

# WORLD GREEN TRANSITION INDEX

SHARE CLASS D GBP AS OF SEPTEMBER 2020

## Investment Objective

The Fund seeks to closely match the risk and return characteristics of the MSCI World Custom ESG Climate Series A Index (the 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 sustainability principles. Amongst other things, the Index is looking to minimise climate related risks and maximise climate related opportunities.



**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 June 30, 2020. 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	Ireland
Legal Structure	Common Contractual Fund
Regulatory Structure	UCITS
Proxy Voting	Yes
Currencies Offered	USD/GBP/EUR/DKK
Distributions	December
Total Fund Assets	€167.8 Million
Benchmark	MSCI World Custom ESG Climate Series A Index
Fund Launch Date	27/09/19
Share Class Launch Date	24/09/20
Fund Base Currency	EUR
Share Class Currency	GBP
Bloomberg Ticker	NTWGTGDG
ISIN	IE00BMY71T63
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 (%)	11.9	11.9
Trailing 12-Month Price-to-Earnings Ratio	23.0	22.9
Weighted Average Market Cap (€M)	24,526.7	24,536.3
Price-to-Book Ratio	2.9	2.9
Dividend Yield*** (%)	1.7	1.7
Return on Equity (%)	17.9	17.9
Number of Holdings	1,334	1,333

\*\*\* 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.

# WORLD GREEN TRANSITION INDEX FUND

## TOP HOLDINGS %

	Fund
Apple Inc.	4.3
Microsoft Corporation	4.1
Amazon.com, Inc.	3.1
Tesla Inc	1.9
Facebook, Inc. Class A	1.6
Alphabet Inc. Class C	1.1
Alphabet Inc. Class A	1.1
Nestle S.A.	1.0
NVIDIA Corporation	1.0
Johnson & Johnson	1.0

## SECTOR

ALLOCATION %	Fund	Benchmark
Information Technology	25.1	25.0
Health Care	15.1	15.1
Consumer Discretionary	14.0	14.0
Financials	12.3	12.3
Communication Services	10.0	10.0
Consumer Staples	8.2	8.1
Industrials	7.7	7.7
Materials	2.9	2.9
Real Estate	2.7	2.7
Utilities	1.9	1.9
Energy	0.3	0.3

## TOP REGIONS/ COUNTRIES %

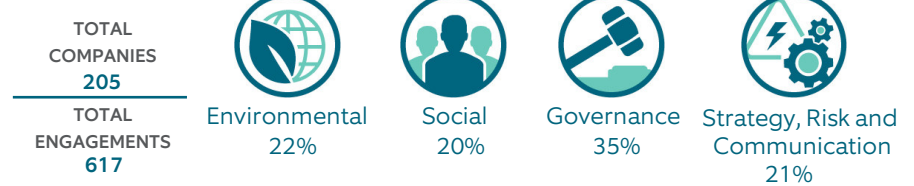
	Fund	Benchmark
United States	67.1	67.1
Japan	8.4	8.4
United Kingdom	3.5	3.5
Switzerland	3.3	3.3
France	3.2	3.2
Germany	3.0	3.0
Canada	2.4	2.4
Australia	1.8	1.8
Netherlands	1.6	1.6
Sweden	1.1	1.1

## TOP CURRENCIES %

	Fund	Benchmark
US Dollar	67.2	67.2
Euro	9.9	9.9
Japanese Yen	8.4	8.4
British Pounds	3.5	3.5
Swiss Franc	3.3	3.3

## 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.

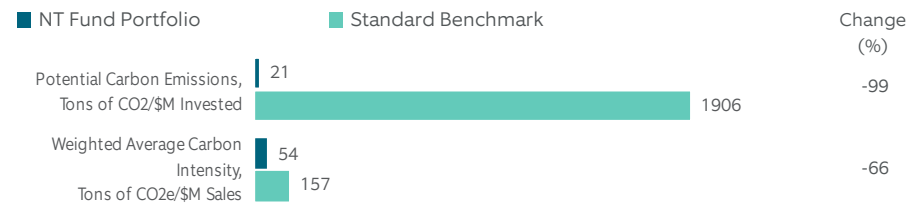
## ESG EXCLUSIONS ON BASE INDEX

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

ESG Screen	# of Securities	% of Market Capitalization
Carbon Intensity	172	7.7
Fossil Fuels	81	4.9
Nuclear Power	21	1.6
Tobacco	13	1.0
UNGC & Other Severe Controversies	19	2.8
Weapons	29	1.8
Combined Basket	335	19.8

## CARBON DATA METRICS

Carbon footprint of the index constituents versus parent index



## 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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