

BlackRock iBLD Endura[®] VC5.5 ER Index

As of June 30, 2022



IBLDE55E

Index Objective

The BlackRock iBLD Endura[®] VC5.5 ER Index (the “Index”) seeks to provide the potential for more consistent returns than a traditional stock index and may help reduce losses during declining markets while still experiencing gains during rising markets. The Index comprises U.S. equities with daily volatility controls to help mitigate downside risk. The daily volatility controls determine an allocation to short-term U.S. treasury bonds. Index constituents are comprised of iShares[®] ETFs. The Index tracks the excess return of the selected iShares[®] ETF constituents above the return on cash. Since this is an excess total return Index, dividends are reinvested in the Index calculation.

Index Performance Since Inception



Historical index performance is no guarantee of any future performance. Indexes are unmanaged and one cannot invest directly in an index.

Cumulative Performance (Total Return %)

YTD	1m	3m	1y	3y	5y	10y	Incept.
-7.95	-1.76	-3.77	-4.38	4.68	19.25	-	27.96

Key Facts

Inception Date: June 14, 2016

Asset Class: Multi-Asset

Base Currency: U.S. Dollar

Ticker: IBLDE55E

Index Constituents	%
ISHARES TR 1-3 YR TR BD ETF	76.17
ISHARES TR USA MIN VOL ETF	23.83

Constituents are subject to change

Historical Back-Test Index Performance

Monthly and Calendar Year Index Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2003		-0.14%	0.38%	1.95%	1.61%	0.32%	-0.29%	0.26%	0.25%	1.88%	0.67%	3.06%	10.35%
2004	0.91%	1.40%	-0.44%	-1.42%	0.31%	0.63%	-1.49%	1.17%	0.27%	0.67%	1.98%	1.82%	5.88%
2005	-1.29%	0.94%	-0.70%	-0.12%	0.90%	0.03%	1.23%	-0.78%	-0.18%	-1.48%	1.28%	0.07%	-0.14%
2006	1.00%	-0.09%	0.06%	0.09%	-1.56%	0.14%	0.80%	0.91%	0.65%	1.72%	1.10%	0.48%	5.40%
2007	1.06%	-1.36%	-0.04%	1.61%	1.02%	-1.82%	-1.13%	1.16%	1.06%	0.25%	-0.21%	-0.51%	1.04%
2008	-0.74%	-0.41%	-0.11%	0.30%	-0.10%	-2.50%	0.73%	0.74%	-0.09%	-1.24%	0.33%	0.49%	-2.60%
2009	-1.60%	-1.61%	1.32%	0.87%	0.75%	0.07%	1.51%	1.05%	1.19%	-0.82%	2.25%	0.15%	5.16%
2010	-0.72%	0.92%	1.48%	0.53%	-2.26%	-0.41%	1.67%	-0.40%	2.76%	1.51%	-0.54%	2.34%	6.97%
2011	-0.09%	1.82%	0.46%	2.51%	0.81%	-0.89%	-1.62%	-1.14%	-0.71%	1.71%	0.06%	0.96%	3.88%
2012	0.47%	0.75%	1.21%	0.75%	-1.30%	1.52%	1.10%	-0.11%	0.90%	-0.78%	-0.03%	-0.50%	3.99%
2013	2.83%	1.70%	3.13%	1.56%	-1.38%	-0.44%	1.57%	-1.89%	1.59%	2.44%	0.75%	0.62%	13.05%
2014	-1.88%	1.82%	0.44%	0.62%	0.81%	0.85%	-1.20%	2.45%	-0.64%	1.93%	2.00%	-0.29%	7.03%
2015	0.20%	1.41%	-0.45%	-0.35%	0.53%	-1.30%	2.04%	-3.72%	0.00%	1.84%	-0.28%	0.06%	-0.16%
2016	-0.38%	0.53%	2.38%	-0.23%	0.68%	0.61%							3.61%

Feb 2003 and Jun 2016 represents partial period returns.

Past performance does not guarantee future results. Data for time periods prior to the index inception date is hypothetical and is provided for informational purposes only to indicate historical performance had the index been available over the relevant time period. Hypothetical data results are based on criteria applied retroactively with the benefit of hindsight and knowledge of factors that may have positively affected its performance and cannot account for risk factors that may have affected the actual performance.

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