

Morningstar Developed Markets ex-Japan Gender Diversity GR USD

Index Details

Investment Objective & Strategy

The Morningstar Developed Markets ex-Japan Gender Diversity Index pursues objectives that align with environmental, social and governance (ESG) related standards about gender Diversity. Built with the data and scoring methodology of Equileap, the index is designed to provide exposure to 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-07-2020
Performance Start Date	Dec-19-2014
Rebalance Frequency	Quarterly
Reconstitution Frequency	Annually
Weighing Scheme	Market Capitalization Free-Float Adjusted

Morningstar ID F000015HIP

Index Asset Class Equity

Base Currency US Dollar

Return Type Total Return

Benchmark 1 Morningstar Developed Markets ex-Japan Large-Mid Cap GR USD

Benchmark 2 Morningstar Developed Markets GR USD

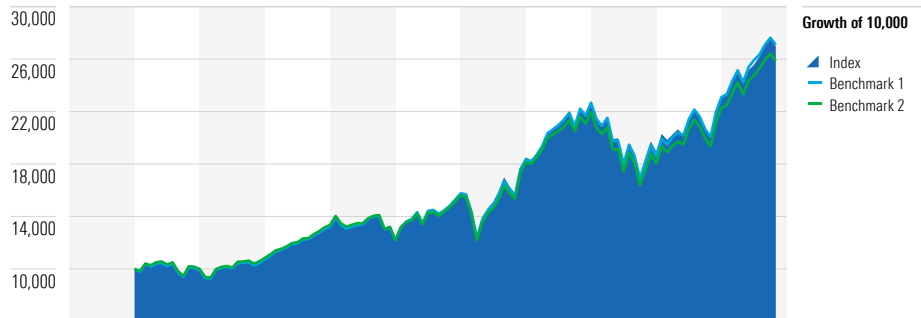
Index Characteristics

Number of Constituents 1,703

Contact Details

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

Historical Performance



Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
Index Rtn %	—	-1.34	8.74	22.96	-7.28	29.42	16.84	22.89	-16.61	21.44	17.20	Index Rtn %
Bmark 1 Rtn %	6.35	-1.19	8.68	23.21	-7.93	29.31	16.58	23.50	-18.00	24.23	17.30	Bmark 1 Rtn %
Bmark 2 Rtn %	5.65	-0.12	8.56	23.17	-8.82	28.10	16.28	21.12	-17.90	23.55	16.10	Bmark 2 Rtn %

Quarterly Performance

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Total
2019	12.93	4.46	0.70	8.96	29.42
2020	-20.80	20.46	7.86	13.55	16.84
2021	4.89	8.46	-0.68	8.77	22.89
2022	-5.10	-15.61	-6.20	11.02	-16.61
2023	6.84	5.93	-3.57	11.28	21.44
2024	8.61	2.30	7.75	—	—

Trailing Performance

	Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
3 Mo	2.98	2.87	2.27
6 Mo	11.78	11.76	11.01
1 Yr	34.45	34.91	33.73
3 Yr Ann	6.71	6.84	6.18
5 Yr Ann	12.63	12.83	11.94
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	16.83	18.01	—	0.24	0.61	—	—	—	
Bmark 1	17.07	18.28	15.32	0.24	0.62	0.62	-25.43	Jan-01-2022–Sep-30-2022	
Bmark 2	16.96	17.99	15.10	0.21	0.58	0.60	-25.48	Jan-01-2022–Sep-30-2022	

Value Measures

	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	22.87	3.24	2.34	14.59	1.97
Bmark 1	23.39	3.43	2.51	15.45	1.73
Bmark 2	22.20	3.00	2.20	14.42	1.76

Growth Measures/Profitability

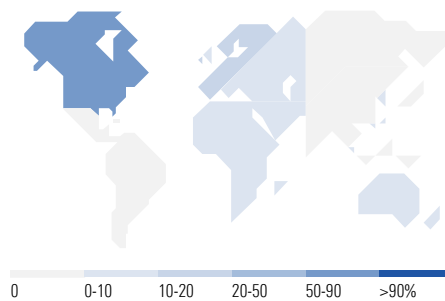
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	5.32	7.89	22.43	28.91	12.40
Bmark 1	5.75	8.15	23.08	29.13	13.02
Bmark 2	6.09	7.96	21.19	26.93	11.99

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
Cyclical	34.1	31.3
Basic Materials	3.6	3.5
Consumer Cyclical	11.1	9.8
Financial Services	17.0	15.7
Real Estate	2.4	2.4
Sensitive	41.3	48.0
Communication Services	5.5	7.7
Energy	5.3	4.2
Industrials	9.3	9.8
Technology	21.2	26.3
Defensive	24.5	20.6
Consumer Defensive	6.9	6.3
Healthcare	14.4	11.5
Utilities	3.3	2.8

