

iShares MSCI USA Momentum Factor ETF (MTUM)

InsiderStreet
ETF FACTSHEET

CBOE · inception 2013-04-18 · beta 1.24 · avg volume 1,552,590 · holdings as of 2026-10-15 · prices through 2026-10-16 Built 2026-10-18

AUM
\$28.2B

HOLDINGS
125

TOP-10 WEIGHT
35.4%

1-YR RETURN
+15.3%

MAX DRAWDOWN
5Y
-32.3%

VOLATILITY 1Y
26.8%

PERFORMANCE VS S&P 500 (SPY)



Rebased to 100 five years ago, weekly adjusted closes. Max drawdown is the largest peak-to-trough fall in that window (trough 2022-06-17). 3y and 5y returns are cumulative.

TOP HOLDINGS

#	TICKER	NAME	WEIGHT
1	AMD	ADVANCED MICRO DEVICES	6.07%
2	MU	MICRON TECHNOLOGY	4.84%
3	INTC	INTEL CORPORATION	4.03%
4	CSCO	CISCO SYSTEMS INC	3.65%
5	JNJ	JOHNSON & JOHNSON	3.20%
6	XOM	EXXONMOBIL HOLDINGS CORP	2.86%
7	AMAT	APPLIED MATERIAL INC	2.81%
8	GOOGL	ALPHABET CLASS A	2.79%
9	PANW	PALO ALTO NETWORKS	2.64%
10	SNDK	SANDISK	2.56%

EXPOSURE

Sector		Country	
Technology	51.8%	US	96.5%
Energy	10.0%	SG	1.9%
Healthcare	9.9%	GB	0.5%

Industrials		9.7%	IE		0.5%
Financial Services		5.3%	CH		0.3%
Communication Services		5.0%	KY		0.1%
Consumer Defensive		2.9%	Unclassified		0.1%
Real Estate		1.9%	NL		0.1%
Consumer Cyclical		1.8%			
Basic Materials		1.5%			
Utilities		0.2%			

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	67/100	80	P/E	22.3
Quality	74/100	67	P/B	6.5
Profitability	65/100	61	P/S	5.6
Balance sheet	70/100	75	Earnings yield	4.5%
Earnings quality	64/100	19	FCF yield	2.4%
Growth	67/100	83	ROE	33.1%
Value	46/100	18	Net margin	24.7%
Momentum	81/100	74	Revenue growth (yoy)	+33.1%
Risk (safety)	92/100	89	Dividend yield	0.88%
			Debt / equity	0.53

Scores are weighted by holding; 100% 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
SPMO	Invesco S&P 500 Momentum ETF	70.1%	69	\$14.6B
VEGN	US Vegan Climate ETF	47.8%	52	\$179.4M

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

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