | 6.72 |
| **Nominal Weighted Average Life (WAL)** | 11.29 Years |
| **Yield to Worst (%)** | 7.58 |
| **3 Year Tracking Error** | 0.89 |
| **Standard Deviation (3yrs)** | 9.91 |

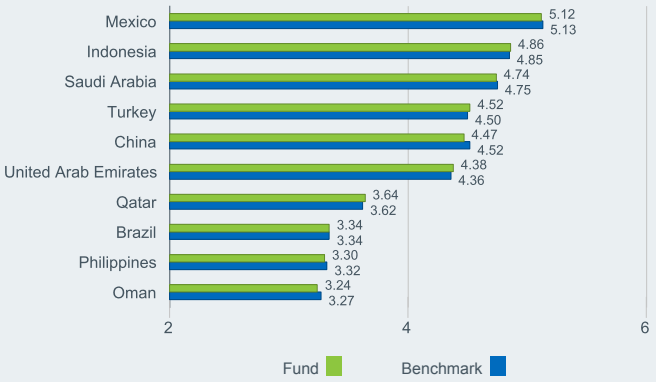
## FEES AND CHARGES

| | |
|---|---|
| **Max Initial Charge** | 0.00% |
| **Max Exit Fee** | 0.00% |
| **Ongoing Charge** | 0.24% |
| **Performance Fee** | 0.00% |

## DEALING INFORMATION

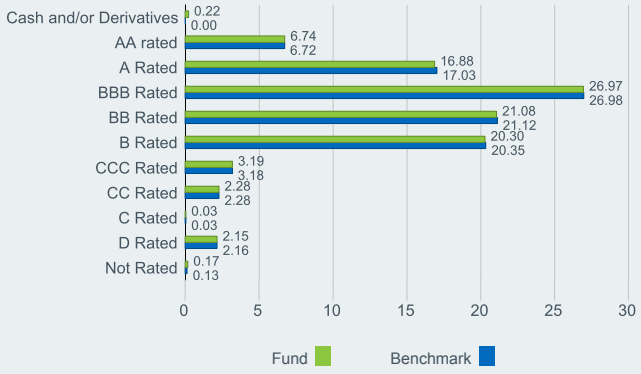
| | |
|---|---|
| **Settlement** | Trade Date + 3 days |
| **Dealing Frequency** | Daily, forward pricing basis |

## GEOGRAPHIC BREAKDOWN (%)




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

## CREDIT RATINGS (%)




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

# iShares Emerging Markets Government Bond Index Fund (LU) Class I2 Hedged EUR

## AUGUST 2023 FACTSHEET

iShares by BLACKROCK®

## 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)** | BB | **MSCI ESG Quality Score (0-10)** | 3.93 |
| **MSCI ESG Quality Score - Peer Percentile** | 22.30% | **MSCI ESG % Coverage** | 92.78% |
| **Fund Lipper Global Classification** | Bond Emerging Markets Global HC | **MSCI Weighted Average Carbon Intensity (Tons CO2E/$M SALES)** | 1,154.77 |
| **Funds in Peer Group** | 435 | | |

All data is from MSCI ESG Fund Ratings as of **21 Aug 2023**, based on holdings as of **30 Apr 2023**. 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% (or 50% for bond funds and money market funds) of the fund's gross weight must come from securities with ESG coverage 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.

### 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. 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 the fund's holdings for which the MSCI ESG ratings data is available. The MSCI ESG Fund Rating, MSCI ESG Quality Score and MSCI ESG Quality Score – Peer Percentile metrics are displayed for funds with at least 65% coverage (or 50% for bond funds and money market funds).
**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.
**MSCI Weighted Average Carbon Intensity % Coverage:** Percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

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## GLOSSARY

**Effective Duration:** A measure of price sensitivity of a bond to changes in interest rates. The Modified Duration of the fund is calculated as the average of the underlying bonds' modified duration values, adjusted to take account of their relative weight (size) within the fund.

**Ongoing Charge:** is a figure representing all annual charges and other payments taken from the fund.

**Quartile Rank:** categorizes a fund into four equal bands based on their performance over a specified period within the relevant Morningstar's sector. The top or first quartile contains the top 25% of funds, through to the bottom or 4th quartile which contains the bottom 25% of funds.

**SRRI:** is a value based on the volatility of the fund, which gives an indication of the overall risk and reward profile of the Fund.


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