

Fidelity Index World ESG Screened Fund**GB00BSB76G36**

This fund is managed by FIL Investment Services (UK) Limited

Sustainability Label

Sustainable investment labels help investors find products that have a specific sustainability goal.

This product does not have a SDR sustainability label as it does not meet the qualifying requirements.

Sustainability Approach

The fund aims to track the performance of the MSCI World IMI Screened (Net Total Return) Index (before fees and expenses are applied) thereby seeking to increase the value of your investment over a period of 5 years or more.

The fund uses an 'index tracking' (also known as 'passive') investment management approach whereby it aims to replicate the composition of the index although it may not invest in every company share in the index or at its weighting within the index.

The index being tracked by the fund applies the most common exclusionary screens across environmental, social and governance pillars. The index, and therefore the fund, also targets a 30% reduction in carbon emission intensity relative to the parent index, the MSCI World IMI Index.

As well as investing directly in company shares, the fund will achieve exposure indirectly through the use of derivatives for efficient portfolio management purposes and in order to manage the cash position, the fund may invest in collective investment schemes (such as liquidity funds), including those managed by Fidelity, money market instruments, cash and deposits. Through derivatives and cash position management the fund may be exposed to securities considered not to satisfy the index's ESG criteria.

The MSCI World IMI (Investable Markets Index) Screened Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small-cap securities across global developed markets.

Using company ratings and research provided by MSCI ESG Research, the index excludes companies from the parent index that are associated with any of the following:

- controversial, civilian and nuclear weapons as well as tobacco, palm oil and arctic oil and gas; or
- companies that derive revenues from thermal coal power and extraction of select fossil fuels; or
- companies that are not in compliance with the United Nations Global Compact principles; or
- companies that (using MSCI ESG Controversies Scores) are assessed as having involvement in:
- Red Flag ESG controversies (MSCI ESG Controversies Score of 0) indicating an ongoing Very Severe ESG controversy implicating a company directly through its actions, products, or operations; or
- Orange Flag Land Use and Biodiversity controversies (MSCI ESG Controversies: Environment – Land Use and Biodiversity - Score of 1) indicating an ongoing Severe ESG controversy implicating a company directly, or a Very Severe ESG controversy that is either partially resolved or indirectly attributed to the company's actions, products, or operations; or
- Orange Flag Supply Chain Management controversies (MSCI ESG Controversies: Environment - Supply Chain Management Score of 1) indicating an ongoing Severe ESG controversy implicating a company directly, or a Very Severe ESG controversy that is either partially resolved or indirectly attributed to the company's actions, products, or operations.

The index also targets a minimum 30% reduction in carbon emission intensity relative to the parent index. Securities in the index are ranked in order of Greenhouse Gasses (GHG) intensity and those with the highest GHG intensity in descending order are excluded until at least a 30% reduction in GHG intensity is achieved compared to the parent index. The index and the fund may still hold securities from issuers that have a high carbon intensity.

Sustainability Metrics

The performance of the fund is unlikely to track the performance of the index precisely and the index may perform differently to the market or other funds that invest in similar assets but do not apply sustainability criteria.

The index is a product of MSCI Inc. that utilises information such as company ratings and research produced and provided by MSCI ESG Research LLC, a subsidiary of MSCI Inc. For a complete description of the index methodology, please see Index methodology -

<https://www.msci.com/indexes/group/screened-indexes>

This fund does not use Fidelity's proprietary Sustainable Investing Framework, nor does Fidelity oversee the construction or ongoing management of the index.

Further Information and useful links

For the fund's prospectus, KIID, Sustainability Reporting and other key information please visit:

[Prospectus](#)

[KIID and other applicable fund documentation](#)

[Key Information](#)

Fidelity has appointed institutional manager Geode Capital Management LLC (Geode) as sub-advisor of the fund. Geode is a specialist manager of equity index funds. This sub-advisory structure means the investment of the funds, including voting and engagement, is carried out by Geode and the funds are administered** and distributed by Fidelity. Fidelity also oversees the investment from a regulatory and compliance perspective.

**JPM, already Depositary, was further appointed to provide fund accounting services, taking on the responsibility for daily NAV production / publication of official books and records effective 10 March 2025, with Fidelity's internal team overseeing and controlling these activities.

On the Manager's approach to Sustainable Investing please visit:

[Geode ESG Information | Geode Capital](#)

Disclaimer

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Investments should be made on the basis of the KIID (key investor information document) which is available at www.investment.fidelity.co.uk. The full prospectus may also be obtained from Fidelity. Issued by FIL Investment Services (UK) Limited, a firm authorised and regulated in the UK by the Financial Conduct Authority.

For more information on the Sustainability disclosure and labelling regime, please see:

[Sustainability Disclosure and Labelling Regime](#)