

**iShares US Mrt Bckd Sec U ETF GBP**
**Fund Information**
**Sector**

Fixed Int - USD

**Manager's Name**

N/A

**Date Manager Appointed**

N/A

**Launch Date**

May 2016

**Fund Size (£m)**

£2499.64

**Yield\*** (See page 2)

0.00 %

**XD Dates**

Jun 11, Dec 12

**Last Distribution**

11/06/20 (XD Date)

24/06/20 (Pay Date)

0.05(Distribution)

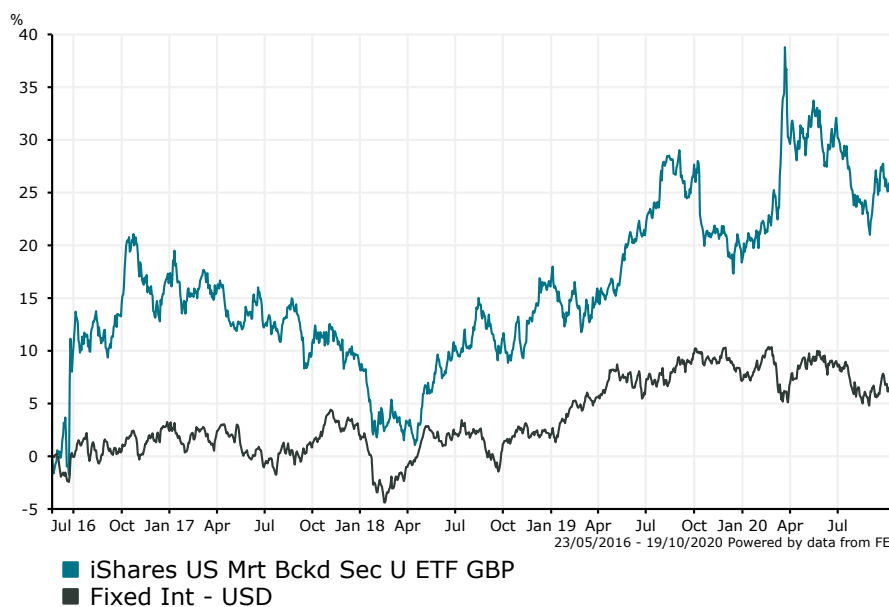
**OCF**

0.28 %

**Fund Aim**

The Fund seeks to track the performance of an index composed of investment-grade mortgage-backed pass-through securities issued by U.S. government agencies

**Sector:** Fixed Int - USD

**Performance**


**Morningstar Analyst Rating**  
N/A

**FE Crown Rating**

**Discrete Performance - 12 months to 31/12/19**

|                      | 2019 | 2018  | 2017  | 2016 | 2015  |
|----------------------|------|-------|-------|------|-------|
| Fund                 | 1.97 | 6.82  | -6.64 | -    | -     |
| Stock Sector Average | 5.09 | -0.05 | -0.54 | 4.72 | -1.10 |

**Cumulative Performance to 30/09/20**

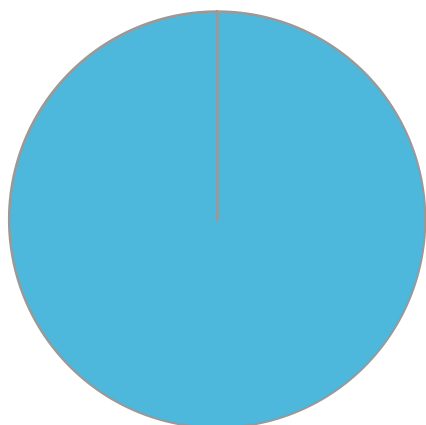
|                      | 1 Yr  | 2 Yrs | 3 Yrs | 4 Yrs | 5 Yrs |
|----------------------|-------|-------|-------|-------|-------|
| Fund                 | -0.72 | 12.98 | 14.60 | 10.88 | -     |
| Stock Sector Average | -2.74 | 6.18  | 5.85  | 6.36  | 10.74 |

**Performance Analysis - Annualised 3 years**

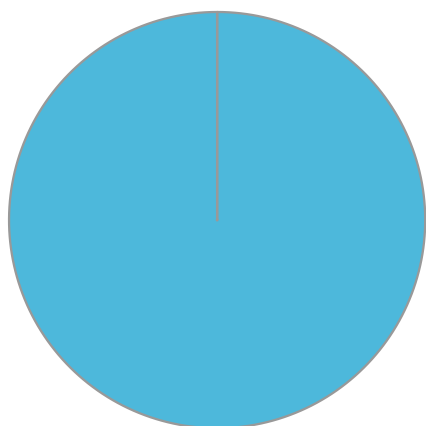
|                      | Growth Rate % | Volatility | Alpha | Beta | Sharpe |
|----------------------|---------------|------------|-------|------|--------|
| Fund                 | 4.65          | 9.19       | 3.74  | 0.62 | 0.12   |
| Stock Sector Average | 1.91          | 6.15       | 0.00  | 1.00 | 0.00   |

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**Fund Composition**



|                   | (%)   |
|-------------------|-------|
| US Fixed Interest | 99.99 |
| Money Market      | -0.02 |



|              | (%)   |
|--------------|-------|
| USA          | 99.99 |
| Money Market | -0.02 |

**Largest Holdings**

| Holdings  | (%)  |
|---|------|
| FNMA 30YR 2016 PRODUCTION                                     | 3.66 |
| GNMA2 30YR 2020 PRODUCTION                                    | 3.31 |
| GNMA2 30YR 2020 PRODUCTION                                    | 3.29 |
| FHLMC 30YR UMBS   | 3.25 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% MTG BDS 25/09/49 USD1000 | 2.80 |

| Holdings                   | (%)  |
|----------------------------|------|
| FNMA 30YR 2013 PRODUCTION  | 2.75 |
| FNMA 30YR 2013 PRODUCTION  | 2.39 |
| GNMA2 30YR 2017 PRODUCTION | 2.18 |
| FNMA 30YR 2012 PRODUCTION  | 1.89 |
| FNMA 30YR 2019 PRODUCTION  | 1.74 |

\* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

**Important Information**

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.