

Morningstar Women's Empowerment TR USD

Index Details

Investment Objective & Strategy

The Morningstar Women's Empowerment Index pursues objectives that align with environmental, social and governance (ESG) related standards in reference to gender diversity. Built with the data and scoring methodology of Equileap, the index is designed to provide exposure to U.S. companies that have strong gender diversity policies embedded in their corporate culture and that ensure equal opportunities to employees, irrespective of their gender.

Operations

Launch Date	Aug-14-2018
Performance Start Date	Aug-14-2018
Rebalance Frequency	Quarterly
Reconstitution Frequency	Annually
Weighing Scheme	Market Capitalization Free-Float Adjusted

Morningstar ID F000010V7X

Index Asset Class Equity

Base Currency US Dollar
Return Type Total Return

Benchmark 1 Morningstar US Large-Mid Cap TR USD

Benchmark 2 Morningstar Global Markets GR USD

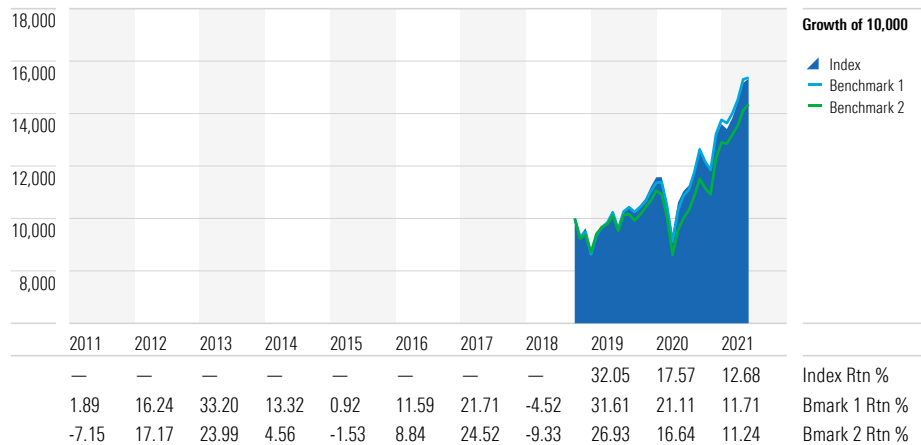
Index Characteristics

Number of Constituents 200

Contact Details

Index Provider Morningstar Indexes
Web Site <http://indexes.morningstar.com>
Email indexes@morningstar.com

Historical Performance



Quarterly Performance

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Total
2016	—	—	—	—	—
2017	—	—	—	—	—
2018	—	—	—	-12.40	—
2019	12.86	4.04	2.03	10.23	32.05
2020	-18.95	20.06	8.73	11.11	17.57
2021	6.16	—	—	—	—

Trailing Performance

	Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
3 Mo	10.87	9.73	8.72
6 Mo	16.66	16.23	16.69
1 Yr	38.85	41.57	43.39
3 Yr Ann	—	—	—
5 Yr Ann	—	—	—
10 Yr Ann	—	—	—

Risk

	Standard Deviation			Sharpe Ratio			MaxDrawdown		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	10 Yr (%)	Date	
Index	—	—	—	—	—	—	—	—	
Bmark 1	18.93	15.27	13.85	0.92	1.06	1.00	-19.93	Feb-01-2020–Mar-31-2020	
Bmark 2	18.31	14.76	14.18	0.74	0.92	0.71	-22.11	Jan-01-2020–Mar-31-2020	

Value Measures

	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	26.10	4.15	2.84	15.91	1.59
Bmark 1	26.01	4.41	3.17	17.52	1.29
Bmark 2	22.12	2.67	2.14	13.38	1.65

Growth Measures/Profitability

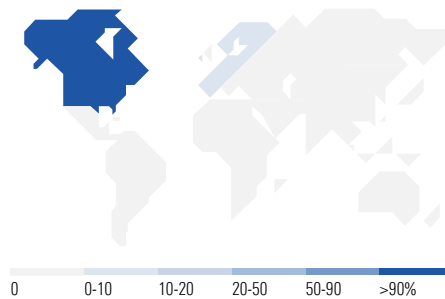
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	3.61	2.73	15.75	28.22	9.29
Bmark 1	4.97	3.11	15.14	26.21	9.02
Bmark 2	3.24	-0.23	12.30	19.54	7.09

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
Cyclical	29.1	31.2
Basic Materials	1.9	2.4
Consumer Cyclical	9.1	11.7
Financial Services	16.1	14.2
Real Estate	2.0	2.9
Sensitive	44.0	46.8
Communication Services	12.9	11.4
Energy	3.5	2.5
Industrials	8.3	8.9
Technology	19.2	24.0
Defensive	27.0	22.0
Consumer Defensive	7.5	6.2
Healthcare	17.4	13.3
Utilities	2.1	2.5

Morningstar World Regions



Country Exposure %

United States	99.95
Sweden	0.05

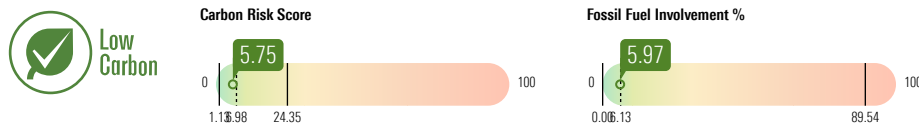
Financial Metrics

Metrics	Index	Bmark 1
Wide Moat Coverage %	56.6	47.9
Narrow Moat Coverage %	34.4	37.4
No Moat Coverage %	7.2	8.2
No Analyst Coverage %	1.8	6.5

Top Constituents

Name	% Weight	Country	Sector	Moat
Microsoft Corp	4.75	United States	Technology	Wide
Apple Inc	4.60	United States	Technology	Narrow
Amazon.com Inc	3.91	United States	Consumer Cyclical	Wide
Facebook Inc A	2.95	United States	Communication Services	Wide
Johnson & Johnson	2.45	United States	Healthcare	Wide
NVIDIA Corp	2.22	United States	Technology	Narrow
UnitedHealth Group Inc	2.15	United States	Healthcare	Narrow
Visa Inc Class A	2.12	United States	Financial Services	Wide
Alphabet Inc A	2.10	United States	Communication Services	Wide
Alphabet Inc Class C	2.06	United States	Communication Services	Wide

Morningstar Carbon Metrics



| Category Best (Low) and Worst (High)
 : Category Average

Carbon metrics as of Mar. 31, 2021 | Category: Large Blend as of May 31, 2021 | Based on 100% of Total Market Cap | Data is based on long positions only

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Supporting Documents

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