

# iShares MSCI EAFE ETF (EFA)

InsiderStreet

ETF FACTSHEET

AMEX · inception 2001-08-14 · beta 0.79 · avg volume 12,132,651 · holdings as of 2026-10-15 · prices through 2026-10-16 · Built 2026-10-18

AUM  
**\$76.9B**

HOLDINGS  
**656**

TOP-10 WEIGHT  
**14.2%**

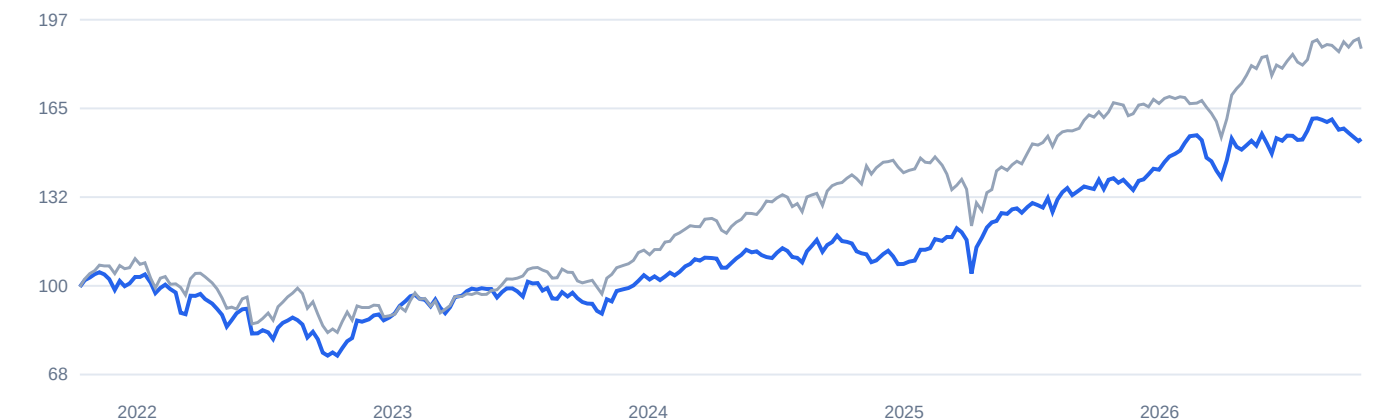
1-YR RETURN  
**+12.3%**

MAX DRAWDOWN  
5Y  
**-29.3%**

VOLATILITY 1Y  
**15.9%**

## PERFORMANCE VS S&P 500 (SPY)

■ EFA ■ SPY



| TOTAL RETURN | 1M    | 3M    | 6M    | YTD    | 1Y     | 3Y     | 5Y     |
|--------------|-------|-------|-------|--------|--------|--------|--------|
| EFA          | -2.3% | +1.0% | -0.7% | +6.7%  | +12.3% | +60.8% | +53.1% |
| SPY          | +0.3% | +2.9% | +7.5% | +11.7% | +15.1% | +80.0% | +84.9% |

Rebased to 100 five years ago, weekly adjusted closes. Max drawdown is the largest peak-to-trough fall in that window (trough 2022-09-27). 3y and 5y returns are cumulative.

## TOP HOLDINGS

| #  | TICKER  | NAME                           | WEIGHT |
|----|---------|--------------------------------|--------|
| 1  | ASML.AS | ASML HOLDING                   | 3.09%  |
| 2  | HSBA.L  | HSBC HOLDINGS PLC              | 1.50%  |
| 3  | ROP.SW  | ROCHE PS PAR AG                | 1.46%  |
| 4  | SHEL.L  | SHELL                          | 1.40%  |
| 5  | NOVN.SW | NOVARTIS AG                    | 1.25%  |
| 6  | AZN.L   | ASTRAZENECA PLC                | 1.15%  |
| 7  | NESN.SW | NESTLE SA                      | 1.14%  |
| 8  | 8306.T  | MITSUBISHI UFJ FINANCIAL GROUP | 1.10%  |
| 9  | SAP.DE  | SAP                            | 1.04%  |
| 10 | SIE.DE  | SIEMENS N AG                   | 1.04%  |

