

# L&G Russell 2000 US Small Cap Quality UCITS ETF USD Accumulate (EUR)

## Morningstar Medalist Rating™



## Morningstar Categorie Index

Morningstar US Small Cap  
Extended NR USD

Wordt gebruikt in dit rapport als index

## Benchmark van het fonds

Russell 2000 0.4 Q Tgt Exp Fac  
Net Tax

## Morningstar Rating™

★★★

## Morningstar Categorie™

Aandelen VS Small Cap

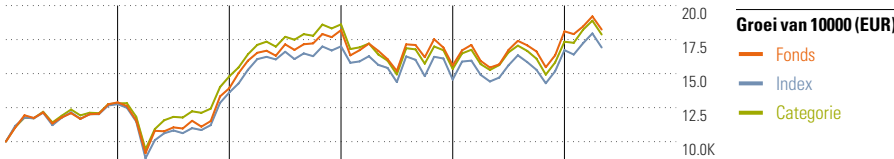
### Beleggingsdoelstelling

The Fund is designed to track the performance of the Russell 2000® Index. RTWO is an Exchange Traded Fund ("ETF") which is tradable by investors on stock exchanges intraday and can be created and redeemed directly with the Issuer by Authorised Participants. RTWO is authorised and regulated as a UCITS and is eligible for investment by other UCITS. RTWO gains exposure to the performance of the Russell 2000® Index through Total Return Swaps entered into with multiple counterparties participating on the UCITS ETF...

### Risicomaatstaven

|                  |       |              |       |
|------------------|-------|--------------|-------|
| Alpha            | 4.13  | Sharpe Ratio | 0.18  |
| Beta             | 0.76  | Std Deviatie | 18.53 |
| R-kwadraat       | 77.13 | 3-jr Risico  | Gem   |
| Informatie Ratio | 0.54  | 5-jr Risico  | Gem   |
| Tracking Error   | 10.26 | 10-jr Risico | Gem   |

Berekeningen met Morningstar US Small Extended NR USD (waar van toepassing)



|                  | 2019  | 2020  | 2021  | 2022   | 2023  | 04/24 | Rendement        |
|------------------|-------|-------|-------|--------|-------|-------|------------------|
| Fonds            | 28.84 | 8.11  | 30.61 | -14.22 | 16.03 | 0.73  | Fonds            |
| +/- Index        | -     | -     | 5.70  | 0.13   | 1.20  | -0.45 | +/- Index        |
| +/- Categorie    | 0.41  | -8.82 | 3.90  | 3.22   | 2.89  | -2.43 | +/- Categorie    |
| Percentiel Score | -     | -     | -     | -      | -     | -     | Percentiel Score |

### Rendementen (31 mei 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 0.22   | -0.82  | -0.31  |
| 6 Maanden  | 13.21  | -1.54  | -2.17  |
| 1 jaar     | 18.02  | -0.37  | 0.64   |
| 3 jr gean. | 4.29   | 1.52   | 0.94   |
| 5 jr gean. | 10.29  | 1.08   | 0.03   |

### Kwartaalrendementen

|      | 1e kw  | 2e kw  | 3e kw | 4e kw |
|------|--------|--------|-------|-------|
| 2024 | 6.07   | -      | -     | -     |
| 2023 | 2.10   | 5.07   | -0.70 | 8.92  |
| 2022 | -5.45  | -11.68 | 6.67  | -3.71 |
| 2021 | 18.65  | 3.77   | 0.41  | 5.65  |
| 2020 | -28.96 | 20.70  | 0.47  | 25.50 |

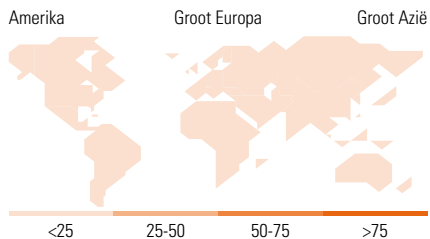
### Portefeuille 30 apr 2024

#### Assetverdeling

|                | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 0.00    | 0.00    |
| Obligaties     | 0.00   | 0.00    | 0.00    |
| Kas/ geldmarkt | 0.00   | 0.00    | 0.00    |
| Overig         | 100.00 | 0.00    | 100.00  |

#### Morningstar Aandelen Style Box™

|                   | Stijl | % Aand |
|-------------------|-------|--------|
| Zeer Groot        | -     | -      |
| Groot             | -     | -      |
| Midden            | -     | -      |
| Klein             | -     | -      |
| Micro             | -     | -      |
| Gem Mkt Cap (mln) | USD - | -      |



#### Top 10 Onderliggende posities

|                                   | Sector | % Port |
|-----------------------------------|--------|--------|
| TRS Russell 2000 0.4 Q Tgt Exp... | -      | 100.00 |
| Totaal Aantal Aandelen            |        | 0      |
| Totaal Aantal Obligaties          |        | 0      |
| % Van vermogen in top 10 posities |        | 100.00 |

#### Sectorverdeling

|                                | % Aand      |
|--------------------------------|-------------|
| <b>Cyclisch</b>                | <b>0.00</b> |
| Basismaterialen                | -           |
| Cyclische consumentenproducten | -           |
| Financiële dienstverlening     | -           |
| Vastgoed                       | -           |
| <b>Licht Cyclisch</b>          | <b>0.00</b> |
| Communicatiediensten           | -           |
| Energie                        | -           |
| Industrie                      | -           |
| Technologie                    | -           |
| <b>Defensief</b>               | <b>0.00</b> |
| Defensieve consumptiegoederen  | -           |
| Gezondheidszorg                | -           |
| Nutsbedrijven                  | -           |

### Fondsinformatie

|                     |                           |                |              |                           |       |
|---------------------|---------------------------|----------------|--------------|---------------------------|-------|
| Fondsgroep          | LGIM Managers (Europe)... | Vestigingsland | Ierland      | Min Aanvangsbedrag        | -     |
| Telefoon            | -                         | Fondsvaluta    | EUR          | Min Additioneel           | -     |
| Website             | https://www.lgim.com/     | UCITS          | ja           | Jaarlijkse Management Fee | 0.30% |
| Oprichtingsdatum    | 11 sep 2008               | Inc/Acc        | Acc          |                           |       |
| Fondsmanager        | Not Disclosed             | ISIN           | DE000A0Q8NE4 |                           |       |
| Aanvangsdatum       | 11 sep 2008               |                |              |                           |       |
| Koers (31 mei 2024) | EUR 89.97                 |                |              |                           |       |
| Fondsvermogen (mln) | USD 87.24                 |                |              |                           |       |