

iShares Index Linked Gilt Index Fund (UK) Class D

ACCU GBP

MAY 2022 FACTSHEET



Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-May-2022. All other data as at 09-Jun-2022.

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

FUND OVERVIEW

The Fund aims to provide a return on your investment (generated through an increase in the value of the assets held by the Fund and/or income received from those assets) by tracking closely the performance of the FTSE Actuaries UK Index Linked Gilts Over 5 Years Index, the Fund's benchmark index. The Fund is passively managed and the investment adviser has discretion to select the Fund's investments and in doing so may take into consideration the Benchmark Index. The Fund invests in fixed income securities (FI) (such as bonds) that make up the benchmark index and, at the time of purchase, comply with the credit rating requirements of the benchmark index. The benchmark index measures the performance of United Kingdom (UK) domestic Government index-linked bonds. It consists of FI securities denominated in Sterling that pay coupon (i.e. interest) and principal in Sterling, and are issued by the UK Government. The FI securities must be capital-indexed and linked to an eligible inflation index (i.e. their principal value is protected against inflation). The FI securities will have a credit rating at the time of inclusion in the benchmark index linked to that of the UK Government. They will have a time to maturity (i.e. the time until they become due for repayment) of at least 5 years.

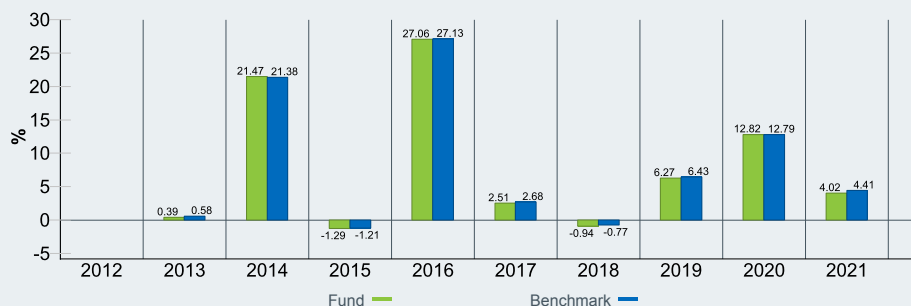
GROWTH OF HYPOTHETICAL 10,000



Unit Class performance displayed in . Source: BlackRock. Performance is shown on a bid to bid price basis, with net income reinvested, net of fees. **Past performance is not a guide to future performance.**

As of 29 April 2016, the benchmark index converted from a close of business valuation to a midday valuation. Historic performance of the benchmark index has been simulated by the benchmark index provider and such data is used for the purposes of demonstrating historic performance in the "Past Performance" table from 27 February 2015 or from the launch of the unit class if later.

12 MONTH PERFORMANCE PERIODS



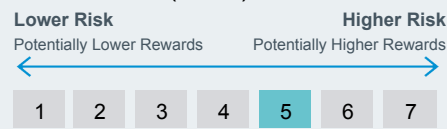
The figures shown relate to past performance. Past performance is not a reliable indicator of current or future results and should not be the sole factor of consideration when selecting a product or strategy. Unit Class performance is calculated using bid prices, with income reinvested, in British Pound, net of fees. Source: BlackRock.

Key Risks: The value of your investment and the income from it will vary and your initial investment amount is not guaranteed. The fund invests in a limited number of market sectors. Compared to investments which spread investment risk through investing in a variety of sectors, share price movements may have a greater effect on the overall value of this fund.

(Continued on page 2)

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.

SYNTHETIC RISK & REWARD INDICATOR (SRRI)



KEY FACTS

Asset Class	Index Trackers
Morningstar Category	GBP Inflation-Linked Bond
Fund Launch Date	29-Jun-2012
Unit Class Launch Date	29-Jun-2012
Fund Base Currency	GBP
Share Class Currency	GBP
Total Fund Size (M)	2,076.27 GBP
Benchmark	FTSE Actuaries UK Index Linked Gilts Over 5 Years Index
Domicile	United Kingdom
Fund Type	UCITS
ISIN	GB00B83RVT96
Bloomberg Ticker	BRILGTD
Distribution Type	None
Minimum Initial Investment	100,000 GBP

PORTFOLIO MANAGER(S)

Francis Rayner

TOP HOLDINGS (%)

