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**Unaudited Interim Report and Accounts**  
BlackRock Global Index Funds (BGIF)  
R.C.S. Luxembourg: B 171278



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Subscriptions can only be made on the basis of the current Prospectus, the Key Investor Information Document (“KIID”), supplemented by the most recent annual report and audited accounts and unaudited interim report and accounts, if published after such annual report. Copies are available from the Local Investor Servicing team, the Transfer Agent, the Management Company or any of the Distributors.

# BGIF Chairman's Letter to Shareholders

October 2016

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Index Funds (the "Company" or "BGIF") over the six months from 1 April 2016 to 30 September 2016. The BGIF range comprised of 10 funds (each a "Fund", together the "Funds") as at 30 September 2016.

The Funds' performance is covered in more detail in the separate Investment Adviser's Report. The period under review saw a positive performance from both equity and bond markets, but not without considerable volatility in between the start and the end of the period. Investors largely set aside the worries of the preceding six months as China's economy appears to be over the worst and the oil price started to stabilise. However, a whole new set of concerns emerged as the UK voted to leave the European Union ("EU") ("Brexit"), central bank activity intensified and the US election proved unusually bitter and divisive.

UK assets, notably the currency, bore the brunt of the uncertainty leading up to the Referendum on EU membership. Once the decision had been made, however, the resulting weakness of Sterling against the Dollar and the Euro prompted a rally in the FTSE 100 as investors concluded that it would flatter the global earnings of the UK's largest companies. It also saw the Bank of England lower interest rates and resume its employment of a massive asset purchase programme in support of its economy (what has become known as quantitative easing ("QE")), which improved investor sentiment.

Central bank policy continued to dominate for much of the period under review, with the Eurozone, UK and Japan maintaining loose monetary policy. However, towards the end of the period, there appeared to be an increasing change of sentiment among policymakers, with a move towards fiscal measures. This appeared an acknowledgement that with interest rates at record lows, or even negative in some cases, monetary policy may have run out of road. Japan was the first to move, announcing a \$274 billion fiscal stimulus package that included infrastructure spending.

In the meantime, the US remained embroiled in a combative electoral contest. More important for markets was the continued postponement of further rate rises from the US Federal Reserve ("the Fed"). The first rate rise in December 2015 had been expected to auger a new era of gently rising rates. In the end, international events got in the way and the Fed Chair Janet Yellen managed back expectations of a further rate rise, referencing global factors. This eased the pressure on emerging markets, which experienced a significant recovery in the latter part of the period.

Amid this turmoil, asset price continued to rise. Government bond yields caught investors unaware once again, falling to new lows in the wake of the Brexit vote. The yield on a 10 year gilt dropped below 1%, while the 10-year German bund remained firmly in negative territory. According to a Fitch Ratings report in September 2016, more than \$11 trillion is now held in negative yielding bonds worldwide.

Equity markets continued to climb higher, remaining one of the few sources of yield. US markets lead the way – in spite of valuation concerns – as the economy continued to show strength. Japan's equity market rally was hampered by another rally in the Yen, which held back its all-important export sector. QE in Europe has not been particularly helpful for the performance of European equity markets relative to their developed market peers and wage growth has yet to pick up in spite of falling unemployment. Growth figures have been improving across the region, but the stronger currency may be a hindrance.

Over the period, there were a number of important regulatory developments, which are expected to affect the way fund providers service their clients and communicate with them. They included:

- ▶ Revisions to the Markets in Financial Instruments Directive ("MiFID II") and the new Markets in Financial Instruments Regulation ("MiFIR"): the revised Directive and new Regulation have been finalised and are due to come into effect at the beginning of 2018. Requirements being introduced include restrictions on how financial advisers may be remunerated which could result in advisers amending their services.
- ▶ European Market Infrastructure Regulation ("EMIR"): The Joint Committee of the European Supervisory Authorities has published the final draft of the Regulatory Technical Standards in March 2016, which provide the framework for the European Market Infrastructure Regulation. This aims to increase the safety of over-the-counter derivatives.
- ▶ Packaged Retail Investment and Insurance-based Investment Products ("PRIIPs"): the text of this Regulation is now agreed and will introduce similar documents to the Undertaking for Collective Investment in Transferable Securities ("UCITS") key investor information document ("KIID") for PRIIPs. Existing UCITS funds are provided with a grace period until 2019 after which the UCITS KIID may need to be amended.

The information stated in this report is historical and not necessarily indicative of future performance.

# BGIF Chairman's Letter to Shareholders

October 2016 continued

- ▶ UCITS V came into effect in March 2016. UCITS V aims to increase the level of protection already offered to investors in UCITS and to improve investor confidence in UCITS. It aims to do so by enhancing the rules on the responsibilities of depositaries and by introducing remuneration policy requirements for UCITS fund managers. It also aims to ensure that all EU regulators responsible for the supervision of UCITS funds and their managers have a common minimum set of powers available to investigate infringements.
- ▶ The Common Reporting Standard ("CRS") came into effect in January 2016. CRS introduces a global standard for the automatic exchange of information ("AEOI"), developed by the Organisation for Economic Co-operation and Development ("OECD").

There were no new fund launches or closures during the six month period. Over the six month period, the assets under management ("AUM") in the BGIF range increased by 9.5%. They now stand at USD 5.5bn, up from USD 5.0bn at the start of the period. The strongest inflows were seen into the BlackRock Emerging Markets Government Bond Index Fund, which saw assets rise 39.8% to USD 1.5bn. The BlackRock Euro Aggregate Bond Index Fund was also strong, with assets up 14.0% to EUR 420.2m. The BlackRock Global Government Bond Index Fund saw assets rise by 18.5% to USD 96.5m.

Emerging market equities saw some recovery, with the BlackRock Emerging Markets Equity Index Fund rising 13.0% to USD 453.9m. The BlackRock World Equity Index Fund saw a strong rise in assets, up 22.2% to USD 876.3m. BlackRock North America Equity Index Fund also performed well, up 18.8% to USD 724.8m. The BlackRock Europe Equity Index Fund was the only ones to see outflows, with net assets falling 3.1% to EUR 366.8m. The total net assets for the BlackRock Pacific ex Japan Equity Index Fund rose 6.4% to USD 279.9m after a very strong rise in the previous six months. The BlackRock Japan Equity Index Fund saw assets rise 6.9% to USD 144.5m. The BlackRock Euro Government Bond Index Fund saw the steepest decline in assets, down 37.9% to EUR 489.5m, despite positive performance from its underlying investments.

Should you have any questions on any of this material, please contact us via our website: [www.blackrockinternational.com](http://www.blackrockinternational.com)

Yours faithfully,

Nicholas C.D. Hall  
Chairman

# BGIF Investment Adviser's Report

## Performance Overview

1 April 2016 to 30 September 2016

Disclosed in the table below are the performance returns for the primary share class for each Fund, which has been selected as a representative share class. Performance figures for any other share class can be made available upon request.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. 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 Funds invest a large portion of assets which are denominated in other currencies; hence changes in the relevant exchange rates will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions can only be made on the basis of the current Prospectus, the Key Investor Information Document ("KIID"), supplemented by the most recent annual report and audited accounts and unaudited interim report and accounts, if published after such annual report. Copies are available from Local Investor Servicing team<sup>(1)</sup>, the Transfer Agent, the Management Company or any of the Representatives or Distributors. BGIF is only available for investment by non-US citizens who are not residents of the US. The Funds are not offered for sale or sold in the US, its territories or possessions.

	Performance for the period from 1 April 2016 to 30 September 2016		Calendar Year Performance			Launch Date
	6 month	2015	2014	2013		
<b>BlackRock Emerging Markets Equity Index Fund 'A' Non Dist (USD)</b>	<b>9.55%</b>	<b>(15.41)%</b>	<b>(2.31)%</b>	<b>(3.92)%</b>	<b>16 November 2012</b>	
MSCI Emerging Markets Index (USD)	9.70%	(15.12)%	(1.99)%	(2.73)%		
<b>BlackRock Emerging Markets Government Bond Index Fund 'A' Non Dist (USD)</b>	<b>9.10%</b>	<b>0.82%</b>	<b>7.22%</b>	<b>(4.15)%</b>	<b>28 May 2013</b>	
J.P. Morgan Emerging Markets Bond Index Global Diversified Index (USD)	9.26%	1.18%	7.43%	(3.51)%		
<b>BlackRock Europe Equity Index Fund 'A' Non Dist (EUR)</b>	<b>3.38%</b>	<b>8.79%</b>	<b>6.66%</b>	<b>19.03%</b>	<b>23 October 2012</b>	
MSCI Europe Index (Euro)	3.39%	8.41%	6.82%	19.89%		
<b>BlackRock Euro Aggregate Bond Index Fund 'A' Non Dist (EUR)</b>	<b>2.69%</b>	<b>0.44%</b>	<b>10.61%</b>	<b>(0.09)%</b>	<b>28 May 2013</b>	
Barclays Euro Aggregate Bond Index (Euro)	2.86%	1.00%	11.10%	0.21%		
<b>BlackRock Euro Government Bond Index Fund 'A' Non Dist (EUR)</b>	<b>2.74%</b>	<b>1.05%</b>	<b>12.77%</b>	<b>1.84%</b>	<b>23 October 2012</b>	
Citigroup EMU Government Bond Index (Euro)	2.89%	1.65%	13.18%	2.22%		
<b>BlackRock Global Government Bond Index Fund 'A' Non Dist (USD)</b>	<b>3.46%</b>	<b>(4.34)%</b>	<b>(0.58)%</b>	<b>(4.84)%</b>	<b>23 October 2012</b>	
Citigroup World Government Bond Index (USD)	3.72%	(3.57)%	(0.48)%	(4.00)%		
<b>BlackRock Japan Equity Index Fund 'A' Non Dist (USD)</b>	<b>9.23%</b>	<b>7.86%</b>	<b>(3.22)%</b>	<b>23.94%</b>	<b>23 October 2012</b>	
MSCI Japan Index (USD)	9.60%	9.20%	(3.87)%	27.28%		
<b>BlackRock North America Equity Index Fund 'A' Non Dist (USD)</b>	<b>5.63%</b>	<b>(2.00)%</b>	<b>12.58%</b>	<b>30.03%</b>	<b>23 October 2012</b>	
MSCI North America Index (USD)	5.93%	(1.46)%	13.26%	31.01%		
<b>BlackRock Pacific ex Japan Equity Index Fund 'A' Non Dist (USD)</b>	<b>8.61%</b>	<b>(9.07)%</b>	<b>0.31%</b>	<b>3.30%</b>	<b>24 October 2012</b>	
MSCI Pacific ex Japan Index (USD)	8.86%	(8.06)%	(0.54)%	5.54%		
<b>BlackRock World Equity Index Fund 'A' Non Dist (USD)</b>	<b>5.03%</b>	<b>(1.71)%</b>	<b>5.45%</b>	<b>25.74%</b>	<b>23 October 2012</b>	
MSCI World Index (USD)	5.30%	(1.21)%	5.80%	27.40%		

Fund performance returns are based on dealing prices with net dividends (after deduction of withholding tax) reinvested and are shown net of fees. Index Sources: Info Research & Datastream

<sup>(1)</sup> The local BlackRock Group companies or branches or their administrators.

The information stated in this report is historical and not necessarily indicative of future performance.

# BGIF Investment Adviser's Report

## Performance Overview

1 April 2016 to 30 September 2016 continued

### Investment Objective

The investment objective of each Fund is to match the performance of the benchmark index of that Fund.

### Market Review

At the beginning of the period, markets were starting to recover from their wobble at the start of the calendar year. Stabilisation in Chinese growth, some recovery in commodity markets and the Fed's decision to keep interest rates on hold all served to steady investors' nerves from March 2016 onwards. Since then, markets have shown resilience in the face of the UK's Brexit vote and some weaker data from the US. In this, they were supported by ongoing loose monetary policy from the central banks of Japan, the Eurozone and the UK.

Continued low interest rates supported the apparently high valuations of some defensive companies. With no sign of any rate rise, predictable cash flow, earnings and dividends were still highly prized by investors. Nevertheless, the outperformance over more economically sensitive stocks became less marked. In particular, small and mid cap stocks continued their strong run.

In most cases, market performance moved in line with economic growth. In particular, the US markets proved strong. The notable exceptions were the European markets, which were weak relative to their global peers in spite of better economic data and considerable support from the Central Bank. The UK market was defined by pre and post-Brexit. In the run up to the referendum, markets lagged, but they found a new lease of life in the wake of the 'Leave' vote as the sell-off in sterling raised the value of international earnings from some of the UK's largest companies.

The one clear change from the preceding six months was the re-emergence of both emerging markets and commodity stocks. Fuelled by the increasingly distant prospect of a US rate rise, a stabilisation in the oil price and better political news from key markets, such as Brazil, emerging markets made significant gains over the period. This applied across both equity and bond markets, with strengthening emerging market currencies compounding the gains.

Bond yields continue to defy expectations. Just as investors were poised for a rise in interest rates, another problem emerges to send them lower. This time it was Brexit. The 10 year German bond has dipped into negative territory at various points over the past six months and companies have found themselves able to issue debt on low or negative yields. Even in countries experiencing relatively strong growth, such as the US, interest rate expectations have been pushed out further. Many believe government bonds now look very over-

valued, but this is an uncertain environment and they have confounded the sceptics to date.

### Equity Fund Performance

The BlackRock World Equity Index Fund rose 5.0% (USD) over the period. The BlackRock Emerging Markets Equity Index Fund was the strongest performer, rising by 9.6%(USD) over the period. The BlackRock Japan Equity Index Fund also performed well, rising 9.2% (USD). The BlackRock North America Equity Index Fund rose by 5.6% (USD) over the period, while the BlackRock Pacific ex Japan Equity Index Fund rose 8.6% (USD). The BlackRock Europe Equity Index Fund rose 3.4% (EUR) over the period.

### Fixed Income Fund Performance

Global bond markets were supported by ongoing fears of deflation and loose monetary policy around the globe. However, corporate bonds were notably weaker than government bonds. This was reflected in the strong performance of the BlackRock Global Government Bond Index Fund, which produced a positive absolute return of 3.5% (USD). The BlackRock Euro Aggregate Bond Index Fund (which invests more broadly in fixed income assets) rose 2.7% (EUR). The BlackRock Emerging Markets Government Bond Index Fund rose 9.1% (USD) after a strong recovery in the latter part of the period under review. The BlackRock Euro Government Bond Index Fund rose 2.7% (EUR).

### Tracking Error

Realised tracking error is the annualised standard deviation of the difference in monthly returns between a Fund and its benchmark index. Tracking error shows the consistency of the returns relative to the benchmark index over a defined period of time.

Anticipated tracking error is based on the expected volatility of differences between the returns of a Fund and the returns of its benchmark index. For physically replicating funds, the investment management approach is to buy a portfolio of securities that, as far as practicable, consist of the securities that make up the benchmark index, in similar proportion to the weights represented in the benchmark index.

For optimising funds, the investment management approach aims to match the main risk characteristics of the benchmark index by investing in a portfolio that is primarily made up of securities that represent the benchmark index. The objective is to generate a total return as close as reasonably possible to that of the index, net of transaction costs and gross of fees.

Cash management, efficient portfolio management techniques (including securities lending), transaction costs from rebalancing and currency hedging collectively can have an impact on tracking error, as well as the return differential

# BGIF Investment Adviser's Report

## Performance Overview

1 April 2016 to 30 September 2016 continued

between a Fund and its benchmark index. Importantly, these impacts can be either positive or negative, depending on the underlying circumstances.

### Explanation of Divergence Between Anticipated and Realised Tracking Error

The Funds may have a tracking error due to a number of sources.

Funds may have a tracking error due to withholding tax suffered by the Funds on any income received from its investments. The level and quantum of tracking error arising due to withholding taxes depends on various factors, such as any reclaims filed by the Funds with various tax authorities, any benefits obtained by the Funds under a tax treaty or any securities lending activities carried out by the Funds.

A Fund's tracking error may be affected if the times at which a Fund and its Benchmark Index are priced are different. Where the Benchmark Index is valued at the time the relevant markets close for business and a Fund is valued at an earlier time, the tracking error of that Fund may appear to be higher than if the Fund and the Benchmark Index were priced at the same time. This is particularly relevant for the fixed income Funds, although, less so for the equity Funds for which the relevant index provider issues a price of the relevant Benchmark Index at the same time as the equity Fund's valuation point.

In addition, as the Net Asset Value of a Fund taken at its valuation point includes the effect of any swing pricing, the tracking error figures set out below may be impacted depending on the significance of any adjustment in the Net Asset Value in order to reduce the effect of "dilution" on that Fund resulting from the sale or purchase of shares in the Fund.

A Fund's tracking error figures set out below may also be affected by non-dealing days, which occur at times when the local stock exchanges or regulated markets in respect of a particular Fund are closed for trading and settlement due to public holidays. During such times, the relevant Funds will not be able to obtain access to such market(s) directly and will, for example, either hold the cash received from any subscriptions until the relevant market(s) are open or will obtain exposure to the relevant market(s) indirectly using proxy instruments. Both approaches may increase a Fund's tracking error. Alternatively, the tracking error of a Fund may be affected if there is a public holiday in Luxembourg, as the Net Asset Value of the Funds will remain the same, despite movements in the underlying markets.

The table below compares the anticipated tracking error of the Funds (disclosed in the prospectus on an ex ante basis) against the actual realised tracking error of the Funds as at 30 September 2016. The realised tracking error is annualised and calculated using data from the preceding 36 month observation period. Where a Fund has not been trading for 36 months, the annualised tracking error since inception has been presented.

Fund	Anticipated tracking error	Realised tracking error of Fund	Explanation
BlackRock Emerging Markets Equity Index Fund	Up to 1.00%	1.61%	The tracking error of the Fund is primarily due to public holidays in Luxembourg.
BlackRock Emerging Markets Government Bond Index Fund	Up to 1.20%	1.08%	The Fund has tracked its benchmark index within its anticipated tracking error.
BlackRock Europe Equity Index Fund	Up to 0.60%	0.61%	The tracking error of the Fund is primarily due to public holidays in Luxembourg.
BlackRock Euro Aggregate Bond Index Fund	Up to 0.60%	0.36%	The Fund has tracked its benchmark index within its anticipated tracking error.
BlackRock Euro Government Bond Index Fund	Up to 0.25%	0.31%	The tracking error of the Fund is primarily due to swing pricing.
BlackRock Global Government Bond Index Fund	Up to 0.45%	0.54%	The tracking error of the Fund is primarily due to public holidays in Luxembourg.
BlackRock Japan Equity Index Fund	Up to 1.50%	1.70%	The tracking error of the Fund is primarily due to public holidays in Luxembourg.
BlackRock North America Equity Index Fund	Up to 0.45%	0.19%	The Fund has tracked its benchmark index within its anticipated tracking error.

The information stated in this report is historical and not necessarily indicative of future performance.



# BGIF Investment Adviser's Report Performance Overview

1 April 2016 to 30 September 2016 continued

<b>Fund</b>	<b>Anticipated tracking error</b>	<b>Realised tracking error of Fund</b>	<b>Explanation</b>
BlackRock Pacific ex Japan Equity Index Fund	Up to 2.00%	2.11%	The tracking error of the Fund is primarily due to public holidays in Luxembourg.
BlackRock World Equity Index Fund	Up to 0.45%	0.29%	The Fund has tracked its benchmark index within its anticipated tracking error.

## October 2016

# Board of Directors<sup>1, 2, 3</sup>

Nicholas C.D. Hall (Chairman)  
Frank Le Feuvre  
Geoffrey D. Radcliffe  
Francine Keiser  
Alexander C. Hocht-Duncan  
Bruno Rovelli

<sup>1</sup> All Directors are non-executive Directors.

<sup>2</sup> Frank Le Feuvre, Alexander C. Hocht-Duncan, Geoffrey D. Radcliffe and Bruno Rovelli are employees of the BlackRock Group (the BlackRock group of companies, the ultimate holding company of which is BlackRock, Inc., of which the Management Company and Investment Advisers are part of) and Nicholas C. D. Hall is a former employee of the BlackRock Group.

<sup>3</sup> Francine Keiser is an independent Director.

# Management and Administration

## Management Company

BlackRock (Luxembourg) S.A.  
35A avenue J. F. Kennedy,  
L-1855 Luxembourg,  
Grand Duchy of Luxembourg

## Investment Adviser

BlackRock Investment Management (UK) Limited  
12 Throgmorton Avenue,  
London EC2N 2DL,  
United Kingdom

## Principal Distributor

BlackRock Investment Management (UK) Limited  
12 Throgmorton Avenue,  
London EC2N 2DL,  
United Kingdom

## Custodian and Fund Administrative Agent

State Street Bank Luxembourg S.C.A.  
49 avenue J.F. Kennedy,  
L-1855 Luxembourg,  
Grand Duchy of Luxembourg

## Transfer Agent and Registrar

J.P. Morgan Bank Luxembourg S.A.  
6C route de Trèves,  
European Bank & Business Center Building C,  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

## Cabinet de Révision Agréé

Deloitte Audit, *Société à responsabilité limitée*  
560 rue de Neudorf,  
L-2220 Luxembourg,  
Grand Duchy of Luxembourg

# Management and Administration continued

## Legal Advisers

Linklaters LLP  
35 avenue J.F. Kennedy,  
L-1855 Luxembourg,  
Grand Duchy of Luxembourg

## Listing Agent

J.P. Morgan Bank Luxembourg S.A.  
6C route de Trèves,  
European Bank & Business Center Building C,  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

## Paying Agents

A list of Paying Agents is to be found on page 120.

## Registered Office

49 avenue J.F. Kennedy,  
L-1855 Luxembourg,  
Grand Duchy of Luxembourg

## Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written Enquiries:

BlackRock Investment Management (UK) Limited,  
c/o BlackRock (Luxembourg) S.A.  
P.O. Box 1058,  
L-1010 Luxembourg,  
Grand Duchy of Luxembourg

All other enquiries:

Telephone: + 44 207 743 3300,

Fax: + 44 207 743 1143.

Email: [investor.services@blackrock.com](mailto:investor.services@blackrock.com)

# Statement of Net Assets

as at 30 September 2016

Note	BlackRock Global Index Funds Combined		BlackRock Emerging Markets Equity Index Fund		BlackRock Emerging Markets Government Bond Index Fund		BlackRock Europe Equity Index Fund		BlackRock Euro Aggregate Bond Index Fund		BlackRock Euro Government Bond Index Fund		BlackRock Global Government Bond Index Fund		BlackRock Japan Equity Index Fund		BlackRock North America Equity Index Fund		BlackRock Pacific ex Japan Equity Index Fund		BlackRock World Equity Index Fund	
	USD	USD	USD	USD	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>																						
Securities portfolio at cost	5,084,688,379		488,270,632	1,423,808,983	345,623,090	376,326,845	440,711,437	91,741,715	132,989,424	607,905,724	283,828,768	802,857,199										
Unrealised appreciation/(depreciation)	299,218,863		(26,142,491)	74,891,763	15,365,815	37,515,042	42,817,417	3,716,255	9,916,956	94,632,570	(9,867,368)	44,798,144										
Securities portfolio at market value	5,383,907,242		412,128,141	1,498,700,766	360,988,905	413,841,887	483,528,854	95,457,970	142,906,380	702,538,294	273,961,400	847,655,343										
Cash at bank	107,069,970		40,234,848	3,047,010	5,643,689	1,893,658	1,365,812	282,799	685,083	20,337,559	4,742,583	27,760,087										
Due from broker	4,577,724		1,585,864	-	416,149	-	-	-	18,586	867,831	175,852	1,463,109										
Interest and dividends receivable	37,283,115		683,216	20,735,756	725,306	4,282,584	4,995,563	577,679	1,081,934	615,353	948,761	1,426,028										
Receivable for investments sold	4,056,243		10,388	-	43,793	31,382	-	398,828	1,787,542	427,223	-	1,347,995										
Receivable for Fund shares subscribed	8,471,336		561,974	2,202,128	22,041	1,351,952	574,776	251,999	3,300	577,598	503,646	2,413,017										
Unrealised appreciation on:																						
Futures contracts	160,363		-	-	38,943	-	-	-	-	-	-	-										
Open forward foreign exchange transactions	191,372		182,763	-	-	-	-	8,609	-	-	-	-										
Other assets	127,771		9,392	71,595	9,626	1,046	2,570	54	2,391	2,214	7,778	19,503										
<b>Total assets</b>	<b>5,545,845,136</b>		<b>455,396,586</b>	<b>1,524,758,245</b>	<b>367,888,452</b>	<b>421,402,519</b>	<b>490,467,575</b>	<b>96,751,138</b>	<b>146,485,216</b>	<b>725,366,072</b>	<b>280,456,730</b>	<b>882,085,082</b>										
<b>Liabilities</b>																						
Income distribution payable	7,004,451		376,242	1,079,040	513,958	860,906	132,992	13,517	38,269	223,056	77,426	3,506,669										
Payable for investments purchased	3,089,382		10,249	-	174,876	99,785	-	-	1,787,542	-	-	983,710										
Payable for Fund shares redeemed	2,441,780		41,671	343,261	100,050	116,496	530,460	168,184	26,592	44,047	286,039	694,629										
Unrealised depreciation on:																						
Futures contracts	843,577		575,705	-	-	-	-	-	1,911	89,493	-	176,468										
Open forward foreign exchange transactions	739,202		-	739,202	-	-	-	-	-	-	-	-										
Accrued expenses and other liabilities	2,440,227		480,480	190,146	256,499	94,184	261,667	80,140	109,829	253,041	240,166	400,010										
<b>Total liabilities</b>	<b>16,559,619</b>		<b>1,484,347</b>	<b>2,351,649</b>	<b>1,045,383</b>	<b>1,171,371</b>	<b>925,119</b>	<b>261,841</b>	<b>1,964,143</b>	<b>609,637</b>	<b>603,631</b>	<b>5,761,486</b>										
<b>Total net assets</b>	<b>5,529,286,517</b>		<b>453,912,239</b>	<b>1,522,406,596</b>	<b>366,843,069</b>	<b>420,231,148</b>	<b>489,542,456</b>	<b>96,489,297</b>	<b>144,521,073</b>	<b>724,756,435</b>	<b>279,853,099</b>	<b>876,323,596</b>										

The notes on pages 113 to 120 form an integral part of these financial statements.

Unaudited Interim Report and Accounts

# Three Year Summary of Net Asset Values

as at 30 September 2016

	Currency	30 September 2016	31 March 2016	31 March 2015	31 March 2014
<b>BlackRock Emerging Markets Equity Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>453,912,239</b>	<b>401,552,214</b>	<b>419,849,026</b>	<b>347,820,654</b>
Net asset value per:					
A Class non-distributing share	USD	100.22	91.48	103.75	103.97
F Class non-distributing share	EUR	92.17	82.58	99.25	-
F Class non-distributing share	USD	103.32	94.17	106.48	106.39
N Class distributing share	EUR	106.08	96.34	118.47	94.12
N Class distributing share	USD	120.66	111.46	128.95	131.63
N Class non-distributing share	USD	101.55	92.54	104.60	104.48
X Class non-distributing share	EUR	91.17	81.58	97.82	75.87
X Class non-distributing share	USD	102.41	93.23	105.16	104.81
<b>BlackRock Emerging Markets Government Bond Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,522,406,596</b>	<b>1,088,653,643</b>	<b>356,462,342</b>	<b>251,209,749</b>
Net asset value per:					
A Class non-distributing share	USD	118.90	108.98	105.09	99.87
A Class non-distributing share EUR hedged	EUR	107.39	-	-	-
I Class distributing share	USD	110.05	103.59	-	-
I Class non-distributing share	USD	117.29	107.35	103.23	-
I Class non-distributing share EUR hedged	EUR	107.51	-	-	-
I Class non-distributing share GBP hedged	GBP	107.14	-	-	-
N Class distributing share	EUR	117.43	108.64	116.87	90.30
X Class non-distributing share	EUR	106.63	-	-	-
X Class non-distributing share	USD	120.84	110.49	106.04	100.28
X Class non-distributing share EUR hedged	EUR	107.64	-	-	-
<b>BlackRock Europe Equity Index Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>366,843,069</b>	<b>378,459,527</b>	<b>424,740,869</b>	<b>1,018,758,373</b>
Net asset value per:					
A Class non-distributing share	EUR	137.20	132.71	154.17	127.20
D Class non-distributing share	EUR	130.09	125.64	145.52	119.70
F Class non-distributing share	EUR	138.95	134.20	155.43	127.86
N Class distributing share	EUR	124.57	122.72	146.23	123.20
N Class distributing share	USD	141.84	142.17	159.43	172.68
N Class non-distributing share	EUR	139.12	134.33	155.55	127.92
X Class non-distributing share	EUR	139.97	135.06	156.15	128.22
X Class non-distributing share	USD	98.39	-	-	-
<b>BlackRock Euro Aggregate Bond Index Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>420,231,148</b>	<b>368,577,325</b>	<b>334,786,492</b>	<b>255,026,406</b>
Net asset value per:					
A Class non-distributing share	EUR	117.50	114.42	114.16	103.18
N Class distributing share	EUR	112.72	110.29	111.28	101.96
X Class non-distributing share	EUR	119.41	116.01	115.18	103.59
<b>BlackRock Euro Government Bond Index Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>489,542,456</b>	<b>788,111,812</b>	<b>920,751,302</b>	<b>521,613,964</b>
Net asset value per:					
A Class non-distributing share	EUR	126.40	123.03	122.61	108.38
D Class non-distributing share	EUR	124.82	121.32	120.54	106.24
F Class non-distributing share	EUR	127.88	124.29	123.49	108.83
N Class distributing share	EUR	120.21	117.40	118.00	105.53
N Class non-distributing share	EUR	128.05	124.43	123.59	108.89
X Class non-distributing share	EUR	128.83	125.10	124.07	109.15

The notes on pages 113 to 120 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 30 September 2016 continued

	Currency	30 September 2016	31 March 2016	31 March 2015	31 March 2014
<b>BlackRock Global Government Bond Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>96,489,297</b>	<b>81,444,953</b>	<b>97,511,041</b>	<b>89,851,004</b>
Net asset value per:					
A Class non-distributing share	USD	99.48	96.15	91.07	96.88
D Class non-distributing share	EUR	120.64	114.46	114.94	94.89
F Class non-distributing share	USD	100.71	97.19	91.78	97.35
N Class distributing share	EUR	108.88	103.74	105.27	88.02
N Class non-distributing share	EUR	89.88	85.23	85.51	70.56
N Class non-distributing share	USD	100.82	97.30	91.89	97.40
X Class non-distributing share	USD	101.38	97.75	92.15	97.56
<b>BlackRock Japan Equity Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>144,521,073</b>	<b>135,168,420</b>	<b>124,923,080</b>	<b>201,783,193</b>
Net asset value per:					
A Class non-distributing share	USD	140.66	128.78	139.22	124.75
F Class non-distributing share	USD	142.45	130.22	140.35	125.39
N Class distributing share	EUR	155.18	140.55	163.53	115.21
N Class distributing share	USD	174.05	160.37	175.58	158.98
N Class non-distributing share	USD	142.62	130.35	140.45	125.44
X Class non-distributing share	EUR	127.88	114.81	131.27	91.07
X Class non-distributing share	USD	143.44	131.01	140.95	125.70
<b>BlackRock North America Equity Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>724,756,435</b>	<b>609,949,244</b>	<b>594,023,966</b>	<b>990,152,306</b>
Net asset value per:					
A Class non-distributing share	USD	153.02	144.86	146.43	132.30
F Class non-distributing share	USD	154.96	146.47	147.62	132.98
N Class distributing share	EUR	170.59	159.54	173.23	122.99
N Class distributing share	USD	192.31	182.94	186.90	170.55
N Class non-distributing share	USD	155.16	146.63	147.74	133.04
X Class non-distributing share	EUR	139.12	129.14	138.06	96.59
X Class non-distributing share	USD	156.06	147.38	148.26	133.32
<b>BlackRock Pacific ex Japan Equity Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>279,853,099</b>	<b>263,071,813</b>	<b>211,221,231</b>	<b>223,996,695</b>
Net asset value per:					
A Class non-distributing UK reporting fund share	USD	108.18	99.60	110.49	111.64
F Class non-distributing UK reporting fund share	USD	109.58	100.74	111.43	112.24
N Class distributing share	EUR	107.68	99.44	121.64	99.41
N Class distributing share	USD	121.97	114.58	131.85	138.48
N Class non-distributing share	USD	109.69	100.83	111.48	112.27
X Class non-distributing share	EUR	98.36	88.80	104.19	81.51
X Class non-distributing share	USD	110.33	101.34	111.88	112.50
<b>BlackRock World Equity Index Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>876,323,596</b>	<b>717,392,136</b>	<b>702,336,739</b>	<b>457,901,163</b>
Net asset value per:					
A Class non-distributing share	USD	139.57	132.89	138.31	131.12
D Class non-distributing share	EUR	157.44	147.12	162.27	119.31
F Class non-distributing share	EUR	126.13	117.86	129.95	-
F Class non-distributing share	GBP	108.83	-	-	-
F Class non-distributing share	USD	141.32	134.35	139.42	131.78
N Class distributing share	EUR	149.60	141.23	158.77	118.80
N Class non-distributing share	EUR	160.55	150.00	165.38	121.58
N Class non-distributing share	USD	141.53	134.52	139.56	131.86
X Class non-distributing share	EUR	126.92	118.49	130.43	95.76
X Class non-distributing share	USD	142.37	135.22	140.08	132.16

The notes on pages 113 to 120 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

for the period ended 30 September 2016

	Note	BlackRock Global Index Funds Combined USD	BlackRock Emerging Markets Equity Index Fund USD	BlackRock Emerging Markets Government Bond Index Fund USD	BlackRock Europe Equity Index Fund EUR
<b>Net assets at the beginning of the period</b>		<b>5,048,086,282</b>	<b>401,552,214</b>	<b>1,088,653,643</b>	<b>378,459,527</b>
<b>Income</b>					
Bank interest	2(c)	12,611	-	580	-
Bond interest	2(c)	47,205,344	-	39,124,477	-
Dividends, net of withholding taxes	2(c)	37,248,313	6,646,340	-	7,989,415
Securities lending	2(c)	741,112	51,122	356,011	63,182
<b>Total income</b>	<b>2(c)</b>	<b>85,207,380</b>	<b>6,697,462</b>	<b>39,481,068</b>	<b>8,052,597</b>
<b>Expenses</b>					
Bank interest	2(c)	53,109	11,182	-	8,839
Administration fees	5	941,358	82,447	205,211	72,309
Custodian and depository fees	2(i), 6	751,570	128,832	45,201	61,122
Management fees	4	2,220,163	400,827	247,740	140,018
<b>Total expenses before reimbursement</b>		<b>3,966,200</b>	<b>623,288</b>	<b>498,152</b>	<b>282,288</b>
Reimbursement of expenses		68	-	-	-
<b>Total expenses after reimbursement</b>		<b>3,966,132</b>	<b>623,288</b>	<b>498,152</b>	<b>282,288</b>
<b>Net investment income/(deficit)</b>		<b>81,241,248</b>	<b>6,074,174</b>	<b>38,982,916</b>	<b>7,770,309</b>
Net realised gain/(loss) on:					
Investments	2(a), 2(b)	45,292,021	(1,098,776)	2,620,447	2,180,377
Futures contracts	2(d)	6,786,847	3,470,348	-	374,129
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	(2,380,033)	(1,880,563)	815,381	140,961
<b>Net realised gain/(loss) for the period</b>		<b>49,698,835</b>	<b>491,009</b>	<b>3,435,828</b>	<b>2,695,467</b>
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	187,763,512	33,540,236	75,106,459	2,024,061
Futures contracts	2(d)	(1,177,686)	(827,670)	-	45,056
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	(1,050,417)	109,655	(739,399)	26,546
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>185,535,409</b>	<b>32,822,221</b>	<b>74,367,060</b>	<b>2,095,663</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>316,475,492</b>	<b>39,387,404</b>	<b>116,785,804</b>	<b>12,561,439</b>
<b>Movements in share capital</b>					
Net receipts as a result of issue of shares		1,226,018,566	49,794,693	445,233,498	68,226,568
Net payments as a result of repurchase of shares		(1,024,720,285)	(36,445,830)	(127,187,309)	(91,890,507)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>201,298,281</b>	<b>13,348,863</b>	<b>318,046,189</b>	<b>(23,663,939)</b>
Dividends declared	10	(7,007,144)	(376,242)	(1,079,040)	(513,958)
Foreign exchange adjustment	2(f)	(29,566,394)*	-	-	-
<b>Net assets at the end of the period</b>		<b>5,529,286,517</b>	<b>453,912,239</b>	<b>1,522,406,596</b>	<b>366,843,069</b>

\* The combined figures have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD (29,566,394) represents the movement in exchange rates between 31 March 2016 and 30 September 2016. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

# Statement of Operations and Changes in Net Assets

for the period ended 30 September 2016 continued

	Note	BlackRock Euro Aggregate Bond Index Fund	BlackRock Euro Government Bond Index Fund	BlackRock Global Government Bond Index Fund	BlackRock Japan Equity Index Fund
		EUR	EUR	USD	USD
<b>Net assets at the beginning of the period</b>		<b>368,577,325</b>	<b>788,111,812</b>	<b>81,444,953</b>	<b>135,168,420</b>
<b>Income</b>					
Bank interest	2(c)	-	-	6,606	-
Bond interest	2(c)	2,898,379	3,829,275	527,485	-
Dividends, net of withholding taxes	2(c)	-	-	-	1,306,577
Securities lending	2(c)	4,811	71,257	153	20,232
<b>Total income</b>	<b>2(c)</b>	<b>2,903,190</b>	<b>3,900,532</b>	<b>534,244</b>	<b>1,326,809</b>
<b>Expenses</b>					
Bank interest	2(c)	3,742	4,391	-	2,202
Administration fees	5	58,181	114,543	18,344	25,487
Custodian and depository fees	2(i), 6	37,515	98,088	29,097	36,051
Management fees	4	32,818	354,341	36,067	44,792
<b>Total expenses before reimbursement</b>		<b>132,256</b>	<b>571,363</b>	<b>83,508</b>	<b>108,532</b>
Reimbursement of expenses		61	-	-	-
<b>Total expenses after reimbursement</b>		<b>132,195</b>	<b>571,363</b>	<b>83,508</b>	<b>108,532</b>
<b>Net investment income/(deficit)</b>		<b>2,770,995</b>	<b>3,329,169</b>	<b>450,736</b>	<b>1,218,277</b>
Net realised gain/(loss) on:					
Investments	2(a), 2(b)	(258,816)	31,522,884	1,393,823	427,906
Futures contracts	2(d)	-	-	-	(6,014)
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	(914)	(18,774)	(567,008)	(22,976)
<b>Net realised gain/(loss) for the period</b>		<b>(259,730)</b>	<b>31,504,110</b>	<b>826,815</b>	<b>398,916</b>
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	8,651,050	(15,579,657)	2,182,187	10,515,337
Futures contracts	2(d)	-	-	-	13,014
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	347	21,274	(17,456)	(88,154)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>8,651,397</b>	<b>(15,558,383)</b>	<b>2,164,731</b>	<b>10,440,197</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>11,162,662</b>	<b>19,274,896</b>	<b>3,442,282</b>	<b>12,057,390</b>
<b>Movements in share capital</b>					
Net receipts as a result of issue of shares		56,830,327	110,740,965	49,331,192	24,139,645
Net payments as a result of repurchase of shares		(15,478,260)	(428,452,225)	(37,715,613)	(26,806,114)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>41,352,067</b>	<b>(317,711,260)</b>	<b>11,615,579</b>	<b>(2,666,469)</b>
Dividends declared	10	(860,906)	(132,992)	(13,517)	(38,268)
Foreign exchange adjustment	2(f)	-	-	-	-
<b>Net assets at the end of the period</b>		<b>420,231,148</b>	<b>489,542,456</b>	<b>96,489,297</b>	<b>144,521,073</b>

The notes on pages 113 to 120 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

for the period ended 30 September 2016 continued

	Note	BlackRock North America Equity Index Fund	BlackRock Pacific ex Japan Equity Index Fund	BlackRock World Equity Index Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>609,949,244</b>	<b>263,071,813</b>	<b>717,392,136</b>
<b>Income</b>				
Bank interest	2(c)	-	5,425	-
Bond interest	2(c)	-	-	-
Dividends, net of withholding taxes	2(c)	5,000,852	6,398,720	8,925,817
Securities lending	2(c)	22,122	42,142	92,989
<b>Total income</b>	<b>2(c)</b>	<b>5,022,974</b>	<b>6,446,287</b>	<b>9,018,806</b>
<b>Expenses</b>				
Bank interest	2(c)	91	-	20,579
Administration fees	5	132,772	71,032	130,958
Custodian and depository fees	2(i), 6	78,690	61,488	151,341
Management fees	4	241,503	325,457	331,896
<b>Total expenses before reimbursement</b>		<b>453,056</b>	<b>457,977</b>	<b>634,774</b>
Reimbursement of expenses		-	-	-
<b>Total expenses after reimbursement</b>		<b>453,056</b>	<b>457,977</b>	<b>634,774</b>
<b>Net investment income/(deficit)</b>		<b>4,569,918</b>	<b>5,988,310</b>	<b>8,384,032</b>
Net realised gain/(loss) on:				
Investments	2(a), 2(b)	3,653,645	(207,147)	952,827
Futures contracts	2(d)	1,125,002	333,668	1,443,795
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	(34,088)	(820,607)	(6,330)
<b>Net realised gain/(loss) for the period</b>		<b>4,744,559</b>	<b>(694,086)</b>	<b>2,390,292</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	26,195,109	16,818,106	28,912,590
Futures contracts	2(d)	(167,603)	109,365	(355,378)
Foreign currencies and forward foreign exchange transactions	2(d), 2(e)	(74,893)	(197,267)	(96,982)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>25,952,613</b>	<b>16,730,204</b>	<b>28,460,230</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>35,267,090</b>	<b>22,024,428</b>	<b>39,234,554</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		169,169,345	39,838,419	183,772,928
Net payments as a result of repurchase of shares		(89,406,188)	(45,004,134)	(60,569,353)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>79,763,157</b>	<b>(5,165,715)</b>	<b>123,203,575</b>
Dividends declared	10	(223,056)	(77,427)	(3,506,669)
Foreign exchange adjustment	2(f)	-	-	-
<b>Net assets at the end of the period</b>		<b>724,756,435</b>	<b>279,853,099</b>	<b>876,323,596</b>

The notes on pages 113 to 120 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

as at 30 September 2016

	Shares outstanding at the beginning of the period	Shares issued	Shares repurchased	Shares outstanding at the end of the period
<b>BlackRock Emerging Markets Equity Index Fund</b>				
A Class non-distributing share USD	1,018,623	350,671	131,137	1,238,157
F Class non-distributing share EUR	24,202	11,454	8,755	26,901
F Class non-distributing share USD	243,212	86,631	68,736	261,107
N Class distributing share EUR	235,757	18,805	26,267	228,295
N Class distributing share USD	39	-	-	39
N Class non-distributing share USD	930,559	22,723	62,456	890,826
X Class non-distributing share EUR	1,715,073	29,470	57,128	1,687,415
X Class non-distributing share USD	124,282	741	27,312	97,711
<b>BlackRock Emerging Markets Government Bond Index Fund</b>				
A Class non-distributing share USD	156,274	216,932	155,916	217,290
A Class non-distributing share EUR hedged	-	37,963	-	37,963
I Class distributing share USD	50	150,414	8,238	142,226
I Class non-distributing share USD	854,525	327,008	14,946	1,166,587
I Class non-distributing share EUR hedged	-	1,149,748	2,987	1,146,761
I Class non-distributing share GBP hedged	-	409	-	409
N Class distributing share EUR	169,087	27,227	26,147	170,167
X Class non-distributing share EUR	-	44	-	44
X Class non-distributing share USD	8,678,655	1,961,905	884,896	9,755,664
X Class non-distributing share EUR hedged	-	45	-	45
<b>BlackRock Europe Equity Index Fund</b>				
A Class non-distributing share EUR	217,327	6,783	132,256	91,854
D Class non-distributing share EUR	117,564	1,411	1,515	117,460
F Class non-distributing share EUR	635,230	49,681	306,776	378,135
N Class distributing share EUR	202,429	22,525	21,332	203,622
N Class distributing share USD	33	-	-	33
N Class non-distributing share EUR	59,179	169,109	70,855	157,433
X Class non-distributing share EUR	1,605,301	53,451	147,885	1,510,867
X Class non-distributing share USD	-	315,236	1	315,235
<b>BlackRock Euro Aggregate Bond Index Fund</b>				
A Class non-distributing share EUR	990	2,413	172	3,231
N Class distributing share EUR	798,078	333,741	19,489	1,112,330
X Class non-distributing share EUR	2,417,510	161,407	112,893	2,466,024
<b>BlackRock Euro Government Bond Index Fund</b>				
A Class non-distributing share EUR	519,927	48,065	90,206	477,786
D Class non-distributing share EUR	433,946	350,598	432,342	352,202
F Class non-distributing share EUR	153,753	14,237	74,712	93,278
N Class distributing share EUR	1,665,124	53,674	1,499,498	219,300
N Class non-distributing share EUR	1,427,041	215,628	1,222,685	419,984
X Class non-distributing share EUR	2,232,924	207,921	165,628	2,275,217
<b>BlackRock Global Government Bond Index Fund</b>				
A Class non-distributing share USD	3,958	8,857	8,207	4,608
D Class non-distributing share EUR	25,560	63,112	71,859	16,813
F Class non-distributing share USD	161,207	161,686	4,817	318,076
N Class distributing share EUR	19,965	6,829	2,468	24,326
N Class non-distributing share EUR	201,672	126,703	217,910	110,465
N Class non-distributing share USD	50	-	-	50
X Class non-distributing share USD	410,115	108,202	48,581	469,736
<b>BlackRock Japan Equity Index Fund</b>				
A Class non-distributing share USD	52,760	8,886	12,289	49,357
F Class non-distributing share USD	253,146	28,448	92,484	189,110
N Class distributing share EUR	28,776	1,278	3,144	26,910
N Class distributing share USD	30	-	-	30
N Class non-distributing share USD	50,019	4,174	4,758	49,435
X Class non-distributing share EUR	629,079	64,742	82,214	611,607
X Class non-distributing share USD	14,533	66,503	2,757	78,279

The notes on pages 113 to 120 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

as at 30 September 2016 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares repurchased	Shares outstanding at the end of the period
<b>BlackRock North America Equity Index Fund</b>				
A Class non-distributing share USD	65,291	24,944	38,739	51,496
F Class non-distributing share USD	1,417,135	477,161	247,920	1,646,376
N Class distributing share EUR	110,377	130,453	66,714	174,116
N Class distributing share USD	4,156	-	-	4,156
N Class non-distributing share USD	281,978	40,539	24,172	298,345
X Class non-distributing share EUR	2,126,862	11,968	194,314	1,944,516
X Class non-distributing share USD	118,746	388,290	6,434	500,602
<b>BlackRock Pacific ex Japan Equity Index Fund</b>				
A Class non-distributing UK reporting fund share USD	1,086,350	162,339	196,717	1,051,972
F Class non-distributing UK reporting fund share USD	903,785	166,276	172,249	897,812
N Class distributing share EUR	31,892	2,036	4,926	29,002
N Class distributing share USD	38	-	-	38
N Class non-distributing share USD	77,748	8,220	2,446	83,522
X Class non-distributing share EUR	505,999	2,733	62,234	446,498
X Class non-distributing share USD	10,999	41,833	465	52,367
<b>BlackRock World Equity Index Fund</b>				
A Class non-distributing share USD	34,101	9,640	5,879	37,862
D Class non-distributing share EUR	17,977	1,153	185	18,945
F Class non-distributing share EUR	39	1,082	-	1,121
F Class non-distributing share GBP	-	149,509	23,811	125,698
F Class non-distributing share USD	511,319	55,440	5,728	561,031
N Class distributing share EUR	1,381,132	702,523	69,966	2,013,689
N Class non-distributing share EUR	20,046	1,715	1,664	20,097
N Class non-distributing share USD	527,671	68,357	59,378	536,650
X Class non-distributing share EUR	745,534	25,671	9,590	761,615
X Class non-distributing share USD	1,800,924	168,775	249,686	1,720,013

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Equity Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Cayman Islands</b>			
	<b>Bermuda</b>			6,882	58.com Inc ADR	330,336	0.07
382,000	Alibaba Health Information Technology Ltd	213,807	0.05	79,500	AAC Technologies Holdings Inc	799,193	0.18
1,120,000	Alibaba Pictures Group Ltd	233,992	0.05	117,298	Alibaba Group Holding Ltd ADR *	12,462,912	2.74
496,000	Beijing Enterprises Water Group Ltd	335,183	0.07	134,000	ANTA Sports Products Ltd *	363,769	0.08
354,000	Brilliance China Automotive Holdings Ltd *	397,183	0.09	28,886	Baidu Inc ADR	5,271,695	1.16
272,000	China Gas Holdings Ltd	431,462	0.09	576,000	Belle International Holdings Ltd	395,187	0.09
130,000	China Resources Gas Group Ltd *	444,281	0.10	101,878	Chailease Holding Co Ltd	180,709	0.04
198,000	COSCO SHIPPING Ports Ltd	203,002	0.04	159,000	China Conch Venture Holdings Ltd *	310,040	0.07
5,568	Credicorp Ltd	849,176	0.19	444,000	China Huishan Dairy Holdings Co Ltd	166,054	0.04
1,798,000	GOME Electrical Appliances Holding Ltd	220,284	0.05	81,000	China Medical System Holdings Ltd	136,217	0.03
126,000	Haier Electronics Group Co Ltd	208,318	0.05	298,000	China Mengniu Dairy Co Ltd	553,410	0.12
388,000	Kunlun Energy Co Ltd	297,226	0.06	288,483	China Resources Land Ltd *	803,605	0.18
145,000	Luye Pharma Group Ltd	94,995	0.02	230,000	China State Construction International Holdings Ltd	302,550	0.07
277,000	Nine Dragons Paper Holdings Ltd	258,992	0.06	659,200	Country Garden Holdings Co Ltd *	347,704	0.08
		4,187,901	0.92	34,829	Ctrip.com International Ltd ADR	1,623,031	0.36
	<b>Brazil</b>			82,000	ENN Energy Holdings Ltd	399,208	0.09
493,862	Ambev SA	3,005,073	0.66	14,462	Fang Holdings Ltd ADR	65,224	0.01
81,972	Banco Bradesco SA	710,103	0.16	1,337,000	GCL-Poly Energy Holdings Ltd *	177,598	0.04
307,414	Banco Bradesco SA (Pref)	2,790,718	0.62	780,000	Geely Automobile Holdings Ltd *	696,096	0.15
96,800	Banco do Brasil SA	673,881	0.15	25,000	Haitian International Holdings Ltd	49,200	0.01
58,400	Banco Santander Brasil SA (Unit)	392,543	0.09	75,500	Hengan International Group Co Ltd *	626,075	0.14
86,900	BB Seguridade Participacoes SA	803,585	0.18	70,850	JD.com Inc ADR	1,852,728	0.41
190,900	BM&FBovespa SA	983,070	0.22	103,000	Kingsoft Corp Ltd	243,616	0.05
73,320	BR Malls Participacoes SA	276,526	0.06	218,000	Longfor Properties Co Ltd	334,558	0.07
60,544	BRF SA	1,018,969	0.22	7,975	NetEase Inc ADR	1,935,134	0.43
97,700	CCR SA	509,433	0.11	11,861	New Oriental Education & Technology Group Inc ADR	551,299	0.12
24,733	CETIP SA - Mercados Organizados	327,242	0.07	2,801,000	Semiconductor Manufacturing International Corp	314,269	0.07
17,805	Cia Brasileira de Distribuicao (Pref)	290,077	0.06	78,000	Shenzhen International Group Holdings Ltd *	543,197	0.12
44,300	Cia de Saneamento Basico do Estado de Sao Paulo	411,424	0.09	179,500	Shimao Property Holdings Ltd *	243,065	0.05
156,544	Cia Energetica de Minas Gerais (Pref)	418,003	0.09	397,000	Sino Biopharmaceutical Ltd	266,745	0.06
10,800	Cia Energetica de Sao Paulo 'B' (Pref)	49,005	0.01	176,000	SOHO China Ltd	95,103	0.02
74,400	Cia Siderurgica Nacional SA	205,300	0.05	265,000	Sunac China Holdings Ltd	190,699	0.04
117,648	Cielo SA	1,181,293	0.26	610,679	Tencent Holdings Ltd	16,774,948	3.69
46,226	CPFL Energia SA	344,132	0.08	224,000	Tingyi Cayman Islands Holding Corp *	259,414	0.06
73,800	Embraer SA	319,201	0.07	36,367	Vipshop Holdings Ltd ADR	544,778	0.12
24,500	Engie Brasil Energia SA	291,073	0.06	707,000	Want Want China Holdings Ltd	437,652	0.10
21,000	Equatorial Energia SA	326,496	0.07	1,697	YY Inc ADR	88,244	0.02
34,900	Fibria Celulose SA	244,677	0.05			50,735,262	11.18
34,544	Hypermarcas SA	293,295	0.06		<b>Chile</b>		
298,444	Itau Unibanco Holding SA (Pref)	3,250,044	0.72	6,872	Banco de Chile ADR	466,815	0.10
439,279	Itausa - Investimentos Itau SA (Pref)	1,124,312	0.25	22,100	Banco Santander Chile ADR	457,912	0.10
79,100	JBS SA	286,402	0.06	49,960	Cencosud SA ADR	453,137	0.10
77,200	Klabin SA (Unit)	408,716	0.09	16,530	Cia Cervecerias Unidas SA ADR	336,220	0.07
176,980	Kroton Educacional SA	816,110	0.18	16,611	Empresa Nacional de Electricidad SA ADR	338,865	0.07
17,700	Localiza Rent a Car SA	219,651	0.05	55,982	Empresas COPEC SA	523,371	0.12
71,850	Lojas Americanas SA (Pref)	439,848	0.10	16,611	Endesa Americas SA ADR	226,325	0.05
70,900	Lojas Renner SA	542,432	0.12	63,049	Enersis Americas SA ADR	522,676	0.12
4,600	M Dias Branco SA	188,064	0.04	63,049	Enersis Chile SA ADR	296,330	0.07
20,300	Natura Cosméticos SA	193,964	0.04	61,753	Latam Airlines Group SA ADR	500,817	0.11
69,400	Odontoprev SA	275,832	0.06	62,292	SACI Falabella	462,062	0.10
350,600	Petroleo Brasileiro SA	1,651,240	0.36	23,007	Sociedad Quimica y Minera de Chile SA ADR	604,164	0.13
408,335	Petroleo Brasileiro SA (Pref)	1,704,589	0.38			5,188,694	1.14
25,900	Raia Drogasil SA	521,075	0.12				
62,500	Suzano Papel e Celulose SA 'A' (Pref)	200,726	0.04				
45,441	Telefonica Brasil SA (Pref)	663,296	0.15				
111,700	Tim Participacoes SA	273,520	0.06				
42,200	Ultrapar Participacoes SA	921,709	0.20				
155,000	Vale SA	849,694	0.19				
226,400	Vale SA (Pref)	1,072,557	0.24				
69,940	WEG SA	379,746	0.08				
		31,848,646	7.02				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>China</b>				<b>China <i>continued</i></b>			
2,632,000	Agricultural Bank of China Ltd 'H'	1,126,919	0.25	538,000	Ping An Insurance Group Co of China Ltd 'H' *	2,789,183	0.62
222,000	Air China Ltd 'H'	149,162	0.03	264,000	Shandong Weigao Group Medical Polymer Co Ltd 'H'	177,042	0.04
650,000	Aluminum Corp of China Ltd 'H' *	235,553	0.05	360,000	Shanghai Electric Group Co Ltd 'H'	169,923	0.04
105,000	Anhui Conch Cement Co Ltd 'H' *	287,751	0.06	63,000	Shanghai Fosun Pharmaceutical Group Co Ltd 'H'	195,806	0.04
337,000	AviChina Industry & Technology Co Ltd 'H'	226,866	0.05	101,700	Shanghai Pharmaceuticals Holding Co Ltd 'H'	274,117	0.06
8,470,000	Bank of China Ltd 'H'	3,866,832	0.85	146,000	Sinopec Engineering Group Co Ltd 'H'	125,588	0.03
1,027,000	Bank of Communications Co Ltd 'H'	782,756	0.17	90,000	Sinopec Shanghai Petrochemical Co Ltd 'H'	45,382	0.01
186,000	Beijing Capital International Airport Co Ltd 'H' *	210,848	0.05	134,400	Sinopharm Group Co Ltd 'H'	645,646	0.14
90,000	Byd Co Ltd 'H'	590,784	0.13	101,000	Sinotrans Ltd 'H'	48,975	0.01
1,117,000	CGN Power Co Ltd 'H' '144A'	329,881	0.07	50,000	Tsingtao Brewery Co Ltd 'H' *	194,736	0.04
989,000	China Cinda Asset Management Co Ltd 'H'	349,474	0.08	228,000	Zhejiang Expressway Co Ltd 'H'	240,523	0.05
961,000	China CITIC Bank Corp Ltd 'H'	638,262	0.14	45,500	Zhuzhou CRRC Times Electric Co Ltd	235,888	0.05
336,000	China Coal Energy Co Ltd 'H'	181,561	0.04	722,000	Zijin Mining Group Co Ltd 'H'	231,849	0.05
547,000	China Communications Construction Co Ltd 'H'	574,928	0.13	88,800	ZTE Corp 'H'	129,179	0.03
8,972,000	China Construction Bank Corp 'H'	6,653,125	1.47			44,878,178	9.89
413,000	China COSCO Holdings Co Ltd 'H'	140,612	0.03	<b>Colombia</b>			
327,000	China Everbright Bank Co Ltd 'H'	152,238	0.03	25,413	Bancolombia SA (Pref)	248,455	0.05
461,000	China Evergrande Group *	311,531	0.07	6,379	Bancolombia SA ADR	249,802	0.06
438,000	China Galaxy Securities Co Ltd 'H'	399,358	0.09	66,106	Ecopetrol SA ADR	582,394	0.13
818,000	China Life Insurance Co Ltd 'H'	2,109,852	0.47	37,749	Grupo Aval Acciones y Valores SA ADR	331,436	0.07
378,000	China Longyuan Power Group Corp Ltd 'H'	307,115	0.07			1,412,087	0.31
425,292	China Merchants Bank Co Ltd 'H'	1,071,718	0.24	<b>Czech Republic</b>			
743,500	China Minsheng Banking Corp Ltd 'H' *	857,210	0.19	23,780	CEZ AS *	426,077	0.09
426,000	China National Building Material Co Ltd 'H' *	188,989	0.04	8,520	Komerční banka as	293,896	0.07
230,000	China Oilfield Services Ltd 'H'	199,623	0.04			719,973	0.16
310,200	China Pacific Insurance Group Co Ltd 'H'	1,146,133	0.25	<b>Egypt</b>			
2,627,200	China Petroleum & Chemical Corp 'H'	1,914,301	0.42	96,587	Commercial International Bank Egypt SAE GDR Reg	380,553	0.08
281,500	China Railway Construction Corp Ltd 'H' *	319,470	0.07	45,859	Global Telecom Holding SAE GDR	88,966	0.02
515,000	China Railway Group Ltd 'H' *	371,932	0.08			469,519	0.10
364,000	China Shenhua Energy Co Ltd 'H'	711,654	0.16	<b>Greece</b>			
163,000	China Shipping Container Lines Co Ltd 'H'	34,895	0.01	104,201	Alpha Bank AE	174,038	0.04
195,722	China Southern Airlines Co Ltd 'H'	109,799	0.02	71,671	Eurobank Ergasias SA	40,973	0.01
1,654,000	China Telecom Corp Ltd 'H'	834,028	0.18	8,203	FF Group	201,926	0.04
118,200	China Vanke Co Ltd 'H'	306,395	0.07	35,510	Hellenic Telecommunications Organization SA	310,080	0.07
64,300	Chongqing Changan Automobile Co Ltd 'B'	104,816	0.02	21,319	JUMBO SA	264,307	0.06
302,000	Chongqing Rural Commercial Bank Co Ltd 'H'	186,167	0.04	8,339	National Bank of Greece SA	1,692	0.00
252,000	CITIC Securities Co Ltd 'H' *	534,933	0.12	40,086	OPAP SA	339,255	0.07
434,250	CRRC Corp Ltd 'H'	392,018	0.09			1,332,271	0.29
310,000	Dongfeng Motor Group Co Ltd 'H'	309,836	0.07	<b>Hong Kong</b>			
105,400	GF Securities Co Ltd 'H'	222,922	0.05	58,500	Beijing Enterprises Holdings Ltd	296,495	0.07
301,500	Great Wall Motor Co Ltd 'H'	293,564	0.07	277,000	China Everbright International Ltd *	329,366	0.07
234,000	Guangzhou Automobile Group Co Ltd 'H' *	300,871	0.07	70,000	China Everbright Ltd	143,176	0.03
131,200	Guangzhou R&F Properties Co Ltd 'H' *	206,425	0.05	110,561	China Merchants Port Holdings Co Ltd	294,436	0.07
380,400	Haitong Securities Co Ltd 'H'	643,640	0.14	644,000	China Mobile Ltd	7,794,509	1.72
446,000	Huaneng Power International Inc 'H'	278,962	0.06	434,000	China Overseas Land & Investment Ltd	1,472,021	0.33
95,400	Huatai Securities Co Ltd 'H' '144A'	193,160	0.04	279,000	China Power International Development Ltd	107,223	0.02
7,866,000	Industrial & Commercial Bank of China Ltd 'H'	4,919,991	1.08				
138,000	Jiangsu Expressway Co Ltd 'H'	190,784	0.04				
89,000	Jiangxi Copper Co Ltd 'H'	101,693	0.02				
69,500	New China Life Insurance Co Ltd 'H'	306,983	0.07				
758,000	People's Insurance Co Group of China Ltd/The 'H'	308,905	0.07				
2,308,000	PetroChina Co Ltd 'H'	1,515,033	0.33				
405,872	PICC Property & Casualty Co Ltd 'H'	672,083	0.15				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Hong Kong continued</b>				<b>Malaysia</b>			
140,174	China Resources Beer Holdings Co Ltd	297,554	0.07	222,200	AMMB Holdings Bhd	219,755	0.05
207,146	China Resources Power Holdings Co Ltd	356,904	0.08	223,000	Astro Malaysia Holdings Bhd	147,211	0.03
189,000	China Taiping Insurance Holdings Co Ltd *	372,925	0.08	317,973	Axiata Group Bhd	401,359	0.09
658,000	China Unicom Hong Kong Ltd	790,031	0.17	14,300	British American Tobacco Malaysia Bhd	169,919	0.04
513,000	CITIC Ltd *	731,714	0.16	331,900	CIMB Group Holdings Bhd	378,007	0.08
1,963,000	CNOOC Ltd	2,435,365	0.54	486,032	Dialog Group Bhd	171,589	0.04
508,000	CSPC Pharmaceutical Group Ltd	508,387	0.11	384,500	DiGi.Com Bhd	463,018	0.10
169,000	Far East Horizon Ltd	159,539	0.04	128,500	Felda Global Ventures Holdings Bhd	72,709	0.02
219,620	Fosun International Ltd	329,681	0.07	185,800	Gamuda Bhd	220,148	0.05
372,000	Guangdong Investment Ltd	591,047	0.13	253,592	Genting Bhd	486,274	0.11
824,000	Lenovo Group Ltd *	546,209	0.12	329,800	Genting Malaysia Bhd	362,856	0.08
85,000	Shanghai Industrial Holdings Ltd	244,451	0.05	95,900	Hong Leong Bank Bhd	304,246	0.07
422,000	Sino-Ocean Group Holding Ltd	194,289	0.04	385,400	IHH Healthcare Bhd	589,912	0.13
344,500	Sun Art Retail Group Ltd *	237,690	0.05	357,300	IJM Corp Bhd	277,338	0.06
		18,233,012	4.02	346,100	IOI Corp Bhd	372,421	0.08
<b>Hungary</b>				358,982	IOI Properties Group Bhd	216,144	0.05
3,987	MOL Hungarian Oil & Gas Plc	245,140	0.06	57,200	Kuala Lumpur Kepong Bhd	331,678	0.07
27,876	OTP Bank Plc	732,087	0.16	311,846	Malayan Banking Bhd	565,553	0.12
15,477	Richter Gedeon Nyrt	313,541	0.07	206,300	Maxis Bhd	307,292	0.07
		1,290,768	0.29	203,300	MISC Bhd	371,156	0.08
<b>India</b>				259,900	Petronas Chemicals Group Bhd	417,927	0.09
14,726	Axis Bank Ltd GDR RegS *	595,667	0.13	18,700	Petronas Dagangan Bhd	106,263	0.02
25,200	Dr Reddy's Laboratories Ltd ADR	1,167,768	0.26	82,500	Petronas Gas Bhd	435,691	0.10
21,898	GAIL India Ltd GDR RegS	739,058	0.16	40,700	PPB Group Bhd	159,237	0.03
57,846	ICICI Bank Ltd ADR	436,448	0.10	309,800	Public Bank Bhd	1,484,763	0.33
188,006	Infosys Ltd ADR	2,981,775	0.66	15,337	RHB Capital Bhd	17,245	0.00
40,077	Larsen & Toubro Ltd GDR RegS	859,652	0.19	442,600	SapuraKencana Petroleum Bhd	168,029	0.04
69,628	Mahindra & Mahindra Ltd GDR *	1,462,188	0.32	247,600	Sime Darby Bhd	458,020	0.10
74,771	Reliance Industries Ltd GDR '144A' *	2,456,227	0.54	109,206	Telekom Malaysia Bhd	179,039	0.04
23,896	State Bank of India GDR RegS	888,931	0.20	361,400	Tenaga Nasional Bhd	1,249,672	0.28
30,985	Tata Motors Ltd ADR	1,243,428	0.27	3,500	UMW Holdings Bhd	4,934	0.00
100,993	Tata Steel Ltd GDR RegS *	559,643	0.12	666,000	YTL Corp Bhd	288,270	0.06
83,648	Vedanta Ltd ADR	864,920	0.19			11,397,675	2.51
94,130	Wipro Ltd ADR *	917,767	0.20	<b>Malta</b>			
		15,173,472	3.34	30,747	Brait SE *	246,867	0.05
<b>Indonesia</b>						246,867	0.05
2,535,300	Astra International Tbk PT	1,602,653	0.35	<b>Mexico</b>			
1,309,200	Bank Central Asia Tbk PT	1,574,932	0.35	324,800	Alfa SAB de CV 'A'	509,946	0.11
1,017,700	Bank Mandiri Persero Tbk PT	873,362	0.19	3,489,100	America Movil SAB de CV 'L'	2,003,268	0.44
1,119,500	Bank Negara Indonesia Persero Tbk PT	476,073	0.10	49,200	Arca Continental SAB de CV	298,443	0.07
1,448,000	Bank Rakyat Indonesia Persero Tbk PT	1,353,582	0.30	1,550,646	Cemex SAB de CV (Unit)	1,263,194	0.28
1,295,600	Charoen Pokphand Indonesia Tbk PT	347,452	0.08	54,700	Coca-Cola Femsa SAB de CV 'L'	413,912	0.09
1,067,500	Global Mediacom Tbk PT	72,797	0.02	21,100	El Puerto de Liverpool SAB de CV 'C1'	219,909	0.05
57,300	Gudang Garam Tbk PT	272,209	0.06	274,550	Fibra Uno Administracion SA de CV (Reit)	503,577	0.11
405,000	Hanjaya Mandala Sampoerna Tbk PT	122,577	0.03	209,400	Fomento Economico Mexicano SAB de CV (Unit)	1,926,329	0.42
214,300	Indocement Tunggul Prakarsa Tbk PT	284,890	0.06	81,307	Gentera SAB de CV	148,881	0.03
705,400	Indofood Sukses Makmur Tbk PT	470,231	0.10	24,300	Gruma SAB de CV 'B'	316,713	0.07
3,938,100	Kalbe Farma Tbk PT	517,496	0.11	34,300	Grupo Aeroportuario del Pacifico SAB de CV 'B'	321,823	0.07
2,839,300	Lippo Karawaci Tbk PT	215,379	0.05	23,000	Grupo Aeroportuario del Sureste SAB de CV 'B'	331,901	0.07
232,800	Matahari Department Store Tbk PT	329,552	0.07	196,100	Grupo Bimbo SAB de CV 'A'	532,055	0.12
668,200	Media Nusantara Citra Tbk PT	103,422	0.02	61,100	Grupo Carso SAB de CV 'A1'	247,483	0.05
1,372,400	Perusahaan Gas Negara Persero Tbk	301,800	0.07	266,900	Grupo Financiero Banorte SAB de CV 'O'	1,414,900	0.31
505,282	Semen Indonesia Persero Tbk PT	391,031	0.09	225,100	Grupo Financiero Inbursa SAB de CV 'O'	363,266	0.08
5,539,100	Telekomunikasi Indonesia Persero Tbk PT	1,829,248	0.40	198,300	Grupo Financiero Santander Mexico SAB de CV 'B'	350,752	0.08
167,700	Unilever Indonesia Tbk PT	572,449	0.13	375,577	Grupo Mexico SAB de CV 'B'	908,386	0.20
191,300	United Tractors Tbk PT	259,445	0.06				
		11,970,580	2.64				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Mexico continued</b>				<b>Qatar continued</b>			
270,700	Grupo Televisa SAB 'CPO' (Unit)	1,388,488	0.31	15,362	Industries Qatar QSC	455,583	0.10
15,540	Industrias Penoles SAB de CV	383,131	0.08	47,500	Masraf Al Rayan QSC	463,039	0.10
198,100	Kimberly-Clark de Mexico SAB de CV 'A'	454,651	0.10	10,465	Ooredoo QSC	275,871	0.06
115,700	Mexichem SAB de CV	263,810	0.06	4,872	Qatar Electricity & Water Co QSC	285,628	0.06
86,800	OHL Mexico SAB de CV	112,009	0.03	10,852	Qatar Insurance Co SAQ	264,916	0.06
27,200	Promotora y Operadora de Infraestructura SAB de CV	298,500	0.07	7,215	Qatar Islamic Bank SAQ	208,028	0.05
546,189	Wal-Mart de Mexico SAB de CV	1,219,222	0.27	22,598	Qatar National Bank SAQ	968,034	0.21
		16,194,549	3.57	19,047	Vodafone Qatar QSC	57,010	0.01
<b>Netherlands</b>				<b>Russia</b>			
300,531	Steinhoff International Holdings NV *	1,725,250	0.38	689,270	Gazprom PJSC ADR	2,922,677	0.64
		1,725,250	0.38	51,718	Lukoil PJSC ADR	2,517,761	0.55
<b>Peru</b>				<b>South Africa</b>			
7,012	Cia de Minas Buenaventura SAA ADR	100,833	0.02	28,025	Magnit PJSC GDR RegS	1,180,133	0.26
		100,833	0.02	16,037	MegaFon PJSC GDR RegS	153,474	0.03
<b>Philippines</b>				<b>South Africa</b>			
214,070	Aboitiz Equity Ventures Inc	334,381	0.07	66,510	MMC Norilsk Nickel PJSC ADR	1,062,830	0.23
235,700	Aboitiz Power Corp	221,873	0.05	57,201	Mobile TeleSystems PJSC ADR	439,304	0.10
25,040	Ayala Corp	442,505	0.10	10,756	NovaTek OAO GDR RegS	1,192,303	0.26
930,200	Ayala Land Inc	752,868	0.17	136,924	Rosneft PJSC GDR RegS	753,082	0.17
92,266	Bank of the Philippine Islands	199,772	0.04	23,151	Rostelecom PJSC ADR	172,938	0.04
185,830	BDO Unibank Inc	420,747	0.09	129,871	RusHydro PJSC ADR	155,845	0.03
713,700	Energy Development Corp	86,977	0.02	292,830	Sberbank of Russia PJSC ADR	2,745,867	0.61
2,785	Globe Telecom Inc	117,154	0.03	35,517	Severstal PJSC GDR RegS	431,531	0.10
8,225	GT Capital Holdings Inc	244,231	0.05	18,699	Sistema PJSC GDR RegS	139,308	0.03
340,540	JG Summit Holdings Inc	523,152	0.12	72,380	Surgutneftegas OJSC ADR (traded in United Kingdom)	348,835	0.08
43,000	Jollibee Foods Corp	219,012	0.05	62,735	Surgutneftegas OJSC ADR (traded in United States)	302,351	0.07
1,346,000	Megaworld Corp	131,006	0.03	24,788	Tatneft PJSC ADR	762,231	0.17
1,468,000	Metro Pacific Investments Corp	214,925	0.05	303,447	VTB Bank PJSC GDR RegS	679,873	0.15
11,455	PLDT Inc	404,391	0.09			15,960,343	3.52
34,107	SM Investments Corp	473,679	0.10	<b>South Africa</b>			
971,400	SM Prime Holdings Inc	563,871	0.12	5,823	Anglo American Platinum Ltd	166,094	0.04
109,340	Universal Robina Corp	401,331	0.09	45,922	AngloGold Ashanti Ltd *	746,661	0.17
		5,751,875	1.27	37,897	Aspen Pharmacare Holdings Ltd	858,193	0.19
<b>Poland</b>				<b>South Africa</b>			
15,373	Bank Pekao SA	501,509	0.11	42,805	Barclays Africa Group Ltd *	470,560	0.10
4,932	Bank Zachodni WBK SA	403,234	0.09	35,588	Bid Corp Ltd	676,056	0.15
39,523	Cyfrowy Polsat SA	257,355	0.06	35,588	Bidvest Group Ltd/The *	418,497	0.09
9,217	Eurocash SA	102,748	0.02	4,073	Capitec Bank Holdings Ltd	192,359	0.04
1,793	Grupa Azoty SA	29,057	0.01	13,577	Coronation Fund Managers Ltd	69,788	0.02
16,695	KGHM Polska Miedz SA	323,781	0.07	44,976	Discovery Ltd *	372,058	0.08
157	LPP SA	164,418	0.04	372,665	FirstRand Ltd	1,283,609	0.28
2,520	mBank SA	227,134	0.05	80,520	Fortress Income Fund Ltd	191,312	0.04
72,655	Orange Polska SA	113,732	0.02	49,000	Fortress Income Fund Ltd 'A'	57,678	0.01
93,163	PGE Polska Grupa Energetyczna SA	247,749	0.05	25,171	Foschini Group Ltd/The *	254,992	0.06
37,716	Polski Koncern Naftowy ORLEN SA	641,673	0.14	105,034	Gold Fields Ltd	519,654	0.11
223,399	Polskie Gornictwo Naftowe i Gazownictwo SA	297,334	0.07	269,370	Growthpoint Properties Ltd (Reit) *	492,886	0.11
102,908	Powszechna Kasa Oszczednosci Bank Polski SA	705,736	0.16	30,910	Hyprop Investments Ltd (Reit)	272,626	0.06
68,016	Powszechny Zaklad Ubezpieczen SA	431,727	0.09	56,828	Impala Platinum Holdings Ltd	290,706	0.06
229,973	Tauron Polska Energia SA	153,940	0.03	23,524	Imperial Holdings Ltd *	284,554	0.06
		4,601,127	1.01	38,824	Investec Ltd	236,881	0.05
<b>Qatar</b>				<b>South Africa</b>			
16,558	Barwa Real Estate Co	153,908	0.03	110,547	Life Healthcare Group Holdings Ltd	308,699	0.07
18,793	Commercial Bank QSC/The	199,195	0.05	140,820	MMI Holdings Ltd	227,985	0.05
93,926	Ezdan Holding Group QSC	433,302	0.10	13,100	Mondi Ltd	275,238	0.06
				33,975	Mr Price Group Ltd	375,928	0.08
				183,907	MTN Group Ltd	1,569,038	0.35
				44,793	Naspers Ltd 'N'	7,774,838	1.71
				19,233	Nedbank Group Ltd *	312,075	0.07
				112,832	Netcare Ltd *	274,131	0.06
				18,468	Pick n Pay Stores Ltd	92,748	0.02
				16,203	Pioneer Foods Group Ltd	207,746	0.05

