

# 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

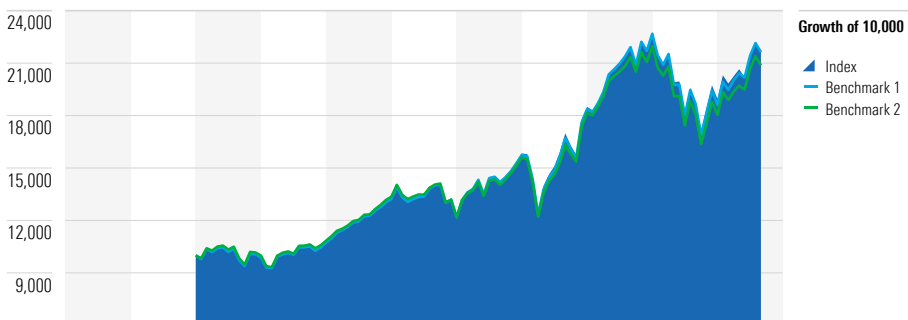
### Index Characteristics

Number of Constituents 1,920

### Contact Details

Index Provider Morningstar Indexes  
Web Site <http://indexes.morningstar.com>  
Email [indexes@morningstar.com](mailto:indexes@morningstar.com)

## Historical Performance



Year	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
Index Rtn %	—	—	-1.34	8.74	22.96	-7.28	29.42	16.84	22.89	-16.61	14.03	Index Rtn %
Bmark 1 Rtn %	27.54	6.35	-1.19	8.68	23.21	-7.93	29.31	16.58	23.50	-18.00	16.28	Bmark 1 Rtn %
Bmark 2 Rtn %	28.00	5.65	-0.12	8.56	23.17	-8.82	28.10	16.28	21.12	-17.90	15.71	Bmark 2 Rtn %

## Quarterly Performance

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Total		Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
2018	-1.45	2.41	5.39	-12.83	-7.28	3 Mo	7.12	7.19	7.10
2019	12.93	4.46	0.70	8.96	29.42	6 Mo	9.00	11.01	10.49
2020	-20.80	20.46	7.86	13.55	16.84	1 Yr	15.16	15.96	15.52
2021	4.89	8.46	-0.68	8.77	22.89	3 Yr Ann	8.37	8.95	8.55
2022	-5.10	-15.61	-6.20	11.02	-16.61	5 Yr Ann	9.10	9.07	8.24
2023	6.84	5.93	—	—	—	10 Yr Ann	—	—	—

## Trailing Performance

## Risk

	Standard Deviation			Sharpe Ratio			MaxDrawdown		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	10 Yr (%)	Date	
Index	17.74	18.57	—	0.44	0.47	—	—	—	
Bmark 1	17.97	18.84	14.98	0.46	0.46	0.64	-25.43	Jan-01-2022–Sep-30-2022	
Bmark 2	17.61	18.54	14.74	0.45	0.42	0.62	-25.48	Jan-01-2022–Sep-30-2022	

## Value Measures

	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	18.01	2.78	1.94	12.41	2.30
Bmark 1	18.99	2.97	2.06	13.25	1.99
Bmark 2	—	—	—	—	1.97

## Growth Measures/Profitability

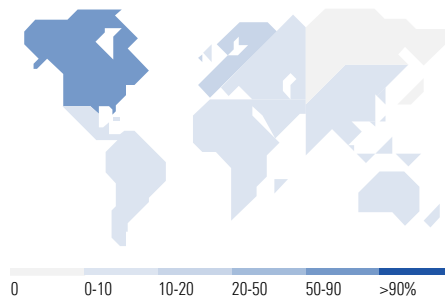
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	5.52	10.72	16.96	26.39	8.92
Bmark 1	5.53	10.92	17.95	26.81	9.80
Bmark 2	5.93	9.82	16.13	23.77	8.82

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## Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
Cyclical	34.4	31.7
Basic Materials	4.2	3.9
Consumer Cyclical	10.8	10.5
Financial Services	16.6	14.7
Real Estate	2.8	2.6
Sensitive	37.8	45.5
Communication Services	4.0	7.1
Energy	6.1	5.2
Industrials	10.2	10.2
Technology	17.5	23.0
Defensive	27.8	22.7
Consumer Defensive	8.8	7.1
Healthcare	15.6	12.9
Utilities	3.3	2.7

