

European Exchange Traded Fund (ETF) Exposures to Credit Suisse Group AG and UBS Group AG as at 28 February 2023

On Sunday March 19th, it was reported that UBS Group AG (“UBS”) has agreed to buy Credit Suisse Group AG (“Credit Suisse”). As an asset manager and fiduciary, BlackRock invests on behalf of our clients. Those investments are primarily held in diversified funds and accounts.

The tables below set out the equity and/or debt exposures to UBS and/or Credit Suisse held by the Irish-domiciled and German-domiciled UCITS ETFs and Swiss-domiciled ETFs below as of the date shown. For funds of funds, the exposures shown are on a look-through basis to the issuers held by the underlying funds. Cash equivalent exposure held by the ETFs is not included in these percentage weightings. Counter-party exposure from derivatives is also not included in these percentage weightings but the equity and/or debt exposures underlying the derivatives are included. ETFs are shown only if the aggregate net Credit Suisse and UBS exposure was at least +0.01% of total fund net asset value as of the date shown. The Irish, German and Swiss-domiciled Fixed Income ETFs do not hold Additional Tier-1 (AT1) bonds issued by Credit Suisse. Please refer to individual fund webpages for current holdings.

The portfolio exposures in the table have been calculated using market value data provided by third-party pricing vendors as of the date shown. The data in the table is unaudited and does not represent official books and records of the funds and is subject to change. Please refer to each ETF’s offering document for additional information on the fund’s valuation policies.

Irish-domiciled ETFs

As of 28 February 2023, sorted by sum of Credit Suisse and UBS (% of portfolio AUM)

Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
iShares MSCI Europe Financials Sector UCITS ETF	0.62%		0.62%	4.15%		4.15%	4.77%
iShares € Corp Bond Financials UCITS ETF		1.64%	1.64%		1.74%	1.74%	3.38%
iShares € Floating Rate Bond ESG UCITS ETF		3.02%	3.02%			0.00%	3.02%
iShares \$ Floating Rate Bond UCITS ETF		1.28%	1.28%		1.56%	1.56%	2.84%
iShares € Ultrashort Bond ESG UCITS ETF		1.65%	1.65%		1.19%	1.19%	2.84%

Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
iShares \$ Ultrashort Bond UCITS ETF		1.90%	1.90%		0.82%	0.82%	2.72%
iShares € Ultrashort Bond UCITS ETF		1.49%	1.49%		0.96%	0.96%	2.45%
iShares £ Corp Bond 0-5yr UCITS ETF		2.17%	2.17%		0.28%	0.28%	2.45%
iShares € Corp Bond 0-3yr ESG UCITS ETF		1.16%	1.16%		1.26%	1.26%	2.42%
iShares € Corp Bond Large Cap UCITS ETF		1.07%	1.07%		1.02%	1.02%	2.09%
iShares € Corp Bond ESG UCITS ETF		1.00%	1.00%		1.00%	1.00%	2.00%
iShares € Corp Bond Interest Rate Hedged ESG UCITS ETF		0.99%	0.99%		0.99%	0.99%	1.98%
iShares € Corp Bond ESG Paris-Aligned Climate UCITS ETF		1.08%	1.08%		0.85%	0.85%	1.93%
iShares € Corp Bond 1-5yr UCITS ETF		0.81%	0.81%		0.95%	0.95%	1.75%
iShares Core £ Corp Bond UCITS ETF		1.59%	1.59%		0.15%	0.15%	1.74%
iShares Core € Corp Bond UCITS ETF		0.77%	0.77%		0.75%	0.75%	1.53%
iShares STOXX Europe 50 UCITS ETF EUR			0.00%	1.36%		1.36%	1.36%
iShares MSCI World Financials Sector ESG UCITS ETF	0.04%		0.04%	1.25%		1.25%	1.28%
iShares MSCI Europe ex-UK UCITS ETF	0.14%		0.14%	0.96%		0.96%	1.11%
iShares MSCI Europe ex-UK GBP Hedged UCITS ETF (Dist)	0.14%		0.14%	0.96%		0.96%	1.10%
iShares Global Corp Bond UCITS ETF		0.61%	0.61%		0.45%	0.45%	1.06%
iShares Global Corp Bond EUR Hedged UCITS ETF (Dist)		0.56%	0.56%		0.48%	0.48%	1.03%
iShares \$ Corp Bond 0-3yr ESG UCITS ETF		1.03%	1.03%			0.00%	1.03%
iShares MSCI Europe ESG Screened UCITS ETF	0.13%		0.13%	0.84%		0.84%	0.97%
iShares MSCI Europe ESG Enhanced UCITS ETF	0.03%		0.03%	0.91%		0.91%	0.94%
iShares \$ Short Duration Corp Bond UCITS ETF		0.87%	0.87%			0.00%	0.87%



Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
	iShares Core MSCI Europe UCITS ETF	0.11%		0.11%	0.73%		0.73%
iShares Core MSCI Europe UCITS ETF	0.11%		0.11%	0.73%		0.73%	0.84%
iShares € Corp Bond BBB-BB UCITS ETF		0.83%	0.83%			0.00%	0.83%
iShares Ageing Population UCITS ETF	0.20%		0.20%	0.52%		0.52%	0.72%
iShares MSCI Europe Paris-Aligned Climate UCITS ETF	0.04%		0.04%	0.61%		0.61%	0.66%
iShares Refinitiv Inclusion and Diversity UCITS ETF	0.65%		0.65%	0.00%		0.00%	0.65%
iShares £ Ultrashort Bond UCITS ETF			0.00%		0.60%	0.60%	0.60%
iShares £ Ultrashort Bond ESG UCITS ETF			0.00%		0.60%	0.60%	0.60%
iShares Dow Jones Global Sustainability Screened UCITS ETF	0.00%		0.00%	0.44%		0.44%	0.44%
iShares \$ Intermediate Credit Bond UCITS ETF		0.41%	0.41%			0.00%	0.41%
iShares € Aggregate Bond ESG UCITS ETF		0.19%	0.19%		0.18%	0.18%	0.37%
iShares \$ Corp Bond ESG UCITS ETF		0.37%	0.37%			0.00%	0.37%
iShares MSCI World ESG Enhanced UCITS ETF	0.01%		0.01%	0.30%		0.30%	0.31%
iShares Edge MSCI Europe Value Factor UCITS ETF	0.29%		0.29%	0.00%		0.00%	0.29%
iShares \$ Corp Bond Interest Rate Hedged UCITS ETF		0.25%	0.25%			0.00%	0.25%
BlackRock ESG Multi-Asset Conservative Portfolio UCITS ETF	0.00%	0.17%	0.17%	0.00%	0.06%	0.06%	0.23%
iShares Global Aggregate Bond ESG UCITS ETF		0.12%	0.12%		0.10%	0.10%	0.22%
BlackRock ESG Multi-Asset Moderate Portfolio UCITS ETF	0.00%	0.14%	0.14%	0.01%	0.07%	0.07%	0.21%
iShares Core Global Aggregate Bond UCITS ETF		0.11%	0.11%		0.09%	0.09%	0.20%



Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
iShares MSCI World ESG Screened UCITS ETF	0.02%		0.02%	0.16%		0.16%	0.18%
iShares \$ Corp Bond UCITS ETF		0.18%	0.18%			0.00%	0.18%
iShares Edge MSCI Europe Minimum Volatility ESG UCITS ETF			0.00%	0.17%		0.17%	0.17%
iShares MSCI World CHF Hedged UCITS ETF (Acc)	0.02%		0.02%	0.14%		0.14%	0.17%
iShares MSCI World GBP Hedged UCITS ETF (Acc)	0.02%		0.02%	0.14%		0.14%	0.16%
iShares MSCI ACWI UCITS ETF	0.02%		0.02%	0.14%		0.14%	0.16%
iShares Core MSCI World UCITS ETF	0.02%		0.02%	0.14%		0.14%	0.16%
iShares MSCI World UCITS ETF	0.02%		0.02%	0.14%		0.14%	0.16%
iShares MSCI World EUR Hedged UCITS ETF (Acc)	0.02%		0.02%	0.14%		0.14%	0.16%
iShares MSCI World Value Factor ESG UCITS ETF	0.15%		0.15%	0.00%		0.00%	0.15%
iShares € Green Bond UCITS ETF		0.14%	0.14%			0.00%	0.14%
iShares Edge MSCI World Value Factor UCITS ETF	0.14%		0.14%	0.00%		0.00%	0.14%
BlackRock ESG Multi-Asset Growth Portfolio UCITS ETF	0.00%	0.06%	0.06%	0.01%	0.02%	0.03%	0.09%
iShares US Aggregate Bond UCITS ETF		0.09%	0.09%			0.00%	0.09%
iShares € Covered Bond UCITS ETF		0.06%	0.06%			0.00%	0.06%



