

Morningstar® US Markets ESG Enhanced IndexSM

20 March 2026

The index aim to minimize the environmental, social, and governance risk of a portfolio and achieve a targeted reduction in carbon emissions intensity, while delivering diversified exposure similar to a parent benchmark, with limits on tracking error. The index takes a holistic approach to portfolio construction and active risk control within a constrained optimization framework, using a forecast of covariance of asset returns to control the tracking error of the index portfolio.

For More Information:

<http://indexes.morningstar.com>
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Top 50 Reconstituted Holdings

Name	Ticker	Country	Sector	Weight (%)
NVIDIA Corporation	NVDA	United States	Technology	7.13
Apple Inc	AAPL	United States	Technology	6.678
Alphabet Inc Class A	GOOGL	United States	Communication Services	5.748
Microsoft Corp Common Stock	MSFT	United States	Technology	5.08
Amazoncom Inc	AMZN	United States	Consumer Cyclical	3.531
Broadcom Inc Shares	AVGO	United States	Technology	2.477
Meta Platforms Inc Common Stock A	META	United States	Communication Services	2.272
Tesla Inc Common Stock	TSLA	United States	Consumer Cyclical	1.897
JPMorgan Chase & Co	JPM	United States	Financial Services	1.537
Eli Lilly & Co	LLY	United States	Healthcare	1.372
Berkshire Hathaway Inc B	BRK/B	United States	Financial Services	1.235
Visa Inc Class A	V	United States	Financial Services	1.212
Johnson & Johnson	JNJ	United States	Healthcare	1.025
Walmart Inc Shs	WMT	United States	Consumer Defensive	0.946
Mastercard Inc Incorporated A	MA	United States	Financial Services	0.907
Cisco Systems Inc	CSCO	United States	Technology	0.868
Linde PLC	LIN	United States	Basic Materials	0.849
Home Depot Inc	HD	United States	Consumer Cyclical	0.816
Micron Technology Inc	MU	United States	Technology	0.776
Netflix Inc	NFLX	United States	Communication Services	0.769
PepsiCo Inc Common Stock	PEP	United States	Consumer Defensive	0.618
Applied Materials	AMAT	United States	Technology	0.601
AbbVie Inc	ABBV	United States	Healthcare	0.598
Advanced Micro Devices	AMD	United States	Technology	0.595
Lam Research Corporation	LRCX	United States	Technology	0.587
Merck & Co Inc Common Stock	MRK	United States	Healthcare	0.567
ExxonMobil Corporation	XOM	United States	Energy	0.562
Caterpillar Inc	CAT	United States	Industrials	0.537
Prologis Inc Common Stock	PLD	United States	Real Estate	0.532
Citigroup Inc	C	United States	Financial Services	0.531
Deere & Company	DE	United States	Industrials	0.531
Bank of America Corporation Common Stock	BAC	United States	Financial Services	0.522
The Walt Disney Co Shs	DIS	United States	Communication Services	0.514
International Business Machines Corp	IBM	United States	Technology	0.507
Costco Wholesale Corporation	COST	United States	Consumer Defensive	0.493
Palantir Technologies Inc Ordinary Shares - Class A	PLTR	United States	Technology	0.483
Thermo Fisher Scientific Inc	TMO	United States	Healthcare	0.474
Unitedhealth Group Inc	UNH	United States	Healthcare	0.469
Lowe's Companies Inc	LOW	United States	Consumer Cyclical	0.466
Welltower Inc shs	WELL	United States	Real Estate	0.459
Danaher Corporation	DHR	United States	Healthcare	0.458
Oracle Corp	ORCL	United States	Technology	0.425
KLA Corp	KLAC	United States	Technology	0.419
O'Reilly Automotive Inc	ORLY	United States	Consumer Cyclical	0.419
Williams Companies Inc	WMB	United States	Energy	0.396

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Name	Ticker	Country	Sector	Weight (%)
McKesson Inc	MCK	United States	Healthcare	0.396
SLB Ltd	SLB	United States	Energy	0.383
Procter & Gamble Company	PG	United States	Consumer Defensive	0.371
Verizon Communications Inc	VZ	United States	Communication Services	0.364
Cencora Inc	COR	United States	Healthcare	0.362

Added Holdings

Name	Ticker	Country	Sector	Weight(%)	Previous Recon Failed Screen					
					ESG Risk Score	Controversy	Product Involvement	Risk Model Coverage	Addition to Universe	Others
Aptiv PLC	APTV	United States	Consumer Cyclical	0.014	•					

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Removed Holdings

Name	Ticker	Country	Sector	Failed Screen (Reason for removal)					
				ESG Risk Score	Controversy	Product Involvement	Risk Model Coverage	Dropped from Parent	Others