

Morningstar UK GR GBP

Index Details

Investment Objective & Strategy

The Morningstar UK Index measures the performance of large-, mid- and small-cap stocks in the UK, representing the top 97% of the investable universe by market capitalization.

Operations

Launch Date	Dec-22-2014
Performance Start Date	Jun-30-1998
Rebalance Frequency	Quarterly
Reconstitution Frequency	Semi-annually
Weighing Scheme	Market Capitalization Free-Float Adjusted

Morningstar ID F00000T63K

Index Asset Class Equity

Base Currency Pound Sterling

Return Type Total Return

Benchmark 1 Morningstar Developed Markets GR GBP

Benchmark 2 Morningstar Global Markets GR GBP

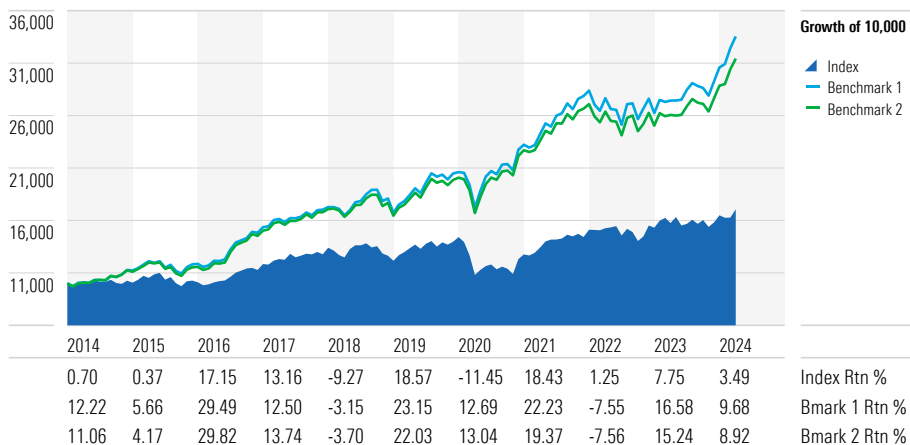
Index Characteristics

Number of Constituents 253

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	9.83	3.20	0.96	3.61	18.57
2020	-25.03	9.22	-3.42	11.97	-11.45
2021	5.12	5.69	2.14	4.37	18.43
2022	0.97	-4.55	-3.63	9.02	1.25
2023	2.95	-0.53	2.31	2.85	7.75
2024	3.49	—	—	—	—

Trailing Performance

	Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
3 Mo	3.49	9.68	8.92
6 Mo	6.44	17.19	15.91
1 Yr	8.32	22.32	20.60
3 Yr Ann	8.35	11.45	10.02
5 Yr Ann	5.03	12.73	11.73
10 Yr Ann	5.58	12.75	12.04

Risk

	Standard Deviation			Sharpe Ratio			MaxDrawdown	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	10 Yr (%)	Date
Index	10.97	14.38	12.20	0.57	0.31	0.43	-25.03	Jan-01-2020—Mar-31-2020
Bmark 1	11.75	13.54	11.79	0.78	0.84	1.00	-16.40	Jan-01-2020—Mar-31-2020
Bmark 2	11.26	13.10	11.56	0.70	0.80	0.96	-16.78	Jan-01-2020—Mar-31-2020

Value Measures















	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	12.84	1.62	1.17	7.36	3.95
Bmark 1	20.23	2.83	2.02	13.50	1.84
Bmark 2	19.32	2.62	1.91	12.79	1.93

Growth Measures/Profitability

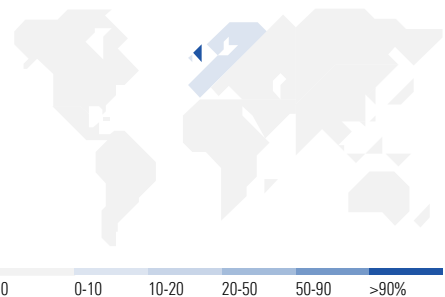
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	3.48	6.86	14.56	20.09	5.84
Bmark 1	6.24	8.01	18.61	26.43	10.61
Bmark 2	6.22	7.64	17.98	25.34	10.22

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
 Cyclical	33.7	32.6
 Basic Materials	7.0	3.9
 Consumer Cyclical	7.5	10.9
 Financial Services	17.3	15.0
 Real Estate	1.9	2.8
 Sensitive	31.7	46.9
 Communication Services	3.4	7.1
 Energy	12.4	4.5
 Industrials	14.2	11.8
 Technology	1.7	23.5
 Defensive	32.8	20.4
 Consumer Defensive	16.2	6.3
 Healthcare	12.8	11.7
 Utilities	3.8	2.4