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>South Africa continued</b>				<b>South Korea continued</b>			
13,631	PSG Group Ltd	195,327	0.04	3,659	Kakao Corp	271,763	0.06
69,305	Rand Merchant Investment Holdings Ltd	208,542	0.05	12,279	Kangwon Land Inc	438,157	0.10
492,118	Redefine Properties Ltd (Reit)	410,663	0.09	42,885	KB Financial Group Inc	1,473,825	0.32
55,604	Remgro Ltd *	936,467	0.21	724	KCC Corp	259,992	0.06
35,686	Resilient Ltd (Reit)	297,276	0.07	2,706	KEPCO Plant Service & Engineering Co Ltd	142,014	0.03
98,474	RMB Holdings Ltd	420,645	0.09	27,032	Kia Motors Corp	1,034,547	0.23
142,049	Sanlam Ltd	652,674	0.14	6,258	Korea Aerospace Industries Ltd	433,546	0.10
43,842	Sappi Ltd	226,467	0.05	30,151	Korea Electric Power Corp	1,478,326	0.33
63,593	Sasol Ltd *	1,732,420	0.38	803	Korea Gas Corp	32,226	0.01
50,745	Shoprite Holdings Ltd *	710,761	0.16	4,240	Korea Investment Holdings Co Ltd	156,880	0.03
59,733	Sibanye Gold Ltd	213,836	0.05	979	Korea Zinc Co Ltd	427,565	0.09
18,226	SPAR Group Ltd/The	254,438	0.06	13,438	KT&G Corp	1,525,174	0.34
142,473	Standard Bank Group Ltd *	1,468,901	0.32	5,098	LG Chem Ltd	1,117,871	0.25
26,256	Telkom SA SOC Ltd	113,716	0.03	771	LG Chem Ltd (Pref)	115,158	0.03
18,077	Tiger Brands Ltd	507,295	0.11	12,618	LG Corp	741,258	0.16
45,315	Truworths International Ltd *	234,830	0.05	21,762	LG Display Co Ltd	555,239	0.12
41,188	Vodacom Group Ltd	461,765	0.10	12,487	LG Electronics Inc	543,086	0.12
112,759	Woolworths Holdings Ltd *	636,939	0.14	1,159	LG Household & Health Care Ltd	1,004,989	0.22
		28,956,552	6.38	1,801	LG Innotek Co Ltd	128,041	0.03
<b>South Korea</b>				33,140	LG Uplus Corp	353,561	0.08
3,534	Amorepacific Corp	1,248,219	0.27	1,838	Lotte Chemical Corp	497,321	0.11
2,005	Amorepacific Corp (Pref)	385,944	0.08	1,313	Lotte Shopping Co Ltd	246,184	0.05
4,356	Amorepacific Group	654,577	0.14	31,441	Mirae Asset Daewoo Co Ltd	222,957	0.05
754	BGF retail Co Ltd	132,131	0.03	10,897	Mirae Asset Securities Co Ltd	225,093	0.05
22,635	BNK Financial Group Inc	176,337	0.04	3,079	NAVER Corp	2,468,568	0.54
7,573	Celltrion Inc	731,618	0.16	1,722	NCSOFT Corp	462,025	0.10
9,474	Cheil Worldwide Inc	137,635	0.03	12,036	NH Investment & Securities Co Ltd	108,956	0.02
924	CJ CheilJedang Corp	304,546	0.07	1,443	OCI Co Ltd	122,505	0.03
1,337	CJ Corp	225,797	0.05	382	Orion Corp	286,842	0.06
561	CJ Korea Express Corp	109,770	0.02	7,437	POSCO	1,532,845	0.34
6,293	Coway Co Ltd	545,106	0.12	2,404	S-1 Corp	221,552	0.05
3,247	Daelim Industrial Co Ltd	244,406	0.05	3,950	S-Oil Corp	291,224	0.06
4,987	Dongbu Insurance Co Ltd	308,815	0.07	8,339	Samsung C&T Corp	1,128,171	0.25
2,457	E-Mart Inc	351,366	0.08	5,884	Samsung Card Co Ltd	267,661	0.06
7,875	GS Engineering & Construction Corp	209,862	0.05	7,030	Samsung Electro-Mechanics Co Ltd	312,132	0.07
3,232	GS Holdings Corp	157,000	0.03	10,743	Samsung Electronics Co Ltd	15,587,519	3.43
33,795	Hana Financial Group Inc	854,579	0.19	1,940	Samsung Electronics Co Ltd (Pref)	2,272,302	0.50
8,742	Hankook Tire Co Ltd	471,489	0.10	3,458	Samsung Fire & Marine Insurance Co Ltd	877,569	0.19
678	Hanmi Pharm Co Ltd	312,729	0.07	15,974	Samsung Heavy Industries Co Ltd	135,903	0.03
1,683	Hanmi Science Co Ltd	174,206	0.04	7,086	Samsung Life Insurance Co Ltd	678,779	0.15
22,250	Hanon Systems	250,511	0.06	6,472	Samsung SDI Co Ltd	564,137	0.12
1,086	Hanssem Co Ltd	173,547	0.04	3,997	Samsung SDS Co Ltd	558,894	0.12
11,720	Hanwha Chemical Corp	257,524	0.06	6,908	Samsung Securities Co Ltd	217,022	0.05
23,568	Hanwha Life Insurance Co Ltd	123,259	0.03	48,242	Shinhan Financial Group Co Ltd	1,758,675	0.39
3,803	Hotel Shilla Co Ltd	208,909	0.05	856	Shinsegae Inc	141,067	0.03
2,720	Hyosung Corp	321,060	0.07	4,443	SK Holdings Co Ltd	855,238	0.19
1,651	Hyundai Department Store Co Ltd	177,640	0.04	65,512	SK Hynix Inc	2,391,231	0.53
6,442	Hyundai Development Co-Engineering & Construction	300,063	0.07	6,762	SK Innovation Co Ltd	991,568	0.22
8,251	Hyundai Engineering & Construction Co Ltd	294,050	0.06	986	SK Telecom Co Ltd	202,330	0.04
2,218	Hyundai Glovis Co Ltd	364,514	0.08	22,578	Woori Bank	233,703	0.05
5,444	Hyundai Heavy Industries Co Ltd	682,137	0.15	632	Yuhan Corp	159,241	0.04
6,290	Hyundai Marine & Fire Insurance Co Ltd	207,030	0.05			64,544,233	14.22
7,489	Hyundai Mobis Co Ltd	1,869,955	0.41	<b>Taiwan</b>			
14,932	Hyundai Motor Co	1,837,096	0.40	756,000	Advanced Semiconductor Engineering Inc	906,848	0.20
4,481	Hyundai Motor Co (2nd Pref)	429,242	0.09	39,579	Advantech Co Ltd	339,658	0.07
1,784	Hyundai Motor Co (Pref)	162,793	0.04	174,689	Asia Cement Corp	152,701	0.03
8,800	Hyundai Steel Co	405,902	0.09	86,000	Asustek Computer Inc	766,840	0.17
1,702	Hyundai Wia Corp	133,830	0.03	1,040,000	AU Optronics Corp	381,554	0.08
32,866	Industrial Bank of Korea	356,607	0.08				

The notes on pages 113 to 120 form an integral part of these financial statements.





# BlackRock Emerging Markets Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Other Transferable Securities and Money Market Instruments			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United Arab Emirates <i>continued</i></b>				<b>South Africa</b>			
176,811	Emirates Telecommunications Group Co PJSC	962,761	0.21	174,198	African Bank Investments Ltd **	126	0.00
97,559	First Gulf Bank PJSC	313,421	0.07			126	0.00
83,035	National Bank of Abu Dhabi PJSC	207,531	0.05	<b>South Korea</b>			
		3,926,766	0.87	9,918	Samsung Heavy Industries Co Ltd (Right)	19,812	0.00
<b>United States</b>						19,812	0.00
9,074	Southern Copper Corp	240,642	0.05	Total Common Stocks (Shares) & Rights			
		240,642	0.05			19,939	0.00
Total Common / Preferred Stocks (Shares)				Total Other Transferable Securities and Money Market Instruments			
		412,108,202	90.79			19,939	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Securities portfolio at market value			
		412,108,202	90.79			412,128,141	90.79
<b>Other Transferable Securities and Money Market Instruments</b>				Other Net Assets			
<b>COMMON STOCKS (SHARES) &amp; RIGHTS</b>				Total Net Assets (USD)			
<b>Bermuda</b>						41,784,098	9.21
790,000	Hanergy Thin Film Power Group Ltd **	1	0.00	Total Net Assets (USD)			
		1	0.00			453,912,239	100.00

\* Securities on loan, see Note 13, for further details.

\*\* Security subject to a fair value adjustment as detailed in Note 2(a).

## Futures contracts as at 30 September 2016

Number of contracts	Currency of contract	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
466	USD	Mini MSCI Emerging Market Index	December 2016	(125,514)
1,207	USD	SGX CNX Nifty	October 2016	(450,191)
Total				(575,705)

## Open forward foreign exchange transactions as at 30 September 2016

Currency	Purchases	Currency	Sales	Counterparty	Maturity Date	Unrealised appreciation/ (depreciation) USD
INR	1,000,000	USD	14,745	HSBC	3/11/2016	200
INR	1,400,000,000	USD	20,740,741	UBS	3/11/2016	182,563
Total						182,763

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Financial	23.34
Communications	17.30
Technology	11.33
Consumer, Non-cyclical	8.87
Consumer, Cyclical	7.77
Energy	6.84
Industrial	5.72
Basic Materials	5.31
Utilities	2.76
Diversified	1.55
Securities portfolio at market value	90.79
Other Net Assets	9.21
	100.00

The notes on pages 113 to 120 form an integral part of these financial statements.

Unaudited Interim Report and Accounts

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# BlackRock Emerging Markets Government Bond Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>BONDS</b>				<b>Azerbaijan</b>			
USD 5,150,000	<b>Angola</b> Angolan Government International Bond RegS 9.50% 12/11/2025	5,145,288	0.34	USD 3,850,000	Republic of Azerbaijan International Bond RegS 4.75% 18/3/2024 (traded in Ireland)	4,001,209	0.26
		5,145,288	0.34	USD 600,000	Republic of Azerbaijan International Bond RegS 4.75% 18/3/2024 (traded in United States)	623,565	0.04
USD 2,847,000	<b>Argentina</b> Argentine Republic Government International Bond '144A' 6.875% 22/4/2021	3,099,387	0.20	USD 3,300,000	Southern Gas Corridor CJSC RegS 6.875% 24/3/2026	3,708,276	0.24
USD 702,000	Argentine Republic Government International Bond '144A' 7.50% 22/4/2026	792,309	0.05	USD 3,300,000	State Oil Co of the Azerbaijan Republic RegS 4.75% 13/3/2023	3,265,482	0.22
USD 3,385,922	Argentine Republic Government International Bond 8.28% 31/12/2033 (traded in Argentina)	3,794,907	0.25	USD 2,600,000	State Oil Co of the Azerbaijan Republic RegS 6.95% 18/3/2030 *	2,816,671	0.19
USD 5,776,397	Argentine Republic Government International Bond 8.28% 31/12/2033 (traded in United States) *	6,658,886	0.44			14,415,203	0.95
USD 207,463	Argentine Republic Government International Bond (Step-up coupon) 2.50% 31/12/2038 (traded in Luxembourg) *	148,155	0.01	<b>Belarus</b>			
USD 8,607,537	Argentine Republic Government International Bond (Step-up coupon) 2.50% 31/12/2038 (traded in United States) *	6,146,857	0.40	USD 2,390,000	Republic of Belarus International Bond RegS 8.95% 26/1/2018 *	2,510,791	0.16
USD 4,350,000	Argentine Republic Government International Bond RegS 6.25% 22/4/2019	4,612,696	0.30			2,510,791	0.16
USD 3,953,000	Argentine Republic Government International Bond RegS 6.875% 22/4/2021 *	4,305,272	0.28	<b>Belize</b>			
USD 9,095,000	Argentine Republic Government International Bond RegS 7.50% 22/4/2026	10,261,843	0.68	USD 1,650,000	Belize Government International Bond RegS (Step-up coupon) 5.00% 20/2/2038	908,985	0.06
USD 1,500,000	Argentine Republic Government International Bond RegS 6.625% 6/7/2028	1,589,063	0.11			908,985	0.06
USD 2,119,000	Argentine Republic Government International Bond RegS 7.125% 6/7/2036 *	2,243,724	0.15	<b>Bolivia</b>			
USD 4,343,000	Argentine Republic Government International Bond RegS 7.625% 22/4/2046	4,898,426	0.32	USD 1,450,000	Bolivian Government International Bond RegS 4.875% 29/10/2022 *	1,616,866	0.10
		48,551,525	3.19	USD 1,650,000	Bolivian Government International Bond RegS 5.95% 22/8/2023 *	1,955,217	0.13
						3,572,083	0.23
USD 1,450,000	<b>Armenia</b> Republic of Armenia International Bond RegS 6.00% 30/9/2020 *	1,508,790	0.10	<b>Brazil</b>			
USD 1,500,000	Republic of Armenia International Bond RegS 7.15% 26/3/2025	1,601,250	0.10	USD 750,000	Banco Nacional de Desenvolvimento Economico e Social RegS 6.369% 16/6/2018 (traded in Luxembourg) *	788,809	0.05
		3,110,040	0.20	USD 800,000	Banco Nacional de Desenvolvimento Economico e Social RegS 6.369% 16/6/2018 (traded in United States) *	841,396	0.06
USD 450,000	<b>Australia</b> Baosteel Financing 2015 Pty Ltd RegS 3.875% 28/1/2020	465,644	0.03	USD 1,200,000	Banco Nacional de Desenvolvimento Economico e Social RegS 4.00% 14/4/2019	1,214,988	0.08
USD 1,500,000	CNOOC Curtis Funding No 1 Pty Ltd RegS 4.50% 3/10/2023	1,663,455	0.11	USD 1,400,000	Banco Nacional de Desenvolvimento Economico e Social RegS 6.50% 10/6/2019	1,510,726	0.10
		2,129,099	0.14	USD 1,150,000	Banco Nacional de Desenvolvimento Economico e Social RegS 5.50% 12/7/2020	1,210,053	0.08
				USD 1,700,000	Banco Nacional de Desenvolvimento Economico e Social RegS 5.75% 26/9/2023	1,790,253	0.12
				USD 2,600,000	Brazilian Government International Bond 5.875% 15/1/2019	2,823,600	0.19
				USD 700,000	Brazilian Government International Bond 8.875% 14/10/2019	836,868	0.05
				USD 3,900,000	Brazilian Government International Bond 4.875% 22/1/2021	4,172,025	0.27
				USD 2,850,000	Brazilian Government International Bond 2.625% 5/1/2023	2,650,357	0.17
				USD 1,450,000	Brazilian Government International Bond 8.875% 15/4/2024	1,881,375	0.12

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Brazil <i>continued</i></b>				<b>British Virgin Islands <i>continued</i></b>		
USD 5,800,000	Brazilian Government International Bond 4.25% 7/1/2025	5,813,050	0.38	USD 1,100,000	Sinopec Group Overseas Development 2012 Ltd RegS 4.875% 17/5/2042 *	1,292,274	0.09
USD 1,475,000	Brazilian Government International Bond 8.75% 4/2/2025	1,947,000	0.13	USD 1,250,000	Sinopec Group Overseas Development 2013 Ltd RegS 2.50% 17/10/2018	1,270,213	0.08
USD 3,200,000	Brazilian Government International Bond 6.00% 7/4/2026 *	3,568,000	0.23	USD 1,950,000	Sinopec Group Overseas Development 2013 Ltd RegS 4.375% 17/10/2023	2,168,819	0.14
USD 600,000	Brazilian Government International Bond 10.125% 15/5/2027	893,070	0.06	USD 600,000	Sinopec Group Overseas Development 2013 Ltd RegS 5.375% 17/10/2043	759,855	0.05
USD 2,400,000	Brazilian Government International Bond 8.25% 20/1/2034 *	3,106,788	0.20	USD 750,000	Sinopec Group Overseas Development 2014 Ltd RegS FRN 10/4/2019	751,665	0.05
USD 2,650,000	Brazilian Government International Bond 7.125% 20/1/2037	3,120,839	0.20	USD 1,000,000	Sinopec Group Overseas Development 2014 Ltd RegS 2.75% 10/4/2019 *	1,022,500	0.07
USD 3,350,000	Brazilian Government International Bond 5.625% 7/1/2041 *	3,338,241	0.22	USD 1,500,000	Sinopec Group Overseas Development 2014 Ltd RegS 4.375% 10/4/2024	1,658,250	0.11
USD 4,600,000	Brazilian Government International Bond 5.00% 27/1/2045	4,186,000	0.28	USD 3,000,000	Sinopec Group Overseas Development 2015 Ltd RegS 2.50% 28/4/2020	3,059,580	0.20
USD 1,500,000	Brazilian Government International Bond 5.625% 21/2/2047	1,485,000	0.10	USD 1,650,000	Sinopec Group Overseas Development 2015 Ltd RegS 3.25% 28/4/2025	1,694,113	0.11
USD 900,000	Caixa Economica Federal RegS 2.375% 6/11/2017	893,583	0.06	USD 900,000	Sinopec Group Overseas Development 2015 Ltd RegS 4.10% 28/4/2045	949,347	0.06
USD 1,650,000	Caixa Economica Federal RegS 4.50% 3/10/2018	1,676,466	0.11	USD 1,100,000	Sinopec Group Overseas Development 2016 Ltd RegS 2.125% 3/5/2019	1,108,085	0.07
USD 1,900,000	Caixa Economica Federal RegS 4.25% 13/5/2019	1,918,753	0.13	USD 1,000,000	Sinopec Group Overseas Development 2016 Ltd RegS 2.75% 3/5/2021 *	1,027,870	0.07
USD 700,000	Caixa Economica Federal RegS 3.50% 7/11/2022	628,250	0.04	USD 1,100,000	Sinopec Group Overseas Development 2016 Ltd RegS 3.50% 3/5/2026	1,148,802	0.08
USD 600,000	Caixa Economica Federal RegS FRN 23/7/2024	579,108	0.04	USD 1,400,000	State Grid Overseas Investment 2013 Ltd RegS 3.125% 22/5/2023	1,474,669	0.10
		52,874,598	3.47	USD 400,000	State Grid Overseas Investment 2013 Ltd RegS 4.375% 22/5/2043	473,340	0.03
	<b>British Virgin Islands</b>			USD 2,100,000	State Grid Overseas Investment 2014 Ltd RegS 2.75% 7/5/2019 *	2,160,984	0.14
USD 9,300,000	1MDB Global Investments Ltd RegS 4.40% 9/3/2023 *	8,310,247	0.55	USD 1,950,000	State Grid Overseas Investment 2014 Ltd RegS 4.125% 7/5/2024 *	2,147,983	0.14
USD 700,000	Century Master Investment Co Ltd RegS 4.75% 19/9/2018	734,741	0.05	USD 800,000	State Grid Overseas Investment 2014 Ltd RegS 4.85% 7/5/2044	1,012,872	0.07
USD 1,200,000	Charming Light Investments Ltd RegS 3.75% 3/9/2019	1,251,210	0.08	USD 500,000	State Grid Overseas Investment 2016 Ltd RegS 2.125% 18/5/2021	503,050	0.03
USD 500,000	CNPC General Capital Ltd RegS 1.95% 25/11/2017	502,835	0.03	USD 400,000	State Grid Overseas Investment 2016 Ltd RegS 2.875% 18/5/2026	405,924	0.03
USD 900,000	CNPC General Capital Ltd RegS 2.70% 25/11/2019	923,895	0.06			47,762,025	3.14
USD 600,000	Dianjian Haixing Ltd RegS FRN (Perpetual)	620,388	0.04		<b>Cayman Islands</b>		
USD 900,000	King Power Capital Ltd RegS 5.625% 3/11/2024 *	1,025,001	0.07	USD 400,000	Amber Circle Funding Ltd RegS 2.00% 4/12/2017	402,860	0.03
USD 500,000	Minmetals Bounteous Finance BVI Ltd RegS 3.50% 30/7/2020	515,570	0.03	USD 1,200,000	Amber Circle Funding Ltd RegS 3.25% 4/12/2022	1,264,548	0.08
USD 700,000	Minmetals Bounteous Finance BVI Ltd RegS 4.75% 30/7/2025	753,172	0.05	USD 1,400,000	Avi Funding Co Ltd RegS 2.85% 16/9/2020 *	1,439,578	0.09
USD 400,000	Prosperous Ray Ltd RegS 3.00% 12/11/2018	409,078	0.03	USD 400,000	Avi Funding Co Ltd RegS 3.80% 16/9/2025	432,552	0.03
USD 800,000	Prosperous Ray Ltd RegS 4.625% 12/11/2023	893,800	0.06	USD 1,450,000	Brazil Minas SPE via State of Minas Gerais RegS 5.333% 15/2/2028	1,439,125	0.09
USD 500,000	Sinochem Global Capital Co Ltd RegS FRN (Perpetual)	519,935	0.03	USD 1,989,473	EP PetroEcuador Via Noble Sovereign Funding I Ltd RegS FRN 24/9/2019	1,924,816	0.13
USD 550,000	Sinochem Offshore Capital Co Ltd RegS 3.25% 29/4/2019 *	566,547	0.04	USD 3,300,000	Lamar Funding Ltd RegS 3.958% 7/5/2025 *	3,136,221	0.21
USD 2,000,000	Sinochem Overseas Capital Co Ltd RegS 4.50% 12/11/2020	2,175,440	0.14	USD 500,000	Three Gorges Finance I Cayman Islands Ltd RegS 2.30% 2/6/2021	506,525	0.03
USD 700,000	Sinochem Overseas Capital Co Ltd RegS 6.30% 12/11/2040 *	957,915	0.06	USD 800,000	Three Gorges Finance I Cayman Islands Ltd RegS 3.70% 10/6/2025	857,736	0.06
USD 1,400,000	Sinopec Group Overseas Development 2012 Ltd RegS 3.90% 17/5/2022	1,512,056	0.10				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Cayman Islands <i>continued</i></b>				<b>China <i>continued</i></b>			
USD 1,300,000	Three Gorges Finance I Cayman Islands Ltd RegS 3.15% 2/6/2026 *	1,331,031	0.09	USD 1,200,000	Export-Import Bank of China/The RegS 2.50% 31/7/2019	1,228,674	0.08
		12,734,992	0.84	USD 1,500,000	Export-Import Bank of China/The RegS 2.00% 26/4/2021 *	1,511,603	0.10
<b>Chile</b>				USD 1,800,000	Export-Import Bank of China/The RegS 3.625% 31/7/2024	1,935,819	0.13
USD 1,200,000	Banco del Estado de Chile RegS 2.00% 9/11/2017	1,206,192	0.08	USD 1,000,000	Export-Import Bank of China/The RegS 2.875% 26/4/2026	1,011,015	0.07
USD 1,000,000	Banco del Estado de Chile RegS 4.125% 7/10/2020	1,075,340	0.07			9,978,456	0.66
USD 1,050,000	Banco del Estado de Chile RegS 3.875% 8/2/2022 *	1,125,716	0.07	<b>Colombia</b>			
USD 1,050,000	Chile Government International Bond 3.875% 5/8/2020	1,143,398	0.08	USD 3,950,000	Colombia Government International Bond 7.375% 18/3/2019	4,473,079	0.29
USD 1,175,000	Chile Government International Bond 2.25% 30/10/2022	1,193,448	0.08	USD 1,450,000	Colombia Government International Bond 11.75% 25/2/2020	1,903,198	0.12
USD 700,000	Chile Government International Bond 3.125% 27/3/2025	747,831	0.05	USD 4,600,000	Colombia Government International Bond 4.375% 12/7/2021	4,996,198	0.33
USD 6,796,000	Chile Government International Bond 3.125% 21/1/2026	7,229,245	0.47	USD 2,400,000	Colombia Government International Bond 2.625% 15/3/2023 *	2,374,320	0.16
USD 1,000,000	Chile Government International Bond 3.625% 30/10/2042	1,066,335	0.07	USD 4,300,000	Colombia Government International Bond 4.00% 26/2/2024	4,587,025	0.30
USD 800,000	Corp Nacional del Cobre de Chile RegS 7.50% 15/1/2019 *	901,368	0.06	USD 2,125,000	Colombia Government International Bond 8.125% 21/5/2024	2,819,716	0.18
USD 1,000,000	Corp Nacional del Cobre de Chile RegS 3.75% 4/11/2020 (traded in Chile) *	1,062,790	0.07	USD 3,100,000	Colombia Government International Bond 4.50% 28/1/2026	3,433,250	0.23
USD 1,750,000	Corp Nacional del Cobre de Chile RegS 3.75% 4/11/2020 (traded in United States) *	1,859,882	0.12	USD 3,850,000	Colombia Government International Bond 7.375% 18/9/2037	5,203,660	0.34
USD 3,100,000	Corp Nacional del Cobre de Chile RegS 3.875% 3/11/2021 *	3,255,310	0.21	USD 5,250,000	Colombia Government International Bond 6.125% 18/1/2041	6,383,632	0.42
USD 2,750,000	Corp Nacional del Cobre de Chile RegS 3.00% 17/7/2022 *	2,753,465	0.18	USD 5,250,000	Colombia Government International Bond 5.625% 26/2/2044 *	6,122,812	0.40
USD 1,300,000	Corp Nacional del Cobre de Chile RegS 4.50% 13/8/2023 *	1,392,768	0.09	USD 5,250,000	Colombia Government International Bond 5.00% 15/6/2045 *	5,715,937	0.38
USD 4,700,000	Corp Nacional del Cobre de Chile RegS 4.50% 16/9/2025 *	4,968,276	0.33			48,012,827	3.15
USD 850,000	Corp Nacional del Cobre de Chile RegS 5.625% 21/9/2035	951,218	0.06	<b>Costa Rica</b>			
USD 850,000	Corp Nacional del Cobre de Chile RegS 6.15% 24/10/2036	1,002,256	0.07	USD 1,300,000	Banco de Costa Rica RegS 5.25% 12/8/2018	1,341,899	0.09
USD 1,650,000	Corp Nacional del Cobre de Chile RegS 4.25% 17/7/2042 *	1,571,988	0.10	USD 1,200,000	Banco Nacional de Costa Rica RegS 4.875% 1/11/2018	1,233,522	0.08
USD 2,050,000	Corp Nacional del Cobre de Chile RegS 5.625% 18/10/2043 *	2,328,410	0.15	USD 2,100,000	Banco Nacional de Costa Rica RegS 5.875% 25/4/2021 *	2,200,128	0.15
USD 2,300,000	Corp Nacional del Cobre de Chile RegS 4.875% 4/11/2044 *	2,384,318	0.16	USD 1,900,000	Banco Nacional de Costa Rica RegS 6.25% 1/11/2023	1,977,216	0.13
USD 1,100,000	Empresa de Transporte de Pasajeros Metro SA RegS 4.75% 4/2/2024	1,208,702	0.08	USD 3,550,000	Costa Rica Government International Bond RegS 4.25% 26/1/2023	3,508,003	0.23
USD 1,400,000	Empresa Nacional del Petroleo RegS 4.375% 30/10/2024 *	1,503,810	0.10	USD 1,750,000	Costa Rica Government International Bond RegS 4.375% 30/4/2025	1,704,605	0.11
USD 1,500,000	Empresa Nacional del Petroleo RegS 3.75% 5/8/2026	1,528,725	0.10	USD 1,700,000	Costa Rica Government International Bond RegS 5.625% 30/4/2043	1,557,651	0.10
		43,460,791	2.85	USD 3,350,000	Costa Rica Government International Bond RegS 7.00% 4/4/2044	3,582,071	0.24
<b>China</b>				USD 3,400,000	Costa Rica Government International Bond RegS 7.158% 12/3/2045	3,673,904	0.24
USD 2,450,000	China Development Bank Corp RegS 2.50% 9/10/2020	2,511,421	0.16	USD 1,900,000	Instituto Costarricense de Electricidad RegS 6.95% 10/11/2021	2,029,960	0.13
USD 750,000	China Development Bank Corp RegS 2.125% 1/6/2021	758,494	0.05	USD 1,450,000	Instituto Costarricense de Electricidad RegS 6.375% 15/5/2043	1,274,956	0.08
USD 1,000,000	China Development Bank Corp RegS 3.00% 1/6/2026 *	1,021,430	0.07			24,083,915	1.58

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Croatia</b>				<b>El Salvador <i>continued</i></b>		
USD 5,200,000	Croatia Government International Bond RegS 6.75% 5/11/2019	5,774,002	0.38	USD 4,075,000	El Salvador Government International Bond RegS 7.65% 15/6/2035	4,295,519	0.28
USD 4,150,000	Croatia Government International Bond RegS 6.625% 14/7/2020	4,655,553	0.31	USD 1,850,000	El Salvador Government International Bond RegS 7.625% 1/2/2041	1,933,148	0.13
USD 5,250,000	Croatia Government International Bond RegS 6.375% 24/3/2021 *	5,915,437	0.39			18,791,651	1.23
USD 5,200,000	Croatia Government International Bond RegS 5.50% 4/4/2023 *	5,793,060	0.38		<b>Ethiopia</b>		
USD 6,000,000	Croatia Government International Bond RegS 6.00% 26/1/2024 *	6,922,500	0.45	USD 600,000	Ethiopia International Bond RegS 6.625% 11/12/2024 (traded in Ireland)	597,315	0.04
USD 1,650,000	Hrvatska Elektroprivreda RegS 5.875% 23/10/2022	1,815,776	0.12	USD 2,750,000	Ethiopia International Bond RegS 6.625% 11/12/2024 (traded in Luxembourg)	2,737,694	0.18
		30,876,328	2.03			3,335,009	0.22
	<b>Dominican Republic</b>				<b>Gabon</b>		
USD 4,800,000	Dominican Republic International Bond RegS 7.50% 6/5/2021 *	5,389,704	0.35	USD 4,950,000	Gabon Government International Bond RegS 6.375% 12/12/2024	4,542,590	0.30
USD 1,900,000	Dominican Republic International Bond RegS 6.60% 28/1/2024	2,154,410	0.14	USD 1,800,000	Gabon Government International Bond RegS 6.95% 16/6/2025	1,662,228	0.11
USD 3,400,000	Dominican Republic International Bond RegS 5.875% 18/4/2024	3,686,943	0.24			6,204,818	0.41
USD 4,800,000	Dominican Republic International Bond RegS 5.50% 27/1/2025	5,114,832	0.34		<b>Georgia</b>		
USD 5,250,000	Dominican Republic International Bond RegS 6.875% 29/1/2026 *	6,102,495	0.40	USD 1,600,000	Georgia Government International Bond RegS 6.875% 12/4/2021	1,793,704	0.12
USD 5,150,000	Dominican Republic International Bond RegS 7.45% 30/4/2044	6,169,314	0.41	USD 1,550,000	Georgian Railway JSC RegS 7.75% 11/7/2022	1,755,367	0.11
USD 6,750,000	Dominican Republic International Bond RegS 6.85% 27/1/2045 *	7,610,422	0.50			3,549,071	0.23
		36,228,120	2.38		<b>Ghana</b>		
	<b>Ecuador</b>			USD 3,700,000	Ghana Government International Bond RegS 7.875% 7/8/2023	3,467,862	0.23
USD 5,050,000	Ecuador Government International Bond RegS 10.50% 24/3/2020	5,169,331	0.34	USD 3,300,000	Ghana Government International Bond RegS 8.125% 18/1/2026	3,082,959	0.20
USD 3,300,000	Ecuador Government International Bond RegS 10.75% 28/3/2022	3,382,517	0.22			6,550,821	0.43
USD 6,800,000	Ecuador Government International Bond RegS 7.95% 20/6/2024	6,126,732	0.40		<b>Guatemala</b>		
		14,678,580	0.96	USD 2,350,000	Guatemala Government Bond RegS 5.75% 6/6/2022	2,642,152	0.17
	<b>Egypt</b>			USD 2,850,000	Guatemala Government Bond RegS 4.50% 3/5/2026	2,992,500	0.20
USD 3,200,000	Egypt Government International Bond RegS 5.75% 29/4/2020 *	3,291,680	0.22	USD 2,050,000	Guatemala Government Bond RegS 4.875% 13/2/2028 *	2,231,384	0.15
USD 5,350,000	Egypt Government International Bond RegS 5.875% 11/6/2025	5,095,875	0.33			7,866,036	0.52
USD 1,500,000	Egypt Government International Bond RegS 6.875% 30/4/2040 *	1,452,450	0.10		<b>Honduras</b>		
		9,840,005	0.65	USD 1,500,000	Honduras Government International Bond RegS 8.75% 16/12/2020	1,729,605	0.12
	<b>El Salvador</b>			USD 1,650,000	Honduras Government International Bond RegS 7.50% 15/3/2024 *	1,866,563	0.12
USD 1,800,000	El Salvador Government International Bond RegS 7.375% 1/12/2019	1,927,719	0.13			3,596,168	0.24
USD 3,075,000	El Salvador Government International Bond RegS 7.75% 24/1/2023	3,420,938	0.22		<b>Hungary</b>		
USD 2,850,000	El Salvador Government International Bond RegS 5.875% 30/1/2025	2,851,952	0.19	USD 1,850,000	Hungary Government International Bond 4.125% 19/2/2018	1,915,730	0.12
USD 2,850,000	El Salvador Government International Bond RegS 6.375% 18/1/2027	2,899,875	0.19	USD 1,850,000	Hungary Government International Bond 4.00% 25/3/2019 *	1,942,324	0.13
USD 1,300,000	El Salvador Government International Bond RegS 8.25% 10/4/2032	1,462,500	0.09	USD 5,300,000	Hungary Government International Bond 6.25% 29/1/2020	5,961,758	0.39

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Hungary continued</b>				<b>Indonesia continued</b>		
USD 7,900,000	Hungary Government International Bond 6.375% 29/3/2021 *	9,160,168	0.60	USD 1,200,000	Indonesia Government International Bond RegS 5.375% 17/10/2023	1,386,060	0.09
USD 5,400,000	Hungary Government International Bond 5.375% 21/2/2023	6,203,250	0.41	USD 2,400,000	Indonesia Government International Bond RegS 5.875% 15/1/2024 *	2,835,000	0.19
USD 5,000,000	Hungary Government International Bond 5.75% 22/11/2023	5,896,875	0.39	USD 2,500,000	Indonesia Government International Bond RegS 4.125% 15/1/2025	2,674,550	0.18
USD 5,000,000	Hungary Government International Bond 5.375% 25/3/2024	5,819,000	0.38	USD 2,700,000	Indonesia Government International Bond RegS 4.75% 8/1/2026 *	3,024,499	0.20
USD 250,000	Hungary Government International Bond 7.625% 29/3/2041 (traded in United Kingdom)	392,418	0.03	USD 1,600,000	Indonesia Government International Bond RegS 8.50% 12/10/2035	2,426,000	0.16
USD 2,900,000	Hungary Government International Bond 7.625% 29/3/2041 (traded in United States)	4,552,043	0.30	USD 600,000	Indonesia Government International Bond RegS 6.625% 17/2/2037 (traded in United Kingdom)	786,678	0.05
USD 750,000	Magyar Export-Import Bank Zrt RegS 5.50% 12/2/2018	788,134	0.05	USD 1,200,000	Indonesia Government International Bond RegS 6.625% 17/2/2037 (traded in United States)	1,573,356	0.10
USD 1,450,000	Magyar Export-Import Bank Zrt RegS 4.00% 30/1/2020 *	1,515,250	0.10	USD 1,100,000	Indonesia Government International Bond RegS 7.75% 17/1/2038 (traded in Singapore)	1,592,250	0.10
USD 1,900,000	MFB Magyar Fejlesztési Bank Zrt RegS 6.25% 21/10/2020	2,154,638	0.14	USD 1,300,000	Indonesia Government International Bond RegS 7.75% 17/1/2038 (traded in United States)	1,881,750	0.12
		46,301,588	3.04	USD 1,400,000	Indonesia Government International Bond RegS 5.25% 17/1/2042 (traded in Singapore)	1,604,414	0.11
	<b>India</b>			USD 1,100,000	Indonesia Government International Bond RegS 5.25% 17/1/2042 (traded in United States)	1,260,611	0.08
USD 1,650,000	Export-Import Bank of India RegS 3.875% 2/10/2019	1,734,257	0.11	USD 1,650,000	Indonesia Government International Bond RegS 4.625% 15/4/2043	1,767,084	0.12
USD 1,700,000	Export-Import Bank of India RegS 2.75% 1/4/2020 *	1,725,424	0.11	USD 2,250,000	Indonesia Government International Bond RegS 6.75% 15/1/2044 *	3,088,125	0.20
USD 1,600,000	Export-Import Bank of India RegS 2.75% 12/8/2020	1,626,072	0.11	USD 2,200,000	Indonesia Government International Bond RegS 5.125% 15/1/2045	2,513,500	0.16
USD 1,900,000	Export-Import Bank of India RegS 3.125% 20/7/2021 *	1,961,427	0.13	USD 1,400,000	Indonesia Government International Bond RegS 5.95% 8/1/2046	1,777,244	0.12
USD 2,550,000	Export-Import Bank of India RegS 4.00% 14/1/2023	2,719,983	0.18	USD 1,350,000	Pelabuhan Indonesia II PT RegS 4.25% 5/5/2025 *	1,378,688	0.09
USD 3,400,000	Export-Import Bank of India RegS 3.375% 5/8/2026	3,450,473	0.23	USD 450,000	Pelabuhan Indonesia II PT RegS 5.375% 5/5/2045	463,208	0.03
USD 1,650,000	Indian Railway Finance Corp Ltd RegS 3.917% 26/2/2019 *	1,726,329	0.11	USD 400,000	Pelabuhan Indonesia III Persero PT RegS 4.875% 1/10/2024	433,500	0.03
		14,943,965	0.98	USD 1,100,000	Pertamina Persero PT RegS 5.25% 23/5/2021	1,202,652	0.08
	<b>Indonesia</b>			USD 1,400,000	Pertamina Persero PT RegS 4.875% 3/5/2022 *	1,513,750	0.10
USD 1,400,000	Indonesia Government International Bond RegS 6.875% 17/1/2018 (traded in Indonesia)	1,493,534	0.10	USD 2,000,000	Pertamina Persero PT RegS 4.30% 20/5/2023	2,100,000	0.14
USD 300,000	Indonesia Government International Bond RegS 6.875% 17/1/2018 (traded in United States)	320,043	0.02	USD 450,000	Pertamina Persero PT RegS 6.50% 27/5/2041 *	528,444	0.03
USD 750,000	Indonesia Government International Bond RegS 11.625% 4/3/2019 (traded in Singapore)	920,895	0.06	USD 1,600,000	Pertamina Persero PT RegS 6.00% 3/5/2042	1,766,000	0.12
USD 1,800,000	Indonesia Government International Bond RegS 11.625% 4/3/2019 (traded in United States)	2,210,148	0.14	USD 1,800,000	Pertamina Persero PT RegS 5.625% 20/5/2043	1,901,250	0.12
USD 2,350,000	Indonesia Government International Bond RegS 5.875% 13/3/2020	2,632,000	0.17	USD 1,700,000	Pertamina Persero PT RegS 6.45% 30/5/2044	1,974,465	0.13
USD 2,900,000	Indonesia Government International Bond RegS 4.875% 5/5/2021 *	3,193,407	0.21	USD 1,300,000	Perusahaan Listrik Negara PT RegS 5.50% 22/11/2021	1,451,372	0.10
USD 2,100,000	Indonesia Government International Bond RegS 3.75% 25/4/2022	2,214,912	0.15	USD 1,300,000	Perusahaan Listrik Negara PT RegS 5.25% 24/10/2042 *	1,341,275	0.09
USD 1,700,000	Indonesia Government International Bond RegS 3.375% 15/4/2023	1,758,582	0.12			60,989,246	4.01

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Iraq</b>				<b>Kazakhstan <i>continued</i></b>		
USD 9,075,000	Iraq International Bond RegS 5.80% 15/1/2028 *	7,423,123	0.49	USD 2,400,000	Kazakhstan Government International Bond RegS 4.875% 14/10/2044	2,511,720	0.16
		7,423,123	0.49	USD 3,900,000	Kazakhstan Government International Bond RegS 6.50% 21/7/2045 *	4,880,499	0.32
	<b>Ireland</b>			USD 4,050,000	KazMunayGas National Co JSC RegS 9.125% 2/7/2018	4,482,297	0.29
USD 1,750,000	Russian Railways Via RZD Capital Plc RegS 5.70% 5/4/2022	1,909,705	0.13	USD 3,250,000	KazMunayGas National Co JSC RegS 7.00% 5/5/2020 *	3,619,655	0.24
USD 800,000	SCF Capital Ltd RegS 5.375% 16/6/2023	840,520	0.06	USD 3,250,000	KazMunayGas National Co JSC RegS 6.375% 9/4/2021	3,590,372	0.24
USD 750,000	Vnesheconombank Via VEB Finance Plc RegS 5.45% 22/11/2017	772,800	0.05	USD 1,150,000	KazMunayGas National Co JSC RegS 5.75% 30/4/2043	1,168,193	0.08
USD 650,000	Vnesheconombank Via VEB Finance Plc RegS 4.224% 21/11/2018	663,286	0.04	USD 1,100,000	Samruk-Energy JSC RegS 3.75% 20/12/2017	1,108,481	0.07
USD 2,150,000	Vnesheconombank Via VEB Finance Plc RegS 6.902% 9/7/2020	2,344,048	0.15			38,290,362	2.51
USD 1,200,000	Vnesheconombank Via VEB Finance Plc RegS 6.025% 5/7/2022	1,278,840	0.08		<b>Kenya</b>		
USD 1,400,000	Vnesheconombank Via VEB Finance Plc RegS 5.942% 21/11/2023	1,483,482	0.10	USD 2,450,000	Kenya Government International Bond RegS 5.875% 24/6/2019 *	2,541,140	0.17
USD 1,150,000	Vnesheconombank Via VEB Finance Plc RegS 6.80% 22/11/2025	1,271,475	0.08	USD 6,750,000	Kenya Government International Bond RegS 6.875% 24/6/2024	6,646,117	0.43
		10,564,156	0.69			9,187,257	0.60
	<b>Ivory Coast</b>				<b>Latvia</b>		
USD 2,350,000	Ivory Coast Government International Bond RegS 5.375% 23/7/2024 *	2,370,986	0.16	USD 2,150,000	Latvia Government International Bond RegS 2.75% 12/1/2020 *	2,240,644	0.15
USD 3,600,000	Ivory Coast Government International Bond RegS 6.375% 3/3/2028 *	3,777,876	0.25			2,240,644	0.15
USD 8,662,500	Ivory Coast Government International Bond RegS (Step-up coupon) 5.75% 31/12/2032	8,550,147	0.56		<b>Lebanon</b>		
		14,699,009	0.97	USD 345,000	Lebanon Government International Bond 4.00% 31/12/2017	342,394	0.02
	<b>Jamaica</b>			USD 3,200,000	Lebanon Government International Bond 6.375% 9/3/2020	3,240,272	0.21
USD 3,050,000	Jamaica Government International Bond 7.625% 9/7/2025	3,595,889	0.24	USD 800,000	Lebanon Government International Bond RegS 5.00% 12/10/2017	794,848	0.05
USD 4,700,000	Jamaica Government International Bond 6.75% 28/4/2028	5,401,804	0.36	USD 2,400,000	Lebanon Government International Bond RegS 5.15% 12/11/2018	2,381,016	0.16
USD 4,069,000	Jamaica Government International Bond 8.00% 15/3/2039	4,871,346	0.32	USD 1,350,000	Lebanon Government International Bond RegS 6.00% 20/5/2019	1,351,073	0.09
USD 2,250,000	Jamaica Government International Bond 7.875% 28/7/2045	2,657,362	0.17	USD 3,350,000	Lebanon Government International Bond RegS 5.45% 28/11/2019	3,314,138	0.22
		16,526,401	1.09	USD 4,350,000	Lebanon Government International Bond RegS 8.25% 12/4/2021 *	4,723,143	0.31
	<b>Jordan</b>			USD 3,500,000	Lebanon Government International Bond RegS 6.10% 4/10/2022 *	3,464,895	0.23
USD 1,500,000	Jordan Government International Bond RegS 6.125% 29/1/2026	1,619,385	0.11	USD 2,725,000	Lebanon Government International Bond RegS 6.00% 27/1/2023	2,671,263	0.18
		1,619,385	0.11	USD 1,600,000	Lebanon Government International Bond RegS 6.65% 22/4/2024	1,599,416	0.10
	<b>Kazakhstan</b>			USD 1,050,000	Lebanon Government International Bond RegS 6.25% 4/11/2024	1,023,929	0.07
USD 3,600,000	Development Bank of Kazakhstan JSC RegS 4.125% 10/12/2022 *	3,542,328	0.23	USD 2,700,000	Lebanon Government International Bond RegS 6.20% 26/2/2025	2,615,193	0.17
USD 2,250,000	KazAgro National Management Holding JSC RegS 4.625% 24/5/2023	2,171,250	0.14	USD 3,900,000	Lebanon Government International Bond RegS 6.60% 27/11/2026 *	3,850,957	0.25
USD 3,650,000	Kazakhstan Government International Bond RegS 3.875% 14/10/2024 *	3,825,857	0.25	USD 2,550,000	Lebanon Government International Bond RegS 6.75% 29/11/2027	2,532,724	0.17
USD 6,550,000	Kazakhstan Government International Bond RegS 5.125% 21/7/2025 *	7,389,710	0.49	USD 1,600,000	Lebanon Government International Bond RegS 6.65% 3/11/2028	1,569,856	0.10

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Lebanon <i>continued</i></b>				<b>Mexico <i>continued</i></b>			
USD 3,450,000	Lebanon Government International Bond RegS 6.65% 26/2/2030	3,367,562	0.22	USD 1,300,000	Comision Federal de Electricidad RegS 4.875% 15/1/2024	1,367,483	0.09
USD 1,300,000	Lebanon Government International Bond RegS 7.05% 2/11/2035	1,294,904	0.09	USD 600,000	Comision Federal de Electricidad RegS 5.75% 14/2/2042	631,656	0.04
		40,137,583	2.64	USD 450,000	Comision Federal de Electricidad RegS 6.125% 16/6/2045	488,412	0.03
<b>Lithuania</b>				USD 1,850,000	Mexico Government International Bond 5.95% 19/3/2019	2,059,651	0.14
USD 6,500,000	Lithuania Government International Bond RegS 7.375% 11/2/2020	7,729,410	0.51	USD 1,950,000	Mexico Government International Bond 5.125% 15/1/2020 *	2,170,789	0.14
USD 5,300,000	Lithuania Government International Bond RegS 6.125% 9/3/2021	6,274,352	0.41	USD 800,000	Mexico Government International Bond 3.50% 21/1/2021 *	851,660	0.06
USD 5,050,000	Lithuania Government International Bond RegS 6.625% 1/2/2022	6,245,941	0.41	USD 2,850,000	Mexico Government International Bond 3.625% 15/3/2022	3,016,226	0.20
		20,249,703	1.33	USD 3,600,000	Mexico Government International Bond 4.00% 2/10/2023	3,860,100	0.25
<b>Luxembourg</b>				USD 2,800,000	Mexico Government International Bond 3.60% 30/1/2025	2,912,560	0.19
USD 1,400,000	Russian Agricultural Bank OJSC Via RSHB Capital SA RegS 5.298% 27/12/2017	1,439,256	0.09	USD 2,500,000	Mexico Government International Bond 4.125% 21/1/2026	2,698,437	0.18
USD 1,400,000	Russian Agricultural Bank OJSC Via RSHB Capital SA RegS 7.75% 29/5/2018	1,502,340	0.10	USD 1,000,000	Mexico Government International Bond 8.30% 15/8/2031 *	1,612,000	0.11
USD 1,950,000	Russian Agricultural Bank OJSC Via RSHB Capital SA RegS 5.10% 25/7/2018	2,014,916	0.13	USD 440,000	Mexico Government International Bond 7.50% 8/4/2033	632,390	0.04
USD 400,000	Russian Agricultural Bank OJSC Via RSHB Capital SA RegS 8.50% 16/10/2023	439,384	0.03	USD 1,550,000	Mexico Government International Bond 6.75% 27/9/2034	2,068,320	0.14
		5,395,896	0.35	USD 2,700,000	Mexico Government International Bond 6.05% 11/1/2040	3,327,817	0.22
<b>Malaysia</b>				USD 3,950,000	Mexico Government International Bond 4.75% 8/3/2044	4,125,893	0.27
USD 850,000	Export-Import Bank of Malaysia Bhd RegS 2.875% 14/12/2017	863,120	0.06	USD 2,450,000	Mexico Government International Bond 5.55% 21/1/2045	2,861,171	0.19
USD 800,000	Petroliam Nasional Bhd RegS 7.625% 15/10/2026 (traded in Luxembourg)	1,140,680	0.08	USD 2,700,000	Mexico Government International Bond 4.60% 23/1/2046	2,769,781	0.18
USD 700,000	Petroliam Nasional Bhd RegS 7.625% 15/10/2026 (traded in United States)	998,095	0.07	USD 1,600,000	Mexico Government International Bond 4.35% 15/1/2047	1,584,160	0.10
USD 9,700,000	Petronas Capital Ltd RegS 5.25% 12/8/2019	10,668,545	0.70	USD 2,050,000	Mexico Government International Bond 5.75% 12/10/2110	2,189,093	0.14
USD 2,550,000	Petronas Capital Ltd RegS 3.125% 18/3/2022 *	2,682,728	0.18	USD 250,000	Nacional Financiera SNC RegS 3.375% 5/11/2020	259,410	0.02
USD 250,000	Petronas Capital Ltd RegS 7.875% 22/5/2022 (traded in Malaysia)	326,015	0.02	USD 1,050,000	Petroleos Mexicanos 5.75% 1/3/2018	1,104,558	0.07
USD 2,950,000	Petronas Capital Ltd RegS 7.875% 22/5/2022 (traded in United States)	3,846,977	0.25	USD 150,000	Petroleos Mexicanos FRN 18/7/2018	151,995	0.01
USD 5,150,000	Petronas Capital Ltd RegS 3.50% 18/3/2025 *	5,537,022	0.36	USD 200,000	Petroleos Mexicanos 3.125% 23/1/2019	202,288	0.01
USD 4,800,000	Petronas Capital Ltd RegS 4.50% 18/3/2045	5,549,568	0.36	USD 1,950,000	Petroleos Mexicanos 8.00% 3/5/2019	2,197,475	0.14
		31,612,750	2.08	USD 700,000	Petroleos Mexicanos 6.00% 5/3/2020	759,773	0.05
<b>Mexico</b>				USD 1,350,000	Petroleos Mexicanos 3.50% 23/7/2020	1,359,882	0.09
USD 850,000	Banco Nacional de Comercio Exterior SNC RegS 4.375% 14/10/2025	884,468	0.06	USD 2,900,000	Petroleos Mexicanos 5.50% 21/1/2021	3,081,975	0.20
USD 650,000	Banco Nacional de Comercio Exterior SNC RegS FRN 11/8/2026	638,638	0.04	USD 1,600,000	Petroleos Mexicanos 4.875% 24/1/2022	1,639,056	0.11
USD 900,000	Comision Federal de Electricidad RegS 4.875% 26/5/2021	951,183	0.06	USD 1,650,000	Petroleos Mexicanos 3.50% 30/1/2023	1,567,781	0.10
				USD 1,300,000	Petroleos Mexicanos 4.875% 18/1/2024	1,321,535	0.09
				USD 750,000	Petroleos Mexicanos 4.25% 15/1/2025	730,343	0.05

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Mexico <i>continued</i></b>				<b>Netherlands <i>continued</i></b>		
USD 1,300,000	Petroleos Mexicanos 4.50% 23/1/2026	1,273,233	0.08	USD 2,800,000	Kazakhstan Temir Zholy Finance BV RegS 6.95% 10/7/2042	3,052,084	0.20
USD 2,500,000	Petroleos Mexicanos 6.625% 15/6/2035	2,540,287	0.17	USD 700,000	Majapahit Holding BV RegS 8.00% 7/8/2019	804,573	0.05
USD 2,500,000	Petroleos Mexicanos 6.50% 2/6/2041	2,451,475	0.16	USD 700,000	Majapahit Holding BV RegS 7.75% 20/1/2020 (traded in Singapore)	807,128	0.05
USD 3,450,000	Petroleos Mexicanos 5.50% 27/6/2044	2,998,533	0.20	USD 800,000	Majapahit Holding BV RegS 7.75% 20/1/2020 (traded in United States)	922,432	0.06
USD 2,575,000	Petroleos Mexicanos 6.375% 23/1/2045	2,479,133	0.16	USD 100,000	Majapahit Holding BV RegS 7.875% 29/6/2037 (traded in Luxembourg)	133,063	0.01
USD 2,530,000	Petroleos Mexicanos 5.625% 23/1/2046	2,224,199	0.15	USD 400,000	Majapahit Holding BV RegS 7.875% 29/6/2037 (traded in United States)	532,250	0.04
USD 2,017,000	Petroleos Mexicanos RegS 5.50% 4/2/2019	2,134,631	0.14	USD 2,587,500	Republic of Angola Via Northern Lights III BV RegS 7.00% 16/8/2019	2,597,371	0.17
USD 500,000	Petroleos Mexicanos RegS 6.375% 4/2/2021 (traded in Germany)	546,025	0.04			10,799,561	0.71
USD 1,000,000	Petroleos Mexicanos RegS 6.375% 4/2/2021 (traded in United States)	1,092,050	0.07		<b>Nigeria</b>		
USD 2,550,000	Petroleos Mexicanos RegS 6.875% 4/8/2026 *	2,884,611	0.19	USD 1,650,000	Nigeria Government International Bond RegS 5.125% 12/7/2018	1,667,721	0.11
USD 500,000	Petroleos Mexicanos RegS 6.625% (Perpetual) (traded in Luxembourg)	491,600	0.03	USD 1,700,000	Nigeria Government International Bond RegS 6.75% 28/1/2021	1,718,436	0.11
USD 150,000	Petroleos Mexicanos RegS 6.625% (Perpetual) (traded in United States)	147,480	0.01	USD 1,650,000	Nigeria Government International Bond RegS 6.375% 12/7/2023 *	1,628,369	0.11
		79,341,216	5.21			5,014,526	0.33
	<b>Mongolia</b>				<b>Oman</b>		
USD 1,200,000	Mongolia Government International Bond RegS 4.125% 5/1/2018	1,158,288	0.08	USD 3,300,000	Oman Government International Bond RegS 3.625% 15/6/2021 *	3,332,522	0.22
USD 1,900,000	Mongolia Government International Bond RegS 10.875% 6/4/2021 *	2,042,196	0.13	USD 5,050,000	Oman Government International Bond RegS 4.75% 15/6/2026 *	5,071,538	0.33
USD 3,325,000	Mongolia Government International Bond RegS 5.125% 5/12/2022 *	2,946,781	0.19			8,404,060	0.55
USD 1,650,000	Trade & Development Bank of Mongolia LLC RegS 9.375% 19/5/2020	1,634,771	0.11		<b>Pakistan</b>		
		7,782,036	0.51	USD 3,650,000	Pakistan Government International Bond RegS 7.25% 15/4/2019	3,855,312	0.25
	<b>Morocco</b>			USD 3,350,000	Pakistan Government International Bond RegS 8.25% 15/4/2024 *	3,689,456	0.24
USD 5,100,000	Morocco Government International Bond RegS 4.25% 11/12/2022	5,421,912	0.35	USD 1,600,000	Pakistan Government International Bond RegS 8.25% 30/9/2025 *	1,776,320	0.12
USD 2,500,000	Morocco Government International Bond RegS 5.50% 11/12/2042	2,868,650	0.19			9,321,088	0.61
		8,290,562	0.54		<b>Panama</b>		
	<b>Mozambique</b>			USD 2,150,000	Aeropuerto Internacional de Tocumen SA RegS 5.625% 18/5/2036	2,281,537	0.15
USD 2,392,000	Mozambique International Bond RegS 10.50% 18/1/2023 *	1,975,983	0.13	USD 4,800,000	Panama Government International Bond 5.20% 30/1/2020	5,340,000	0.35
		1,975,983	0.13	USD 4,200,000	Panama Government International Bond 4.00% 22/9/2024 *	4,604,250	0.30
	<b>Namibia</b>			USD 4,100,000	Panama Government International Bond 3.75% 16/3/2025	4,433,125	0.29
USD 1,700,000	Namibia International Bonds RegS 5.50% 3/11/2021 *	1,837,088	0.12	USD 3,200,000	Panama Government International Bond 7.125% 29/1/2026	4,330,304	0.29
USD 2,400,000	Namibia International Bonds RegS 5.25% 29/10/2025 *	2,543,328	0.17	USD 3,250,000	Panama Government International Bond 8.875% 30/9/2027	4,891,250	0.32
		4,380,416	0.29	USD 3,200,000	Panama Government International Bond 3.875% 17/3/2028	3,484,000	0.23
	<b>Netherlands</b>						
USD 1,800,000	Kazakhstan Temir Zholy Finance BV RegS 6.375% 6/10/2020	1,950,660	0.13				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Panama <i>continued</i></b>				<b>Philippines <i>continued</i></b>		
USD 3,050,000	Panama Government International Bond 9.375% 1/4/2029	4,746,563	0.31	USD 2,400,000	Philippine Government International Bond 7.75% 14/1/2031 (traded in Luxembourg)	3,738,000	0.24
USD 6,850,000	Panama Government International Bond 6.70% 26/1/2036 *	9,393,062	0.62	USD 1,300,000	Philippine Government International Bond 7.75% 14/1/2031 (traded in United States)	2,024,750	0.13
USD 2,700,000	Panama Government International Bond 4.30% 29/4/2053 *	2,882,250	0.19	USD 2,200,000	Philippine Government International Bond 6.375% 15/1/2032 *	3,113,000	0.20
		46,386,341	3.05	USD 4,200,000	Philippine Government International Bond 6.375% 23/10/2034	6,111,000	0.40
	<b>Paraguay</b>			USD 2,550,000	Philippine Government International Bond 5.00% 13/1/2037	3,289,500	0.22
USD 1,000,000	Paraguay Government International Bond '144A' 4.625% 25/1/2023 *	1,061,495	0.07	USD 3,950,000	Philippine Government International Bond 3.95% 20/1/2040 *	4,519,373	0.30
USD 1,500,000	Paraguay Government International Bond RegS 4.625% 25/1/2023	1,593,750	0.10	USD 3,450,000	Philippine Government International Bond 3.70% 1/3/2041	3,812,560	0.25
USD 2,600,000	Paraguay Government International Bond RegS 5.00% 15/4/2026	2,821,533	0.19	USD 1,950,000	Power Sector Assets & Liabilities Management Corp RegS 7.25% 27/5/2019 *	2,216,390	0.15
USD 3,100,000	Paraguay Government International Bond RegS 6.10% 11/8/2044 *	3,527,304	0.23	USD 2,320,000	Power Sector Assets & Liabilities Management Corp RegS 7.39% 2/12/2024 *	3,164,990	0.21
		9,004,082	0.59			58,591,627	3.85
	<b>Peru</b>				<b>Poland</b>		
USD 1,700,000	Corp Financiera de Desarrollo SA RegS 3.25% 15/7/2019	1,757,366	0.12	USD 9,450,000	Poland Government International Bond 6.375% 15/7/2019	10,657,710	0.70
USD 1,200,000	Corp Financiera de Desarrollo SA RegS 4.75% 8/2/2022	1,313,748	0.09	USD 5,600,000	Poland Government International Bond 5.125% 21/4/2021 *	6,334,720	0.42
USD 1,750,000	Corp Financiera de Desarrollo SA RegS 4.75% 15/7/2025	1,925,000	0.13	USD 8,100,000	Poland Government International Bond 5.00% 23/3/2022	9,242,302	0.61
USD 1,350,000	Fondo MIVIENDA SA RegS 3.50% 31/1/2023 *	1,392,161	0.09	USD 5,450,000	Poland Government International Bond 3.00% 17/3/2023	5,681,625	0.37
USD 2,250,000	Peruvian Government International Bond 7.125% 30/3/2019	2,584,440	0.17	USD 400,000	Poland Government International Bond 4.00% 22/1/2024 (traded in Luxembourg) *	442,750	0.03
USD 6,550,000	Peruvian Government International Bond 7.35% 21/7/2025	9,157,719	0.60	USD 5,250,000	Poland Government International Bond 4.00% 22/1/2024 (traded in United States) *	5,811,094	0.38
USD 3,850,000	Peruvian Government International Bond 4.125% 25/8/2027 *	4,423,169	0.29	USD 4,800,000	Poland Government International Bond 3.25% 6/4/2026	5,088,552	0.33
USD 7,070,000	Peruvian Government International Bond 8.75% 21/11/2033	11,471,075	0.75			43,258,753	2.84
USD 3,850,000	Peruvian Government International Bond 6.55% 14/3/2037 *	5,479,416	0.36		<b>Republic of Cameroon</b>		
USD 8,150,000	Peruvian Government International Bond 5.625% 18/11/2050	10,828,497	0.71	USD 2,500,000	Republic of Cameroon International Bond RegS 9.50% 19/11/2025 *	2,781,125	0.18
		50,332,591	3.31			2,781,125	0.18
	<b>Philippines</b>				<b>Romania</b>		
USD 200,000	Philippine Government International Bond 9.875% 15/1/2019	238,048	0.02	USD 7,550,000	Romanian Government International Bond RegS 6.75% 7/2/2022 *	9,110,207	0.60
USD 2,550,000	Philippine Government International Bond 8.375% 17/6/2019	3,016,038	0.20	USD 5,150,000	Romanian Government International Bond RegS 4.375% 22/8/2023	5,706,973	0.37
USD 1,700,000	Philippine Government International Bond 6.50% 20/1/2020 *	1,964,444	0.13	USD 3,150,000	Romanian Government International Bond RegS 4.875% 22/1/2024 *	3,607,065	0.24
USD 3,350,000	Philippine Government International Bond 4.00% 15/1/2021	3,643,125	0.24	USD 3,400,000	Romanian Government International Bond RegS 6.125% 22/1/2044	4,599,520	0.30
USD 3,300,000	Philippine Government International Bond 4.20% 21/1/2024	3,761,307	0.25			23,023,765	1.51
USD 3,150,000	Philippine Government International Bond 10.625% 16/3/2025	5,146,186	0.34				
USD 2,350,000	Philippine Government International Bond 5.50% 30/3/2026	2,965,230	0.19				
USD 3,400,000	Philippine Government International Bond 9.50% 2/2/2030 *	5,867,686	0.38				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Russia</b>				<b>South Africa <i>continued</i></b>		
USD 3,700,000	Russian Foreign Bond - Eurobond RegS 11.00% 24/7/2018	4,290,057	0.28	USD 3,100,000	South Africa Government International Bond 5.50% 9/3/2020 (traded in Luxembourg)	3,387,974	0.22
USD 2,200,000	Russian Foreign Bond - Eurobond RegS 3.50% 16/1/2019	2,253,504	0.15	USD 1,750,000	South Africa Government International Bond 5.50% 9/3/2020 (traded in United States)	1,912,566	0.13
USD 4,000,000	Russian Foreign Bond - Eurobond RegS 5.00% 29/4/2020	4,322,640	0.28	USD 2,400,000	South Africa Government International Bond 5.875% 30/5/2022 *	2,711,592	0.18
USD 3,200,000	Russian Foreign Bond - Eurobond RegS 4.50% 4/4/2022	3,455,008	0.23	USD 3,750,000	South Africa Government International Bond 4.665% 17/1/2024 *	3,974,194	0.26
USD 3,600,000	Russian Foreign Bond - Eurobond RegS 4.875% 16/9/2023	3,964,140	0.26	USD 4,750,000	South Africa Government International Bond 5.875% 16/9/2025	5,391,820	0.35
USD 2,900,000	Russian Foreign Bond - Eurobond RegS 12.75% 24/6/2028	5,234,500	0.34	USD 3,100,000	South Africa Government International Bond 4.875% 14/4/2026 *	3,268,284	0.21
USD 3,400,000	Russian Foreign Bond - Eurobond RegS 5.625% 4/4/2042	3,934,140	0.26	USD 1,950,000	South Africa Government International Bond 6.25% 8/3/2041 *	2,357,209	0.16
USD 800,000	Russian Foreign Bond - Eurobond RegS 5.875% 16/9/2043 (traded in Germany)	955,040	0.06	USD 2,300,000	South Africa Government International Bond 5.375% 24/7/2044 *	2,502,515	0.16
USD 1,200,000	Russian Foreign Bond - Eurobond RegS 5.875% 16/9/2043 (traded in United Kingdom)	1,432,560	0.09	USD 2,400,000	Transnet SOC Ltd RegS 4.00% 26/7/2022	2,337,960	0.15
USD 13,842,500	Russian Foreign Bond - Eurobond RegS (Step-up coupon) 7.50% 31/3/2030	16,818,984	1.11			43,166,767	2.83
		46,660,573	3.06				
	<b>Senegal</b>				<b>Sri Lanka</b>		
USD 1,750,000	Senegal Government International Bond RegS 8.75% 13/5/2021	1,993,828	0.13	USD 1,500,000	Bank of Ceylon RegS 5.325% 16/4/2018 *	1,522,530	0.10
USD 1,600,000	Senegal Government International Bond RegS 6.25% 30/7/2024	1,659,792	0.11	USD 2,250,000	National Savings Bank RegS 8.875% 18/9/2018	2,430,002	0.16
		3,653,620	0.24	USD 3,300,000	Sri Lanka Government International Bond RegS 6.00% 14/1/2019	3,415,500	0.22
	<b>Serbia</b>			USD 1,200,000	Sri Lanka Government International Bond RegS 5.125% 11/4/2019 *	1,221,000	0.08
USD 1,750,000	Serbia International Bond RegS 5.25% 21/11/2017	1,809,806	0.12	USD 3,300,000	Sri Lanka Government International Bond RegS 6.25% 4/10/2020 *	3,457,344	0.23
USD 3,650,000	Serbia International Bond RegS 5.875% 3/12/2018	3,872,760	0.25	USD 3,350,000	Sri Lanka Government International Bond RegS 6.25% 27/7/2021	3,509,728	0.23
USD 5,100,000	Serbia International Bond RegS 4.875% 25/2/2020	5,335,467	0.35	USD 1,500,000	Sri Lanka Government International Bond RegS 5.75% 18/1/2022	1,537,245	0.10
USD 6,850,000	Serbia International Bond RegS 7.25% 28/9/2021	7,984,771	0.53	USD 3,700,000	Sri Lanka Government International Bond RegS 5.875% 25/7/2022 *	3,814,552	0.25
		19,002,804	1.25	USD 2,350,000	Sri Lanka Government International Bond RegS 6.125% 3/6/2025	2,408,879	0.16
	<b>Slovakia</b>			USD 4,650,000	Sri Lanka Government International Bond RegS 6.85% 3/11/2025 *	4,999,215	0.33
USD 5,050,000	Slovakia Government International Bond RegS 4.375% 21/5/2022	5,770,686	0.38	USD 1,600,000	Sri Lanka Government International Bond RegS 6.825% 18/7/2026 (traded in Singapore) *	1,722,992	0.11
		5,770,686	0.38	USD 2,100,000	Sri Lanka Government International Bond RegS 6.825% 18/7/2026 (traded in United States) *	2,261,427	0.15
	<b>South Africa</b>					32,300,414	2.12
USD 3,950,000	Eskom Holdings SOC Ltd RegS 5.75% 26/1/2021 *	3,955,846	0.26				
USD 2,600,000	Eskom Holdings SOC Ltd RegS 6.75% 6/8/2023	2,677,662	0.18				
USD 3,100,000	Eskom Holdings SOC Ltd RegS 7.125% 11/2/2025	3,196,441	0.21				
USD 4,900,000	South Africa Government International Bond 6.875% 27/5/2019	5,492,704	0.36				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Trinidad And Tobago</b>				<b>Turkey <i>continued</i></b>			
USD 1,300,000	Petroleum Co of Trinidad & Tobago Ltd RegS 9.75% 14/8/2019 (traded in Luxembourg)	1,443,195	0.10	USD 1,900,000	Turkey Government International Bond 4.25% 14/4/2026	1,855,777	0.12
USD 1,100,000	Petroleum Co of Trinidad & Tobago Ltd RegS 9.75% 14/8/2019 (traded in United States)	1,221,165	0.08	USD 1,750,000	Turkey Government International Bond 4.875% 9/10/2026 *	1,780,958	0.12
USD 275,000	Petroleum Co of Trinidad & Tobago Ltd RegS 6.00% 8/5/2022	272,858	0.02	USD 950,000	Turkey Government International Bond 11.875% 15/1/2030 (traded in Luxembourg)	1,581,750	0.10
USD 1,650,000	Trinidad & Tobago Government International Bond RegS 4.375% 16/1/2024	1,739,636	0.11	USD 400,000	Turkey Government International Bond 11.875% 15/1/2030 (traded in United States)	666,000	0.04
USD 3,800,000	Trinidad & Tobago Government International Bond RegS 4.50% 4/8/2026	3,936,743	0.26	USD 2,200,000	Turkey Government International Bond 8.00% 14/2/2034	2,848,560	0.19
		8,613,597	0.57	USD 500,000	Turkey Government International Bond 6.875% 17/3/2036 (traded in Luxembourg)	584,688	0.04
<b>Tunisia</b>				USD 2,800,000	Turkey Government International Bond 6.875% 17/3/2036 (traded in United States)	3,274,250	0.21
USD 3,400,000	Banque Centrale de Tunisie International Bond RegS 5.75% 30/1/2025	3,339,446	0.22	USD 850,000	Turkey Government International Bond 7.25% 5/3/2038	1,041,250	0.07
		3,339,446	0.22	USD 2,900,000	Turkey Government International Bond 6.75% 30/5/2040	3,387,098	0.22
<b>Turkey</b>				USD 3,700,000	Turkey Government International Bond 6.00% 14/1/2041	3,967,103	0.26
USD 700,000	Export Credit Bank of Turkey RegS 5.875% 24/4/2019	730,002	0.05	USD 3,500,000	Turkey Government International Bond 4.875% 16/4/2043	3,265,150	0.21
USD 1,000,000	Export Credit Bank of Turkey RegS 5.375% 8/2/2021	1,024,510	0.07	USD 3,700,000	Turkey Government International Bond 6.625% 17/2/2045 *	4,326,410	0.28
USD 400,000	Export Credit Bank of Turkey RegS 5.00% 23/9/2021	405,430	0.03			58,736,574	3.86
USD 800,000	TC Ziraat Bankasi AS RegS 4.25% 3/7/2019	797,880	0.05	<b>Ukraine</b>			
USD 900,000	TC Ziraat Bankasi AS RegS 4.75% 29/4/2021	898,614	0.06	USD 4,275,000	Ukraine Government International Bond RegS 7.75% 1/9/2019 *	4,240,373	0.28
USD 2,000,000	Turkey Government International Bond 6.75% 3/4/2018 (traded in Luxembourg)	2,114,200	0.14	USD 4,663,000	Ukraine Government International Bond RegS 7.75% 1/9/2020	4,576,035	0.30
USD 800,000	Turkey Government International Bond 6.75% 3/4/2018 (traded in United States)	845,680	0.06	USD 400,000	Ukraine Government International Bond RegS 7.75% 1/9/2021 (traded in Germany)	389,660	0.03
USD 1,750,000	Turkey Government International Bond 7.00% 11/3/2019	1,898,750	0.12	USD 3,183,000	Ukraine Government International Bond RegS 7.75% 1/9/2021 (traded in Luxembourg)	3,100,719	0.20
USD 100,000	Turkey Government International Bond 7.50% 7/11/2019 (traded in Luxembourg)	111,630	0.01	USD 3,759,000	Ukraine Government International Bond RegS 7.75% 1/9/2022	3,641,155	0.24
USD 2,000,000	Turkey Government International Bond 7.50% 7/11/2019 (traded in United States)	2,232,600	0.15	USD 3,380,000	Ukraine Government International Bond RegS 7.75% 1/9/2023	3,259,672	0.22
USD 2,700,000	Turkey Government International Bond 7.00% 5/6/2020	2,992,491	0.20	USD 3,360,000	Ukraine Government International Bond RegS 7.75% 1/9/2024 *	3,219,300	0.21
USD 2,200,000	Turkey Government International Bond 5.625% 30/3/2021	2,346,729	0.15	USD 3,410,000	Ukraine Government International Bond RegS 7.75% 1/9/2025 *	3,249,150	0.21
USD 1,200,000	Turkey Government International Bond 5.125% 25/3/2022	1,251,372	0.08	USD 3,427,000	Ukraine Government International Bond RegS 7.75% 1/9/2026	3,249,139	0.21
USD 3,300,000	Turkey Government International Bond 6.25% 26/9/2022	3,630,363	0.24	USD 3,312,000	Ukraine Government International Bond RegS 7.75% 1/9/2027 *	3,127,936	0.21
USD 1,400,000	Turkey Government International Bond 3.25% 23/3/2023	1,322,650	0.09			32,053,139	2.11
USD 3,050,000	Turkey Government International Bond 5.75% 22/3/2024	3,287,869	0.22	<b>United Kingdom</b>			
USD 3,600,000	Turkey Government International Bond 7.375% 5/2/2025	4,266,810	0.28	USD 1,700,000	Oschadbank Via SSB #1 Plc RegS (Step-up coupon) 9.375% 10/3/2023 *	1,647,071	0.11
				USD 750,000	Oschadbank Via SSB #1 Plc RegS (Step-up coupon) 9.625% 20/3/2025 (traded in Luxembourg)	717,810	0.05

