DTLE

# iShares $ Treasury Bond 20+yr UCITS ETF EUR Hedged (Dist)

## September Factsheet

**Performance, Portfolio Breakdowns and Net Asset information as at: 30-Sep-2019**

All other data as at 17-Oct-2019

iShares by BLACKROCK®

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

The Fund seeks to track the performance of an index composed of US Dollar denominated government bonds issued by the US Treasury.

**Capital at risk.** All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed.

## KEY BENEFITS

1. Targeted exposure to long-term US treasuries
2. Direct investment in government bonds
3. Single country government bond exposure

**Key Risks:** Credit risk, changes to interest rates and/or issuer defaults will have a significant impact on the performance of fixed income securities. Potential or actual credit rating downgrades may increase the level of risk. Credit Risk: The issuer of a financial asset held within the Fund may not pay income or repay capital to the Fund when due. Liquidity Risk: Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily. Counterparty Risk: The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Fund to financial loss.

## KEY FACTS

| | |
|---|---|
| **Asset Class** | Fixed Income |
| **Fund Base Currency** | USD |
| **Share Class Currency** | EUR |
| **Fund Launch Date** | 20-Jan-2015 |
| **Share Class Launch Date** | 21-Sep-2017 |
| **Benchmark** | ICE U.S. Treasury 20+ Year Bond Index |
| **ISIN** | IE00BD8PGZ49 |
| **Total Expense Ratio** | 0.10% |
| **Distribution Type** | Quarterly |
| **Domicile** | Ireland |
| **Methodology** | Sampled |
| **Product Structure** | Physical |
| **Rebalance Frequency** | Monthly |
| **UCITS** | Yes |
| **ISA Eligibility** | Yes |
| **SIPP Available** | Yes |
| **UK Distributor/Reporting Status** | No/Yes |
| **Use of Income** | Distributing |

| | |
|---|---|
| **Net Assets of Fund** | USD 975,179,689 |
| **Net Assets of Share Class** | EUR 46,006,269 |
| **Number of Holdings** | 40 |
| **Shares Outstanding** | 8,516,538 |
| **Benchmark Ticker** | IDCOT20T |
| **Distribution Yield** | 2.44% |

## GROWTH OF 10,000 EUR SINCE INCEPTION




## 12 MONTH PERFORMANCE PERIODS (% EUR)

| | 30/9/2014 - 30/9/2015 | 30/9/2015 - 30/9/2016 | 30/9/2016 - 30/9/2017 | 30/9/2017 - 30/9/2018 | 30/9/2018 - 30/9/2019 | 2018 Calendar Year |
|---|---|---|---|---|---|---|
| **Fund** | N/A | N/A | N/A | -5.89% | 21.14% | -4.73% |
| **Benchmark** | N/A | N/A | N/A | -3.49% | 25.22% | -1.98% |

## ANNUALISED PERFORMANCE (% USD)

| | 1 Year | 3 Years | 5 Years | 10 Years | Since Inception |
|---|---|---|---|---|---|
| **Fund** | 21.14% | N/A | N/A | N/A | 6.20% |
| **Benchmark** | 25.22% | N/A | N/A | N/A | 9.33% |

**The figures shown relate to past performance. Past performance is not a reliable indicator of future results and should not be the sole factor of consideration when selecting a product or strategy.** Share Class and Benchmark performance displayed in EUR, hedged fund benchmark performance is displayed in USD. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested where applicable. Performance data is based on the net asset value (NAV) of the ETF which may not be the same as the market price of the ETF. Individual shareholders may realize returns that are different to the NAV performance. The return of your investment may increase or decrease as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation. **Source:** BlackRock

## TOP HOLDINGS (%)

| | |
|---|---|
| TREASURY BOND | 3.99 |
| TREASURY BOND (2OLD) | 3.76 |
| TREASURY BOND (OLD) | 3.67 |
| TREASURY BOND | 3.56 |
| TREASURY BOND | 3.50 |
| TREASURY BOND | 3.17 |
| TREASURY BOND | 3.17 |
| TREASURY BOND | 3.12 |
| TREASURY BOND | 3.09 |
| TREASURY BOND | 3.08 |
| | 34.11 |

Holdings are subject to change.

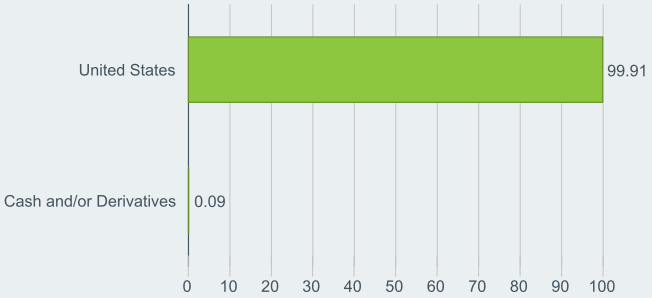
## PORTFOLIO CHARACTERISTICS

| | |
|---|---|
| **Weighted Average Maturity** | 25.73 yrs |
| **Weighted Average Coupon** | 3.10% |
| **Weighted Average Yield To Maturity** | 2.08% |
| **Effective Duration** | 18.20 yrs |

## DEALING INFORMATION

| | |
|---|---|
| **Exchange** | London Stock Exchange |
| **Ticker** | DTLE |
| **Bloomberg Ticker** | DTLE LN |
| **RIC** | DTLE.L |
| **SEDOL** | BD8PGZ4 |
| **Trading Currency** | EUR |

## GEOGRAPHIC BREAKDOWN (%)




Geographic exposure relates principally to the domicile of the issuers of the securities held in the product, added together and then expressed as a percentage of the product's total holdings. However, in some instances it can reflect the location where the issuer of the securities carries out much of their business.


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## GLOSSARY

**Total Expense Ratio (TER):** A measure of the total costs associated with managing and operating a fund. The TER consists primarily of the management fee plus other expenses such as trustee, custody, or operating expenses. It is expressed as a percentage of the fund's total net asset value.

**Distribution yield:** The distribution yield represents the ratio of distributed income over the last 12 months to the fund's current Net Asset Value.

**Effective Duration:** is a measure of the potential impact on a bond or portfolio price of a 1% change in interest rates across all maturities. It takes into account the possible changes in expected bond cash flows for bonds with embedded optionality (for example the bond issuer's right to redeem bonds at a pre-determined price on certain dates) due to the 1% change in rates.

**Product Structure:** Indicates whether the fund buys the actual underlying securities in the index (i.e. Physical) or whether the fund gains exposure to those securities by buying derivatives, such as swaps (known as 'Synthetic'). Swaps are a form of contract that promises to provide the return of the security to the fund, but the fund does not hold the actual security. This can introduce a risk that the counterparty defaults on the "promise" or contract.

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

**Weighted Average Coupon (WAC):** The coupon is the annual interest rate paid by a bond issuer on the face value of the bond. WAC of the ETF is calculated as the average of the underlying bonds' coupon rates, adjusted to take account of their relative weight (size) within the fund.

**Methodology:** Indicates whether the product is holding all index securities in the same weight as the index (replicating) or whether an optimised subset of index securities is used (optimised/sampled) in order to efficiently track index performance.

**Weighted Average Yield to Maturity:** The rate of return anticipated on a bond, if it is held until maturity. Yield to Maturity of the ETF is calculated as the average of the underlying bonds' yields, adjusted to take account of their relative weight (size) within the fund.