### Morningstar World Regions



### Country %

United States	69.48
United Kingdom	5.26
France	4.12
Canada	3.55
Switzerland	3.42

### Financial Metrics

Metrics	Index	Bmark 1
Wide Moat Coverage %	48.3	50.8
Narrow Moat Coverage %	31.3	28.7
No Moat Coverage %	12.7	11.6
No Analyst Coverage %	7.7	8.9

## Top Constituents

Name	% Weight	Country	Sector	Moat
Apple Inc	5.09	United States	Technology	Wide
Amazon.com Inc	2.77	United States	Consumer Cyclical	Wide
NVIDIA Corp	1.54	United States	Technology	Wide
Meta Platforms Inc Class A	1.35	United States	Communication Services	Wide
Tesla Inc	1.28	United States	Consumer Cyclical	Wide
UnitedHealth Group Inc	1.20	United States	Healthcare	Wide
Exxon Mobil Corp	1.16	United States	Energy	Narrow
Visa Inc Class A	1.06	United States	Financial Services	Wide
JPMorgan Chase & Co	1.06	United States	Financial Services	Narrow
Johnson & Johnson	1.04	United States	Healthcare	Wide

## ESG Risk

### Portfolio Corporate Sustainability Score



Index | Benchmark

### Corporate Sustainability Rating

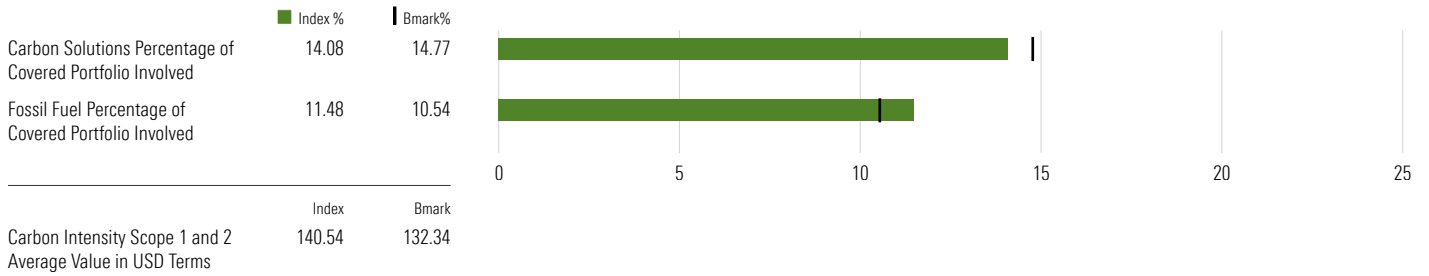
	Index %	Bmark%
Eligible Portfolio Covered	99.23	99.08

## Product Involvement

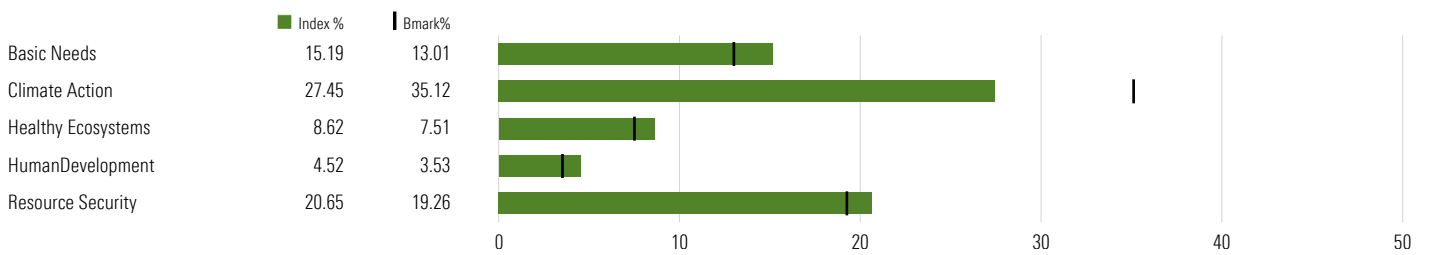
	Index %	Bmark%
Alcohol	1.36	1.11
Controversial Weapons	2.08	1.78
Gambling	0.37	0.45
GMO	0.32	0.23
Military Contracting	3.08	2.85
Nuclear Power	2.00	1.67
Palm Oil	0.03	0.03
Pesticides	0.47	0.33
Small Arms	1.13	1.09
Thermal Coal	1.43	1.20
Tobacco	0.86	0.72

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## Climate



## Impact



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## Supporting Documents

[Additional Resources](#)

[Disclosures and definitions](#)