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United Kingdom <i>continued</i></b>				<b>Venezuela <i>continued</i></b>			
USD 400,000	Oschadbank Via SSB #1 Plc RegS (Step-up coupon) 9.625% 20/3/2025 (traded in United States)	382,832	0.03	USD 100,000	Venezuela Government International Bond RegS 7.75% 13/10/2019 (traded in Germany)	60,800	0.00
USD 1,000,000	Ukreximbank Via Biz Finance Plc '144A' 9.75% 22/1/2025	956,835	0.06	USD 2,450,000	Venezuela Government International Bond RegS 7.75% 13/10/2019 (traded in United States)	1,489,600	0.10
USD 1,750,000	Ukreximbank Via Biz Finance Plc RegS 9.625% 27/4/2022	1,717,861	0.11	USD 1,575,000	Venezuela Government International Bond RegS 6.00% 9/12/2020	838,577	0.05
USD 800,000	Ukreximbank Via Biz Finance Plc RegS 9.75% 22/1/2025	766,692	0.05	USD 3,250,000	Venezuela Government International Bond RegS 12.75% 23/8/2022 *	2,072,720	0.14
		6,189,101	0.41	USD 200,000	Venezuela Government International Bond RegS 9.00% 7/5/2023 (traded in Germany)	100,442	0.01
<b>United States</b>				USD 1,750,000	Venezuela Government International Bond RegS 9.00% 7/5/2023 (traded in United States)	878,867	0.06
USD 597,723	Brazil Loan Trust 1 RegS 5.477% 24/7/2023	602,953	0.04	USD 1,400,000	Venezuela Government International Bond RegS 8.25% 13/10/2024 (traded in Germany)	686,182	0.04
		602,953	0.04	USD 1,250,000	Venezuela Government International Bond RegS 8.25% 13/10/2024 (traded in United States)	612,663	0.04
<b>Uruguay</b>				USD 1,550,000	Venezuela Government International Bond RegS 7.65% 21/4/2025	744,000	0.05
USD 600,000	Uruguay Government International Bond 8.00% 18/11/2022	773,862	0.05	USD 3,175,000	Venezuela Government International Bond RegS 11.75% 21/10/2026 *	1,846,643	0.12
USD 6,175,000	Uruguay Government International Bond 4.50% 14/8/2024	6,826,771	0.45	USD 1,950,000	Venezuela Government International Bond RegS 9.25% 7/5/2028	990,844	0.06
USD 7,200,000	Uruguay Government International Bond 4.375% 27/10/2027	7,785,000	0.51	USD 4,450,000	Venezuela Government International Bond RegS 11.95% 5/8/2031	2,616,044	0.17
USD 2,425,000	Uruguay Government International Bond 7.875% 15/1/2033	3,443,500	0.22	USD 1,250,000	Venezuela Government International Bond RegS 7.00% 31/3/2038 *	575,000	0.04
USD 4,300,000	Uruguay Government International Bond 7.625% 21/3/2036	6,095,035	0.40			32,319,158	2.12
USD 2,280,000	Uruguay Government International Bond 4.125% 20/11/2045	2,148,969	0.14				
USD 13,119,190	Uruguay Government International Bond 5.10% 18/6/2050 *	13,647,893	0.90				
		40,721,030	2.67				
<b>Venezuela</b>				<b>Vietnam</b>			
USD 650,000	CA La Electricidad de Caracas RegS 8.50% 10/4/2018	415,893	0.03	USD 2,225,000	Vietnam Government International Bond RegS 6.75% 29/1/2020	2,487,606	0.16
USD 3,100,000	Petroleos de Venezuela SA RegS 8.50% 2/11/2017 *	2,667,550	0.17	USD 3,372,000	Vietnam Government International Bond RegS 4.80% 19/11/2024 *	3,586,830	0.24
USD 3,000,000	Petroleos de Venezuela SA RegS 9.00% 17/11/2021	1,665,750	0.11			6,074,436	0.40
USD 3,250,000	Petroleos de Venezuela SA RegS 12.75% 17/2/2022 *	2,128,555	0.14	<b>Zambia</b>			
USD 5,200,000	Petroleos de Venezuela SA RegS 6.00% 16/5/2024	2,190,526	0.14	USD 2,900,000	Zambia Government International Bond RegS 5.375% 20/9/2022	2,558,278	0.17
USD 4,650,000	Petroleos de Venezuela SA RegS 6.00% 15/11/2026	1,923,844	0.13	USD 3,100,000	Zambia Government International Bond RegS 8.50% 14/4/2024	3,051,175	0.20
USD 3,200,000	Petroleos de Venezuela SA RegS 5.375% 12/4/2027	1,312,000	0.09	USD 4,300,000	Zambia Government International Bond RegS 8.97% 30/7/2027	4,250,980	0.28
USD 3,155,000	Petroleos de Venezuela SA RegS 9.75% 17/5/2035 *	1,613,782	0.11			9,860,433	0.65
USD 1,500,000	Petroleos de Venezuela SA RegS 5.50% 12/4/2037 *	611,025	0.04	Total Bonds		1,498,700,756	98.44
USD 750,000	Venezuela Government International Bond 13.625% 15/8/2018	601,988	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,498,700,756	98.44
USD 4,050,000	Venezuela Government International Bond 9.25% 15/9/2027 *	2,176,875	0.14	Securities portfolio at market value		1,498,700,756	98.44
USD 1,500,000	Venezuela Government International Bond 9.375% 13/1/2034	769,500	0.05	Other Net Assets		23,705,840	1.56
USD 1,050,000	Venezuela Government International Bond RegS 7.00% 1/12/2018 *	729,488	0.05	Total Net Assets (USD)		1,522,406,596	100.00

\* Securities on loan, see Note 13, for further details.

# BlackRock Emerging Markets Government Bond Index Fund continued

## Open forward foreign exchange transactions as at 30 September 2016

Currency	Purchases	Currency	Sales	Counterparty	Maturity Date	Unrealised appreciation/ depreciation/ USD
<b>EUR Hedged Share Class</b>						
EUR	129,872,616	USD	146,393,750	State Street Bank & Trust Company	14/10/2016	(746,103)
USD	2,496,379	EUR	2,218,574	State Street Bank & Trust Company	14/10/2016	8,325
						<u>(737,778)</u>
<b>GBP Hedged Share Class</b>						
GBP	44,641	USD	59,432	State Street Bank & Trust Company	14/10/2016	(1,448)
USD	990	GBP	743	State Street Bank & Trust Company	14/10/2016	24
						<u>(1,424)</u>
						<u>(739,202)</u>

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Government	79.03
Energy	9.08
Financial	4.57
Utilities	2.42
Basic Materials	1.78
Industrial	1.20
Diversified	0.20
Consumer, Non-cyclical	0.09
Consumer, Cyclical	0.07
Securities portfolio at market value	<u>98.44</u>
Other Net Assets	<u>1.56</u>
<u>100.00</u>	

# BlackRock Europe Equity Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>France continued</b>			
<b>Austria</b>				8,236	Alstom SA *	193,546	0.05
3,636	ANDRITZ AG	175,019	0.05	3,424	Arkema SA	281,556	0.08
16,443	Erste Group Bank AG	431,793	0.12	4,614	Atos SE	442,298	0.12
8,383	OMV AG	214,018	0.06	99,077	AXA SA	1,842,832	0.50
5,513	Raiffeisen Bank International AG	74,122	0.02	54,068	BNP Paribas SA	2,427,113	0.66
6,409	voestalpine AG	198,647	0.05	44,711	Bollore SA *	137,039	0.04
		1,093,599	0.30	10,717	Bouygues SA *	314,115	0.09
<b>Belgium</b>				13,867	Bureau Veritas SA *	264,236	0.07
10,364	Ageas	332,995	0.09	8,697	Capgemini SA	757,596	0.21
41,203	Anheuser-Busch InBev SA/NV	4,810,450	1.31	30,179	Carrefour SA	689,137	0.19
3,343	Colruyt SA	163,606	0.04	2,963	Casino Guichard Perrachon SA	126,402	0.03
4,212	Groupe Bruxelles Lambert SA	330,221	0.09	2,920	Christian Dior SE	463,696	0.13
13,242	KBC Group NV	673,621	0.18	25,266	Cie de Saint-Gobain *	965,288	0.26
9,052	Proximus SADP	238,973	0.07	9,463	Cie Generale des Etablissements Michelin	926,617	0.25
3,972	Solvay SA	407,924	0.11	9,298	CNP Assurances	138,215	0.04
3,294	Telenet Group Holding NV	150,799	0.04	55,986	Credit Agricole SA	481,536	0.13
6,983	UCB SA *	481,757	0.13	30,150	Danone SA	1,974,825	0.54
4,947	Umicore SA *	275,301	0.08	7,216	Dassault Systemes *	555,704	0.15
		7,865,647	2.14	10,828	Edenred *	224,302	0.06
<b>Denmark</b>				3,421	Eiffage SA	234,681	0.06
202	AP Moeller - Maersk A/S 'A'	251,572	0.07	15,855	Electricite de France SA	168,301	0.05
332	AP Moeller - Maersk A/S 'B' *	431,752	0.12	74,378	Engie SA	1,019,350	0.28
5,922	Carlsberg A/S 'B'	500,566	0.14	10,493	Essilor International SA	1,198,825	0.33
5,076	Chr Hansen Holding A/S	268,135	0.07	2,092	Eurazeo SA	107,738	0.03
6,317	Coloplast A/S 'B'	435,136	0.12	10,046	Eutelsat Communications SA	183,892	0.05
36,613	Danske Bank A/S	944,899	0.26	1,664	Fonciere Des Regions (Reit)	137,480	0.04
10,102	DSV A/S	445,866	0.12	2,120	Gecina SA (Reit) *	296,376	0.08
3,036	Genmab A/S	458,618	0.13	24,761	Groupe Eurotunnel SE Reg	237,532	0.07
8,731	ISS A/S	319,820	0.09	1,371	Hermes International	493,697	0.13
101,659	Novo Nordisk A/S 'B'	3,757,933	1.02	2,250	ICADE (Reit)	155,362	0.04
12,582	Novozymes A/S 'B' *	493,997	0.13	1,458	Iliad SA	268,782	0.07
5,899	Pandora A/S	633,673	0.17	1,716	Imerys SA	109,481	0.03
41,639	TDC A/S	217,550	0.06	3,265	Ingenico Group SA *	253,788	0.07
5,668	Tryg A/S	101,223	0.03	3,804	JCDecaux SA *	108,718	0.03
12,000	Vestas Wind Systems A/S	879,773	0.24	4,029	Kering	715,752	0.20
6,615	William Demant Holding A/S *	120,267	0.03	11,440	Klepierre (Reit) *	464,521	0.13
		10,260,780	2.80	12,976	L'Oreal SA	2,169,587	0.59
<b>Finland</b>				6,030	Lagardere SCA	135,976	0.04
8,081	Elisa OYJ	262,794	0.07	14,196	Legrand SA	743,870	0.20
23,529	Fortum OYJ	337,171	0.09	14,280	LVMH Moet Hennessy Louis Vuitton SE	2,159,136	0.59
17,924	Kone OYJ 'B'	800,486	0.22	46,732	Natixis SA	190,667	0.05
6,122	Metso OYJ	157,580	0.04	101,581	Orange SA	1,404,865	0.38
7,091	Neste OYJ	269,174	0.07	11,290	Pernod Ricard SA	1,183,192	0.32
298,455	Nokia OYJ	1,528,090	0.42	27,284	Peugeot SA *	365,878	0.10
6,602	Nokian Renkaat OYJ *	213,245	0.06	10,276	Publicis Groupe SA	686,129	0.19
4,973	Orion OYJ 'B'	173,259	0.05	1,013	Remy Cointreau SA *	77,039	0.02
23,248	Sampo OYJ 'A'	906,904	0.25	10,220	Renault SA	737,680	0.20
28,216	Stora Enso OYJ 'R'	221,637	0.06	15,223	Rexel SA *	205,815	0.06
29,675	UPM-Kymmene OYJ	555,813	0.15	15,722	Safran SA	996,932	0.27
7,692	Wartsila OYJ Abp	305,757	0.08	59,205	Sanofi	3,988,049	1.09
		5,731,910	1.56	28,541	Schneider Electric SE	1,764,690	0.48
<b>France</b>				8,739	SCOR SE	238,968	0.07
9,747	Accor SA *	340,706	0.09	5,787	SFR Group SA	151,967	0.04
1,438	Aeroports de Paris	126,400	0.03	1,464	Societe BIC SA	191,638	0.05
19,815	Air Liquide SA	1,876,084	0.51	39,162	Societe Generale SA	1,189,937	0.32
				4,874	Sodexo SA	512,014	0.14
				18,091	Suez	267,114	0.07
				6,367	Technip SA *	349,548	0.10
				5,734	Thales SA *	470,417	0.13

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Europe Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>France continued</b>				<b>Germany continued</b>			
113,557	Total SA	4,790,970	1.31	6,838	Symrise AG	444,880	0.12
2,253	Unibail-Rodamco SE (Reit) (traded in France)	538,467	0.15	39,781	Telefonica Deutschland Holding AG	142,137	0.04
2,793	Unibail-Rodamco SE (Reit) (traded in Netherlands)	667,527	0.18	19,700	ThyssenKrupp AG	413,995	0.11
12,766	Valeo SA	654,002	0.18	25,831	TUI AG *	327,077	0.09
23,964	Veolia Environnement SA	492,101	0.13	6,271	United Internet AG Reg	245,635	0.07
25,721	Vinci SA	1,747,999	0.48	1,601	Volkswagen AG	203,167	0.06
60,673	Vivendi SA	1,075,429	0.29	9,497	Volkswagen AG (Pref)	1,095,004	0.30
1,539	Wendel SA	158,902	0.04	24,778	Vonovia SE	835,019	0.23
10,463	Zodiac Aerospace	225,687	0.06	4,620	Zalando SE '144A' *	171,009	0.05
		52,235,711	14.24			50,558,937	13.78
<b>Germany</b>				<b>Ireland</b>			
9,619	adidas AG	1,475,555	0.40	1,436,985	Bank of Ireland	255,783	0.07
23,374	Allianz SE Reg	3,040,957	0.83	41,344	CRH Plc	1,224,403	0.33
1,840	Axel Springer SE	83,794	0.02	4,463	DCC Plc	361,404	0.10
46,978	BASF SE	3,545,899	0.97	8,421	Kerry Group Plc 'A'	612,965	0.17
42,296	Bayer AG Reg	3,715,704	1.01	4,015	Paddy Power Betfair Plc	404,913	0.11
16,956	Bayerische Motoren Werke AG	1,250,335	0.34	9,053	Ryanair Holdings Plc	111,261	0.03
3,241	Bayerische Motoren Werke AG (Pref)	210,146	0.06			2,970,729	0.81
5,293	Beiersdorf AG	439,954	0.12	<b>Italy</b>			
8,183	Brenntag AG	392,620	0.11	60,292	Assicurazioni Generali SpA	645,124	0.18
54,451	Commerzbank AG *	304,436	0.08	22,312	Atlantia SpA	496,442	0.14
5,849	Continental AG	1,081,773	0.29	389,709	Enel SpA	1,546,365	0.42
4,207	Covestro AG	218,091	0.06	130,123	Eni SpA	1,669,478	0.46
49,179	Daimler AG Reg	3,047,131	0.83	5,621	EXOR SpA	199,208	0.05
68,523	Deutsche Bank AG Reg	744,160	0.20	645,518	Intesa Sanpaolo SpA	1,244,559	0.34
10,526	Deutsche Boerse AG	751,872	0.20	45,838	Intesa Sanpaolo SpA - RSP *	83,746	0.02
11,335	Deutsche Lufthansa AG Reg	110,720	0.03	20,459	Leonardo-Finmeccanica SpA	204,385	0.06
49,646	Deutsche Post AG Reg *	1,369,237	0.37	9,066	Luxottica Group SpA	384,127	0.10
165,020	Deutsche Telekom AG Reg	2,442,296	0.67	28,015	Mediobanca SpA	158,145	0.04
17,502	Deutsche Wohnen AG - BR *	563,827	0.15	32,426	Poste Italiane SpA '144A'	195,042	0.05
105,623	E.ON SE	663,101	0.18	9,919	Prysmian SpA	231,410	0.06
8,766	Evonik Industries AG	261,446	0.07	292,215	Saipem SpA	109,435	0.03
2,134	Fraport AG Frankfurt Airport Services Worldwide *	103,350	0.03	138,619	Snam SpA	683,392	0.19
11,371	Fresenius Medical Care AG & Co KGaA	878,296	0.24	513,184	Telecom Italia SpA	374,624	0.10
20,959	Fresenius SE & Co KGaA	1,475,933	0.40	340,551	Telecom Italia SpA - RSP	203,309	0.06
3,440	Fuchs Petrolub SE (Pref)	139,526	0.04	79,640	Terna Rete Elettrica Nazionale SpA	365,070	0.10
9,723	GEA Group AG *	477,837	0.13	285,147	UniCredit SpA	566,872	0.15
3,429	Hannover Rueck SE	322,326	0.09	47,152	Unione di Banche Italiane SpA	94,210	0.03
7,750	HeidelbergCement AG	646,815	0.18	58,631	UnipolSai SpA	83,725	0.02
5,471	Henkel AG & Co KGaA	565,975	0.15			9,538,668	2.60
9,473	Henkel AG & Co KGaA (Pref)	1,139,602	0.31	<b>Jersey</b>			
1,013	HOCHTIEF AG	126,929	0.03	49,459	Experian Plc	882,952	0.24
3,463	Hugo Boss AG	167,990	0.05	635,285	Glencore Plc *	1,563,927	0.43
60,167	Infineon Technologies AG	945,825	0.26	12,772	Petrofac Ltd *	131,389	0.04
9,928	K+S AG Reg *	166,145	0.05	4,645	Randgold Resources Ltd	425,110	0.12
5,192	Lanxess AG	286,962	0.08	46,597	Shire Plc	2,691,530	0.73
9,876	Linde AG	1,480,412	0.40	13,467	Wolseley Plc *	675,847	0.18
1,814	MAN SE	169,210	0.05	66,950	WPP Plc *	1,399,964	0.38
7,019	Merck KGaA	666,384	0.18			7,770,719	2.12
9,665	Metro AG	254,963	0.07	<b>Luxembourg</b>			
8,237	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	1,351,692	0.37	96,181	ArcelorMittal	522,744	0.14
4,598	OSRAM Licht AG	238,268	0.06	3,306	Millicom International Cellular SA - SDR	152,921	0.04
7,766	Porsche Automobil Holding SE (Pref)	348,189	0.09	1,820	RTL Group SA	133,752	0.04
11,634	ProSiebenSat.1 Media SE	441,103	0.12	19,236	SES SA *	419,537	0.11
25,922	RWE AG	394,533	0.11	24,915	Tenaris SA *	314,427	0.09
50,256	SAP SE	4,029,024	1.10			1,543,381	0.42
7,951	Schaeffler AG (Pref)	110,638	0.03				
39,053	Siemens AG Reg	4,040,033	1.10				

The notes on pages 113 to 120 form an integral part of these financial statements.









# BlackRock Euro Aggregate Bond Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>BONDS</b>				<b>Austria continued</b>			
	<b>Australia</b>			EUR 700,000	Austria Government Bond RegS '144A' 3.50% 15/9/2021	840,273	0.20
EUR 100,000	APT Pipelines Ltd RegS 2.00% 22/3/2027	103,333	0.02	EUR 300,000	Austria Government Bond RegS '144A' 3.65% 20/4/2022	368,886	0.09
EUR 100,000	AusNet Services Holdings Pty Ltd RegS 1.50% 26/2/2027	107,662	0.03	EUR 500,000	Austria Government Bond RegS '144A' 3.40% 22/11/2022	618,325	0.15
EUR 150,000	Australia & New Zealand Banking Group Ltd RegS 3.625% 18/7/2022	182,239	0.04	EUR 250,000	Austria Government Bond RegS '144A' 1.75% 20/10/2023	287,405	0.07
EUR 100,000	Australia & New Zealand Banking Group Ltd RegS 0.75% 29/9/2026	99,852	0.02	EUR 200,000	Austria Government Bond RegS '144A' 1.65% 21/10/2024	229,676	0.05
EUR 150,000	BHP Billiton Finance Ltd 3.25% 24/9/2027 *	188,143	0.05	EUR 550,000	Austria Government Bond RegS '144A' 1.20% 20/10/2025	613,382	0.15
EUR 100,000	BHP Billiton Finance Ltd RegS FRN 22/10/2079	112,765	0.03	EUR 400,000	Austria Government Bond RegS '144A' 4.85% 15/3/2026	587,606	0.14
EUR 50,000	Commonwealth Bank of Australia 4.25% 10/11/2016	50,229	0.01	EUR 500,000	Austria Government Bond RegS '144A' 0.75% 20/10/2026	533,245	0.13
EUR 50,000	Commonwealth Bank of Australia 5.50% 6/8/2019	57,575	0.01	EUR 225,000	Austria Government Bond RegS '144A' 2.40% 23/5/2034	299,848	0.07
EUR 150,000	Commonwealth Bank of Australia 4.375% 25/2/2020	172,657	0.04	EUR 550,000	Austria Government Bond RegS '144A' 4.15% 15/3/2037	937,904	0.22
EUR 100,000	Commonwealth Bank of Australia RegS 1.625% 10/2/2031	112,965	0.03	EUR 275,000	Austria Government Bond RegS '144A' 3.15% 20/6/2044	445,492	0.11
EUR 100,000	Macquarie Bank Ltd RegS 1.125% 20/1/2022	104,019	0.02	EUR 150,000	Austria Government Bond RegS '144A' 3.80% 26/1/2062	307,509	0.07
EUR 50,000	National Australia Bank Ltd RegS 4.625% 10/2/2020	57,208	0.01	EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG 1.375% 9/4/2021	215,123	0.05
EUR 150,000	National Australia Bank Ltd RegS 2.00% 12/11/2020	162,258	0.04	EUR 150,000	Autobahnen- und Schnellstrassen-Finanzierungs AG RegS 3.375% 22/9/2025	193,453	0.05
EUR 75,000	National Australia Bank Ltd RegS 0.875% 20/1/2022	77,857	0.02	EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 0.375% 23/2/2022	102,771	0.02
EUR 150,000	National Australia Bank Ltd RegS 1.875% 13/1/2023	168,033	0.04	EUR 150,000	Erste Group Bank AG 3.50% 8/2/2022	179,586	0.04
EUR 150,000	Origin Energy Finance Ltd RegS 2.50% 23/10/2020	158,539	0.04	EUR 100,000	Erste Group Bank AG RegS 0.625% 19/1/2023	104,637	0.03
EUR 100,000	Scentre Group Trust 1 RegS 2.25% 16/7/2024	112,618	0.03	EUR 150,000	HYPONOE Gruppe Bank AG RegS 0.75% 22/9/2021	156,310	0.04
EUR 150,000	Telstra Corp Ltd 2.50% 15/9/2023	173,235	0.04	EUR 100,000	Hypo Tirol Bank AG RegS 0.50% 11/2/2021	102,317	0.02
EUR 50,000	Telstra Corp Ltd RegS 4.25% 23/3/2020	57,635	0.01	EUR 100,000	KA Finanz AG 1.625% 19/2/2021	107,726	0.03
EUR 100,000	Transurban Finance Co Pty Ltd RegS 2.00% 28/8/2025	109,540	0.03	EUR 50,000	Novomatic AG 1.625% 20/9/2023	51,474	0.01
EUR 100,000	Westpac Banking Corp RegS 1.375% 17/4/2020	105,748	0.03	EUR 200,000	OeBB-Infrastruktur AG 3.625% 13/7/2021	237,301	0.06
EUR 100,000	Westpac Banking Corp RegS 0.75% 22/7/2021	104,258	0.02	EUR 100,000	OeBB-Infrastruktur AG 3.375% 18/5/2032	139,445	0.03
		2,578,368	0.61	EUR 200,000	OeBB-Infrastruktur AG RegS 1.00% 18/11/2024	216,120	0.05
	<b>Austria</b>			EUR 100,000	OMV AG 1.75% 25/11/2019	105,780	0.03
EUR 450,000	Austria Government Bond RegS '144A' 4.30% 15/9/2017	471,159	0.11	EUR 50,000	OMV AG RegS FRN (Perpetual)	53,895	0.01
EUR 900,000	Austria Government Bond RegS '144A' 1.15% 19/10/2018	933,408	0.22	EUR 50,000	OMV AG RegS FRN (Perpetual)	56,716	0.01
EUR 400,000	Austria Government Bond RegS '144A' 1.95% 18/6/2019	427,968	0.10	EUR 100,000	Raiffeisenlandesbank Niederoesterreich-Wien AG RegS 0.625% 3/3/2025	104,237	0.03
EUR 500,000	Austria Government Bond RegS '144A' 0.25% 18/10/2019	513,150	0.12	EUR 100,000	Raiffeisenlandesbank Oberoesterreich AG 0.375% 28/9/2026	100,819	0.02
EUR 250,000	Austria Government Bond RegS '144A' 3.90% 15/7/2020 (traded in United States)	292,595	0.07	EUR 100,000	Telekom Finanzmanagement GmbH RegS 3.50% 4/7/2023	120,987	0.03
EUR 550,000	Austria Government Bond RegS '144A' 3.90% 15/7/2020 (traded in Germany)	643,709	0.15				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Austria continued</b>				<b>Belgium continued</b>		
EUR 100,000	UniCredit Bank Austria AG 1.875% 29/10/2020	108,635	0.03	EUR 1,000,000	Belgium Government Bond RegS '144A' 0.80% 22/6/2025	1,072,280	0.26
EUR 100,000	UniCredit Bank Austria AG RegS 1.25% 30/7/2018	102,765	0.02	EUR 500,000	Belgium Government Bond RegS '144A' 4.50% 28/3/2026	713,785	0.17
EUR 100,000	UniCredit Bank Austria AG RegS 0.75% 25/2/2025	105,068	0.03	EUR 500,000	Belgium Government Bond RegS '144A' 1.00% 22/6/2026	542,245	0.13
EUR 100,000	Verbund AG RegS 1.50% 20/11/2024	108,686	0.03	EUR 550,000	Belgium Government Bond RegS '144A' 1.00% 22/6/2031	588,665	0.14
		12,125,391	2.89	EUR 350,000	Belgium Government Bond RegS 4.00% 28/3/2032	534,383	0.13
	<b>Belgium</b>			EUR 350,000	Belgium Government Bond RegS '144A' 3.00% 22/6/2034	491,676	0.12
EUR 150,000	Anheuser-Busch InBev SA/NV RegS 1.25% 24/3/2017	150,981	0.04	EUR 600,000	Belgium Government Bond RegS '144A' 5.00% 28/3/2035	1,062,822	0.25
EUR 50,000	Anheuser-Busch InBev SA/NV RegS 2.00% 16/12/2019	53,339	0.01	EUR 500,000	Belgium Government Bond RegS '144A' 1.90% 22/6/2038	610,505	0.15
EUR 150,000	Anheuser-Busch InBev SA/NV RegS 0.625% 17/3/2020	153,218	0.04	EUR 650,000	Belgium Government Bond RegS '144A' 4.25% 28/3/2041	1,145,787	0.27
EUR 200,000	Anheuser-Busch InBev SA/NV RegS 0.875% 17/3/2022	207,344	0.05	EUR 250,000	Belgium Government Bond RegS 3.75% 22/6/2045	426,677	0.10
EUR 100,000	Anheuser-Busch InBev SA/NV RegS 2.70% 31/3/2026	118,116	0.03	EUR 200,000	Belgium Government Bond RegS '144A' 1.60% 22/6/2047	228,098	0.05
EUR 150,000	Anheuser-Busch InBev SA/NV RegS 2.00% 17/3/2028	168,071	0.04	EUR 150,000	Belgium Government Bond RegS '144A' 2.15% 22/6/2066	190,350	0.05
EUR 150,000	Anheuser-Busch InBev SA/NV RegS 2.75% 17/3/2036	181,004	0.04	EUR 100,000	BNP Paribas Fortis SA 5.757% 4/10/2017	105,679	0.02
EUR 100,000	Belfius Bank SA/NV RegS 0.375% 27/11/2019	102,178	0.02	EUR 100,000	Eandis System Operator SCRL RegS 2.875% 9/10/2023	118,531	0.03
EUR 100,000	Belfius Bank SA/NV RegS 1.75% 24/6/2024	113,934	0.03	EUR 100,000	Elia System Operator SA/NV RegS 3.00% 7/4/2029	126,423	0.03
EUR 200,000	Belfius Bank SA/NV RegS 0.75% 10/2/2025	212,342	0.05	EUR 100,000	KBC Bank NV RegS 1.25% 28/5/2020	105,780	0.03
EUR 100,000	Belfius Bank SA/NV RegS 3.125% 11/5/2026	104,507	0.02	EUR 100,000	KBC Bank NV RegS 0.125% 28/4/2021	101,920	0.02
EUR 500,000	Belgium Government Bond 4.00% 28/3/2019	558,160	0.13	EUR 100,000	KBC Group NV RegS 1.00% 26/4/2021	103,365	0.02
EUR 250,000	Belgium Government Bond 4.00% 28/3/2022	312,290	0.07	EUR 100,000	KBC Group NV RegS FRN 25/11/2024	103,949	0.02
EUR 200,000	Belgium Government Bond 5.50% 28/3/2028	320,856	0.08	EUR 100,000	Proximus SADP RegS 1.875% 1/10/2025	113,361	0.03
EUR 150,000	Belgium Government Bond RegS '144A' 3.50% 28/6/2017	154,607	0.04	EUR 100,000	Solvay SA RegS 2.75% 2/12/2027	116,862	0.03
EUR 850,000	Belgium Government Bond RegS '144A' 4.00% 28/3/2018	908,905	0.22			17,963,705	4.27
EUR 650,000	Belgium Government Bond RegS 1.25% 22/6/2018	671,424	0.16		<b>Brazil</b>		
EUR 400,000	Belgium Government Bond RegS 3.00% 28/9/2019	443,400	0.11	EUR 100,000	Vale SA 3.75% 10/1/2023	101,430	0.02
EUR 400,000	Belgium Government Bond RegS '144A' 3.75% 28/9/2020 (traded in Belgium)	469,652	0.11			101,430	0.02
EUR 550,000	Belgium Government Bond RegS '144A' 3.75% 28/9/2020 (traded in Germany)	645,771	0.15		<b>British Virgin Islands</b>		
EUR 750,000	Belgium Government Bond RegS '144A' 4.25% 28/9/2021	929,557	0.22	EUR 100,000	Sinopec Group Overseas Development 2015 Ltd RegS 1.00% 28/4/2022	101,516	0.02
EUR 500,000	Belgium Government Bond RegS 4.25% 28/9/2022	642,200	0.15			101,516	0.02
EUR 550,000	Belgium Government Bond RegS 2.25% 22/6/2023	646,937	0.15		<b>Bulgaria</b>		
EUR 350,000	Belgium Government Bond RegS '144A' 0.20% 22/10/2023	361,179	0.09	EUR 100,000	Bulgaria Government International Bond RegS 2.95% 3/9/2024	111,627	0.03
EUR 600,000	Belgium Government Bond RegS '144A' 2.60% 22/6/2024	730,590	0.17	EUR 100,000	Bulgaria Government International Bond RegS 2.625% 26/3/2027	107,572	0.02
				EUR 100,000	Bulgaria Government International Bond RegS 3.00% 21/3/2028	109,678	0.03
						328,877	0.08

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>Canada</b>				<b>Chile</b>			
EUR 100,000	Alimentation Couche-Tard Inc RegS 1.875% 6/5/2026	107,379	0.03	EUR 100,000	Chile Government International Bond 1.625% 30/1/2025	108,650	0.03
EUR 150,000	Bank of Montreal RegS 0.25% 22/1/2020	152,417	0.04			108,650	0.03
EUR 100,000	Bank of Montreal RegS 0.125% 19/4/2021	101,422	0.02	<b>China</b>			
EUR 100,000	Bank of Nova Scotia/The RegS 0.50% 23/7/2020	102,770	0.02	EUR 100,000	China Development Bank Corp RegS 0.50% 1/6/2021	101,363	0.02
EUR 150,000	Bank of Nova Scotia/The RegS 0.75% 17/9/2021	156,874	0.04			101,363	0.02
EUR 100,000	Caisse Centrale Desjardins RegS 1.125% 11/3/2019	103,356	0.02	<b>Colombia</b>			
EUR 150,000	Canadian Imperial Bank of Commerce RegS 1.25% 7/8/2018	154,270	0.04	EUR 100,000	Colombia Government International Bond 3.875% 22/3/2026	113,566	0.03
EUR 200,000	National Bank of Canada RegS 0.50% 26/1/2022	206,718	0.05			113,566	0.03
EUR 100,000	Province of British Columbia Canada RegS 0.875% 8/10/2025	106,028	0.03	<b>Cyprus</b>			
EUR 50,000	Province of Ontario Canada 4.00% 3/12/2019	56,902	0.01	EUR 100,000	Aroundtown Property Holdings Plc RegS 1.50% 3/5/2022	101,764	0.02
EUR 150,000	Province of Ontario Canada 3.00% 28/9/2020	169,813	0.04			101,764	0.02
EUR 100,000	Province of Ontario Canada RegS 0.875% 21/1/2025	105,994	0.03	<b>Czech Republic</b>			
EUR 50,000	Province of Quebec Canada 4.75% 29/4/2018	54,035	0.01	EUR 50,000	CEZ AS RegS 5.00% 19/10/2021	61,664	0.01
EUR 150,000	Province of Quebec Canada RegS 5.00% 29/4/2019	170,748	0.04	EUR 100,000	CEZ AS RegS 4.875% 16/4/2025	132,639	0.03
EUR 100,000	Province of Quebec Canada RegS 0.875% 15/1/2025	105,868	0.03	EUR 200,000	Czech Republic International RegS 5.00% 11/6/2018	218,050	0.05
EUR 100,000	Province of Quebec Canada RegS 1.125% 28/10/2025	107,920	0.03	EUR 200,000	Czech Republic International RegS 3.875% 24/5/2022	244,134	0.06
EUR 100,000	Royal Bank of Canada RegS 1.25% 29/10/2018	103,218	0.02	EUR 100,000	EP Energy AS RegS 5.875% 1/11/2019	113,807	0.03
EUR 100,000	Royal Bank of Canada RegS 1.625% 4/8/2020	107,134	0.03			770,294	0.18
EUR 200,000	Royal Bank of Canada RegS 0.125% 11/3/2021	202,684	0.05	<b>Denmark</b>			
EUR 100,000	Toronto-Dominion Bank/The RegS 0.625% 29/7/2019	102,518	0.02	EUR 200,000	AP Moeller - Maersk A/S RegS 1.75% 18/3/2021	209,575	0.05
EUR 100,000	Toronto-Dominion Bank/The RegS 0.50% 15/6/2020	102,705	0.02	EUR 200,000	BRFkredit A/S RegS 0.25% 1/4/2021	203,870	0.05
EUR 100,000	Toronto-Dominion Bank/The RegS 0.375% 12/1/2021	102,455	0.02	EUR 150,000	Carlsberg Breweries A/S RegS 2.625% 3/7/2019	160,990	0.04
EUR 200,000	Total Capital Canada Ltd RegS 1.125% 18/3/2022	211,771	0.05	EUR 100,000	Danfoss A/S RegS 1.375% 23/2/2022	105,225	0.03
		2,894,999	0.69	EUR 100,000	Danske Bank A/S 4.125% 26/11/2019	113,908	0.03
<b>Cayman Islands</b>				EUR 100,000	Danske Bank A/S 1.625% 28/2/2020	106,408	0.03
EUR 100,000	China Overseas Land International Cayman Ltd RegS 1.75% 15/7/2019	103,232	0.03	EUR 150,000	Danske Bank A/S RegS 0.375% 26/8/2019	152,892	0.04
EUR 100,000	Hutchison Whampoa Europe Finance 13 Ltd RegS FRN (Perpetual)	103,200	0.02	EUR 200,000	Danske Bank A/S RegS 0.75% 2/6/2023	205,983	0.05
EUR 50,000	Hutchison Whampoa Finance 09 Ltd RegS 4.75% 14/11/2016	50,281	0.01	EUR 100,000	Danske Bank A/S RegS FRN 19/5/2026	107,068	0.03
EUR 200,000	Hutchison Whampoa Finance 14 Ltd RegS 1.375% 31/10/2021	209,392	0.05	EUR 50,000	DONG Energy A/S RegS 4.875% 16/12/2021	62,016	0.01
EUR 100,000	IPIC GMTN Ltd RegS 5.875% 14/3/2021	124,687	0.03	EUR 50,000	DONG Energy A/S RegS FRN (Perpetual)	58,051	0.01
EUR 100,000	Three Gorges Finance II Cayman Islands Ltd RegS 1.70% 10/6/2022	103,953	0.03	EUR 100,000	ISS Global A/S RegS 1.125% 9/1/2020	103,075	0.02
		694,745	0.17	EUR 100,000	Kommunekredit RegS 0.25% 29/3/2023	102,338	0.02
				EUR 100,000	Nykredit Realkredit A/S RegS 0.75% 14/7/2021	101,207	0.02
				EUR 100,000	Nykredit Realkredit A/S RegS FRN 17/11/2027	102,517	0.02
				EUR 150,000	TDC A/S RegS 1.75% 27/2/2027	151,689	0.04
						2,046,812	0.49

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Finland</b>				<b>France continued</b>		
EUR 100,000	Aktia Bank Plc RegS 0.25% 31/3/2022	102,400	0.02	EUR 200,000	Agence Francaise de Developpement RegS 1.375% 17/9/2024	222,802	0.05
EUR 100,000	Citycon OYJ RegS 3.75% 24/6/2020	113,334	0.03	EUR 100,000	Agence Francaise de Developpement RegS 0.875% 25/5/2031	104,210	0.02
EUR 150,000	Danske Bank OYJ RegS 1.625% 27/9/2019	158,835	0.04	EUR 100,000	Air Liquide Finance SA 3.889% 9/6/2020	114,876	0.03
EUR 200,000	Finland Government Bond RegS '144A' 1.125% 15/9/2018	207,024	0.05	EUR 100,000	Air Liquide Finance SA RegS 1.25% 3/6/2025	107,385	0.03
EUR 400,000	Finland Government Bond RegS '144A' 4.375% 4/7/2019	455,652	0.11	EUR 100,000	Air Liquide Finance SA RegS 1.25% 13/6/2028	107,135	0.03
EUR 150,000	Finland Government Bond RegS '144A' 0.375% 15/9/2020	155,586	0.04	EUR 100,000	Arkea Home Loans SFH RegS 2.375% 11/7/2023	117,063	0.03
EUR 350,000	Finland Government Bond RegS '144A' 3.50% 15/4/2021	414,680	0.10	EUR 100,000	Arkema SA 3.85% 30/4/2020	113,861	0.03
EUR 200,000	Finland Government Bond RegS '144A' 1.625% 15/9/2022	224,912	0.05	EUR 50,000	Auchan Holding SA RegS 2.875% 15/11/2017	51,670	0.01
EUR 200,000	Finland Government Bond RegS '144A' 1.50% 15/4/2023	224,490	0.05	EUR 100,000	Auchan Holding SA RegS 2.375% 12/12/2022	113,552	0.03
EUR 150,000	Finland Government Bond RegS '144A' 2.00% 15/4/2024	175,665	0.04	EUR 100,000	Autoroutes du Sud de la France SA RegS 7.375% 20/3/2019	118,394	0.03
EUR 150,000	Finland Government Bond RegS '144A' 4.00% 4/7/2025	204,789	0.05	EUR 100,000	Autoroutes du Sud de la France SA RegS 2.875% 18/1/2023	117,413	0.03
EUR 250,000	Finland Government Bond RegS '144A' 0.875% 15/9/2025	270,950	0.06	EUR 100,000	AXA Bank Europe SCF RegS 0.375% 23/3/2023	103,391	0.02
EUR 400,000	Finland Government Bond RegS '144A' 0.50% 15/4/2026	418,524	0.10	EUR 50,000	AXA SA FRN (Perpetual)	52,922	0.01
EUR 200,000	Finland Government Bond RegS '144A' 2.75% 4/7/2028	262,680	0.06	EUR 100,000	AXA SA RegS FRN 16/4/2040	111,738	0.03
EUR 100,000	Finland Government Bond RegS '144A' 0.75% 15/4/2031	107,053	0.02	EUR 100,000	AXA SA RegS FRN 6/7/2047	103,260	0.02
EUR 200,000	Finland Government Bond RegS '144A' 2.625% 4/7/2042	301,564	0.07	EUR 100,000	AXA SA RegS FRN (Perpetual)	103,376	0.02
EUR 150,000	Finnvera OYJ RegS 0.50% 13/4/2026	154,712	0.04	EUR 350,000	Banque Federative du Credit Mutuel SA 4.125% 20/7/2020	404,918	0.10
EUR 100,000	Fortum OYJ RegS 4.00% 24/5/2021	117,687	0.03	EUR 100,000	Banque Federative du Credit Mutuel SA RegS 2.625% 24/2/2021	111,160	0.03
EUR 100,000	Municipality Finance Plc RegS 0.10% 15/10/2021	101,875	0.02	EUR 100,000	Banque Federative du Credit Mutuel SA RegS 2.625% 18/3/2024	116,750	0.03
EUR 150,000	Nordea Bank Finland Abp Plc RegS 2.25% 3/5/2019	160,179	0.04	EUR 100,000	Banque Federative du Credit Mutuel SA RegS 3.00% 21/5/2024	110,367	0.03
EUR 100,000	Nordea Bank Finland Abp Plc RegS 1.00% 5/11/2024	108,341	0.03	EUR 100,000	Banque Federative du Credit Mutuel SA RegS 2.375% 24/3/2026	104,368	0.02
EUR 150,000	Nordea Bank Finland Abp RegS 0.125% 17/6/2020	152,508	0.04	EUR 100,000	BNP Paribas Cardiff SA RegS FRN (Perpetual)	99,714	0.02
EUR 200,000	OP Corporate Bank Plc RegS 1.25% 14/5/2018	204,410	0.05	EUR 50,000	BNP Paribas Home Loan SFH SA 3.375% 12/1/2017	50,521	0.01
EUR 100,000	OP Corporate Bank Plc RegS 2.00% 3/3/2021	108,692	0.03	EUR 300,000	BNP Paribas Home Loan SFH SA RegS 1.375% 17/6/2020	319,614	0.08
EUR 100,000	OP Mortgage Bank RegS 1.50% 17/3/2021	108,101	0.03	EUR 100,000	BNP Paribas Home Loan SFH SA RegS 0.375% 7/5/2025	103,544	0.02
EUR 125,000	OP Mortgage Bank RegS 0.25% 11/5/2023	128,317	0.03	EUR 50,000	BNP Paribas SA 5.431% 7/9/2017	52,454	0.01
EUR 100,000	Sampo OYJ RegS 1.50% 16/9/2021	106,287	0.02	EUR 100,000	BNP Paribas SA RegS 2.875% 27/11/2017	103,461	0.02
EUR 100,000	Tyottomysvakuutusrahasto 0.375% 23/9/2019	101,890	0.02	EUR 100,000	BNP Paribas SA RegS 2.50% 23/8/2019	107,328	0.03
		5,351,137	1.27	EUR 100,000	BNP Paribas SA RegS 2.875% 24/10/2022	115,848	0.03
				EUR 225,000	BNP Paribas SA RegS 0.75% 11/11/2022	231,475	0.06
	<b>France</b>			EUR 100,000	BNP Paribas SA RegS 1.125% 15/1/2023	105,223	0.03
EUR 100,000	Accor SA RegS 2.375% 17/9/2023	111,494	0.03	EUR 100,000	BNP Paribas SA RegS 2.375% 17/2/2025	103,603	0.02
EUR 100,000	Aeroports de Paris 3.875% 15/2/2022	120,876	0.03	EUR 150,000	BNP Paribas SA RegS FRN 20/3/2026	157,378	0.04
EUR 250,000	Agence Francaise de Developpement RegS 3.625% 21/4/2020	286,109	0.07	EUR 100,000	BNP Paribas SA RegS 2.25% 11/1/2027	99,972	0.02
EUR 100,000	Agence Francaise de Developpement RegS 3.125% 4/1/2024	123,998	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>France continued</b>				<b>France continued</b>		
EUR 50,000	Bouygues SA RegS 3.641% 29/10/2019	55,726	0.01	EUR 100,000	Caisse Francaise de Financement Local SADIR RegS 0.625% 13/4/2026	105,241	0.03
EUR 100,000	Bouygues SA RegS 4.50% 9/2/2022	123,525	0.03	EUR 100,000	Caisse Francaise de Financement Local SADIR RegS 1.50% 13/1/2031	113,965	0.03
EUR 50,000	BPCE SA 3.75% 21/7/2017	51,555	0.01	EUR 100,000	Caisse Nationale des Autoroutes 5.25% 30/1/2017	101,879	0.02
EUR 100,000	BPCE SA RegS 0.625% 20/4/2020	102,125	0.02	EUR 100,000	Capgemini SA RegS 2.50% 1/7/2023	113,053	0.03
EUR 100,000	BPCE SA RegS 4.50% 10/2/2022	123,156	0.03	EUR 100,000	Carmila SAS RegS 2.375% 16/9/2024	110,507	0.03
EUR 100,000	BPCE SA RegS 4.625% 18/7/2023	118,856	0.03	EUR 200,000	Carrefour SA RegS 1.75% 22/5/2019	209,664	0.05
EUR 100,000	BPCE SA RegS 2.875% 22/4/2026	104,824	0.02	EUR 50,000	Carrefour SA RegS 3.875% 25/4/2021	58,872	0.01
EUR 100,000	BPCE SFH SA 2.75% 16/2/2017	101,158	0.02	EUR 100,000	Carrefour SA RegS 1.75% 15/7/2022	108,649	0.03
EUR 300,000	BPCE SFH SA RegS 3.75% 13/9/2021	360,537	0.09	EUR 200,000	Cie de Financement Foncier SA 4.625% 23/9/2017	209,690	0.05
EUR 200,000	BPCE SFH SA RegS 1.00% 24/2/2025	216,902	0.05	EUR 300,000	Cie de Financement Foncier SA 0.375% 17/9/2019	306,372	0.07
EUR 100,000	Bpifrance Financement SA RegS 2.00% 25/7/2017	102,009	0.02	EUR 300,000	Cie de Financement Foncier SA 4.875% 25/5/2021	372,420	0.09
EUR 100,000	Bpifrance Financement SA RegS 0.10% 19/2/2021	101,942	0.02	EUR 200,000	Cie de Financement Foncier SA 4.25% 19/1/2022	248,284	0.06
EUR 300,000	Bpifrance Financement SA RegS 0.75% 25/10/2021	316,008	0.08	EUR 150,000	Cie de Financement Foncier SA 4.00% 24/10/2025	202,330	0.05
EUR 100,000	Bpifrance Financement SA RegS 2.75% 25/10/2025	124,114	0.03	EUR 100,000	Cie de Financement Foncier SA RegS 0.50% 4/9/2024	104,456	0.02
EUR 200,000	Caisse Centrale du Credit Immobilier de France SA 1.125% 22/4/2019	207,938	0.05	EUR 150,000	Cie de Financement Foncier SA RegS 1.00% 2/2/2026	162,745	0.04
EUR 500,000	Caisse d'Amortissement de la Dette Sociale RegS 1.00% 25/5/2018	513,027	0.12	EUR 100,000	Cie de Financement Foncier SA RegS 0.225% 14/9/2026	100,348	0.02
EUR 700,000	Caisse d'Amortissement de la Dette Sociale RegS 4.25% 25/4/2020	819,336	0.20	EUR 50,000	Cie de Saint-Gobain 4.75% 11/4/2017	51,258	0.01
EUR 200,000	Caisse d'Amortissement de la Dette Sociale RegS 0.05% 25/11/2020	204,098	0.05	EUR 150,000	Cie de Saint-Gobain RegS 4.50% 30/9/2019	170,198	0.04
EUR 300,000	Caisse d'Amortissement de la Dette Sociale RegS 4.375% 25/10/2021	372,978	0.09	EUR 50,000	Cie Financiere et Industrielle des Autoroutes SA RegS 5.00% 24/5/2021	61,609	0.01
EUR 200,000	Caisse d'Amortissement de la Dette Sociale RegS 0.50% 25/5/2023	209,665	0.05	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA RegS 0.375% 7/2/2025	99,908	0.02
EUR 200,000	Caisse d'Amortissement de la Dette Sociale RegS 2.375% 25/1/2024	237,939	0.06	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA RegS 0.75% 9/9/2028	100,006	0.02
EUR 300,000	Caisse d'Amortissement de la Dette Sociale RegS 1.375% 25/11/2024	335,623	0.08	EUR 200,000	CIF Euromortgage SA 4.00% 25/10/2016	200,506	0.05
EUR 350,000	Caisse d'Amortissement de la Dette Sociale RegS 4.00% 15/12/2025	477,113	0.11	EUR 100,000	CIF Euromortgage SA 3.75% 23/10/2019	112,473	0.03
EUR 300,000	Caisse de Refinancement de l'Habitat SA 3.75% 19/2/2020	342,442	0.08	EUR 50,000	CNP Assurances RegS FRN 14/9/2040	55,765	0.01
EUR 350,000	Caisse de Refinancement de l'Habitat SA 4.00% 10/1/2022	430,395	0.10	EUR 100,000	CNP Assurances RegS FRN 10/6/2047	102,519	0.02
EUR 300,000	Caisse de Refinancement de l'Habitat SA 4.00% 17/6/2022	374,088	0.09	EUR 100,000	Coface SA RegS 4.125% 27/3/2024	108,065	0.03
EUR 150,000	Caisse de Refinancement de l'Habitat SA 3.60% 8/3/2024	191,588	0.05	EUR 100,000	Credit Agricole Assurances SA RegS FRN (Perpetual)	98,714	0.02
EUR 150,000	Caisse des Depots et Consignations 4.125% 20/2/2019	166,705	0.04	EUR 300,000	Credit Agricole Home Loan SFH SA RegS 1.625% 11/3/2020	321,147	0.08
EUR 400,000	Caisse Francaise de Financement Local SADIR 3.50% 24/9/2020	461,944	0.11	EUR 100,000	Credit Agricole Home Loan SFH SA RegS 0.375% 24/3/2023	103,829	0.02
EUR 100,000	Caisse Francaise de Financement Local SADIR 4.25% 26/1/2021	120,016	0.03	EUR 100,000	Credit Agricole Home Loan SFH SA RegS 4.00% 16/7/2025	135,009	0.03
EUR 100,000	Caisse Francaise de Financement Local SADIR 5.375% 8/7/2024	142,283	0.03	EUR 100,000	Credit Agricole Home Loan SFH SA RegS 1.25% 24/3/2031	110,775	0.03
EUR 200,000	Caisse Francaise de Financement Local SADIR RegS 0.375% 16/9/2019	204,426	0.05				
EUR 100,000	Caisse Francaise de Financement Local SADIR RegS 0.50% 13/4/2022	104,284	0.02				
EUR 100,000	Caisse Francaise de Financement Local SADIR RegS 0.20% 27/4/2023	102,570	0.02				

