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iShares STOXX World Equity Multifactor UCITS ETF



Global developed market large/mid cap equities with multi-factor filter. Passive tracker on STOXX Developed World Equity Factor Screened Index.

About the Fund

Data as of April 30th 2026

iShares is the market leader in the ETFs and passive index funds space, managing over US\$5tn of AUM through more than 1600 ETFs offered globally. iShares is a subsidiary of BlackRock, the largest asset manager globally.

The **iShares STOXX World Equity Multifactor UCITS ETF** is a passive index solution that tracks the STOXX Developed World Equity Factor Screened Net Index using a full physical replication approach. The index is a subset of STOXX Developed World Index, a market capitalisation weighted index that is designed to measure the global developed equity market performance across large and mid caps.

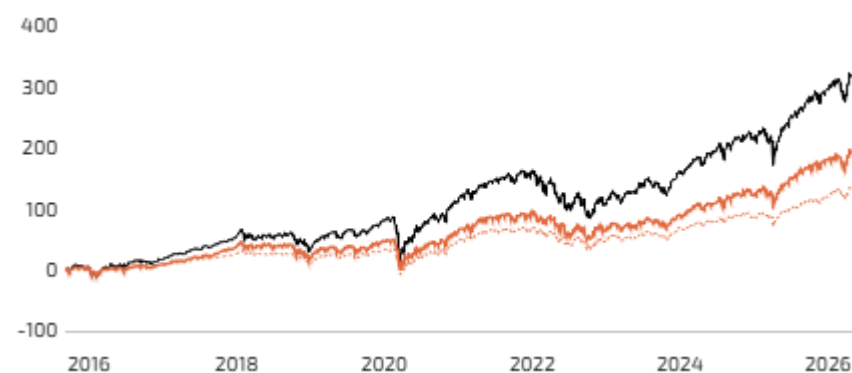
The index is constructed based on a multi-factor alpha signal based on a combination of fixed weights of 27% momentum, 36% quality, 27% value, 5% low volatility and 5% low size factors using Axioma factor risk models and portfolio optimiser. Each factor in turn are based on specific signals as defined within the STOXX Factor Indices. Constituents also undergo baseline exclusions and reducing greenhouse gas intensity based on Global Standards Screening assessment, Controversy Rating, and Controversial Weapons and Product Involvement. The ETF has >270 holdings.

iShares STOXX World Equity Multifactor UCITS ETF

ISIN	IE00BZ0PKT83
Management Style	Factor-based
Asset Class	Global Equities - Multi Factor
TER	0.30% p.a.
Distribution policy	Accumulating
Inception	2015-09-08
Share Class	USD
Max. recommended Portfolio share	70%

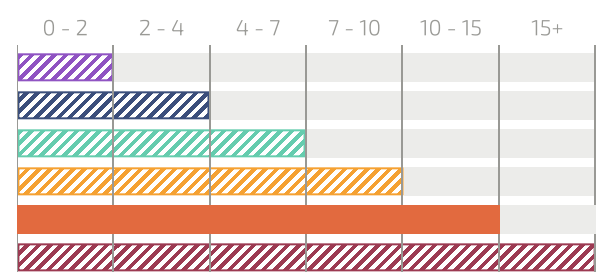
Performance

Price Performance – Maximum Period



The FairHorizon Context

Investment-Time-Horizon in years



Expected long-term return 2 - 4% p.a.

Expected volatility 3 - 5% p.a.

Building Block Returns

iShares STOXX World Equity Multifactor UCITS ETF

Ann. return (3-year):	19.15%
Ann. return (5-year):	10.18%
Ann. return (10-year):	11.18%
Ann. Standard Deviation (5-year):	14.37%

This ETF represents passive exposure to the global developed markets large/mid cap equities, with a multi-factor filter.

Benchmark Returns

SPDR MSCI All Country World UCITS ETF

Ann. return (3-year):	19.93%
Ann. return (5-year):	10.65%
Ann. return (10-year):	12.24%
Ann. Standard Deviation (5-year):	14.33%

[↗ Link to the Funds FairSheet](#)

The SPDR MSCI All Country World UCITS ETF tracks the MSCI All Country World Index (ACWI) and can be used to represent broad global equities exposures, returns and volatility.

FairHorizon Benchmark Returns

Dimensional Funds PLC - World Allocation 80/20 Fund

Ann. return (3-year):	15.12%
Ann. return (5-year):	7.92%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	12.44%

[↗ Link to the Funds FairSheet](#)

The Dimensional World Allocation 80/20 Fund is our FAIRHORIZON Orange reference benchmark solution that has 80% global developed equities and 20% global investment grade short-to-medium maturity bonds for global defensive equity-like returns and volatility.



Why we prefer this fund

Relevance of strategy

This ETF represents passive exposure to the global developed markets large/mid cap equities, with a multi-factor filter.

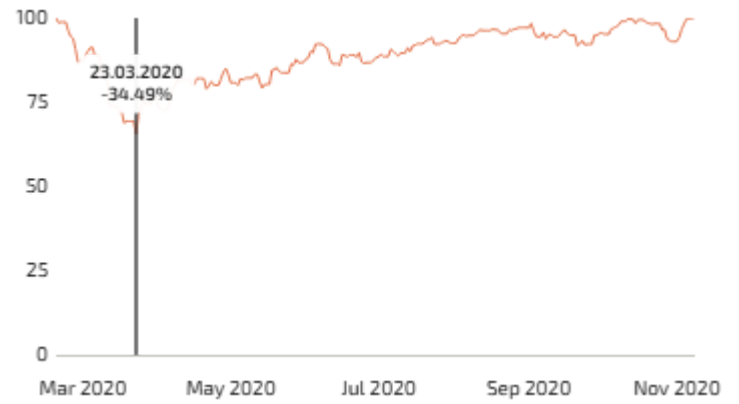
Differentiated portfolio

The multi-factor filter appeals investors with related investment requirements.

Liquidity

The ETF is listed on multiple Europe exchanges in various currencies.

Historical maximum drawdown & recovery time



Max drawdown (since inception)	-34.49%
Recovery Period	231 Days

Diversification



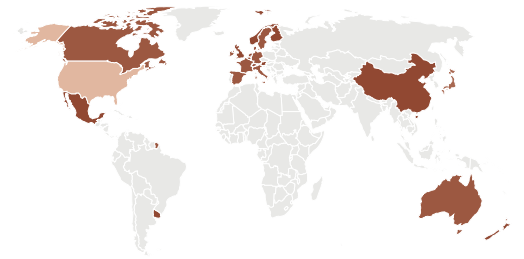
Top 10 Holdings

NVIDIA Corp	5.42%
Apple Inc	4.13%
Alphabet Inc Class C Common Sh	3.60%
Microsoft Corp	3.54%
Broadcom Inc	2.55%
Amazon.com Inc	2.09%
Manulife Financial Corp	1.44%
Trane Technologies PLC	1.43%
UniCredit SpA COMMON	1.37%
Investor AB Class B Common Sha	1.24%



Sectors

Technology	28.71%
Financials	20.38%
Communications	10.41%
Consumer Discretionary	9.71%
Health Care	7.51%
Industrials	6.94%
Consumer Staples	6.56%
Energy	3.78%
Utilities	2.29%
Materials	2.24%
Real Estate	1.01%
Others	0.46%



Geography

U.S.A.	60.92%
Japan	9.20%
Canada	4.24%
Ireland	2.85%
Italy	2.64%
Sweden	2.28%
Australia	1.91%
France	1.78%
Germany	1.67%
Israel	1.44%
Spain	1.39%
Others	9.67%

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