

**PRODUCT:** BlackRock American Income Trust (the "Company")

**MANAGER:** BlackRock Fund Managers Limited (the "Manager")

**DATE:** 14 November 2024

**ISIN NUMBER:** GB00B7W0XJ61

**This Company does not have a UK sustainable investment label. Sustainable investment labels help investors find products that have a specific sustainability goal. The Company does not use a sustainability label because whilst the Company applies environmental, social or governance ("ESG") commitments within its investment process (as described below), the Company does not have a specific sustainability goal and the investment strategy of the Company means it is not able to meet the criteria of any sustainability label.**

### Sustainability Approach

The Company will apply the BlackRock EMEA Baseline Screens, as follows:

BlackRock Investment Management (UK) Limited (the "IM") will limit and/or exclude (as applicable) direct investment in corporate issuers which, at the time of purchase, in the opinion of the IM, have exposure to, or ties with, the following sectors:

- (i) the production of certain types of controversial weapons or nuclear weapons;
- (ii) the production or, subject to specific revenue thresholds, distribution of firearms or small arms ammunition intended for retail to civilians;
- (iii) subject to specific revenue thresholds, the extraction of certain types of fossil fuel and/or the generation of power from them;
- (iv) the production of tobacco products or, subject to specific revenue thresholds, certain activities in relation to tobacco-related products; and
- (v) issuers which have been deemed to have failed to comply with United Nations Global Compact Principles.

The BlackRock EMEA Baseline Screens described above are only applied by the IM to direct investments made by the Company in corporate issuers and accordingly the Company may have exposure to other investments (including, but not limited to, derivatives, money market instruments, units or shares in collective investment schemes, cash and assets that can be turned into cash quickly) which are inconsistent with the BlackRock EMEA Baseline Screens.

Following application of the screening policy outlined above, those companies which have not yet been excluded from investment are then evaluated by the IM based on their ability to manage the risks and opportunities associated with ESG-consistent business practices and their ESG risk and opportunity credentials, such as their leadership and governance framework, which is considered essential for sustainable growth, their ability to strategically manage longer-term issues surrounding ESG and the potential impact this may have on a company's financials.

In addition, the Company aims to achieve:

- an ESG score that is better than the Reference Index; and
- a carbon emission intensity score that is lower than the Reference Index.

Although the Company has made a binding ESG commitment to seek these outcomes, the actual ESG score and carbon emission intensity score of the Company's portfolio may vary.

### Sustainability Metrics

The following table provides information about the performance of the Company's sustainability metrics during the reference period which is from 1 November 2023 to 30 April 2024. The figures presented are based on the performance as of 30 April 2024.

Sustainability Metric	Description of Metric	Company achievement	Reference Index achievement
Carbon emission intensity score	Lower carbon emissions intensity score than the Reference Index	55.30	179.30
ESG score	Higher ESG score than the Reference Index	7.40	6.40
Exclusion of issuers involved in	% market value exposure to issuers involved in certain activities deemed to	0.00%	Not applicable

<b>certain restricted activities (as described above)</b>	have negative environmental and/or social outcomes		
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The carbon emission intensity score is calculated for the Company's portfolio and separately for the Reference Index based on carbon emission intensity scores attributed to the issuers that they hold. Where data is unavailable for a particular issuer, the carbon emission intensity score of that issuer will be estimated by MSCI. The calculation includes Scope 1 greenhouse gas ("GHG") emissions and Scope 2 GHG emissions but excludes Scope 3 GHG emissions and is based on the issuers' enterprise value including cash (EVIC).

The ESG score is calculated for the Company's portfolio and separately for the Reference Index based on ESG scores attributed to the issuers that they hold. Where data is unavailable for a particular issuer, the ESG score of that issuer will be estimated by MSCI.

The **Reference Index** of the Company is the Russell 1000 Value Index or such other index as may be agreed by the Company and the IM to be appropriate from time to time.

Further detail on how the ESG scores and carbon emission intensity scores for the Company are calculated, and the Reference Index, is available in the Company's pre-contractual disclosures.

#### Additional Information

**Pre-contractual disclosure:** Please see the Company's pre-contractual disclosures, which are available at the following link: [www.blackrock.com/uk/literature/policies/itc-disclosures-blackrock-american-income-trust-plc.pdf](http://www.blackrock.com/uk/literature/policies/itc-disclosures-blackrock-american-income-trust-plc.pdf).

**Product-level sustainability report:** Not currently available.

**Sustainability entity report:** Not currently available.

**Other non-sustainability related information:** Please see the Company's key information document, which is available on the following website: [www.blackrock.com/kiid/literature/kiid/uk\\_priips-blackrock-american-income-trust-plc-class-acc-gb-gb00b7w0xj61-en.pdf](http://www.blackrock.com/kiid/literature/kiid/uk_priips-blackrock-american-income-trust-plc-class-acc-gb-gb00b7w0xj61-en.pdf)