

# Northern Trust UCITS FGR Fund - World Small Cap ESG Low Carbon Index Feeder Fund E EUR

## Morningstar Medalist Rating™



## Morningstar Categorie Index

Morningstar Global Markets  
Small-Mid Cap NR USD

Wordt gebruikt in dit rapport als index

## Benchmark van het fonds

MSCI World SmCap Cust ESG  
LowCarbon

## Morningstar Rating™

★★★

## Morningstar Categorie™

Global Small-Cap Equity

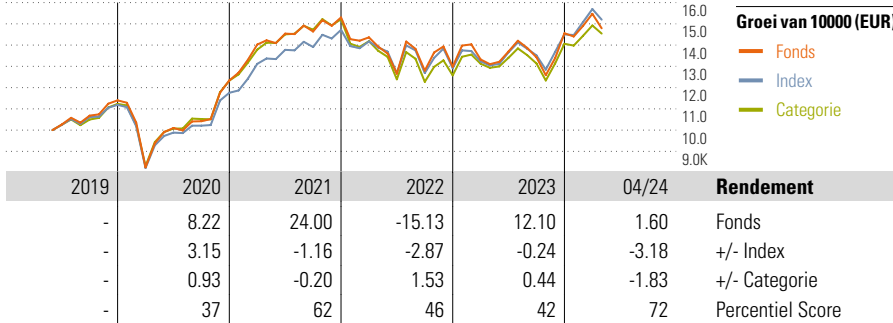
## Beleggingsdoelstelling

The investment objective of the Fund is to invest at least 85% of its assets in the Master Fund, the investment objective of which is to closely match the risk and return characteristics of the MSCI World Small Cap Custom ESG Low Carbon Index (the Index) with net dividends reinvested. Any change of investment objective of the Fund shall only be made with the prior approval of the unitholders of the Fund. In addition to investing at least 85% of its assets in the Master Fund, the Fund may also invest up to 15% of its...

## Risicomaatstaven

|                  |       |              |       |
|------------------|-------|--------------|-------|
| Alpha            | -2.65 | Sharpe Ratio | 0.08  |
| Beta             | 1.06  | Std Deviatie | 16.39 |
| R-kwadraat       | 97.74 | 3-jr Risico  | Gem   |
| Informatie Ratio | -0.94 | 5-jr Risico  | -     |
| Tracking Error   | 3.11  | 10-jr Risico | -     |

Berekeningen met Morningstar Gbl SMID NR USD (waar van toepassing)



## Rendementen (1 mei 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 2.01   | -1.82  | -0.28  |
| 6 Maanden  | 16.54  | -0.58  | -0.70  |
| 1 jaar     | 13.04  | -2.75  | 4.05   |
| 3 jr gean. | 1.36   | -2.95  | 4.33   |
| 5 jr gean. | -      | -      | -      |

## Kwartaalrendementen

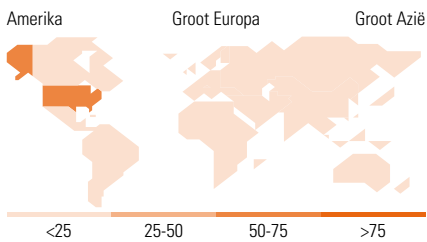
|      | 1e kw  | 2e kw  | 3e kw | 4e kw |
|------|--------|--------|-------|-------|
| 2024 | 6.27   | -      | -     | -     |
| 2023 | 2.60   | 2.84   | -2.02 | 8.44  |
| 2022 | -6.12  | -11.89 | 1.14  | 1.45  |
| 2021 | 13.67  | 3.67   | 0.68  | 4.52  |
| 2020 | -27.61 | 22.38  | 3.16  | 18.42 |

## Portefeuille 31 mrt 2024

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 100.01 | 1.37    | 98.64   |
| Obligaties     | 0.01   | 0.00    | 0.01    |
| Kas/ geldmarkt | 1.48   | 0.41    | 1.07    |
| Overig         | 0.31   | 0.03    | 0.28    |

