

Morningstar Women's Empowerment TR USD

Index Details

Investment Objective & Strategy

The Morningstar® Women's Empowerment IndexSM is designed to deliver exposure to large- and mid-cap U.S. companies that have strong gender diversity and equal opportunity employment policies embedded in their corporate culture, as measured by Equileap's data and scoring methodology.

Operations

Launch Date	Dec-15-2017
Performance Start Date	Dec-15-2017
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

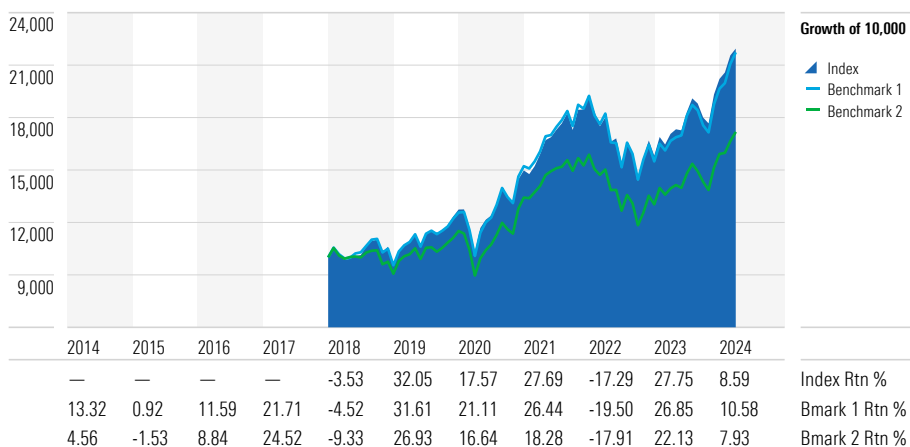
Index Characteristics

Number of Constituents 201

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
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	8.81	-0.06	10.61	27.69
2022	-5.81	-14.40	-6.85	10.13	-17.29
2023	7.88	7.33	-1.72	12.26	27.75
2024	8.59	—	—	—	—

Trailing Performance

	Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
3 Mo	8.59	10.58	7.93
6 Mo	21.91	23.78	19.97
1 Yr	28.59	30.39	23.22
3 Yr Ann	11.34	10.59	6.83
5 Yr Ann	15.05	14.83	11.04
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	17.29	18.13	—	0.54	0.75	—	—	—	
Bmark 1	17.81	18.69	15.38	0.49	0.72	0.76	-24.91	Jan-01-2022–Sep-30-2022	
Bmark 2	16.61	17.91	14.83	0.31	0.56	0.56	-25.43	Jan-01-2022–Sep-30-2022	

Value Measures















	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	25.82	4.31	2.76	16.19	1.59
Bmark 1	25.37	4.53	2.94	17.60	1.30
Bmark 2	19.32	2.62	1.91	12.79	1.93

Growth Measures/Profitability

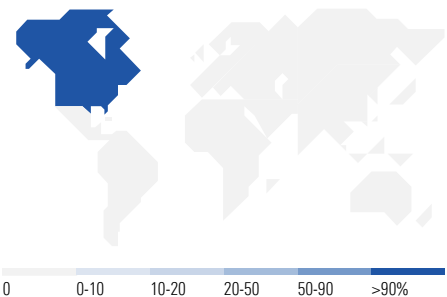
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	6.19	7.94	17.66	28.98	10.40
Bmark 1	6.96	8.89	21.62	31.42	13.02
Bmark 2	6.22	7.64	17.98	25.34	10.22

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
 Cyclical	28.2	27.7
 Basic Materials	1.7	2.2
 Consumer Cyclical	11.1	10.4
 Financial Services	13.6	12.7
 Real Estate	1.7	2.3
 Sensitive	47.4	52.2
 Communication Services	7.7	8.9
 Energy	5.2	4.0
 Industrials	7.4	8.7
 Technology	27.1	30.6
 Defensive	24.5	20.1
 Consumer Defensive	7.7	5.8
 Healthcare	14.6	12.1
 Utilities	2.2	2.2





