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>France continued</b>				<b>France continued</b>		
EUR 100,000	Credit Agricole SA 5.125% 18/4/2023	131,424	0.03	EUR 100,000	Eutelsat SA RegS 4.125% 27/3/2017	101,996	0.02
EUR 50,000	Credit Agricole SA RegS 5.971% 1/2/2018	53,960	0.01	EUR 100,000	Fonciere Des Regions RegS 1.75% 10/9/2021	106,360	0.03
EUR 100,000	Credit Agricole SA RegS 2.375% 27/11/2020	109,758	0.03	EUR 1,400,000	France Government Bond OAT RegS 4.25% 25/10/2017	1,473,234	0.35
EUR 50,000	Credit Agricole SA RegS 3.90% 19/4/2021	57,803	0.01	EUR 900,000	France Government Bond OAT RegS 25/2/2018 (Zero Coupon)	908,172	0.22
EUR 100,000	Credit Agricole SA RegS 2.375% 20/5/2024	114,816	0.03	EUR 550,000	France Government Bond OAT RegS 4.00% 25/4/2018	590,106	0.14
EUR 100,000	Credit Agricole SA RegS 1.25% 14/4/2026	105,397	0.03	EUR 1,600,000	France Government Bond OAT RegS 1.00% 25/5/2018	1,643,552	0.39
EUR 100,000	Credit Agricole SA RegS 2.625% 17/3/2027	104,078	0.02	EUR 900,000	France Government Bond OAT RegS 4.25% 25/10/2018	991,458	0.24
EUR 200,000	Credit Mutuel - CIC Home Loan SFH RegS 1.125% 6/2/2019	207,092	0.05	EUR 900,000	France Government Bond OAT RegS 1.00% 25/11/2018	932,242	0.22
EUR 100,000	Credit Mutuel - CIC Home Loan SFH RegS 1.375% 22/4/2020	106,366	0.03	EUR 1,200,000	France Government Bond OAT RegS 25/2/2019 (Zero Coupon)	1,217,850	0.29
EUR 50,000	Credit Mutuel - CIC Home Loan SFH RegS 3.125% 9/9/2020	56,978	0.01	EUR 1,300,000	France Government Bond OAT RegS 4.25% 25/4/2019	1,463,670	0.35
EUR 100,000	Credit Mutuel - CIC Home Loan SFH RegS 4.375% 17/3/2021	121,214	0.03	EUR 900,000	France Government Bond OAT RegS 1.00% 25/5/2019 *	938,853	0.22
EUR 200,000	Credit Mutuel - CIC Home Loan SFH RegS 1.75% 19/6/2024	228,432	0.05	EUR 1,700,000	France Government Bond OAT RegS 3.75% 25/10/2019	1,928,038	0.46
EUR 100,000	Credit Mutuel Arkea SA RegS 1.00% 26/1/2023	104,009	0.02	EUR 300,000	France Government Bond OAT RegS 8.50% 25/10/2019	384,316	0.09
EUR 100,000	Danone SA RegS 2.60% 28/6/2023	115,831	0.03	EUR 1,000,000	France Government Bond OAT RegS 0.50% 25/11/2019 *	1,034,470	0.25
EUR 100,000	Danone SA RegS 1.125% 14/1/2025	105,657	0.03	EUR 2,000,000	France Government Bond OAT RegS 3.50% 25/4/2020	2,292,380	0.55
EUR 100,000	Dexia Credit Local SA RegS 1.625% 29/10/2018	103,930	0.02	EUR 1,500,000	France Government Bond OAT RegS 25/5/2020 (Zero Coupon) *	1,530,195	0.36
EUR 150,000	Dexia Credit Local SA RegS 1.375% 18/9/2019	157,198	0.04	EUR 1,250,000	France Government Bond OAT RegS 2.50% 25/10/2020	1,405,387	0.33
EUR 200,000	Dexia Credit Local SA RegS 0.25% 19/3/2020	203,078	0.05	EUR 900,000	France Government Bond OAT RegS 0.25% 25/11/2020	928,224	0.22
EUR 150,000	Dexia Credit Local SA RegS 2.00% 22/1/2021	163,958	0.04	EUR 1,200,000	France Government Bond OAT RegS 3.75% 25/4/2021	1,434,636	0.34
EUR 150,000	Dexia Credit Local SA RegS 0.625% 21/1/2022	155,974	0.04	EUR 1,400,000	France Government Bond OAT RegS 25/5/2021 (Zero Coupon)	1,429,302	0.34
EUR 100,000	Edenred RegS 1.375% 10/3/2025	103,674	0.02	EUR 1,400,000	France Government Bond OAT RegS 3.25% 25/10/2021	1,664,670	0.40
EUR 50,000	Electricite de France SA 5.00% 5/2/2018	53,461	0.01	EUR 1,450,000	France Government Bond OAT RegS 3.00% 25/4/2022	1,728,327	0.41
EUR 150,000	Electricite de France SA 6.25% 25/1/2021	190,378	0.05	EUR 1,000,000	France Government Bond OAT RegS 2.25% 25/10/2022	1,160,130	0.28
EUR 150,000	Electricite de France SA 4.625% 11/9/2024	197,841	0.05	EUR 3,150,000	France Government Bond OAT RegS 1.75% 25/5/2023 *	3,582,826	0.85
EUR 50,000	Electricite de France SA 5.625% 21/2/2033	81,213	0.02	EUR 1,200,000	France Government Bond OAT RegS 4.25% 25/10/2023	1,589,160	0.38
EUR 200,000	Electricite de France SA RegS 3.875% 18/1/2022	239,836	0.06	EUR 1,600,000	France Government Bond OAT RegS 2.25% 25/5/2024	1,900,960	0.45
EUR 100,000	Electricite de France SA RegS 4.00% 12/11/2025	130,043	0.03	EUR 1,000,000	France Government Bond OAT RegS 1.75% 25/11/2024 *	1,152,100	0.27
EUR 50,000	Electricite de France SA RegS 4.50% 12/11/2040	76,799	0.02	EUR 900,000	France Government Bond OAT RegS 0.50% 25/5/2025	941,535	0.22
EUR 100,000	Electricite de France SA RegS FRN (Perpetual)	99,273	0.02	EUR 500,000	France Government Bond OAT RegS 6.00% 25/10/2025	773,775	0.18
EUR 100,000	Electricite de France SA RegS FRN (Perpetual)	99,479	0.02	EUR 1,350,000	France Government Bond OAT RegS 1.00% 25/11/2025	1,469,488	0.35
EUR 100,000	Engie SA 3.125% 21/1/2020	111,027	0.03	EUR 2,000,000	France Government Bond OAT RegS 3.50% 25/4/2026 *	2,658,900	0.63
EUR 50,000	Engie SA 3.50% 18/10/2022	60,289	0.01	EUR 650,000	France Government Bond OAT RegS 0.50% 25/5/2026	674,034	0.16
EUR 200,000	Engie SA RegS 2.25% 1/6/2018	208,032	0.05				
EUR 200,000	Engie SA RegS 2.375% 19/5/2026	237,012	0.06				
EUR 100,000	Engie SA RegS FRN (Perpetual)	112,931	0.03				
EUR 100,000	Essilor International SA RegS 1.75% 9/4/2021	107,518	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>France continued</b>				<b>France continued</b>		
EUR 1,800,000	France Government Bond OAT RegS 2.75% 25/10/2027	2,301,066	0.55	EUR 100,000	Pernod Ricard SA RegS 1.50% 18/5/2026	107,669	0.03
EUR 600,000	France Government Bond OAT RegS 5.50% 25/4/2029	988,149	0.24	EUR 100,000	Publicis Groupe SA RegS 1.125% 16/12/2021	104,818	0.02
EUR 1,250,000	France Government Bond OAT RegS 2.50% 25/5/2030	1,600,400	0.38	EUR 150,000	RCI Banque SA RegS 1.125% 30/9/2019	154,697	0.04
EUR 1,000,000	France Government Bond OAT RegS 1.50% 25/5/2031	1,144,225	0.27	EUR 100,000	RCI Banque SA RegS 1.25% 8/6/2022	104,250	0.02
EUR 1,450,000	France Government Bond OAT RegS 5.75% 25/10/2032	2,629,169	0.63	EUR 125,000	RCI Banque SA RegS 0.50% 15/9/2023	124,389	0.03
EUR 950,000	France Government Bond OAT RegS 4.75% 25/4/2035	1,636,375	0.39	EUR 200,000	Regie Autonome des Transports Parisiens RegS 4.50% 28/5/2018	216,548	0.05
EUR 600,000	France Government Bond OAT RegS '144A' 1.25% 25/5/2036	654,660	0.16	EUR 100,000	Region of Ile de France RegS 2.25% 10/6/2023	115,562	0.03
EUR 1,250,000	France Government Bond OAT RegS 4.00% 25/10/2038	2,068,650	0.49	EUR 100,000	Region of Ile de France RegS 0.625% 23/4/2027	102,266	0.02
EUR 1,050,000	France Government Bond OAT RegS 4.50% 25/4/2041	1,902,495	0.45	EUR 100,000	RTE Reseau de Transport d'Electricite SA RegS 2.125% 20/9/2019	106,953	0.03
EUR 800,000	France Government Bond OAT RegS 3.25% 25/5/2045	1,254,928	0.30	EUR 100,000	RTE Reseau de Transport d'Electricite SA RegS 1.00% 19/10/2026	104,946	0.02
EUR 600,000	France Government Bond OAT RegS 4.00% 25/4/2055	1,138,698	0.27	EUR 100,000	RTE Reseau de Transport d'Electricite SA RegS 2.75% 20/6/2029	123,928	0.03
EUR 375,000	France Government Bond OAT RegS 4.00% 25/4/2060	735,469	0.18	EUR 100,000	SA de Gestion de Stocks de Securite RegS 2.75% 24/1/2017	100,983	0.02
EUR 350,000	France Government Bond OAT RegS '144A' 1.75% 25/5/2066	406,199	0.10	EUR 200,000	SA de Gestion de Stocks de Securite RegS 0.625% 25/5/2023	209,477	0.05
EUR 100,000	Gecina SA RegS 1.75% 30/7/2021	108,122	0.03	EUR 150,000	Sanofi RegS 1.00% 14/11/2017	152,006	0.04
EUR 50,000	Holding d'Infrastructures de Transport SAS RegS 4.875% 27/10/2021	62,041	0.01	EUR 100,000	Sanofi RegS 1.75% 10/9/2026	112,428	0.03
EUR 100,000	Holding d'Infrastructures de Transport SAS RegS 2.25% 24/3/2025	114,256	0.03	EUR 200,000	Sanofi RegS 0.50% 13/1/2027	198,721	0.05
EUR 200,000	ICADE RegS 1.875% 14/9/2022	216,895	0.05	EUR 100,000	Schneider Electric SE 4.00% 11/8/2017	103,539	0.02
EUR 100,000	Imerys SA RegS 1.875% 31/3/2028	108,732	0.03	EUR 100,000	Schneider Electric SE RegS 0.875% 11/3/2025	104,314	0.02
EUR 100,000	Infra Park SAS RegS 1.25% 16/10/2020	104,427	0.02	EUR 100,000	SCOR SE RegS FRN 27/5/2048	104,743	0.02
EUR 100,000	Kering RegS 1.375% 1/10/2021	106,014	0.03	EUR 100,000	SNCF Mobilites EPIC 3.625% 3/6/2020	114,608	0.03
EUR 100,000	Klepierre RegS 4.75% 14/3/2021	120,968	0.03	EUR 150,000	SNCF Mobilites EPIC RegS 4.125% 19/2/2025	200,188	0.05
EUR 100,000	Klepierre RegS 1.00% 17/4/2023	104,913	0.02	EUR 100,000	SNCF Reseau 4.375% 2/6/2022	126,137	0.03
EUR 200,000	La Banque Postale Home Loan SFH RegS 0.50% 18/1/2023	208,922	0.05	EUR 200,000	SNCF Reseau 5.00% 10/10/2033	335,252	0.08
EUR 100,000	La Banque Postale SA RegS FRN 23/4/2026	103,702	0.02	EUR 200,000	SNCF Reseau RegS 0.10% 27/5/2021	203,122	0.05
EUR 100,000	La Banque Postale SA RegS FRN 19/11/2027	104,170	0.02	EUR 250,000	SNCF Reseau RegS 4.50% 30/1/2024	333,865	0.08
EUR 100,000	La Poste SA 4.75% 8/7/2019	113,821	0.03	EUR 200,000	SNCF Reseau RegS 2.625% 29/12/2025	243,439	0.06
EUR 100,000	La Poste SA RegS 2.75% 26/11/2024	120,207	0.03	EUR 200,000	Societe Des Autoroutes Paris-Rhin-Rhone RegS 1.125% 15/1/2021	208,534	0.05
EUR 150,000	Lafarge SA RegS 5.375% 29/11/2018	167,043	0.04	EUR 100,000	Societe Fonciere Lyonnaise SA RegS 1.875% 26/11/2021	107,260	0.03
EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE 4.00% 6/4/2018	106,334	0.03	EUR 50,000	Societe Generale SA 3.125% 21/9/2017	51,577	0.01
EUR 100,000	Mercialys SA RegS 1.787% 31/3/2023	105,415	0.03	EUR 50,000	Societe Generale SA 6.125% 20/8/2018	55,580	0.01
EUR 50,000	mFinance France SA RegS 1.398% 26/9/2020	50,286	0.01	EUR 100,000	Societe Generale SA RegS 3.75% 1/3/2017	101,599	0.02
EUR 100,000	Orange SA 3.375% 16/9/2022	119,236	0.03	EUR 100,000	Societe Generale SA RegS 0.75% 25/11/2020	102,944	0.02
EUR 50,000	Orange SA 8.125% 28/1/2033	100,991	0.02	EUR 100,000	Societe Generale SA RegS 4.75% 2/3/2021	120,639	0.03
EUR 50,000	Orange SA RegS 3.875% 9/4/2020	56,925	0.01				
EUR 150,000	Orange SA RegS 3.875% 14/1/2021	175,186	0.04				
EUR 100,000	Orange SA RegS 3.125% 9/1/2024	120,625	0.03				
EUR 100,000	Orange SA RegS FRN (Perpetual)	105,880	0.03				
EUR 100,000	Orange SA RegS FRN (Perpetual)	111,875	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>France continued</b>				<b>Germany continued</b>			
EUR 100,000	Societe Generale SA RegS 4.00% 7/6/2023	114,030	0.03	EUR 100,000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	98,165	0.02
EUR 150,000	Societe Generale SCF SA 4.125% 15/2/2022	185,965	0.04	EUR 700,000	Bundesobligation RegS 0.50% 13/10/2017	708,645	0.17
EUR 100,000	Societe Generale SCF SA RegS 4.25% 3/2/2023	128,579	0.03	EUR 1,100,000	Bundesobligation RegS 0.50% 23/2/2018	1,118,370	0.27
EUR 200,000	Societe Generale SFH SA 1.75% 5/3/2020	214,864	0.05	EUR 1,000,000	Bundesobligation RegS 1.00% 12/10/2018	1,034,860	0.25
EUR 50,000	Suez 4.125% 24/6/2022	61,716	0.01	EUR 300,000	Bundesobligation RegS 1.00% 22/2/2019	312,390	0.07
EUR 100,000	Suez 5.50% 22/7/2024	140,631	0.03	EUR 950,000	Bundesobligation RegS 0.50% 12/4/2019	979,222	0.23
EUR 100,000	TDF Infrastructure SAS RegS 2.50% 7/4/2026	108,342	0.03	EUR 1,900,000	Bundesobligation RegS 0.25% 11/10/2019	1,955,784	0.47
EUR 100,000	Total Capital International SA RegS 0.25% 12/7/2023	100,540	0.02	EUR 600,000	Bundesobligation RegS 17/4/2020 (Zero Coupon)	614,970	0.15
EUR 100,000	Total Capital International SA RegS 1.375% 19/3/2025	108,775	0.03	EUR 750,000	Bundesobligation RegS 0.25% 16/10/2020	778,500	0.19
EUR 200,000	Total Capital International SA RegS 2.875% 19/11/2025	244,682	0.06	EUR 1,350,000	Bundesobligation RegS 9/4/2021 (Zero Coupon)	1,389,143	0.33
EUR 200,000	Total SA RegS FRN (Perpetual)	198,738	0.05	EUR 900,000	Bundesobligation RegS 8/10/2021 (Zero Coupon)	926,662	0.22
EUR 100,000	Transport et Infrastructures Gaz France SA RegS 4.339% 7/7/2021	119,598	0.03	EUR 1,100,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2018 *	1,165,505	0.28
EUR 200,000	UNEDIC ASSEO 1.25% 29/5/2020	212,594	0.05	EUR 1,250,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2018	1,359,306	0.32
EUR 500,000	UNEDIC ASSEO RegS 1.50% 16/4/2021	543,012	0.13	EUR 550,000	Bundesrepublik Deutschland RegS 3.75% 4/1/2019	605,847	0.14
EUR 200,000	UNEDIC ASSEO RegS 0.25% 24/11/2023	206,138	0.05	EUR 800,000	Bundesrepublik Deutschland RegS 3.50% 4/7/2019	893,776	0.21
EUR 200,000	UNEDIC ASSEO RegS 0.625% 17/2/2025	210,496	0.05	EUR 1,250,000	Bundesrepublik Deutschland RegS 3.25% 4/1/2020	1,413,675	0.34
EUR 100,000	Unibail-Rodamco SE RegS 2.50% 4/6/2026	118,275	0.03	EUR 400,000	Bundesrepublik Deutschland RegS 3.00% 4/7/2020	456,166	0.11
EUR 100,000	Unibail-Rodamco SE RegS 2.00% 28/4/2036	115,366	0.03	EUR 800,000	Bundesrepublik Deutschland RegS 2.25% 4/9/2020	894,096	0.21
EUR 50,000	Veolia Environnement SA 4.375% 11/12/2020	59,283	0.01	EUR 1,000,000	Bundesrepublik Deutschland RegS 2.50% 4/1/2021	1,136,970	0.27
EUR 100,000	Veolia Environnement SA 5.125% 24/5/2022	128,045	0.03	EUR 600,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2021	713,010	0.17
EUR 100,000	Veolia Environnement SA RegS 1.59% 10/1/2028	108,988	0.03	EUR 300,000	Bundesrepublik Deutschland RegS 2.25% 4/9/2021	343,062	0.08
EUR 50,000	Vivendi SA 4.00% 31/3/2017	51,008	0.01	EUR 1,500,000	Bundesrepublik Deutschland RegS 2.00% 4/1/2022	1,706,730	0.41
EUR 100,000	Wendel SA RegS 3.75% 21/1/2021	113,496	0.03	EUR 800,000	Bundesrepublik Deutschland RegS 1.75% 4/7/2022	908,576	0.22
EUR 100,000	WPP Finance SA RegS 2.25% 22/9/2026	114,123	0.03	EUR 650,000	Bundesrepublik Deutschland RegS 1.50% 4/9/2022	730,262	0.17
		93,872,213	22.34	EUR 400,000	Bundesrepublik Deutschland RegS 1.50% 15/2/2023	452,390	0.11
<b>Germany</b>				EUR 800,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2023	908,056	0.22
EUR 150,000	Aareal Bank AG 1.00% 28/6/2018	153,402	0.04	EUR 1,250,000	Bundesrepublik Deutschland RegS 2.00% 15/8/2023	1,467,837	0.35
EUR 200,000	Allianz SE RegS FRN 7/7/2045	195,309	0.05	EUR 450,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2024	674,095	0.16
EUR 100,000	Allianz SE RegS FRN (Perpetual)	102,375	0.02	EUR 1,100,000	Bundesrepublik Deutschland RegS 1.75% 15/2/2024	1,281,423	0.30
EUR 100,000	alstria office-AG (Reit) RegS 2.25% 24/3/2021	107,641	0.03	EUR 400,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2024	459,710	0.11
EUR 100,000	BASF SE RegS 2.50% 22/1/2024	116,173	0.03	EUR 550,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2024	611,559	0.15
EUR 150,000	Bayer AG RegS 1.125% 24/1/2018	151,973	0.04				
EUR 125,000	Bayer AG RegS FRN 1/7/2074	128,051	0.03				
EUR 100,000	Bayerische Landesbank 1.00% 9/7/2021	106,265	0.03				
EUR 50,000	Bayerische Landesbank 1.625% 18/4/2023	56,009	0.01				
EUR 100,000	Bayerische Landesbodenkreditanstalt 1.75% 24/4/2024	113,586	0.03				
EUR 150,000	Berlin Hyp AG 1.375% 30/5/2017	151,672	0.04				
EUR 50,000	Berlin Hyp AG 1.125% 5/2/2018	50,914	0.01				
EUR 75,000	Berlin Hyp AG 0.25% 22/2/2023	77,353	0.02				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Germany continued</b>				<b>Germany continued</b>		
EUR 1,000,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2025 *	1,071,810	0.25	EUR 100,000	Deutsche Genossenschafts-Hypothekenbank AG 0.125% 30/9/2022	102,054	0.02
EUR 700,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2025	780,745	0.19	EUR 100,000	Deutsche Genossenschafts-Hypothekenbank AG RegS 0.25% 21/1/2021	102,452	0.02
EUR 1,600,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2026	1,706,688	0.41	EUR 150,000	Deutsche Hypothekenbank AG 0.875% 24/1/2018	152,275	0.04
EUR 600,000	Bundesrepublik Deutschland RegS 15/8/2026 (Zero Coupon)	607,902	0.14	EUR 100,000	Deutsche Kreditbank AG RegS 0.50% 19/3/2027	102,724	0.02
EUR 400,000	Bundesrepublik Deutschland RegS 6.50% 4/7/2027	690,360	0.16	EUR 50,000	Deutsche Pfandbriefbank AG 1.50% 18/3/2020	53,172	0.01
EUR 400,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2030	738,820	0.18	EUR 100,000	Deutsche Pfandbriefbank AG 2.375% 29/5/2028	122,151	0.03
EUR 900,000	Bundesrepublik Deutschland RegS 5.50% 4/1/2031	1,605,348	0.38	EUR 300,000	Deutsche Pfandbriefbank AG RegS 0.50% 19/1/2023	311,928	0.07
EUR 850,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2034	1,539,911	0.37	EUR 50,000	Deutsche Post AG RegS 0.375% 1/4/2021	50,926	0.01
EUR 950,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2037	1,659,051	0.39	EUR 50,000	Dexia Kommunalbank Deutschland AG 4.75% 23/5/2018	54,080	0.01
EUR 550,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2039	1,027,262	0.24	EUR 100,000	Dexia Kommunalbank Deutschland AG 0.375% 3/3/2022	102,760	0.02
EUR 550,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2040	1,107,639	0.26	EUR 100,000	DVB Bank SE 2.375% 2/12/2020	106,828	0.03
EUR 550,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2042	938,440	0.22	EUR 25,000	EnBW Energie Baden-Wuerttemberg AG RegS FRN 2/4/2072	25,845	0.01
EUR 825,000	Bundesrepublik Deutschland RegS 2.50% 4/7/2044	1,279,195	0.30	EUR 50,000	ENTEGA Netz AG 6.125% 23/4/2041	69,864	0.02
EUR 750,000	Bundesrepublik Deutschland RegS 2.50% 15/8/2046	1,183,024	0.28	EUR 100,000	Eurogrid GmbH RegS 1.625% 3/11/2023	109,386	0.03
EUR 600,000	Bundesschatzanweisungen RegS 16/6/2017 (Zero Coupon)	602,952	0.14	EUR 300,000	FMS Wertmanagement AoeR RegS 3.00% 3/8/2018	319,071	0.08
EUR 300,000	Bundesschatzanweisungen RegS 15/9/2017 (Zero Coupon)	301,992	0.07	EUR 200,000	FMS Wertmanagement AoeR RegS 26/2/2019 (Zero Coupon)	202,120	0.05
EUR 400,000	Bundesschatzanweisungen RegS 15/12/2017 (Zero Coupon)	403,404	0.10	EUR 300,000	FMS Wertmanagement AoeR RegS 1.375% 15/1/2020	317,832	0.08
EUR 50,000	Commerzbank AG 3.875% 22/3/2017	50,902	0.01	EUR 200,000	Free and Hanseatic City of Hamburg 1.50% 4/9/2020	214,744	0.05
EUR 150,000	Commerzbank AG 3.625% 10/7/2017	153,900	0.04	EUR 100,000	Free and Hanseatic City of Hamburg RegS 0.375% 1/4/2025	103,638	0.02
EUR 100,000	Commerzbank AG 4.375% 2/7/2019	112,890	0.03	EUR 50,000	Free State of Bavaria 1.875% 7/2/2019	52,713	0.01
EUR 100,000	Commerzbank AG 7.75% 16/3/2021	116,999	0.03	EUR 100,000	Gemeinsame Deutsche Bundeslaender 2.375% 21/9/2018	105,575	0.02
EUR 125,000	Commerzbank AG 0.50% 9/6/2026	130,342	0.03	EUR 100,000	Gemeinsame Deutsche Bundeslaender 1.50% 29/1/2021	108,078	0.03
EUR 200,000	Commerzbank AG RegS 0.25% 26/1/2022	205,666	0.05	EUR 100,000	Gemeinsame Deutsche Bundeslaender 2.25% 23/10/2023	117,287	0.03
EUR 50,000	Commerzbank AG RegS 4.00% 23/3/2026	50,038	0.01	EUR 100,000	Gemeinsame Deutsche Bundeslaender RegS 4.25% 13/4/2017	102,437	0.02
EUR 50,000	Continental AG RegS 3.00% 16/7/2018	52,739	0.01	EUR 150,000	Gemeinsame Deutsche Bundeslaender RegS 0.375% 23/6/2020	154,207	0.04
EUR 100,000	Daimler AG RegS 4.125% 19/1/2017	101,256	0.02	EUR 100,000	Gemeinsame Deutsche Bundeslaender RegS 0.125% 14/4/2023	102,316	0.02
EUR 200,000	Daimler AG RegS 0.50% 9/9/2019	203,195	0.05	EUR 100,000	Gemeinsame Deutsche Bundeslaender RegS 0.50% 5/2/2025	104,572	0.02
EUR 100,000	Daimler AG RegS 2.25% 24/1/2022	111,404	0.03	EUR 75,000	Henkel AG & Co KGaA RegS 13/9/2021 (Zero Coupon)	75,131	0.02
EUR 50,000	Daimler AG RegS 2.375% 8/3/2023	57,222	0.01	EUR 100,000	HSH Nordbank AG RegS 1.375% 2/10/2018	103,119	0.02
EUR 100,000	Daimler AG RegS 1.875% 8/7/2024	112,362	0.03	EUR 100,000	HSH Nordbank AG RegS 0.75% 7/10/2021	104,060	0.02
EUR 125,000	Daimler AG RegS 1.375% 11/5/2028	133,530	0.03	EUR 350,000	KFW 2.25% 21/9/2017	359,380	0.09
EUR 200,000	Deutsche Bank AG RegS 1.25% 8/9/2021	192,976	0.05	EUR 250,000	KFW 0.05% 30/11/2017	251,565	0.06
EUR 200,000	Deutsche Bank AG RegS 2.375% 11/1/2023	203,367	0.05				
EUR 100,000	Deutsche Bank AG RegS 0.25% 8/3/2024	102,237	0.02				
EUR 100,000	Deutsche Bank AG RegS 1.125% 17/3/2025	94,132	0.02				
EUR 100,000	Deutsche Boerse AG RegS FRN 5/2/2041	104,981	0.02				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Germany continued</b>				<b>Germany continued</b>		
EUR 550,000	KFW 0.875% 25/6/2018	563,277	0.13	EUR 150,000	Norddeutsche Landesbank Girozentrale 1.625% 17/7/2017	152,031	0.04
EUR 200,000	KFW 1.125% 16/10/2018	206,716	0.05	EUR 100,000	Norddeutsche Landesbank Girozentrale RegS 0.625% 24/9/2018	100,947	0.02
EUR 650,000	KFW 1.875% 20/3/2019	688,532	0.16	EUR 100,000	Norddeutsche Landesbank Girozentrale RegS 0.025% 31/1/2019	100,819	0.02
EUR 500,000	KFW 3.625% 20/1/2020	568,625	0.14	EUR 200,000	NRW Bank RegS 0.50% 23/7/2018	203,215	0.05
EUR 250,000	KFW 0.125% 1/6/2020	255,520	0.06	EUR 200,000	NRW Bank RegS 4.25% 29/4/2019	224,060	0.05
EUR 250,000	KFW 3.375% 18/1/2021	292,137	0.07	EUR 200,000	NRW Bank RegS 0.50% 11/5/2026	207,733	0.05
EUR 250,000	KFW 30/6/2021 (Zero Coupon)	255,395	0.06	EUR 100,000	Robert Bosch GmbH RegS 1.75% 8/7/2024	110,193	0.03
EUR 100,000	KFW 3.50% 4/7/2021	119,153	0.03	EUR 50,000	SAP SE RegS 1.125% 20/2/2023	53,754	0.01
EUR 100,000	KFW 0.625% 4/7/2022	105,912	0.03	EUR 50,000	SAP SE RegS 1.75% 22/2/2027	57,015	0.01
EUR 200,000	KFW 4.625% 4/1/2023	264,300	0.06	EUR 100,000	Sparkasse KoelnBonn RegS 1.125% 14/10/2024	109,333	0.03
EUR 150,000	KFW 0.375% 15/3/2023	156,877	0.04	EUR 100,000	State of Baden-Wuerttemberg 1.00% 18/7/2022	107,514	0.03
EUR 300,000	KFW 0.05% 30/5/2024	307,116	0.07	EUR 100,000	State of Baden-Wuerttemberg 2.00% 13/11/2023	115,493	0.03
EUR 250,000	KFW 1.50% 11/6/2024	285,467	0.07	EUR 150,000	State of Baden-Wuerttemberg 0.625% 9/2/2027	157,712	0.04
EUR 150,000	KFW 0.625% 15/1/2025	160,078	0.04	EUR 100,000	State of Berlin 3.50% 22/6/2017	102,795	0.02
EUR 150,000	KFW 0.375% 9/3/2026	155,727	0.04	EUR 200,000	State of Berlin RegS 0.25% 15/7/2020	204,744	0.05
EUR 200,000	KFW RegS 0.625% 12/2/2018	203,019	0.05	EUR 200,000	State of Berlin RegS 1.625% 3/6/2024	226,725	0.05
EUR 250,000	KFW RegS 0.375% 22/7/2019	256,135	0.06	EUR 150,000	State of Berlin RegS 0.50% 10/2/2025	157,104	0.04
EUR 400,000	KFW RegS 0.125% 27/10/2020	409,882	0.10	EUR 100,000	State of Berlin RegS 1.00% 19/5/2032	105,928	0.03
EUR 200,000	KFW RegS 0.375% 23/4/2030	202,601	0.05	EUR 150,000	State of Brandenburg 4.00% 24/10/2016	150,347	0.04
EUR 50,000	KFW RegS 1.25% 4/7/2036	57,426	0.01	EUR 100,000	State of Bremen RegS 1.125% 30/10/2024	109,483	0.03
EUR 100,000	Land Thueringen RegS 0.50% 12/5/2025	104,675	0.02	EUR 100,000	State of Bremen RegS 0.50% 3/3/2025	104,228	0.02
EUR 75,000	Landesbank Baden-Wuerttemberg RegS 0.25% 21/7/2020	76,770	0.02	EUR 100,000	State of Hesse 1.00% 27/4/2018	102,244	0.02
EUR 100,000	Landesbank Baden-Wuerttemberg RegS 0.25% 26/10/2021	102,663	0.02	EUR 300,000	State of Hesse 1.375% 5/2/2020	317,899	0.08
EUR 100,000	Landesbank Baden-Wuerttemberg RegS FRN 27/5/2026	102,241	0.02	EUR 200,000	State of Hesse 1.75% 20/1/2023	225,151	0.05
EUR 50,000	Landesbank Hessen-Thueringen Girozentrale 2.875% 21/4/2017	50,873	0.01	EUR 100,000	State of Hesse 0.50% 17/2/2025	104,731	0.02
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale 2.00% 26/4/2019	318,177	0.08	EUR 150,000	State of Hesse RegS 0.375% 10/3/2023	155,989	0.04
EUR 200,000	Landesbank Hessen-Thueringen Girozentrale RegS 0.125% 27/11/2018	202,144	0.05	EUR 150,000	State of Hesse RegS 1.375% 10/6/2024	167,418	0.04
EUR 150,000	Landeskreditbank Baden-Wuerttemberg Foerderbank RegS 0.125% 5/11/2020	153,110	0.04	EUR 50,000	State of Lower Saxony 1.375% 26/9/2019	52,670	0.01
EUR 300,000	Landeskreditbank Baden-Wuerttemberg Foerderbank RegS 0.375% 13/4/2026	309,753	0.07	EUR 100,000	State of Lower Saxony 2.125% 11/10/2023	116,230	0.03
EUR 100,000	Landwirtschaftliche Rentenbank 4.375% 27/11/2017	105,540	0.03	EUR 100,000	State of Lower Saxony 2.125% 16/1/2024	116,655	0.03
EUR 300,000	Landwirtschaftliche Rentenbank RegS 1.375% 19/11/2020	322,858	0.08	EUR 250,000	State of Lower Saxony 2/8/2024 (Zero Coupon)	251,937	0.06
EUR 100,000	Landwirtschaftliche Rentenbank RegS 0.375% 16/3/2026	104,031	0.02	EUR 50,000	State of Lower Saxony RegS 0.625% 20/1/2025	52,831	0.01
EUR 150,000	Linde AG 1.75% 17/9/2020	161,319	0.04	EUR 150,000	State of North Rhine-Westphalia 2.375% 23/8/2017	153,712	0.04
EUR 100,000	Merck Financial Services GmbH RegS 1.375% 1/9/2022	107,437	0.03	EUR 200,000	State of North Rhine-Westphalia 0.875% 4/12/2017	203,013	0.05
EUR 75,000	Merck KGaA RegS FRN 12/12/2074	77,653	0.02	EUR 400,000	State of North Rhine-Westphalia 1.75% 17/5/2019	422,720	0.10
EUR 100,000	Muenchener Hypothekenbank eG 0.375% 10/11/2021	103,406	0.02	EUR 200,000	State of North Rhine-Westphalia 0.875% 16/12/2019	208,200	0.05
EUR 100,000	Muenchener Hypothekenbank eG 0.50% 7/6/2023	104,446	0.02				
EUR 100,000	Muenchener Hypothekenbank eG 0.50% 22/4/2026	104,273	0.02				
EUR 100,000	Muenchener Hypothekenbank eG 2.50% 4/7/2028	124,837	0.03				
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen RegS FRN 26/5/2041	119,449	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Italy continued</b>				<b>Italy continued</b>		
EUR 100,000	Autostrade per l'Italia SpA RegS 1.875% 4/11/2025	111,315	0.03	EUR 700,000	Italy Buoni Poliennali Del Tesoro 0.30% 15/10/2018	705,197	0.17
EUR 200,000	Banca Monte dei Paschi di Siena SpA RegS 2.875% 16/7/2024	229,806	0.05	EUR 300,000	Italy Buoni Poliennali Del Tesoro 3.50% 1/12/2018	323,184	0.08
EUR 150,000	Banca Popolare dell'Emilia Romagna SC RegS 0.50% 22/7/2020	153,885	0.04	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2019	1,553,293	0.37
EUR 100,000	Banca Popolare dell'Emilia Romagna SC RegS 0.875% 22/1/2022	104,675	0.02	EUR 400,000	Italy Buoni Poliennali Del Tesoro 0.10% 15/4/2019	401,090	0.10
EUR 100,000	Banca Popolare di Milano Scarl RegS 0.875% 14/9/2022	105,169	0.03	EUR 750,000	Italy Buoni Poliennali Del Tesoro 2.50% 1/5/2019	798,244	0.19
EUR 100,000	Banca Popolare di Sondrio Scarl RegS 1.375% 5/8/2019	104,538	0.02	EUR 400,000	Italy Buoni Poliennali Del Tesoro 1.50% 1/8/2019	416,960	0.10
EUR 200,000	Cassa Depositi e Prestiti SpA RegS 1.00% 26/1/2018	202,603	0.05	EUR 200,000	Italy Buoni Poliennali Del Tesoro 4.25% 1/9/2019	224,726	0.05
EUR 100,000	Cassa di Risparmio di Parma e Piacenza SpA RegS 0.875% 31/1/2022	104,687	0.02	EUR 400,000	Italy Buoni Poliennali Del Tesoro 1.05% 1/12/2019	413,134	0.10
EUR 100,000	Cassa di Risparmio di Parma e Piacenza SpA RegS 0.875% 16/6/2023	105,216	0.03	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro 4.25% 1/3/2020	1,428,725	0.34
EUR 100,000	CDP Reti SpA RegS 1.875% 29/5/2022	107,128	0.03	EUR 750,000	Italy Buoni Poliennali Del Tesoro 0.70% 1/5/2020	767,426	0.18
EUR 100,000	Credito Emiliano SpA RegS 0.875% 5/11/2021	104,705	0.02	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro 4.00% 1/9/2020	1,728,405	0.41
EUR 50,000	Edison SpA RegS 3.875% 10/11/2017	52,169	0.01	EUR 800,000	Italy Buoni Poliennali Del Tesoro 0.65% 1/11/2020	817,312	0.19
EUR 8,000	Enel SpA RegS 5.25% 20/6/2017	8,301	0.00	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/3/2021	1,156,840	0.28
EUR 150,000	Eni SpA RegS 4.75% 14/11/2017	158,033	0.04	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/5/2021	1,159,400	0.28
EUR 150,000	Eni SpA RegS 4.125% 16/9/2019	168,138	0.04	EUR 900,000	Italy Buoni Poliennali Del Tesoro 0.45% 1/6/2021	907,582	0.22
EUR 100,000	Eni SpA RegS 3.25% 10/7/2023	118,926	0.03	EUR 800,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2021	974,004	0.23
EUR 100,000	Eni SpA RegS 1.50% 2/2/2026	106,511	0.03	EUR 700,000	Italy Buoni Poliennali Del Tesoro 2.15% 15/12/2021	764,785	0.18
EUR 100,000	Eni SpA RegS 1.625% 17/5/2028	106,787	0.03	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2022	1,307,407	0.31
EUR 150,000	EXOR SpA RegS 2.125% 2/12/2022	162,294	0.04	EUR 600,000	Italy Buoni Poliennali Del Tesoro 1.35% 15/4/2022	630,171	0.15
EUR 100,000	Ferrovie dello Stato Italiane SpA RegS 4.00% 22/7/2020	113,847	0.03	EUR 500,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/9/2022	646,212	0.15
EUR 100,000	Hera SpA RegS 5.20% 29/1/2028	144,755	0.03	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/11/2022	1,815,380	0.43
EUR 200,000	Intesa Sanpaolo SpA RegS 3.75% 25/9/2019	223,870	0.05	EUR 500,000	Italy Buoni Poliennali Del Tesoro 0.95% 15/3/2023	510,712	0.12
EUR 100,000	Intesa Sanpaolo SpA RegS 4.375% 15/10/2019	111,519	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/5/2023	1,249,940	0.30
EUR 100,000	Intesa Sanpaolo SpA RegS 1.125% 14/1/2020	101,569	0.02	EUR 400,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/10/2023	399,010	0.09
EUR 50,000	Intesa Sanpaolo SpA RegS 4.125% 14/4/2020	56,058	0.01	EUR 600,000	Italy Buoni Poliennali Del Tesoro 9.00% 1/11/2023	942,408	0.22
EUR 150,000	Intesa Sanpaolo SpA RegS 2.00% 18/6/2021	158,748	0.04	EUR 900,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2024	1,138,468	0.27
EUR 200,000	Intesa Sanpaolo SpA RegS 0.625% 20/1/2022	208,558	0.05	EUR 650,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/9/2024	790,455	0.19
EUR 100,000	Intesa Sanpaolo SpA RegS 0.625% 23/3/2023	104,483	0.02	EUR 950,000	Italy Buoni Poliennali Del Tesoro 2.50% 1/12/2024	1,065,496	0.25
EUR 100,000	Intesa Sanpaolo Vita SpA 5.35% 18/9/2018	109,492	0.03	EUR 600,000	Italy Buoni Poliennali Del Tesoro 1.50% 1/6/2025	623,925	0.15
EUR 200,000	Italy Buoni Poliennali Del Tesoro 0.75% 15/1/2018	202,315	0.05	EUR 600,000	Italy Buoni Poliennali Del Tesoro 2.00% 1/12/2025	646,338	0.15
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/2/2018	1,486,240	0.35				
EUR 450,000	Italy Buoni Poliennali Del Tesoro 0.25% 15/5/2018	452,655	0.11				
EUR 600,000	Italy Buoni Poliennali Del Tesoro 3.50% 1/6/2018	635,751	0.15				
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/8/2018	1,354,594	0.32				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Italy continued</b>				<b>Italy continued</b>		
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro 1.60% 1/6/2026	1,245,330	0.30	EUR 50,000	Terna Rete Elettrica Nazionale SpA RegS 4.75% 15/3/2021	60,525	0.01
EUR 650,000	Italy Buoni Poliennali Del Tesoro 1.25% 1/12/2026	650,439	0.15	EUR 100,000	Terna Rete Elettrica Nazionale SpA RegS 0.875% 2/2/2022	104,016	0.02
EUR 750,000	Italy Buoni Poliennali Del Tesoro 5.25% 1/11/2029	1,090,556	0.26	EUR 50,000	UniCredit SpA 4.375% 29/1/2020	56,564	0.01
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031	1,897,644	0.45	EUR 100,000	UniCredit SpA RegS 4.25% 31/7/2018	108,208	0.03
EUR 750,000	Italy Buoni Poliennali Del Tesoro 5.75% 1/2/2033	1,190,610	0.28	EUR 200,000	UniCredit SpA RegS 3.625% 24/1/2019	213,716	0.05
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro RegS 4.25% 1/2/2019	1,649,707	0.39	EUR 100,000	UniCredit SpA RegS 2.00% 4/3/2023	103,404	0.02
EUR 800,000	Italy Buoni Poliennali Del Tesoro RegS 4.50% 1/2/2020	918,240	0.22	EUR 100,000	UniCredit SpA RegS 3.00% 31/1/2024	121,439	0.03
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro RegS 3.75% 1/8/2021	1,225,644	0.29	EUR 100,000	UniCredit SpA RegS 0.75% 30/4/2025	104,254	0.02
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/8/2023	1,403,061	0.33	EUR 100,000	UniCredit SpA RegS 0.375% 31/10/2026	99,441	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 5.00% 1/3/2025	1,323,695	0.32	EUR 100,000	Unione di Banche Italiane SpA RegS 3.125% 14/10/2020	113,990	0.03
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro RegS 4.50% 1/3/2026	2,338,263	0.56	EUR 100,000	Unione di Banche Italiane SpA RegS 1.25% 7/2/2025	108,874	0.03
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2028	1,370,325	0.33	EUR 200,000	Unione di Banche Italiane SpA RegS 0.375% 14/9/2026	199,130	0.05
EUR 900,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.50% 1/3/2030	1,122,345	0.27			64,606,423	15.37
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1.65% 1/3/2032	1,066,642	0.25		<b>Japan</b>		
EUR 850,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2034	1,270,894	0.30	EUR 100,000	Bank of Tokyo-Mitsubishi UFJ Ltd/The RegS 0.875% 11/3/2022	103,459	0.02
EUR 800,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.25% 1/9/2036	854,940	0.20	EUR 100,000	Sumitomo Mitsui Banking Corp RegS 2.25% 16/12/2020	109,347	0.03
EUR 900,000	Italy Buoni Poliennali Del Tesoro RegS 4.00% 1/2/2037	1,221,039	0.29			212,806	0.05
EUR 700,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2039	1,080,401	0.26		<b>Jersey</b>		
EUR 900,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/9/2040	1,396,102	0.33	EUR 100,000	Atrium European Real Estate Ltd RegS 3.625% 17/10/2022	110,299	0.03
EUR 550,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2044	847,220	0.20	EUR 100,000	Delphi Automotive Plc 1.60% 15/9/2028	101,851	0.02
EUR 600,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.25% 1/9/2046	737,895	0.18	EUR 100,000	Heathrow Funding Ltd 4.125% 12/10/2016	100,092	0.02
EUR 500,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.70% 1/3/2047	550,900	0.13	EUR 100,000	Heathrow Funding Ltd RegS 1.875% 23/5/2022	108,917	0.03
EUR 850,000	Italy Certificati di Credito del Tesoro 28/3/2018 (Zero Coupon)	851,360	0.20	EUR 200,000	UBS Group Funding Jersey Ltd RegS 2.125% 4/3/2024	216,321	0.05
EUR 150,000	Italy Government International Bond RegS 5.125% 31/7/2024	194,947	0.05			637,480	0.15
EUR 100,000	Linea Group Holding SpA RegS 3.875% 28/11/2018	107,760	0.03		<b>Latvia</b>		
EUR 100,000	Luxtotta Group SpA RegS 2.625% 10/2/2024	117,560	0.03	EUR 100,000	Latvia Government International Bond RegS 2.875% 30/4/2024	121,625	0.03
EUR 100,000	Mediobanca SpA RegS 3.625% 17/10/2023	125,425	0.03			121,625	0.03
EUR 100,000	Poste Italiane SpA RegS 3.25% 18/6/2018	105,324	0.03		<b>Lithuania</b>		
EUR 100,000	RAI Radiotelevisione Italiana SpA RegS 1.50% 28/5/2020	103,963	0.02	EUR 50,000	Lithuania Government International Bond 4.85% 7/2/2018	53,454	0.01
EUR 100,000	Snam SpA RegS 5.00% 18/1/2019	111,695	0.03	EUR 150,000	Lithuania Government International Bond RegS 1.25% 22/10/2025	163,219	0.04
EUR 100,000	Snam SpA RegS 5.25% 19/9/2022	130,088	0.03			216,673	0.05
					<b>Luxembourg</b>		
				EUR 50,000	Ciba Specialty Chemicals Finance Luxembourg SA 4.875% 20/6/2018	54,275	0.01
				EUR 100,000	DH Europe Finance SA 2.50% 8/7/2025	115,061	0.03

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Luxembourg continued</b>				<b>Mexico</b>		
EUR 500,000	European Financial Stability Facility RegS 1.25% 5/2/2018	511,565	0.12	EUR 100,000	America Movil SAB de CV 3.00% 12/7/2021	113,056	0.03
EUR 350,000	European Financial Stability Facility RegS 0.875% 16/4/2018	357,192	0.09	EUR 100,000	America Movil SAB de CV 1.50% 10/3/2024	104,774	0.03
EUR 350,000	European Financial Stability Facility RegS 1.25% 31/7/2018	361,088	0.09	EUR 100,000	America Movil SAB de CV RegS FRN 6/9/2073	106,341	0.03
EUR 150,000	European Financial Stability Facility RegS 1.25% 22/1/2019	155,989	0.04	EUR 100,000	Fomento Economico Mexicano SAB de CV RegS 1.75% 20/3/2023	105,819	0.03
EUR 300,000	European Financial Stability Facility RegS 0.125% 4/11/2019	305,310	0.07	EUR 200,000	Mexico Government International Bond 2.75% 22/4/2023	223,000	0.05
EUR 550,000	European Financial Stability Facility RegS 1.50% 22/1/2020	585,739	0.14	EUR 100,000	Mexico Government International Bond 1.625% 6/3/2024	103,695	0.02
EUR 600,000	European Financial Stability Facility RegS 1.625% 17/7/2020	646,674	0.15	EUR 100,000	Mexico Government International Bond 4.00% 15/3/2115	95,236	0.02
EUR 200,000	European Financial Stability Facility RegS 1.75% 29/10/2020	217,996	0.05	EUR 100,000	Petroleos Mexicanos RegS 1.875% 21/4/2022	96,396	0.02
EUR 200,000	European Financial Stability Facility RegS 0.10% 19/1/2021	204,666	0.05	EUR 50,000	Petroleos Mexicanos RegS 5.50% 24/2/2025	56,687	0.01
EUR 200,000	European Financial Stability Facility RegS 1.375% 7/6/2021	217,026	0.05	EUR 100,000	Petroleos Mexicanos RegS 2.75% 21/4/2027	88,810	0.02
EUR 150,000	European Financial Stability Facility RegS 2.25% 5/9/2022	173,970	0.04			1,093,814	0.26
EUR 400,000	European Financial Stability Facility RegS 0.50% 20/1/2023	421,512	0.10		<b>Morocco</b>		
EUR 450,000	European Financial Stability Facility RegS 1.875% 23/5/2023	516,501	0.12	EUR 100,000	Morocco Government International Bond RegS 4.50% 5/10/2020	112,250	0.03
EUR 200,000	European Financial Stability Facility RegS 0.20% 28/4/2025	205,370	0.05			112,250	0.03
EUR 200,000	European Financial Stability Facility RegS 0.40% 31/5/2026	207,499	0.05		<b>Netherlands</b>		
EUR 200,000	European Financial Stability Facility RegS 3.875% 30/3/2032	308,010	0.07	EUR 100,000	ABB Finance BV RegS 0.625% 3/5/2023	103,254	0.02
EUR 150,000	European Financial Stability Facility RegS 3.00% 4/9/2034	216,978	0.05	EUR 50,000	ABN AMRO Bank NV 3.625% 22/6/2020	57,449	0.01
EUR 100,000	European Financial Stability Facility RegS 3.375% 3/4/2037	157,838	0.04	EUR 150,000	ABN AMRO Bank NV RegS 1.875% 31/7/2019	159,541	0.04
EUR 100,000	European Financial Stability Facility RegS 2.35% 29/7/2044	140,499	0.03	EUR 100,000	ABN AMRO Bank NV RegS 6.375% 27/4/2021	122,698	0.03
EUR 100,000	European Financial Stability Facility RegS 1.20% 17/2/2045	109,269	0.03	EUR 50,000	ABN AMRO Bank NV RegS 4.125% 28/3/2022	60,907	0.01
EUR 150,000	European Financial Stability Facility RegS 1.375% 31/5/2047	170,922	0.04	EUR 150,000	ABN AMRO Bank NV RegS 0.625% 31/5/2022	153,906	0.04
EUR 50,000	Glencore Finance Europe SA RegS 5.25% 22/3/2017	51,205	0.01	EUR 150,000	ABN AMRO Bank NV RegS 2.375% 23/1/2024	177,190	0.04
EUR 100,000	Glencore Finance Europe SA RegS 4.625% 3/4/2018	106,066	0.03	EUR 150,000	ABN AMRO Bank NV RegS 1.00% 16/4/2025	157,076	0.04
EUR 150,000	Glencore Finance Europe SA RegS 1.25% 17/3/2021	149,154	0.04	EUR 100,000	ABN AMRO Bank NV RegS 0.875% 14/1/2026	107,592	0.03
EUR 100,000	Glencore Finance Europe SA RegS 1.875% 13/9/2023	99,288	0.02	EUR 100,000	ABN AMRO Bank NV RegS FRN 18/1/2028	106,016	0.02
EUR 100,000	Grand City Properties SA RegS 1.50% 17/4/2025	103,410	0.02	EUR 200,000	ABN AMRO Bank NV RegS 1.50% 30/9/2030	227,830	0.05
EUR 50,000	Hannover Finance Luxembourg SA FRN 14/9/2040	57,668	0.01	EUR 100,000	ABN AMRO Bank NV RegS 1.00% 13/4/2031	107,011	0.03
EUR 100,000	Harman Finance International SCA 2.00% 27/5/2022	104,414	0.03	EUR 150,000	Achmea Bank NV 2.00% 23/1/2018	154,017	0.04
EUR 100,000	Holcim Finance Luxembourg SA RegS 1.375% 26/5/2023	105,584	0.03	EUR 100,000	Achmea BV RegS FRN (Perpetual)	94,353	0.02
EUR 150,000	Luxembourg Government Bond RegS 2.25% 21/3/2022	172,853	0.04	EUR 100,000	Adecco International Financial Services BV RegS 1.50% 22/11/2022	106,940	0.03
EUR 100,000	SES SA RegS 4.625% 9/3/2020	115,489	0.03	EUR 100,000	Airbus Group Finance BV RegS 2.375% 2/4/2024	115,879	0.03
		7,426,080	1.77	EUR 100,000	Airbus Group Finance BV RegS 1.375% 13/5/2031	107,277	0.03
				EUR 150,000	Alliander NV RegS 2.25% 14/11/2022	170,757	0.04

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Netherlands continued</b>				<b>Netherlands continued</b>		
EUR 100,000	Allianz Finance II BV FRN 8/7/2041	116,456	0.03	EUR 50,000	Deutsche Bahn Finance BV RegS		
EUR 100,000	Allianz Finance II BV RegS 3.00%				0.875% 11/7/2031	51,106	0.01
	13/3/2028	127,163	0.03	EUR 100,000	Deutsche Post Finance BV 2.95%		
EUR 150,000	Bank Nederlandse Gemeenten NV				27/6/2022	116,480	0.03
	3.875% 26/5/2023	190,766	0.05	EUR 100,000	Deutsche Telekom International		
EUR 300,000	Bank Nederlandse Gemeenten NV				Finance BV 6.625% 29/3/2018	110,111	0.03
	RegS 0.75% 21/5/2018	305,737	0.07	EUR 150,000	Deutsche Telekom International		
EUR 200,000	Bank Nederlandse Gemeenten NV				Finance BV 4.25% 16/3/2020	172,526	0.04
	RegS 1.50% 15/4/2020	213,446	0.05	EUR 50,000	Deutsche Telekom International		
EUR 100,000	Bank Nederlandse Gemeenten NV				Finance BV RegS 2.75%		
	RegS 2.625% 1/9/2020	111,800	0.03		24/10/2024	59,549	0.01
EUR 100,000	Bank Nederlandse Gemeenten NV			EUR 225,000	Deutsche Telekom International		
	RegS 2.25% 17/7/2023	116,518	0.03		Finance BV RegS 1.50% 3/4/2028	241,274	0.06
EUR 200,000	Bank Nederlandse Gemeenten NV			EUR 150,000	E.ON International Finance BV		
	RegS 0.25% 7/6/2024	205,117	0.05		6.375% 29/5/2017	156,237	0.04
EUR 250,000	Bank Nederlandse Gemeenten NV			EUR 50,000	E.ON International Finance BV 5.75%		
	RegS 1.00% 12/1/2026	271,182	0.06		7/5/2020	60,531	0.01
EUR 100,000	Bharti Airtel International			EUR 200,000	EDP Finance BV RegS 2.625%		
	Netherlands BV RegS 3.375%				18/1/2022	214,110	0.05
	20/5/2021	109,178	0.03	EUR 125,000	EDP Finance BV RegS 1.125%		
EUR 100,000	BMW Finance NV 3.25% 14/1/2019	107,566	0.03		12/2/2024	121,071	0.03
EUR 100,000	BMW Finance NV RegS 1.00%			EUR 50,000	EnBW International Finance BV		
	24/10/2016	100,068	0.02		6.125% 7/7/2039	88,887	0.02
EUR 150,000	BMW Finance NV RegS 1.00% 15/2/2022	157,114	0.04	EUR 100,000	EnBW International Finance BV RegS		
EUR 75,000	BMW Finance NV RegS 1.25%				2.50% 4/6/2026	118,418	0.03
	5/9/2022	79,997	0.02	EUR 100,000	Enel Finance International NV 1.966%		
EUR 100,000	BMW Finance NV RegS 1.00%				27/1/2025	111,370	0.03
	21/1/2025	105,306	0.02	EUR 50,000	Enel Finance International NV RegS		
EUR 100,000	Bunge Finance Europe BV 1.85%				5.00% 14/9/2022	64,275	0.02
	16/6/2023	105,717	0.02	EUR 130,000	Enel Finance International NV RegS		
EUR 100,000	Cooperatieve Rabobank UA 4.75%				1.375% 1/6/2026	137,368	0.03
	15/1/2018	106,315	0.03	EUR 100,000	Enexis Holding NV RegS 0.875%		
EUR 100,000	Cooperatieve Rabobank UA 5.875%				28/4/2026	103,901	0.02
	20/5/2019	114,807	0.03	EUR 100,000	Evonik Finance BV RegS 0.75%		
EUR 300,000	Cooperatieve Rabobank UA 4.125%				7/9/2028	98,426	0.02
	14/1/2020	341,307	0.08	EUR 100,000	F van Lanschot Bankiers NV RegS		
EUR 75,000	Cooperatieve Rabobank UA 3.75%				0.275% 28/4/2022	102,316	0.02
	9/11/2020	85,236	0.02	EUR 100,000	Gas Natural Fenosa Finance BV RegS		
EUR 100,000	Cooperatieve Rabobank UA 2.375%				2.875% 11/3/2024	117,836	0.03
	22/5/2023	114,030	0.03	EUR 100,000	Heineken NV RegS 3.50% 19/3/2024	123,102	0.03
EUR 50,000	Cooperatieve Rabobank UA 4.125%			EUR 100,000	Heineken NV RegS 1.00% 4/5/2026	104,352	0.02
	14/7/2025	65,543	0.02	EUR 100,000	Iberdrola International BV RegS		
EUR 250,000	Cooperatieve Rabobank UA RegS				4.25% 11/10/2018	108,642	0.03
	4.125% 12/1/2021	293,892	0.07	EUR 100,000	Iberdrola International BV RegS 1.75%		
EUR 100,000	Cooperatieve Rabobank UA RegS				17/9/2023	110,012	0.03
	3.875% 25/7/2023	116,360	0.03	EUR 100,000	Iberdrola International BV RegS		
EUR 300,000	Cooperatieve Rabobank UA RegS				0.375% 15/9/2025	99,091	0.02
	1.25% 23/3/2026	318,591	0.08	EUR 150,000	ING Bank NV 4.00% 17/1/2020	171,661	0.04
EUR 100,000	Delta Lloyd Levensverzekering NV			EUR 150,000	ING Bank NV RegS 3.375% 11/1/2018	157,158	0.04
	RegS FRN 29/8/2042	119,939	0.03	EUR 200,000	ING Bank NV RegS 1.875% 27/2/2018	205,567	0.05
EUR 100,000	Demeter Investments BV for Zurich			EUR 100,000	ING Bank NV RegS 1.25% 13/12/2019	104,105	0.02
	Insurance Co Ltd RegS FRN			EUR 100,000	ING Bank NV RegS 2.00% 28/8/2020	109,250	0.03
	1/10/2046	104,657	0.02	EUR 150,000	ING Bank NV RegS 4.50% 21/2/2022	184,987	0.04
EUR 150,000	Deutsche Bahn Finance BV 4.00%			EUR 100,000	ING Bank NV RegS FRN 25/2/2026	108,990	0.03
	16/1/2017	151,772	0.04	EUR 100,000	ING Bank NV RegS FRN 11/4/2028	106,454	0.02
EUR 100,000	Deutsche Bahn Finance BV 4.75%			EUR 150,000	innogy Finance BV 6.625% 31/1/2019	173,112	0.04
	14/3/2018	107,341	0.03	EUR 50,000	innogy Finance BV 6.50% 10/8/2021	65,071	0.02
EUR 100,000	Deutsche Bahn Finance BV 3.00%			EUR 50,000	innogy Finance II BV 5.75% 14/2/2033	75,302	0.02
	8/3/2024	121,743	0.03	EUR 100,000	JAB Holdings BV RegS 1.50%		
EUR 50,000	Deutsche Bahn Finance BV 3.75%				24/11/2021	105,653	0.02
	9/7/2025	65,553	0.02	EUR 150,000	Koninklijke DSM NV RegS 1.375%		
EUR 100,000	Deutsche Bahn Finance BV RegS				26/9/2022	161,850	0.04
	0.625% 26/9/2028	100,908	0.02				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Netherlands continued</b>				<b>Netherlands continued</b>		
EUR 200,000	Koninklijke KPN NV RegS 7.50% 4/2/2019	235,379	0.06	EUR 100,000	RELX Finance BV RegS 1.375% 12/5/2026	106,868	0.03
EUR 100,000	Koninklijke KPN NV RegS 1.125% 11/9/2028	100,273	0.02	EUR 100,000	Repsol International Finance BV RegS 2.625% 28/5/2020	108,793	0.03
EUR 100,000	LeasePlan Corp NV RegS 1.375% 24/9/2018	102,636	0.02	EUR 100,000	Repsol International Finance BV RegS 2.25% 10/12/2026	110,408	0.03
EUR 50,000	Linde Finance BV 4.75% 24/4/2017	51,371	0.01	EUR 50,000	Roche Finance Europe BV RegS 2.00% 25/6/2018	51,922	0.01
EUR 150,000	Nederlandse Gasunie NV RegS 3.625% 13/10/2021	178,114	0.04	EUR 150,000	Roche Finance Europe BV RegS 0.875% 25/2/2025	158,763	0.04
EUR 200,000	Nederlandse Waterschapsbank NV RegS 1.125% 28/1/2019	207,169	0.05	EUR 50,000	Shell International Finance BV 4.375% 14/5/2018	53,627	0.01
EUR 250,000	Nederlandse Waterschapsbank NV RegS 1.625% 23/8/2019	264,737	0.06	EUR 100,000	Shell International Finance BV 2.50% 24/3/2026	118,998	0.03
EUR 100,000	Nederlandse Waterschapsbank NV RegS 3.00% 28/3/2022	117,968	0.03	EUR 200,000	Shell International Finance BV RegS 1.625% 24/3/2021	214,766	0.05
EUR 200,000	Nederlandse Waterschapsbank NV RegS 0.50% 19/1/2023	208,872	0.05	EUR 150,000	Shell International Finance BV RegS 0.75% 15/8/2028	149,644	0.04
EUR 100,000	Nederlandse Waterschapsbank NV RegS 0.50% 29/4/2030	100,269	0.02	EUR 200,000	Siemens Financieringsmaatschappij NV RegS 1.50% 10/3/2020	212,116	0.05
EUR 850,000	Netherlands Government Bond 0.25% 15/1/2020	875,542	0.21	EUR 150,000	SNS Bank NV 2.125% 30/8/2017	153,253	0.04
EUR 300,000	Netherlands Government Bond 3.75% 15/1/2023	380,778	0.09	EUR 100,000	Syngenta Finance NV RegS 1.25% 10/9/2027	101,498	0.02
EUR 600,000	Netherlands Government Bond 5.50% 15/1/2028	974,208	0.23	EUR 100,000	TenneT Holding BV RegS 4.50% 9/2/2022	123,719	0.03
EUR 1,000,000	Netherlands Government Bond RegS '144A' 1.25% 15/1/2018 *	1,024,950	0.24	EUR 100,000	TenneT Holding BV RegS 1.875% 13/6/2036	114,589	0.03
EUR 500,000	Netherlands Government Bond RegS '144A' 15/4/2018 (Zero Coupon)	505,095	0.12	EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV RegS 1.125% 15/10/2024	101,800	0.02
EUR 600,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2018	650,256	0.15	EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV RegS 1.875% 31/3/2027	105,621	0.02
EUR 800,000	Netherlands Government Bond RegS '144A' 1.25% 15/1/2019	835,000	0.20	EUR 150,000	Unilever NV RegS 1.00% 3/6/2023	159,071	0.04
EUR 350,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2019	395,776	0.09	EUR 100,000	Urenco Finance NV RegS 2.25% 5/8/2022	108,725	0.03
EUR 300,000	Netherlands Government Bond RegS '144A' 3.50% 15/7/2020	347,643	0.08	EUR 250,000	Volkswagen International Finance NV RegS 2.00% 14/1/2020	265,040	0.06
EUR 500,000	Netherlands Government Bond RegS '144A' 3.25% 15/7/2021	592,355	0.14	EUR 150,000	Volkswagen International Finance NV RegS 1.625% 16/1/2030	150,384	0.04
EUR 500,000	Netherlands Government Bond RegS '144A' 15/1/2022 (Zero Coupon)	512,905	0.12	EUR 150,000	Volkswagen International Finance NV RegS FRN (Perpetual)	153,562	0.04
EUR 800,000	Netherlands Government Bond RegS '144A' 2.25% 15/7/2022	928,656	0.22	EUR 100,000	Volkswagen International Finance NV RegS FRN (Perpetual)	102,556	0.02
EUR 600,000	Netherlands Government Bond RegS '144A' 1.75% 15/7/2023	688,716	0.16	EUR 100,000	Volkswagen International Finance NV RegS FRN (Perpetual)	92,252	0.02
EUR 650,000	Netherlands Government Bond RegS '144A' 2.00% 15/7/2024	766,298	0.18	EUR 100,000	Vonovia Finance BV RegS 3.125% 25/7/2019	108,706	0.03
EUR 550,000	Netherlands Government Bond RegS '144A' 0.25% 15/7/2025	568,672	0.13	EUR 100,000	Vonovia Finance BV RegS FRN (Perpetual)	106,151	0.03
EUR 300,000	Netherlands Government Bond RegS '144A' 0.50% 15/7/2026	315,009	0.07	EUR 150,000	Wuerth Finance International BV RegS 1.00% 19/5/2022	157,755	0.04
EUR 450,000	Netherlands Government Bond RegS '144A' 2.50% 15/1/2033	615,073	0.15			30,720,364	7.31
EUR 500,000	Netherlands Government Bond RegS '144A' 4.00% 15/1/2037	863,550	0.21		<b>New Zealand</b>		
EUR 680,000	Netherlands Government Bond RegS '144A' 3.75% 15/1/2042	1,225,649	0.29	EUR 100,000	ANZ New Zealand Int'l Ltd 3.00% 20/10/2016	100,143	0.02
EUR 475,000	Netherlands Government Bond RegS '144A' 2.75% 15/1/2047	773,176	0.18	EUR 100,000	ASB Finance Ltd RegS 0.25% 14/4/2021	101,538	0.03
EUR 100,000	NIBC Bank NV RegS 0.25% 22/4/2022	102,169	0.02	EUR 150,000	Westpac Securities NZ Ltd RegS 0.875% 24/6/2019	154,623	0.04
EUR 100,000	NN Group NV RegS FRN 8/4/2044	106,433	0.02			356,304	0.09
EUR 150,000	Nomura Europe Finance NV RegS 1.125% 3/6/2020	154,111	0.04				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>Norway</b>				<b>Portugal</b>			
EUR 150,000	DNB Bank ASA RegS 3.875% 29/6/2020	172,002	0.04	EUR 200,000	Banco Santander Totta SA RegS 1.625% 11/6/2019	209,808	0.05
EUR 150,000	DNB Bank ASA RegS 4.375% 24/2/2021	178,137	0.04	EUR 100,000	Brisa Concessao Rodoviaria SA RegS 2.00% 22/3/2023	105,187	0.03
EUR 200,000	DNB Boligkredditt AS 2.375% 31/8/2017	204,903	0.05	EUR 100,000	Caixa Geral de Depositos SA RegS 3.75% 18/1/2018	104,934	0.02
EUR 100,000	DNB Boligkredditt AS 2.75% 21/3/2022	115,981	0.03	EUR 100,000	Galp Gas Natural Distribuicao SA RegS 1.375% 19/9/2023	99,457	0.02
EUR 150,000	DNB Boligkredditt AS RegS 2.375% 11/4/2017	152,138	0.04			519,386	0.12
EUR 100,000	DNB Boligkredditt AS RegS 1.875% 18/6/2019	105,938	0.03	<b>Romania</b>			
EUR 200,000	DNB Boligkredditt AS RegS 0.25% 18/4/2023	204,514	0.05	EUR 75,000	Romanian Government International Bond RegS 4.875% 7/11/2019	86,087	0.02
EUR 150,000	Eika Boligkredditt AS 2.125% 30/1/2023	170,596	0.04	EUR 100,000	Romanian Government International Bond RegS 4.625% 18/9/2020	117,475	0.03
EUR 300,000	SpareBank 1 Boligkredditt AS RegS 1.50% 20/1/2020	317,730	0.08	EUR 100,000	Romanian Government International Bond RegS 3.625% 24/4/2024	115,960	0.03
EUR 100,000	SpareBank 1 Boligkredditt AS RegS 0.25% 30/8/2026	99,974	0.02	EUR 100,000	Romanian Government International Bond RegS 2.75% 29/10/2025	109,312	0.03
EUR 125,000	SpareBank 1 SMN RegS 0.75% 8/6/2021	128,493	0.03	EUR 50,000	Romanian Government International Bond RegS 3.875% 29/10/2035	57,438	0.01
EUR 150,000	SpareBank 1 SR-Bank ASA RegS 2.125% 14/4/2021	163,418	0.04			486,272	0.12
EUR 100,000	Sparebanken Soer Boligkredditt AS RegS 0.25% 22/3/2021	101,780	0.02	<b>Slovakia</b>			
EUR 100,000	Sparebanken Vest Boligkredditt AS RegS 0.375% 22/9/2020	102,397	0.02	EUR 300,000	Slovakia Government Bond RegS 4.00% 27/4/2020	347,817	0.08
EUR 100,000	Sparebanken Vest Boligkredditt AS RegS 0.25% 29/4/2022	102,190	0.02	EUR 50,000	Slovakia Government Bond RegS 3.00% 28/2/2023	60,997	0.02
EUR 100,000	Statkraft AS RegS 1.50% 21/9/2023	108,363	0.03	EUR 250,000	Slovakia Government Bond RegS 3.375% 15/11/2024	321,027	0.08
EUR 100,000	Statoil ASA RegS 2.00% 10/9/2020	108,247	0.03	EUR 100,000	Slovakia Government Bond RegS 4.35% 14/10/2025	139,943	0.03
EUR 150,000	Statoil ASA RegS 1.625% 17/2/2035 *	166,072	0.04	EUR 100,000	Slovakia Government Bond RegS 3.625% 16/1/2029	136,800	0.03
EUR 150,000	Telenor ASA RegS 2.50% 22/5/2025	176,037	0.04	EUR 100,000	Slovakia Government Bond RegS 1.625% 21/1/2031	112,660	0.03
		2,878,910	0.69			1,119,244	0.27
<b>Panama</b>				<b>Slovenia</b>			
EUR 125,000	Carnival Corp 1.875% 7/11/2022	133,961	0.03	EUR 101,863	Slovenia Government Bond RegS 3.50% 23/3/2017	103,798	0.02
		133,961	0.03	EUR 15,000	Slovenia Government Bond RegS 4.125% 26/1/2020 (traded in Germany)	17,147	0.00
<b>Peru</b>				EUR 285,000	Slovenia Government Bond RegS 4.125% 26/1/2020 (traded in Slovenia)	325,798	0.08
EUR 100,000	Peruvian Government International Bond 3.75% 1/3/2030	118,015	0.03	EUR 150,000	Slovenia Government Bond RegS 3.00% 8/4/2021	170,216	0.04
		118,015	0.03	EUR 50,000	Slovenia Government Bond RegS 4.625% 9/9/2024	66,870	0.02
<b>Poland</b>				EUR 50,000	Slovenia Government Bond RegS 5.125% 30/3/2026	70,845	0.02
EUR 300,000	Poland Government International Bond 4.20% 15/4/2020	344,859	0.08	EUR 100,000	Slovenia Government Bond RegS 2.25% 3/3/2032	113,885	0.03
EUR 500,000	Poland Government International Bond 4.00% 23/3/2021	588,440	0.14	EUR 50,000	Slovenia Government Bond RegS 1.50% 25/3/2035	49,850	0.01
EUR 150,000	Poland Government International Bond RegS 1.625% 15/1/2019	155,813	0.04			918,409	0.22
EUR 150,000	Poland Government International Bond RegS 3.375% 9/7/2024	182,281	0.04				
EUR 150,000	Poland Government International Bond RegS 2.375% 18/1/2036 *	170,332	0.04				
		1,441,725	0.34				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Spain</b>				<b>Spain continued</b>		
EUR 50,000	Abertis Infraestructuras SA 4.625% 14/10/2016	50,066	0.01	EUR 100,000	Caja Rural de Navarra SCC RegS 0.50% 16/3/2022	103,238	0.02
EUR 100,000	Abertis Infraestructuras SA RegS 4.75% 25/10/2019	114,473	0.03	EUR 100,000	Cajamar Caja Rural SCC RegS 1.25% 26/1/2022	105,540	0.03
EUR 100,000	Abertis Infraestructuras SA RegS 2.50% 27/2/2025	115,934	0.03	EUR 100,000	Canal de Isabel II Gestion SA RegS 1.68% 26/2/2025	105,851	0.03
EUR 100,000	Adif - Alta Velocidad RegS 1.875% 28/1/2025	108,667	0.03	EUR 100,000	Cedulas TDA 6 Fondo de Titulacion de Activos 3.875% 23/5/2025	128,616	0.03
EUR 100,000	Amadeus Capital Markets SAU RegS 0.125% 6/10/2020	99,949	0.02	EUR 100,000	Comunidad Autonoma de Aragon 2.875% 10/2/2019	106,530	0.03
EUR 100,000	Amadeus Capital Markets SAU RegS 1.625% 17/11/2021	106,834	0.03	EUR 100,000	Cores RegS 1.50% 27/11/2022	106,147	0.03
EUR 100,000	Autonomous Community of Andalusia Spain 4.85% 17/3/2020	115,682	0.03	EUR 100,000	Criteria Caixa SAU RegS 1.625% 21/4/2022	101,717	0.02
EUR 150,000	Autonomous Community of Madrid Spain 5.75% 1/2/2018	161,554	0.04	EUR 100,000	Deutsche Bank SA Espanola RegS 0.625% 25/11/2020	102,804	0.02
EUR 100,000	Autonomous Community of Madrid Spain RegS 2.875% 6/4/2019	107,025	0.03	EUR 100,000	Distribuidora Internacional de Alimentacion SA RegS 1.00% 28/4/2021	103,221	0.02
EUR 100,000	Autonomous Community of Madrid Spain RegS 4.125% 21/5/2024	124,542	0.03	EUR 100,000	Enagas Financiaciones SAU RegS 2.50% 11/4/2022	113,206	0.03
EUR 50,000	Autonomous Community of Madrid Spain RegS 1.826% 30/4/2025	53,556	0.01	EUR 100,000	Enagas Financiaciones SAU RegS 1.25% 6/2/2025	106,784	0.03
EUR 100,000	Autonomous Community of Madrid Spain RegS 2.08% 12/3/2030	106,553	0.03	EUR 100,000	FADE - Fondo de Amortizacion del Deficit Electrico 3.875% 17/3/2018	105,810	0.03
EUR 300,000	Ayt Cedulas Cajas Global 4.00% 24/3/2021	354,855	0.08	EUR 100,000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 1.875% 17/9/2017	101,972	0.02
EUR 200,000	Ayt Cedulas Cajas Global 4.25% 25/10/2023	256,620	0.06	EUR 200,000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 3.375% 17/3/2019	216,866	0.05
EUR 200,000	AyT Cedulas Cajas X Fondo de Titulacion de Activos 3.75% 30/6/2025	256,190	0.06	EUR 100,000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 5.90% 17/3/2021	125,536	0.03
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA 3.50% 5/12/2017	208,806	0.05	EUR 100,000	Ferrovial Emisiones SA RegS 0.375% 14/9/2022	99,772	0.02
EUR 100,000	Banco Bilbao Vizcaya Argentaria SA 1.00% 20/1/2021	103,586	0.02	EUR 50,000	Gas Natural Capital Markets SA RegS 4.125% 26/1/2018	52,755	0.01
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA 3.875% 30/1/2023	250,422	0.06	EUR 100,000	Gas Natural Capital Markets SA RegS 5.375% 24/5/2019	114,280	0.03
EUR 100,000	Banco Bilbao Vizcaya Argentaria SA RegS 0.75% 20/1/2022	104,941	0.02	EUR 50,000	Gas Natural Capital Markets SA RegS 5.125% 2/11/2021	62,483	0.01
EUR 200,000	Banco de Sabadell SA RegS 0.625% 3/11/2020	206,580	0.05	EUR 50,000	Iberdrola Finanzas SA 3.50% 13/10/2016	50,046	0.01
EUR 200,000	Banco Popular Espanol SA RegS 0.875% 28/9/2021	209,940	0.05	EUR 50,000	Iberdrola Finanzas SA 4.125% 23/3/2020	57,182	0.01
EUR 100,000	Banco Popular Espanol SA RegS 1.00% 7/4/2025	105,815	0.03	EUR 100,000	IE2 Holdco SAU RegS 2.875% 1/6/2026	109,173	0.03
EUR 200,000	Banco Santander SA 3.875% 6/2/2026	265,964	0.06	EUR 200,000	IM Cedulas 5 Fondo de Titulacion de Activos 3.50% 15/6/2020	225,902	0.05
EUR 200,000	Banco Santander SA RegS 1.125% 27/11/2024	216,014	0.05	EUR 300,000	Instituto de Credito Oficial RegS 4.00% 30/4/2018	319,537	0.08
EUR 200,000	Bankia SA 4.25% 25/5/2018	214,710	0.05	EUR 200,000	Instituto de Credito Oficial RegS 4.375% 20/5/2019	223,365	0.05
EUR 300,000	Bankia SA 4.50% 26/4/2022	376,794	0.09	EUR 46,000	Instituto de Credito Oficial RegS 4.75% 30/4/2020	53,840	0.01
EUR 100,000	Bankia SA RegS 1.125% 5/8/2022	107,004	0.03	EUR 100,000	Junta de Castilla y Leon RegS 4.00% 30/4/2024	123,232	0.03
EUR 150,000	Bankinter SA 4.125% 22/3/2017	153,065	0.04	EUR 100,000	Kutxabank SA RegS 1.75% 27/5/2021	109,110	0.03
EUR 100,000	Bankinter SA RegS 1.00% 5/2/2025	106,810	0.03	EUR 100,000	Mapfre SA RegS 1.625% 19/5/2026	105,742	0.03
EUR 100,000	BBVA Subordinated Capital SAU RegS FRN 11/4/2024	104,727	0.02				
EUR 400,000	CaixaBank SA 3.00% 22/3/2018	418,740	0.10				
EUR 100,000	CaixaBank SA 3.875% 17/2/2025	130,103	0.03				
EUR 100,000	CaixaBank SA RegS 3.125% 14/5/2018	105,005	0.02				
EUR 200,000	CaixaBank SA RegS 0.625% 27/3/2025	206,878	0.05				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Spain continued</b>				<b>Spain continued</b>		
EUR 200,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.125% 10/4/2021	237,588	0.06	EUR 600,000	Spain Government Bond RegS '144A' 3.80% 30/4/2024	743,442	0.18
EUR 100,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 28/3/2027	135,332	0.03	EUR 750,000	Spain Government Bond RegS '144A' 2.75% 31/10/2024	873,562	0.21
EUR 100,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 10/4/2031	140,072	0.03	EUR 1,000,000	Spain Government Bond RegS '144A' 1.60% 30/4/2025	1,073,045	0.26
EUR 100,000	Red Electrica Financiaciones SAU RegS 4.875% 29/4/2020	117,683	0.03	EUR 650,000	Spain Government Bond RegS '144A' 4.65% 30/7/2025	864,126	0.21
EUR 200,000	Santander Consumer Finance SA RegS 0.90% 18/2/2020	203,794	0.05	EUR 1,150,000	Spain Government Bond RegS '144A' 2.15% 31/10/2025	1,283,170	0.31
EUR 100,000	Santander International Debt SAU RegS 4.00% 27/3/2017	101,964	0.02	EUR 900,000	Spain Government Bond RegS '144A' 1.95% 30/4/2026	987,367	0.24
EUR 200,000	Santander International Debt SAU RegS 1.375% 14/12/2022	210,514	0.05	EUR 600,000	Spain Government Bond RegS '144A' 5.90% 30/7/2026	880,245	0.21
EUR 100,000	Santander Issuances SAU RegS 3.25% 4/4/2026	102,411	0.02	EUR 300,000	Spain Government Bond RegS '144A' 1.30% 31/10/2026	309,757	0.07
EUR 200,000	Spain Government Bond 0.50% 31/10/2017	201,635	0.05	EUR 450,000	Spain Government Bond RegS '144A' 5.15% 31/10/2028	653,512	0.16
EUR 800,000	Spain Government Bond 4.50% 31/1/2018	850,320	0.20	EUR 1,150,000	Spain Government Bond RegS '144A' 1.95% 30/7/2030	1,252,206	0.30
EUR 1,000,000	Spain Government Bond 0.25% 30/4/2018	1,007,425	0.24	EUR 750,000	Spain Government Bond RegS '144A' 4.20% 31/1/2037	1,082,239	0.26
EUR 1,150,000	Spain Government Bond 3.75% 31/10/2018	1,244,904	0.30	EUR 600,000	Spain Government Bond RegS '144A' 4.90% 30/7/2040	961,848	0.23
EUR 800,000	Spain Government Bond 0.25% 31/1/2019	807,380	0.19	EUR 550,000	Spain Government Bond RegS '144A' 4.70% 30/7/2041	866,607	0.21
EUR 800,000	Spain Government Bond 2.75% 30/4/2019	859,396	0.20	EUR 450,000	Spain Government Bond RegS '144A' 5.15% 31/10/2044	764,239	0.18
EUR 1,000,000	Spain Government Bond 1.40% 31/1/2020	1,048,925	0.25	EUR 400,000	Spain Government Bond RegS '144A' 2.90% 31/10/2046	481,900	0.11
EUR 900,000	Spain Government Bond 1.15% 30/7/2020	940,995	0.22	EUR 100,000	Spain Government Bond RegS '144A' 3.45% 30/7/2066	126,790	0.03
EUR 700,000	Spain Government Bond 0.75% 30/7/2021	723,957	0.17	EUR 50,000	Telefonica Emisiones SAU RegS 3.661% 18/9/2017	51,775	0.01
EUR 650,000	Spain Government Bond 6.00% 31/1/2029	1,013,675	0.24	EUR 200,000	Telefonica Emisiones SAU RegS 2.736% 29/5/2019	214,418	0.05
EUR 700,000	Spain Government Bond 5.75% 30/7/2032	1,140,965	0.27	EUR 50,000	Telefonica Emisiones SAU RegS 4.693% 11/11/2019	57,199	0.01
EUR 300,000	Spain Government Bond RegS '144A' 3.80% 31/1/2017	304,050	0.07	EUR 100,000	Telefonica Emisiones SAU RegS 0.75% 13/4/2022	101,933	0.02
EUR 550,000	Spain Government Bond RegS '144A' 4.10% 30/7/2018	593,230	0.14	EUR 100,000	Telefonica Emisiones SAU RegS 2.242% 27/5/2022	110,363	0.03
EUR 550,000	Spain Government Bond RegS '144A' 4.60% 30/7/2019	623,054	0.15	EUR 100,000	Telefonica Emisiones SAU RegS 1.46% 13/4/2026	105,292	0.03
EUR 500,000	Spain Government Bond RegS '144A' 4.30% 31/10/2019	567,587	0.14	EUR 100,000	Telefonica Emisiones SAU RegS 2.932% 17/10/2029	118,993	0.03
EUR 750,000	Spain Government Bond RegS '144A' 4.00% 30/4/2020	858,619	0.20			<b>44,325,259</b>	<b>10.55</b>
EUR 950,000	Spain Government Bond RegS '144A' 4.85% 31/10/2020	1,138,836	0.27		<b>Supranational</b>		
EUR 1,750,000	Spain Government Bond RegS '144A' 5.50% 30/4/2021	2,188,882	0.52	EUR 150,000	Council Of Europe Development Bank RegS 1.125% 22/10/2018	154,890	0.04
EUR 850,000	Spain Government Bond RegS '144A' 5.85% 31/1/2022	1,108,910	0.26	EUR 150,000	Council Of Europe Development Bank RegS 0.75% 9/6/2025	160,415	0.04
EUR 200,000	Spain Government Bond RegS '144A' 5.40% 31/1/2023	264,235	0.06	EUR 200,000	EUROFIMA RegS 0.25% 25/4/2023	204,022	0.05
EUR 1,000,000	Spain Government Bond RegS '144A' 4.40% 31/10/2023	1,277,030	0.30	EUR 1,200,000	European Investment Bank 4.75% 15/10/2017	1,265,040	0.30
EUR 900,000	Spain Government Bond RegS '144A' 4.80% 31/1/2024	1,179,202	0.28	EUR 200,000	European Investment Bank 2.50% 15/10/2018	212,126	0.05
				EUR 300,000	European Investment Bank 15/1/2019 (Zero Coupon)	303,192	0.07
				EUR 250,000	European Investment Bank 2.50% 15/3/2019	268,192	0.06

