

iShares MSCI EAFE Min Vol Factor ETF (EFAV)

CBOE · inception 2011-10-18 · beta 0.48 · avg volume 514,029 · holdings as of 2026-10-15 · prices through 2026-10-16

InsiderStreet
ETF FACTSHEET
Built 2026-10-18

AUM
\$5.4B

HOLDINGS
265

TOP-10 WEIGHT
14.9%

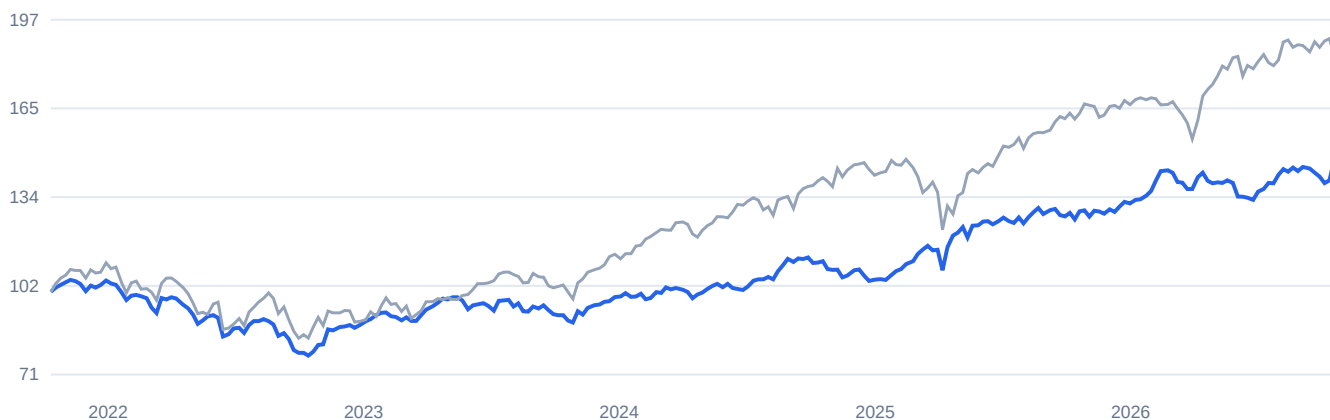
1-YR RETURN
+13.4%

MAX DRAWDOWN
5Y
-26.0%

VOLATILITY 1Y
11.2%

PERFORMANCE VS S&P 500 (SPY)

■ EFAV ■ SPY



TOTAL RETURN	1M	3M	6M	YTD	1Y	3Y	5Y
EFAV	+0.3%	+4.3%	+1.2%	+9.0%	+13.4%	+54.8%	+43.2%
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 2022-10-12). 3y and 5y returns are cumulative.

TOP HOLDINGS

#	TICKER	NAME	WEIGHT
1	SHEL.L	SHELL	1.68%
2	EQNR.OL	EQUINOR	1.60%
3	IBE.MC	IBERDROLA	1.57%
4	4502.T	TAKEDA PHARMACEUTICAL	1.54%
5	ENI.MI	ENI	1.52%
6	9735.T	SECOM	1.48%
7	D05.SI	DBS GROUP HOLDINGS LTD	1.47%
8	TTE.PA	TOTALENERGIES	1.41%
9	NOVN.SW	NOVARTIS AG	1.33%
10	ZURN.SW	ZURICH INSURANCE GROUP AG	1.28%

EXPOSURE

Sector

Financial Services		19.4%
Industrials		15.3%
Consumer Defensive		11.5%

Country

JP		28.6%
CH		10.3%
GB		9.9%

Healthcare		10.6%	FR		5.5%
Energy		9.3%	HK		5.3%
Communication Services		9.0%	AU		5.3%
Utilities		8.7%	SG		5.2%
Technology		5.7%	ES		4.3%
Consumer Cyclical		5.5%	IT		4.0%
Real Estate		2.6%	DE		3.6%
Basic Materials		1.5%	IL		3.3%

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	19.3
Quality	70/100	45	P/B	2.0
Profitability	56/100	33	P/S	1.7
Balance sheet	60/100	38	Earnings yield	5.2%
Earnings quality	71/100	80	FCF yield	5.1%
Growth	52/100	15	ROE	10.8%
Value	68/100	89	Net margin	9.0%
Momentum	75/100	39	Revenue growth (yoy)	+9.2%
Risk (safety)	64/100	18	Dividend yield	3.32%
			Debt / equity	1.21

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
QLVD	Northern Trust Developed Markets ex-US Quality	43.4%	121	\$52.9M
QEFA	State Street SPDR MSCI EAFE StrategicFactors E	38.8%	146	\$1.0B
HEFA	iShares Currency Hedged MSCI EAFE ETF	38.1%	265	\$7.5B
EFA	iShares MSCI EAFE ETF	38.1%	265	\$76.9B
DBEF	Xtrackers MSCI EAFE Hedged Equity ETF	37.8%	261	\$9.3B
DOL	WisdomTree True Developed International Fund	37.6%	146	\$824.8M

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.