PASSIVE

# iShares SMI Equity Index Fund (CH)

## Class D Swiss Franc

### BlackRock Investment Funds Switzerland

iShares by BlackRock

May 2024

**Unless otherwise stated, Performance, Portfolio Breakdowns and Net Assets information as at: 31-May-2024. All other data as at 17-Jun-2024.**

## 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 Swiss Market Index (SMI®) (the Fund's benchmark index).
- The Fund aims to invest so far as possible and practicable in the equity securities (such as shares) that make up the benchmark index.
- The Reference Index measures the performance of shares of publicly traded, large-capitalisation Swiss companies. It is a focused equity index with a concentration of shares in the pharmaceutical, consumer goods and financial sectors. It contains the 20 largest and most liquid shares in the Swiss Performance Index (SPI) (which is regarded as the overall index for the Swiss equity market). The weightings of the individual shares in the Reference Index are based on their free float adjusted market capitalisation but are additionally capped at 18% of the Reference Index. Market capitalisation is the share price of a company multiplied by the number of shares issued. Free float-adjusted market capitalisation means that only shares available to the public, rather than all of a company's issued shares, are used to calculate the Reference Index. Liquid shares mean that they can easily be bought or sold in the market in normal market conditions.

## RISK INDICATOR

**Lower Risk** — Potentially Lower Rewards

**Higher Risk** — Potentially Higher Rewards

| 1 | 2 | 3 | **4** | 5 | 6 | 7 |
|---|---|---|---|---|---|---|

**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:**

- Investment risk is concentrated in specific sectors, countries, currencies or companies. This means the Fund is more sensitive to any localised economic, market, political, sustainability-related or regulatory events.
- 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.

