

iShares US Mrt Bckd SU ETF GBP

Fund Information

Sector

Fixed Int - USD Securitised

Manager's Name

N/A

Date Manager Appointed

N/A

Launch Date

May 2016

Fund Size(£m)

£1386.50

Yield* (See page2)

0.00 %

XD Dates

Jun 17, Dec 10

Last Distribution

17/06/21 (XD Date)

30/06/21 (Pay Date)

0.04(Distribution)

OCF

0.28 %

Morningstar Analyst Rating

N/A

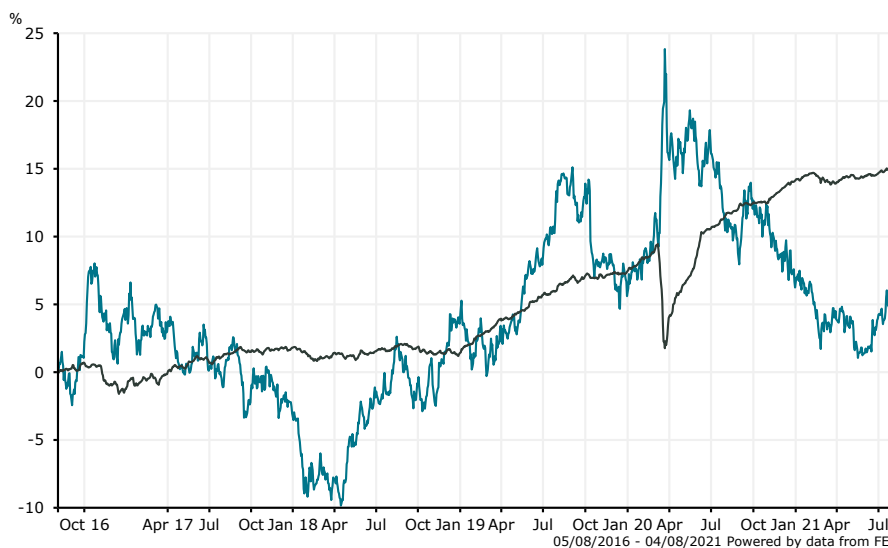
FE Crown Rating

Fund Aim

The Share Class is a share class of a Fund which aims to achieve a return on your investment, through a combination of capital growth and income on the Fund's assets, which reflects the return of the Bloomberg Barclays US Mortgage Backed Securities Index, the Fund's benchmark index (Index). The Share Class, via the Fund, aims to invest so far as possible and practicable in the fixed income (FI) securities (such as bonds) that make up the Index and comply with its credit rating requirements. If the credit ratings of the FI securities are downgraded, the Fund may continue to hold these until they cease to form part of the Index and it is practicable to sell the position. The Index measures the performance of US Dollar-denominated mortgage backed securities (MBS) issued by US government agencies, Ginnie Mae (GNMA), Fannie Mae (FNMA) and Freddie Mac (FHLMC). MBS in the Index must have a remaining weighted average maturity (i.e. the average time remaining until they become due for repayment weighted by mortgage value) of at least one year. They will pay income according to fixed rates of interest, have a minimum outstanding of \$1 billion and will, at the time of inclusion in the Index, be investment grade (i.e. meet a specified level of creditworthiness). The Fund uses optimising techniques to achieve a similar return to its benchmark index. These may include the strategic selection of certain securities that make up the benchmark index and also the use of financial derivative instruments (FDIs) (i.e. investments the prices of which are based on one or more underlying assets). FDIs may be used for direct investment purposes.

Sector: Fixed Int - USD Securitised

Performance



■ iShares US Mrt Bckd SU ETF GBP
 ■ Fixed Int - USD Securitised

Discrete Performance - 12 months to 31/12/20

	2020	2019	2018	2017	2016
Fund	0.60	1.97	6.82	-6.64	-
Stock Sector Average	6.26	5.93	-0.42	3.09	2.88

Cumulative Performance to 31/07/21

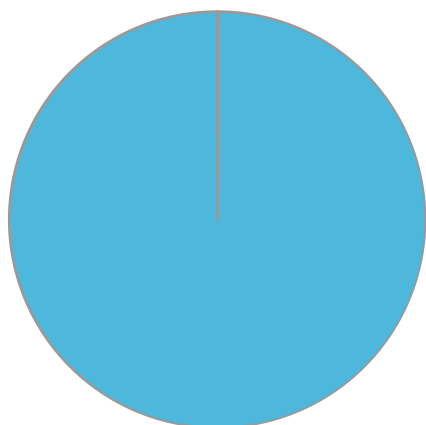
	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	-5.89	-7.66	5.39	4.92	5.52
Stock Sector Average	3.00	8.25	13.03	13.55	14.80

Performance Analysis - Annualised 3 years

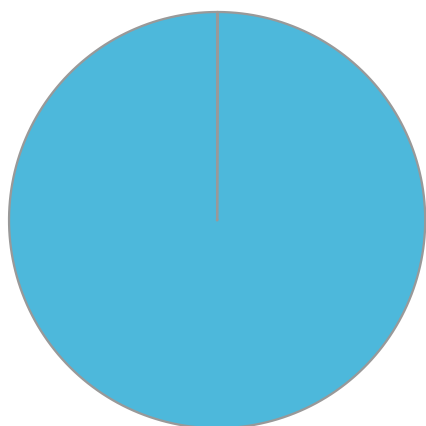
	Growth Rate %	Volatility	Alpha	Beta	Sharpe

iShares **US Mrt Bckd SU ETF GBP**

Fund Composition



	(%)
US Fixed Interest	99.96
Money Market	0.06



	(%)
USA	99.96
Money Market	0.06

Largest Holdings

Holdings	(%)
FNMA 30YR 2020 PRODUCTION	5.56
GNMA2 30YR 2021 PRODUCTION	5.43
FHLMC 30YR UMBS	4.28
FEDERAL NATIONAL MORTGAGE ASSOC 2% MTG BDS 15/05/50 USD1000	3.61
FNMA 30YR 2016 PRODUCTION	3.24

Holdings	(%)
FNMA 30YR UMBS SUPER	2.75
FNMA 30YR 2013 PRODUCTION	2.56
FNMA 30YR 2013 PRODUCTION	2.34
FNMA 30YR 2020 PRODUCTION	2.18
FNMA 30YR 2012 PRODUCTION	1.97

* 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 31/07/2021. 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.