

Morningstar UK GR GBP

Index Details

Investment Objective & Strategy

The index measures the performance of UK's equity markets targeting the top 97% of stocks by market capitalization. This Index does not incorporate Environmental, Social, or Governance (ESG) criteria.

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

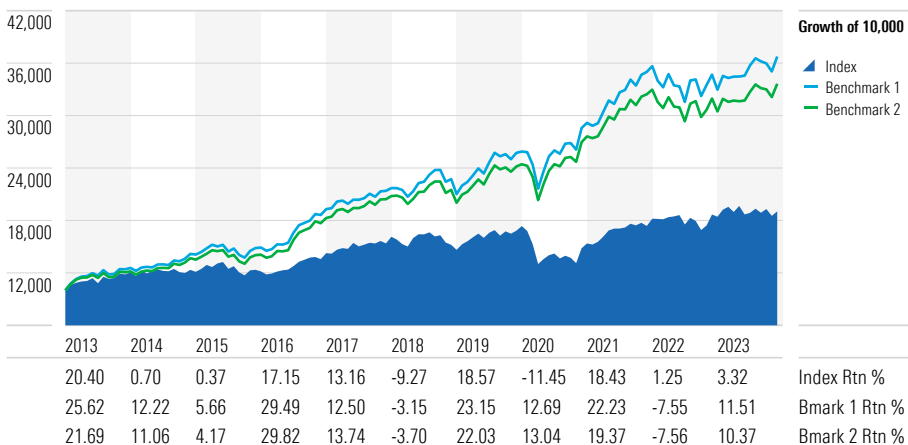
Index Characteristics

Number of Constituents 274

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		Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
2018	-6.91	9.26	-0.60	-10.25	-9.27	3 Mo	0.85	1.52	1.51
2019	9.83	3.20	0.96	3.61	18.57	6 Mo	1.88	6.35	6.04
2020	-25.03	9.22	-3.42	11.97	-11.45	1 Yr	1.91	5.98	5.26
2021	5.12	5.69	2.14	4.37	18.43	3 Yr Ann	8.71	8.75	7.66
2022	0.97	-4.55	-3.63	9.02	1.25	5 Yr Ann	4.59	10.09	9.36
2023	2.95	-0.53	2.31	—	—	10 Yr Ann	4.88	11.47	10.79

Trailing Performance

Risk

	Standard Deviation			Sharpe Ratio			MaxDrawdown		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	10 Yr (%)	Date	
Index	10.77	14.41	12.26	0.66	0.30	0.38	-25.03	Jan-01-2020–Mar-31-2020	
Bmark 1	11.49	13.96	11.72	0.63	0.67	0.92	-16.40	Jan-01-2020–Mar-31-2020	
Bmark 2	10.92	13.46	11.50	0.56	0.64	0.88	-16.78	Jan-01-2020–Mar-31-2020	

Value Measures

	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	10.31	1.58	1.12	7.03	4.03
Bmark 1	18.14	2.61	1.84	12.57	2.01
Bmark 2	17.33	2.41	1.74	11.88	2.10

Growth Measures/Profitability

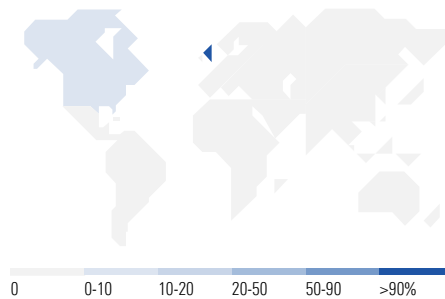
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	6.47	10.43	15.00	20.89	6.15
Bmark 1	5.87	9.87	17.44	25.49	9.60
Bmark 2	5.88	10.12	16.89	24.36	9.29

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
Cyclical	34.8	32.8
Basic Materials	8.2	4.1
Consumer Cyclical	7.3	11.0
Financial Services	17.3	14.7
Real Estate	1.9	3.0
Sensitive	30.3	45.9
Communication Services	3.5	6.8
Energy	12.8	4.7
Industrials	12.5	11.6
Technology	1.6	22.8
Defensive	33.3	21.2
Consumer Defensive	16.8	6.7
Healthcare	12.4	11.9
Utilities	4.1	2.6

