

Morningstar Indexes

November 6, 2024

Morningstar Indexes Target Volatility Consultation Update

Morningstar Indexes previously issued a [consultation](#) on a pair of proposed methodology enhancements to several Morningstar Target Volatility indexes. This included updating the excess return calculation that the target volatility indexes reference and referencing the drifted portfolio weights for the tolerance bands, where applicable. Respondents were generally supportive of the proposed changes, but Morningstar Indexes is still considering the proposal and investigating implementation options. No changes will be made in 2024. A follow-up notice will be sent once this review is complete.

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. For questions concerning this notification, please contact us at Indexes@morningstar.com.

Contact Us

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