

STLV

iShares Factors US Value Style ETF

Fund Description

STLV tracks an index of US large and mid-cap value stocks selected based on a combination of five investment factors.

FactSet Analyst Report

This fund is closing. The last day of trading is October 30, 2023. STLV selects equities from the value version of the Russell 1000 based on multiple factors momentum, quality, value, size, and low volatility. The fund then assigns a weighted composite score of those five factors for each security using a proprietary model. Value score is calculated from 12-month trailing B/P ratio, dividend, earnings and cash flow yield, momentum score from price, earnings momentum and earnings announcement drift, quality score from gross profitability, dilution, accruals and changes in net operating assets, volatility score from 12-month trailing realized volatility, and lastly size score compares market cap of each company from the Russell 1000 Value Index. STLVs index is reviewed monthly using an optimization process designed to maximize exposure to the weighted combination of the five factors.