Morningstar World Regions



Country %

United Kingdom	98.39
Canada	0.16

Financial Metrics

Metrics	Index	Bmark 1
Wide Moat Coverage %	29.5	45.2
Narrow Moat Coverage %	13.1	26.4
No Moat Coverage %	38.6	12.5
No Analyst Coverage %	18.8	15.9

Top Constituents

Name	% Weight	Country	Sector	Moat
Shell PLC	8.23	United Kingdom	Energy	None
AstraZeneca PLC	7.53	United Kingdom	Healthcare	Wide
HSBC Holdings PLC	5.79	United Kingdom	Financial Services	None
Unilever PLC	4.55	United Kingdom	Consumer Defensive	Wide
BP PLC	3.98	United Kingdom	Energy	None
Diageo PLC	2.97	United Kingdom	Consumer Defensive	Wide
Rio Tinto PLC Registered Shares	2.90	United Kingdom	Basic Materials	None
RELX PLC	2.83	United Kingdom	Industrials	Wide
GSK PLC	2.79	United Kingdom	Healthcare	Wide
British American Tobacco PLC	2.70	United Kingdom	Consumer Defensive	Wide

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

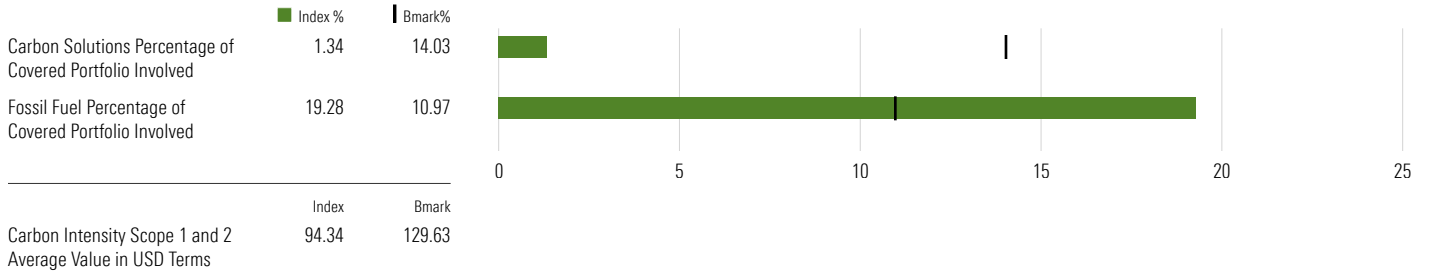
	Index %	Bmark%
Eligible Portfolio Covered	98.99	98.54

Product Involvement

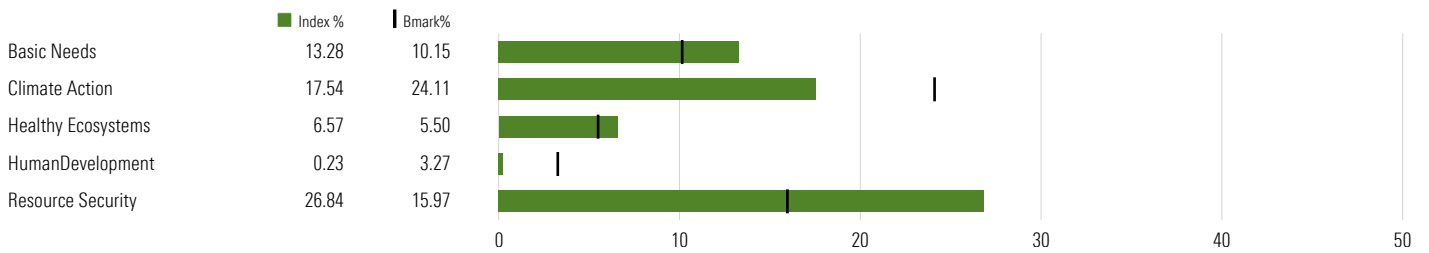
	Index %	Bmark%
Alcohol	3.29	0.94
Controversial Weapons	2.41	1.62
Gambling	0.35	0.43
GMO	0.00	0.19
Military Contracting	3.27	2.67
Nuclear Power	0.41	1.51
Palm Oil	0.00	0.03
Pesticides	0.00	0.32
Small Arms	1.44	0.91
Thermal Coal	2.49	1.14
Tobacco	3.46	0.67

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Climate



Impact



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[Disclosures and definitions](#)