## KEY FACTS

**Asset Class :** Equity

**Benchmark :** Swiss Market Index (SMIC) (TR) (CHF)

**Fund Launch Date :** 10-Nov-2016

**Share Class Launch Date :** 16-Dec-2016

**Share Class Currency :** CHF

**Use of Income :** Accumulating

**Net Assets of Fund (M) :** 419.26 CHF

**Morningstar Category :** -

**SFDR Classification :** -

**Domicile :** Switzerland

**ISIN :** CH0342181796

**Management Company :** BlackRock Asset Management Schweiz AG

*currency equivalent

## FEES AND CHARGES

**Annual Management Fee :** 0.13%

**Ongoing Charge :** 0.13%

**Performance Fee :** -

## DEALING INFORMATION

**Minimum Initial Investment :** -

**Settlement :** Trade Date + 2 days

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

*currency equivalent

## PORTFOLIO CHARACTERISTICS

**Price to Book Ratio :** 3.77x

**Price to Earnings Ratio :** 15.88x

**Standard Deviation (3y) :** 13.22

**3y Beta :** 1.00

**Number of Holdings :** 20

## PORTFOLIO MANAGER(S)

Christina Zeitler
Index Inv ETF PM MUN

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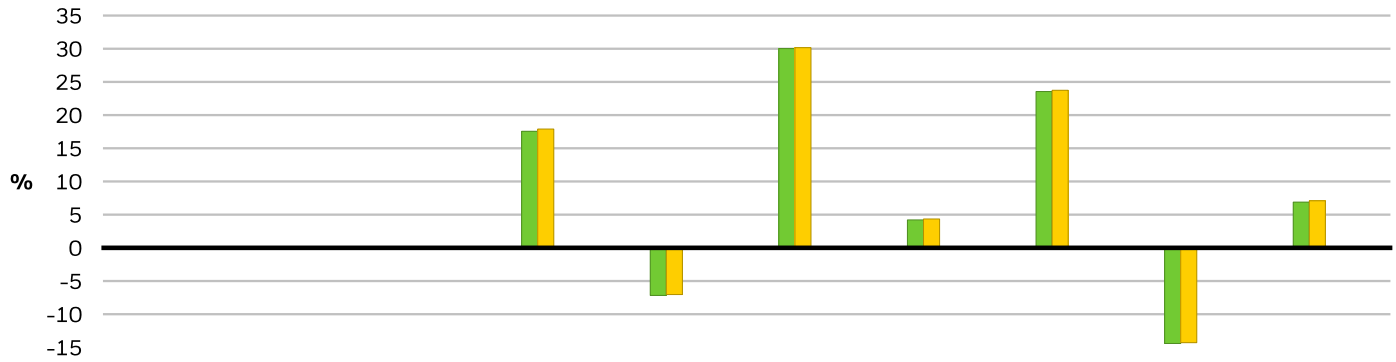
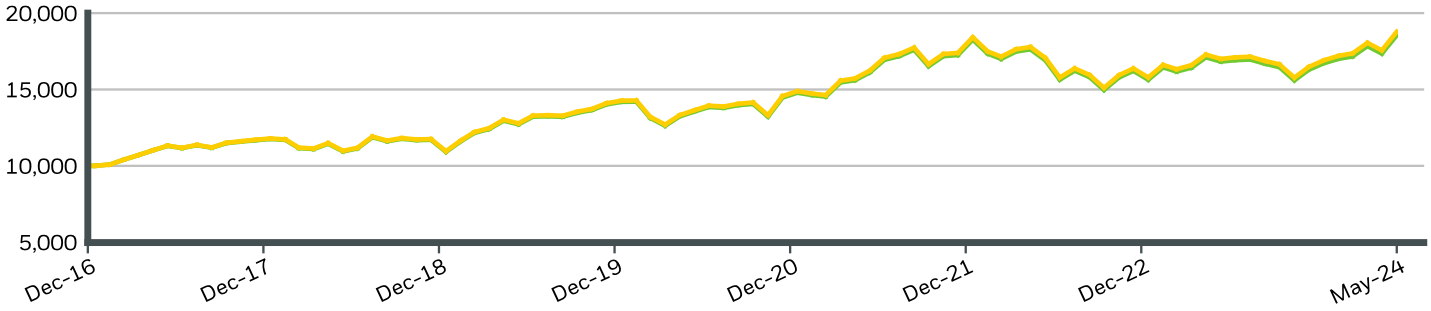
## CALENDAR YEAR PERFORMANCE




| | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|---|---|---|---|---|---|---|---|---|---|
| Share Class | - | - | - | 17.56 | -7.17 | 30.02 | 4.21 | 23.55 | -14.41 | 6.89 |
| Benchmark | - | - | - | 17.90 | -7.04 | 30.16 | 4.35 | 23.74 | -14.29 | 7.09 |

## GROWTH OF HYPOTHETICAL 10,000 CHF SINCE INCEPTION




## CUMULATIVE & ANNUALISED PERFORMANCE – PER CALENDAR YEAR

| | CUMULATIVE (%) | | | | | ANNUALISED (% p.a.) | | |
|---|---|---|---|---|---|---|---|---|
| | 1m | 3m | 6m | YTD | 1y | 3y | 5y | Since Inception |
| Share Class | 6.93 | 8.09 | 13.86 | 10.99 | 10.26 | 4.80 | 7.84 | 8.63 |
| Benchmark | 6.95 | 8.17 | 13.99 | 11.09 | 10.47 | 4.97 | 8.00 | 8.81 |

**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 CHF, hedged share class benchmark performance is displayed in CHF. 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 SMI Equity Index Fund (CH)Class D Swiss Franc

Benchmark Swiss Market Index (SMIC) (TR) (CHF)

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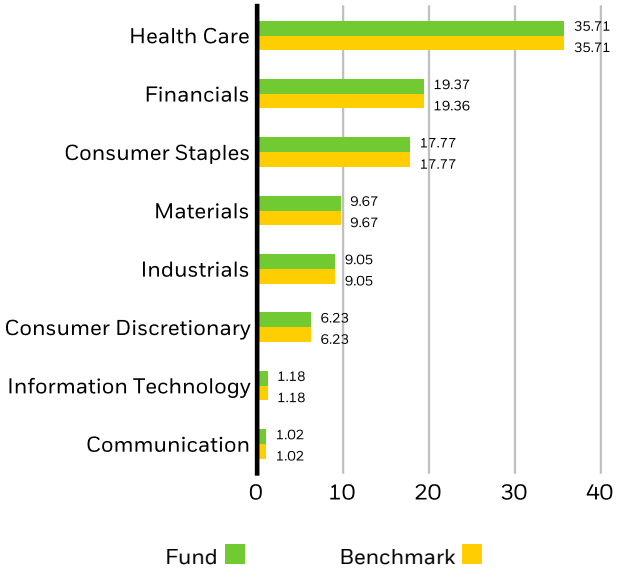
**TOP 10 HOLDINGS (%)**

| | |
|---|---|
| NESTLE SA | 17.77% |
| NOVARTIS AG | 15.37% |
| ROCHE HOLDING PAR AG | 13.06% |
| UBS GROUP AG | 7.41% |
| ABB LTD | 6.43% |
| COMPAGNIE FINANCIERE RICHEMONT SA | 6.23% |
| ZURICH INSURANCE GROUP AG | 5.58% |
| SIKA AG | 3.52% |
| HOLCIM LTD AG | 3.44% |
| ALCON AG | 3.23% |
| **Total of Portfolio** | **82.04%** |