## EXPOSURE

### Sector

|                    |                        |       |    |                        |       |
|--------------------|------------------------|-------|----|------------------------|-------|
| Financial Services | <div><div></div></div> | 25.2% | JP | <div><div></div></div> | 24.7% |
| Industrials        | <div><div></div></div> | 18.1% | GB | <div><div></div></div> | 13.9% |
| Technology         | <div><div></div></div> | 12.5% | CH | <div><div></div></div> | 9.7%  |

|                        |                        |       |    |                        |      |
|------------------------|------------------------|-------|----|------------------------|------|
| Healthcare             | <div><div></div></div> | 10.2% | DE | <div><div></div></div> | 8.6% |
| Consumer Cyclical      | <div><div></div></div> | 7.1%  | FR | <div><div></div></div> | 8.2% |
| Consumer Defensive     | <div><div></div></div> | 6.6%  | NL | <div><div></div></div> | 6.7% |
| Basic Materials        | <div><div></div></div> | 6.1%  | AU | <div><div></div></div> | 6.5% |
| Communication Services | <div><div></div></div> | 4.3%  | ES | <div><div></div></div> | 3.8% |
| Energy                 | <div><div></div></div> | 4.2%  | SE | <div><div></div></div> | 3.4% |
| Utilities              | <div><div></div></div> | 3.6%  | IT | <div><div></div></div> | 3.0% |
| Real Estate            | <div><div></div></div> | 1.4%  | HK | <div><div></div></div> | 1.8% |

Weights of holdings joined to company profiles; bonds, cash and derivatives fall under Unclassified.

## INSIDERSTREET SCORES OF THE HOLDINGS

| HOLDINGS-WEIGHTED SCORE | SCORE  | PERCENTILE VS ETFS | PORTFOLIO FUNDAMENTALS | VALUE  |
|-------------------------|--------|--------------------|------------------------|--------|
| Overall                 | 55/100 | 30                 | P/E                    | 18.4   |
| Quality                 | 68/100 | 34                 | P/B                    | 2.2    |
| Profitability           | 59/100 | 40                 | P/S                    | 2.0    |
| Balance sheet           | 61/100 | 42                 | Earnings yield         | 5.4%   |
| Earnings quality        | 70/100 | 66                 | FCF yield              | 4.5%   |
| Growth                  | 54/100 | 24                 | ROE                    | 12.7%  |
| Value                   | 62/100 | 79                 | Net margin             | 10.7%  |
| Momentum                | 73/100 | 27                 | Revenue growth (yoy)   | +16.2% |
| Risk (safety)           | 68/100 | 27                 | Dividend yield         | 2.80%  |
|                         |        |                    | Debt / equity          | 1.67   |

Scores are weighted by holding; 99% of the fund's weight is in companies we score. Percentile ranks the fund among ETFs with at least half their weight scored. A score describes the holdings, not the outlook for the fund.

## MOST SIMILAR ETFS BY HOLDINGS OVERLAP

| ETF  | NAME                                          | OVERLAP | SHARED HOLDINGS | AUM      |
|------|-----------------------------------------------|---------|-----------------|----------|
| HEFA | iShares Currency Hedged MSCI EAFE ETF         | 100.0%  | 655             | \$7.5B   |
| DBEF | Xtrackers MSCI EAFE Hedged Equity ETF         | 98.3%   | 646             | \$9.3B   |
| EFAA | Invesco MSCI EAFE Income Advantage ETF        | 94.9%   | 617             | \$679.2M |
| IEE  |                                               | 92.2%   | 642             | —        |
| GSID | Goldman Sachs MarketBeta International Equity | 91.1%   | 569             | \$976.6M |

Overlap = sum over shared holdings of the smaller of the two weights.

**Method and disclosures.** Every figure is computed in code from InsiderStreet's production data (fund holdings filings and disclosures, exchange prices, company fundamentals). This factsheet contains no model-written text. It is not investment advice, not an offer or solicitation to buy or sell any security, and not a recommendation for any person. Expense ratio is not shown: it is not in our data set. Past performance does not guarantee future results. © 2026 InsiderStreet.ai.