

# NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

SHARE CLASS O EUR

AS OF AUGUST 2020

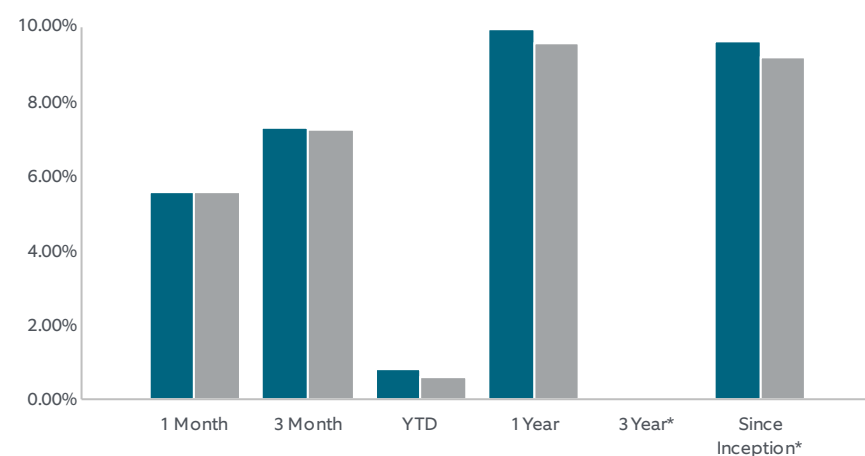
## Investment Objective

The Fund seeks to closely match the risk and return characteristics of the MSCI World 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.



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

- Northern Trust World Custom ESG Equity Index Fund
- MSCI World Custom ESG Index



	1 Month	3 Month	YTD	1 Year	3 Year*	Since Inception*
Share Class	5.59	7.31	0.83	9.93	—	9.63
Index	5.57	7.23	0.60	9.55	—	9.21

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	9.93	6.55	—	—	—	31.00
Index	9.55	6.08	—	—	—	30.44

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.

## 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.

## FUND OVERVIEW

Domicile	Ireland
Legal Structure	Common Contractual Fund
Regulatory Structure	UCITS
Proxy Voting	Yes
Currencies Offered	USD/GBP/EUR
Distributions	December
Total Fund Assets	\$7.2 Billion
Benchmark	MSCI World Custom ESG Index
Fund Launch Date	09/12/13
Share Class Launch Date	11/07/18
Fund Base Currency	USD
Share Class Currency	EUR
Bloomberg Ticker	NTWCOED
ISIN	IE00BDT58B35
Minimum Initial Investment	€30 Million
Minimum Subsequent Investment	€100,000
Dealing Frequency	Daily
Dealing Deadline	12:00pm Irish Time on the business day prior to the Dealing Day
Settlement	T+2
Portfolio Manager	Team Managed
Securities Lending	No
Use of Income	Distributing

## FUND

CHARACTERISTICS	Fund	Benchmark
Forward EPS Growth (%)	10.9	10.8
Trailing 12-Month Price-to-Earnings Ratio	22.6	22.6
Weighted Average Market Cap (\$M)	29,076.9	29,019.6
Price-to-Book Ratio	2.7	2.7
Dividend Yield*** (%)	1.8	1.8
Return on Equity (%)	16.9	16.9
Number of Holdings	1,534	1,527

\*\*\* 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 WORLD CUSTOM ESG EQUITY INDEX FUND

## TOP HOLDINGS %

	Fund
Apple Inc.	5.1
Microsoft Corporation	3.7
Amazon.com, Inc.	3.3
Facebook, Inc. Class A	1.6
Alphabet Inc. Class C	1.1
Alphabet Inc. Class A	1.1
Johnson & Johnson	0.9
Tesla Inc	0.8
Nestle S.A.	0.8
Visa Inc. Class A	0.8

## SECTOR

ALLOCATION %	Fund	Benchmark
Information Technology	23.5	23.4
Health Care	13.6	13.6
Financials	12.5	12.6
Consumer Discretionary	12.4	12.4
Communication Services	9.5	9.5
Industrials	8.8	8.8
Consumer Staples	7.1	7.1
Materials	3.9	3.9
Utilities	3.0	3.1
Real Estate	2.9	2.9
Energy	2.7	2.7

## TOP REGIONS/ COUNTRIES %

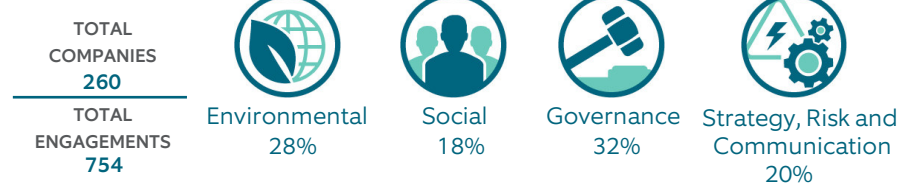
	Fund	Benchmark
United States	67.3	67.3
Japan	7.8	7.8
United Kingdom	3.6	3.6
France	3.3	3.2
Canada	3.1	3.1
Switzerland	2.8	2.8
Germany	2.8	2.8
Australia	1.9	1.9
Netherlands	1.4	1.4
Hong Kong	1.1	1.0

## TOP CURRENCIES %

	Fund	Benchmark
U S Dollar	67.5	67.5
Euro	9.8	9.8
Japanese Yen	7.8	7.8
British Pounds	3.6	3.6
Canadian Dollar	3.1	3.1

## 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.

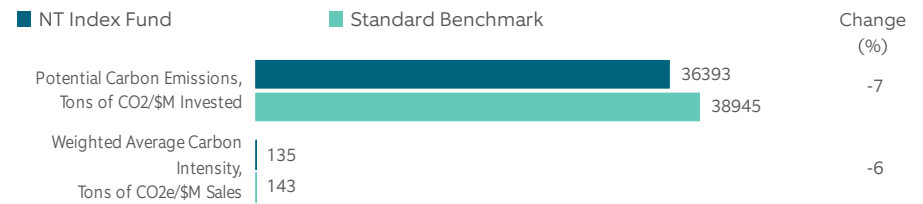
## ESG EXCLUSIONS ON BASE INDEX

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

ESG Screen	# of Securities	% of Market Capitalization
Thermal Coal	17	0.4
Tobacco	13	1.0
UNGC & Other Severe Controversies	18	2.4
Weapons	29	1.9
Combined Basket	77	5.8

## CARBON DATA METRICS

Carbon footprint of the index constituents versus parent index



The index 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.

## 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.

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## DISCLOSURE

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