June 13, 2025

1 Week Reminder: Morningstar Indexes Risk Model Methodology Update

As previously announced, the Morningstar Global Industry Standard Risk Model (Risk Model) that powers the Morningstar equity indexes listed here has been enhanced with a new currency factor methodology, which attempts to better isolate exchange rate risk and improve the model's performance.

The updated risk model will be used for the June reconstitution, after the close of Friday, June 20, 2025. These updates will be applied prospectively and there will be no restatement to historical index constituents or levels. The updated Risk Model methodology book is available here.

About Morningstar Indexes

Morningstar Indexes was built to keep up with the evolving needs of investors—and to be a leading-edge advocate for them. Our rich heritage as a transparent, investor-focused leader in data and research uniquely equips us to support individuals, institutions, wealth managers and advisors in navigating investment opportunities across major asset classes, styles and strategies. From traditional benchmarks and unique IP-driven indexes to index design, calculation and distribution services, our solutions span an investment landscape as diverse as investors themselves.

Contact Us

morningstar-indexes@alerts-morningstar.com is a no-reply email address. For questions concerning this notification, please contact us at indexes@morningstar.com.