

**PASSIVE**

# iShares Developed World ESG Screened Index Fund (IE)

**Class D U.S. Dollar**

**BlackRock Index Selection Fund**

**iShares**  
by BlackRock

**October 2024**

**Performance, Portfolio Breakdowns and Net Assets information as at: 31-Oct-2024. All other data as at 14-Nov-2024.**

For Investors in the South Africa. Investors should read the KIID/PRIIPs document and prospectus prior to investing, and should refer to the prospectus for the funds full list of risks.

## FUND OVERVIEW

- The Fund 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 developed world equity markets excluding companies that are involved in or generate a majority of their revenue and income from activities that may have a detrimental impact from the environmental, social and governance (ESG) perspective
- The Fund is passively managed and aims to invest in equity securities (e.g. shares) that, so far as possible and practicable, make up the MSCI World ESG Screened Index (the "Index").
- The Fund's investments will, at the time of purchase, comply with the ESG requirements of the Index. The Fund may hold securities which do not comply with the ESG requirements of the Index until such time as the relevant securities cease to form part of the Index and it is possible and practicable (in the investment manager's view) to liquidate the position.

## RISK INDICATOR

### Lower Risk

Potentially Lower Rewards

### Higher Risk

Potentially Higher Rewards



**CAPITAL AT RISK:** The value of investments and the income from them can fall as well as rise and are not guaranteed. Investors may not get back the amount originally invested.

## KEY RISKS:

- The value of equities and equity-related securities can be affected by daily stock market movements. Other influential factors include political, economic news, company earnings and significant corporate events.
- 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.

