

DMXF

iShares ESG Advanced MSCI EAFE ETF

Fund Description

DMXF tracks a market cap-weighted, ESG-screened index of large- and mid-cap stocks from the developed markets outside North America.

FactSet Analyst Report

DMXF is designed to capture companies with favorable ESG ratings relative to their sector peers while avoiding those that are involved in controversial business activities. In constructing the portfolio, companies in the broad MSCI EAFE Index are rated based on their ESG risk and opportunities management, and controversies scores (0-10, 10 being the most desirable). Securities that have a BBB-rating or above and a score of 3 or above are selected for the portfolio. Companies excluded are those involved in adult entertainment, alcohol, gambling, tobacco, GMO, weapons, nuclear power, firearms, for-profit prisons, and predatory lending, based on revenue thresholds. Companies in the energy sector and industry tied to fossil fuel are also screened out. The index is market-cap weighted with quarterly review for rebalance.