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Supranational continued</b>				<b>Supranational continued</b>		
EUR 500,000	European Investment Bank 2.50% 16/9/2019	544,040	0.13	EUR 100,000	European Union 2.875% 4/4/2028	132,044	0.03
EUR 300,000	European Investment Bank 4.625% 15/4/2020	354,504	0.08	EUR 100,000	European Union RegS 3.25% 4/4/2018	105,568	0.02
EUR 250,000	European Investment Bank 1.50% 15/7/2020	268,706	0.06	EUR 250,000	European Union RegS 2.75% 4/4/2022	294,527	0.07
EUR 250,000	European Investment Bank 0.25% 15/10/2020	257,198	0.06	EUR 100,000	European Union RegS 1.875% 4/4/2024	116,661	0.03
EUR 300,000	European Investment Bank 1.50% 15/4/2021	326,725	0.08	EUR 200,000	European Union RegS 3.00% 4/9/2026	260,680	0.06
EUR 200,000	European Investment Bank 2.75% 15/9/2021	231,926	0.06	EUR 350,000	European Union RegS 2.50% 4/11/2027	443,702	0.11
EUR 100,000	European Investment Bank 3.00% 28/9/2022	120,468	0.03	EUR 200,000	European Union RegS 0.75% 4/4/2031	214,184	0.05
EUR 100,000	European Investment Bank 1.625% 15/3/2023	112,608	0.03	EUR 100,000	European Union RegS 3.375% 4/4/2032	145,607	0.03
EUR 1,000,000	European Investment Bank 2.00% 14/4/2023	1,155,730	0.27	EUR 150,000	European Union RegS 1.50% 4/10/2035	177,699	0.04
EUR 700,000	European Investment Bank 0.125% 15/4/2025	715,281	0.17	EUR 100,000	European Union RegS 3.75% 4/4/2042	173,383	0.04
EUR 200,000	European Investment Bank 4.50% 15/10/2025	284,534	0.07	EUR 200,000	International Bank for Reconstruction & Development 0.25% 20/3/2017	200,614	0.05
EUR 100,000	European Investment Bank 4.00% 15/4/2030	150,032	0.04	EUR 100,000	International Bank for Reconstruction & Development 3.875% 20/5/2019	111,422	0.03
EUR 400,000	European Investment Bank 4.00% 15/10/2037	677,500	0.16	EUR 150,000	Nordic Investment Bank RegS 0.375% 19/9/2022	155,956	0.04
EUR 100,000	European Investment Bank 2.75% 15/3/2040	145,265	0.03			14,853,928	3.53
EUR 100,000	European Investment Bank RegS 1.25% 13/11/2026	112,957	0.03		<b>Sweden</b>		
EUR 350,000	European Investment Bank RegS 3.50% 15/4/2027	477,830	0.11	EUR 100,000	Akzo Nobel Sweden Finance AB RegS 2.625% 27/7/2022	114,471	0.03
EUR 350,000	European Investment Bank RegS 3.00% 14/10/2033	494,511	0.12	EUR 100,000	Lansforsakringar Hypotek AB RegS 0.25% 22/4/2022	102,123	0.02
EUR 100,000	European Investment Bank RegS 3.625% 14/3/2042	169,068	0.04	EUR 100,000	Nordea Bank AB RegS 1.375% 12/4/2018	102,283	0.02
EUR 100,000	European Investment Bank RegS 1.75% 15/9/2045	124,762	0.03	EUR 125,000	Nordea Bank AB RegS 2.00% 17/2/2021	135,742	0.03
EUR 250,000	European Stability Mechanism RegS 17/10/2017 (Zero Coupon)	251,248	0.06	EUR 100,000	Nordea Bank AB RegS 4.00% 29/3/2021	115,027	0.03
EUR 200,000	European Stability Mechanism RegS 1.25% 15/10/2018	207,112	0.05	EUR 100,000	Nordea Bank AB RegS 1.125% 12/2/2025	106,295	0.03
EUR 95,000	European Stability Mechanism RegS 0.05% 17/12/2018	96,120	0.02	EUR 150,000	SBAB Bank AB RegS 1.375% 2/5/2018	153,433	0.04
EUR 600,000	European Stability Mechanism RegS 0.875% 15/10/2019	624,762	0.15	EUR 150,000	Skandinaviska Enskilda Banken AB 1.50% 25/2/2020	159,169	0.04
EUR 200,000	European Stability Mechanism RegS 1.375% 4/3/2021	216,276	0.05	EUR 150,000	Skandinaviska Enskilda Banken AB RegS 1.875% 14/11/2019	159,216	0.04
EUR 200,000	European Stability Mechanism RegS 2.125% 20/11/2023	234,906	0.06	EUR 100,000	Skandinaviska Enskilda Banken AB RegS 0.15% 11/2/2021	101,807	0.02
EUR 250,000	European Stability Mechanism RegS 0.50% 2/3/2026	261,737	0.06	EUR 150,000	Skandinaviska Enskilda Banken AB RegS 0.625% 30/1/2023	157,290	0.04
EUR 150,000	European Stability Mechanism RegS 1.125% 3/5/2032	165,673	0.04	EUR 100,000	Skandinaviska Enskilda Banken AB RegS FRN 28/5/2026	106,108	0.03
EUR 200,000	European Stability Mechanism RegS 0.875% 18/7/2042	206,360	0.05	EUR 100,000	SKF AB RegS 2.375% 29/10/2020	108,902	0.03
EUR 200,000	European Stability Mechanism RegS 1.75% 20/10/2045	247,886	0.06	EUR 200,000	Stadshypotek AB RegS 1.625% 30/10/2020	215,658	0.05
EUR 50,000	European Stability Mechanism RegS 1.85% 1/12/2055	63,391	0.01	EUR 100,000	Stockholms Lans Landsting RegS 0.75% 26/2/2025	105,520	0.02
EUR 150,000	European Union 2.375% 4/10/2018	158,594	0.04	EUR 50,000	Svenska Handelsbanken AB 3.75% 24/2/2017	50,780	0.01
EUR 250,000	European Union 3.50% 4/6/2021	296,294	0.07				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>Sweden continued</b>				<b>United Kingdom continued</b>			
EUR 100,000	Svenska Handelsbanken AB RegS 2.25% 27/8/2020	108,782	0.03	EUR 50,000	Barclays Bank Plc 6.00% 23/1/2018	53,761	0.01
EUR 100,000	Svenska Handelsbanken AB RegS 2.625% 23/8/2022	114,758	0.03	EUR 50,000	Barclays Bank Plc 4.00% 7/10/2019	56,393	0.01
EUR 100,000	Svenska Handelsbanken AB RegS FRN 15/1/2024	104,540	0.02	EUR 250,000	Barclays Bank Plc RegS 2.25% 22/2/2017	252,457	0.06
EUR 100,000	Sveriges Sakerstallda Obligationer AB RegS 0.75% 17/6/2022	105,331	0.03	EUR 150,000	Barclays Plc RegS 1.875% 23/3/2021	154,999	0.04
EUR 100,000	Swedbank AB RegS 1.00% 1/6/2022	105,137	0.02	EUR 200,000	Barclays Plc RegS 1.50% 1/4/2022 *	204,012	0.05
EUR 100,000	Swedbank AB RegS FRN 26/2/2024	104,103	0.02	EUR 150,000	BAT International Finance Plc 4.875% 24/2/2021	181,861	0.04
EUR 100,000	Swedbank Hypotek AB 1.125% 21/5/2021	106,515	0.03	EUR 100,000	BAT International Finance Plc RegS 1.00% 23/5/2022	104,472	0.03
EUR 100,000	Swedbank Hypotek AB RegS 0.375% 29/9/2020	102,663	0.02	EUR 150,000	BAT International Finance Plc RegS 1.25% 13/3/2027	157,681	0.04
EUR 100,000	Sweden Government International Bond RegS 0.75% 2/5/2019	103,014	0.02	EUR 150,000	BG Energy Capital Plc RegS 3.00% 16/11/2018	159,760	0.04
EUR 150,000	Sweden Government International Bond RegS 0.05% 12/2/2020	152,281	0.04	EUR 100,000	BG Energy Capital Plc RegS 1.25% 21/11/2022	106,338	0.03
EUR 50,000	Telia Co AB 4.75% 16/11/2021	61,519	0.01	EUR 50,000	BP Capital Markets Plc RegS 3.83% 6/10/2017	51,978	0.01
EUR 150,000	Telia Co AB RegS 4.25% 18/2/2020	171,735	0.04	EUR 150,000	BP Capital Markets Plc RegS 2.994% 18/2/2019	160,828	0.04
EUR 100,000	Telia Co AB RegS 3.00% 7/9/2027	122,420	0.03	EUR 100,000	BP Capital Markets Plc RegS 0.83% 19/9/2024	101,799	0.02
EUR 150,000	Vattenfall AB RegS 5.375% 29/4/2024	205,899	0.05	EUR 150,000	BP Capital Markets Plc RegS 2.972% 27/2/2026	179,797	0.04
EUR 100,000	Volvo Treasury AB 2.375% 26/11/2019	107,478	0.03	EUR 100,000	BP Capital Markets Plc RegS 1.573% 16/2/2027	106,835	0.03
		3,769,999	0.90	EUR 250,000	British Telecommunications Plc RegS 1.125% 10/3/2023 *	261,889	0.06
<b>Switzerland</b>				EUR 100,000	Coca-Cola European Partners Plc RegS 0.75% 24/2/2022	102,364	0.02
EUR 50,000	Credit Suisse AG 5.125% 18/9/2017	52,466	0.01	EUR 100,000	Coventry Building Society RegS 0.625% 3/11/2021	103,601	0.02
EUR 150,000	Credit Suisse AG 4.75% 5/8/2019	169,933	0.04	EUR 100,000	Diageo Finance Plc RegS 1.75% 23/9/2024	111,533	0.03
EUR 100,000	Credit Suisse AG RegS 0.625% 20/11/2018	101,309	0.02	EUR 100,000	DS Smith Plc RegS 2.25% 16/9/2022	106,954	0.03
EUR 100,000	Credit Suisse AG RegS 1.125% 15/9/2020	103,795	0.02	EUR 100,000	FCE Bank Plc RegS 2.875% 3/10/2017	102,955	0.02
EUR 150,000	Credit Suisse AG RegS 1.75% 15/1/2021	162,408	0.04	EUR 100,000	FCE Bank Plc RegS 1.134% 10/2/2022	102,853	0.02
EUR 100,000	Credit Suisse AG RegS 1.375% 31/1/2022	105,402	0.03	EUR 150,000	GlaxoSmithKline Capital Plc RegS 1.375% 2/12/2024	162,231	0.04
EUR 150,000	Credit Suisse AG RegS 1.50% 10/4/2026	158,437	0.04	EUR 50,000	HSBC Bank Plc RegS 4.00% 15/1/2021	58,745	0.01
EUR 50,000	UBS AG RegS 6.00% 18/4/2018	54,706	0.01	EUR 150,000	HSBC Holdings Plc 6.25% 19/3/2018	163,365	0.04
EUR 100,000	UBS AG RegS 1.25% 3/9/2021	105,796	0.03	EUR 200,000	HSBC Holdings Plc 3.125% 7/6/2028	216,481	0.05
		1,014,252	0.24	EUR 200,000	HSBC Holdings Plc RegS 6.00% 10/6/2019	230,974	0.06
<b>Turkey</b>				EUR 150,000	HSBC Holdings Plc RegS 2.50% 15/3/2027	169,782	0.04
EUR 100,000	Turkey Government International Bond 5.875% 2/4/2019	109,590	0.03	EUR 150,000	Imperial Brands Finance Plc RegS 2.25% 26/2/2021	162,141	0.04
EUR 150,000	Turkey Government International Bond 5.125% 18/5/2020	164,235	0.04	EUR 100,000	Leeds Building Society RegS 1.375% 5/5/2022	100,551	0.02
		273,825	0.07	EUR 100,000	Lloyds Bank Plc 3.50% 11/1/2017	101,033	0.02
<b>United Arab Emirates</b>				EUR 100,000	Lloyds Bank Plc RegS 5.375% 3/9/2019	115,755	0.03
EUR 150,000	Emirates Telecommunications Group Co PJSC RegS 1.75% 18/6/2021	160,517	0.04	EUR 200,000	Lloyds Bank Plc RegS 4.00% 29/9/2020	233,560	0.06
		160,517	0.04	EUR 200,000	Lloyds Bank Plc RegS 0.625% 14/9/2022	208,064	0.05
<b>United Kingdom</b>				EUR 100,000	Lloyds Bank Plc RegS 0.50% 11/4/2023	103,294	0.02
EUR 50,000	Aviva Plc RegS FRN 22/5/2038	54,796	0.01				
EUR 100,000	Aviva Plc RegS FRN 4/12/2045	99,009	0.02				
EUR 100,000	Babcock International Group Plc RegS 1.75% 6/10/2022	105,730	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.





# BlackRock Euro Aggregate Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
EUR 100,000	Johnson & Johnson 1.65% 20/5/2035	113,452	0.03	EUR 200,000	Procter & Gamble Co/The 2.00% 5/11/2021	221,202	0.05
EUR 200,000	JPMorgan Chase & Co RegS 3.875% 23/9/2020	230,278	0.05	EUR 100,000	Prologis LP 3.00% 2/6/2026	117,678	0.03
EUR 100,000	JPMorgan Chase & Co RegS 1.375% 16/9/2021	105,779	0.02	EUR 100,000	Thermo Fisher Scientific Inc 0.75% 12/9/2024	100,484	0.02
EUR 100,000	JPMorgan Chase & Co RegS 2.75% 24/8/2022	114,043	0.03	EUR 100,000	Thermo Fisher Scientific Inc 2.00% 15/4/2025	109,135	0.03
EUR 150,000	JPMorgan Chase & Co RegS 2.75% 1/2/2023	171,909	0.04	EUR 125,000	Thermo Fisher Scientific Inc 1.375% 12/9/2028	125,782	0.03
EUR 200,000	JPMorgan Chase & Co RegS 1.50% 29/10/2026	210,989	0.05	EUR 100,000	Toyota Motor Credit Corp RegS 1.25% 1/8/2017	101,181	0.02
EUR 150,000	Kinder Morgan Inc/DE 1.50% 16/3/2022	153,381	0.04	EUR 150,000	Toyota Motor Credit Corp RegS 2.375% 1/2/2023	171,781	0.04
EUR 100,000	Kraft Heinz Foods Co RegS 2.25% 25/5/2028	108,797	0.03	EUR 100,000	United Technologies Corp 1.125% 15/12/2021	104,884	0.02
EUR 150,000	MasterCard Inc 1.10% 1/12/2022	157,087	0.04	EUR 100,000	Verizon Communications Inc 2.375% 17/2/2022	111,239	0.03
EUR 100,000	McDonald's Corp 2.625% 11/6/2029	119,680	0.03	EUR 100,000	Verizon Communications Inc 2.625% 1/12/2031	116,241	0.03
EUR 100,000	McDonald's Corp RegS 1.75% 3/5/2028	109,185	0.03	EUR 100,000	VF Corp 0.625% 20/9/2023	101,531	0.02
EUR 100,000	Merck & Co Inc 1.875% 15/10/2026	113,079	0.03	EUR 50,000	Wal-Mart Stores Inc 4.875% 21/9/2029	75,466	0.02
EUR 150,000	Metropolitan Life Global Funding I RegS 1.25% 17/9/2021	158,167	0.04	EUR 100,000	Wells Fargo & Co RegS 1.125% 29/10/2021	104,389	0.02
EUR 100,000	Microsoft Corp 3.125% 6/12/2028	128,961	0.03	EUR 150,000	Wells Fargo & Co RegS 2.25% 2/5/2023	167,430	0.04
EUR 100,000	Molson Coors Brewing Co 1.25% 15/7/2024	103,218	0.02	EUR 150,000	Wells Fargo & Co RegS 2.00% 27/4/2026	166,155	0.04
EUR 100,000	Mondelez International Inc 2.375% 26/1/2021	109,183	0.03	EUR 100,000	Wells Fargo & Co RegS 1.00% 2/2/2027	99,650	0.02
EUR 100,000	Mondelez International Inc 1.625% 8/3/2027	103,892	0.02	EUR 100,000	Whirlpool Corp 0.625% 12/3/2020	101,734	0.02
EUR 50,000	Morgan Stanley 5.50% 2/10/2017	52,765	0.01			10,925,222	2.60
EUR 150,000	Morgan Stanley 2.25% 12/3/2018	154,905	0.04	Total Bonds		413,841,887	98.48
EUR 200,000	Morgan Stanley 5.375% 10/8/2020	239,918	0.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		413,841,887	98.48
EUR 100,000	Morgan Stanley 2.375% 31/3/2021	109,335	0.03	Securities portfolio at market value		413,841,887	98.48
EUR 100,000	Nasdaq Inc 3.875% 7/6/2021	115,891	0.03	Other Net Assets		6,389,261	1.52
EUR 100,000	Oracle Corp 3.125% 10/7/2025	122,554	0.03	Total Net Assets (EUR)		420,231,148	100.00
EUR 100,000	PepsiCo Inc 1.75% 28/4/2021	107,736	0.03				
EUR 50,000	Pfizer Inc RegS 5.75% 3/6/2021	63,160	0.01				
EUR 200,000	Philip Morris International Inc 2.75% 19/3/2025	236,185	0.06				
EUR 100,000	Praxair Inc 1.625% 1/12/2025	109,821	0.03				
EUR 100,000	Priceline Group Inc/The 1.80% 3/3/2027	101,078	0.02				
EUR 50,000	Procter & Gamble Co/The 4.125% 7/12/2020	59,018	0.01				

\* Securities on loan, see Note 13, for further details.

# BlackRock Euro Aggregate Bond Index Fund continued

## Sector Breakdown as at 30 September 2016

	<b>% of Net Assets</b>
Government	69.59
Financial	17.23
Consumer, Non-cyclical	2.54
Utilities	2.23
Communications	1.70
Industrial	1.56
Consumer, Cyclical	1.32
Energy	1.22
Basic Materials	0.64
Technology	0.31
Diversified	0.14
Securities portfolio at market value	98.48
Other Net Assets	1.52
	<hr/> 100.00



# BlackRock Euro Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>France continued</b>				<b>France continued</b>		
EUR 1,340,000	France Government Bond OAT RegS 25/2/2019 (Zero Coupon)	1,359,933	0.28	EUR 2,435,000	France Government Bond OAT RegS 4.75% 25/4/2035	4,194,288	0.86
EUR 300,000	France Government Bond OAT RegS 4.25% 25/4/2019	337,770	0.07	EUR 210,000	France Government Bond OAT RegS '144A' 1.25% 25/5/2036 (traded in France) *	229,131	0.05
EUR 2,690,000	France Government Bond OAT RegS 1.00% 25/5/2019 *	2,806,127	0.57	EUR 300,000	France Government Bond OAT RegS '144A' 1.25% 25/5/2036 (traded in Germany)*	327,330	0.07
EUR 1,660,000	France Government Bond OAT RegS 3.75% 25/10/2019	1,882,672	0.38	EUR 2,205,000	France Government Bond OAT RegS 4.00% 25/10/2038	3,649,099	0.75
EUR 1,130,000	France Government Bond OAT RegS 8.50% 25/10/2019	1,447,592	0.30	EUR 2,372,000	France Government Bond OAT RegS 4.50% 25/4/2041	4,297,827	0.88
EUR 3,660,000	France Government Bond OAT RegS 0.50% 25/11/2019 *	3,786,160	0.77	EUR 1,590,000	France Government Bond OAT RegS 3.25% 25/5/2045 (traded in France)	2,494,169	0.51
EUR 3,917,000	France Government Bond OAT RegS 3.50% 25/4/2020	4,489,626	0.92	EUR 100,000	France Government Bond OAT RegS 3.25% 25/5/2045 (traded in Germany)	156,866	0.03
EUR 2,390,000	France Government Bond OAT RegS 25/5/2020 (Zero Coupon) *	2,438,111	0.50	EUR 1,150,000	France Government Bond OAT RegS 4.00% 25/4/2055	2,182,505	0.45
EUR 1,585,000	France Government Bond OAT RegS 2.50% 25/10/2020	1,782,031	0.36	EUR 1,065,000	France Government Bond OAT RegS 4.00% 25/4/2060	2,088,731	0.43
EUR 3,250,000	France Government Bond OAT RegS 0.25% 25/11/2020 *	3,351,920	0.68	EUR 200,000	France Government Bond OAT RegS '144A' 1.75% 25/5/2066	232,114	0.05
EUR 3,263,000	France Government Bond OAT RegS 3.75% 25/4/2021	3,901,014	0.80			120,457,785	24.61
EUR 1,550,000	France Government Bond OAT RegS 25/5/2021 (Zero Coupon)	1,582,442	0.32		<b>Germany</b>		
EUR 2,415,000	France Government Bond OAT RegS 3.25% 25/10/2021	2,871,556	0.59	EUR 2,037,000	Bundesobligation RegS 0.50% 13/10/2017	2,062,157	0.42
EUR 3,989,000	France Government Bond OAT RegS 3.00% 25/4/2022	4,754,689	0.97	EUR 2,000,000	Bundesobligation RegS 0.50% 23/2/2018	2,033,400	0.42
EUR 1,778,000	France Government Bond OAT RegS 2.25% 25/10/2022	2,062,711	0.42	EUR 1,050,000	Bundesobligation RegS 1.00% 22/2/2019 *	1,093,365	0.22
EUR 145,000	France Government Bond OAT RegS 8.50% 25/4/2023	229,985	0.05	EUR 550,000	Bundesobligation RegS 0.50% 12/4/2019	566,918	0.12
EUR 3,890,000	France Government Bond OAT RegS 1.75% 25/5/2023	4,424,505	0.90	EUR 2,025,000	Bundesobligation RegS 0.25% 11/10/2019	2,084,454	0.43
EUR 2,070,000	France Government Bond OAT RegS 4.25% 25/10/2023	2,741,301	0.56	EUR 2,025,000	Bundesobligation RegS 17/4/2020 (Zero Coupon)	2,075,524	0.42
EUR 3,935,000	France Government Bond OAT RegS 2.25% 25/5/2024	4,675,174	0.95	EUR 2,050,000	Bundesobligation RegS 0.25% 16/10/2020	2,127,900	0.43
EUR 2,095,000	France Government Bond OAT RegS 1.75% 25/11/2024 *	2,413,650	0.49	EUR 750,000	Bundesobligation RegS 9/4/2021 (Zero Coupon)	771,746	0.16
EUR 4,420,000	France Government Bond OAT RegS 0.50% 25/5/2025 *	4,623,983	0.94	EUR 1,675,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2018 *	1,774,746	0.36
EUR 2,360,000	France Government Bond OAT RegS 6.00% 25/10/2025	3,652,218	0.75	EUR 2,410,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2018	2,620,742	0.54
EUR 1,500,000	France Government Bond OAT RegS 1.00% 25/11/2025	1,632,765	0.33	EUR 3,745,000	Bundesrepublik Deutschland RegS 3.75% 4/1/2019	4,125,267	0.84
EUR 2,070,000	France Government Bond OAT RegS 3.50% 25/4/2026	2,751,962	0.56	EUR 1,940,000	Bundesrepublik Deutschland RegS 3.50% 4/7/2019	2,167,407	0.44
EUR 2,150,000	France Government Bond OAT RegS 0.50% 25/5/2026	2,229,496	0.46	EUR 2,127,000	Bundesrepublik Deutschland RegS 3.00% 4/7/2020 *	2,425,663	0.50
EUR 2,795,000	France Government Bond OAT RegS 2.75% 25/10/2027	3,573,044	0.73	EUR 2,120,000	Bundesrepublik Deutschland RegS 2.25% 4/9/2020	2,369,354	0.48
EUR 2,450,000	France Government Bond OAT RegS 5.50% 25/4/2029	4,034,942	0.82	EUR 2,345,000	Bundesrepublik Deutschland RegS 2.50% 4/1/2021	2,666,195	0.54
EUR 2,695,000	France Government Bond OAT RegS 2.50% 25/5/2030	3,450,462	0.70	EUR 1,420,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2021	1,687,457	0.34
EUR 1,800,000	France Government Bond OAT RegS 1.50% 25/5/2031	2,059,605	0.42				
EUR 2,100,000	France Government Bond OAT RegS 5.75% 25/10/2032	3,807,762	0.78				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>Germany continued</b>				<b>Ireland</b>			
EUR 2,310,000	Bundesrepublik Deutschland RegS 2.25% 4/9/2021	2,641,577	0.54	EUR 715,000	Ireland Government Bond 4.50% 18/10/2018	787,858	0.16
EUR 825,000	Bundesrepublik Deutschland RegS 2.00% 4/1/2022	938,702	0.19	EUR 435,000	Ireland Government Bond 4.40% 18/6/2019	492,711	0.10
EUR 3,035,000	Bundesrepublik Deutschland RegS 1.75% 4/7/2022	3,446,910	0.70	EUR 1,215,000	Ireland Government Bond 5.90% 18/10/2019	1,451,743	0.30
EUR 442,000	Bundesrepublik Deutschland RegS 1.50% 4/9/2022	496,578	0.10	EUR 985,000	Ireland Government Bond 4.50% 18/4/2020	1,158,508	0.24
EUR 1,745,000	Bundesrepublik Deutschland RegS 1.50% 15/2/2023	1,973,551	0.40	EUR 595,000	Ireland Government Bond 5.40% 13/3/2025	852,546	0.17
EUR 2,020,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2023	2,292,841	0.47	EUR 900,000	Ireland Government Bond RegS 0.80% 15/3/2022	951,570	0.20
EUR 595,000	Bundesrepublik Deutschland RegS 2.00% 15/8/2023	698,691	0.14	EUR 575,000	Ireland Government Bond RegS 3.90% 20/3/2023	725,362	0.15
EUR 345,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2024	516,807	0.11	EUR 825,000	Ireland Government Bond RegS 3.40% 18/3/2024 *	1,030,054	0.21
EUR 2,055,000	Bundesrepublik Deutschland RegS 1.75% 15/2/2024	2,393,931	0.49	EUR 600,000	Ireland Government Bond RegS 1.00% 15/5/2026 *	638,760	0.13
EUR 1,240,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2024 *	1,425,101	0.29	EUR 650,000	Ireland Government Bond RegS 2.40% 15/5/2030	798,005	0.16
EUR 1,870,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2024 *	2,079,300	0.42	EUR 460,000	Ireland Government Bond RegS 2.00% 18/2/2045	556,354	0.11
EUR 1,890,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2025 *	2,025,721	0.41			9,443,471	1.93
EUR 1,830,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2025	2,041,091	0.42	<b>Italy</b>			
EUR 3,010,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2026	3,210,707	0.66	EUR 1,780,000	Italy Buoni Poliennali Del Tesoro 0.75% 15/1/2018	1,800,604	0.37
EUR 800,000	Bundesrepublik Deutschland RegS 15/8/2026 (Zero Coupon)	810,536	0.17	EUR 3,792,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/2/2018	4,025,587	0.82
EUR 975,000	Bundesrepublik Deutschland RegS 6.50% 4/7/2027	1,682,753	0.34	EUR 2,100,000	Italy Buoni Poliennali Del Tesoro 0.25% 15/5/2018 *	2,112,390	0.43
EUR 600,000	Bundesrepublik Deutschland RegS 5.625% 4/1/2028	994,134	0.20	EUR 754,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/8/2018	817,091	0.17
EUR 560,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2028	883,417	0.18	EUR 850,000	Italy Buoni Poliennali Del Tesoro 0.30% 15/10/2018	856,311	0.18
EUR 804,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2030	1,485,028	0.30	EUR 2,145,000	Italy Buoni Poliennali Del Tesoro 3.50% 1/12/2018	2,310,766	0.47
EUR 1,555,000	Bundesrepublik Deutschland RegS 5.50% 4/1/2031	2,773,685	0.57	EUR 3,455,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2019	3,833,305	0.78
EUR 1,720,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2034	3,116,055	0.64	EUR 700,000	Italy Buoni Poliennali Del Tesoro 0.10% 15/4/2019	701,908	0.14
EUR 1,936,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2037	3,380,972	0.69	EUR 1,135,000	Italy Buoni Poliennali Del Tesoro 2.50% 1/5/2019	1,208,009	0.25
EUR 1,200,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2039	2,241,300	0.46	EUR 1,760,000	Italy Buoni Poliennali Del Tesoro 1.50% 1/8/2019	1,834,624	0.38
EUR 1,050,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2040	2,114,584	0.43	EUR 2,070,000	Italy Buoni Poliennali Del Tesoro 4.25% 1/9/2019	2,325,914	0.48
EUR 1,255,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2042	2,141,350	0.44	EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 1.05% 1/12/2019 *	3,108,833	0.64
EUR 1,660,000	Bundesrepublik Deutschland RegS 2.50% 4/7/2044	2,573,896	0.53	EUR 3,175,000	Italy Buoni Poliennali Del Tesoro 4.25% 1/3/2020	3,628,962	0.74
EUR 1,355,000	Bundesrepublik Deutschland RegS 2.50% 15/8/2046	2,137,330	0.44	EUR 1,746,000	Italy Buoni Poliennali Del Tesoro 0.70% 1/5/2020	1,786,568	0.37
EUR 1,500,000	Bundesschatzanweisungen RegS 15/12/2017 (Zero Coupon)	1,512,765	0.31	EUR 815,000	Italy Buoni Poliennali Del Tesoro 4.00% 1/9/2020	939,100	0.19
EUR 1,800,000	Bundesschatzanweisungen RegS 16/3/2018 (Zero Coupon)	1,818,180	0.37	EUR 500,000	Italy Buoni Poliennali Del Tesoro 0.65% 1/11/2020	510,820	0.10
EUR 800,000	Bundesschatzanweisungen RegS 15/6/2018 (Zero Coupon)	809,500	0.17	EUR 400,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/3/2021	462,736	0.09
		89,309,288	18.24	EUR 930,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/5/2021	1,078,242	0.22

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
	<b>Italy continued</b>				<b>Italy continued</b>		
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro 0.45% 1/6/2021	1,109,268	0.23	EUR 770,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.25% 1/9/2036	822,880	0.17
EUR 2,630,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2021	3,202,038	0.65	EUR 2,325,000	Italy Buoni Poliennali Del Tesoro RegS 4.00% 1/2/2037	3,154,351	0.64
EUR 2,025,000	Italy Buoni Poliennali Del Tesoro 2.15% 15/12/2021	2,212,414	0.45	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2039	2,392,317	0.49
EUR 1,560,000	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2022	1,942,434	0.40	EUR 1,849,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/9/2040	2,868,215	0.59
EUR 2,250,000	Italy Buoni Poliennali Del Tesoro 1.35% 15/4/2022	2,363,141	0.48	EUR 1,185,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2044	1,825,374	0.37
EUR 2,280,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/9/2022	2,946,729	0.60	EUR 725,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.25% 1/9/2046	891,623	0.18
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 1.45% 15/9/2022	2,112,150	0.43	EUR 1,340,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.70% 1/3/2047	1,476,412	0.30
EUR 3,175,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/11/2022	4,117,022	0.84			114,341,818	23.36
EUR 500,000	Italy Buoni Poliennali Del Tesoro 0.95% 15/3/2023	510,713	0.10		<b>Netherlands</b>		
EUR 2,605,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/5/2023	3,256,094	0.67	EUR 598,000	Netherlands Government Bond 3.75% 15/1/2023	759,018	0.15
EUR 2,760,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2024	3,491,303	0.71	EUR 225,000	Netherlands Government Bond 7.50% 15/1/2023	339,615	0.07
EUR 1,025,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/9/2024	1,246,487	0.26	EUR 874,000	Netherlands Government Bond 5.50% 15/1/2028	1,419,096	0.29
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro 2.50% 1/12/2024	1,850,599	0.38	EUR 955,000	Netherlands Government Bond RegS '144A' 1.25% 15/1/2018 *	978,827	0.20
EUR 2,270,000	Italy Buoni Poliennali Del Tesoro 1.50% 1/6/2025	2,360,516	0.48	EUR 1,200,000	Netherlands Government Bond RegS '144A' 15/4/2018 (Zero Coupon)	1,212,228	0.25
EUR 2,180,000	Italy Buoni Poliennali Del Tesoro 2.00% 1/12/2025	2,348,361	0.48	EUR 1,140,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2018	1,235,486	0.25
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 1.60% 1/6/2026	1,349,108	0.28	EUR 2,528,816	Netherlands Government Bond RegS '144A' 1.25% 15/1/2019	2,639,452	0.54
EUR 985,000	Italy Buoni Poliennali Del Tesoro 7.25% 1/11/2026	1,549,962	0.32	EUR 2,203,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2019	2,491,130	0.51
EUR 2,830,000	Italy Buoni Poliennali Del Tesoro 6.50% 1/11/2027	4,340,852	0.89	EUR 2,090,000	Netherlands Government Bond RegS '144A' 3.25% 15/7/2021	2,476,044	0.51
EUR 2,155,000	Italy Buoni Poliennali Del Tesoro 5.25% 1/11/2029	3,133,532	0.64	EUR 1,920,000	Netherlands Government Bond RegS '144A' 2.25% 15/7/2022	2,228,774	0.46
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031	4,744,110	0.97	EUR 1,380,000	Netherlands Government Bond RegS '144A' 1.75% 15/7/2023	1,584,047	0.32
EUR 490,000	Italy Buoni Poliennali Del Tesoro 5.75% 1/2/2033	777,865	0.16	EUR 800,000	Netherlands Government Bond RegS '144A' 2.00% 15/7/2024	943,136	0.19
EUR 2,445,000	Italy Buoni Poliennali Del Tesoro RegS 4.25% 1/2/2019	2,689,023	0.55	EUR 1,650,000	Netherlands Government Bond RegS '144A' 0.25% 15/7/2025	1,706,018	0.35
EUR 1,055,000	Italy Buoni Poliennali Del Tesoro RegS 3.75% 1/8/2021	1,231,480	0.25	EUR 1,025,000	Netherlands Government Bond RegS '144A' 0.50% 15/7/2026	1,076,281	0.22
EUR 785,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/8/2023	1,001,275	0.20	EUR 1,269,000	Netherlands Government Bond RegS '144A' 2.50% 15/1/2033	1,734,507	0.35
EUR 1,862,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 5.00% 1/3/2025	2,464,720	0.50	EUR 552,000	Netherlands Government Bond RegS '144A' 4.00% 15/1/2037 (traded in Germany)	953,359	0.19
EUR 385,000	Italy Buoni Poliennali Del Tesoro RegS 4.50% 1/3/2026	500,128	0.10	EUR 430,000	Netherlands Government Bond RegS '144A' 4.00% 15/1/2037 (traded in Netherlands)	742,653	0.15
EUR 1,675,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2028	2,295,294	0.47	EUR 1,240,000	Netherlands Government Bond RegS '144A' 3.75% 15/1/2042	2,235,007	0.46
EUR 1,534,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.50% 1/3/2030	1,912,975	0.39	EUR 890,000	Netherlands Government Bond RegS '144A' 2.75% 15/1/2047	1,448,689	0.30
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1.65% 1/3/2032	1,930,115	0.39			28,203,367	5.76
EUR 1,725,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2034	2,579,168	0.53				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Euro Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value EUR	% of Net Assets	Holding	Description	Market Value EUR	% of Net Assets
<b>Spain</b>				<b>Spain <i>continued</i></b>			
EUR 2,520,000	Spain Government Bond 4.50% 31/1/2018	2,678,508	0.55	EUR 2,400,000	Spain Government Bond RegS '144A' 1.60% 30/4/2025	2,575,308	0.53
EUR 2,100,000	Spain Government Bond 0.25% 30/4/2018	2,115,592	0.43	EUR 1,070,000	Spain Government Bond RegS '144A' 4.65% 30/7/2025	1,422,485	0.29
EUR 2,995,000	Spain Government Bond 3.75% 31/10/2018 *	3,242,162	0.66	EUR 1,960,000	Spain Government Bond RegS '144A' 2.15% 31/10/2025	2,186,968	0.45
EUR 500,000	Spain Government Bond 0.25% 31/1/2019	504,613	0.10	EUR 2,400,000	Spain Government Bond RegS '144A' 1.95% 30/4/2026	2,632,980	0.54
EUR 750,000	Spain Government Bond 2.75% 30/4/2019	805,684	0.16	EUR 1,800,000	Spain Government Bond RegS '144A' 5.90% 30/7/2026	2,640,735	0.54
EUR 2,635,000	Spain Government Bond 1.40% 31/1/2020	2,763,917	0.57	EUR 350,000	Spain Government Bond RegS '144A' 1.30% 31/10/2026	361,384	0.07
EUR 2,000,000	Spain Government Bond 1.15% 30/7/2020	2,091,100	0.43	EUR 950,000	Spain Government Bond RegS '144A' 1.95% 30/7/2030	1,034,431	0.21
EUR 800,000	Spain Government Bond 0.75% 30/7/2021	827,380	0.17	EUR 1,360,000	Spain Government Bond RegS '144A' 4.20% 31/1/2037	1,962,460	0.40
EUR 1,700,000	Spain Government Bond 6.00% 31/1/2029	2,651,150	0.54	EUR 945,000	Spain Government Bond RegS '144A' 4.90% 30/7/2040	1,514,911	0.31
EUR 2,360,000	Spain Government Bond 5.75% 30/7/2032	3,846,682	0.79	EUR 1,449,000	Spain Government Bond RegS '144A' 4.70% 30/7/2041	2,283,117	0.47
EUR 630,000	Spain Government Bond RegS '144A' 4.10% 30/7/2018	679,518	0.14	EUR 900,000	Spain Government Bond RegS '144A' 5.15% 31/10/2044	1,528,479	0.31
EUR 1,975,000	Spain Government Bond RegS '144A' 4.60% 30/7/2019	2,237,329	0.46	EUR 650,000	Spain Government Bond RegS '144A' 2.90% 31/10/2046	783,087	0.16
EUR 998,000	Spain Government Bond RegS '144A' 4.30% 31/10/2019	1,132,905	0.23	EUR 245,000	Spain Government Bond RegS '144A' 3.45% 30/7/2066	310,636	0.06
EUR 2,835,000	Spain Government Bond RegS '144A' 4.00% 30/4/2020	3,245,579	0.66			65,630,113	13.41
EUR 2,635,000	Spain Government Bond RegS '144A' 5.50% 30/4/2021 *	3,295,832	0.67	Total Bonds		483,528,854	98.77
EUR 1,520,000	Spain Government Bond RegS '144A' 5.85% 31/1/2022	1,982,992	0.41	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		483,528,854	98.77
EUR 2,300,000	Spain Government Bond RegS '144A' 5.40% 31/1/2023	3,038,702	0.62	Securities portfolio at market value		483,528,854	98.77
EUR 1,925,000	Spain Government Bond RegS '144A' 4.40% 31/10/2023	2,458,283	0.50	Other Net Assets		6,013,602	1.23
EUR 1,250,000	Spain Government Bond RegS '144A' 4.80% 31/1/2024	1,637,781	0.33	Total Net Assets (EUR)		489,542,456	100.00
EUR 1,580,000	Spain Government Bond RegS '144A' 3.80% 30/4/2024	1,957,731	0.40				
EUR 1,030,000	Spain Government Bond RegS '144A' 2.75% 31/10/2024 *	1,199,692	0.25				

\* Securities on loan, see Note 13, for further details.

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Government	98.77
Securities portfolio at market value	98.77
Other Net Assets	1.23
	100.00

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Global Government Bond Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>BONDS</b>				<b>Austria continued</b>			
AUD 85,000	<b>Australia</b> Australia Government Bond RegS 5.50% 21/1/2018	68,337	0.07	EUR 60,000	Austria Government Bond RegS '144A' 1.75% 20/10/2023	77,320	0.08
AUD 110,000	Australia Government Bond RegS 3.25% 21/10/2018	87,102	0.09	EUR 60,000	Austria Government Bond RegS '144A' 1.65% 21/10/2024	77,237	0.08
AUD 110,000	Australia Government Bond RegS 2.75% 21/10/2019	87,246	0.09	EUR 45,000	Austria Government Bond RegS '144A' 1.20% 20/10/2025	56,256	0.06
AUD 150,000	Australia Government Bond RegS 4.50% 15/4/2020	126,462	0.13	EUR 30,000	Austria Government Bond RegS '144A' 4.85% 15/3/2026	49,401	0.05
AUD 115,000	Australia Government Bond RegS 1.75% 21/11/2020	88,701	0.09	EUR 30,000	Austria Government Bond RegS '144A' 0.75% 20/10/2026	35,865	0.04
AUD 90,000	Australia Government Bond RegS 5.75% 15/5/2021	81,509	0.08	EUR 10,000	Austria Government Bond RegS '144A' 2.40% 23/5/2034	14,938	0.01
AUD 50,000	Australia Government Bond RegS 5.75% 15/7/2022	46,764	0.05	EUR 56,000	Austria Government Bond RegS '144A' 4.15% 15/3/2037	107,046	0.11
AUD 160,000	Australia Government Bond RegS 5.50% 21/4/2023	150,494	0.16	EUR 35,000	Austria Government Bond RegS '144A' 3.15% 20/6/2044	63,557	0.07
AUD 135,000	Australia Government Bond RegS 2.75% 21/4/2024	109,865	0.11	EUR 15,000	Austria Government Bond RegS '144A' 3.80% 26/1/2062	34,470	0.04
AUD 20,000	Australia Government Bond RegS 3.25% 21/4/2025 (traded in Australia)	16,927	0.02			1,131,873	1.17
AUD 60,000	Australia Government Bond RegS 3.25% 21/4/2025 (traded in Germany)	50,781	0.05	<b>Belgium</b>			
AUD 135,000	Australia Government Bond RegS 4.25% 21/4/2026	124,401	0.13	EUR 120,000	Belgium Government Bond 4.00% 28/3/2019	150,161	0.16
AUD 121,000	Australia Government Bond RegS 4.75% 21/4/2027	116,937	0.12	EUR 40,000	Belgium Government Bond 4.00% 28/3/2022	56,010	0.06
AUD 120,000	Australia Government Bond RegS 2.75% 21/11/2027	98,647	0.10	EUR 60,000	Belgium Government Bond 5.50% 28/3/2028	107,899	0.11
AUD 30,000	Australia Government Bond RegS 3.25% 21/4/2029	25,749	0.03	EUR 50,000	Belgium Government Bond RegS '144A' 5.50% 28/9/2017	59,462	0.06
AUD 75,000	Australia Government Bond RegS 4.50% 21/4/2033	74,476	0.08	EUR 30,000	Belgium Government Bond RegS '144A' 4.00% 28/3/2018	35,959	0.04
AUD 70,000	Australia Government Bond RegS 3.75% 21/4/2037	63,716	0.07	EUR 60,000	Belgium Government Bond RegS 3.00% 28/9/2019	74,554	0.08
		1,418,114	1.47	EUR 100,000	Belgium Government Bond RegS '144A' 4.25% 28/9/2021	138,932	0.14
				EUR 60,000	Belgium Government Bond RegS 4.25% 28/9/2022	86,385	0.09
				EUR 50,000	Belgium Government Bond RegS 2.25% 22/6/2023	65,926	0.07
				EUR 70,000	Belgium Government Bond RegS '144A' 0.20% 22/10/2023	80,973	0.08
EUR 40,000	<b>Austria</b> Austria Government Bond 6.25% 15/7/2027	74,881	0.08	EUR 85,000	Belgium Government Bond RegS '144A' 2.60% 22/6/2024	116,019	0.12
EUR 80,000	Austria Government Bond RegS '144A' 4.65% 15/1/2018	95,809	0.10	EUR 55,000	Belgium Government Bond RegS '144A' 0.80% 22/6/2025	66,108	0.07
EUR 20,000	Austria Government Bond RegS '144A' 1.15% 19/10/2018	23,251	0.02	EUR 60,000	Belgium Government Bond RegS '144A' 4.50% 28/3/2026	96,014	0.10
EUR 15,000	Austria Government Bond RegS '144A' 4.35% 15/3/2019	18,874	0.02	EUR 70,000	Belgium Government Bond RegS '144A' 1.00% 22/6/2026	85,096	0.09
EUR 35,000	Austria Government Bond RegS '144A' 1.95% 18/6/2019	41,976	0.04	EUR 40,000	Belgium Government Bond RegS '144A' 1.00% 22/6/2031	47,990	0.05
EUR 50,000	Austria Government Bond RegS '144A' 0.25% 18/10/2019	57,522	0.06	EUR 50,000	Belgium Government Bond RegS 4.00% 28/3/2032	85,574	0.09
EUR 60,000	Austria Government Bond RegS '144A' 3.90% 15/7/2020	78,716	0.08	EUR 35,000	Belgium Government Bond RegS '144A' 3.00% 22/6/2034	55,114	0.06
EUR 90,000	Austria Government Bond RegS '144A' 3.50% 15/9/2021	121,102	0.12	EUR 79,000	Belgium Government Bond RegS '144A' 5.00% 28/3/2035	156,864	0.16
EUR 40,000	Austria Government Bond RegS '144A' 3.65% 20/4/2022	55,134	0.06	EUR 30,000	Belgium Government Bond RegS '144A' 1.90% 22/6/2038	41,061	0.04
EUR 35,000	Austria Government Bond RegS '144A' 3.40% 22/11/2022	48,518	0.05				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Belgium continued</b>				<b>Denmark continued</b>		
EUR 78,000	Belgium Government Bond RegS '144A' 4.25% 28/3/2041	154,125	0.16	DKK 220,000	Denmark Government Bond 1.50% 15/11/2023	37,200	0.04
EUR 25,000	Belgium Government Bond RegS 3.75% 22/6/2045	47,828	0.05	DKK 200,000	Denmark Government Bond 7.00% 10/11/2024	47,846	0.05
EUR 40,000	Belgium Government Bond RegS '144A' 1.60% 22/6/2047	51,137	0.05	DKK 395,000	Denmark Government Bond 1.75% 15/11/2025	69,087	0.07
		1,859,191	1.93	DKK 525,000	Denmark Government Bond 4.50% 15/11/2039	148,986	0.15
						496,036	0.51
	<b>Canada</b>				<b>Finland</b>		
CAD 15,000	Canada Government International Bond 2.75% 1/12/2064	15,905	0.02	EUR 50,000	Finland Government Bond RegS '144A' 3.875% 15/9/2017	58,465	0.06
CAD 100,000	Canadian Government Bond 1.25% 1/2/2018	77,026	0.08	EUR 30,000	Finland Government Bond RegS '144A' 1.125% 15/9/2018	34,810	0.04
CAD 50,000	Canadian Government Bond 0.25% 1/5/2018	37,988	0.04	EUR 20,000	Finland Government Bond RegS '144A' 4.375% 4/7/2019	25,538	0.03
CAD 205,000	Canadian Government Bond 1.25% 1/9/2018	158,659	0.17	EUR 60,000	Finland Government Bond RegS '144A' 3.50% 15/4/2021	79,686	0.08
CAD 175,000	Canadian Government Bond 1.75% 1/3/2019	137,544	0.14	EUR 40,000	Finland Government Bond RegS '144A' 1.50% 15/4/2023	50,328	0.05
CAD 40,000	Canadian Government Bond 1.75% 1/9/2019	31,618	0.03	EUR 30,000	Finland Government Bond RegS '144A' 4.00% 4/7/2025	45,912	0.05
CAD 90,000	Canadian Government Bond 1.50% 1/3/2020	70,973	0.07	EUR 45,000	Finland Government Bond RegS '144A' 0.875% 15/9/2025	54,670	0.06
CAD 180,000	Canadian Government Bond 0.75% 1/9/2020	138,514	0.14	EUR 20,000	Finland Government Bond RegS '144A' 2.75% 4/7/2028	29,445	0.03
CAD 100,000	Canadian Government Bond 0.75% 1/3/2021	76,937	0.08	EUR 20,000	Finland Government Bond RegS '144A' 0.75% 15/4/2031	24,000	0.02
CAD 75,000	Canadian Government Bond 0.75% 1/9/2021	57,672	0.06	EUR 20,000	Finland Government Bond RegS '144A' 2.625% 4/7/2042	33,804	0.03
CAD 110,000	Canadian Government Bond 2.75% 1/6/2022	93,727	0.10			436,658	0.45
CAD 20,000	Canadian Government Bond 1.50% 1/6/2023	16,024	0.02				
CAD 12,000	Canadian Government Bond 2.50% 1/6/2024 (traded in Canada)	10,321	0.01				
CAD 70,000	Canadian Government Bond 2.50% 1/6/2024 (traded in Germany)	60,206	0.06	EUR 175,000	France Government Bond OAT RegS 4.25% 25/10/2017	206,428	0.21
CAD 60,000	Canadian Government Bond 2.25% 1/6/2025	51,066	0.05	EUR 210,000	France Government Bond OAT RegS 25/2/2018 (Zero Coupon)	237,537	0.25
CAD 50,000	Canadian Government Bond 1.50% 1/6/2026	40,025	0.04	EUR 90,000	France Government Bond OAT RegS 4.00% 25/4/2018	108,242	0.11
CAD 60,000	Canadian Government Bond 5.75% 1/6/2029	69,921	0.07	EUR 220,000	France Government Bond OAT RegS 4.25% 25/10/2018	271,670	0.28
CAD 60,000	Canadian Government Bond 5.75% 1/6/2033	74,577	0.08	EUR 60,000	France Government Bond OAT RegS 1.00% 25/11/2018	69,666	0.07
CAD 50,000	Canadian Government Bond 5.00% 1/6/2037	60,930	0.06	EUR 50,000	France Government Bond OAT RegS 25/2/2019 (Zero Coupon)	56,881	0.06
CAD 85,000	Canadian Government Bond 4.00% 1/6/2041	95,867	0.10	EUR 140,000	France Government Bond OAT RegS 4.25% 25/4/2019	176,691	0.18
CAD 75,000	Canadian Government Bond 3.50% 1/12/2045	82,042	0.09	EUR 240,000	France Government Bond OAT RegS 1.00% 25/5/2019	280,642	0.29
CAD 30,000	Canadian Government Bond 2.75% 1/12/2048	29,347	0.03	EUR 160,000	France Government Bond OAT RegS 3.75% 25/10/2019	203,410	0.21
		1,486,889	1.54	EUR 130,000	France Government Bond OAT RegS 0.50% 25/11/2019	150,747	0.16
				EUR 180,000	France Government Bond OAT RegS 3.50% 25/4/2020	231,268	0.24
				EUR 120,000	France Government Bond OAT RegS 25/5/2020 (Zero Coupon)	137,222	0.14
	<b>Denmark</b>						
DKK 740,000	Denmark Government Bond 4.00% 15/11/2019	127,396	0.13				
DKK 370,000	Denmark Government Bond 3.00% 15/11/2021	65,521	0.07				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>France continued</b>				<b>France continued</b>		
EUR 85,000	France Government Bond OAT RegS 2.50% 25/10/2020 (traded in France)	107,125	0.11	EUR 7,000	France Government Bond OAT RegS 3.25% 25/5/2045 (traded in Germany)	12,309	0.01
EUR 25,000	France Government Bond OAT RegS 2.50% 25/10/2020 (traded in Luxembourg)	31,507	0.03	EUR 70,000	France Government Bond OAT RegS 4.00% 25/4/2055	148,916	0.15
EUR 275,000	France Government Bond OAT RegS 0.25% 25/11/2020	317,928	0.33	EUR 40,000	France Government Bond OAT RegS 4.00% 25/4/2060	87,939	0.09
EUR 220,000	France Government Bond OAT RegS 3.75% 25/4/2021	294,829	0.31	EUR 20,000	France Government Bond OAT RegS '144A' 1.75% 25/5/2066	26,019	0.03
EUR 50,000	France Government Bond OAT RegS 25/5/2021 (Zero Coupon)	57,221	0.06			<b>7,815,435</b>	<b>8.10</b>
EUR 220,000	France Government Bond OAT RegS 3.25% 25/10/2021	293,231	0.30		<b>Germany</b>		
EUR 160,000	France Government Bond OAT RegS 3.00% 25/4/2022	213,779	0.22	EUR 80,000	Bundesobligation RegS 0.50% 13/10/2017	90,783	0.09
EUR 230,000	France Government Bond OAT RegS 2.25% 25/10/2022	299,103	0.31	EUR 80,000	Bundesobligation RegS 0.50% 23/2/2018	91,174	0.09
EUR 200,000	France Government Bond OAT RegS 1.75% 25/5/2023	254,995	0.26	EUR 46,000	Bundesobligation RegS 0.25% 13/4/2018	52,311	0.05
EUR 140,000	France Government Bond OAT RegS 4.25% 25/10/2023	207,826	0.22	EUR 110,000	Bundesobligation RegS 1.00% 12/10/2018	127,603	0.13
EUR 200,000	France Government Bond OAT RegS 2.25% 25/5/2024	266,360	0.28	EUR 145,000	Bundesobligation RegS 1.00% 22/2/2019	169,251	0.18
EUR 135,000	France Government Bond OAT RegS 1.75% 25/11/2024	174,345	0.18	EUR 70,000	Bundesobligation RegS 0.50% 12/4/2019	80,880	0.08
EUR 80,000	France Government Bond OAT RegS 0.50% 25/5/2025	93,815	0.10	EUR 100,000	Bundesobligation RegS 17/4/2020 (Zero Coupon)	114,892	0.12
EUR 90,000	France Government Bond OAT RegS 6.00% 25/10/2025	156,125	0.16	EUR 400,000	Bundesobligation RegS 0.25% 16/10/2020	465,419	0.48
EUR 145,000	France Government Bond OAT RegS 1.00% 25/11/2025	176,924	0.18	EUR 100,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2018	118,770	0.12
EUR 250,000	France Government Bond OAT RegS 3.50% 25/4/2026	372,562	0.39	EUR 90,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2018	109,707	0.11
EUR 112,000	France Government Bond OAT RegS 0.50% 25/5/2026	130,189	0.14	EUR 100,000	Bundesrepublik Deutschland RegS 3.75% 4/1/2019	123,477	0.13
EUR 140,000	France Government Bond OAT RegS 2.75% 25/10/2027	200,619	0.21	EUR 30,000	Bundesrepublik Deutschland RegS 3.50% 4/7/2019	37,570	0.04
EUR 150,000	France Government Bond OAT RegS 5.50% 25/4/2029	276,917	0.29	EUR 90,000	Bundesrepublik Deutschland RegS 3.25% 4/1/2020	114,095	0.12
EUR 119,000	France Government Bond OAT RegS 2.50% 25/5/2030	170,786	0.18	EUR 105,000	Bundesrepublik Deutschland RegS 3.00% 4/7/2020	134,227	0.14
EUR 120,000	France Government Bond OAT RegS 1.50% 25/5/2031	153,914	0.16	EUR 97,000	Bundesrepublik Deutschland RegS 2.50% 4/1/2021	123,625	0.13
EUR 125,000	France Government Bond OAT RegS 5.75% 25/10/2032	254,066	0.26	EUR 150,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2021	199,812	0.21
EUR 108,000	France Government Bond OAT RegS 4.75% 25/4/2035	208,530	0.22	EUR 50,000	Bundesrepublik Deutschland RegS 2.25% 4/9/2021	64,093	0.07
EUR 35,000	France Government Bond OAT RegS '144A' 1.25% 25/5/2036 (traded in France)	42,807	0.04	EUR 80,000	Bundesrepublik Deutschland RegS 2.00% 4/1/2022	102,035	0.11
EUR 10,000	France Government Bond OAT RegS '144A' 1.25% 25/5/2036 (traded in Germany)	12,231	0.01	EUR 65,000	Bundesrepublik Deutschland RegS 1.75% 4/7/2022	82,751	0.09
EUR 115,000	France Government Bond OAT RegS 4.00% 25/10/2038	213,335	0.22	EUR 85,000	Bundesrepublik Deutschland RegS 1.50% 4/9/2022	107,046	0.11
EUR 128,000	France Government Bond OAT RegS 4.50% 25/4/2041	259,974	0.27	EUR 50,000	Bundesrepublik Deutschland RegS 1.50% 15/2/2023	63,388	0.07
EUR 96,000	France Government Bond OAT RegS 3.25% 25/5/2045 (traded in France)	168,805	0.18	EUR 70,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2023	89,065	0.09
				EUR 85,000	Bundesrepublik Deutschland RegS 2.00% 15/8/2023	111,885	0.12
				EUR 20,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2024	33,583	0.04

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Germany continued</b>				<b>Ireland continued</b>		
EUR 90,000	Bundesrepublik Deutschland RegS 1.75% 15/2/2024	117,525	0.12	EUR 45,000	Ireland Government Bond RegS 2.40% 15/5/2030	61,929	0.06
EUR 195,000	Bundesrepublik Deutschland RegS 1.50% 15/5/2024	251,215	0.26	EUR 20,000	Ireland Government Bond RegS 2.00% 18/2/2045	27,115	0.03
EUR 125,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2024	155,802	0.16			604,745	0.63
EUR 110,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2025	132,159	0.14		<b>Italy</b>		
EUR 130,000	Bundesrepublik Deutschland RegS 1.00% 15/8/2025	162,533	0.17	EUR 150,000	Italy Buoni Poliennali Del Tesoro 0.75% 15/1/2018	170,089	0.18
EUR 90,000	Bundesrepublik Deutschland RegS 0.50% 15/2/2026	107,613	0.11	EUR 170,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/2/2018	202,300	0.21
EUR 60,000	Bundesrepublik Deutschland RegS 6.50% 4/7/2027	116,079	0.12	EUR 100,000	Italy Buoni Poliennali Del Tesoro 3.50% 1/6/2018	118,774	0.12
EUR 60,000	Bundesrepublik Deutschland RegS 5.625% 4/1/2028	111,437	0.12	EUR 80,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/8/2018	97,180	0.10
EUR 50,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2028	88,417	0.09	EUR 85,000	Italy Buoni Poliennali Del Tesoro 0.30% 15/10/2018	95,988	0.10
EUR 30,000	Bundesrepublik Deutschland RegS 6.25% 4/1/2030	62,113	0.06	EUR 90,000	Italy Buoni Poliennali Del Tesoro 3.50% 1/12/2018	108,682	0.11
EUR 93,000	Bundesrepublik Deutschland RegS 5.50% 4/1/2031	185,950	0.19	EUR 175,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2019	217,646	0.23
EUR 130,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2034	264,002	0.27	EUR 80,000	Italy Buoni Poliennali Del Tesoro 1.50% 1/8/2019	93,478	0.10
EUR 102,000	Bundesrepublik Deutschland RegS 4.00% 4/1/2037	199,675	0.21	EUR 60,000	Italy Buoni Poliennali Del Tesoro 1.05% 1/12/2019	69,465	0.07
EUR 55,000	Bundesrepublik Deutschland RegS 4.25% 4/7/2039	115,151	0.12	EUR 250,000	Italy Buoni Poliennali Del Tesoro 4.25% 1/3/2020	320,306	0.33
EUR 64,000	Bundesrepublik Deutschland RegS 4.75% 4/7/2040	144,478	0.15	EUR 60,000	Italy Buoni Poliennali Del Tesoro 0.70% 1/5/2020	68,820	0.07
EUR 65,000	Bundesrepublik Deutschland RegS 3.25% 4/7/2042	124,321	0.13	EUR 185,000	Italy Buoni Poliennali Del Tesoro 4.00% 1/9/2020	238,953	0.25
EUR 87,000	Bundesrepublik Deutschland RegS 2.50% 4/7/2044	151,213	0.16	EUR 80,000	Italy Buoni Poliennali Del Tesoro 0.65% 1/11/2020	91,617	0.09
EUR 62,000	Bundesrepublik Deutschland RegS 2.50% 15/8/2046	109,625	0.11	EUR 210,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/3/2021	272,320	0.28
EUR 165,000	Bundesschatzanweisungen RegS 15/9/2017 (Zero Coupon)	186,185	0.19	EUR 135,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/5/2021	175,450	0.18
EUR 60,000	Bundesschatzanweisungen RegS 16/3/2018 (Zero Coupon)	67,936	0.07	EUR 60,000	Italy Buoni Poliennali Del Tesoro 0.45% 1/6/2021	67,824	0.07
		5,660,871	5.87	EUR 80,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2021	109,181	0.11
	<b>Ireland</b>			EUR 90,000	Italy Buoni Poliennali Del Tesoro 2.15% 15/12/2021	110,223	0.11
EUR 80,000	Ireland Government Bond 4.50% 18/10/2018	98,814	0.10	EUR 80,000	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2022	111,660	0.12
EUR 50,000	Ireland Government Bond 4.40% 18/6/2019	63,483	0.07	EUR 55,000	Italy Buoni Poliennali Del Tesoro 1.35% 15/4/2022	64,753	0.07
EUR 40,000	Ireland Government Bond 5.90% 18/10/2019	53,575	0.05	EUR 80,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/9/2022	115,900	0.12
EUR 40,000	Ireland Government Bond 4.50% 18/4/2020	52,736	0.05	EUR 50,000	Italy Buoni Poliennali Del Tesoro 1.45% 15/9/2022	59,190	0.06
EUR 29,000	Ireland Government Bond 5.40% 13/3/2025	46,578	0.05	EUR 102,000	Italy Buoni Poliennali Del Tesoro 5.50% 1/11/2022	148,261	0.15
EUR 55,000	Ireland Government Bond RegS 0.80% 15/3/2022	65,185	0.07	EUR 150,000	Italy Buoni Poliennali Del Tesoro 0.95% 15/3/2023	171,745	0.18
EUR 11,000	Ireland Government Bond RegS 3.90% 20/3/2023	15,555	0.02	EUR 110,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/5/2023	154,123	0.16
EUR 60,000	Ireland Government Bond RegS 3.40% 18/3/2024	83,974	0.09	EUR 40,000	Italy Buoni Poliennali Del Tesoro 9.00% 1/11/2023	70,426	0.07
EUR 30,000	Ireland Government Bond RegS 1.00% 15/5/2026	35,801	0.04	EUR 100,000	Italy Buoni Poliennali Del Tesoro 4.50% 1/3/2024	141,796	0.15