## RATINGS



## KEY FACTS

**Asset Class :** Equity

**Benchmark :** MSCI WORLD ESG SCREENED (USD)

**Fund Launch Date :** 10-Jan-2014

**Share Class Launch Date :** 23-Jun-2017

**Share Class Currency :** USD

**Use of Income :** Accumulating

**Net Assets of Fund (M) :** 3,740.34 USD

**Morningstar Category :** Global Large-Cap Blend Equity

**SFDR Classification :** Article 8

**Domicile :** Ireland

**ISIN :** IE00BYZ8K175

**Management Company :** BlackRock Asset Management Ireland Limited

**Analyst-Driven %<sup>i</sup> :** 20.00%

**Data Coverage %<sup>i</sup> :** 93.00%

## FEES AND CHARGES

**Annual Management Fee :** 0.15%

**Ongoing Charge :** 0.15%

**Performance Fee :** 0.00%

## DEALING INFORMATION

**Dealing Frequency :** Daily, forward pricing basis

**Minimum Initial Investment :** 100,000 USD \*

**Settlement :** Trade Date + 3 days

\* or currency equivalent

## PORTFOLIO CHARACTERISTICS

**Price to Book Ratio :** 3.55x

**Price to Earnings Ratio :** 24.25x

**Standard Deviation (3y) :** 17.20

**3y Beta :** 1.00

**Number of Holdings :** 1,293

## PORTFOLIO MANAGER(S)

Kieran Doyle

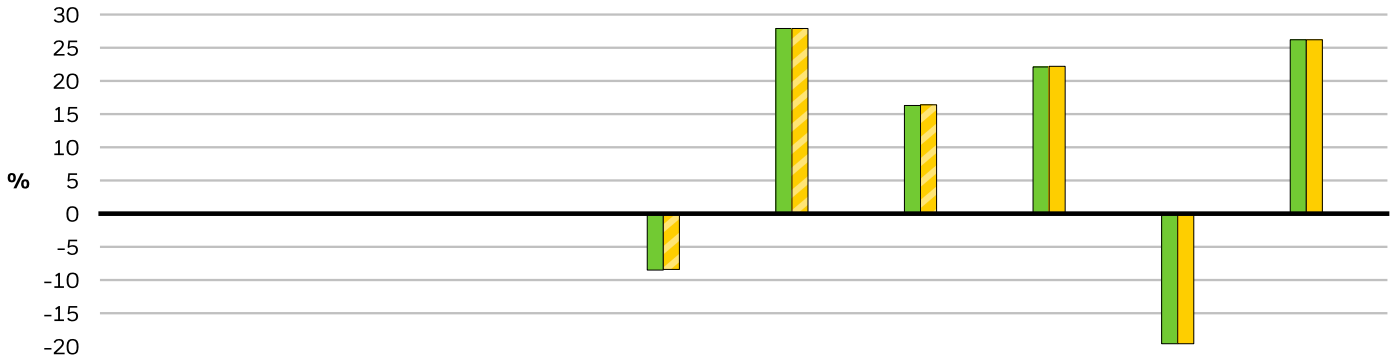
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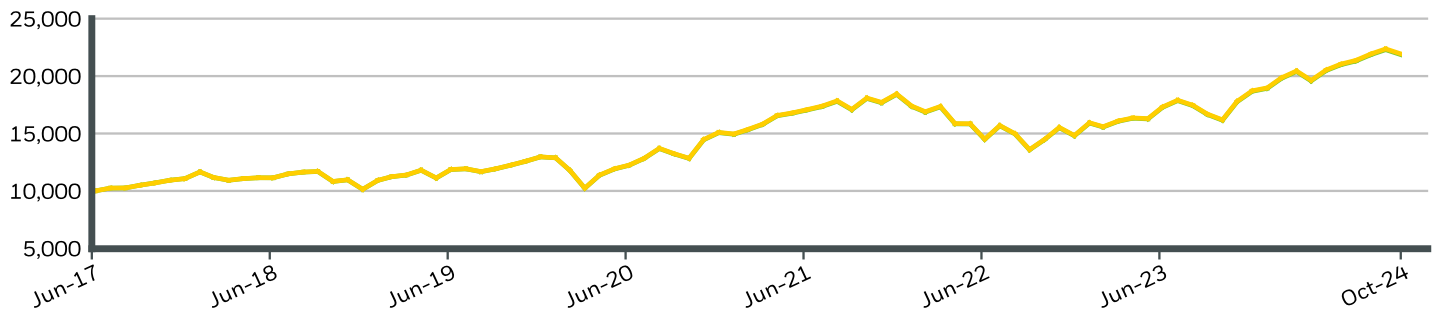
## CALENDAR YEAR PERFORMANCE



	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
<b>Share Class</b>	-	-	-	-	-8.46	27.89	16.26	22.13	-19.59	26.16
<b>Benchmark</b>	-	-	-	-	-8.39	27.85	16.45	22.16	-19.61	26.23

During this period performance was achieved under circumstances that no longer apply.

## GROWTH OF HYPOTHETICAL 10,000 USD SINCE INCEPTION



Share Class and Benchmark performance displayed in USD. Source: BlackRock. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested. **Source: BlackRock. Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product.**

## CUMULATIVE & ANNUALISED PERFORMANCE

	CUMULATIVE (%)					ANNUALISED (% p.a.)		
	1m	3m	6m	YTD	1y	3y	5y	Since Inception
<b>Share Class</b>	-1.94	2.60	11.68	17.11	35.38	6.60	12.31	11.17
<b>Benchmark</b>	-1.93	2.65	11.74	17.20	35.48	6.64	12.37	11.22

**The figures shown relate to past performance. Past performance is not a reliable indicator of current or future performance and should not be the sole factor of consideration when selecting a product or strategy.** Share Class and Benchmark performance displayed in USD, hedged share class benchmark performance is displayed in USD. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested where applicable. 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**

■ Share Class iShares Developed World ESG Screened Index Fund (IE) Class D U.S. Dollar  
■ Benchmark MSCI WORLD ESG SCREENED (USD)

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Class D U.S. Dollar

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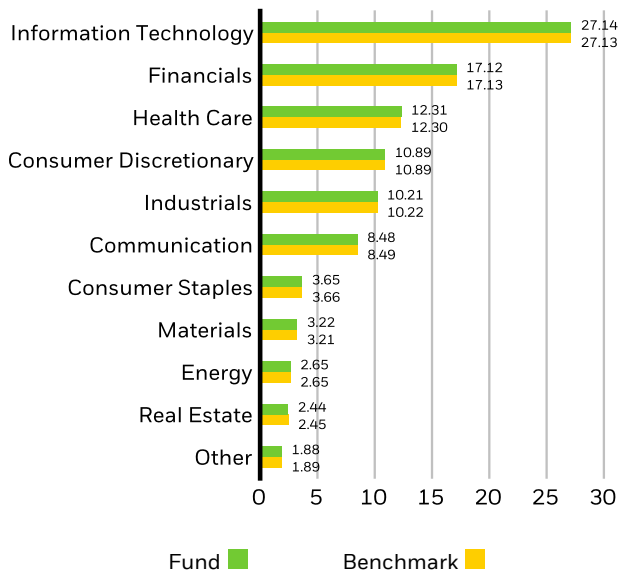