UK I/L GILT 1.25 11/22/2055	5.15
UK I/L GILT 1.125 11/22/2037	4.91
UK I/L GILT 0.625 03/22/2040	4.76
UK I/L GILT 1.25 11/22/2032	4.74
UK I/L GILT 1.25 11/22/2027	4.58
UK I/L GILT 0.125 03/22/2044	4.51
UK I/L GILT 0.75 11/22/2047	4.50
UK I/L GILT 0.5 03/22/2050	4.48
UK I/L GILT 0.375 03/22/2062	4.45
UK I/L GILT 0.625 11/22/2042	4.44
Total of Portfolio	46.52

Holdings subject to change

RATINGS



Key Risks Continued: Two main risks related to fixed income investing are interest rate risk and credit risk. Typically, when interest rates rise, there is a corresponding decline in the market value of bonds. Credit risk refers to the possibility that the issuer of the bond will not be able to repay the principal and make interest payments. The Fund invests in fixed interest securities issued by companies. There is a risk of default where the issuing company may not pay income or repay capital to the Fund when due.

SECTOR BREAKDOWN (%)

	Fund	Benchmark	Active
Government	99.93	100.00	-0.07
Cash and/or Derivatives	0.07	0.00	0.07

Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management. Allocations are subject to change.

PORTFOLIO CHARACTERISTICS

Effective Duration (years)	20.75
Nominal Weighted Average Life (WAL)	21.91 yrs
Yield to Worst (%)	-1.24
3 Year Tracking Error	0.41

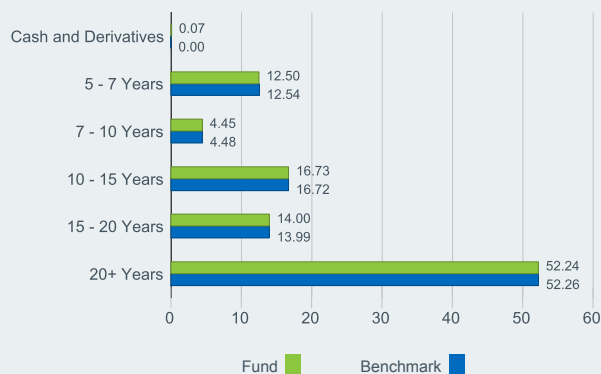
FEES AND CHARGES

Max Initial Charge	0.00%
Exit Fee	0.00%
Ongoing Charge	0.11%
Performance Fee	0.00%

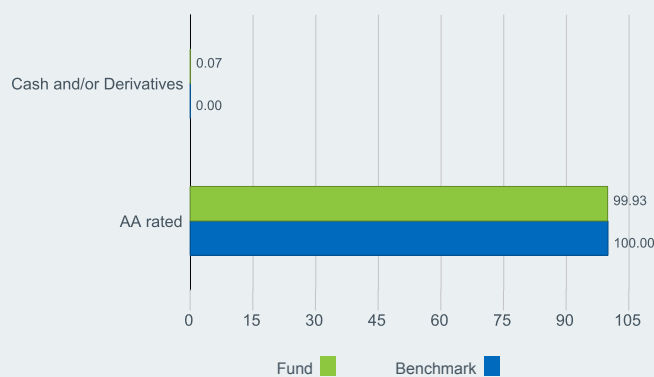
DEALING INFORMATION

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

MATURITY BREAKDOWN (%)



CREDIT RATINGS (%)



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IMPORTANT INFORMATION:

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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: categorises 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.

Nominal Weighted Average Life (WAL): A bond's maturity is the length of time until the principal amount of the bond is to be repaid. WAL of the fund is calculated as the average of the underlying bonds' maturities, adjusted to take account of their relative weight (size) within the fund.

Yield To Worst: The lowest potential yield that can be received on a bond without the issuer actually defaulting. The yield to worst is calculated by making worst-case scenario assumptions on the issue by calculating the returns that would be received if provisions are used by the issuer.

3 Year Tracking Error: A divergence between the price behavior of a position or a portfolio and the price behavior of a benchmark.

Performance Fee: is charged on any returns that, subject to a High Water Mark, the Fund achieves above its performance fee benchmark. Please refer to the Prospectus for further information.

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)	5.90
MSCI ESG Quality Score - Peer Percentile	-	MSCI ESG % Coverage	100.00%
Fund Lipper Global Classification	Bond GBP Inflation Linked	MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)	-
Funds in Peer Group	109		

All data is from MSCI ESG Fund Ratings as of **06-May-2022**, based on holdings as of **30-Nov-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.

IMPORTANT INFORMATION:

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