German-domiciled ETFs

As of 28 February 2023, sorted by sum of Credit Suisse and UBS (% of portfolio AUM)

Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
	iShares STOXX Europe 600 Financial Services UCITS ETF (DE)	3.00%		3.00%	18.77%		18.77%
iShares SLI UCITS ETF (DE)	1.44%		1.44%	5.14%		5.14%	6.58%
iShares STOXX Europe 50 UCITS ETF (DE)			0.00%	1.36%		1.36%	1.36%
iShares STOXX Europe Large 200 UCITS ETF (DE)	0.13%		0.13%	0.81%		0.81%	0.93%
iShares STOXX Europe 600 UCITS ETF (DE)	0.10%		0.10%	0.65%		0.65%	0.75%

Swiss-domiciled ETFs

As of 28 February 2023, sorted by sum of Credit Suisse and UBS (% of portfolio AUM)

Fund Name	Credit Suisse (% of portfolio AUM)			UBS (% of Portfolio AUM)			Sum of Credit Suisse and UBS (% of Portfolio AUM)
	Equity	Fixed Income	Total	Equity	Fixed Income	Total	Total
	iShares SMI ETF (CH)	0.93%		0.93%	5.82%		5.82%
iShares SLI ETF (CH)	1.44%		1.44%	5.14%		5.14%	6.58%
iShares Core SPI ETF (CH)	0.68%		0.68%	4.22%		4.22%	4.90%
iShares Core CHF Corporate Bond ETF (CH)		0.28%	0.28%		1.12%	1.12%	1.40%



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Irish-domiciled UCITS ETFs with exposure to Silicon Valley Bank or Signature Bank as at 9 March 2023

On Friday, March 10th, banking regulators closed Silicon Valley Bank Financial Group (SIVB) and appointed the U.S. Federal Deposit Insurance Corporation (FDIC) as receiver for the bank. This was followed by the closure of Signature Bank (SBNY) by the FDIC on Sunday, March 12th. The US Treasury, FDIC, and the Fed subsequently made a joint statement to address concerns, saying they would take “decisive actions to protect the US economy by strengthening public confidence in our banking system”, and approved actions enabling the FDIC to complete its resolution in a manner that fully protects all depositors.

Below are Irish-domiciled UCITS ETFs with exposure to Silicon Valley Bank (SIVB) and/or Signature Bank (SBNY) as of March 9, 2023, which can be compared with current holdings of the ETFs on the individual fund webpages on www.ishares.com. German-domiciled and Swiss-domiciled ETFs did not hold securities in Silicon Valley Bank or Signature Bank as of March 9, 2023.

The market value data shown is based on pricing provided by third-party pricing vendors for the securities as at the date shown and the portfolio exposures have been calculated using such third-party pricing data. The data in the table is unaudited and does not represent official books and records of the fund and is subject to change. Please refer to each ETF’s offering document for additional information on its valuation policies.

Irish-domiciled UCITS ETFs

As of 9 March 2023

Fund Name	Silicon Valley Bank		Signature Bank		Sum of SIVB & SBNY Exposure as % of Portfolio AUM
	Market Value of Exposure (\$)	% of Portfolio AUM	Market Value of Exposure (\$)	% of Portfolio AUM	
iShares S&P US Banks UCITS ETF	4,288,046	1.16	3,907,036	1.05	2.21
iShares Edge MSCI USA Size Factor UCITS ETF	199,143	0.14	288,526	0.21	0.35
iShares S&P 500 Financials Sector UCITS ETF	1,952,621	0.17	1,787,427	0.16	0.32
iShares S&P 500 Equal Weight UCITS ETF	677,914	0.10	1,075,597	0.15	0.25
iShares MSCI USA Value Factor ESG UCITS ETF	541,758	0.18			0.18
iShares Edge MSCI World Size Factor UCITS ETF	208,050	0.05	301,414	0.08	0.13
iShares Edge MSCI World Quality Factor UCITS ETF	1,182,028	0.05	1,144,756	0.05	0.10
iShares MSCI USA SRI UCITS ETF	8,183,849	0.09			0.09
iShares \$ Intermediate Credit Bond UCITS ETF	107,561	0.06			0.06
iShares MSCI World SRI UCITS ETF	3,775,978	0.05			0.05