Morningstar World Regions



Country %	
United Kingdom	98.16
Ireland	0.29

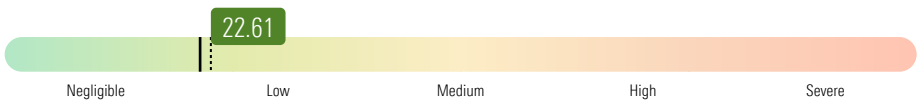
Financial Metrics	Index	Bmark 1
Metrics		
 Wide Moat Coverage %	31.0	47.6
 Narrow Moat Coverage %	14.4	24.7
 No Moat Coverage %	36.5	11.9
No Analyst Coverage %	18.1	15.8

Top Constituents

Name	% Weight	Country	Sector	Moat
Shell PLC	7.91	United Kingdom	 Energy	 None
AstraZeneca PLC	7.69	United Kingdom	 Healthcare	 Wide
HSBC Holdings PLC	5.49	United Kingdom	 Financial Services	 None
Unilever PLC	4.62	United Kingdom	 Consumer Defensive	 Wide
BP PLC	3.93	United Kingdom	 Energy	 None
GSK PLC	3.22	United Kingdom	 Healthcare	 Wide
Diageo PLC	3.04	United Kingdom	 Consumer Defensive	 Wide
RELX PLC	3.00	United Kingdom	 Industrials	 Wide
British American Tobacco PLC	2.50	United Kingdom	 Consumer Defensive	 Wide
Rio Tinto PLC Registered Shares	2.49	United Kingdom	 Basic Materials	 None

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

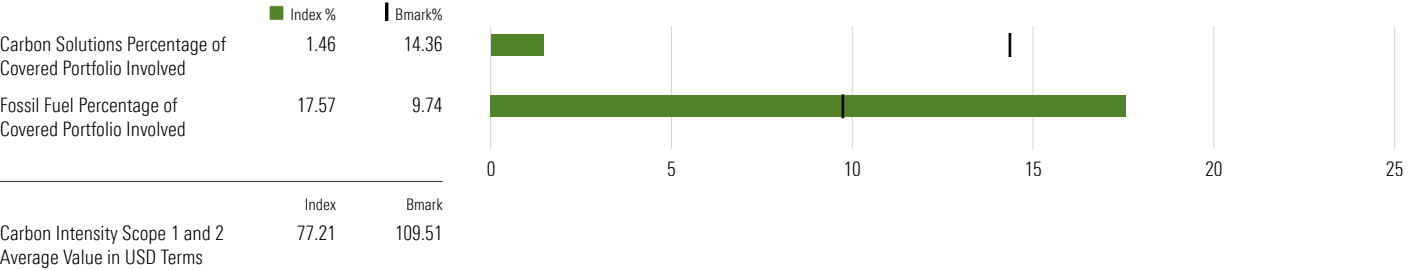
	Index %	Bmark%
Eligible Portfolio Covered	99.79	99.63

Product Involvement

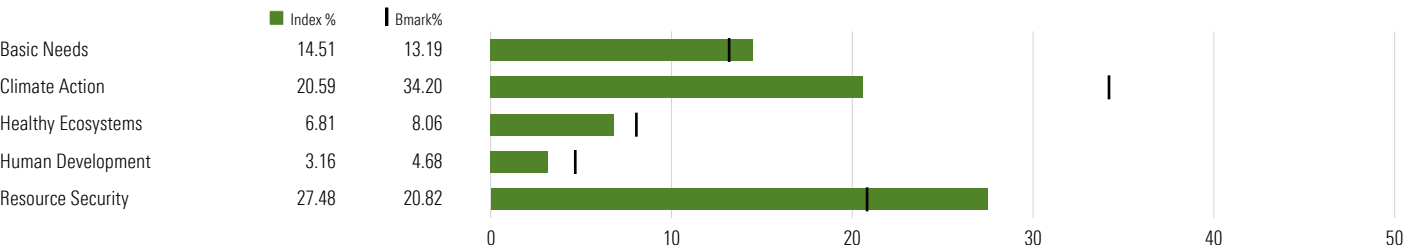
	Index %	Bmark%
Alcohol	3.36	0.88
Controversial Weapons	3.50	1.57
Gambling	0.35	0.37
GMO	0.00	0.13
Military Contracting	4.49	2.83
Nuclear Power	0.34	1.38
Palm Oil	0.00	0.02
Pesticides	0.00	0.25
Small Arms	1.85	1.04
Thermal Coal	1.70	0.99
Tobacco	3.33	0.59

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Climate



Impact



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