

# NORTHERN TRUST NORTH AMERICA CUSTOM ESG INDEX FGR FUND

SHARE CLASS E EUR

AS OF JULY 2022

## Investment Objective

The Fund seeks to closely match the risk and return of the MSCI North America Custom ESG Index (Index). It is a custom Index calculated and screened by MSCI based on Environmental, Social and Governance (ESG) criteria selected by Northern Trust which excludes certain companies not considered to meet socially responsible principles.



**NORTHERN TRUST**

ASSET MANAGEMENT

## Northern Trust Asset Management

As a leading global asset management firm, our investment expertise, strength and innovation have earned the trust and confidence of the world's most sophisticated institutional and individual investors.

With \$1 trillion in total assets under management,\* and a long-standing history of solving complex investment challenges, we believe our strength and stability drive opportunities for our clients.

Our forward-looking, historically aware investment approach powers a broad range of capabilities and solutions. And our comprehensive asset class offering includes passive, factor-based, fundamental active and multi-manager solutions that are available in a variety of investment vehicles.

At Northern Trust Asset Management, we are committed to delivering unparalleled service and expertise with the highest ethical standards.

Learn more at [northerntrust.com/strength](https://northerntrust.com/strength).

\* Assets under management as of December 31, 2021. For the Northern Trust Asset Management entities included in the AUM total, please see disclosure at end of this document.

For regulatory reasons we are unable to provide performance information where the track record is less than 12 months; if you are an existing investor in, or distributor of, this fund please contact your normal representative.

## FUND OVERVIEW

Domicile	Netherlands
Legal Structure	Fonds voor gemene rekening (FGR)
Regulatory Structure	UCITS
Proxy Voting	Yes
Distributions	May and November
Total Fund Assets	\$1.9 Billion
Benchmark	MSCI North America Custom ESG Ind (prior to 31.8.18 MSCI N Am Ind)
Fund Launch Date	11/03/15
Share Class Launch Date	29/01/21
Fund Base Currency	USD
Share Class Currency	EUR
Bloomberg Ticker	NTNAEEE
ISIN	NL00150003B7
Minimum Initial Investment	No Minimum
Minimum Subsequent Investment	No Minimum
Dealing Frequency	Daily
Dealing Deadline	2:00pm Dutch Time on the Dealing Day
Settlement	T+2
Portfolio Manager	Team Managed
Securities Lending	No
Swing Pricing	Yes
Use of Income	Distributing

## FUND

### CHARACTERISTICS

	Fund	Benchmark
Forward EPS Growth (%)	12.8	12.8
Trailing 12-Month Price-to-Earnings Ratio	19.4	19.4
Weighted Average Market Cap (\$M)	55,263.5	55,218.2
Price-to-Book Ratio	4.0	4.0
Dividend Yield*** (%)	1.6	1.6
Return on Equity (%)	25.6	25.8
Number of Holdings	674	673

\*\*\* The Dividend yield is calculated at the fund level by Factset as a weighted average of the gross dividend yield of the stocks within the portfolio and index.

## NORTHERN TRUST NORTH AMERICA CUSTOM ESG INDEX FGR FUND

TOP HOLDINGS %	Fund
Apple Inc.	7.2
Microsoft Corporation	5.4
Amazon.com, Inc.	3.3
Tesla Inc	2.1
Alphabet Inc. Class A	1.9
Alphabet Inc. Class C	1.8
UnitedHealth Group Incorporated	1.4
Johnson & Johnson	1.2
NVIDIA Corporation	1.2
Exxon Mobil Corporation	1.1

SECTOR ALLOCATION %	Fund	Benchmark
Information Technology	28.5	28.5
Health Care	14.1	14.1
Consumer Discretionary	11.7	11.7
Financials	11.7	11.7
Communication Services	8.5	8.5
Industrials	6.3	6.3
Consumer Staples	5.9	5.9
Energy	5.0	5.0
Real Estate	3.0	3.0
Materials	2.7	2.7
Utilities	2.5	2.5

TOP REGIONS/ COUNTRIES %	Fund	Benchmark
United States	95.5	95.5
Canada	4.5	4.5

## ADVOCACY DATA

Engagement by Theme

TOTAL  
COMPANIES  
132

TOTAL  
ENGAGEMENTS  
422



Environmental  
23%



Social  
23%



Governance  
40%



Strategy, Risk and  
Communication  
14%

For more detailed information on our engagement, please read our quarterly engagement report at [northerntrust.com/engagement](http://northerntrust.com/engagement). Engagement undertaken by Hermes EOS on behalf of Northern Trust.

## ESG EXCLUSIONS ON BASE INDEX

Number of securities excluded in the fund index when compared to the standard benchmark.

ESG Screen	# of Securities	% of Market Capitalization
Business Related Exclusions	6	0.7
Other/Unconventional Energy	5	0.3
Thermal Coal	11	0.4
UNGC & Other Severe Controversies	5	0.9
Weapons	15	1.8
Combined Basket	41	3.9

## For More Information

[www.northerntrust.com/fgrfunds](http://www.northerntrust.com/fgrfunds) or alternatively please consult with your distributor.

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## MATERIAL RISKS

The following risks are material in addition to the risks captured by the risk indicator overleaf: **Exchange Rate Risk** - Investments in other countries are affected by exchange rate risk, where the currencies may fluctuate in value. **Credit Risk** - A borrower or a counterparty may fail to repay or otherwise fail to meet contractual obligations to the Fund. **Liquidity Risk** - The inability to sell investments quickly may result in failure to return funds to investors on a timely basis. **Investment Risk** - The Fund may not achieve its investment objective. An investment in any fund involves investment risks including possible loss of the amount invested. **Futures and Options Risk** - In case of failure or bankruptcy of the broker, there is no guarantee that the collateral held will be returned to the Fund. **Valuation Risk** - A position in the Fund may be valued incorrectly, as some prices may be uncertain at a point in time.

## DISCLOSURE

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Our UCITS Funds have been categorized in accordance with the SFDR categorisation. For more information please visit: <https://www.fgrinvesting.com/en/sustainable-investing-regulation>

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