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Italy continued</b>				<b>Japan continued</b>		
EUR 90,000	Italy Buoni Poliennali Del Tesoro 3.75% 1/9/2024	122,685	0.13	JPY 12,000,000	Japan Government 5 Year Bond 0.10% 20/12/2017	119,104	0.12
EUR 80,000	Italy Buoni Poliennali Del Tesoro 2.50% 1/12/2024	100,578	0.10	JPY 34,000,000	Japan Government 5 Year Bond 0.20% 20/12/2017	337,868	0.35
EUR 20,000	Italy Buoni Poliennali Del Tesoro 2.00% 1/12/2025	24,150	0.03	JPY 15,000,000	Japan Government 5 Year Bond 0.10% 20/3/2018	149,035	0.15
EUR 80,000	Italy Buoni Poliennali Del Tesoro 1.60% 1/6/2026	93,064	0.10	JPY 12,000,000	Japan Government 5 Year Bond 0.40% 20/3/2018	119,748	0.12
EUR 70,000	Italy Buoni Poliennali Del Tesoro 7.25% 1/11/2026	123,472	0.13	JPY 44,700,000	Japan Government 5 Year Bond 0.30% 20/6/2018	446,033	0.46
EUR 50,000	Italy Buoni Poliennali Del Tesoro 1.25% 1/12/2026	56,085	0.06	JPY 32,000,000	Japan Government 5 Year Bond 0.40% 20/6/2018	319,851	0.33
EUR 154,000	Italy Buoni Poliennali Del Tesoro 6.50% 1/11/2027	264,787	0.27	JPY 20,000,000	Japan Government 5 Year Bond 0.20% 20/9/2018	199,485	0.21
EUR 110,000	Italy Buoni Poliennali Del Tesoro 5.25% 1/11/2029	179,294	0.19	JPY 22,000,000	Japan Government 5 Year Bond 0.20% 20/3/2019	219,926	0.23
EUR 100,000	Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031	177,264	0.18	JPY 5,000,000	Japan Government 5 Year Bond 0.10% 20/6/2019	49,905	0.05
EUR 84,000	Italy Buoni Poliennali Del Tesoro 5.75% 1/2/2033	149,477	0.16	JPY 11,000,000	Japan Government 5 Year Bond 0.20% 20/6/2019	110,087	0.11
EUR 103,000	Italy Buoni Poliennali Del Tesoro RegS 4.25% 1/2/2019	126,981	0.13	JPY 9,000,000	Japan Government 5 Year Bond 0.10% 20/9/2019	89,908	0.09
EUR 50,000	Italy Buoni Poliennali Del Tesoro RegS 3.75% 1/8/2021	65,423	0.07	JPY 14,500,000	Japan Government 5 Year Bond 0.10% 20/12/2019	144,968	0.15
EUR 140,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/8/2023	200,170	0.21	JPY 15,000,000	Japan Government 5 Year Bond 0.10% 20/3/2020	150,084	0.16
EUR 100,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 5.00% 1/3/2025	148,380	0.15	JPY 20,000,000	Japan Government 5 Year Bond 0.10% 20/6/2020	200,268	0.21
EUR 90,000	Italy Buoni Poliennali Del Tesoro RegS 4.50% 1/3/2026	131,054	0.14	JPY 37,000,000	Japan Government 5 Year Bond 0.10% 20/12/2020	371,038	0.38
EUR 95,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2028	145,926	0.15	JPY 30,400,000	Japan Government 5 Year Bond 0.10% 20/6/2021	305,265	0.32
EUR 100,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.50% 1/3/2030	139,788	0.14	JPY 45,000,000	Japan Government 10 Year Bond 1.50% 20/12/2017	454,186	0.47
EUR 115,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1.65% 1/3/2032	130,953	0.14	JPY 22,000,000	Japan Government 10 Year Bond 1.50% 20/9/2018	225,001	0.23
EUR 110,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2034	184,361	0.19	JPY 23,000,000	Japan Government 10 Year Bond 1.30% 20/3/2019	236,073	0.24
EUR 53,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.25% 1/9/2036	63,490	0.07	JPY 6,000,000	Japan Government 10 Year Bond 1.50% 20/3/2019	61,877	0.06
EUR 90,000	Italy Buoni Poliennali Del Tesoro RegS 4.00% 1/2/2037	136,872	0.14	JPY 14,000,000	Japan Government 10 Year Bond 1.50% 20/6/2019	144,994	0.15
EUR 102,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/8/2039	176,471	0.18	JPY 15,000,000	Japan Government 10 Year Bond 1.30% 20/9/2019	155,067	0.16
EUR 105,000	Italy Buoni Poliennali Del Tesoro RegS 5.00% 1/9/2040	182,579	0.19	JPY 25,000,000	Japan Government 10 Year Bond 1.40% 20/9/2019	259,275	0.27
EUR 38,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4.75% 1/9/2044	65,615	0.07	JPY 16,800,000	Japan Government 10 Year Bond 1.30% 20/12/2019	174,376	0.18
EUR 55,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3.25% 1/9/2046	75,822	0.08	JPY 15,100,000	Japan Government 10 Year Bond 1.30% 20/3/2020	157,330	0.16
EUR 65,000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2.70% 1/3/2047	80,279	0.08	JPY 7,000,000	Japan Government 10 Year Bond 1.40% 20/3/2020	73,172	0.08
		7,011,170	7.27	JPY 14,500,000	Japan Government 10 Year Bond 1.10% 20/6/2020	150,506	0.16
	<b>Japan</b>			JPY 9,300,000	Japan Government 10 Year Bond 1.30% 20/6/2020	97,238	0.10
JPY 29,000,000	Japan Government 2 Year Bond 0.10% 15/11/2017	287,735	0.30	JPY 32,000,000	Japan Government 10 Year Bond 0.80% 20/9/2020	329,496	0.34
JPY 45,000,000	Japan Government 2 Year Bond 0.10% 15/1/2018	446,836	0.46	JPY 26,000,000	Japan Government 10 Year Bond 1.00% 20/9/2020	269,785	0.28
JPY 7,500,000	Japan Government 2 Year Bond 0.10% 15/7/2018	74,605	0.08	JPY 17,000,000	Japan Government 10 Year Bond 1.20% 20/12/2020	178,305	0.18
JPY 800,000	Japan Government 5 Year Bond 0.20% 20/9/2017	7,940	0.01				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Japan continued</b>				<b>Japan continued</b>		
JPY 16,000,000	Japan Government 10 Year Bond 1.10% 20/3/2021	167,679	0.17	JPY 12,000,000	Japan Government 20 Year Bond 2.10% 20/9/2024	140,399	0.15
JPY 16,000,000	Japan Government 10 Year Bond 1.30% 20/3/2021	169,049	0.18	JPY 11,100,000	Japan Government 20 Year Bond 1.90% 20/3/2025	128,991	0.13
JPY 14,400,000	Japan Government 10 Year Bond 1.20% 20/6/2021	152,012	0.16	JPY 10,000,000	Japan Government 20 Year Bond 1.90% 20/6/2025	116,585	0.12
JPY 20,000,000	Japan Government 10 Year Bond 1.00% 20/9/2021	209,882	0.22	JPY 5,500,000	Japan Government 20 Year Bond 2.00% 20/6/2025	64,655	0.07
JPY 5,000,000	Japan Government 10 Year Bond 1.10% 20/9/2021	52,719	0.05	JPY 12,000,000	Japan Government 20 Year Bond 2.10% 20/6/2025	142,051	0.15
JPY 21,000,000	Japan Government 10 Year Bond 1.00% 20/12/2021	220,982	0.23	JPY 6,000,000	Japan Government 20 Year Bond 2.00% 20/9/2025	70,769	0.07
JPY 17,000,000	Japan Government 10 Year Bond 1.10% 20/12/2021	179,775	0.19	JPY 9,000,000	Japan Government 20 Year Bond 2.10% 20/9/2025	106,960	0.11
JPY 15,500,000	Japan Government 10 Year Bond 0.90% 20/3/2022	162,740	0.17	JPY 8,500,000	Japan Government 20 Year Bond 2.00% 20/12/2025	100,576	0.10
JPY 18,000,000	Japan Government 10 Year Bond 1.00% 20/3/2022	189,972	0.20	JPY 6,000,000	Japan Government 20 Year Bond 2.10% 20/3/2026	71,726	0.07
JPY 10,100,000	Japan Government 10 Year Bond 0.80% 20/6/2022	105,765	0.11	JPY 13,700,000	Japan Government 20 Year Bond 2.30% 20/6/2026	166,989	0.17
JPY 8,500,000	Japan Government 10 Year Bond 0.90% 20/6/2022	89,494	0.09	JPY 11,000,000	Japan Government 20 Year Bond 2.20% 20/9/2026	133,502	0.14
JPY 24,000,000	Japan Government 10 Year Bond 0.80% 20/9/2022	252,023	0.26	JPY 3,000,000	Japan Government 20 Year Bond 2.30% 20/9/2026	36,730	0.04
JPY 9,000,000	Japan Government 10 Year Bond 0.70% 20/12/2022	94,165	0.10	JPY 20,000,000	Japan Government 20 Year Bond 2.10% 20/12/2026	241,590	0.25
JPY 23,000,000	Japan Government 10 Year Bond 0.80% 20/12/2022	242,134	0.25	JPY 8,200,000	Japan Government 20 Year Bond 2.10% 20/3/2027	99,349	0.10
JPY 20,150,000	Japan Government 10 Year Bond 0.60% 20/3/2023	210,051	0.22	JPY 2,500,000	Japan Government 20 Year Bond 2.10% 20/6/2027	30,393	0.03
JPY 18,300,000	Japan Government 10 Year Bond 0.80% 20/6/2023	193,574	0.20	JPY 5,000,000	Japan Government 20 Year Bond 2.30% 20/6/2027	61,872	0.06
JPY 21,000,000	Japan Government 10 Year Bond 0.60% 20/12/2023	219,963	0.23	JPY 3,000,000	Japan Government 20 Year Bond 2.10% 20/12/2027	36,731	0.04
JPY 7,500,000	Japan Government 10 Year Bond 0.60% 20/6/2024	78,721	0.08	JPY 4,000,000	Japan Government 20 Year Bond 2.10% 20/6/2028	49,312	0.05
JPY 12,000,000	Japan Government 10 Year Bond 0.50% 20/9/2024	125,131	0.13	JPY 6,000,000	Japan Government 20 Year Bond 2.40% 20/6/2028	76,052	0.08
JPY 7,000,000	Japan Government 10 Year Bond 0.30% 20/12/2024	71,903	0.07	JPY 8,300,000	Japan Government 20 Year Bond 2.10% 20/9/2028	102,692	0.11
JPY 6,200,000	Japan Government 10 Year Bond 0.50% 20/12/2024	64,706	0.07	JPY 18,000,000	Japan Government 20 Year Bond 1.90% 20/12/2028	219,025	0.23
JPY 22,000,000	Japan Government 10 Year Bond 0.40% 20/6/2025	227,939	0.24	JPY 16,000,000	Japan Government 20 Year Bond 1.90% 20/3/2029	195,207	0.20
JPY 13,000,000	Japan Government 10 Year Bond 0.40% 20/9/2025	134,754	0.14	JPY 24,150,000	Japan Government 20 Year Bond 1.60% 20/6/2030	288,510	0.30
JPY 24,000,000	Japan Government 10 Year Bond 0.30% 20/12/2025	246,552	0.26	JPY 11,500,000	Japan Government 20 Year Bond 1.90% 20/9/2030	142,409	0.15
JPY 23,600,000	Japan Government 10 Year Bond 0.10% 20/3/2026	237,917	0.25	JPY 12,500,000	Japan Government 20 Year Bond 2.10% 20/12/2030	158,635	0.16
JPY 7,000,000	Japan Government 10 Year Bond 0.10% 20/6/2026	70,503	0.07	JPY 8,200,000	Japan Government 20 Year Bond 2.00% 20/3/2031	103,155	0.11
JPY 3,000,000	Japan Government 20 Year Bond 1.90% 20/9/2023	34,078	0.04	JPY 7,300,000	Japan Government 20 Year Bond 2.20% 20/3/2031	93,893	0.10
JPY 10,000,000	Japan Government 20 Year Bond 1.90% 20/12/2023	114,070	0.12	JPY 11,000,000	Japan Government 20 Year Bond 1.90% 20/6/2031	137,114	0.14
JPY 7,000,000	Japan Government 20 Year Bond 1.90% 20/3/2024	80,161	0.08	JPY 7,000,000	Japan Government 20 Year Bond 1.70% 20/9/2031	85,395	0.09
JPY 4,000,000	Japan Government 20 Year Bond 2.10% 20/3/2024	46,404	0.05	JPY 12,000,000	Japan Government 20 Year Bond 1.80% 20/9/2031	148,137	0.15
JPY 10,000,000	Japan Government 20 Year Bond 2.40% 20/6/2024	118,827	0.12	JPY 10,000,000	Japan Government 20 Year Bond 1.70% 20/12/2031	122,100	0.13

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>Japan continued</b>				<b>Japan continued</b>		
JPY 15,000,000	Japan Government 20 Year Bond 1.80% 20/12/2031	185,502	0.19	JPY 2,500,000	Japan Government 30 Year Bond 2.50% 20/3/2036	34,799	0.04
JPY 2,000,000	Japan Government 20 Year Bond 1.60% 20/3/2032	24,176	0.03	JPY 4,400,000	Japan Government 30 Year Bond 2.50% 20/6/2036	61,339	0.06
JPY 4,000,000	Japan Government 20 Year Bond 1.70% 20/3/2032	48,955	0.05	JPY 6,000,000	Japan Government 30 Year Bond 2.50% 20/9/2036	83,845	0.09
JPY 9,000,000	Japan Government 20 Year Bond 1.80% 20/3/2032	111,490	0.12	JPY 2,400,000	Japan Government 30 Year Bond 2.30% 20/12/2036	32,667	0.03
JPY 7,000,000	Japan Government 20 Year Bond 1.50% 20/6/2032	83,684	0.09	JPY 5,000,000	Japan Government 30 Year Bond 2.40% 20/3/2037	69,101	0.07
JPY 11,000,000	Japan Government 20 Year Bond 1.60% 20/6/2032	133,174	0.14	JPY 7,300,000	Japan Government 30 Year Bond 2.50% 20/9/2037	102,870	0.11
JPY 5,000,000	Japan Government 20 Year Bond 1.70% 20/6/2032	61,294	0.06	JPY 7,400,000	Japan Government 30 Year Bond 2.50% 20/3/2038	104,968	0.11
JPY 7,000,000	Japan Government 20 Year Bond 1.70% 20/9/2032	85,872	0.09	JPY 10,000,000	Japan Government 30 Year Bond 2.40% 20/9/2038	140,483	0.15
JPY 21,500,000	Japan Government 20 Year Bond 1.70% 20/12/2032	264,118	0.27	JPY 10,500,000	Japan Government 30 Year Bond 2.30% 20/3/2039	146,261	0.15
JPY 14,000,000	Japan Government 20 Year Bond 1.80% 20/12/2032	174,169	0.18	JPY 9,650,000	Japan Government 30 Year Bond 2.20% 20/9/2039	133,028	0.14
JPY 1,300,000	Japan Government 20 Year Bond 1.50% 20/3/2033	15,567	0.02	JPY 4,000,000	Japan Government 30 Year Bond 2.30% 20/3/2040	56,339	0.06
JPY 10,900,000	Japan Government 20 Year Bond 1.60% 20/3/2033	132,246	0.14	JPY 17,150,000	Japan Government 30 Year Bond 2.00% 20/9/2040	231,102	0.24
JPY 13,000,000	Japan Government 20 Year Bond 1.70% 20/6/2033	159,987	0.17	JPY 12,500,000	Japan Government 30 Year Bond 2.20% 20/3/2041	175,149	0.18
JPY 13,700,000	Japan Government 20 Year Bond 1.70% 20/9/2033	168,812	0.17	JPY 14,800,000	Japan Government 30 Year Bond 2.00% 20/9/2041	201,272	0.21
JPY 11,000,000	Japan Government 20 Year Bond 1.50% 20/3/2034	131,976	0.14	JPY 14,200,000	Japan Government 30 Year Bond 2.00% 20/3/2042	194,205	0.20
JPY 16,350,000	Japan Government 20 Year Bond 1.50% 20/6/2034	196,315	0.20	JPY 14,200,000	Japan Government 30 Year Bond 1.90% 20/9/2042	191,379	0.20
JPY 12,400,000	Japan Government 20 Year Bond 1.40% 20/9/2034	146,896	0.15	JPY 7,000,000	Japan Government 30 Year Bond 1.80% 20/3/2043	93,121	0.10
JPY 12,000,000	Japan Government 20 Year Bond 1.20% 20/12/2034	137,977	0.14	JPY 8,700,000	Japan Government 30 Year Bond 1.90% 20/6/2043	118,087	0.12
JPY 12,000,000	Japan Government 20 Year Bond 1.20% 20/3/2035	137,986	0.14	JPY 7,000,000	Japan Government 30 Year Bond 1.80% 20/9/2043	93,423	0.10
JPY 10,000,000	Japan Government 20 Year Bond 1.30% 20/6/2035	116,751	0.12	JPY 7,000,000	Japan Government 30 Year Bond 1.70% 20/12/2043	91,826	0.10
JPY 13,000,000	Japan Government 20 Year Bond 1.20% 20/9/2035	149,495	0.15	JPY 9,000,000	Japan Government 30 Year Bond 1.70% 20/3/2044	118,303	0.12
JPY 13,800,000	Japan Government 20 Year Bond 1.00% 20/12/2035	153,591	0.16	JPY 7,500,000	Japan Government 30 Year Bond 1.70% 20/6/2044	98,790	0.10
JPY 11,600,000	Japan Government 20 Year Bond 0.40% 20/3/2036	116,017	0.12	JPY 6,600,000	Japan Government 30 Year Bond 1.70% 20/9/2044	87,115	0.09
JPY 9,600,000	Japan Government 20 Year Bond 0.20% 20/6/2036	92,190	0.10	JPY 6,500,000	Japan Government 30 Year Bond 1.50% 20/12/2044	82,586	0.09
JPY 10,000,000	Japan Government 30 Year Bond 1.10% 20/3/2033	113,269	0.12	JPY 6,800,000	Japan Government 30 Year Bond 1.50% 20/3/2045	86,439	0.09
JPY 10,000,000	Japan Government 30 Year Bond 2.10% 20/9/2033	129,922	0.13	JPY 4,500,000	Japan Government 30 Year Bond 1.60% 20/6/2045	58,454	0.06
JPY 11,000,000	Japan Government 30 Year Bond 2.40% 20/3/2034	148,709	0.15	JPY 5,000,000	Japan Government 30 Year Bond 1.40% 20/9/2045	62,238	0.06
JPY 9,000,000	Japan Government 30 Year Bond 2.50% 20/6/2034	123,487	0.13	JPY 2,000,000	Japan Government 30 Year Bond 1.40% 20/12/2045	24,991	0.03
JPY 2,700,000	Japan Government 30 Year Bond 2.50% 20/9/2034	37,124	0.04	JPY 6,000,000	Japan Government 30 Year Bond 0.80% 20/3/2046	65,197	0.07
JPY 6,600,000	Japan Government 30 Year Bond 2.30% 20/3/2035	88,818	0.09	JPY 6,200,000	Japan Government 30 Year Bond 0.30% 20/6/2046	58,797	0.06
JPY 5,000,000	Japan Government 30 Year Bond 2.30% 20/6/2035	67,440	0.07	JPY 7,400,000	Japan Government 40 Year Bond 2.20% 20/3/2049	111,400	0.12

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Japan continued</b>				<b>Netherlands continued</b>			
JPY 5,700,000	Japan Government 40 Year Bond 2.20% 20/3/2050	86,488	0.09	EUR 69,000	Netherlands Government Bond RegS '144A' 1.25% 15/1/2019	80,729	0.08
JPY 7,200,000	Japan Government 40 Year Bond 2.20% 20/3/2051	110,105	0.11	EUR 40,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2019	50,702	0.05
JPY 7,300,000	Japan Government 40 Year Bond 2.00% 20/3/2052	107,839	0.11	EUR 80,000	Netherlands Government Bond RegS '144A' 3.50% 15/7/2020	103,918	0.11
JPY 4,100,000	Japan Government 40 Year Bond 1.90% 20/3/2053	59,574	0.06	EUR 95,000	Netherlands Government Bond RegS '144A' 3.25% 15/7/2021	126,160	0.13
JPY 5,500,000	Japan Government 40 Year Bond 1.70% 20/3/2054	76,589	0.08	EUR 25,000	Netherlands Government Bond RegS '144A' 15/1/2022 (Zero Coupon)	28,747	0.03
JPY 5,300,000	Japan Government 40 Year Bond 1.40% 20/3/2055	68,869	0.07	EUR 45,000	Netherlands Government Bond RegS '144A' 2.25% 15/7/2022	58,555	0.06
JPY 2,300,000	Japan Government 40 Year Bond 0.40% 20/3/2056	21,887	0.02	EUR 54,000	Netherlands Government Bond RegS '144A' 1.75% 15/7/2023	69,482	0.07
		22,829,453	23.66	EUR 110,000	Netherlands Government Bond RegS '144A' 2.00% 15/7/2024	145,366	0.15
<b>Malaysia</b>				EUR 130,000	Netherlands Government Bond RegS '144A' 0.25% 15/7/2025	150,671	0.16
MYR 80,000	Malaysia Government Bond 3.58% 28/9/2018	19,689	0.02	EUR 67,000	Netherlands Government Bond RegS '144A' 2.50% 15/1/2033	102,654	0.11
MYR 350,000	Malaysia Government Bond 3.889% 31/7/2020	86,648	0.09	EUR 28,000	Netherlands Government Bond RegS '144A' 4.00% 15/1/2037 (traded in Germany)	54,208	0.06
MYR 130,000	Malaysia Government Bond 4.16% 15/7/2021	32,659	0.03	EUR 30,000	Netherlands Government Bond RegS '144A' 4.00% 15/1/2037 (traded in Netherlands)	58,080	0.06
MYR 130,000	Malaysia Government Bond 3.80% 17/8/2023	32,145	0.03	EUR 66,000	Netherlands Government Bond RegS '144A' 3.75% 15/1/2042	133,348	0.14
MYR 305,000	Malaysia Government Bond 4.181% 15/7/2024	76,727	0.08	EUR 11,000	Netherlands Government Bond RegS '144A' 2.75% 15/1/2047 (traded in Germany)	20,071	0.02
MYR 100,000	Malaysia Government Bond 3.90% 30/11/2026	24,903	0.03	EUR 42,000	Netherlands Government Bond RegS '144A' 2.75% 15/1/2047 (traded in Netherlands)	76,634	0.08
MYR 150,000	Malaysia Government Bond 3.733% 15/6/2028	35,762	0.04			1,689,571	1.75
MYR 50,000	Malaysia Government Bond 4.127% 15/4/2032	12,103	0.01	<b>Norway</b>			
		320,636	0.33	NOK 300,000	Norway Government Bond RegS '144A' 4.50% 22/5/2019	41,214	0.04
<b>Mexico</b>				NOK 440,000	Norway Government Bond RegS '144A' 3.75% 25/5/2021	62,140	0.06
MXN 1,900,000	Mexican Bonos 4.75% 14/6/2018	96,855	0.10	NOK 160,000	Norway Government Bond RegS '144A' 3.00% 14/3/2024	22,781	0.02
MXN 1,250,000	Mexican Bonos 5.00% 11/12/2019	63,095	0.07	NOK 400,000	Norway Government Bond RegS '144A' 1.75% 13/3/2025	52,557	0.06
MXN 500,000	Mexican Bonos 8.00% 11/6/2020	27,747	0.03	NOK 60,000	Norway Government Bond RegS '144A' 1.50% 19/2/2026	7,713	0.01
MXN 250,000	Mexican Bonos 6.50% 10/6/2021	13,249	0.01			186,405	0.19
MXN 1,200,000	Mexican Bonos 6.50% 9/6/2022	63,729	0.07	<b>Singapore</b>			
MXN 1,450,000	Mexican Bonos 10.00% 5/12/2024	94,438	0.10	SGD 60,000	Singapore Government Bond 0.50% 1/4/2018	43,772	0.04
MXN 1,000,000	Mexican Bonos 5.75% 5/3/2026	50,521	0.05	SGD 90,000	Singapore Government Bond 2.25% 1/6/2021	68,873	0.07
MXN 400,000	Mexican Bonos 7.50% 3/6/2027	22,763	0.02	SGD 90,000	Singapore Government Bond 2.75% 1/7/2023	70,978	0.07
MXN 300,000	Mexican Bonos 8.50% 31/5/2029	18,485	0.02	SGD 25,000	Singapore Government Bond 3.50% 1/3/2027	21,216	0.02
MXN 1,350,000	Mexican Bonos 7.75% 29/5/2031	78,789	0.08	SGD 10,000	Singapore Government Bond 2.875% 1/7/2029	8,098	0.01
MXN 500,000	Mexican Bonos 7.75% 23/11/2034	29,290	0.03				
MXN 500,000	Mexican Bonos 7.75% 13/11/2042	29,778	0.03				
		588,739	0.61				
<b>Netherlands</b>							
EUR 80,000	Netherlands Government Bond 0.25% 15/1/2020	92,371	0.09				
EUR 30,000	Netherlands Government Bond 3.75% 15/1/2023	42,683	0.04				
EUR 55,000	Netherlands Government Bond 5.50% 15/1/2028	100,104	0.10				
EUR 65,000	Netherlands Government Bond RegS '144A' 15/4/2018 (Zero Coupon)	73,604	0.08				
EUR 100,000	Netherlands Government Bond RegS '144A' 4.00% 15/7/2018	121,484	0.13				

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Singapore continued</b>				<b>Spain continued</b>			
SGD 30,000	Singapore Government Bond 3.375% 1/9/2033	26,009	0.03	EUR 100,000	Spain Government Bond RegS '144A' 1.60% 30/4/2025	120,283	0.12
SGD 30,000	Singapore Government Bond 2.75% 1/4/2042	24,764	0.03	EUR 110,000	Spain Government Bond RegS '144A' 4.65% 30/7/2025	163,924	0.17
		<u>263,710</u>	<u>0.27</u>	EUR 110,000	Spain Government Bond RegS '144A' 1.95% 30/4/2026	135,274	0.14
<b>South Africa</b>				EUR 30,000	Spain Government Bond RegS '144A' 5.90% 30/7/2026	49,336	0.05
ZAR 500,000	South Africa Government Bond 8.25% 15/9/2017	36,486	0.04	EUR 130,000	Spain Government Bond RegS '144A' 1.30% 31/10/2026	150,463	0.16
ZAR 795,000	South Africa Government Bond 7.75% 28/2/2023	55,966	0.06	EUR 35,000	Spain Government Bond RegS '144A' 5.15% 31/10/2028	56,977	0.06
ZAR 750,000	South Africa Government Bond 8.00% 31/1/2030	49,985	0.05	EUR 80,000	Spain Government Bond RegS '144A' 1.95% 30/7/2030	97,646	0.10
ZAR 450,000	South Africa Government Bond 7.00% 28/2/2031	27,243	0.03	EUR 60,000	Spain Government Bond RegS '144A' 4.20% 31/1/2037	97,051	0.10
ZAR 400,000	South Africa Government Bond 8.25% 31/3/2032	26,834	0.03	EUR 75,000	Spain Government Bond RegS '144A' 4.90% 30/7/2040	134,773	0.14
ZAR 700,000	South Africa Government Bond 6.25% 31/3/2036	37,181	0.04	EUR 65,000	Spain Government Bond RegS '144A' 4.70% 30/7/2041	114,805	0.12
ZAR 510,000	South Africa Government Bond 8.50% 31/1/2037	34,169	0.03	EUR 73,000	Spain Government Bond RegS '144A' 5.15% 31/10/2044	138,972	0.14
ZAR 1,050,000	South Africa Government Bond 8.75% 28/2/2048	71,387	0.07	EUR 18,000	Spain Government Bond RegS '144A' 2.90% 31/10/2046	24,308	0.03
		<u>339,251</u>	<u>0.35</u>	EUR 15,000	Spain Government Bond RegS '144A' 3.45% 30/7/2066	21,319	0.02
<b>Spain</b>						<u>4,022,926</u>	<u>4.17</u>
EUR 90,000	Spain Government Bond 4.50% 31/1/2018	107,231	0.11	<b>Sweden</b>			
EUR 210,000	Spain Government Bond 3.75% 31/10/2018	254,826	0.26	SEK 595,000	Sweden Government Bond 5.00% 1/12/2020 (traded in Sweden)	85,498	0.09
EUR 75,000	Spain Government Bond 2.75% 30/4/2019	90,313	0.09	SEK 250,000	Sweden Government Bond 5.00% 1/12/2020 (traded in Switzerland)	35,924	0.04
EUR 65,000	Spain Government Bond 1.40% 31/1/2020	76,427	0.08	SEK 390,000	Sweden Government Bond 3.50% 1/6/2022	55,483	0.06
EUR 100,000	Spain Government Bond 1.15% 30/7/2020	117,201	0.12	SEK 370,000	Sweden Government Bond 1.50% 13/11/2023	48,443	0.05
EUR 50,000	Spain Government Bond 0.75% 30/7/2021	57,966	0.06	SEK 150,000	Sweden Government Bond 2.50% 12/5/2025 (traded in Germany)	21,341	0.02
EUR 80,000	Spain Government Bond 6.00% 31/1/2029	139,850	0.15	SEK 200,000	Sweden Government Bond 2.50% 12/5/2025 (traded in Sweden)	28,455	0.03
EUR 88,000	Spain Government Bond 5.75% 30/7/2032	160,784	0.17	SEK 200,000	Sweden Government Bond 1.00% 12/11/2026	25,251	0.03
EUR 165,000	Spain Government Bond RegS '144A' 4.10% 30/7/2018	199,495	0.21	SEK 190,000	Sweden Government Bond 3.50% 30/3/2039	33,331	0.03
EUR 100,000	Spain Government Bond RegS '144A' 4.60% 30/7/2019	126,984	0.13			<u>333,726</u>	<u>0.35</u>
EUR 110,000	Spain Government Bond RegS '144A' 4.30% 31/10/2019	139,972	0.15	<b>United Kingdom</b>			
EUR 90,000	Spain Government Bond RegS '144A' 4.00% 30/4/2020	115,496	0.12	GBP 40,000	United Kingdom Gilt RegS 1.00% 7/9/2017	52,376	0.05
EUR 100,000	Spain Government Bond RegS '144A' 4.85% 31/10/2020	134,377	0.14	GBP 150,000	United Kingdom Gilt RegS 5.00% 7/3/2018	208,608	0.22
EUR 180,000	Spain Government Bond RegS '144A' 5.50% 30/4/2021	252,373	0.26	GBP 105,000	United Kingdom Gilt RegS 1.25% 22/7/2018	139,254	0.14
EUR 80,000	Spain Government Bond RegS '144A' 5.85% 31/1/2022	116,991	0.12	GBP 85,000	United Kingdom Gilt RegS 4.50% 7/3/2019	122,410	0.13
EUR 140,000	Spain Government Bond RegS '144A' 4.40% 31/10/2023	200,408	0.21	GBP 80,000	United Kingdom Gilt RegS 1.75% 22/7/2019	108,753	0.11
EUR 190,000	Spain Government Bond RegS '144A' 3.80% 30/4/2024	263,898	0.27	GBP 152,000	United Kingdom Gilt RegS 3.75% 7/9/2019	218,863	0.23
EUR 125,000	Spain Government Bond RegS '144A' 2.75% 31/10/2024	163,203	0.17	GBP 50,000	United Kingdom Gilt RegS 4.75% 7/3/2020	75,376	0.08

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United Kingdom continued</b>				<b>United States</b>			
GBP 205,000	United Kingdom Gilt RegS 2.00% 22/7/2020	284,994	0.30	USD 90,000	United States Treasury Bond 5.25% 15/11/2028	125,170	0.13
GBP 115,000	United Kingdom Gilt RegS 3.75% 7/9/2020	170,835	0.18	USD 70,000	United States Treasury Bond 5.25% 15/2/2029	97,765	0.10
GBP 80,000	United Kingdom Gilt RegS 1.50% 22/1/2021	109,745	0.11	USD 40,000	United States Treasury Bond 6.25% 15/5/2030	62,034	0.06
GBP 50,000	United Kingdom Gilt RegS 8.00% 7/6/2021	88,615	0.09	USD 40,000	United States Treasury Bond 5.375% 15/2/2031	58,656	0.06
GBP 90,000	United Kingdom Gilt RegS 3.75% 7/9/2021	137,311	0.14	USD 64,000	United States Treasury Bond 4.50% 15/2/2036	90,695	0.09
GBP 85,000	United Kingdom Gilt RegS 4.00% 7/3/2022	133,037	0.14	USD 40,000	United States Treasury Bond 5.00% 15/5/2037	60,353	0.06
GBP 120,000	United Kingdom Gilt RegS 1.75% 7/9/2022	169,331	0.18	USD 20,000	United States Treasury Bond 4.375% 15/2/2038	28,108	0.03
GBP 100,000	United Kingdom Gilt RegS 2.25% 7/9/2023	146,699	0.15	USD 35,000	United States Treasury Bond 4.50% 15/5/2038	50,047	0.05
GBP 65,000	United Kingdom Gilt RegS 2.75% 7/9/2024	99,360	0.10	USD 60,000	United States Treasury Bond 3.50% 15/2/2039	74,883	0.08
GBP 80,000	United Kingdom Gilt RegS 5.00% 7/3/2025	142,017	0.15	USD 30,000	United States Treasury Bond 4.25% 15/5/2039	41,442	0.04
GBP 115,000	United Kingdom Gilt RegS 2.00% 7/9/2025	167,632	0.17	USD 60,000	United States Treasury Bond 4.50% 15/8/2039	85,682	0.09
GBP 80,000	United Kingdom Gilt RegS 1.50% 22/7/2026	111,859	0.12	USD 70,000	United States Treasury Bond 4.375% 15/11/2039	98,355	0.10
GBP 20,000	United Kingdom Gilt RegS 4.25% 7/12/2027	35,574	0.04	USD 120,000	United States Treasury Bond 4.625% 15/2/2040	174,450	0.18
GBP 25,000	United Kingdom Gilt RegS 6.00% 7/12/2028	51,837	0.05	USD 80,000	United States Treasury Bond 4.375% 15/5/2040	112,631	0.12
GBP 85,000	United Kingdom Gilt RegS 4.75% 7/12/2030	165,717	0.17	USD 65,000	United States Treasury Bond 4.25% 15/11/2040	90,187	0.09
GBP 90,000	United Kingdom Gilt RegS 4.25% 7/6/2032	170,206	0.18	USD 70,000	United States Treasury Bond 4.75% 15/2/2041	104,048	0.11
GBP 115,000	United Kingdom Gilt RegS 4.50% 7/9/2034	228,810	0.24	USD 125,000	United States Treasury Bond 4.375% 15/5/2041	176,943	0.18
GBP 125,000	United Kingdom Gilt RegS 4.25% 7/3/2036	246,077	0.25	USD 110,000	United States Treasury Bond 3.75% 15/8/2041	142,459	0.15
GBP 62,000	United Kingdom Gilt RegS 4.75% 7/12/2038	133,513	0.14	USD 40,000	United States Treasury Bond 3.125% 15/11/2041	46,934	0.05
GBP 35,000	United Kingdom Gilt RegS 4.25% 7/9/2039	71,358	0.07	USD 94,000	United States Treasury Bond 3.125% 15/2/2042	110,384	0.11
GBP 84,000	United Kingdom Gilt RegS 4.25% 7/12/2040	173,812	0.18	USD 90,000	United States Treasury Bond 3.00% 15/5/2042	103,449	0.11
GBP 90,000	United Kingdom Gilt RegS 4.50% 7/12/2042	196,974	0.20	USD 90,000	United States Treasury Bond 2.75% 15/8/2042	98,945	0.10
GBP 128,000	United Kingdom Gilt RegS 3.25% 22/1/2044	235,723	0.24	USD 150,000	United States Treasury Bond 2.75% 15/11/2042	164,751	0.17
GBP 123,000	United Kingdom Gilt RegS 3.50% 22/1/2045	238,010	0.25	USD 100,000	United States Treasury Bond 3.125% 15/2/2043	117,523	0.12
GBP 62,000	United Kingdom Gilt RegS 4.25% 7/12/2046	137,044	0.14	USD 173,000	United States Treasury Bond 2.875% 15/5/2043	194,317	0.20
GBP 70,000	United Kingdom Gilt RegS 4.25% 7/12/2049	161,115	0.17	USD 110,000	United States Treasury Bond 3.625% 15/8/2043	141,247	0.15
GBP 76,000	United Kingdom Gilt RegS 3.75% 22/7/2052	166,706	0.17	USD 220,000	United States Treasury Bond 3.75% 15/11/2043	288,789	0.30
GBP 80,000	United Kingdom Gilt RegS 4.25% 7/12/2055	197,945	0.21	USD 196,000	United States Treasury Bond 3.625% 15/2/2044	251,745	0.26
GBP 65,000	United Kingdom Gilt RegS 4.00% 22/1/2060	160,742	0.17	USD 175,000	United States Treasury Bond 3.375% 15/5/2044	215,346	0.22
GBP 45,000	United Kingdom Gilt RegS 2.50% 22/7/2065	84,044	0.09	USD 195,000	United States Treasury Bond 3.125% 15/8/2044	229,624	0.24
GBP 78,000	United Kingdom Gilt RegS 3.50% 22/7/2068	185,715	0.19	USD 190,000	United States Treasury Bond 3.00% 15/11/2044	218,567	0.23
		<b>5,727,997</b>	<b>5.94</b>				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>United States continued</b>				<b>United States continued</b>		
USD 197,000	United States Treasury Bond 2.50% 15/2/2045	205,449	0.21	USD 400,000	United States Treasury Note 1.00% 15/9/2018	401,844	0.42
USD 190,000	United States Treasury Bond 3.00% 15/5/2045	218,545	0.23	USD 70,000	United States Treasury Note 1.75% 31/10/2018	71,400	0.07
USD 189,000	United States Treasury Bond 2.875% 15/8/2045	212,407	0.22	USD 250,000	United States Treasury Note 1.25% 30/11/2018	252,451	0.26
USD 205,000	United States Treasury Bond 3.00% 15/11/2045	235,998	0.24	USD 90,000	United States Treasury Note 1.375% 31/12/2018	91,160	0.09
USD 180,000	United States Treasury Bond 2.50% 15/2/2046	187,762	0.19	USD 100,000	United States Treasury Note 1.50% 31/12/2018	101,559	0.11
USD 160,000	United States Treasury Bond 2.50% 15/5/2046	167,156	0.17	USD 450,000	United States Treasury Note 1.125% 15/1/2019	453,305	0.47
USD 65,000	United States Treasury Bond 2.25% 15/8/2046	64,426	0.07	USD 200,000	United States Treasury Note 1.25% 31/1/2019	202,094	0.21
USD 190,000	United States Treasury Note 0.625% 31/8/2017	190,011	0.20	USD 200,000	United States Treasury Note 1.50% 31/1/2019	203,227	0.21
USD 300,000	United States Treasury Note 1.875% 31/8/2017	303,375	0.31	USD 110,000	United States Treasury Note 2.75% 15/2/2019	115,083	0.12
USD 150,000	United States Treasury Note 0.625% 30/9/2017	149,968	0.16	USD 200,000	United States Treasury Note 1.375% 28/2/2019	202,723	0.21
USD 302,000	United States Treasury Note 0.75% 31/10/2017	302,324	0.31	USD 300,000	United States Treasury Note 1.50% 28/2/2019	304,928	0.32
USD 100,000	United States Treasury Note 1.875% 31/10/2017	101,303	0.11	USD 430,000	United States Treasury Note 1.00% 15/3/2019 *	432,016	0.45
USD 180,000	United States Treasury Note 4.25% 15/11/2017	187,193	0.19	USD 170,000	United States Treasury Note 1.50% 31/3/2019	172,909	0.18
USD 290,000	United States Treasury Note 0.625% 30/11/2017	289,904	0.30	USD 200,000	United States Treasury Note 1.625% 31/3/2019	203,961	0.21
USD 125,000	United States Treasury Note 0.875% 30/11/2017	125,310	0.13	USD 520,000	United States Treasury Note 0.875% 15/4/2019	520,731	0.54
USD 270,000	United States Treasury Note 0.75% 31/12/2017	270,253	0.28	USD 150,000	United States Treasury Note 1.25% 30/4/2019	151,664	0.16
USD 350,000	United States Treasury Note 1.00% 31/12/2017	351,422	0.36	USD 300,000	United States Treasury Note 1.625% 30/4/2019	306,094	0.32
USD 100,000	United States Treasury Note 0.875% 31/1/2018	100,262	0.10	USD 350,000	United States Treasury Note 1.125% 31/5/2019	352,898	0.37
USD 400,000	United States Treasury Note 1.00% 15/2/2018	401,672	0.42	USD 290,000	United States Treasury Note 1.50% 31/5/2019	295,086	0.31
USD 300,000	United States Treasury Note 0.75% 28/2/2018 *	300,234	0.31	USD 100,000	United States Treasury Note 0.875% 15/6/2019	100,113	0.10
USD 68,000	United States Treasury Note 2.75% 28/2/2018	69,958	0.07	USD 100,000	United States Treasury Note 1.00% 30/6/2019	100,465	0.10
USD 480,000	United States Treasury Note 0.875% 31/3/2018	481,181	0.50	USD 195,000	United States Treasury Note 1.625% 30/6/2019	199,136	0.21
USD 150,000	United States Treasury Note 2.875% 31/3/2018	154,811	0.16	USD 60,000	United States Treasury Note 0.75% 15/7/2019	59,857	0.06
USD 305,000	United States Treasury Note 0.75% 15/4/2018	305,214	0.32	USD 200,000	United States Treasury Note 0.875% 31/7/2019	200,234	0.21
USD 165,000	United States Treasury Note 0.625% 30/4/2018	164,810	0.17	USD 130,000	United States Treasury Note 1.625% 31/7/2019	132,839	0.14
USD 300,000	United States Treasury Note 1.00% 15/5/2018	301,318	0.31	USD 100,000	United States Treasury Note 1.00% 31/8/2019	100,410	0.10
USD 100,000	United States Treasury Note 1.00% 31/5/2018	100,455	0.10	USD 200,000	United States Treasury Note 1.625% 31/8/2019	204,398	0.21
USD 150,000	United States Treasury Note 1.125% 15/6/2018	150,987	0.16	USD 33,000	United States Treasury Note 1.00% 30/9/2019	33,129	0.03
USD 75,000	United States Treasury Note 1.375% 30/6/2018	75,825	0.08	USD 150,000	United States Treasury Note 1.75% 30/9/2019	153,891	0.16
USD 200,000	United States Treasury Note 0.875% 15/7/2018	200,469	0.21	USD 250,000	United States Treasury Note 1.50% 31/10/2019	254,629	0.26
USD 175,000	United States Treasury Note 1.375% 31/7/2018	176,986	0.18	USD 187,000	United States Treasury Note 3.375% 15/11/2019	201,273	0.21

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
	<b>United States continued</b>				<b>United States continued</b>		
USD 150,000	United States Treasury Note 1.00% 30/11/2019	150,457	0.16	USD 215,000	United States Treasury Note 1.375% 31/5/2021	217,713	0.23
USD 140,000	United States Treasury Note 1.50% 30/11/2019	142,587	0.15	USD 180,000	United States Treasury Note 2.00% 31/5/2021	187,158	0.19
USD 118,000	United States Treasury Note 1.375% 31/1/2020	119,678	0.12	USD 139,000	United States Treasury Note 2.125% 30/6/2021	145,364	0.15
USD 100,000	United States Treasury Note 1.25% 29/2/2020	101,039	0.11	USD 150,000	United States Treasury Note 1.125% 31/7/2021	150,035	0.16
USD 50,000	United States Treasury Note 1.375% 31/3/2020	50,723	0.05	USD 185,000	United States Treasury Note 2.25% 31/7/2021	194,626	0.20
USD 127,000	United States Treasury Note 1.125% 30/4/2020	127,714	0.13	USD 210,000	United States Treasury Note 2.125% 15/8/2021	219,663	0.23
USD 200,000	United States Treasury Note 1.375% 30/4/2020	202,859	0.21	USD 170,000	United States Treasury Note 1.125% 31/8/2021	170,120	0.18
USD 170,000	United States Treasury Note 1.375% 31/5/2020	172,364	0.18	USD 150,000	United States Treasury Note 2.00% 31/8/2021	156,094	0.16
USD 290,000	United States Treasury Note 1.625% 30/6/2020	296,684	0.31	USD 200,000	United States Treasury Note 2.125% 30/9/2021	209,344	0.22
USD 200,000	United States Treasury Note 1.625% 31/7/2020	204,641	0.21	USD 160,000	United States Treasury Note 2.00% 31/10/2021	166,512	0.17
USD 100,000	United States Treasury Note 2.00% 31/7/2020	103,672	0.11	USD 280,000	United States Treasury Note 2.00% 15/11/2021	291,419	0.30
USD 130,000	United States Treasury Note 1.375% 31/8/2020	131,772	0.14	USD 150,000	United States Treasury Note 1.875% 30/11/2021	155,215	0.16
USD 155,000	United States Treasury Note 2.125% 31/8/2020	161,466	0.17	USD 150,000	United States Treasury Note 2.125% 31/12/2021	157,090	0.16
USD 200,000	United States Treasury Note 1.375% 30/9/2020	202,672	0.21	USD 95,000	United States Treasury Note 1.50% 31/1/2022	96,440	0.10
USD 200,000	United States Treasury Note 2.00% 30/9/2020	207,469	0.22	USD 160,000	United States Treasury Note 2.00% 15/2/2022	166,616	0.17
USD 150,000	United States Treasury Note 1.375% 31/10/2020	151,980	0.16	USD 130,000	United States Treasury Note 1.75% 28/2/2022	133,646	0.14
USD 120,000	United States Treasury Note 1.75% 31/10/2020	123,328	0.13	USD 150,000	United States Treasury Note 1.75% 31/3/2022	154,189	0.16
USD 200,000	United States Treasury Note 2.625% 15/11/2020	212,641	0.22	USD 150,000	United States Treasury Note 1.75% 15/5/2022	154,113	0.16
USD 130,000	United States Treasury Note 1.625% 30/11/2020	133,016	0.14	USD 150,000	United States Treasury Note 1.875% 31/5/2022	155,191	0.16
USD 70,000	United States Treasury Note 2.00% 30/11/2020	72,669	0.08	USD 130,000	United States Treasury Note 2.125% 30/6/2022	136,266	0.14
USD 100,000	United States Treasury Note 1.75% 31/12/2020	102,844	0.11	USD 140,000	United States Treasury Note 2.00% 31/7/2022	145,797	0.15
USD 165,000	United States Treasury Note 2.375% 31/12/2020	173,895	0.18	USD 110,000	United States Treasury Note 1.625% 15/8/2022	112,226	0.12
USD 95,000	United States Treasury Note 1.375% 31/1/2021	96,195	0.10	USD 360,000	United States Treasury Note 1.875% 31/8/2022	372,319	0.39
USD 150,000	United States Treasury Note 2.125% 31/1/2021	156,580	0.16	USD 298,000	United States Treasury Note 1.75% 30/9/2022	306,055	0.32
USD 130,000	United States Treasury Note 3.625% 15/2/2021	144,031	0.15	USD 100,000	United States Treasury Note 1.875% 31/10/2022	103,406	0.11
USD 250,000	United States Treasury Note 1.125% 28/2/2021	250,527	0.26	USD 60,000	United States Treasury Note 1.625% 15/11/2022	61,153	0.06
USD 125,000	United States Treasury Note 2.00% 28/2/2021	129,849	0.13	USD 50,000	United States Treasury Note 2.00% 30/11/2022	52,066	0.05
USD 200,000	United States Treasury Note 2.25% 31/3/2021	210,031	0.22	USD 70,000	United States Treasury Note 2.125% 31/12/2022	73,396	0.08
USD 160,000	United States Treasury Note 1.375% 30/4/2021	161,962	0.17	USD 90,000	United States Treasury Note 1.75% 31/1/2023	92,347	0.10
USD 75,000	United States Treasury Note 2.25% 30/4/2021	78,797	0.08	USD 230,000	United States Treasury Note 2.00% 15/2/2023	239,505	0.25
USD 65,000	United States Treasury Note 3.125% 15/5/2021	70,845	0.07	USD 40,000	United States Treasury Note 1.50% 28/2/2023	40,416	0.04

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Global Government Bond Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States <i>continued</i></b>				<b>United States <i>continued</i></b>			
USD 145,000	United States Treasury Note 1.50% 31/3/2023	146,422	0.15	USD 280,000	United States Treasury Note 2.00% 15/8/2025	290,741	0.30
USD 120,000	United States Treasury Note 1.625% 30/4/2023	122,053	0.13	USD 360,000	United States Treasury Note 2.25% 15/11/2025	381,347	0.40
USD 220,000	United States Treasury Note 1.75% 15/5/2023	225,534	0.23	USD 310,000	United States Treasury Note 1.625% 15/2/2026	311,611	0.32
USD 200,000	United States Treasury Note 1.625% 31/5/2023	203,391	0.21	USD 340,000	United States Treasury Note 1.625% 15/5/2026	341,687	0.35
USD 50,000	United States Treasury Note 1.375% 30/6/2023	50,043	0.05	USD 155,000	United States Treasury Note 1.50% 15/8/2026	154,068	0.16
USD 120,000	United States Treasury Note 1.25% 31/7/2023	119,058	0.12			31,234,574	32.37
USD 285,000	United States Treasury Note 2.50% 15/8/2023 *	306,169	0.32	Total Bonds		95,457,970	98.93
USD 260,000	United States Treasury Note 2.75% 15/11/2023	284,091	0.29	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		95,457,970	98.93
USD 320,000	United States Treasury Note 2.75% 15/2/2024	350,137	0.36	Securities portfolio at market value		95,457,970	98.93
USD 350,000	United States Treasury Note 2.50% 15/5/2024	377,159	0.39	Other Net Assets		1,031,327	1.07
USD 325,000	United States Treasury Note 2.375% 15/8/2024	347,268	0.36	Total Net Assets (USD)		96,489,297	100.00
USD 305,000	United States Treasury Note 2.25% 15/11/2024	323,038	0.34				
USD 250,000	United States Treasury Note 2.125% 15/5/2025	262,246	0.27				

\* Securities on loan, see Note 13, for further details.

## Open forward foreign exchange transactions as at 30 September 2016

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) Date	Unrealised appreciation/ depreciation USD
CHF	165,000	USD	168,586	HSBC	13/12/2016	2,077
PLN	1,723,000	USD	439,016	JP Morgan	13/12/2016	9,134
USD	582,158	EUR	520,000	Morgan Stanley	13/12/2016	(2,602)
Total						8,609

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Government	98.93
Securities portfolio at market value	98.93
Other Net Assets	1.07
	100.00

The notes on pages 113 to 120 form an integral part of these financial statements.

Unaudited Interim Report and Accounts

# BlackRock Japan Equity Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>COMMON STOCKS (SHARES)</b>				<b>Japan continued</b>			
	<b>Japan</b>			11,700	Hankyu Hanshin Holdings Inc	400,918	0.28
1,800	ABC-Mart Inc	121,937	0.08	1,100	Hikari Tsushin Inc	101,674	0.07
21,500	Acom Co Ltd	100,425	0.07	13,700	Hino Motors Ltd *	144,894	0.10
31,600	Aeon Co Ltd	464,646	0.32	1,500	Hirose Electric Co Ltd *	195,527	0.14
4,800	AEON Financial Service Co Ltd	83,188	0.06	23,000	Hiroshima Bank Ltd/The	94,485	0.07
5,400	Aeon Mall Co Ltd	84,681	0.06	3,100	Hisamitsu Pharmaceutical Co Inc	166,227	0.12
7,000	Air Water Inc	131,062	0.09	4,900	Hitachi Chemical Co Ltd	111,582	0.08
9,300	Aisin Seiki Co Ltd	421,997	0.29	5,400	Hitachi Construction Machinery Co Ltd	106,598	0.07
26,900	Ajinomoto Co Inc	595,697	0.41	3,400	Hitachi High-Technologies Corp	134,805	0.09
9,000	Alfresa Holdings Corp	189,039	0.13	235,000	Hitachi Ltd *	1,087,454	0.75
9,400	Alps Electric Co Ltd *	222,782	0.15	9,900	Hitachi Metals Ltd	120,444	0.08
15,800	Amada Holdings Co Ltd	162,891	0.11	7,400	Hokuriku Electric Power Co	89,664	0.06
55,000	ANA Holdings Inc	148,655	0.10	79,200	Honda Motor Co Ltd	2,258,332	1.56
60,000	Aozora Bank Ltd	205,599	0.14	2,400	Hoshizaki Corp	217,568	0.15
49,000	Asahi Glass Co Ltd	314,521	0.22	19,600	Hoya Corp	781,561	0.54
18,700	Asahi Group Holdings Ltd	676,978	0.47	15,600	Hulic Co Ltd	157,903	0.11
61,000	Asahi Kasei Corp	482,386	0.33	3,900	Idemitsu Kosan Co Ltd	80,107	0.06
7,700	Asics Corp	153,825	0.11	74,000	IHI Corp	211,919	0.15
102,500	Astellas Pharma Inc	1,592,690	1.10	6,800	Iida Group Holdings Co Ltd	135,913	0.09
9,700	Bandai Namco Holdings Inc	294,549	0.20	46,200	Inpex Corp	414,803	0.29
14,000	Bank of Kyoto Ltd/The	101,476	0.07	15,400	Isetan Mitsukoshi Holdings Ltd	150,403	0.10
3,300	Benesse Holdings Inc	83,881	0.06	29,500	Isuzu Motors Ltd	343,606	0.24
31,600	Bridgestone Corp	1,156,467	0.80	72,700	ITOCHU Corp *	906,013	0.63
12,000	Brother Industries Ltd *	208,680	0.14	11,200	Iyo Bank Ltd/The	67,245	0.05
3,900	Calbee Inc *	146,926	0.10	11,600	J Front Retailing Co Ltd	150,634	0.10
51,800	Canon Inc	1,495,455	1.03	5,600	Japan Airlines Co Ltd	163,634	0.11
11,300	Casio Computer Co Ltd	156,559	0.11	2,100	Japan Airport Terminal Co Ltd	79,529	0.06
7,000	Central Japan Railway Co *	1,189,651	0.82	25,400	Japan Exchange Group Inc	392,544	0.27
33,000	Chiba Bank Ltd/The	185,750	0.13	20,400	Japan Post Bank Co Ltd *	240,735	0.17
31,400	Chubu Electric Power Co Inc	454,574	0.31	22,300	Japan Post Holdings Co Ltd *	278,131	0.19
11,100	Chugai Pharmaceutical Co Ltd	398,445	0.28	42	Japan Prime Realty Investment Corp (Reit)	189,542	0.13
9,300	Chugoku Bank Ltd/The	112,502	0.08	65	Japan Real Estate Investment Corp (Reit)	388,338	0.27
12,900	Chugoku Electric Power Co Inc/The	161,401	0.11	126	Japan Retail Fund Investment Corp (Reit)	311,189	0.22
59,000	Concordia Financial Group Ltd	255,017	0.18	53,400	Japan Tobacco Inc	2,172,069	1.50
7,200	Credit Saison Co Ltd	118,667	0.08	25,300	JFE Holdings Inc *	365,016	0.25
4,700	CYBERDYNE Inc	73,100	0.05	10,600	JGC Corp	182,659	0.13
25,989	Dai Nippon Printing Co Ltd	253,050	0.18	29,000	Joyo Bank Ltd/The	124,574	0.09
52,100	Dai-ichi Life Holdings Inc	705,625	0.49	8,900	JSR Corp	138,775	0.10
14,000	Daicel Corp	175,164	0.12	10,800	JTEKT Corp	160,190	0.11
29,100	Daiichi Sankyo Co Ltd	693,986	0.48	102,900	JX Holdings Inc	413,673	0.29
11,400	Daikin Industries Ltd	1,052,697	0.73	43,000	Kajima Corp	298,938	0.21
3,400	Daito Trust Construction Co Ltd	543,080	0.38	6,800	Kakaku.com Inc	122,415	0.08
27,400	Daiwa House Industry Co Ltd	745,575	0.52	11,000	Kamigumi Co Ltd	95,374	0.07
71	Daiwa House Investment Corp (Reit)	208,727	0.14	13,000	Kaneka Corp	102,059	0.07
80,000	Daiwa Securities Group Inc *	445,880	0.31	34,200	Kansai Electric Power Co Inc/The *	309,088	0.21
23,600	Denso Corp	932,208	0.65	11,100	Kansai Paint Co Ltd	241,478	0.17
10,500	Dentsu Inc	529,847	0.37	24,500	Kao Corp	1,376,877	0.95
5,600	Don Quijote Holdings Co Ltd	203,782	0.14	67,000	Kawasaki Heavy Industries Ltd	205,105	0.14
16,200	East Japan Railway Co	1,452,585	1.01	89,100	KDDI Corp	2,740,794	1.90
12,200	Eisai Co Ltd	757,432	0.52	24,000	Keihan Holdings Co Ltd	167,086	0.12
7,400	Electric Power Development Co Ltd	176,697	0.12	22,000	Keikyū Corp	228,549	0.16
4,000	FamilyMart UNY Holdings Co Ltd	266,232	0.18	29,000	Keio Corp *	252,012	0.17
9,500	FANUC Corp *	1,595,764	1.10	6,500	Keisei Electric Railway Co Ltd	161,305	0.11
2,600	Fast Retailing Co Ltd	829,052	0.57	2,170	Keyence Corp	1,574,169	1.09
26,000	Fuji Electric Co Ltd	118,106	0.08	7,000	Kikkoman Corp	222,584	0.15
29,900	Fuji Heavy Industries Ltd	1,108,720	0.77	88,000	Kintetsu Group Holdings Co Ltd	367,590	0.25
21,200	FUJIFILM Holdings Corp	778,370	0.54	39,800	Kirin Holdings Co Ltd	656,947	0.45
92,000	Fujitsu Ltd	490,594	0.34	14,800	Kobe Steel Ltd	132,559	0.09
37,000	Fukuoka Financial Group Inc	152,363	0.11	5,700	Koito Manufacturing Co Ltd	274,685	0.19
21,400	GungHo Online Entertainment Inc *	52,198	0.04	44,900	Komatsu Ltd *	1,017,583	0.70
19,000	Hachijuni Bank Ltd/The	98,129	0.07	4,800	Konami Holdings Corp	184,624	0.13
9,800	Hakuhodo DY Holdings Inc	114,002	0.08	22,700	Konica Minolta Inc	190,540	0.13
7,300	Hamamatsu Photonics KK	222,392	0.15	1,600	Kose Corp	162,425	0.11

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Japan Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Japan continued</b>				<b>Japan continued</b>			
51,300	Kubota Corp *	766,726	0.53	3,900	Nitori Holdings Co Ltd	464,079	0.32
18,000	Kuraray Co Ltd	265,027	0.18	8,000	Nitto Denko Corp *	513,978	0.36
4,600	Kurita Water Industries Ltd	108,567	0.08	4,400	NOK Corp	95,200	0.07
15,600	Kyocera Corp	742,989	0.51	176,400	Nomura Holdings Inc	777,090	0.54
12,600	Kyowa Hakko Kirin Co Ltd	197,340	0.14	6,000	Nomura Real Estate Holdings Inc	100,489	0.07
20,100	Kyushu Electric Power Co Inc	187,771	0.13	190	Nomura Real Estate Master Fund Inc (Reit)	317,089	0.22
16,000	Kyushu Financial Group Inc	108,073	0.07	5,800	Nomura Research Institute Ltd *	198,746	0.14
3,200	Lawson Inc	251,854	0.17	21,300	NSK Ltd	215,808	0.15
13,400	LIXIL Group Corp	285,427	0.20	6,300	NTT Data Corp	312,931	0.22
9,700	M3 Inc	329,512	0.23	67,300	NTT DOCOMO Inc *	1,702,687	1.18
2,400	Mabuchi Motor Co Ltd	131,299	0.09	5,100	NTT Urban Development Corp	49,003	0.03
5,300	Makita Corp	374,740	0.26	31,700	Obayashi Corp	312,101	0.22
80,200	Marubeni Corp *	408,266	0.28	3,000	Obic Co Ltd	158,495	0.11
9,700	Marui Group Co Ltd	127,207	0.09	14,500	Odakyu Electric Railway Co Ltd *	320,743	0.22
2,700	Maruichi Steel Tube Ltd	92,786	0.06	39,000	Oji Holdings Corp	153,281	0.11
27,600	Mazda Motor Corp	417,414	0.29	14,100	Olympus Corp	487,335	0.34
3,100	McDonald's Holdings Co Japan Ltd	91,226	0.06	9,100	Omron Corp	323,957	0.22
7,900	Medipal Holdings Corp	135,977	0.09	19,900	Ono Pharmaceutical Co Ltd	551,517	0.38
5,500	MEIJI Holdings Co Ltd *	542,586	0.38	1,700	Oracle Corp Japan	95,522	0.07
17,700	Minebea Co Ltd	165,001	0.11	10,600	Oriental Land Co Ltd	642,082	0.44
2,900	Miraca Holdings Inc	143,475	0.10	64,300	ORIX Corp	938,165	0.65
66,000	Mitsubishi Chemical Holdings Corp	409,433	0.28	92,000	Osaka Gas Co Ltd	383,481	0.27
73,400	Mitsubishi Corp	1,656,239	1.15	2,500	Otsuka Corp	117,884	0.08
94,000	Mitsubishi Electric Corp	1,190,490	0.82	19,000	Otsuka Holdings Co Ltd	861,018	0.60
61,000	Mitsubishi Estate Co Ltd *	1,137,293	0.79	107,200	Panasonic Corp *	1,060,726	0.73
9,000	Mitsubishi Gas Chemical Co Inc	128,070	0.09	5,200	Park24 Co Ltd	168,429	0.12
155,000	Mitsubishi Heavy Industries Ltd	641,490	0.44	1,100	Pola Orbis Holdings Inc	97,872	0.07
5,442	Mitsubishi Logistics Corp	77,977	0.05	45,000	Rakuten Inc	582,580	0.40
5,800	Mitsubishi Materials Corp	156,935	0.11	17,700	Recruit Holdings Co Ltd	718,382	0.50
33,800	Mitsubishi Motors Corp	156,542	0.11	106,900	Resona Holdings Inc	445,799	0.31
11,400	Mitsubishi Tanabe Pharma Corp	242,601	0.17	33,500	Ricoh Co Ltd *	301,042	0.21
619,500	Mitsubishi UFJ Financial Group Inc *	3,090,006	2.14	1,600	Rinnai Corp *	147,731	0.10
20,800	Mitsubishi UFJ Lease & Finance Co Ltd	94,485	0.07	4,200	Rohm Co Ltd	218,990	0.15
82,900	Mitsui & Co Ltd *	1,138,325	0.79	1,200	Ryohin Keikaku Co Ltd	240,912	0.17
45,000	Mitsui Chemicals Inc	211,969	0.15	2,100	Sankyo Co Ltd	71,338	0.05
43,000	Mitsui Fudosan Co Ltd	906,794	0.63	18,100	Santen Pharmaceutical Co Ltd	265,070	0.18
55,000	Mitsui OSK Lines Ltd *	126,549	0.09	10,400	SBI Holdings Inc	122,830	0.08
2,100	Mixi Inc	75,381	0.05	10,200	Secom Co Ltd *	756,249	0.52
1,155,338	Mizuho Financial Group Inc *	1,923,567	1.33	8,300	Sega Sammy Holdings Inc	117,617	0.08
24,500	MS&AD Insurance Group Holdings Inc	674,890	0.47	7,900	Seibu Holdings Inc	129,658	0.09
9,300	Murata Manufacturing Co Ltd *	1,196,652	0.83	13,900	Seiko Epson Corp	265,193	0.18
5,200	Nabtesco Corp	146,092	0.10	20,600	Sekisui Chemical Co Ltd	293,952	0.20
46,000	Nagoya Railroad Co Ltd *	249,385	0.17	29,200	Sekisui House Ltd	493,371	0.34
128,000	NEC Corp	327,379	0.23	36,600	Seven & i Holdings Co Ltd	1,719,313	1.19
8,100	Nexon Co Ltd	125,981	0.09	27,500	Seven Bank Ltd	87,444	0.06
13,000	NGK Insulators Ltd *	266,894	0.18	56,000	Sharp Corp	74,656	0.05
8,500	NGK Spark Plug Co Ltd	148,319	0.10	7,600	Shikoku Electric Power Co Inc	74,675	0.05
9,000	NH Foods Ltd *	216,501	0.15	11,000	Shimadzu Corp	166,306	0.12
10,500	NHK Spring Co Ltd	100,889	0.07	1,000	Shimamura Co Ltd	121,068	0.08
11,600	Nidec Corp	1,060,971	0.73	3,600	Shimano Inc	530,410	0.37
17,100	Nikon Corp *	253,971	0.18	27,000	Shimizu Corp	239,964	0.17
5,500	Nintendo Co Ltd	1,444,996	1.00	18,900	Shin-Etsu Chemical Co Ltd *	1,306,846	0.90
67	Nippon Building Fund Inc (Reit) *	424,105	0.29	94,000	Shinsei Bank Ltd	141,095	0.10
19,000	Nippon Electric Glass Co Ltd	97,566	0.07	14,500	Shionogi & Co Ltd	737,708	0.51
43,000	Nippon Express Co Ltd *	199,575	0.14	18,400	Shiseido Co Ltd	484,144	0.33
7,800	Nippon Paint Holdings Co Ltd	258,036	0.18	25,000	Shizuoka Bank Ltd/The	198,489	0.14
71	Nippon Prologis REIT Inc (Reit)	179,489	0.12	8,000	Showa Shell Sekiyu KK	73,866	0.05
39,100	Nippon Steel & Sumitomo Metal Corp *	794,047	0.55	2,800	SMC Corp *	798,815	0.55
33,500	Nippon Telegraph & Telephone Corp	1,526,381	1.06	46,700	SoftBank Group Corp	3,007,726	2.08
77,000	Nippon Yusen KK	142,952	0.10	3,300	Sohgo Security Services Co Ltd	175,974	0.12
120,300	Nissan Motor Co Ltd *	1,167,420	0.81	17,100	Sompo Holdings Inc	500,766	0.35
9,200	Nisshin Seifun Group Inc	139,365	0.10	61,300	Sony Corp *	1,993,393	1.38
2,700	Nissin Foods Holdings Co Ltd	163,442	0.11	9,200	Sony Financial Holdings Inc	125,465	0.09

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Japan Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Japan continued</b>				<b>Japan continued</b>			
7,400	Stanley Electric Co Ltd	197,816	0.14	26,000	Toppan Printing Co Ltd	233,131	0.16
8,100	Start Today Co Ltd	138,380	0.10	71,000	Toray Industries Inc *	686,407	0.47
76,000	Sumitomo Chemical Co Ltd	333,975	0.23	195,000	Toshiba Corp	645,090	0.45
57,500	Sumitomo Corp *	637,659	0.44	7,100	TOTO Ltd	266,079	0.18
7,300	Sumitomo Dainippon Pharma Co Ltd *	140,356	0.10	8,600	Toyo Seikan Group Holdings Ltd	150,488	0.10
36,500	Sumitomo Electric Industries Ltd *	510,384	0.35	4,200	Toyo Suisan Kaisha Ltd	177,100	0.12
26,000	Sumitomo Heavy Industries Ltd	126,836	0.09	2,900	Toyoda Gosei Co Ltd	66,812	0.05
24,000	Sumitomo Metal Mining Co Ltd	328,603	0.23	7,900	Toyota Industries Corp	362,761	0.25
65,300	Sumitomo Mitsui Financial Group Inc *	2,179,568	1.51	129,700	Toyota Motor Corp	7,401,731	5.12
16,000	Sumitomo Mitsui Trust Holdings Inc *	516,664	0.36	10,600	Toyota Tsusho Corp	243,999	0.17
17,000	Sumitomo Realty & Development Co Ltd *	436,059	0.30	5,700	Trend Micro Inc	197,571	0.14
8,000	Sumitomo Rubber Industries Ltd	119,923	0.08	1,700	Tsuruha Holdings Inc	195,408	0.14
1,700	Sundrug Co Ltd	141,856	0.10	19,900	Unicharm Corp *	512,607	0.35
7,000	Suntory Beverage & Food Ltd *	300,696	0.21	145	United Urban Investment Corp (Reit) *	264,183	0.18
8,500	Suruga Bank Ltd	202,207	0.14	11,400	USS Co Ltd	191,154	0.13
3,700	Suzuken Co Ltd	121,305	0.08	8,000	West Japan Railway Co *	492,806	0.34
16,700	Suzuki Motor Corp	554,110	0.38	69,200	Yahoo Japan Corp *	274,709	0.19
7,600	Sysmex Corp	558,377	0.39	4,500	Yakult Honsha Co Ltd	201,748	0.14
28,700	T&D Holdings Inc	320,117	0.22	28,800	Yamada Denki Co Ltd	142,201	0.10
60,000	Taiheiyō Cement Corp	171,234	0.12	9,000	Yamaguchi Financial Group Inc	95,364	0.07
52,000	Taisei Corp	387,696	0.27	8,400	Yamaha Corp *	269,590	0.19
1,700	Taisho Pharmaceutical Holdings Co Ltd	173,248	0.12	13,900	Yamaha Motor Co Ltd	277,272	0.19
6,000	Taiyo Nippon Sanso Corp	61,976	0.04	16,900	Yamato Holdings Co Ltd *	391,104	0.27
16,000	Takashimaya Co Ltd	130,509	0.09	6,300	Yamazaki Baking Co Ltd	153,977	0.11
34,600	Takeda Pharmaceutical Co Ltd *	1,647,912	1.14	13,100	Yaskawa Electric Corp	193,787	0.13
6,100	TDK Corp *	403,595	0.28	10,900	Yokogawa Electric Corp *	143,697	0.10
8,800	Teijin Ltd	169,283	0.12	6,000	Yokohama Rubber Co Ltd/The	95,038	0.07
16,600	Terumo Corp *	633,575	0.44			142,906,380	98.88
5,800	THK Co Ltd	112,947	0.08				
47,000	Tobu Railway Co Ltd *	238,098	0.16		Total Common Stocks (Shares)	142,906,380	98.88
5,900	Toho Co Ltd	194,598	0.13		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	142,906,380	98.88
18,000	Toho Gas Co Ltd	167,620	0.12		Securities portfolio at market value	142,906,380	98.88
22,400	Tohoku Electric Power Co Inc *	290,880	0.20		Other Net Assets	1,614,693	1.12
33,100	Tokio Marine Holdings Inc	1,253,201	0.87		Total Net Assets (USD)	144,521,073	100.00
72,100	Tokyo Electric Power Co Holdings Inc	309,717	0.21				
7,600	Tokyo Electron Ltd *	666,224	0.46				
99,000	Tokyo Gas Co Ltd	437,589	0.30				
10,000	Tokyo Tatemono Co Ltd	119,192	0.08				
52,000	Tokyu Corp	394,371	0.27				
27,100	Tokyu Fudosan Holdings Corp	145,850	0.10				
15,000	TonenGeneral Sekiyu KK	151,089	0.10				

\* Securities on loan, see Note 13, for further details.



