

# NORTHERN TRUST ASSET MANAGEMENT

## NORTHERN TRUST NORTH AMERICA VALUE ESG FUND

EQUITY

SHARE CLASS EUR

AS OF AUGUST 2020

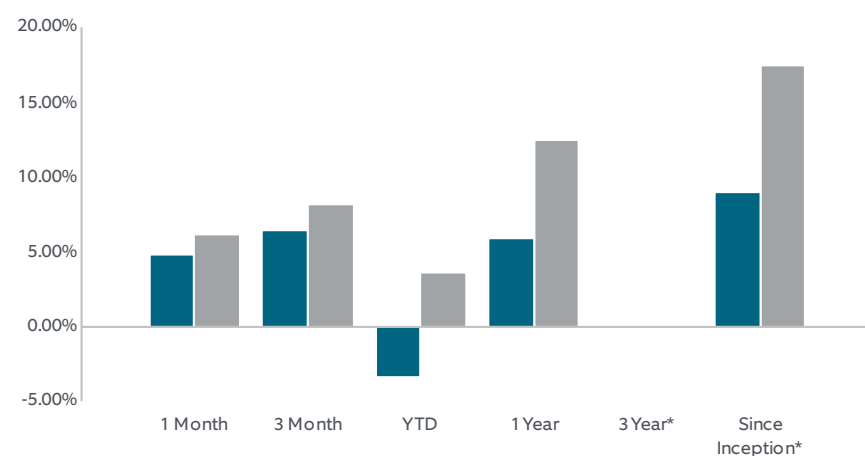
### Investment Objective

The Fund seeks to deliver long-term capital growth by investing in securities within the MSCI North America Index which exhibit value, quality and momentum factors excluding certain companies that do not meet certain environmental, social and governance (ESG) criteria.



### SHARE CLASS PERFORMANCE % — IN EUR AS OF 31/08/20

- Northern Trust North America Value ESG Fund
- MSCI North America Index



	1 Month	3 Month	YTD	1 Year	3 Year*	Since Inception*
Share Class	4.85	6.45	-3.46	5.89	—	8.99
Index	6.15	8.18	3.53	12.41	—	17.41

Performance is calculated from the inception of the share class. All data shown is net of fees. Please refer to the Fund prospectus for pricing information.

\* Performance shown annualized for periods greater than 1 year.

### 12 MONTH PERFORMANCE PERIODS — TO LAST MONTH END

	31/08/19-31/08/20	31/08/18-31/08/19	31/08/17-31/08/18	31/08/16-31/08/17	31/08/15-31/08/16	Calendar Year 2019
Share Class	5.89	—	—	—	—	—
Index	12.41	—	—	—	—	—

Past performance is no guarantee of future results. Index performance returns do not reflect any advisory fees, transaction costs or expenses. It is not possible to invest directly in any index.

### FUND OVERVIEW

Domicile	Ireland
Legal Structure	Common Contractual Fund
Regulatory Structure	UCITS
Proxy Voting	Yes
Currencies Offered	USD/GBP/EUR
Total Fund Assets	\$264.7 Million
Benchmark	MSCI North America Index
Fund Launch Date	13/11/18
Share Class Launch Date	13/11/18
Fund Base Currency	USD
Share Class Currency	EUR
Bloomberg Ticker	
ISIN	IE00BYQ44X42
Minimum Initial Investment	No Minimum
Minimum Subsequent Investment	No Minimum
Dealing Frequency	Daily
Dealing Deadline	12:00pm Irish Time on the Dealing Day
Settlement	T+2
Portfolio Manager	Team Managed
Securities Lending	No
Use of Income	Accumulating

### FUND CHARACTERISTICS

	Fund	Benchmark
Weighted Average Market Cap (\$M)	95,426.4	46,486.8
Forward EPS Growth (%)	10.2	11.5
Trailing 12-Month Price-to-Earnings Ratio	20.0	26.3
Price-to-Book Ratio	3.3	3.9
Dividend Yield*** (%)	1.9	1.6
Return on Equity (%)	30.6	19.3
Number of Holdings	163	701

\*\*\* 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 VALUE ESG FUND

## TOP HOLDINGS %

	Fund
Apple Inc.	8.0
Microsoft Corporation	6.1
Amazon.com, Inc.	4.2
Alphabet Inc. Class A	2.9
Facebook, Inc. Class A	2.0
Cisco Systems, Inc.	1.6
Verizon Communications Inc.	1.5
Merck & Co., Inc.	1.5
Accenture Plc Class A	1.5
Oracle Corporation	1.4

## SECTOR

ALLOCATION %	Fund	Benchmark
Information Technology	28.8	28.3
Health Care	14.1	13.2
Communication Services	11.4	10.6
Consumer Discretionary	11.2	11.9
Financials	9.8	10.5
Industrials	8.0	8.0
Consumer Staples	6.1	6.5
Materials	3.7	3.0
Utilities	2.7	2.8
Real Estate	2.1	2.6
Energy	2.0	2.6

## TOP REGIONS/ COUNTRIES %

	Fund	Benchmark
United States	95.2	95.5
Canada	4.8	4.5

## FACTOR EXPOSURE %

	Fund	Benchmark
Quality (Highest)	43.4	26.0
Value (Highest)	35.0	16.5
Momentum (Highest)	33.3	28.1

## ADVOCACY DATA

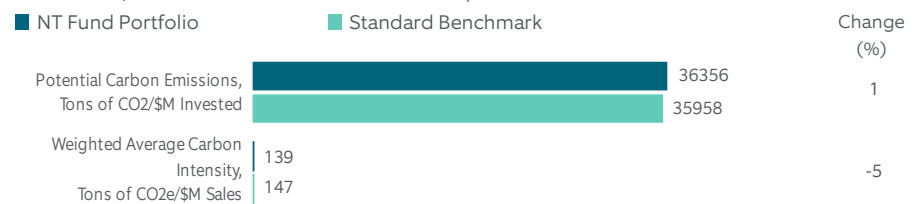
Engagement by Theme



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.

## CARBON DATA METRICS

Carbon footprint of the index constituents versus parent index



The portfolio methodology on which the fund is based does not assume carbon overlay; therefore carbon reduction may or may not be seen, depending on other factors.

## Northern Trust Asset Management

We are a leading global asset manager with the investment expertise, strength and innovation that has earned the trust and confidence of investors worldwide.

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.

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

\* Assets under management as of June 30, 2020.

## For More Information

Please visit [www.northerntrust.com/pooledfunds](http://www.northerntrust.com/pooledfunds) or please contact your local Northern Trust representative using the information below.

UK	NTAM_UK_Sales@ntrs.com + 44 207 982 2999	EUROPE	NTAM_AMS_Sales@ntrs.com + 31 20 794 1040
APAC	NTAM_APAC_Sales@ntrs.com + 852 2918 2948	NORDICS	NTAM_NOR_Sales@ntrs.com + 46 10 555 5160
MIDDLE EAST	NTAM_ME_Sales@ntrs.com + 971 2509 8260		

## DISCLOSURE

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