Morningstar World Regions



Country %	
United States	100.00

Financial Metrics	Index	Bmark 1
Metrics		
 Wide Moat Coverage %	64.1	61.6
 Narrow Moat Coverage %	26.6	27.0
 No Moat Coverage %	8.1	6.7
No Analyst Coverage %	1.2	4.7

Top Constituents

Name	% Weight	Country	Sector	Moat
Amazon.com Inc	5.11	United States	 Consumer Cyclical	 Wide
Apple Inc	4.99	United States	 Technology	 Wide
Meta Platforms Inc Class A	4.81	United States	 Communication Services	 Wide
Microsoft Corp	3.13	United States	 Technology	 Wide
Eli Lilly and Co	3.05	United States	 Healthcare	 Wide
Salesforce Inc	2.44	United States	 Technology	 Wide
UnitedHealth Group Inc	2.29	United States	 Healthcare	 Narrow
Exxon Mobil Corp	2.16	United States	 Energy	 Narrow
Visa Inc Class A	2.13	United States	 Financial Services	 Wide
Adobe Inc	2.00	United States	 Technology	 Wide

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

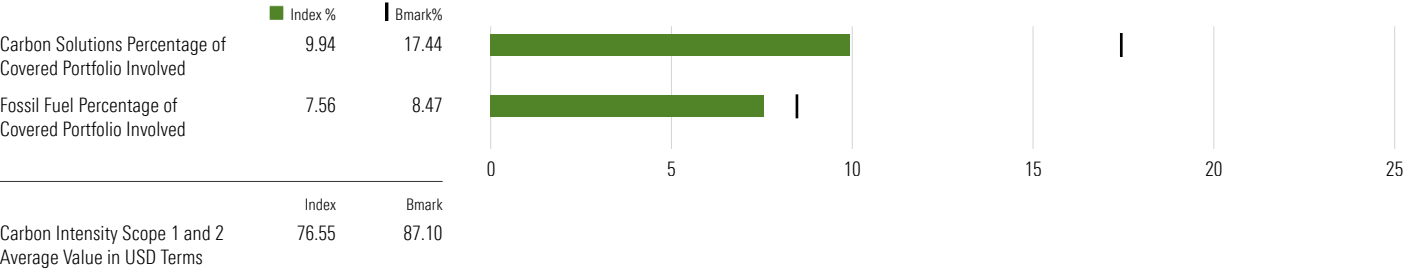
	Index %	Bmark%
Eligible Portfolio Covered	99.76	99.49

Product Involvement

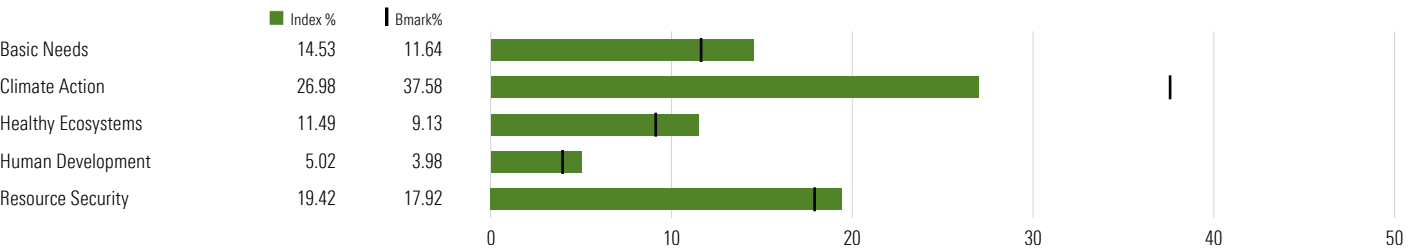
	Index %	Bmark%
Alcohol	0.15	0.16
Controversial Weapons	0.00	1.67
Gambling	0.00	0.27
GMO	0.16	0.08
Military Contracting	1.28	3.15
Nuclear Power	1.07	1.50
Palm Oil	0.00	0.00
Pesticides	0.16	0.08
Small Arms	0.20	0.88
Thermal Coal	0.80	1.05
Tobacco	0.00	0.55

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Climate



Impact



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Supporting Documents

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