Fund Name	Silicon Valley Bank		Signature Bank		Sum of SIVB & SBNY Exposure as % of Portfolio AUM
	Market Value of Exposure (\$)	% of Portfolio AUM	Market Value of Exposure (\$)	% of Portfolio AUM	
iShares Edge MSCI USA Value Factor UCITS ETF	1,693,883	0.05			0.05
iShares MSCI ACWI SRI UCITS ETF	4,560	0.05			0.05
iShares S&P 500 Paris-Aligned Climate UCITS ETF	20,996	0.02	21,873	0.02	0.05
iShares \$ Corp Bond ESG UCITS ETF	946,451	0.04			0.04
iShares MSCI World Financials Sector ESG UCITS ETF	3,075	0.02	2,723	0.02	0.04
iShares S&P 500 GBP Hedged UCITS ETF (Acc)	134,459	0.02	122,344	0.02	0.04
iShares Core S&P 500 UCITS ETF	2,299,477	0.02	2,107,447	0.02	0.04
iShares MSCI USA ESG Screened UCITS ETF	923,820	0.02	863,037	0.02	0.04
iShares Core S&P 500 UCITS ETF	10,185,990	0.02	9,220,218	0.02	0.04
iShares S&P 500 EUR Hedged UCITS ETF (Acc)	851,713	0.02	850,421	0.02	0.04
iShares S&P 500 CHF Hedged UCITS ETF (Acc)	77,091	0.02	71,973	0.02	0.04
iShares MSCI USA UCITS ETF	84,514	0.02	73,243	0.02	0.03
iShares MSCI North America UCITS ETF	152,486	0.02	136,685	0.01	0.03
iShares MSCI USA ESG Enhanced UCITS ETF	2,596,495	0.03	448,808	0.00	0.03
iShares MSCI World Paris-Aligned Climate UCITS ETF	30,327	0.03			0.03
iShares MSCI World ESG Screened UCITS ETF	289,171	0.01	287,165	0.01	0.03
iShares MSCI World EUR Hedged UCITS ETF (Acc)	361,278	0.01	318,205	0.01	0.03
iShares Global Corp Bond UCITS ETF	635,750	0.02	178,018	0.01	0.02
iShares MSCI World GBP Hedged UCITS ETF (Acc)	36,478	0.01	39,753	0.01	0.02
iShares MSCI World CHF Hedged UCITS ETF (Acc)	83,878	0.01	78,961	0.01	0.02
iShares MSCI World UCITS ETF	613,441	0.01	564,436	0.01	0.02
iShares Core MSCI World UCITS ETF	5,429,354	0.01	5,098,171	0.01	0.02
iShares MSCI World ESG Enhanced UCITS ETF	477,604	0.02	72,517	0.00	0.02
iShares MSCI ACWI UCITS ETF	797,421	0.01	595,567	0.01	0.02
iShares Global Corp Bond EUR Hedged UCITS ETF (Acc)	187,769	0.01	89,009	0.01	0.02
iShares \$ Short Duration Corp Bond UCITS ETF	1,095,482	0.02			0.02
iShares US Aggregate Bond UCITS ETF	325,304	0.01			0.01
iShares \$ Corp Bond 0-3yr ESG UCITS ETF	95,102	0.01			0.01
iShares Global Aggregate Bond ESG UCITS ETF	81,366	0.01			0.01
iShares Core Global Aggregate Bond UCITS ETF	186,426	0.00			0.00



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Following the actions taken by the bank regulators and FDIC in relation to Silicon Valley Bank and Signature Bank, BlackRock Pricing Committees have fair valued the securities of such issuers held by the BlackRock funds at close to zero. As disclosed in the prospectuses of the funds, BlackRock may, in good faith and based on available information, determine an asset's fair value and this process is carried out according to formal pricing policies. It is important to note, however, that determinations as to the fair value of the securities may not represent the actual amounts that will be realised upon their eventual disposal which could be upon the liquidation of the issuers.

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