

IQLT

iShares MSCI Intl Quality Factor ETF

Fund Description

IQLT tracks an index of large- and mid-cap stocks in developed countries, outside of the US. The index is selected and weighted for exposure to fundamental quality metrics.

FactSet Analyst Report

IQLT screens its international equity universe based on three measures of fundamental quality: return on equity, debt/equity ratio, and earnings variability. At each semi-annual rebalance, the fund selects securities with the highest combined quality score. Holdings are weighted such that each sector receives the same weight as in the market cap-weighted universe. Within each sector, holdings are weighted by their quality score, scaled by market-cap. A capping scheme of 5% for each individual security is also applied.