# BlackRock Japan Equity Index Fund continued

## Futures contracts as at 30 September 2016

Number of contracts	Currency of contract	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
134	JPY	Mini TOPIX Index	December 2016	(1,911)
Total				(1,911)

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Consumer, Cyclical	25.66
Industrial	20.54
Consumer, Non-cyclical	16.64
Financial	16.24
Communications	8.01
Basic Materials	5.38
Technology	3.53
Utilities	2.09
Energy	0.79
Securities portfolio at market value	98.88
Other Net Assets	1.12
	100.00

# BlackRock North America Equity Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>COMMON STOCKS (SHARES)</b>				<b>Canada <i>continued</i></b>			
<b>Bermuda</b>				31,118	Goldcorp Inc	520,770	0.07
4,046	Arch Capital Group Ltd	320,403	0.04	9,965	Great-West Lifeco Inc	246,047	0.03
7,786	Axalta Coating Systems Ltd	219,487	0.03	4,172	H&R Real Estate Investment Trust (Reit)	71,634	0.01
2,869	Axis Capital Holdings Ltd	154,783	0.02	15,440	Husky Energy Inc	187,730	0.03
5,126	Bunge Ltd	301,101	0.04	5,536	Hydro One Ltd '144A'	109,875	0.02
1,230	Everest Re Group Ltd	233,712	0.03	2,579	IGM Financial Inc	70,209	0.01
12,099	IHS Markit Ltd	452,140	0.06	9,945	Imperial Oil Ltd	313,370	0.04
13,069	Invesco Ltd	400,173	0.06	2,779	Industrial Alliance Insurance & Financial Services Inc	100,159	0.01
14,629	Marvell Technology Group Ltd	197,053	0.03	4,335	Intact Financial Corp	315,387	0.04
6,314	Norwegian Cruise Line Holdings Ltd	235,449	0.03	10,763	Inter Pipeline Ltd	228,970	0.03
1,147	RenaissanceRe Holdings Ltd	137,674	0.02	2,630	Jean Coutu Group RJC Inc/The 'A'	40,343	0.01
2,147	Signet Jewelers Ltd	156,151	0.02	5,887	Keyera Corp	191,159	0.03
9,629	XL Group Ltd	323,294	0.05	39,738	Kinross Gold Corp	169,591	0.02
		3,131,420	0.43	1,511	Linamar Corp	60,751	0.01
<b>British Virgin Islands</b>				8,579	Loblaw Cos Ltd	442,365	0.06
5,807	Michael Kors Holdings Ltd	271,710	0.04	14,278	Magna International Inc	604,446	0.08
		271,710	0.04	64,435	Manulife Financial Corp	904,351	0.13
<b>Canada</b>				2,614	Methanex Corp	94,012	0.01
6,930	Agnico Eagle Mines Ltd	382,815	0.05	8,784	Metro Inc	291,460	0.04
4,108	Agrium Inc *	371,381	0.05	10,425	National Bank of Canada	371,117	0.05
14,194	Alimentation Couche-Tard Inc 'B'	685,556	0.09	3,532	Onex Corp	226,684	0.03
4,690	AltaGas Ltd	120,738	0.02	4,607	Open Text Corp	299,332	0.04
13,990	ARC Resources Ltd *	249,707	0.03	13,668	Pembina Pipeline Corp	421,195	0.06
2,015	Atco Ltd 'I'	72,254	0.01	6,949	Peyto Exploration & Development Corp	197,922	0.03
22,124	Bank of Montreal	1,455,695	0.20	29,910	Potash Corp of Saskatchewan Inc	481,959	0.07
40,645	Bank of Nova Scotia/The	2,169,904	0.30	11,767	Power Corp of Canada	250,868	0.03
39,190	Barrick Gold Corp	709,366	0.10	10,336	Power Financial Corp	240,306	0.03
4,761	BCE Inc	221,308	0.03	9,120	PrairieSky Royalty Ltd *	186,157	0.03
21,721	BlackBerry Ltd	172,476	0.02	8,098	Restaurant Brands International Inc	360,735	0.05
54,067	Bombardier Inc 'B'	71,759	0.01	4,166	RioCan Real Estate Investment Trust (Reit)	86,498	0.01
28,806	Brookfield Asset Management Inc 'A'	1,018,867	0.14	13,074	Rogers Communications Inc 'B'	558,063	0.08
7,547	CAE Inc	106,383	0.01	50,664	Royal Bank of Canada	3,150,366	0.44
9,999	Cameco Corp	86,261	0.01	8,572	Saputo Inc	298,287	0.04
13,954	Canadian Imperial Bank of Commerce	1,082,792	0.15	8,864	Seven Generations Energy Ltd 'A'	210,410	0.03
26,876	Canadian National Railway Co	1,747,658	0.24	12,914	Shaw Communications Inc 'B'	264,190	0.04
35,455	Canadian Natural Resources Ltd	1,141,943	0.16	14,635	Silver Wheaton Corp *	406,788	0.06
5,148	Canadian Pacific Railway Ltd	783,313	0.11	2,217	Smart Real Estate Investment Trust (Reit)	58,714	0.01
2,711	Canadian Tire Corp Ltd 'A'	269,880	0.04	4,318	SNC-Lavalin Group Inc	167,121	0.02
5,861	Canadian Utilities Ltd 'A'	165,503	0.02	20,582	Sun Life Financial Inc	668,797	0.09
1,219	CCL Industries Inc 'B'	239,132	0.03	56,977	Suncor Energy Inc	1,582,839	0.22
25,470	Cenovus Energy Inc	361,748	0.05	20,348	Teck Resources Ltd 'B'	370,175	0.05
6,925	CGI Group Inc 'A'	330,773	0.05	5,138	TELUS Corp	169,699	0.02
8,258	CI Financial Corp *	157,853	0.02	10,800	Thomson Reuters Corp	444,357	0.06
602	Constellation Software Inc	272,291	0.04	62,674	Toronto-Dominion Bank/The	2,787,583	0.38
19,095	Crescent Point Energy Corp	255,911	0.04	6,768	Tourmaline Oil Corp	185,333	0.03
3,488	Dollarama Inc	275,821	0.04	26,284	TransCanada Corp	1,262,474	0.17
16,959	Eldorado Gold Corp	67,849	0.01	23,420	Turquoise Hill Resources Ltd	70,742	0.01
17,719	Element Financial Corp	219,494	0.03	12,386	Valeant Pharmaceuticals International Inc	311,587	0.04
4,905	Empire Co Ltd 'A'	74,529	0.01	8,377	Veresen Inc	83,514	0.01
31,508	Enbridge Inc	1,404,521	0.19	2,964	Vermilion Energy Inc	114,287	0.02
29,694	Encana Corp	306,227	0.04	1,247	Waste Connections Inc (traded in Canada)	93,359	0.01
826	Fairfax Financial Holdings Ltd	475,659	0.07	4,893	Waste Connections Inc (traded in United States)	366,633	0.05
5,104	Finning International Inc	95,189	0.01	1,424	West Fraser Timber Co Ltd	43,035	0.01
3,144	First Capital Realty Inc	52,832	0.01	25,016	Yamana Gold Inc	111,341	0.02
27,111	First Quantum Minerals Ltd	222,926	0.03			40,822,558	5.63
8,838	Fortis Inc	286,173	0.04				
6,161	Franco-Nevada Corp	438,178	0.06				
1,495	George Weston Ltd	124,789	0.02				
7,506	Gildan Activewear Inc *	210,008	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Curacao</b>				<b>United States</b>			
47,329	Schlumberger Ltd	3,693,082	0.51	20,597	3M Co	3,637,018	0.50
		3,693,082	0.51	49,753	Abbott Laboratories	2,083,656	0.29
<b>Ireland</b>				54,910	AbbVie Inc	3,434,071	0.47
21,146	Accenture Plc 'A'	2,581,292	0.36	19,864	Activision Blizzard Inc	877,592	0.12
4,756	Alkermes Plc	220,774	0.03	1,420	Acuity Brands Inc	368,973	0.05
13,489	Allergan Plc	3,110,563	0.43	17,021	Adobe Systems Inc	1,832,140	0.25
16,174	Eaton Corp Plc	1,045,649	0.14	2,771	Advance Auto Parts Inc	406,229	0.06
6,558	Endo International Plc	133,324	0.02	23,845	AES Corp/VA	309,031	0.04
9,360	Ingersoll-Rand Plc	630,302	0.09	11,347	Aetna Inc	1,304,905	0.18
1,895	Jazz Pharmaceuticals Plc	232,081	0.03	2,076	Affiliated Managers Group Inc	294,003	0.04
32,184	Johnson Controls International Plc	1,479,499	0.20	14,815	Aflac Inc	1,063,421	0.15
4,233	Mallinckrodt Plc	292,373	0.04	2,111	AGCO Corp	102,468	0.01
47,691	Medtronic Plc	4,089,503	0.56	12,151	Agilent Technologies Inc	563,806	0.08
5,537	Pentair Plc	350,160	0.05	6,780	Air Products & Chemicals Inc	1,019,305	0.14
4,459	Perrigo Co Plc	410,406	0.06	6,686	Akamai Technologies Inc	349,945	0.05
9,749	Seagate Technology Plc	373,192	0.05	4,090	Albemarle Corp	342,906	0.05
26,499	Weatherford International Plc	153,297	0.02	42,468	Alcoa Inc	425,954	0.06
4,817	Willis Towers Watson Plc	631,268	0.09	2,978	Alexandria Real Estate Equities Inc (Reit)	325,793	0.04
		15,733,683	2.17	7,532	Alexion Pharmaceuticals Inc	906,100	0.12
<b>Jersey</b>				408	Alleghany Corp	213,160	0.03
9,921	Delphi Automotive Plc	690,799	0.10	1,873	Alliance Data Systems Corp	398,387	0.05
		690,799	0.10	7,170	Alliant Energy Corp	278,841	0.04
<b>Liberia</b>				12,281	Allstate Corp/The	848,617	0.12
5,365	Royal Caribbean Cruises Ltd	399,263	0.05	14,007	Ally Financial Inc	269,074	0.04
		399,263	0.05	3,184	Alnylam Pharmaceuticals Inc	216,512	0.03
<b>Netherlands</b>				10,022	Alphabet Inc 'A'	8,052,477	1.11
1,294	Core Laboratories NV *	143,931	0.02	10,555	Alphabet Inc 'C'	8,184,347	1.13
12,313	LyondellBasell Industries NV 'A'	992,674	0.14	66,405	Altria Group Inc	4,178,867	0.58
14,967	Mylan NV	571,141	0.08	13,672	Amazon.com Inc	11,409,831	1.57
6,863	Sensata Technologies Holding NV	261,755	0.03	215	AMERCO	69,651	0.01
		1,969,501	0.27	8,173	Ameren Corp	405,217	0.06
<b>Panama</b>				4,801	American Airlines Group Inc	173,556	0.02
12,783	Carnival Corp	621,382	0.09	10,342	American Capital Agency Corp (Reit)	200,842	0.03
		621,382	0.09	16,138	American Electric Power Co Inc	1,041,062	0.14
<b>Singapore</b>				27,909	American Express Co	1,780,873	0.25
13,170	Broadcom Ltd	2,274,986	0.31	38,627	American International Group Inc	2,281,697	0.31
16,231	Flex Ltd	217,089	0.03	14,513	American Tower Corp (Reit)	1,651,870	0.23
		2,492,075	0.34	6,082	American Water Works Co Inc	455,785	0.06
<b>Switzerland</b>				5,574	Ameriprise Financial Inc	548,537	0.08
15,631	Chubb Ltd	1,955,751	0.27	6,536	AmerisourceBergen Corp	521,573	0.07
4,481	Garmin Ltd	216,298	0.03	7,631	AMETEK Inc	361,938	0.05
12,611	TE Connectivity Ltd *	802,942	0.11	25,508	Amgen Inc	4,228,716	0.58
		2,974,991	0.41	10,806	Amphenol Corp 'A'	700,553	0.10
<b>United Kingdom</b>				16,991	Anadarko Petroleum Corp	1,069,244	0.15
9,552	Aon Plc	1,071,161	0.15	10,898	Analog Devices Inc	702,703	0.10
10,391	Liberty Global Plc 'A'	341,864	0.05	33,476	Annaly Capital Management Inc (Reit)	348,150	0.05
21,791	Liberty Global Plc 'C'	695,786	0.09	3,430	ANSYS Inc	314,119	0.04
4,592	Liberty Global Plc LiLAC 'C'	129,816	0.02	5,217	Antero Resources Corp	137,729	0.02
12,179	Nielsen Holdings Plc	653,769	0.09	8,599	Anthem Inc	1,069,544	0.15
		2,892,396	0.40	2,964	AO Smith Corp	291,391	0.04
				13,050	Apache Corp	840,029	0.12
				186,495	Apple Inc	21,047,826	2.90
				37,410	Applied Materials Inc	1,116,314	0.15
				7,030	Aramark	266,999	0.04
				19,327	Archer-Daniels-Midland Co	807,289	0.11
				2,699	Arrow Electronics Inc	172,439	0.02
				5,731	Arthur J Gallagher & Co	290,963	0.04
				2,489	Ashland Global Holdings Inc	291,487	0.04
				2,116	Assurant Inc	194,016	0.03
				208,618	AT&T Inc	8,540,821	1.18

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
3,159	Atmos Energy Corp	236,893	0.03	2,680	Cintas Corp	299,892	0.04
7,404	Autodesk Inc	529,312	0.07	171,397	Cisco Systems Inc	5,411,860	0.75
2,740	Autoliv Inc	287,947	0.04	6,740	CIT Group Inc	241,022	0.03
15,809	Automatic Data Processing Inc	1,380,442	0.19	99,993	Citigroup Inc	4,630,676	0.64
2,019	AutoNation Inc	96,044	0.01	16,288	Citizens Financial Group Inc	394,821	0.05
981	AutoZone Inc	751,289	0.10	4,925	Citrix Systems Inc	420,447	0.06
4,939	AvalonBay Communities Inc (Reit)	885,908	0.12	4,652	Clorox Co/The	583,779	0.08
2,671	Avery Dennison Corp	206,415	0.03	10,985	CME Group Inc	1,153,974	0.16
4,617	Avnet Inc	188,697	0.03	8,922	CMS Energy Corp	378,159	0.05
3,049	B/E Aerospace Inc	156,353	0.02	9,068	Coach Inc	335,607	0.05
13,803	Baker Hughes Inc	690,564	0.10	139,594	Coca-Cola Co/The	5,875,511	0.81
5,364	Ball Corp	435,718	0.06	20,006	Cognizant Technology Solutions Corp 'A'	950,285	0.13
351,491	Bank of America Corp	5,363,753	0.74	28,659	Colgate-Palmolive Co	2,119,906	0.29
37,043	Bank of New York Mellon Corp/The	1,458,753	0.20	82,717	Comcast Corp 'A'	5,486,619	0.76
16,695	Baxter International Inc	786,668	0.11	6,688	Comerica Inc	313,266	0.04
28,613	BB&T Corp	1,071,557	0.15	13,742	ConAgra Foods Inc	641,064	0.09
7,371	Becton Dickinson and Co	1,308,795	0.18	4,882	Concho Resources Inc	657,654	0.09
5,300	Bed Bath & Beyond Inc	224,879	0.03	42,137	ConocoPhillips	1,835,066	0.25
40,080	Berkshire Hathaway Inc 'B'	5,796,370	0.80	9,955	Consolidated Edison Inc	756,480	0.10
10,405	Best Buy Co Inc	391,956	0.05	5,742	Constellation Brands Inc 'A'	937,726	0.13
7,372	Biogen Inc	2,274,115	0.31	4,097	Continental Resources Inc/OK	212,470	0.03
5,744	BioMarin Pharmaceutical Inc	527,586	0.07	1,830	Cooper Cos Inc/The	325,118	0.04
3,990	BlackRock Inc	1,429,976	0.20	37,801	Corning Inc	889,269	0.12
20,650	Boeing Co/The	2,717,334	0.37	14,787	Costco Wholesale Corp	2,267,291	0.31
7,513	BorgWarner Inc	259,724	0.04	2,656	CR Bard Inc	591,199	0.08
5,224	Boston Properties Inc (Reit)	712,763	0.10	11,017	Crown Castle International Corp (Reit)	1,035,488	0.14
44,347	Boston Scientific Corp	1,034,172	0.14	5,692	Crown Holdings Inc	323,875	0.04
56,939	Bristol-Myers Squibb Co	3,076,699	0.42	31,265	CSX Corp	944,203	0.13
11,473	Brixmor Property Group Inc (Reit)	321,588	0.04	5,509	Cummins Inc	696,668	0.10
4,547	Broadridge Financial Solutions Inc	306,877	0.04	37,261	CVS Health Corp	3,302,442	0.46
6,760	Brown-Forman Corp 'B'	319,748	0.04	21,152	Danaher Corp	1,641,395	0.23
11,870	CA Inc	391,354	0.05	4,531	Darden Restaurants Inc	274,715	0.04
14,091	Cabot Oil & Gas Corp	359,884	0.05	5,811	DaVita Inc	377,483	0.05
11,853	Cadence Design Systems Inc	300,829	0.04	9,126	Deere & Co	771,147	0.11
9,042	Calpine Corp	114,200	0.02	7,378	Dell Technologies Inc - VMware Inc 'V'	351,562	0.05
3,126	Camden Property Trust (Reit)	262,553	0.04	5,614	Delta Air Lines Inc	218,946	0.03
7,188	Campbell Soup Co	392,537	0.05	8,792	Dentsply Sirona Inc *	520,311	0.07
18,377	Capital One Financial Corp	1,302,929	0.18	16,046	Devon Energy Corp	693,508	0.10
10,961	Cardinal Health Inc	843,559	0.12	2,508	Dick's Sporting Goods Inc	141,752	0.02
6,383	CarMax Inc	332,427	0.05	4,278	Digital Realty Trust Inc (Reit)	417,576	0.06
19,941	Caterpillar Inc	1,757,400	0.24	13,685	Discover Financial Services	768,960	0.11
9,727	CBRE Group Inc 'A'	269,243	0.04	6,952	Discovery Communications Inc 'A'	187,426	0.03
14,082	CBS Corp 'B non-voting share'	771,975	0.11	6,972	Discovery Communications Inc 'C'	183,259	0.03
5,138	CDK Global Inc	292,763	0.04	8,601	DISH Network Corp 'A'	470,991	0.06
5,862	CDW Corp/DE	265,490	0.04	9,447	Dollar General Corp	650,615	0.09
4,891	Celanese Corp 'A'	322,317	0.04	7,647	Dollar Tree Inc	591,878	0.08
26,140	Celgene Corp	2,704,183	0.37	20,481	Dominion Resources Inc/VA *	1,534,846	0.21
5,228	Centene Corp	350,328	0.05	1,834	Domino's Pizza Inc	278,786	0.04
14,280	CenterPoint Energy Inc	336,722	0.05	5,297	Dover Corp	384,668	0.05
17,765	CenturyLink Inc	490,314	0.07	37,868	Dow Chemical Co/The	1,965,728	0.27
10,783	Cerner Corp *	663,262	0.09	12,799	DR Horton Inc	385,122	0.05
7,657	CF Industries Holdings Inc	184,534	0.03	6,716	Dr Pepper Snapple Group Inc	609,343	0.08
5,086	CH Robinson Worldwide Inc	359,911	0.05	6,249	DTE Energy Co	587,469	0.08
41,797	Charles Schwab Corp/The	1,296,543	0.18	23,380	Duke Energy Corp	1,876,011	0.26
7,407	Charter Communications Inc 'A'	2,002,186	0.28	11,474	Duke Realty Corp (Reit)	314,961	0.04
7,028	Cheniere Energy Inc	298,057	0.04	1,017	Dun & Bradstreet Corp/The	137,549	0.02
63,868	Chevron Corp	6,497,930	0.90	9,703	E*TRADE Financial Corp	281,096	0.04
950	Chipotle Mexican Grill Inc	398,145	0.05	4,783	Eastman Chemical Co	320,461	0.04
8,780	Church & Dwight Co Inc	419,860	0.06	3,309	Eaton Vance Corp	127,628	0.02
8,486	Cigna Corp	1,105,132	0.15	39,120	eBay Inc	1,285,092	0.18
3,236	Cimarex Energy Co	426,278	0.06	8,790	Ecolab Inc	1,065,436	0.15
4,979	Cincinnati Financial Corp	373,176	0.05	1,646	Edgewell Personal Care Co	129,655	0.02

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
10,994	Edison International	803,442	0.11	12,270	Hanesbrands Inc	308,345	0.04
7,273	Edwards Lifesciences Corp	872,251	0.12	5,894	Harley-Davidson Inc	307,490	0.04
29,528	El du Pont de Nemours & Co	1,972,766	0.27	2,440	Harman International Industries Inc	203,252	0.03
10,496	Electronic Arts Inc	888,801	0.12	3,870	Harris Corp	349,925	0.05
33,397	Eli Lilly & Co	2,677,104	0.37	13,166	Hartford Financial Services Group Inc/The	560,608	0.08
22,467	Emerson Electric Co	1,202,883	0.17	4,153	Hasbro Inc	328,378	0.05
6,121	Entergy Corp	473,215	0.07	10,491	HCA Holdings Inc	785,776	0.11
5,112	Envision Healthcare Holdings Inc	110,419	0.02	16,307	HCP Inc (Reit)	625,537	0.09
18,803	EOG Resources Inc	1,798,883	0.25	4,042	Helmerich & Payne Inc	267,863	0.04
6,110	EQT Corp	428,678	0.06	2,630	Henry Schein Inc	425,876	0.06
4,372	Equifax Inc	585,017	0.08	5,359	Hershey Co/The	510,873	0.07
2,335	Equinix Inc (Reit)	838,055	0.12	10,334	Hess Corp	546,359	0.08
11,096	Equity Residential (Reit)	713,917	0.10	60,443	Hewlett Packard Enterprise Co	1,377,496	0.19
2,421	Essex Property Trust Inc (Reit)	543,151	0.07	19,192	Hilton Worldwide Holdings Inc	439,113	0.06
7,786	Estee Lauder Cos Inc/The 'A'	684,000	0.09	5,400	HollyFrontier Corp	129,006	0.02
11,075	Eversource Energy	605,581	0.08	8,931	Hologic Inc	341,789	0.05
30,495	Exelon Corp	1,016,703	0.14	42,356	Home Depot Inc/The	5,407,591	0.75
4,407	Expedia Inc	515,531	0.07	25,116	Honeywell International Inc	2,921,744	0.40
6,395	Expeditors International of Washington Inc	329,534	0.05	8,864	Hormel Foods Corp	337,187	0.05
21,698	Express Scripts Holding Co	1,497,596	0.21	23,921	Host Hotels & Resorts Inc (Reit)	372,928	0.05
4,736	Extra Space Storage Inc (Reit)	378,927	0.05	56,724	HP Inc	881,775	0.12
140,845	Exxon Mobil Corp	12,249,290	1.69	4,994	Humana Inc	878,844	0.12
2,032	F5 Networks Inc	251,440	0.03	39,541	Huntington Bancshares Inc/OH	384,734	0.05
78,740	Facebook Inc 'A'	10,047,224	1.39	3,341	IDEXX Laboratories Inc	373,457	0.05
10,542	Fastenal Co	436,966	0.06	10,755	Illinois Tool Works Inc	1,289,202	0.18
2,163	Federal Realty Investment Trust (Reit)	335,135	0.05	4,905	Illumina Inc	872,060	0.12
9,025	FedEx Corp	1,580,097	0.22	4,495	IMS Health Holdings Inc	137,412	0.02
10,436	Fidelity National Information Services Inc	800,024	0.11	5,927	Incyte Corp	540,720	0.07
24,670	Fifth Third Bancorp	502,281	0.07	2,701	Ingredion Inc	356,424	0.05
5,472	First Republic Bank/CA	418,334	0.06	160,464	Intel Corp	6,043,074	0.83
13,202	FirstEnergy Corp	438,702	0.06	4,188	Intercontinental Exchange Inc	1,128,122	0.16
7,377	Fiserv Inc	731,503	0.10	30,973	International Business Machines Corp	4,929,353	0.68
3,347	FleetCor Technologies Inc	574,278	0.08	2,917	International Flavors & Fragrances Inc	414,652	0.06
4,036	FLIR Systems Inc	126,690	0.02	14,020	International Paper Co	664,828	0.09
5,331	Flowserve Corp	255,462	0.04	14,733	Interpublic Group of Cos Inc/The	327,662	0.05
4,017	Fluor Corp	204,666	0.03	8,036	Intuit Inc	879,299	0.12
3,889	FMC Corp	188,889	0.03	1,248	Intuitive Surgical Inc	898,136	0.12
6,364	FMC Technologies Inc	190,920	0.03	8,880	Iron Mountain Inc (Reit)	335,486	0.05
9,245	FNF Group	341,141	0.05	4,986	Jacobs Engineering Group Inc	258,923	0.04
5,335	Foot Locker Inc	357,818	0.05	2,603	JB Hunt Transport Services Inc	209,984	0.03
127,039	Ford Motor Co	1,530,185	0.21	3,997	JM Smucker Co/The	541,554	0.07
3,982	Fortinet Inc	144,626	0.02	93,589	Johnson & Johnson	11,065,027	1.53
11,083	Fortive Corp	564,790	0.08	1,905	Jones Lang LaSalle Inc	213,551	0.03
5,224	Fortune Brands Home & Security Inc	303,044	0.04	124,485	JPMorgan Chase & Co	8,249,621	1.14
12,359	Franklin Resources Inc	431,576	0.06	10,716	Juniper Networks Inc	255,255	0.04
41,887	Freeport-McMoRan Inc	459,500	0.06	3,940	Kansas City Southern	366,459	0.05
32,686	Frontier Communications Corp *	138,589	0.02	9,022	Kellogg Co	700,468	0.10
9,956	Gap Inc/The	217,539	0.03	37,552	KeyCorp	452,126	0.06
2,565	Gartner Inc	226,105	0.03	12,386	Kimberly-Clark Corp	1,560,388	0.22
313,844	General Electric Co	9,292,921	1.28	13,007	Kimco Realty Corp (Reit) *	379,284	0.05
19,991	General Growth Properties Inc (Reit) *	548,953	0.08	65,599	Kinder Morgan Inc/DE	1,489,753	0.21
20,466	General Mills Inc	1,305,731	0.18	5,619	KLA-Tencor Corp	388,161	0.05
47,845	General Motors Co	1,514,773	0.21	6,134	Kohl's Corp *	265,296	0.04
5,458	Genuine Parts Co	547,165	0.08	20,667	Kraft Heinz Co/The	1,842,256	0.25
45,458	Gilead Sciences Inc	3,580,727	0.49	30,773	Kroger Co/The	917,959	0.13
5,238	Global Payments Inc	398,978	0.05	8,617	L Brands Inc	598,795	0.08
12,853	Goldman Sachs Group Inc/The	2,036,172	0.28	3,809	Laboratory Corp of America Holdings *	515,662	0.07
7,750	Goodyear Tire & Rubber Co/The	246,760	0.03	5,013	Lam Research Corp	469,417	0.06
7,438	H&R Block Inc	168,396	0.02	15,188	Las Vegas Sands Corp	864,957	0.12
29,864	Halliburton Co	1,321,781	0.18	2,866	Lear Corp	343,060	0.05
				3,894	Leggett & Platt Inc	175,931	0.02
				5,644	Lennar Corp 'A'	238,233	0.03

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# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

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Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
11,503	Leucadia National Corp	218,212	0.03	15,318	Newell Brands Inc	797,608	0.11
10,852	Level 3 Communications Inc *	505,052	0.07	7,344	Newfield Exploration Co	316,673	0.04
3,600	Liberty Broadband Corp 'C'	257,004	0.04	18,124	Newmont Mining Corp	717,710	0.10
14,188	Liberty Interactive Corp QVC Group 'A'	279,291	0.04	10,832	News Corp 'A'	151,052	0.02
5,906	Liberty Property Trust (Reit)	238,780	0.03	15,626	NextEra Energy Inc	1,938,249	0.27
2,499	Liberty SiriusXM Group 'A'	84,241	0.01	45,322	NIKE Inc 'B'	2,379,858	0.33
5,770	Liberty SiriusXM Group 'C'	190,929	0.03	12,532	NiSource Inc	304,528	0.04
7,759	Lincoln National Corp	357,380	0.05	15,819	Noble Energy Inc	559,360	0.08
7,586	Linear Technology Corp	449,774	0.06	4,131	Nordstrom Inc	212,994	0.03
3,967	LinkedIn Corp 'A'	758,292	0.10	10,061	Norfolk Southern Corp	966,963	0.13
9,769	LKQ Corp	345,236	0.05	8,000	Northern Trust Corp	536,000	0.07
10,231	Loews Corp	419,471	0.06	5,980	Northrop Grumman Corp	1,269,375	0.17
30,497	Lowe's Cos Inc	2,178,096	0.30	9,244	NRG Energy Inc	102,793	0.01
4,188	lululemon athletica Inc	253,751	0.03	7,099	Nuance Communications Inc	102,013	0.01
5,110	M&T Bank Corp	586,679	0.08	10,345	Nucor Corp	507,008	0.07
4,289	Macerich Co/The (Reit)	345,951	0.05	18,021	NVIDIA Corp *	1,234,799	0.17
10,192	Macy's Inc	372,518	0.05	3,155	O'Reilly Automotive Inc	882,043	0.12
2,158	ManpowerGroup Inc	152,905	0.02	25,900	Occidental Petroleum Corp	1,872,052	0.26
26,205	Marathon Oil Corp	418,756	0.06	7,975	OGE Energy Corp	255,918	0.04
18,188	Marathon Petroleum Corp	727,702	0.10	8,424	Omnicom Group Inc	712,165	0.10
439	Markel Corp	402,401	0.06	6,619	ONEOK Inc	338,363	0.05
11,517	Marriott International Inc/MD 'A'	772,215	0.11	106,882	Oracle Corp	4,194,050	0.58
18,192	Marsh & McLennan Cos Inc	1,219,046	0.17	12,260	PACCAR Inc	720,398	0.10
2,322	Martin Marietta Materials Inc	419,493	0.06	2,764	Packaging Corp of America	221,341	0.03
10,487	Masco Corp	357,082	0.05	3,155	Palo Alto Networks Inc	497,323	0.07
33,632	MasterCard Inc 'A'	3,396,832	0.47	4,917	Parker-Hannifin Corp	615,756	0.08
11,088	Mattel Inc	338,738	0.05	2,360	Patterson Cos Inc	108,206	0.01
9,241	Maxim Integrated Products Inc	368,716	0.05	11,222	Paychex Inc	643,694	0.09
3,726	McCormick & Co Inc/MD			38,012	PayPal Holdings Inc	1,536,825	0.21
	'non-voting share'	372,488	0.05	8,903	People's United Financial Inc	139,555	0.02
30,007	McDonald's Corp	3,463,708	0.48	49,224	PepsiCo Inc	5,340,804	0.74
7,891	McKesson Corp	1,292,072	0.18	207,917	Pfizer Inc	6,994,328	0.96
6,439	Mead Johnson Nutrition Co	505,687	0.07	16,195	PG&E Corp	1,003,280	0.14
3,202	MEDNAX Inc	210,467	0.03	52,546	Philip Morris International Inc	5,144,779	0.71
94,127	Merck & Co Inc	5,877,290	0.81	16,501	Phillips 66 *	1,317,935	0.18
32,273	MetLife Inc	1,417,430	0.20	3,663	Pinnacle West Capital Corp	281,465	0.04
942	Mettler-Toledo International Inc	387,284	0.05	5,475	Pioneer Natural Resources Co	1,016,434	0.14
16,554	MGM Resorts International	428,583	0.06	6,945	Plains GP Holdings LP 'A'	88,896	0.01
8,025	Microchip Technology Inc	497,871	0.07	16,265	PNC Financial Services Group Inc/The **	1,453,766	0.20
33,136	Micron Technology Inc	585,679	0.08	2,512	Polaris Industries Inc	190,937	0.03
254,678	Microsoft Corp	14,619,791	2.02	9,037	PPG Industries Inc	932,076	0.13
2,332	Mid-America Apartment Communities Inc (Reit)	221,563	0.03	22,602	PPL Corp	787,906	0.11
1,968	Mohawk Industries Inc	390,845	0.05	9,437	Praxair Inc	1,125,551	0.16
6,468	Molson Coors Brewing Co 'B'	699,838	0.10	1,671	Priceline Group Inc/The	2,459,428	0.34
52,912	Mondelez International Inc 'A'	2,302,201	0.32	10,802	Principal Financial Group Inc	549,066	0.08
15,097	Monsanto Co	1,536,271	0.21	91,040	Procter & Gamble Co/The	8,127,141	1.12
4,535	Monster Beverage Corp	660,251	0.09	20,146	Progressive Corp/The	631,577	0.09
6,320	Moody's Corp	685,973	0.09	17,485	Prologis Inc (Reit)	942,092	0.13
50,442	Morgan Stanley	1,574,295	0.22	14,836	Prudential Financial Inc	1,197,710	0.17
12,301	Mosaic Co/The *	298,176	0.04	17,207	Public Service Enterprise Group Inc	726,135	0.10
4,891	Motorola Solutions Inc	375,580	0.05	5,208	Public Storage (Reit) *	1,166,175	0.16
3,019	MSCI Inc	253,505	0.03	12,803	PulteGroup Inc	252,731	0.03
4,474	Murphy Oil Corp	136,189	0.02	2,975	PVH Corp	322,817	0.04
4,118	Nasdaq Inc	279,777	0.04	4,585	Qorvo Inc	248,232	0.03
11,700	National Oilwell Varco Inc	434,304	0.06	51,166	Qualcomm Inc	3,559,107	0.49
9,479	Navient Corp	136,877	0.02	4,816	Quest Diagnostics Inc	399,728	0.06
11,074	NetApp Inc	392,020	0.05	2,670	Quintiles Transnational Holdings Inc	212,479	0.03
14,896	Netflix Inc	1,445,210	0.20	1,610	Ralph Lauren Corp	161,757	0.02
1,733	NetSuite Inc	190,457	0.03	5,612	Range Resources Corp	210,899	0.03
14,976	New York Community Bancorp Inc	212,959	0.03	4,356	Raymond James Financial Inc	248,858	0.03
				10,314	Raytheon Co	1,393,421	0.19

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
3,940	Realty Holdings Corp	100,943	0.01	22,828	TJX Cos Inc/The	1,695,207	0.23
8,515	Realty Income Corp (Reit)	573,145	0.08	4,516	Toll Brothers Inc	133,177	0.02
6,743	Red Hat Inc	541,058	0.07	3,417	Torchmark Corp	216,740	0.03
3,223	Regency Centers Corp (Reit)	250,137	0.03	5,255	Total System Services Inc	245,776	0.03
2,519	Regeneron Pharmaceuticals Inc	991,101	0.14	4,616	Tractor Supply Co	311,257	0.04
41,750	Regions Financial Corp	405,810	0.06	1,956	TransDigm Group Inc	561,685	0.08
8,194	Republic Services Inc	412,568	0.06	10,372	Travelers Cos Inc/The	1,188,631	0.16
4,657	ResMed Inc	302,984	0.04	10,083	Trimble Navigation Ltd	285,853	0.04
29,523	Reynolds American Inc	1,391,419	0.19	3,901	TripAdvisor Inc	247,011	0.03
33,800	Rite Aid Corp	257,218	0.04	39,850	Twenty-First Century Fox Inc 'A'	962,378	0.13
3,696	Robert Half International Inc	137,565	0.02	14,016	Twenty-First Century Fox Inc 'B'	346,896	0.05
4,820	Rockwell Automation Inc	579,942	0.08	17,745	Twitter Inc	406,715	0.06
4,047	Rockwell Collins Inc	341,445	0.05	9,619	Tyson Foods Inc 'A'	721,810	0.10
3,552	Roper Technologies Inc	643,303	0.09	8,129	UDR Inc (Reit)	293,376	0.04
13,975	Ross Stores Inc	890,767	0.12	6,683	UGI Corp	306,683	0.04
9,324	S&P Global Inc	1,180,325	0.16	1,918	Ultra Salon Cosmetics & Fragrance Inc	457,155	0.06
6,575	Sabre Corp	185,086	0.03	5,486	Under Armour Inc 'A'	212,363	0.03
21,547	salesforce.com Inc	1,537,378	0.21	5,524	Under Armour Inc 'C'	186,325	0.03
4,698	SBA Communications Corp 'A'	525,189	0.07	28,370	Union Pacific Corp	2,757,280	0.38
4,692	SCANA Corp	342,610	0.05	2,658	United Continental Holdings Inc	136,887	0.02
2,217	Scripps Networks Interactive Inc 'A'	141,644	0.02	23,178	United Parcel Service Inc 'B'	2,523,157	0.35
5,858	Sealed Air Corp	268,296	0.04	2,602	United Rentals Inc	201,629	0.03
4,053	SEI Investments Co	183,398	0.03	27,318	United Technologies Corp	2,761,850	0.38
7,914	Sempra Energy	851,863	0.12	1,300	United Therapeutics Corp	149,929	0.02
5,713	ServiceNow Inc *	447,728	0.06	32,243	UnitedHealth Group Inc	4,474,361	0.62
2,669	Sherwin-Williams Co/The	735,416	0.10	2,900	Universal Health Services Inc 'B'	353,133	0.05
2,078	Signature Bank/New York NY	244,394	0.03	9,223	Unum Group	321,975	0.04
10,444	Simon Property Group Inc (Reit)	2,167,339	0.30	58,242	US Bancorp	2,485,477	0.34
77,768	Sirius XM Holdings Inc	323,904	0.04	15,668	Valero Energy Corp	817,400	0.11
7,008	Skyworks Solutions Inc	521,115	0.07	2,850	Valspar Corp/The	302,670	0.04
3,804	SL Green Realty Corp (Reit)	409,881	0.06	4,824	Vantiv Inc 'A'	267,684	0.04
1,882	Snap-on Inc	281,735	0.04	3,132	Varian Medical Systems Inc	311,383	0.04
31,280	Southern Co/The	1,624,683	0.22	11,281	Ventas Inc (Reit)	807,268	0.11
4,611	Southwest Airlines Co	175,771	0.02	31,623	VEREIT Inc (Reit)	323,187	0.04
15,640	Southwestern Energy Co	210,045	0.03	3,116	VeriSign Inc	242,487	0.03
22,857	Spectra Energy Corp	982,394	0.14	5,920	Verisk Analytics Inc	481,710	0.07
4,411	Splunk Inc	254,029	0.04	138,165	Verizon Communications Inc	7,243,991	1.00
22,033	Sprint Corp	144,977	0.02	8,305	Vertex Pharmaceuticals Inc	696,374	0.10
9,579	St Jude Medical Inc	760,285	0.10	11,651	VF Corp	652,922	0.09
5,454	Stanley Black & Decker Inc	666,588	0.09	10,835	Viacom Inc 'B'	407,179	0.06
21,641	Staples Inc	181,568	0.03	65,408	Visa Inc 'A'	5,361,494	0.74
49,526	Starbucks Corp	2,670,442	0.37	2,307	VMware Inc 'A'	168,665	0.02
12,986	State Street Corp	894,995	0.12	5,935	Vornado Realty Trust (Reit)	601,394	0.08
2,731	Stericycle Inc	218,535	0.03	6,435	Voya Financial Inc	182,304	0.03
11,665	Stryker Corp	1,357,456	0.19	4,828	Vulcan Materials Co	550,827	0.08
17,666	SunTrust Banks Inc	765,468	0.11	1,563	WABCO Holdings Inc	176,244	0.02
20,856	Symantec Corp	523,694	0.07	3,720	Wabtec Corp/DE	298,716	0.04
28,363	Synchrony Financial *	782,819	0.11	54,330	Wal-Mart Stores Inc	3,912,847	0.54
5,673	Synopsys Inc	336,636	0.05	30,822	Walgreens Boots Alliance Inc	2,444,185	0.34
18,028	Sysco Corp	878,865	0.12	52,595	Walt Disney Co/The	4,870,823	0.67
9,063	T Rowe Price Group Inc	596,799	0.08	15,040	Waste Management Inc	955,642	0.13
10,437	T-Mobile US Inc	485,425	0.07	2,617	Waters Corp	411,340	0.06
19,780	Target Corp	1,343,062	0.19	10,805	WEC Energy Group Inc	652,838	0.09
8,882	TD Ameritrade Holding Corp	310,071	0.04	163,661	Wells Fargo & Co	7,228,906	1.00
5,961	TEGNA Inc	128,281	0.02	11,763	Welltower Inc (Reit)	887,871	0.12
3,843	Tesla Motors Inc	773,404	0.11	5,483	Westar Energy Inc	311,544	0.04
3,965	Tesoro Corp	307,169	0.04	8,701	Western Digital Corp	505,180	0.07
33,852	Texas Instruments Inc	2,375,395	0.33	18,566	Western Union Co/The	382,460	0.05
13,422	Thermo Fisher Scientific Inc	2,114,099	0.29	7,983	WestRock Co	381,268	0.05
4,951	Tiffany & Co	358,007	0.05	25,901	Weyerhaeuser Co (Reit)	826,112	0.11
26,710	Time Warner Inc	2,122,110	0.29	2,478	Whirlpool Corp	399,156	0.05

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock North America Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States <i>continued</i></b>				<b>United States <i>continued</i></b>			
5,952	WhiteWave Foods Co/The	323,729	0.04	4,575	Zillow Group Inc 'C'	160,903	0.02
11,974	Whole Foods Market Inc	335,272	0.05	6,482	Zimmer Biomet Holdings Inc	839,808	0.12
25,152	Williams Cos Inc/The	766,381	0.11	16,083	Zoetis Inc	821,680	0.11
3,555	Workday Inc 'A'	323,647	0.04			626,845,434	86.49
3,003	WR Berkley Corp	173,513	0.02				
2,187	WR Grace & Co	160,941	0.02		Total Common Stocks (Shares)	702,538,294	96.93
1,818	WW Grainger Inc	405,232	0.06		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	702,538,294	96.93
3,381	Wyndham Worldwide Corp	226,797	0.03		Securities portfolio at market value	702,538,294	96.93
3,073	Wynn Resorts Ltd	292,457	0.04		Other Net Assets	22,218,141	3.07
17,226	Xcel Energy Inc	720,047	0.10		Total Net Assets (USD)	724,756,435	100.00
28,543	Xerox Corp	286,857	0.04				
7,952	Xilinx Inc	432,509	0.06				
5,999	Xylem Inc/NY	311,648	0.04				
31,469	Yahoo! Inc	1,350,964	0.19				
14,304	Yum! Brands Inc	1,290,507	0.18				

\* Securities on loan, see Note 13, for further details.

\*\* Related party, see Note 9, for further details.

## Futures contracts as at 30 September 2016

Number of contracts	Currency of contract	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
188	USD	E-Mini S&P 500 Index	December 2016	(104,587)
12	CAD	S&P/TSX 60 Index	December 2016	15,094
Total				(89,493)

## Sector Breakdown as at 30 September 2016

	% of Net Assets
Consumer, Non-cyclical	22.05
Financial	17.74
Communications	13.13
Technology	12.30
Consumer, Cyclical	9.02
Industrial	8.97
Energy	7.74
Utilities	3.10
Basic Materials	2.85
Diversified	0.03
Securities portfolio at market value	96.93
Other Net Assets	3.07
	100.00

The notes on pages 113 to 120 form an integral part of these financial statements.





# BlackRock Pacific ex Japan Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Ireland</b>				<b>Singapore continued</b>			
78,871	James Hardie Industries Plc - CDI	1,227,155	0.44	387,500	ComfortDelGro Corp Ltd	798,676	0.29
		1,227,155	0.44	320,535	DBS Group Holdings Ltd *	3,618,318	1.29
<b>Isle of Man</b>				478,300	Global Logistic Properties Ltd	656,046	0.23
1,089,600	Genting Singapore Plc *	599,406	0.21	1,089,900	Hutchison Port Holdings Trust (Unit)	485,006	0.17
		599,406	0.21	18,211	Jardine Cycle & Carriage Ltd	572,103	0.20
<b>Mauritius</b>				273,000	Keppel Corp Ltd	1,079,305	0.39
1,272,500	Golden Agri-Resources Ltd	331,344	0.12	558,640	Oversea-Chinese Banking Corp Ltd	3,544,384	1.27
		331,344	0.12	190,700	Sembcorp Industries Ltd *	362,279	0.13
<b>New Zealand</b>				164,700	Sembcorp Marine Ltd *	157,651	0.06
177,761	Auckland International Airport Ltd	951,164	0.34	97,300	Singapore Airlines Ltd *	750,081	0.27
131,078	Contact Energy Ltd *	480,941	0.17	143,031	Singapore Exchange Ltd	777,394	0.28
122,928	Fletcher Building Ltd	960,245	0.34	215,400	Singapore Press Holdings Ltd	601,954	0.21
135,611	Mercury NZ Ltd *	300,617	0.11	262,800	Singapore Technologies Engineering Ltd	622,616	0.22
229,349	Meridian Energy Ltd	434,112	0.15	1,436,700	Singapore Telecommunications Ltd	4,183,591	1.49
66,077	Ryman Healthcare Ltd *	463,242	0.17	109,100	StarHub Ltd *	274,481	0.10
330,175	Spark New Zealand Ltd	867,727	0.31	459,600	Suntec Real Estate Investment Trust (Reit)	578,145	0.21
		4,458,048	1.59	237,947	United Overseas Bank Ltd *	3,286,421	1.17
<b>Papua New Guinea</b>				85,657	UOL Group Ltd	352,467	0.13
252,185	Oil Search Ltd	1,369,065	0.49	346,200	Wilmar International Ltd	817,665	0.29
		1,369,065	0.49	341,400	Yangzijiang Shipbuilding Holdings Ltd *	187,809	0.07
<b>Singapore</b>						27,184,570	9.71
392,700	Ascendas Real Estate Investment Trust (Reit)	725,862	0.26	Total Common Stocks (Shares)		273,961,400	97.89
369,700	CapitaLand Commercial Trust Ltd (Reit)	431,161	0.15	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		273,961,400	97.89
462,200	CapitaLand Ltd	1,084,857	0.39	Securities portfolio at market value		273,961,400	97.89
457,400	CapitaLand Mall Trust (Reit)	728,029	0.26	Other Net Assets		5,891,699	2.11
76,400	City Developments Ltd	508,269	0.18	Total Net Assets (USD)		279,853,099	100.00

\* Securities on loan, see Note 13, for further details.

## Futures contracts as at 30 September 2016

Number of contracts	Currency of contract	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
9	HKD	Hang Seng Index	October 2016	(7,203)
28	SGD	MSCI Singapore Index	October 2016	4,119
38	AUD	SPI 200 Index	December 2016	119,794
Total				116,710

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock Pacific ex Japan Equity Index Fund continued

## Sector Breakdown as at 30 September 2016

	<b>% of Net Assets</b>
Financial	51.13
Consumer, Non-cyclical	11.90
Basic Materials	6.90
Industrial	5.90
Utilities	5.04
Consumer, Cyclical	4.90
Diversified	4.86
Communications	4.13
Energy	2.76
Technology	0.37
Securities portfolio at market value	97.89
Other Net Assets	2.11
	<hr/> 100.00

# BlackRock World Equity Index Fund

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Australia continued</b>			
	<b>Australia</b>			7,137	TPG Telecom Ltd	47,107	0.01
17,139	AGL Energy Ltd	249,999	0.03	47,524	Transurban Group (Unit)	413,744	0.05
39,578	Alumina Ltd	44,245	0.01	18,543	Treasury Wine Estates Ltd	156,750	0.02
25,977	Amcor Ltd	301,342	0.03	79,315	Vicinity Centres (Reit)	192,519	0.02
93,994	AMP Ltd *	380,008	0.04	10,918	Vocus Communications Ltd	52,082	0.01
39,493	APA Group (Unit)	257,643	0.03	27,004	Wesfarmers Ltd *	911,854	0.10
16,853	Aristocrat Leisure Ltd	204,018	0.02	66,523	Westfield Corp (Reit) *	495,613	0.06
4,721	ASX Ltd	174,092	0.02	87,041	Westpac Banking Corp	1,966,761	0.22
46,432	Aurizon Holdings Ltd	167,099	0.02	24,625	Woodside Petroleum Ltd	539,640	0.06
22,801	AusNet Services	28,632	0.00	38,428	Woolworths Ltd *	684,704	0.08
73,734	Australia & New Zealand Banking Group Ltd	1,559,937	0.18			23,295,247	2.66
6,869	Bank of Queensland Ltd	59,802	0.01	<b>Austria</b>			
7,422	Bendigo & Adelaide Bank Ltd	61,206	0.01	1,301	ANDRITZ AG	70,198	0.01
89,235	BHP Billiton Ltd	1,529,163	0.17	6,513	Erste Group Bank AG	191,718	0.02
16,745	Boral Ltd	86,546	0.01	2,649	OMV AG	75,809	0.01
34,349	Brambles Ltd *	315,086	0.04	1,570	Raiffeisen Bank International AG	23,662	0.00
6,556	Caltex Australia Ltd	171,932	0.02	3,402	voestalpine AG	118,198	0.01
14,324	Challenger Ltd	111,543	0.01			479,585	0.05
1,217	CIMIC Group Ltd	26,782	0.00	<b>Belgium</b>			
10,250	Coca-Cola Amatil Ltd	80,446	0.01	4,783	Ageas	172,265	0.02
1,100	Cochlear Ltd	118,752	0.01	19,561	Anheuser-Busch InBev SA/NV	2,559,967	0.29
43,907	Commonwealth Bank of Australia	2,434,057	0.28	1,371	Colruyt SA	75,212	0.01
8,358	Computershare Ltd	66,045	0.01	1,688	Groupe Bruxelles Lambert SA	148,346	0.02
9,559	Crown Resorts Ltd	95,956	0.01	7,946	KBC Group NV	453,103	0.05
11,510	CSL Ltd	943,013	0.11	3,248	Proximus SADP	96,118	0.01
22,108	Dexus Property Group (Reit)	154,892	0.02	1,498	Solvay SA	172,452	0.02
2,342	Domino's Pizza Enterprises Ltd	126,103	0.01	1,741	Telenet Group Holding NV	89,343	0.01
46,929	DUET Group (Unit)	90,193	0.01	4,999	UCB SA	386,595	0.04
675	Flight Centre Travel Group Ltd	18,803	0.00	1,996	Umicore SA	124,512	0.02
39,104	Fortescue Metals Group Ltd	148,212	0.02			4,277,913	0.49
52,402	Goodman Group (Reit)	292,104	0.03	<b>Bermuda</b>			
45,691	GPT Group/The (Reit)	177,027	0.02	3,258	Arch Capital Group Ltd	258,001	0.03
13,398	Harvey Norman Holdings Ltd	53,346	0.01	9,921	Axalta Coating Systems Ltd	279,673	0.03
53,207	Healthscope Ltd *	125,074	0.01	1,849	Axis Capital Holdings Ltd	99,754	0.01
34,136	Incitec Pivot Ltd	73,709	0.01	4,813	Bunge Ltd	282,716	0.03
60,748	Insurance Australia Group Ltd	254,436	0.03	27,000	Cheung Kong Infrastructure Holdings Ltd	232,251	0.03
13,142	LendLease Group (Unit)	141,282	0.02	991	Everest Re Group Ltd	188,300	0.02
9,062	Macquarie Group Ltd	568,563	0.07	35,500	First Pacific Co Ltd	25,272	0.00
55,944	Medibank Pvt Ltd	106,234	0.01	33,100	Hongkong Land Holdings Ltd	235,010	0.03
93,709	Mirvac Group (Reit)	160,727	0.02	9,163	IHS Markit Ltd	342,421	0.04
72,844	National Australia Bank Ltd	1,554,495	0.18	15,074	Invesco Ltd	461,566	0.05
21,620	Newcrest Mining Ltd	367,343	0.04	7,200	Jardine Matheson Holdings Ltd	436,392	0.05
7,624	Orica Ltd	88,733	0.01	10,000	Kerry Properties Ltd	32,757	0.00
60,845	Origin Energy Ltd	252,512	0.03	132,000	Li & Fung Ltd	67,582	0.01
6,977	Platinum Asset Management Ltd	26,872	0.00	12,442	Marvell Technology Group Ltd	167,594	0.02
9,326	Qantas Airways Ltd	22,280	0.00	131,064	Noble Group Ltd	14,612	0.00
43,410	QBE Insurance Group Ltd	308,791	0.04	3,915	Norwegian Cruise Line Holdings Ltd	145,990	0.02
3,203	Ramsay Health Care Ltd	194,045	0.02	25,341	NWS Holdings Ltd	42,289	0.01
806	REA Group Ltd	34,838	0.00	901	RenaissanceRe Holdings Ltd	108,147	0.01
11,713	Rio Tinto Ltd *	462,872	0.05	34,000	Shangri-La Asia Ltd	37,271	0.00
31,931	Santos Ltd *	88,263	0.01	1,535	Signet Jewelers Ltd	111,640	0.01
141,575	Scentre Group (Reit)	509,498	0.06	6,758	XL Group Ltd	226,900	0.03
7,414	SEEK Ltd	88,333	0.01	13,000	Yue Yuen Industrial Holdings Ltd	53,649	0.01
10,371	Sonic Healthcare Ltd	174,783	0.02			3,849,787	0.44
207,444	South32 Ltd	382,804	0.04	<b>British Virgin Islands</b>			
77,701	Stockland (Reit)	283,199	0.03	4,451	Michael Kors Holdings Ltd	208,262	0.02
41,498	Suncorp Group Ltd	384,795	0.04			208,262	0.02
23,009	Sydney Airport (Unit)	122,797	0.01				
18,390	Tabcorp Holdings Ltd	70,124	0.01				
23,818	Tatts Group Ltd	66,567	0.01				
98,953	Telstra Corp Ltd	392,480	0.05				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Canada</b>				<b>Canada continued</b>			
5,143	Agnico Eagle Mines Ltd	284,101	0.03	2,836	Open Text Corp	184,264	0.02
3,128	Agrium Inc *	282,785	0.03	9,326	Pembina Pipeline Corp *	287,392	0.03
10,033	Alimentation Couche-Tard Inc 'B'	484,584	0.06	3,246	Peyto Exploration & Development Corp	92,453	0.01
2,460	AltaGas Ltd	63,330	0.01	19,674	Potash Corp of Saskatchewan Inc	317,020	0.04
13,195	ARC Resources Ltd *	235,517	0.03	13,346	Power Corp of Canada	284,531	0.03
1,874	Atco Ltd 'I'	67,198	0.01	4,732	Power Financial Corp	110,016	0.01
16,399	Bank of Montreal	1,079,007	0.12	5,967	PrairieSky Royalty Ltd *	121,798	0.01
33,244	Bank of Nova Scotia/The	1,774,788	0.20	8,477	Restaurant Brands International Inc	377,618	0.04
32,077	Barrick Gold Corp	580,616	0.07	4,055	RioCan Real Estate Investment Trust (Reit)	84,193	0.01
3,179	BCE Inc	147,771	0.02	8,049	Rogers Communications Inc 'B'	343,571	0.04
11,175	BlackBerry Ltd	88,735	0.01	39,839	Royal Bank of Canada *	2,477,250	0.28
118,505	Bombardier Inc 'B'	157,284	0.02	6,168	Saputo Inc	214,633	0.02
23,083	Brookfield Asset Management Inc 'A'	816,445	0.09	4,619	Seven Generations Energy Ltd 'A'	109,644	0.01
4,347	CAE Inc	61,276	0.01	8,446	Shaw Communications Inc 'B'	172,785	0.02
8,799	Cameco Corp	75,909	0.01	10,161	Silver Wheaton Corp	282,431	0.03
10,682	Canadian Imperial Bank of Commerce	828,894	0.10	2,362	Smart Real Estate Investment Trust (Reit)	62,554	0.01
20,295	Canadian National Railway Co	1,319,717	0.15	4,221	SNC-Lavalin Group Inc	163,367	0.02
29,357	Canadian Natural Resources Ltd	945,537	0.11	14,697	Sun Life Financial Inc	477,568	0.05
4,063	Canadian Pacific Railway Ltd *	618,221	0.07	41,416	Suncor Energy Inc	1,150,550	0.13
1,767	Canadian Tire Corp Ltd 'A'	175,905	0.02	13,148	Teck Resources Ltd 'B'	239,191	0.03
2,289	Canadian Utilities Ltd 'A'	64,637	0.01	3,678	TELUS Corp	121,478	0.01
559	CCL Industries Inc 'B'	109,660	0.01	3,659	TELUS Corp	120,794	0.01
26,150	Cenovus Energy Inc	371,406	0.04	7,486	Thomson Reuters Corp	308,005	0.04
7,201	CGI Group Inc 'A'	343,956	0.04	50,174	Toronto-Dominion Bank/The	2,231,614	0.26
5,446	CI Financial Corp *	104,101	0.01	4,223	Tourmaline Oil Corp	115,641	0.01
479	Constellation Software Inc *	216,657	0.03	23,940	TransCanada Corp *	1,149,887	0.13
13,934	Crescent Point Energy Corp *	186,743	0.02	33,803	Turquoise Hill Resources Ltd	102,105	0.01
4,699	Dollarama Inc	371,583	0.04	7,186	Valeant Pharmaceuticals International Inc	180,774	0.02
16,187	Eldorado Gold Corp	64,760	0.01	10,499	Veresen Inc	104,670	0.01
8,339	Element Financial Corp	103,299	0.01	2,779	Vermilion Energy Inc	107,154	0.01
3,630	Empire Co Ltd 'A'	55,156	0.01	893	Waste Connections Inc (traded in Canada)	66,856	0.01
23,860	Enbridge Inc	1,063,599	0.12	4,518	Waste Connections Inc (traded in United States)	338,534	0.04
36,661	Encana Corp	378,075	0.04	1,288	West Fraser Timber Co Ltd	38,925	0.00
705	Fairfax Financial Holdings Ltd	405,980	0.05	37,141	Yamana Gold Inc	165,307	0.02
2,275	Finning International Inc *	42,429	0.01			32,243,068	3.68
1,071	First Capital Realty Inc	17,997	0.00	<b>Cayman Islands</b>			
32,341	First Quantum Minerals Ltd	265,931	0.03	4,400	ASM Pacific Technology Ltd	36,260	0.00
7,303	Fortis Inc *	236,470	0.03	82,096	Cheung Kong Property Holdings Ltd	599,249	0.07
5,174	Franco-Nevada Corp	367,982	0.04	69,596	CK Hutchison Holdings Ltd	884,973	0.10
952	George Weston Ltd	79,464	0.01	3,363	Melco Crown Entertainment Ltd ADR	53,135	0.01
5,885	Gildan Activewear Inc	164,654	0.02	18,800	MGM China Holdings Ltd	32,634	0.00
17,556	Goldcorp Inc	293,805	0.03	54,800	Sands China Ltd	237,812	0.03
6,963	Great-West Lifeco Inc	171,924	0.02	159,500	WH Group Ltd '144A'	128,355	0.01
2,197	H&R Real Estate Investment Trust (Reit)	37,723	0.00	34,400	Wynn Macau Ltd	56,963	0.01
7,093	Husky Energy Inc	86,241	0.01			2,029,381	0.23
6,145	Hydro One Ltd	121,963	0.01	<b>Curacao</b>			
2,315	IGM Financial Inc	63,022	0.01	35,166	Schlumberger Ltd	2,744,003	0.31
7,566	Imperial Oil Ltd	238,407	0.03			2,744,003	0.31
1,761	Industrial Alliance Insurance & Financial Services Inc	63,469	0.01	<b>Denmark</b>			
5,275	Intact Financial Corp	383,775	0.04	104	AP Moeller - Maersk A/S 'A'	145,188	0.02
7,589	Inter Pipeline Ltd	161,447	0.02	157	AP Moeller - Maersk A/S 'B'	228,867	0.03
2,082	Jean Coutu Group RJC Inc/The 'A'	31,937	0.00	2,300	Carlsberg A/S 'B'	217,925	0.02
4,100	Keyera Corp	133,133	0.02	1,999	Chr Hansen Holding A/S	118,367	0.01
48,856	Kinross Gold Corp	208,504	0.02	3,873	Coloplast A/S 'B' *	299,053	0.03
1,320	Linamar Corp	53,072	0.01	20,114	Danske Bank A/S *	581,883	0.07
7,088	Loblaw Cos Ltd	365,483	0.04	4,789	DSV A/S	236,934	0.03
11,754	Magna International Inc	497,595	0.06				
54,419	Manulife Financial Corp	763,775	0.09				
1,999	Methanex Corp	71,894	0.01				
8,249	Metro Inc	273,708	0.03				
8,658	National Bank of Canada	308,214	0.04				
1,671	Onex Corp	107,245	0.01				

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Denmark continued</b>				<b>France continued</b>			
845	Genmab A/S	143,085	0.02	1,330	Ingenico Group SA *	115,885	0.01
5,333	ISS A/S *	218,977	0.02	2,142	JCDecaux SA *	68,623	0.01
50,287	Novo Nordisk A/S 'B'	2,083,749	0.24	2,422	Kering	482,309	0.05
5,386	Novozymes A/S 'B'	237,043	0.03	5,380	Klepierre (Reit)	244,877	0.03
3,336	Pandora A/S	401,698	0.05	6,088	L'Oreal SA	1,141,031	0.13
43,363	TDC A/S	253,959	0.03	3,198	Lagardere SCA	80,837	0.01
2,005	Tryg A/S	40,137	0.00	8,490	Legrand SA	498,684	0.06
4,998	Vestas Wind Systems A/S	410,745	0.05	6,597	LVMH Moet Hennessy Louis Vuitton SE	1,118,111	0.13
1,670	William Demant Holding A/S	34,034	0.00	22,236	Natixis SA	101,696	0.01
		5,651,644	0.65	49,571	Orange SA	768,487	0.09
<b>Finland</b>				5,194	Pernod Ricard SA	610,168	0.07
3,178	Elisa OYJ	115,849	0.01	11,273	Peugeot SA	169,455	0.02
9,561	Fortum OYJ *	153,580	0.02	4,194	Publicis Groupe SA	313,904	0.04
8,058	Kone OYJ 'B'	403,397	0.05	865	Remy Cointreau SA	73,740	0.01
2,241	Metso OYJ	64,660	0.01	4,559	Renault SA *	368,870	0.04
2,509	Neste OYJ	106,761	0.01	5,961	Rexel SA	90,340	0.01
142,046	Nokia OYJ	815,240	0.09	9,254	Safran SA	657,769	0.08
4,274	Nokian Renkaat OYJ	154,747	0.02	28,559	Sanofi	2,156,411	0.25
2,292	Orion OYJ 'B'	89,511	0.01	13,744	Schneider Electric SE	952,574	0.11
10,802	Sampo OYJ 'A'	472,353	0.05	6,846	SCOR SE	209,846	0.02
9,513	Stora Enso OYJ 'R'	83,763	0.01	1,899	SFR Group SA	55,899	0.01
11,971	UPM-Kymmene OYJ	251,336	0.03	513	Societe BIC SA	75,274	0.01
5,622	Wartsila OYJ Abp	250,504	0.03	18,451	Societe Generale SA	628,443	0.07
		2,961,701	0.34	3,280	Sodexo SA	386,239	0.04
<b>France</b>				16,658	Suez	275,704	0.03
4,294	Accor SA	168,251	0.02	2,535	Technip SA	156,004	0.02
698	Aeroports de Paris	68,775	0.01	2,414	Thales SA *	221,998	0.03
9,401	Air Liquide SA	997,743	0.11	54,548	Total SA	2,579,733	0.29
4,271	Alstom SA	112,508	0.01	922	Unibail-Rodamco SE (Reit)		
1,403	Arkema SA	129,323	0.01		(traded in France)	247,010	0.03
1,906	Atos SE	204,808	0.02	1,554	Unibail-Rodamco SE (Reit)		
47,196	AXA SA	984,021	0.11		(traded in Netherlands)	416,328	0.05
25,078	BNP Paribas SA	1,261,912	0.14	5,802	Valeo SA	333,187	0.04
21,256	Bolloré SA *	73,030	0.01	10,846	Veolia Environnement SA	249,661	0.03
9,253	Bouygues SA *	304,008	0.03	12,077	Vinci SA	920,023	0.10
5,887	Bureau Veritas SA	125,745	0.01	30,201	Vivendi SA	600,059	0.07
3,741	Capgemini SA	365,294	0.04	573	Wendel SA	66,318	0.01
12,367	Carrefour SA	316,557	0.04	4,133	Zodiac Aerospace	99,931	0.01
1,466	Casino Guichard Perrachon SA *	70,104	0.01			28,316,755	3.23
1,321	Christian Dior SE	235,147	0.03	<b>Germany</b>			
10,937	Cie de Saint-Gobain	468,387	0.05	4,537	adidas AG	780,154	0.09
4,348	Cie Generale des Etablissements Michelin	477,252	0.05	11,675	Allianz SE Reg	1,702,631	0.19
3,418	CNP Assurances	56,954	0.01	1,608	Axel Springer SE	82,085	0.01
24,700	Credit Agricole SA	238,140	0.03	23,295	BASF SE	1,970,975	0.23
14,225	Danone SA	1,044,432	0.12	20,761	Bayer AG Reg	2,044,450	0.23
4,886	Dassault Systemes	421,781	0.05	8,385	Bayerische Motoren Werke AG	693,095	0.08
4,116	Edenred *	95,576	0.01	1,111	Bayerische Motoren Werke AG (Pref)	80,750	0.01
1,678	Eiffage SA	129,033	0.01	2,239	Beiersdorf AG	208,615	0.02
5,863	Electricite de France SA	69,763	0.01	5,685	Brenntag AG	305,758	0.03
36,947	Engie SA	567,603	0.06	22,745	Commerzbank AG	142,548	0.02
5,668	Essilor International SA	725,893	0.08	2,623	Continental AG	543,800	0.06
777	Eurazeo SA	44,855	0.01	2,678	Covestro AG	155,619	0.02
3,961	Eutelsat Communications SA	81,276	0.01	24,599	Daimler AG Reg	1,708,501	0.20
683	Fonciere Des Regions (Reit)	63,255	0.01	37,135	Deutsche Bank AG Reg	452,064	0.05
1,521	Gecina SA (Reit)	238,354	0.03	5,678	Deutsche Boerse AG	454,635	0.05
10,908	Groupe Eurotunnel SE Reg	117,297	0.01	7,313	Deutsche Lufthansa AG Reg	80,073	0.01
628	Hermes International *	253,495	0.03	24,199	Deutsche Post AG Reg	748,132	0.09
722	ICADE (Reit)	55,884	0.01	79,113	Deutsche Telekom AG Reg	1,312,490	0.15
620	Iliad SA	128,121	0.01	7,864	Deutsche Wohnen AG - BR	283,980	0.03
1,213	Imerys SA	86,750	0.01	45,144	E.ON SE	317,693	0.04
				3,507	Evonik Industries AG	117,247	0.01

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Germany continued</b>				<b>Hong Kong continued</b>			
542	Fraport AG Frankfurt Airport Services Worldwide *	29,424	0.00	40,000	Sun Hung Kai Properties Ltd	604,068	0.07
6,353	Fresenius Medical Care AG & Co KGaA	550,057	0.06	12,000	Swire Pacific Ltd 'A'	129,299	0.01
9,589	Fresenius SE & Co KGaA	756,930	0.09	21,400	Swire Properties Ltd	62,648	0.01
1,254	Fuchs Petrolub SE (Pref)	57,014	0.01	29,500	Techtronic Industries Co Ltd	115,274	0.01
4,585	GEA Group AG *	252,584	0.03	33,000	Wharf Holdings Ltd/The	240,241	0.03
1,457	Hannover Rueck SE	153,523	0.02	19,000	Wheelock & Co Ltd	112,102	0.01
3,182	HeidelbergCement AG	297,691	0.03			7,918,270	0.90
2,511	Henkel AG & Co KGaA	291,181	0.03	<b>Ireland</b>			
5,312	Henkel AG & Co KGaA (Pref)	716,325	0.08	16,710	Accenture Plc 'A'	2,039,790	0.23
926	HOCHTIEF AG	130,061	0.01	6,593	Alkermes Plc	306,047	0.03
1,244	Hugo Boss AG	67,645	0.01	10,244	Allergan Plc	2,362,266	0.27
32,772	Infineon Technologies AG	577,487	0.07	629,494	Bank of Ireland	125,602	0.01
4,314	K+S AG Reg *	80,927	0.01	18,758	CRH Plc	622,708	0.07
1,971	Lanxess AG	122,113	0.01	2,497	DCC Plc	226,658	0.03
4,447	Linde AG	747,232	0.09	12,294	Eaton Corp Plc	794,807	0.09
631	MAN SE	65,979	0.01	4,584	Endo International Plc	93,193	0.01
3,301	Merck KGaA	351,303	0.04	5,678	Ingersoll-Rand Plc	382,357	0.04
4,079	Metro AG	120,619	0.01	15,321	James Hardie Industries Plc - CDI	238,380	0.03
4,227	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	777,548	0.09	1,366	Jazz Pharmaceuticals Plc	167,294	0.02
1,679	OSRAM Licht AG	97,529	0.01	26,182	Johnson Controls International Plc	1,203,587	0.14
3,392	Porsche Automobil Holding SE (Pref)	170,475	0.02	5,474	Kerry Group Plc 'A'	446,645	0.05
7,495	ProSiebenSat.1 Media SE	318,544	0.04	2,321	Mallinckrodt Plc	160,311	0.02
10,654	RWE AG	181,767	0.02	35,331	Medtronic Plc	3,029,633	0.35
24,554	SAP SE *	2,206,585	0.25	2,312	Paddy Power Betfair Plc	261,367	0.03
8,303	Schaeffler AG (Pref)	129,510	0.01	4,140	Pentair Plc	261,814	0.03
17,843	Siemens AG Reg *	2,069,116	0.24	3,263	Perrigo Co Plc	300,327	0.03
4,161	Symrise AG	303,458	0.03	6,519	Seagate Technology Plc	249,547	0.03
12,291	Telefonica Deutschland Holding AG	49,227	0.01	17,208	Weatherford International Plc	99,548	0.01
7,667	ThyssenKrupp AG	180,610	0.02	3,013	Willis Towers Watson Plc	394,854	0.05
11,971	TUI AG	169,913	0.02			13,766,735	1.57
2,604	United Internet AG Reg	114,335	0.01	<b>Isle of Man</b>			
770	Volkswagen AG	109,531	0.01	122,200	Genting Singapore Plc	67,224	0.01
4,868	Volkswagen AG (Pref)	629,168	0.07			67,224	0.01
11,117	Vonovia SE	419,956	0.05	<b>Israel</b>			
1,876	Zalando SE '144A' *	77,839	0.01	1,401	Azrieli Group Ltd	61,328	0.01
		27,558,501	3.14	23,780	Bank Hapoalim BM	134,533	0.01
<b>Hong Kong</b>				27,674	Bank Leumi Le-Israel BM	104,940	0.01
324,000	AIA Group Ltd	2,153,983	0.25	47,867	Bezeq The Israeli Telecommunication Corp Ltd	90,043	0.01
30,745	Bank of East Asia Ltd/The	124,699	0.01	3,748	Check Point Software Technologies Ltd *	287,584	0.03
122,500	BOC Hong Kong Holdings Ltd *	413,910	0.05	12,618	Israel Chemicals Ltd	49,023	0.01
18,000	Cathay Pacific Airways Ltd	25,071	0.00	4,160	Mizrahi Tefahot Bank Ltd	52,749	0.01
48,500	CLP Holdings Ltd	501,319	0.06	1,286	Nice Ltd	85,861	0.01
55,000	Galaxy Entertainment Group Ltd	207,116	0.02	871	Taro Pharmaceutical Industries Ltd *	98,658	0.01
42,000	Hang Lung Properties Ltd	94,464	0.01	23,529	Teva Pharmaceutical Industries Ltd	1,126,392	0.13
17,300	Hang Seng Bank Ltd *	309,004	0.04			2,091,111	0.24
25,615	Henderson Land Development Co Ltd	151,957	0.02	<b>Italy</b>			
62,000	HK Electric Investments & HK Electric Investments Ltd (Unit) '144A'	60,768	0.01	38,389	Assicurazioni Generali SpA	460,444	0.05
58,860	HKT Trust & HKT Ltd (Unit)	82,892	0.01	9,418	Atlantia SpA	234,896	0.03
230,824	Hong Kong & China Gas Co Ltd	435,803	0.05	207,749	Enel SpA	924,053	0.11
24,627	Hong Kong Exchanges and Clearing Ltd	647,268	0.07	60,240	Eni SpA	866,359	0.10
10,000	Hysan Development Co Ltd	46,878	0.01	3,448	EXOR SpA	136,977	0.02
51,500	Link REIT (Reit)	378,574	0.04	318,262	Intesa Sanpaolo SpA	687,825	0.08
36,000	MTR Corp Ltd	198,244	0.02	14,155	Intesa Sanpaolo SpA -RSP *	28,989	0.00
134,012	New World Development Co Ltd	174,210	0.02	8,198	Leonardo-Finmeccanica SpA	91,804	0.01
127,000	PCCW Ltd	77,961	0.01	3,634	Luxottica Group SpA	172,596	0.02
44,000	Power Assets Holdings Ltd	428,986	0.05	14,478	Mediobanca SpA	91,613	0.01
65,448	Sino Land Co Ltd	115,803	0.01				
35,000	SJM Holdings Ltd	25,728	0.00				

The notes on pages 113 to 120 form an integral part of these financial statements.





# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Japan continued</b>				<b>Japan continued</b>			
11,000	Keio Corp	95,591	0.01	6,100	Nikon Corp	90,598	0.01
3,500	Keisei Electric Railway Co Ltd	86,856	0.01	2,800	Nintendo Co Ltd	735,634	0.08
1,100	Keyence Corp	797,966	0.09	35	Nippon Building Fund Inc (Reit) *	221,547	0.03
4,000	Kikkoman Corp	127,191	0.01	4,000	Nippon Electric Glass Co Ltd	20,540	0.00
38,000	Kintetsu Group Holdings Co Ltd	158,732	0.02	15,000	Nippon Express Co Ltd	69,619	0.01
18,900	Kirin Holdings Co Ltd	311,967	0.04	7,100	Nippon Paint Holdings Co Ltd	234,879	0.03
4,500	Kobe Steel Ltd	40,305	0.00	20	Nippon Prologis REIT Inc (Reit)	50,560	0.01
2,600	Koito Manufacturing Co Ltd	125,295	0.01	16,100	Nippon Steel & Sumitomo Metal Corp *	326,960	0.04
25,000	Komatsu Ltd	566,583	0.06	16,300	Nippon Telegraph & Telephone Corp	742,687	0.08
2,000	Konami Holdings Corp	76,927	0.01	27,000	Nippon Yusen KK	50,126	0.01
10,700	Konica Minolta Inc	89,814	0.01	56,400	Nissan Motor Co Ltd	547,319	0.06
1,000	Kose Corp	101,516	0.01	6,100	Nisshin Seifun Group Inc	92,405	0.01
24,000	Kubota Corp *	358,702	0.04	1,800	Nissin Foods Holdings Co Ltd	108,962	0.01
7,300	Kuraray Co Ltd	107,483	0.01	1,800	Nitori Holdings Co Ltd	214,190	0.02
2,200	Kurita Water Industries Ltd	51,923	0.01	5,200	Nitto Denko Corp *	334,086	0.04
7,100	Kyocera Corp	338,155	0.04	2,700	NOK Corp	58,418	0.01
6,700	Kyowa Hakko Kirin Co Ltd	104,935	0.01	76,300	Nomura Holdings Inc	336,122	0.04
7,100	Kyushu Electric Power Co Inc	66,327	0.01	1,400	Nomura Real Estate Holdings Inc	23,447	0.00
9,200	Kyushu Financial Group Inc	62,142	0.01	187	Nomura Real Estate Master Fund Inc (Reit)	312,082	0.04
1,100	Lawson Inc	86,575	0.01	2,200	Nomura Research Institute Ltd	75,386	0.01
6,800	LIXIL Group Corp	144,844	0.02	10,000	NSK Ltd	101,318	0.01
6,800	M3 Inc	230,998	0.03	3,300	NTT Data Corp	163,916	0.02
600	Mabuchi Motor Co Ltd	32,825	0.00	34,800	NTT DOCOMO Inc	880,438	0.10
2,400	Makita Corp	169,693	0.02	1,500	NTT Urban Development Corp	14,413	0.00
34,100	Marubeni Corp	173,590	0.02	13,000	Obayashi Corp	127,991	0.01
3,400	Marui Group Co Ltd	44,588	0.01	1,400	Obic Co Ltd	73,964	0.01
1,300	Maruichi Steel Tube Ltd	44,675	0.01	7,500	Odakyu Electric Railway Co Ltd	165,901	0.02
12,100	Mazda Motor Corp	182,997	0.02	15,000	Oji Holdings Corp	58,954	0.01
1,200	McDonald's Holdings Co Japan Ltd	35,313	0.00	6,500	Olympus Corp	224,658	0.03
2,900	Medipal Holdings Corp	49,916	0.01	4,300	Omron Corp	153,079	0.02
2,400	MEIJI Holdings Co Ltd	236,765	0.03	9,000	Ono Pharmaceutical Co Ltd	249,430	0.03
6,000	Minebea Co Ltd	55,932	0.01	300	Oracle Corp Japan	16,857	0.00
700	Miraca Holdings Inc	34,632	0.00	4,700	Oriental Land Co Ltd	284,697	0.03
29,000	Mitsubishi Chemical Holdings Corp	179,902	0.02	35,900	ORIX Corp	523,796	0.06
35,600	Mitsubishi Corp	803,298	0.09	42,000	Osaka Gas Co Ltd	175,067	0.02
55,000	Mitsubishi Electric Corp	696,563	0.08	900	Otsuka Corp	42,438	0.00
28,000	Mitsubishi Estate Co Ltd	522,036	0.06	9,000	Otsuka Holdings Co Ltd	407,851	0.05
5,500	Mitsubishi Gas Chemical Co Inc	78,265	0.01	63,000	Panasonic Corp *	623,374	0.07
89,000	Mitsubishi Heavy Industries Ltd	368,340	0.04	3,000	Park24 Co Ltd	97,171	0.01
1,000	Mitsubishi Logistics Corp	14,329	0.00	1,300	Pola Orbis Holdings Inc	115,667	0.01
2,700	Mitsubishi Materials Corp	73,056	0.01	23,200	Rakuten Inc	300,353	0.03
10,900	Mitsubishi Motors Corp	50,482	0.01	11,700	Recruit Holdings Co Ltd	474,863	0.05
3,900	Mitsubishi Tanabe Pharma Corp	82,995	0.01	51,300	Resona Holdings Inc	213,934	0.02
330,900	Mitsubishi UFJ Financial Group Inc *	1,650,497	0.19	14,200	Ricoh Co Ltd	127,606	0.01
12,200	Mitsubishi UFJ Lease & Finance Co Ltd	55,419	0.01	1,000	Rinnai Corp *	92,332	0.01
48,900	Mitsui & Co Ltd *	671,461	0.08	1,700	Rohm Co Ltd	88,639	0.01
24,000	Mitsui Chemicals Inc	113,050	0.01	500	Ryohin Keikaku Co Ltd	100,380	0.01
19,000	Mitsui Fudosan Co Ltd	400,676	0.05	600	Sankyo Co Ltd	20,382	0.00
25,000	Mitsui OSK Lines Ltd *	57,522	0.01	7,300	Santen Pharmaceutical Co Ltd	106,907	0.01
1,000	Mixi Inc	35,896	0.00	2,700	SBI Holdings Inc	31,889	0.00
610,300	Mizuho Financial Group Inc *	1,016,112	0.12	4,600	Secom Co Ltd *	341,054	0.04
11,000	MS&AD Insurance Group Holdings Inc *	303,012	0.03	3,000	Sega Sammy Holdings Inc	42,512	0.00
5,600	Murata Manufacturing Co Ltd *	720,565	0.08	2,400	Seibu Holdings Inc	39,390	0.00
3,900	Nabtesco Corp	109,569	0.01	7,400	Seiko Epson Corp	141,182	0.02
22,000	Nagoya Railroad Co Ltd	119,271	0.01	18,900	Sekisui Chemical Co Ltd	269,693	0.03
62,000	NEC Corp	158,574	0.02	18,600	Sekisui House Ltd	314,270	0.04
1,600	Nexon Co Ltd	24,885	0.00	18,800	Seven & i Holdings Co Ltd	883,144	0.10
6,000	NGK Insulators Ltd	123,182	0.01	19,100	Seven Bank Ltd	60,734	0.01
3,000	NGK Spark Plug Co Ltd	52,348	0.01	134,000	Sharp Corp	178,640	0.02
3,000	NH Foods Ltd	72,167	0.01	5,700	Shikoku Electric Power Co Inc	56,007	0.01
1,000	NHK Spring Co Ltd	9,608	0.00	4,000	Shimadzu Corp	60,475	0.01
6,300	Nidec Corp	576,217	0.07	300	Shimamura Co Ltd	36,321	0.00

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>Netherlands continued</b>				<b>Singapore</b>			
3,349	Ferrari NV *	172,199	0.02	59,500	Ascendas Real Estate Investment Trust (Reit)	109,979	0.01
18,840	Fiat Chrysler Automobiles NV *	115,942	0.01	10,489	Broadcom Ltd	1,811,870	0.21
1,529	Gemalto NV *	97,968	0.01	42,600	CapitaLand Commercial Trust Ltd (Reit)	49,682	0.01
3,444	Heineken Holding NV	273,791	0.03	103,500	CapitaLand Ltd	242,931	0.03
6,211	Heineken NV	542,705	0.06	51,800	CapitaLand Mall Trust (Reit)	82,448	0.01
91,716	ING Groep NV	1,104,170	0.13	9,600	City Developments Ltd	63,866	0.01
32,998	Koninklijke Ahold Delhaize NV	747,550	0.09	43,600	ComfortDelGro Corp Ltd	89,864	0.01
5,746	Koninklijke DSM NV	383,045	0.04	49,367	DBS Group Holdings Ltd	557,273	0.06
110,565	Koninklijke KPN NV	364,873	0.04	11,840	Flex Ltd	158,360	0.02
21,321	Koninklijke Philips NV *	626,174	0.07	65,000	Global Logistic Properties Ltd	89,155	0.01
1,889	Koninklijke Vopak NV	98,981	0.01	156,700	Hutchison Port Holdings Trust (Unit)	69,731	0.01
8,503	LyondellBasell Industries NV 'A'	685,512	0.08	2,222	Jardine Cycle & Carriage Ltd	69,805	0.01
4,287	Mobilye NV	181,126	0.02	34,300	Keppel Corp Ltd	135,605	0.01
11,671	Mylan NV	445,365	0.05	86,530	Oversea-Chinese Banking Corp Ltd	549,004	0.06
10,594	NN Group NV	323,069	0.04	17,600	Sembcorp Industries Ltd	33,435	0.00
6,691	NXP Semiconductors NV	682,950	0.08	12,000	Sembcorp Marine Ltd	11,486	0.00
969	OCI NV *	14,077	0.00	10,000	Singapore Airlines Ltd	77,089	0.01
10,674	Qiagen NV	288,596	0.03	20,500	Singapore Exchange Ltd	111,420	0.01
2,816	Randstad Holding NV	126,564	0.01	18,000	Singapore Press Holdings Ltd	50,303	0.01
31,651	RELX NV	567,313	0.07	33,900	Singapore Technologies Engineering Ltd	80,315	0.01
4,511	Sensata Technologies Holding NV	172,050	0.02	246,600	Singapore Telecommunications Ltd	718,086	0.08
11,091	STMicroelectronics NV	89,638	0.01	14,000	StarHub Ltd	35,222	0.00
37,657	Unilever NV - CVA	1,728,355	0.20	42,000	Suntec Real Estate Investment Trust (Reit)	52,833	0.01
10,822	Wolters Kluwer NV	459,762	0.05	31,174	United Overseas Bank Ltd	430,562	0.05
		13,546,965	1.55	7,225	UOL Group Ltd	29,730	0.00
<b>New Zealand</b>				38,600	Wilmar International Ltd	91,167	0.01
22,075	Auckland International Airport Ltd	118,119	0.01	32,000	Yangzijiang Shipbuilding Holdings Ltd	17,604	0.00
22,467	Contact Energy Ltd	82,434	0.01			5,818,825	0.66
11,694	Fletcher Building Ltd	91,347	0.01	<b>Spain</b>			
11,983	Mercury NZ Ltd	26,563	0.00	21,933	Abertis Infraestructuras SA	338,301	0.04
38,302	Meridian Energy Ltd	72,498	0.01	8,136	ACS Actividades de Construccion y Servicios SA	243,870	0.03
6,438	Ryman Healthcare Ltd	45,135	0.01	2,717	Aena SA '144A'	399,281	0.05
85,847	Spark New Zealand Ltd *	225,613	0.03	10,355	Amadeus IT Group SA	515,835	0.06
		661,709	0.08	156,009	Banco Bilbao Vizcaya Argentaria SA	920,909	0.10
<b>Norway</b>				115,353	Banco de Sabadell SA *	143,916	0.02
24,132	DNB ASA	314,751	0.03	68,700	Banco Popular Espanol SA *	82,477	0.01
4,570	Gjensidige Forsikring ASA	85,037	0.01	372,433	Banco Santander SA	1,612,721	0.18
11,800	Marine Harvest ASA	211,897	0.02	109,753	Bankia SA	87,719	0.01
33,639	Norsk Hydro ASA	145,044	0.02	19,732	Bankinter SA	137,069	0.02
19,732	Orkla ASA	204,064	0.02	67,404	CaixaBank SA	165,922	0.02
1,869	Schibsted ASA 'A'	54,808	0.01	13,835	Distribuidora Internacional de Alimentacion SA	84,412	0.01
1,981	Schibsted ASA 'B'	53,286	0.01	1,744	Enagas SA	52,382	0.01
26,553	Statoil ASA	444,946	0.05	8,196	Endesa SA	174,743	0.02
23,666	Telenor ASA	403,968	0.05	13,946	Ferrovial SA	294,131	0.03
3,613	Yara International ASA	119,956	0.01	9,708	Gas Natural SDG SA	197,947	0.02
		2,037,757	0.23	9,649	Grifols SA	207,614	0.02
<b>Panama</b>				131,476	Iberdrola SA	891,490	0.10
9,413	Carnival Corp	457,566	0.05	26,284	Industria de Diseno Textil SA	967,862	0.11
		457,566	0.05	18,690	International Consolidated Airlines Group SA	95,136	0.01
<b>Papua New Guinea</b>				20,519	Mapfre SA	56,237	0.01
31,286	Oil Search Ltd	169,846	0.02	4,081	Red Electrica Corp SA	87,924	0.01
		169,846	0.02	24,593	Repsol SA	332,327	0.04
<b>Portugal</b>				107,317	Telefonica SA	1,078,824	0.12
30,969	EDP - Energias de Portugal SA	103,311	0.01	2,718	Zardoya Otis SA	26,111	0.00
139	Galp Energia SGPS SA	1,902	0.00			9,195,160	1.05
10,810	Jeronimo Martins SGPS SA	185,276	0.02				
		290,489	0.03				

The notes on pages 113 to 120 form an integral part of these financial statements.





# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
15,810	Archer-Daniels-Midland Co	660,384	0.08	48,731	Chevron Corp *	4,957,892	0.57
1,775	Arrow Electronics Inc	113,405	0.01	924	Chipotle Mexican Grill Inc	387,248	0.04
4,082	Arthur J Gallagher & Co	207,243	0.02	7,610	Church & Dwight Co Inc	363,910	0.04
2,261	Ashland Global Holdings Inc	264,786	0.03	6,760	Cigna Corp	880,355	0.10
1,727	Assurant Inc	158,349	0.02	2,917	Cimarex Energy Co	384,256	0.04
159,189	AT&T Inc	6,517,198	0.74	5,750	Cincinnati Financial Corp	430,962	0.05
2,589	Atmos Energy Corp	194,149	0.02	1,999	Cintas Corp	223,688	0.03
4,919	Autodesk Inc	351,659	0.04	131,226	Cisco Systems Inc	4,143,461	0.47
1,991	Autoliv Inc	209,234	0.02	7,653	CIT Group Inc	273,671	0.03
11,080	Automatic Data Processing Inc	967,506	0.11	77,687	Citigroup Inc	3,597,685	0.41
1,601	AutoNation Inc	76,160	0.01	18,996	Citizens Financial Group Inc	460,463	0.05
687	AutoZone Inc	526,132	0.06	3,467	Citrix Systems Inc	295,978	0.03
3,608	AvalonBay Communities Inc (Reit)	647,167	0.07	3,660	Clorox Co/The	459,293	0.05
3,933	Avery Dennison Corp	303,942	0.03	8,382	CME Group Inc	880,529	0.10
3,435	Avnet Inc	140,388	0.02	6,303	CMS Energy Corp	267,153	0.03
2,135	B/E Aerospace Inc	109,483	0.01	8,577	Coach Inc	317,435	0.04
12,679	Baker Hughes Inc	634,330	0.07	106,436	Coca-Cola Co/The	4,479,891	0.51
5,261	Ball Corp	427,351	0.05	15,775	Cognizant Technology Solutions Corp 'A'	749,312	0.09
269,663	Bank of America Corp	4,115,057	0.47	22,638	Colgate-Palmolive Co	1,674,533	0.19
26,675	Bank of New York Mellon Corp/The	1,050,461	0.12	63,196	Comcast Corp 'A'	4,191,791	0.48
13,477	Baxter International Inc	635,036	0.07	3,618	Comerica Inc	169,467	0.02
21,021	BB&T Corp	787,236	0.09	9,189	ConAgra Foods Inc	428,667	0.05
5,342	Becton Dickinson and Co *	948,525	0.11	3,620	Concho Resources Inc	487,650	0.06
3,455	Bed Bath & Beyond Inc	146,596	0.02	34,170	ConocoPhillips	1,488,103	0.17
30,317	Berkshire Hathaway Inc 'B'	4,384,445	0.50	8,084	Consolidated Edison Inc	614,303	0.07
6,384	Best Buy Co Inc	240,485	0.03	4,741	Constellation Brands Inc 'A'	774,253	0.09
5,512	Biogen Inc	1,700,342	0.19	4,163	Continental Resources Inc/OK	215,893	0.02
3,963	BioMarin Pharmaceutical Inc	364,002	0.04	1,127	Cooper Cos Inc/The	200,223	0.02
2,964	BlackRock Inc	1,062,268	0.12	26,134	Corning Inc	614,802	0.07
15,830	Boeing Co/The	2,083,070	0.24	10,609	Costco Wholesale Corp	1,626,678	0.19
4,618	BorgWarner Inc	159,644	0.02	1,707	CR Bard Inc	379,961	0.04
4,123	Boston Properties Inc (Reit)	562,542	0.06	8,417	Crown Castle International Corp (Reit)	791,114	0.09
35,534	Boston Scientific Corp	828,653	0.09	5,196	Crown Holdings Inc	295,652	0.03
41,903	Bristol-Myers Squibb Co	2,264,229	0.26	25,020	CSX Corp *	755,604	0.09
11,189	Brixmor Property Group Inc (Reit)	313,628	0.04	3,820	Cummins Inc	483,077	0.06
3,315	Broadridge Financial Solutions Inc	223,729	0.03	27,804	CVS Health Corp	2,464,268	0.28
5,122	Brown-Forman Corp 'B'	242,271	0.03	15,220	Danaher Corp	1,181,072	0.13
10,114	CA Inc *	333,459	0.04	2,543	Darden Restaurants Inc	154,182	0.02
13,898	Cabot Oil & Gas Corp	354,955	0.04	4,122	DaVita Inc	267,765	0.03
8,582	Cadence Design Systems Inc	217,811	0.02	6,908	Deere & Co	583,726	0.07
6,305	Calpine Corp	79,632	0.01	5,303	Dell Technologies Inc - VMware Inc 'V'	252,688	0.03
2,106	Camden Property Trust (Reit)	176,883	0.02	3,926	Delta Air Lines Inc	153,114	0.02
4,465	Campbell Soup Co	243,834	0.03	5,287	Dentsply Sirona Inc	312,885	0.04
13,357	Capital One Financial Corp	947,011	0.11	10,785	Devon Energy Corp	466,128	0.05
7,478	Cardinal Health Inc	575,507	0.07	1,852	Dick's Sporting Goods Inc	104,675	0.01
4,929	CarMax Inc	256,702	0.03	3,768	Digital Realty Trust Inc (Reit)	367,794	0.04
14,685	Caterpillar Inc	1,294,189	0.15	9,443	Discover Financial Services	530,602	0.06
10,508	CBRE Group Inc 'A'	290,861	0.03	4,213	Discovery Communications Inc 'A'	113,582	0.01
9,472	CBS Corp 'B non-voting share'	519,255	0.06	6,216	Discovery Communications Inc 'C'	163,388	0.02
3,204	CDK Global Inc	182,564	0.02	7,071	DISH Network Corp 'A'	387,208	0.04
3,552	CDW Corp/DE	160,870	0.02	7,454	Dollar General Corp *	513,357	0.06
3,460	Celanese Corp 'A'	228,014	0.03	6,040	Dollar Tree Inc	467,496	0.05
19,513	Celgene Corp	2,018,620	0.23	16,663	Dominion Resources Inc/VA	1,248,725	0.14
5,098	Centene Corp *	341,617	0.04	1,532	Domino's Pizza Inc	232,879	0.03
13,265	CenterPoint Energy Inc	312,789	0.04	5,870	Dover Corp	426,279	0.05
11,761	CenturyLink Inc	324,604	0.04	30,146	Dow Chemical Co/The	1,564,879	0.18
8,589	Cerner Corp	528,309	0.06	10,258	DR Horton Inc	308,663	0.04
4,775	CF Industries Holdings Inc	115,077	0.01	4,042	Dr Pepper Snapple Group Inc	366,731	0.04
3,255	CH Robinson Worldwide Inc	230,340	0.03	3,847	DTE Energy Co	361,656	0.04
31,254	Charles Schwab Corp/The	969,499	0.11	18,743	Duke Energy Corp	1,503,938	0.17
5,366	Charter Communications Inc 'A'	1,450,483	0.17	7,791	Duke Realty Corp (Reit)	213,863	0.02
4,618	Cheniere Energy Inc	195,849	0.02	642	Dun & Bradstreet Corp/The	86,830	0.01

The notes on pages 113 to 120 form an integral part of these financial statements.

# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
7,290	E*TRADE Financial Corp	211,191	0.02	10,233	Goldman Sachs Group Inc/The	1,621,112	0.19
3,110	Eastman Chemical Co	208,370	0.02	5,740	Goodyear Tire & Rubber Co/The	182,762	0.02
2,126	Eaton Vance Corp	82,000	0.01	7,064	H&R Block Inc	159,929	0.02
27,478	eBay Inc	902,652	0.10	22,040	Halliburton Co	975,490	0.11
6,751	Ecolab Inc	818,289	0.09	8,714	Hanesbrands Inc	218,983	0.03
1,234	Edgewell Personal Care Co	97,202	0.01	4,394	Harley-Davidson Inc	229,235	0.03
8,615	Edison International	629,584	0.07	1,648	Harman International Industries Inc	137,278	0.02
5,613	Edwards Lifesciences Corp	673,167	0.08	2,981	Harris Corp	269,542	0.03
23,778	El du Pont de Nemours & Co	1,588,608	0.18	9,296	Hartford Financial Services Group Inc/The	395,824	0.05
8,178	Electronic Arts Inc	692,513	0.08	2,810	Hasbro Inc	222,187	0.03
26,204	Eli Lilly & Co	2,100,513	0.24	7,163	HCA Holdings Inc	536,509	0.06
16,217	Emerson Electric Co	868,258	0.10	13,002	HCP Inc (Reit)	498,757	0.06
3,958	Entergy Corp	305,993	0.03	3,791	Helmerich & Payne Inc	251,230	0.03
4,239	Envision Healthcare Holdings Inc	91,562	0.01	1,839	Henry Schein Inc	297,789	0.03
13,582	EOG Resources Inc	1,299,390	0.15	3,454	Hershey Co/The	329,270	0.04
5,126	EQT Corp	359,640	0.04	8,137	Hess Corp	430,203	0.05
2,596	Equifax Inc	347,371	0.04	48,339	Hewlett Packard Enterprise Co	1,101,646	0.13
1,737	Equinix Inc (Reit)	623,427	0.07	16,051	Hilton Worldwide Holdings Inc	367,247	0.04
7,756	Equity Residential (Reit)	499,021	0.06	3,504	HollyFrontier Corp	83,711	0.01
1,564	Essex Property Trust Inc (Reit)	350,883	0.04	8,428	Hologic Inc	322,540	0.04
6,007	Estee Lauder Cos Inc/The 'A'	527,715	0.06	31,534	Home Depot Inc/The	4,025,946	0.46
8,976	Eversource Energy	490,808	0.06	18,138	Honeywell International Inc	2,109,994	0.24
23,974	Exelon Corp	799,293	0.09	6,568	Hormel Foods Corp	249,847	0.03
2,819	Expedia Inc	329,767	0.04	17,142	Host Hotels & Resorts Inc (Reit)	267,244	0.03
4,276	Expeditors International of Washington Inc	220,342	0.03	41,157	HP Inc	639,786	0.07
16,141	Express Scripts Holding Co	1,114,052	0.13	4,324	Humana Inc	760,937	0.09
3,854	Extra Space Storage Inc (Reit)	308,359	0.04	36,456	Huntington Bancshares Inc/OH	354,717	0.04
107,218	Exxon Mobil Corp	9,324,749	1.06	2,425	IDEXX Laboratories Inc	271,066	0.03
1,405	F5 Networks Inc	173,855	0.02	8,028	Illinois Tool Works Inc	962,316	0.11
59,769	Facebook Inc 'A'	7,626,524	0.87	3,924	Illumina Inc *	697,648	0.08
8,424	Fastenal Co	349,175	0.04	3,568	IMS Health Holdings Inc	109,074	0.01
2,227	Federal Realty Investment Trust (Reit)	345,051	0.04	3,906	Incyte Corp	356,344	0.04
6,965	FedEx Corp	1,219,432	0.14	1,837	Ingredion Inc	242,411	0.03
7,516	Fidelity National Information Services Inc	576,177	0.07	122,257	Intel Corp	4,604,199	0.53
17,713	Fifth Third Bancorp	360,637	0.04	3,016	Intercontinental Exchange Inc	812,420	0.09
3,576	First Republic Bank/CA	273,385	0.03	23,964	International Business Machines Corp *	3,813,871	0.44
9,206	FirstEnergy Corp	305,915	0.03	1,771	International Flavors & Fragrances Inc	251,748	0.03
4,971	Fiserv Inc	492,924	0.06	9,240	International Paper Co	438,161	0.05
2,440	FleetCor Technologies Inc	418,655	0.05	9,611	Interpublic Group of Cos Inc/The	213,749	0.02
3,232	FLIR Systems Inc	101,452	0.01	5,585	Intuit Inc	611,111	0.07
2,649	Flowserve Corp	126,940	0.01	1,110	Intuitive Surgical Inc	798,823	0.09
3,053	Fluor Corp	155,550	0.02	8,051	Iron Mountain Inc (Reit)	304,167	0.03
3,026	FMC Corp	146,973	0.02	2,711	Jacobs Engineering Group Inc	140,782	0.02
4,514	FMC Technologies Inc	135,420	0.02	2,239	JB Hunt Transport Services Inc	180,620	0.02
6,392	FNF Group	235,865	0.03	3,846	JM Smucker Co/The	521,095	0.06
3,185	Foot Locker Inc	213,618	0.02	71,134	Johnson & Johnson	8,410,173	0.96
104,202	Ford Motor Co	1,255,113	0.14	1,050	Jones Lang LaSalle Inc	117,705	0.01
3,160	Fortinet Inc	114,771	0.01	94,582	JPMorgan Chase & Co	6,267,949	0.72
6,856	Fortive Corp	349,382	0.04	8,302	Juniper Networks Inc	197,754	0.02
3,728	Fortune Brands Home & Security Inc	216,261	0.02	2,476	Kansas City Southern	230,293	0.03
8,156	Franklin Resources Inc	284,808	0.03	7,186	Kellogg Co	557,921	0.06
42,792	Freeport-McMoRan Inc	469,428	0.05	33,373	KeyCorp	401,811	0.05
23,215	Frontier Communications Corp *	98,432	0.01	8,706	Kimberly-Clark Corp	1,096,782	0.13
4,656	Gap Inc/The	101,734	0.01	15,138	Kimco Realty Corp (Reit) *	441,424	0.05
1,868	Gartner Inc	164,664	0.02	47,380	Kinder Morgan Inc/DE	1,076,000	0.12
237,944	General Electric Co	7,045,522	0.80	4,914	KLA-Tencor Corp	339,459	0.04
12,413	General Growth Properties Inc (Reit)	340,861	0.04	4,208	Kohl's Corp	181,996	0.02
14,982	General Mills Inc	955,852	0.11	16,634	Kraft Heinz Co/The	1,482,755	0.17
34,358	General Motors Co	1,087,774	0.12	23,081	Kroger Co/The	688,506	0.08
3,238	Genuine Parts Co	324,609	0.04	5,379	L Brands Inc	373,787	0.04
33,284	Gilead Sciences Inc	2,621,781	0.30	2,107	Laboratory Corp of America Holdings	285,246	0.03
4,729	Global Payments Inc	360,208	0.04	3,267	Lam Research Corp	305,922	0.03

# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
11,337	Las Vegas Sands Corp	645,642	0.07	12,166	Netflix Inc	1,180,345	0.13
1,877	Lear Corp	224,677	0.03	2,229	NetSuite Inc	244,967	0.03
3,130	Leggett & Platt Inc	141,413	0.02	10,231	New York Community Bancorp Inc	145,485	0.02
5,945	Lennar Corp 'A'	250,938	0.03	13,256	Newell Brands Inc	690,240	0.08
7,131	Leucadia National Corp	135,275	0.02	5,214	Newfield Exploration Co	224,828	0.03
7,117	Level 3 Communications Inc	331,225	0.04	12,419	Newmont Mining Corp	491,792	0.06
2,847	Liberty Broadband Corp 'C'	203,247	0.02	7,323	News Corp 'A'	102,119	0.01
10,340	Liberty Interactive Corp QVC Group 'A'	203,543	0.02	11,308	NextEra Energy Inc	1,402,644	0.16
3,800	Liberty Property Trust (Reit)	153,634	0.02	32,574	NIKE Inc 'B'	1,710,461	0.20
2,560	Liberty SiriusXM Group 'A'	86,298	0.01	8,697	NiSource Inc	211,337	0.02
4,176	Liberty SiriusXM Group 'C'	138,184	0.02	9,926	Noble Energy Inc	350,983	0.04
5,281	Lincoln National Corp	243,243	0.03	3,425	Nordstrom Inc	176,593	0.02
5,837	Linear Technology Corp	346,076	0.04	7,731	Norfolk Southern Corp	743,026	0.08
2,839	LinkedIn Corp 'A'	542,675	0.06	4,708	Northern Trust Corp	315,436	0.04
6,936	LKQ Corp	245,118	0.03	4,342	Northrop Grumman Corp	921,676	0.11
6,531	Loews Corp	267,771	0.03	6,331	NRG Energy Inc	70,401	0.01
23,034	Lowe's Cos Inc	1,645,088	0.19	5,866	Nuance Communications Inc	84,294	0.01
2,565	lululemon athletica Inc	155,413	0.02	8,837	Nucor Corp	433,101	0.05
4,095	M&T Bank Corp	470,147	0.05	13,714	NVIDIA Corp *	939,683	0.11
3,048	Macerich Co/The (Reit)	245,852	0.03	2,530	O'Reilly Automotive Inc	707,312	0.08
7,244	Macy's Inc	264,768	0.03	20,721	Occidental Petroleum Corp	1,497,714	0.17
1,459	ManpowerGroup Inc	103,377	0.01	5,006	OGX Energy Corp	160,643	0.02
20,072	Marathon Oil Corp	320,751	0.04	6,557	Omnicom Group Inc	554,329	0.06
14,727	Marathon Petroleum Corp	589,227	0.07	6,576	ONEOK Inc	336,165	0.04
347	Markel Corp	318,071	0.04	81,449	Oracle Corp	3,196,059	0.36
8,471	Marriott International Inc/MD 'A'	567,981	0.06	7,981	PACCAR Inc	468,964	0.05
13,115	Marsh & McLennan Cos Inc *	878,836	0.10	3,519	Packaging Corp of America	281,802	0.03
1,397	Martin Marietta Materials Inc	252,382	0.03	2,879	Palo Alto Networks Inc	453,817	0.05
8,090	Masco Corp	275,464	0.03	2,935	Parker-Hannifin Corp	367,550	0.04
25,394	MasterCard Inc 'A'	2,564,794	0.29	1,713	Patterson Cos Inc	78,541	0.01
7,465	Mattel Inc	228,056	0.03	9,994	Paychex Inc	573,256	0.07
7,274	Maxim Integrated Products Inc	290,233	0.03	27,060	PayPal Holdings Inc	1,094,036	0.12
3,508	McCormick & Co Inc/MD 'non-voting share'	350,695	0.04	5,516	People's United Financial Inc	86,463	0.01
23,271	McDonald's Corp	2,686,172	0.31	37,651	PepsiCo Inc	4,085,133	0.47
5,773	McKesson Corp	945,271	0.11	158,144	Pfizer Inc	5,319,964	0.61
4,079	Mead Johnson Nutrition Co	320,344	0.04	12,999	PG&E Corp	805,288	0.09
2,039	MEDNAX Inc	134,023	0.02	40,342	Philip Morris International Inc	3,949,885	0.45
71,853	Merck & Co Inc	4,486,501	0.51	11,488	Phillips 66	917,547	0.10
23,173	MetLife Inc	1,017,758	0.12	2,668	Pinnacle West Capital Corp	205,009	0.02
659	Mettler-Toledo International Inc *	270,935	0.03	4,372	Pioneer Natural Resources Co	811,662	0.09
14,276	MGM Resorts International	369,606	0.04	7,667	Plains GP Holdings LP 'A'	98,138	0.01
6,439	Microchip Technology Inc	399,476	0.05	10,944	PNC Financial Services Group Inc/The	978,175	0.11
21,519	Micron Technology Inc	380,348	0.04	1,438	Polaris Industries Inc	109,302	0.01
192,842	Microsoft Corp	11,070,095	1.26	6,761	PPG Industries Inc	697,330	0.08
2,804	Mid-America Apartment Communities Inc (Reit)	266,408	0.03	17,713	PPL Corp	617,475	0.07
1,970	Mohawk Industries Inc	391,242	0.04	7,175	Praxair Inc	855,762	0.10
5,163	Molson Coors Brewing Co 'B'	558,637	0.06	1,319	Priceline Group Inc/The	1,941,344	0.22
37,854	Mondelez International Inc 'A'	1,647,028	0.19	9,204	Principal Financial Group Inc	467,839	0.05
11,183	Monsanto Co	1,137,982	0.13	69,033	Procter & Gamble Co/The	6,162,576	0.70
3,026	Monster Beverage Corp	440,555	0.05	13,635	Progressive Corp/The	427,457	0.05
4,933	Moody's Corp	535,428	0.06	15,294	Prologis Inc (Reit)	824,041	0.09
35,685	Morgan Stanley	1,113,729	0.13	11,125	Prudential Financial Inc	898,121	0.10
6,989	Mosaic Co/The *	169,413	0.02	13,366	Public Service Enterprise Group Inc	564,045	0.06
4,910	Motorola Solutions Inc	377,039	0.04	3,779	Public Storage (Reit) *	846,194	0.10
2,538	MSCI Inc	213,116	0.02	6,011	PulteGroup Inc	118,657	0.01
3,333	Murphy Oil Corp	101,457	0.01	1,775	PVH Corp	192,605	0.02
4,056	Nasdaq Inc	275,565	0.03	2,879	Qorvo Inc	155,869	0.02
8,502	National Oilwell Varco Inc	315,594	0.04	38,889	Qualcomm Inc	2,705,119	0.31
8,126	Navigent Corp	117,339	0.01	3,223	Quest Diagnostics Inc	267,509	0.03
6,947	NetApp Inc	245,924	0.03	2,226	Quintiles Transnational Holdings Inc	177,145	0.02
				1,392	Ralph Lauren Corp	139,854	0.02
				3,819	Range Resources Corp	143,518	0.02

The notes on pages 113 to 120 form an integral part of these financial statements.



# BlackRock World Equity Index Fund continued

## Portfolio of Investments as at 30 September 2016

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Market Value USD	% of Net Assets	Holding	Description	Market Value USD	% of Net Assets
<b>United States continued</b>				<b>United States continued</b>			
3,604	Raymond James Financial Inc	205,897	0.02	21,362	Time Warner Inc	1,697,211	0.19
7,253	Raytheon Co	979,880	0.11	16,156	TJX Cos Inc/The	1,199,745	0.14
3,588	Realty Holdings Corp	91,925	0.01	4,189	Toll Brothers Inc	123,534	0.01
5,958	Realty Income Corp (Reit)	401,033	0.05	2,566	Torchmark Corp	162,761	0.02
3,828	Red Hat Inc	307,159	0.04	3,473	Total System Services Inc	162,432	0.02
2,504	Regency Centers Corp (Reit)	194,335	0.02	4,211	Tractor Supply Co	283,948	0.03
2,020	Regeneron Pharmaceuticals Inc	794,769	0.09	1,722	TransDigm Group Inc	494,489	0.06
46,267	Regions Financial Corp	449,715	0.05	6,844	Travelers Cos Inc/The	784,322	0.09
5,454	Republic Services Inc	274,609	0.03	9,876	Trimble Navigation Ltd	279,985	0.03
3,181	ResMed Inc	206,956	0.02	4,080	TripAdvisor Inc	258,346	0.03
21,247	Reynolds American Inc	1,001,371	0.11	26,668	Twenty-First Century Fox Inc 'A'	644,032	0.07
22,043	Rite Aid Corp	167,747	0.02	10,005	Twenty-First Century Fox Inc 'B'	247,624	0.03
2,445	Robert Half International Inc	91,003	0.01	20,466	Twitter Inc	469,081	0.05
4,305	Rockwell Automation Inc	517,978	0.06	8,972	Tyson Foods Inc 'A'	673,259	0.08
3,028	Rockwell Collins Inc	255,472	0.03	5,902	UDR Inc (Reit)	213,003	0.02
2,825	Roper Technologies Inc	511,636	0.06	4,834	UGI Corp	221,832	0.03
11,891	Ross Stores Inc	757,932	0.09	1,363	Ultra Salon Cosmetics & Fragrance Inc	324,871	0.04
6,792	S&P Global Inc	859,799	0.10	4,246	Under Armour Inc 'A'	164,363	0.02
8,199	Sabre Corp	230,802	0.03	4,276	Under Armour Inc 'C'	144,229	0.02
17,763	salesforce.com Inc	1,267,390	0.14	22,291	Union Pacific Corp	2,166,462	0.25
2,788	SBA Communications Corp 'A'	311,670	0.04	1,857	United Continental Holdings Inc	95,635	0.01
3,148	SCANA Corp	229,867	0.03	18,263	United Parcel Service Inc 'B'	1,988,110	0.23
1,477	Scripps Networks Interactive Inc 'A'	94,366	0.01	2,171	United Rentals Inc	168,231	0.02
4,862	Sealed Air Corp	222,680	0.03	19,805	United Technologies Corp	2,002,285	0.23
2,899	SEI Investments Co	131,180	0.02	991	United Therapeutics Corp	114,292	0.01
6,315	Sempra Energy	679,747	0.08	25,078	UnitedHealth Group Inc *	3,480,074	0.40
4,726	ServiceNow Inc	370,377	0.04	2,127	Universal Health Services Inc 'B'	259,005	0.03
2,367	Sherwin-Williams Co/The	652,203	0.07	4,905	Unum Group	171,234	0.02
1,106	Signature Bank/New York NY	130,077	0.01	44,051	US Bancorp	1,879,876	0.21
7,896	Simon Property Group Inc (Reit)	1,638,578	0.19	13,953	Valero Energy Corp	727,928	0.08
55,746	Sirius XM Holdings Inc	232,182	0.03	2,068	Valspar Corp/The	219,622	0.03
5,901	Skyworks Solutions Inc	438,798	0.05	5,140	Vantiv Inc 'A'	285,219	0.03
3,255	SL Green Realty Corp (Reit)	350,726	0.04	2,264	Varian Medical Systems Inc	225,087	0.03
1,441	Snap-on Inc	215,718	0.02	8,221	Ventas Inc (Reit)	588,295	0.07
25,390	Southern Co/The	1,318,757	0.15	29,477	VEREIT Inc (Reit)	301,255	0.03
3,796	Southwest Airlines Co	144,704	0.02	2,517	VeriSign Inc	195,873	0.02
16,014	Southwestern Energy Co	215,068	0.02	4,284	Verisk Analytics Inc	348,589	0.04
19,549	Spectra Energy Corp	840,216	0.10	105,399	Verizon Communications Inc	5,526,070	0.63
3,365	Splunk Inc	193,790	0.02	7,496	Vertex Pharmaceuticals Inc	628,540	0.07
40,072	Sprint Corp	263,674	0.03	9,140	VF Corp	512,206	0.06
7,488	St Jude Medical Inc	594,323	0.07	10,077	Viacom Inc 'B'	378,694	0.04
4,120	Stanley Black & Decker Inc	503,546	0.06	50,046	Visa Inc 'A'	4,102,271	0.47
14,144	Staples Inc	118,668	0.01	1,910	VMware Inc 'A'	139,640	0.02
38,904	Starbucks Corp	2,097,704	0.24	4,809	Vornado Realty Trust (Reit)	487,296	0.06
10,842	State Street Corp	747,231	0.09	4,584	Voya Financial Inc	129,865	0.01
1,785	Stericycle Inc	142,836	0.02	3,689	Vulcan Materials Co	420,878	0.05
8,647	Stryker Corp	1,006,251	0.11	1,406	WABCO Holdings Inc	158,541	0.02
13,619	SunTrust Banks Inc	590,111	0.07	2,256	Wabtec Corp/DE	181,157	0.02
14,569	Symantec Corp	365,828	0.04	40,375	Wal-Mart Stores Inc	2,907,807	0.33
19,024	Synchrony Financial *	525,062	0.06	24,308	Walgreens Boots Alliance Inc	1,927,624	0.22
3,621	Synopsys Inc	214,870	0.02	40,579	Walt Disney Co/The	3,758,021	0.43
13,284	Sysco Corp	647,595	0.07	11,908	Waste Management Inc *	756,634	0.09
6,925	T Rowe Price Group Inc	456,011	0.05	2,500	Waters Corp	392,950	0.04
8,956	T-Mobile US Inc	416,544	0.05	6,939	WEC Energy Group Inc	419,254	0.05
14,379	Target Corp	976,334	0.11	124,922	Wells Fargo & Co	5,517,805	0.63
10,774	TD Ameritrade Holding Corp	376,120	0.04	9,431	Welltower Inc (Reit)	711,852	0.08
3,754	TEGNA Inc	80,786	0.01	3,952	Westar Energy Inc	224,553	0.03
2,785	Tesla Motors Inc	560,481	0.06	6,538	Western Digital Corp	379,596	0.04
2,624	Tesoro Corp	203,281	0.02	11,390	Western Union Co/The	234,634	0.03
26,806	Texas Instruments Inc	1,880,977	0.21	6,282	WestRock Co	300,028	0.03
10,680	Thermo Fisher Scientific Inc	1,682,207	0.19	21,269	Weyerhaeuser Co (Reit)	678,375	0.08
2,852	Tiffany & Co	206,228	0.02	1,692	Whirlpool Corp	272,547	0.03

The notes on pages 113 to 120 form an integral part of these financial statements.



# Notes to the Financial Statements

## 1. Organisation

BlackRock Global Index Funds is a public limited company (*société anonyme*) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (*société d'investissement à capital variable*). The Company was established on 30 August 2012 and was authorised by the *Commission de Surveillance du Secteur Financier* (the "CSSF") as an UCITS pursuant to the provisions of Part I of the law of 17 December 2010, as amended from time to time and is regulated pursuant to such law (the "2010 Law").

The Company has appointed BlackRock (Luxembourg) S.A. as its Management Company.

As at 30 September 2016, the Company offered shares in 10 Funds (each a "Fund", together the "Funds"). The Company is an umbrella structure comprising separate Funds with segregated liability. Each Fund shall have segregated liability from the other Funds and the Company shall not be liable as a whole to third parties for the liabilities of each Fund. Each Fund shall be made up of a separate portfolio of investments maintained and invested in accordance with the investment objectives applicable to such Fund. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as follows:

### A Class

- A Class non-distributing share EUR
- A Class non-distributing share EUR hedged
- A Class non-distributing share USD
- A Class non-distributing UK reporting fund share USD

### D Class

- D Class non-distributing share EUR

### F Class

- F Class non-distributing share EUR
- F Class non-distributing share GBP
- F Class non-distributing share USD
- F Class non-distributing UK reporting fund share USD

### I Class

- I Class distributing share USD\*
- I Class non-distributing share EUR hedged\*
- I Class non-distributing share GBP hedged\*
- I Class non-distributing share USD\*

### N Class

- N Class distributing share EUR
- N Class distributing share USD
- N Class non-distributing share EUR
- N Class non-distributing share USD

### X Class

- X Class non-distributing share EUR\*
- X Class non-distributing share EUR hedged\*
- X Class non-distributing share USD\*

\* available to institutional investors.

The classes of shares have equivalent rights in the Company but carry different features and charging structures which are more fully described in the Company's Prospectus.

## Significant events during the period ended 30 September 2016

In a United Kingdom ("UK") referendum held on 23 June 2016, the electorate of the UK resolved to leave the European Union. For further details on the impact of the results of the referendum please refer to the Investment Adviser's Report.

## Share Classes Launched

The date disclosed is the launch date but the class may have been seeded at a later date.

Effective date	Type	Fund
13 April 2016	A Class non-distributing share EUR hedged	BlackRock Emerging Markets Government Bond Index Fund
13 April 2016	I Class non-distributing share EUR hedged	BlackRock Emerging Markets Government Bond Index Fund
13 April 2016	X Class non-distributing share EUR hedged	BlackRock Emerging Markets Government Bond Index Fund
20 April 2016	X Class non-distributing share USD	BlackRock Europe Equity Index Fund
20 April 2016	F Class non-distributing share GBP	BlackRock World Equity Index Fund
11 May 2016	I Class non-distributing share GBP hedged	BlackRock Emerging Markets Government Bond Index Fund
22 June 2016	X Class non-distributing share EUR	BlackRock Emerging Markets Government Bond Index Fund

## 2. Summary of Significant Accounting Policies:

The financial statements have been prepared in accordance with generally accepted accounting principles in Luxembourg and with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

### (a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ the value of all securities and other assets forming any particular Fund's portfolio is determined by last known

# Notes to the Financial Statements continued

prices upon close of the exchange on which those securities or assets are traded or admitted for trading. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. If net transactions in shares of the Company on any dealing day exceed the threshold set by the Board of Directors of the Company, then additional procedures apply (see Note 2(h)). The value of any securities or assets traded on any other regulated market is determined in the same way.

Where such securities or other assets are quoted or dealt in on more than one stock exchange or regulated market the Board of Directors of the Company may in their discretion select one of such stock exchanges or regulated markets for such purposes;

- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non-quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Board of Directors of the Company, not representative of the fair market value, the value shall be determined prudently and in good faith by the Board of Directors of the Company on the basis of their expected disposal or acquisition price;
- ▶ if in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company consider that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in their absolute discretion decide. Discrepancies in value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the Net Asset Value ("NAV") of certain Funds. In such cases the Board of Directors of the Company may set specific thresholds, that, where exceeded, result in adjustment to the value of these securities to their fair value by applying a specific index adjustment. Additionally, where governments choose to impose fiscal or transaction charges on foreign investment, the Board of Directors of the Company may adjust the NAV to reflect such charges;

As at 30 September 2016, such fair valuation adjustment was applied as per table below:

Fund	Currency	Market value of fair valued securities	% of Net Assets
BlackRock Emerging Markets Equity Index Fund	USD	127	0.00

- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions, the assets of which continue to be valued as part of the portfolio of the Fund;
- ▶ liquid assets such as money market instruments may be valued at nominal values plus any accrued interest or at amortised cost basis which approximated their fair value;
- ▶ cash, bills payable on demand and other debts are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for Fund shares subscribed are valued at nominal value;
- ▶ liabilities which include in particular income distribution payable, payable for investments purchased and payable for Fund shares redeemed are valued at nominal value.

## (b) Realised gains and losses on sales of Investments

Realised gains and losses on sales of investments have been determined on the basis of the average cost method.

## (c) Income/Expense from Investments

The Company takes credit for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ bank interest income is recognised on an accrual basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding taxes;
- ▶ securities lending income is accrued on a weekly basis;
- ▶ negative yield expense on financial assets relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised within bank interest in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

## (d) Financial Derivative Instruments

During the period, the Funds have entered into a number of forward foreign exchange transactions and futures contracts. Open forward foreign exchange transactions and futures contracts are valued at the fair market value to close the contracts on the valuation date. Surpluses/deficits arising from these and unsettled contracts are taken to unrealised

# Notes to the Financial Statements continued

appreciation/depreciation and are included under assets or liabilities (as appropriate) in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised gains or losses on settlement or closing transactions of forward foreign exchange transactions and futures contracts are presented in the Statement of Operations and Changes in Net Assets.

## (e) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Fund has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Fund have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 30 September 2016. The net change in unrealised appreciation or depreciation and the realised gains or losses on disposal or settlement of other assets or liabilities in currencies other than the currency of denomination of the respective Fund are presented in the Statement of Operations and Changes in Net Assets.

Income and expenses in currencies other than the currency of denomination of the respective Fund have been translated at the rates of exchange prevailing on the transaction date.

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies for all Funds other than the base currency of the Fund at the respective Funds' valuation point at 30 September 2016:

All Funds		
CCY	EUR	USD
AED	0.2429	0.2723
AUD	0.6831	0.7657
BRL	0.2744	0.3076
CAD	0.6805	0.7628
CHF	0.9189	1.0300
CLP	0.0014	0.0015
COP	0.0003	0.0003
CZK	0.0370	0.0415
DKK	0.1343	0.1505
EUR	1.0000	1.1210
GBP	1.1585	1.2986
HKD	0.1150	0.1290
HUF	0.0032	0.0036
IDR	0.0001	0.0001
ILS	0.2374	0.2661
INR	0.0134	0.0150
JPY	0.0088	0.0099
KRW	0.0008	0.0009
MXN	0.0459	0.0515
MYR	0.2157	0.2418
NOK	0.1116	0.1251
NZD	0.6494	0.7280

All Funds		
CCY	EUR	USD
PHP	0.0184	0.0206
PLN	0.2324	0.2605
QAR	0.2450	0.2746
SEK	0.1038	0.1164
SGD	0.6543	0.7335
THB	0.0257	0.0289
TRY	0.2972	0.3332
TWD	0.0285	0.0319
USD	0.8921	1.0000
ZAR	0.0646	0.0724

## (f) Combined Financial Statements

The accounts of each Fund are expressed in the Funds' base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the translation of the Statement of Net Assets, the following exchange rate prevailing at the Fund's valuation point in Luxembourg as at 30 September 2016 for all Funds expressed in Euros, has been applied:

	EUR
USD	0.8921

For the translation of the Statement of Operations and Changes in Net Assets, the following exchange rate is the average rate calculated over the period for all Funds expressed in Euros:

	EUR
USD	0.8907

## (g) Income Equalisation

The Company operates Income Equalisation arrangements with a view to ensure that the level of net income accrued within a Fund is not affected by the issue, conversion or redemption of Fund shares during an accounting period.

The Income Equalisation is included in the Movements in share capital in the Statement of Operations and Changes in Net Assets.

## (h) Dilution

If on any dealing day the aggregate transactions in shares of all classes of a Fund result in a net increase or decrease of shares which exceeds a threshold set by the Board of Directors of the Company, the NAV of the relevant Fund may be adjusted by an amount which reflects the dealing costs to be incurred by the Fund and the estimated bid/offer spread of the assets in which the Fund invests. In addition, the Board of Directors of the Company may agree to include anticipated

# Notes to the Financial Statements continued

fiscal charges in the amount of the adjustment. As at 30 September 2016, no dilution adjustment was applied.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

## (i) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding custodian transaction fees on purchases or sales of securities are included within net realised gain/(loss) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Custodian transaction fees are included within custodian and depositary fees in the Statement of Operations and Changes in Net Assets of each Fund. Refer to Note 6 for further information.

## (j) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

### 3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg *société anonyme*, is authorised to act as a fund Management Company in accordance with Chapter 15 of the amended 2010 Law.

The Company has signed a management company agreement with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company's investment management, administration, and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

### 4. Management Fees

During the period, the Company paid management fees to the Management Company.

The Company pays management fees at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.05% (0.15% prior to 1 May 2016) to 0.50% of the NAV, with the exception of Class X shares, which do not pay management fees. The level of management fee varies according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund and are paid monthly. The Management Company pays certain costs and fees out of the management fee, including the fees of the Investment Advisers.

The management fees attributable to each share class of each Fund are disclosed in detail in the Prospectus and KIID of the Company.

### 5. Administration Fees

The Company pays an administration fee to the Management Company.

The level of administration fee may vary at the Board of Directors of the Company's discretion, as agreed with the Management Company, and will apply at different rates across the various Funds and share classes issued by the Company. However, it has been agreed between the Board of Directors of the Company and the Management Company that the administration fee currently paid shall not exceed 0.15% per annum. It is accrued daily, based on the NAV of the relevant share class and paid monthly.

The Board of Directors of the Company and the Management Company set the level of the administration fee at a rate which aims to ensure that the total expense ratio of each Fund remains competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The administration fee is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Custodian fees, plus any taxes thereon and any taxes at an investment or Company level.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global

# Notes to the Financial Statements continued

administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's total expense ratio remains competitive. Accordingly the Management Company is entitled to retain any amount of the administration fee paid to it which is in excess of the actual expenses incurred by the Company during any year whereas any costs and expenses incurred by the Company in any period which exceed the amount of administration fee that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors of the Company who are not employees of the BlackRock Group receive a fee of EUR 30,000 per annum gross of taxation in return for their duties performed during the period ended 30 September 2016. The Chairman receives a fee of EUR 33,500 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to receive a Directors fee.

## 6. Custodian and Depositary Fees

The Custodian receives a fee in respect of each Fund. These fees are to remunerate the Custodian for safekeeping and transaction costs applicable to each Fund. These fees will vary in respect of each Fund depending on the value of assets under management and the volume of trading in that Fund.

The Custodian receives annual fees, based on the value of securities, which accrue daily, plus transaction fees. The annual custody safekeeping fees range from 0.005% to 0.40% per annum and the transaction fees range from USD 5 to USD 75 per transaction. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

## 7. Taxes

### Luxembourg

The Company is registered under Luxembourg law as an investment company. Accordingly, no Luxembourg income or capital gains tax is at present payable by the Company. The Funds are exempt from the subscription tax ("*taxe d'abonnement*") because the sole objective of each Fund is to match / replicate the performance of its Benchmark Index and all share classes of the Company are listed on the Luxembourg Stock Exchange. Therefore, in accordance with the 2010 Law (as may be amended from time to time), which provides an exemption from "*taxe d'abonnement*" to funds and classes structured in this manner, it is expected that the share classes should be exempt from this annual subscription tax.

### United Kingdom

#### Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Funds income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at: <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

#### Other transaction taxes

Other jurisdictions may impose taxes, Financial Transactions Taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

#### Withholding tax

Dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling Shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

## 8. Investment Adviser

The Management Company, BlackRock (Luxembourg) S.A., has delegated some management and provision of investment advice to the Investment Adviser: BlackRock Investment Management (UK) Limited ("BIM UK") as described in the Prospectus. The Investment Adviser provides advice and management in the areas of stock and sector selection and strategic allocation. Notwithstanding the appointment of the Investment Adviser, the Management Company accepts full responsibility to the Company for all investment transactions.

## 9. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor and the Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. PNC Financial Services Group Inc. is a substantial shareholder in BlackRock, Inc. When arranging transactions in securities for the Company, companies in the PNC Group may have provided securities, brokerage, foreign exchange, banking and other services or may have acted as principal on their usual terms and may benefit therefrom. Commission has been paid to brokers and agents in accordance with the relevant market practice and the benefit of any bulk or other commission discounts or cash commission rebates provided by brokers or agents have been passed on to the Company. The services

# Notes to the Financial Statements continued

of PNC Group companies could have been used by the Investment Advisers where it was considered appropriate to do so provided that their commissions and other terms of business are generally comparable with those available from unassociated brokers and agents in the markets concerned, and that this is consistent with the above policy of obtaining best results.

During the period, there have been no significant transactions which were outside the ordinary course of business or which were not on normal commercial terms. There were no transactions of the Company effected through BlackRock companies.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a related party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities on loan. BlackRock, Inc. bears the cost of indemnification against borrower default.

See further information in Note 13: Efficient Portfolio Management Techniques.

## 10. Dividends

Distributions will not be made to the shareholders of the Non-Distributing Classes. The investment income and other profits will be accumulated and reinvested on behalf of these shareholders.

For the distributing share classes the policy is to distribute substantially all the investment income for the period after deduction of expenses. The Board of Directors of the Company may also determine if and to what extent dividends may include distribution, from both net realised and net unrealised capital gains. Where distributing share classes pay dividends that include net realised capital gains or net unrealised capital gains, dividends may include initially subscribed capital.

The Board of Directors of the Company intend to declare dividends on the distributing share classes out of the net revenue of the relevant Fund (i.e. all interest, dividends and other income less the Fund's accrued expenses) for that financial period.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

The Company may operate income equalisation arrangements with a view to ensuring that the level of net income accrued within a Fund and attributable to each Share is not affected

by the issue, conversion or redemption of those Shares during an accounting period.

## 11. Securities Pledged or Given in Guarantee

As at 30 September 2016 there are no securities pledged or given in guarantee.

## 12. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: HSBC, Goldman Sachs, JP Morgan, Morgan Stanley, State Street Bank & Trust Company and UBS.

Margin cash is paid or received on futures contracts to cover any exposure by the counterparty to the Company or by the Company to the counterparty. Due from/to brokers on the Statement of Net Assets consists of margin paid/received from Fund's clearing brokers and various counterparties.

## 13. Efficient Portfolio Management Techniques

Each of the Funds may use derivatives to hedge market and currency risk and for the purposes of efficient portfolio management. Please see further disclosures in Note 14: Financial Derivative Instruments and each Portfolio of Investments of the Funds.

The Company has appointed BlackRock Advisors (UK) Limited as securities lending agent which in turn may sub-delegate the provision of securities lending agency services to other BlackRock Group companies. Securities lending income was split between the Fund and the securities lending agent in a ratio of 62.5% : 37.5% in favour of the Fund, with all operational costs borne out of the securities lending agents share.

BlackRock Advisors (UK) Limited has the discretion to arrange stock loans with highly rated specialist financial institutions (the "counterparties"). Such counterparties can include associates of BlackRock Advisors (UK) Limited.

At 30 September 2016 the Company had securities on loan to the following counterparties: Bank of America Merrill Lynch, Barclays Bank, BNP Paribas, Citibank, Credit Suisse, Goldman Sachs, HSBC, JP Morgan, Macquarie Bank, Morgan Stanley, Nomura International, Royal Bank of Scotland, Societe Generale and UBS. Collateral is marked to market on a daily basis and stock loans are repayable upon demand. Such lending may only be effected in accordance with the terms of the Prospectus.

The income earned from the securities lending program is shown in the specific Fund's Statement of Operations and Changes in Net Assets.

The collateral received consists of securities admitted to or dealt in on a regulated market. This collateral is held by the Custodian, or its agent. Securities collateral received is not reflected in the primary financial statements.



# Notes to the Financial Statements continued

The table below provides the value of securities on loan which are individually identified in the relevant Fund's Portfolio of Investments and the value of collateral held. As at 30 September 2016 the total value of securities on loan is USD 492,361,273 and the market value of securities collateral received is USD 554,847,806. These are based on the closing prices of the previous day.

Fund	Value of Securities on loan USD	Collateral Market Value USD
BlackRock Emerging Markets Equity Index Fund	31,036,894	34,598,398
BlackRock Emerging Markets Government Bond Index Fund	214,283,689	245,157,940
BlackRock Europe Equity Index Fund	48,744,102	53,861,537
BlackRock Euro Aggregate Bond Index Fund	11,942,504	13,050,264
BlackRock Euro Government Bond Index Fund	42,679,183	47,741,737
BlackRock Global Government Bond Index Fund	469,537	852,753
BlackRock Japan Equity Index Fund	36,370,602	39,816,860
BlackRock North America Equity Index Fund	9,938,545	11,398,236
BlackRock Pacific ex Japan Equity Index Fund	47,993,368	52,927,443
BlackRock World Equity Index Fund	48,902,849	55,442,638

## 14. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments to hedge market and currency risk, and for the purpose of efficient portfolio management. See further details in the specific Fund's Portfolio of Investments.

## 15. Global Market Risk Exposure

The Management Company adopted the Commitment Approach as the global exposure methodology of the Funds.

The Commitment Approach is a methodology that aggregates the underlying market or notional values of financial derivative instruments to determine the degree of global exposure of a Fund to financial derivative instruments.

Pursuant to the 2010 Law, the global exposure for a Fund under the Commitment Approach must not exceed 100% of that Fund's NAV.

## 16. Total Expense Ratio

Total Expense Ratio ("TER") is calculated as the total of all expenses (excluding bank interest, negative yield expense on financial assets and including expense reimbursements), divided by the average net assets of the Fund, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Fund. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Fund for third parties.

The TER for the period from 1 October 2015 to 30 September 2016 is as follows:

Fund Name		TER
BlackRock Emerging Markets Equity Index Fund	Class A	0.601%
	Class F	0.302%
	Class N	0.273%
	Class X	0.072%
BlackRock Emerging Markets Government Bond Index Fund	Class A	0.516%
	Class I	0.236%
	Class N	0.236%
	Class X	0.036%
BlackRock Europe Equity Index Fund	Class A	0.509%
	Class D	0.210%
	Class F	0.210%
	Class N	0.180%
BlackRock Euro Aggregate Bond Index Fund	Class A	0.520%
	Class N	0.144%
	Class X	0.041%
	BlackRock Euro Government Bond Index Fund	Class A
Class D		0.227%
Class F		0.226%
Class N		0.195%
BlackRock Global Government Bond Index Fund	Class A	0.516%
	Class D	0.217%
	Class F	0.217%
	Class N	0.186%
BlackRock Japan Equity Index Fund	Class A	0.509%
	Class F	0.210%
	Class N	0.180%
	Class X	0.030%
BlackRock North America Equity Index Fund	Class A	0.509%
	Class F	0.210%
	Class N	0.178%
	Class X	0.030%
BlackRock Pacific ex Japan Equity Index Fund	Class A	0.533%
	Class F	0.234%
	Class N	0.204%
	Class X	0.054%
BlackRock World Equity Index Fund	Class A	0.522%
	Class D	0.222%
	Class F	0.223%
	Class N	0.193%
	Class X	0.043%

## 18. Subsequent Events

On 24 October 2016, Bruno Rovelli and Alexander C. Hocter-Duncan resigned from the Board of Directors of the Company.

# General Information

## Current Prospectus

The Company's Prospectus dated 13 May 2015, and the relevant KIID along with copies of the Application Form may be obtained from the Local Investor Servicing team, the Management Company or any of the Representatives or Distributors. Copies of the Company's Articles of Association, the Annual Report and Audited Accounts and Unaudited Interim Report and Accounts may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from [www.blackrockinternational.com](http://www.blackrockinternational.com).

## Representatives

The representative in Switzerland is BlackRock Asset Management Switzerland Limited, Bahnhofstrasse 39, 8001 Zürich, Switzerland.

The representative in Denmark is BlackRock Copenhagen Branch, subsidiary of BlackRock Investment Management (UK) Limited, England, Harbour House, Sundkrogsgade 21, Copenhagen, DK 2100, Denmark.

## Portfolio of Investments

Equities are primarily classified by the country of incorporation of the entity in which the Fund holds shares.

Corporate and government fixed and variable income securities are primarily classified by the country of incorporation of the issuer.

## Purchases and Sales

A detailed list of investments purchased and sold for any Fund during the period is available upon request, free of charge, from the Registered Office, or the offices of the Representatives as mentioned above.

## Authorised Status

The Company is a UCITS under the part I of Luxembourg Law of 17 December 2010, as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of all the Company's Funds in the umbrella in the following countries:

Austria, Chile, Denmark, Finland, France, Germany, Ireland, Italy, Jersey, Luxembourg, Netherlands, Norway, South Africa, Spain, Sweden, Switzerland and United Kingdom.

The Company is duly registered with the Comision Nacional de Mercado de Valores in Spain under number 1239.

## Paying Agents

### *Austria:*

Raiffeisen Bank International AG  
Am Stadtpark 9  
1030 Vienna  
Austria

### *Denmark:*

BlackRock Copenhagen Branch  
Harbour House  
Sundkrogsgade 21  
Copenhagen  
DK- 2100  
Denmark

### *France:*

CACEIS Bank France  
1-3 Place Valhubert,  
75013 Paris  
France

### *Germany:*

J.P. Morgan AG  
CIB / Investor Services –  
Trustee & Fiduciary  
Taunustor 1 (TaunusTurm)  
60310 Frankfurt am Main  
Germany

### *Luxembourg:*

(Central Paying Agent)  
J.P. Morgan Bank Luxembourg S.A.  
6C route de Trèves,  
European Bank & Business  
Center Building C,  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### *Sweden:*

BlackRock Investment  
Management (UK) Limited  
Stockholm Filial  
Mäster Samuelsgatan 1  
114 11  
Stockholm  
Sweden

### *Switzerland:*

State Street Bank  
International GmbH,  
Munich,  
Zurich Branch  
Beethovenstrasse 19  
CH-8027 Zurich  
Switzerland

### *United Kingdom:*

J.P. Morgan Chase Bank, N.A.,  
London Branch  
4 John Carpenter Street  
4<sup>th</sup> Floor-Mail Point 3L  
London, England EC4Y 0JP  
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## Want to know more?



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