

iShares MSCI USA Value Factor ETF (VLUE)

InsiderStreet
ETF FACTSHEET

CBOE · inception 2013-04-18 · beta 1.09 · avg volume 1,086,213 · holdings as of 2026-10-15 · prices through 2026-10-16 Built 2026-10-18

AUM
\$9.0B

HOLDINGS
146

TOP-10 WEIGHT
43.8%

1-YR RETURN
+53.0%

MAX DRAWDOWN
5Y
-27.1%

VOLATILITY 1Y
20.6%

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 2022-09-30). 3y and 5y returns are cumulative.

TOP HOLDINGS

#	TICKER	NAME	WEIGHT
1	MU	MICRON TECHNOLOGY	20.95%
2	CSCO	CISCO SYSTEMS INC	4.53%
3	GM	GENERAL MOTORS	3.71%
4	VZ	VERIZON COMMUNICATIONS INC	2.80%
5	T	AT&T	2.51%
6	HPE	HEWLETT PACKARD ENTERPRISE	2.05%
7	PFE	PFIZER	1.85%
8	BAC	BANK OF AMERICA	1.82%
9	DELL	DELL TECHNOLOGIES INC CLASS C	1.77%
10	F	FORD MOTOR CO	1.74%

EXPOSURE

Sector		Country	
Technology	41.9%	US	96.6%
Financial Services	10.5%	IE	2.1%
Communication Services	9.3%	NL	0.6%

Consumer Cyclical		9.2%	BM		0.3%
Healthcare		8.5%	Unclassified		0.2%
Industrials		6.9%	CH		0.1%
Consumer Defensive		4.6%			
Energy		4.1%			
Utilities		1.8%			
Real Estate		1.6%			
Basic Materials		1.5%			

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	61/100	56	P/E	13.0
Quality	73/100	62	P/B	4.3
Profitability	60/100	45	P/S	3.3
Balance sheet	62/100	45	Earnings yield	7.7%
Earnings quality	71/100	76	FCF yield	6.3%
Growth	57/100	44	ROE	38.1%
Value	64/100	83	Net margin	24.9%
Momentum	77/100	50	Revenue growth (yoy)	+48.3%
Risk (safety)	69/100	31	Dividend yield	1.93%
			Debt / equity	0.94

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.

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.