

# GLOF

## iShares Global Equity Factor ETF

### Fund Description

GLOF tracks an index of large- and mid-cap equities from around the world. Stocks are selected and weighted to optimize exposure to five factors: quality, value, momentum, smaller size and low volatility.

### FactSet Analyst Report

GLOF offers a multi-factor take on global equities by investing in large- and mid-cap stocks from both developed and emerging equity markets. Eligible securities will be given a composite score according to the five style factors: quality, value, momentum, low size, and low volatility derived from the global equity model. Quality score is measured by the company's fundamentals, as well as carbon emissions intensity and greenhouse gas reduction targets. Value is based on how inexpensive they are compared to their fundamentals. Momentum refers to the upward trend performance of securities. Low size refers to a company's lower capitalization. Finally, low volatility refers to a company's standard deviation of returns over the past 12 months. The fund uses an optimization process to increase exposure to the five factors while retaining diversification of countries and industries. The index is reviewed and rebalanced on a quarterly basis. Prior to Mar. 1, 2023, the fund was called iShares MSCI Multifactor ETF that traded with the ticker ACWF, which tracked the MSCI ACWI Diversified Multiple Factor Index.