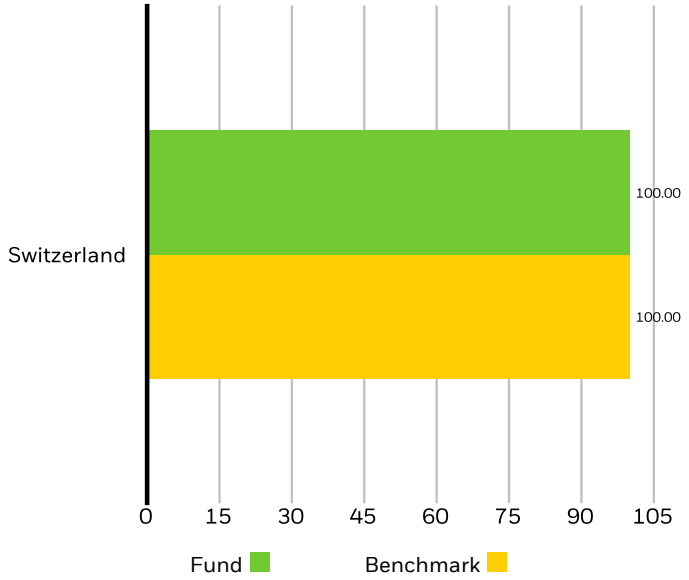
Holdings subject to change

**SECTOR BREAKDOWN (%)**



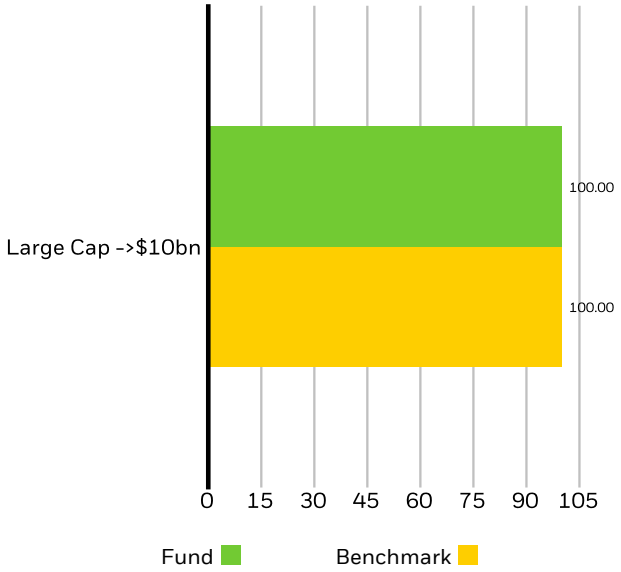

[1]Allocations are subject to change. **Source:** BlackRock

**GEOGRAPHIC BREAKDOWN (%)**




Allocations are subject to change. **Source:** BlackRock

**MARKET CAPITALISATION (%)**




Allocations 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** | 97.75% | **MSCI ESG Fund Rating (AAA-CCC)** | AA |
| **MSCI ESG Quality Score - Peer Percentile** | 77.00% | **MSCI ESG Quality Score (0-10)** | 7.84 |
| **Funds in Peer Group** | 200 | **Fund Lipper Global Classification** | Equity Switzerland |
| **MSCI Weighted Average Carbon Intensity % Coverage** | 97.62% | **MSCI Weighted Average Carbon Intensity (Tons CO2E/$M SALES)** | 112.76 |
| **MSCI Implied Temperature Rise (0-3.0+ °C)** | > 2.0° - 2.5° C | **MSCI Implied Temperature Rise % Coverage** | 97.62% |

All data is from MSCI ESG Fund Ratings as of **19-May-2024**, based on holdings as of **31-Mar-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.

**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.

**IMPORTANT INFORMATION:**

[1]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