**Brief Performance Chart of Morning Star**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Name of ETF | Category | Style-Box | YTD | 1 month | 3 months | 1 year | 3 years | Trading Volume |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |

**Brief Performance Chart of Morning Star - Korea**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Name of ETF | Category | Star Rating | 1-year Return | Price | Ongoing Charge |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

Category

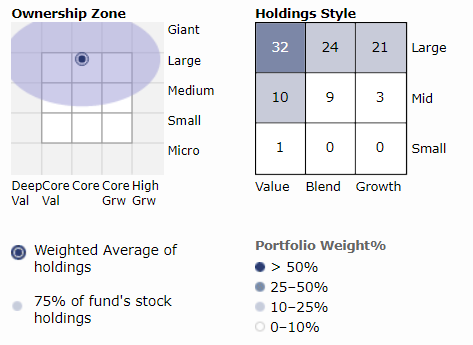
<http://news.morningstar.com/fund-category-returns/>

Return

월별, 년도 별 유형가, 지정가

어제, 1달, 3달, 1년, 3년별 유형가, 지정가

Style Box



|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Opening Price | Closing Price | Day Change (%) | Day Range | 52 Week Range | 12 months yield | Total Assets |
|  |  |  |  |  |  |  |
| Premium / Discount (%) | Total Volume | Average Volume | SEC yield | Bid / Ask / Spread | Category | Expense Ratio |
|  |  |  |  |  |  |  |

**Profile**

Bid / Ask / Spread

SEC yield : SEC에서 제공하는 Standard Yield Calculation. (금감원에서 제공되는 값?)

가격 차트

* 상한가
* 하한가
* 일봉 / 주봉 / 월봉
* 1일 / 1주 / 1개월 / 3 개월 / 1년 / 3년 / 5년 / 10년

**Value & Growth Measures**

* **.IV** Indicative Value
* **.NV** Net Asset Value
* **.TC** Total Cash per Creation Unit
* **.EU** Estimated Cash per Creation Unit
* **.SO** Shares Outstanding

Net Asset Value (NAV)

CU : Creation Unit / 설정 단위 (eg. 50000)

Indicative Net Asset Value(iNAV) / Intraday Indicative Value

Premium / discount (괴리율) by percentage

* Price / Prospective Earnings
* Price / Book
* Price / Sales
* Price / Cash Flow
* Dividend Yield

Long-Term Earning

Sales Growth

Cash-Flow Growth

Book-Value Growth

Total Expense Ratio

12b-1에서 추출

**Etc.**Weighted Average Market Cap (WAMC),

Beta (Up Beta/ Down Beta),

Covariance : Measure of a stock’s return relative to that of the market  
Variance : Measure of how the market moves relative to its mean

Alpha,   
Goodness of fit (R squared), Downside Standard Deviation

Growth of 10000 : Trend of ETF Price, NAV, Benchmark

Annual Returns

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Price & rank | NAV & rank | Large Value | Total Return Index | NER | Turnover Ratio |

Trailing Total Return : (Daily / Monthly / Quarterly)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Price & rank | NAV & rank | Large Value | Total Return Index | NER | Turnover Ratio |

Premium / Discount : Monthly Discount, High Discount, Low Discount

Volume Tradability

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Avg. Daily Share Volume | Avg. Daily volume ($) | Median Daily Share Volume | Median Daily Volume ($) | Average Spread (%) | Average Spread ($) | Median Prem/Disc (12months) | Max Prem/Disc (12months) |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Creation Unit Size (shares) | Creation Unit per Day (45 days average) | Creation Unit cost (%) | Underlying volume / unit | Liquidity Evaluation |

**Ownership / 투자자별 매매 동향**

매도와 매수 추세를 종합한 차트

**Portfolio**

List of stocks, percentage of holdings & Volume

Top 10 %

Asset Allocation : Cash, Stocks(by market), Bonds(by market)

Sector Weights :

|  |  |  |  |
| --- | --- | --- | --- |
|  | % of stocks / Fund Weights | Benchmark | Category Average |
| **Cyclical** |  | | |
| Basic Materials |  |  |  |
| Consumer Cyclical |  |  |  |
| Financial Services |  |  |  |
| Real Estate |  |  |  |
| **Sensitive** |  | | |
| Communication Services |  |  |  |
| Energy |  |  |  |
| Industrials |  |  |  |
| Technology |  |  |  |
| **Defensive** |  | | |
| Consumer Defensive |  |  |  |
| Healthcare |  |  |  |
| Utilities |  |  |  |

Equity Holdings Performance (pdf에서 구성하는 각 주식들에 대한 분류와 데이터 또한 확보가 되어야 가능)

**Annual Report**

각 자산 운용사 월별 / 분기별 / 년 별 펀드 리포트 링크 추가