## Morningstar Aandelen Style Box™

|                   | % Aand   |
|-------------------|----------|
| Zeer Groot        | 0.00     |
| Groot             | 0.91     |
| Midden            | 33.15    |
| Klein             | 52.38    |
| Micro             | 13.57    |
| Gem Mkt Cap (mln) | EUR 3248 |



## Top 10 Onderliggende posities

|                               | Sector | % Port |
|-------------------------------|--------|--------|
| Fut Jun 24 Cme Eminirus2k     | —      | 0.90   |
| EMCOR Group Inc               | ⚙️     | 0.27   |
| Pure Storage Inc Class A      | 💻      | 0.25   |
| Saia Inc                      | ⚙️     | 0.25   |
| Nutanix Inc Class A           | 💻      | 0.24   |
| Lincoln Electric Holdings Inc | ⚙️     | 0.23   |
| XPO Inc                       | ⚙️     | 0.23   |
| TopBuild Corp                 | ⚙️     | 0.22   |
| Toll Brothers Inc             | 🏠      | 0.21   |
| Floor & Decor Holdings Inc... | 🏠      | 0.21   |

|                                   |      |
|-----------------------------------|------|
| Totaal Aantal Aandelen            | 3172 |
| Totaal Aantal Obligaties          | 0    |
| % Van Vermogen In Top 10 Posities | 3.03 |

## Sectorverdeling

|                                | % Aand       |
|--------------------------------|--------------|
| <b>Cyclisch</b>                | <b>44.73</b> |
| Basismaterialen                | 5.27         |
| Cyclische consumentenproducten | 14.47        |
| Financiële dienstverlening     | 15.45        |
| Vastgoed                       | 9.53         |
| <b>Licht Cyclisch</b>          | <b>38.15</b> |
| Communicatiediensten           | 2.50         |
| Energie                        | 2.25         |
| Industrie                      | 20.40        |
| Technologie                    | 13.01        |
| <b>Defensief</b>               | <b>17.12</b> |
| Defensieve consumptiegoederen  | 4.54         |
| Gezondheidszorg                | 11.31        |
| Nutsbedrijven                  | 1.26         |

## Regioverdeling

|                         | % Aand       |
|-------------------------|--------------|
| <b>Amerika</b>          | <b>64.92</b> |
| Verenigde Staten        | 61.42        |
| Canada                  | 3.04         |
| Latijns Amerika         | 0.46         |
| <b>Groot Europa</b>     | <b>18.02</b> |
| Verenigd Koninkrijk     | 5.62         |
| West Europa – Euro      | 6.19         |
| West Europa – Niet Euro | 5.31         |
| Emerging Europa         | 0.05         |
| Midden-Oosten / Afrika  | 0.84         |
| <b>Groot Azië</b>       | <b>17.06</b> |
| Japan                   | 12.37        |
| Australazië             | 3.59         |
| Azië - Ontwikkeld       | 0.80         |
| Azië - Emerging         | 0.29         |

## Fondsinformatie

|                     |                           |                |              |                    |   |
|---------------------|---------------------------|----------------|--------------|--------------------|---|
| Fondsgroep          | Northern Trust Fund...    | Vestigingsland | Nederland    | Min Aanvangsbedrag | - |
| Telefoon            | 31-20-799-7994            | Fondsvaluta    | EUR          | Min Additioneel    | - |
| Website             | www.northerntrust.com/fgr | UCITS          | ja           |                    |   |
| Oprichtingsdatum    | 6 jun 2019                | Inc/Acc        | Inc          |                    |   |
| Fondsmanager        | -                         | ISIN           | NL0013474307 |                    |   |
| Aanvangsdatum       |                           |                |              |                    |   |
| Koers (1 mei 2024)  | EUR 13.97                 |                |              |                    |   |
| Fondsvermogen (mln) | EUR 646.81                |                |              |                    |   |