## TOP HOLDINGS (%)

APPLE INC	5.22%
NVIDIA CORP	5.18%
MICROSOFT CORP	4.55%
AMAZON COM INC	2.77%
META PLATFORMS INC CLASS A	1.97%
ALPHABET INC CLASS A	1.59%
ALPHABET INC CLASS C	1.38%
BROADCOM INC	1.19%
TESLA INC	1.14%
ELI LILLY	1.06%
<b>Total of Portfolio</b>	<b>26.05%</b>

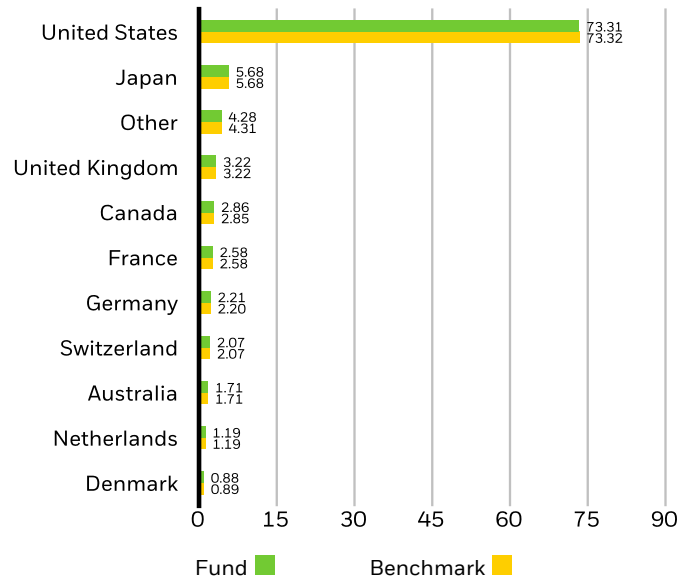
Holdings subject to change

## SECTOR BREAKDOWN (%)



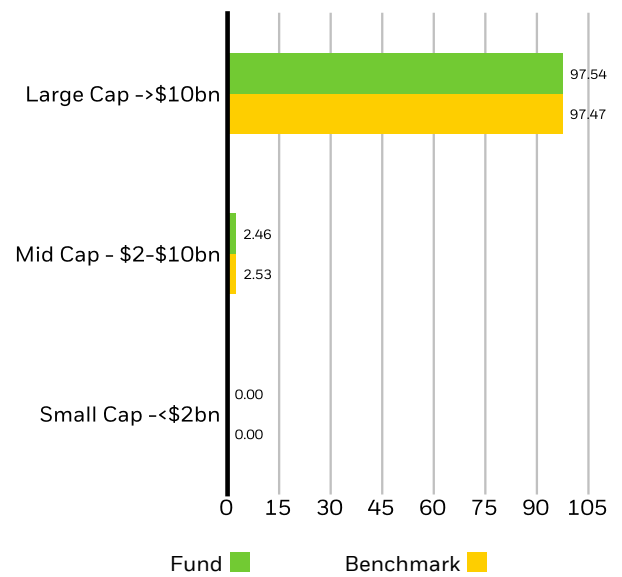
Allocations are subject to change. Source: BlackRock

## GEOGRAPHIC BREAKDOWN (%)



Allocations are subject to change. Source: BlackRock

## MARKET CAPITALISATION (%)



Allocations are subject to change. Source: BlackRock

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## SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund's investment objective, do not change a fund's investment objective or constrain the fund's investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund's investment strategy, please see the fund's prospectus.

MSCI ESG % Coverage	99.76%	MSCI ESG Fund Rating (AAA-CCC)	A
MSCI ESG Quality Score - Peer Percentile	40.01%	MSCI ESG Quality Score (0-10)	6.99
Funds in Peer Group	5,658	Fund Lipper Global Classification	Equity Global
MSCI Weighted Average Carbon Intensity % Coverage	99.63%	MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)	70.15
MSCI Implied Temperature Rise (0-3.0+ °C)	> 2.0° - 2.5° C	MSCI Implied Temperature Rise % Coverage	99.49%

All data is from MSCI ESG Fund Ratings as of **21-Sep-2024**, based on holdings as of **31-May-2024**. As such, the fund's sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% (or 50% for bond funds and money market funds) of the fund's gross weight must come from securities with ESG coverage by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund's gross weight; the absolute values of short positions are included but treated as uncovered), the fund's holdings date must be less than one year old, and the fund must have at least ten securities.