Morningstar World Regions



Country %

United States	71.76
United Kingdom	5.02
France	3.74
Canada	3.51
Switzerland	2.99

Financial Metrics

Metrics	Index	Bmark 1
Wide Moat Coverage %	53.5	55.5
Narrow Moat Coverage %	27.7	26.6
No Moat Coverage %	12.2	10.6
No Analyst Coverage %	6.6	7.3

Top Constituents

Name	% Weight	Country	Sector	Moat
Apple Inc	5.00	United States	Technology	Wide
NVIDIA Corp	4.77	United States	Technology	Wide
Amazon.com Inc	3.80	United States	Consumer Cyclical	Wide
Meta Platforms Inc Class A	2.82	United States	Communication Services	Wide
Eli Lilly and Co	1.36	United States	Healthcare	Wide
Exxon Mobil Corp	1.24	United States	Energy	Narrow
Tesla Inc	1.21	United States	Consumer Cyclical	Narrow
UnitedHealth Group Inc	1.16	United States	Healthcare	Narrow
Visa Inc Class A	1.05	United States	Financial Services	Wide
Mastercard Inc Class A	0.90	United States	Financial Services	Wide

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

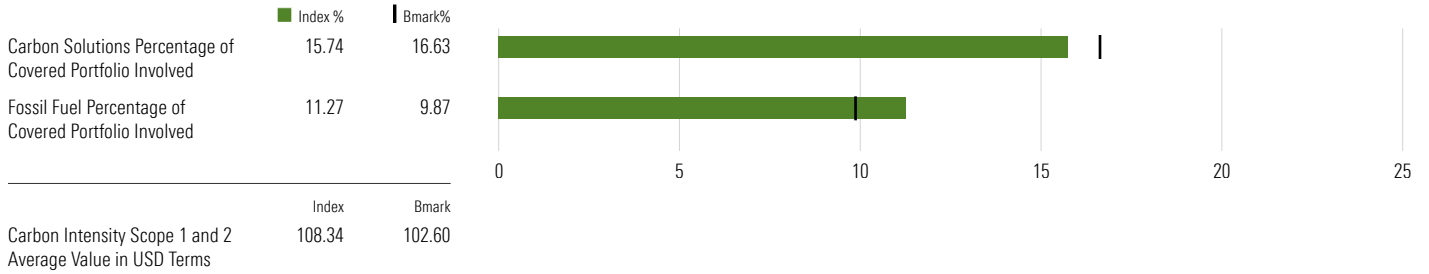
	Index %	Bmark%
Eligible Portfolio Covered	99.59	99.47

Product Involvement

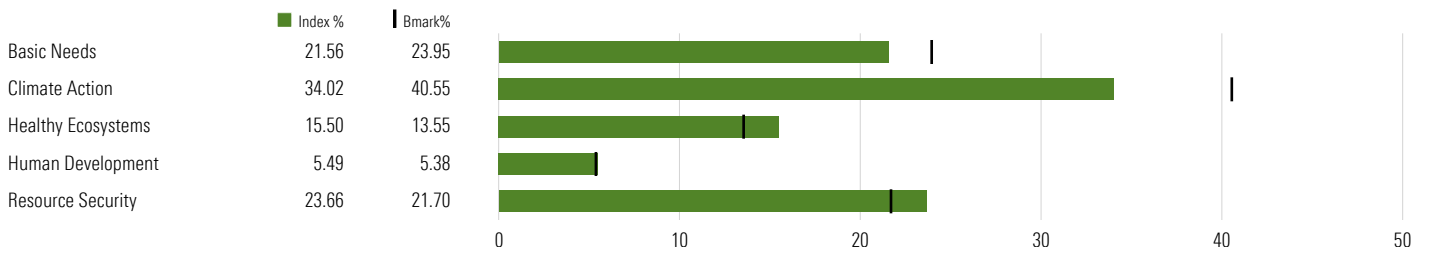
	Index %	Bmark%
Alcohol	0.89	0.73
Controversial Weapons	1.84	1.68
Gambling	0.28	0.34
GMO	0.20	0.14
Military Contracting	2.71	3.00
Nuclear Power	2.05	1.64
Palm Oil	0.02	0.02
Pesticides	0.28	0.21
Small Arms	1.18	1.10
Thermal Coal	1.65	1.28
Tobacco	0.84	0.64

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Climate



Impact



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