### IMPORTANT INFORMATION:

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#### GLOSSARY

**SFDR Classification: Article 8:** Products that promote environmental or social characteristics and promote good governance practices.

**Article 9:** Products that have sustainable investments as an objective and follow good governance practices. **Other:** Products that do not meet the criteria to be classified as Article 8 or 9.

**Funds in Peer Group:** The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.

**MSCI ESG Fund Rating (AAA-CCC):** The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).

**MSCI Implied Temperature Rise (0-3.0+ °C):** Implied Temperature Rise (ITR) is used to provide an indication of alignment to the temperature goal of the Paris Agreement for a company or a portfolio. ITR employs open source 1.55°C decarbonization pathways derived from the Network of Central Banks and Supervisors for Greening the Financial System (NGFS). These pathways can be regional and sector specific and set a net zero target of 2050. We make use of this feature for all GHG scopes. A net zero emissions economy is one that balances emissions and removals. Because the ITR metric is calculated in part by considering the potential for a company within the fund's portfolio to reduce its emissions over time, it is forward looking and prone to limitations. As a result, BlackRock publishes MSCI's ITR metric for its funds in temperature range bands. The bands help to underscore the underlying uncertainty in the calculations and the variability of the metric.

**MSCI ESG Quality Score - Peer Percentile:** The fund's ESG Percentile compared to its Lipper peer group.

**MSCI Weighted Average Carbon Intensity % Coverage:** Percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

**Price to Earnings:** A valuation ratio of a company's current share price compared to its per-share earnings in the current forecast year, calculated as current share price divided by current earnings per share.

**Data Coverage %** is available input data for rating calculation at the Pillar level

**MSCI ESG % Coverage:** Percentage of the fund's holdings for which the MSCI ESG ratings data is available. The MSCI ESG Fund Rating, MSCI ESG Quality Score, and MSCI ESG Quality Score - Peer Percentile metrics are displayed for funds with at least 65% coverage.

**Fund Lipper Global Classification:** The fund peer group as defined by the Lipper Global Classification.

**MSCI Implied Temperature Rise % Coverage:** Percentage of the fund's holdings for which MSCI Implied Temperature Rise data is available. The MSCI Implied Temperature Rise metric is displayed for funds with at least 65% coverage.

**MSCI ESG Quality Score (0-10):** The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG Rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

**MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES):** Measures a fund's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per \$1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

**Price to Book Ratio:** represents the ratio of the current closing price of the share to the latest quarter's book value per share.

**Analyst Driven %** is the analyst input into the overall rating assignment, including direct analyst coverage and inheritance of an analyst-rated pillar

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## IMPORTANT INFORMATION:

<sup>1</sup>Negative weightings may result from specific circumstances (including timing differences between trade and settlement dates of securities purchased by the funds) and/or the use of certain financial instruments, including derivatives, which may be used to gain or reduce market exposure and/or risk management. Allocations are subject to change

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**BlackRock Index Selection Funds (ISF):** The iShares Developed World Index Fund is a sub fund of BlackRock Index Selection Fund (the Fund). The Fund is organised under the laws of Ireland and authorised by the Central Bank of Ireland as UCITS for the purposes of the UCITS Regulations. Investment in the sub-fund(s) is only open to 'Qualified Holders', as defined in the relevant Fund Prospectus. In the UK subscriptions in BISF are valid only if made on the basis of the current Prospectus, the most recent financial reports and the Key Investor Information Document, and in EEA and Switzerland subscriptions in BISF are valid only if made on the basis of the current Prospectus, the most recent financial reports and the Packaged Retail and Insurance-based Investment Products Key Information Document (PRIIPs KID) which are available in registered jurisdictions and local language where they are registered, these can be found at [www.blackrock.com](https://www.blackrock.com) on the relevant product pages. Investors should understand all characteristics of the funds objective before investing, if applicable this includes sustainable disclosures and sustainable related characteristics of the fund as found in the prospectus, which can be found [www.blackrock.com](https://www.blackrock.com) on the relevant product pages for where the fund is registered for sale. PRIIPs KID and application forms may not be available to investors in certain jurisdictions where the Fund in question has not been authorised. BlackRock may terminate marketing at any time. For information on investor rights and how to raise complaints please go to <https://www.blackrock.com/corporate/compliance/investor-right> available in in local language in registered jurisdictions.

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