

EUROPE SUSTAINABLE SELECT SDG INDEX FUND

SHARE CLASS A EUR

AS OF AUGUST 2021

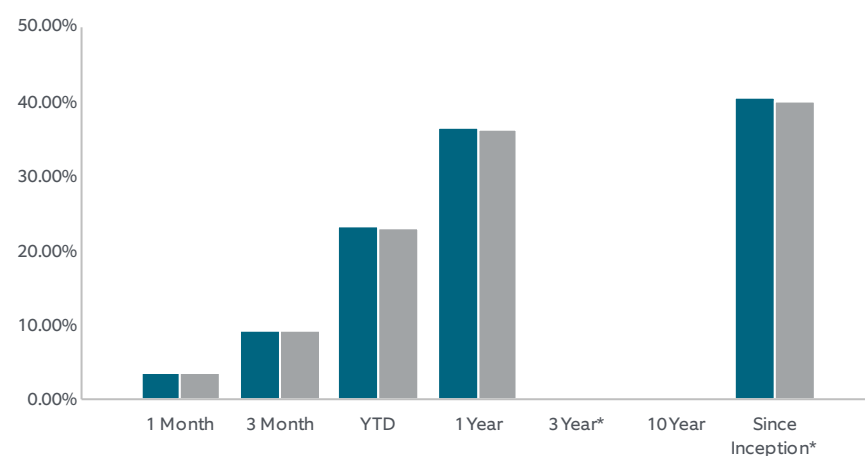
Investment Objective

The investment objective of the Fund is to closely match the risk and return characteristics of the MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index (the Index) with net dividends reinvested.



SHARE CLASS PERFORMANCE % — IN EUR AS OF 31/08/21

- Europe Sustainable Select Sdg Index Fund
- MSCI Eur Sel ESG Lead LC Impt



| | 1 Month | 3 Month | YTD | 1 Year | 3 Year* | 10 Year | Since Inception* |
|-------------|---------|---------|-------|--------|---------|---------|------------------|
| Share Class | 3.67 | 9.34 | 23.37 | 36.53 | — | — | 40.47 |
| Index | 3.69 | 9.36 | 23.06 | 36.21 | — | — | 40.13 |

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

| | 31/08/20-31/08/21 | 31/08/19-31/08/20 | 31/08/18-31/08/19 | 31/08/17-31/08/18 | 31/08/16-31/08/17 | Calendar Year 2020 |
|-------------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------------|
| Share Class | 36.53 | — | — | — | — | — |
| Index | 36.21 | — | — | — | — | — |

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 |
| Distributions | December |
| Total Fund Assets | €1.4 Billion |
| Benchmark | MSCI Eur Sel ESG Lead LC Impt |
| Fund Launch Date | 06/05/20 |
| Share Class Launch Date | 06/05/20 |
| Fund Base Currency | EUR |
| Share Class Currency | EUR |
| Bloomberg Ticker | NTESIAE |
| ISIN | IE00BLCH5H76 |
| 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 (%) | 14.1 | 14.1 |
| Trailing 12-Month Price-to-Earnings Ratio | 20.8 | 20.8 |
| Weighted Average Market Cap (€M) | 21,245.5 | 21,245.5 |
| Price-to-Book Ratio | 2.3 | 2.3 |
| Dividend Yield*** (%) | 2.0 | 2.0 |
| Return on Equity (%) | 16.7 | 16.7 |
| Number of Holdings | 179 | 176 |

*** 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.

EUROPE SUSTAINABLE SELECT SDG INDEX FUND

TOP HOLDINGS %

| | Fund |
|--------------------------|------|
| ASML Holding NV | 5.3 |
| SAP SE | 5.0 |
| AstraZeneca PLC | 4.8 |
| Novo Nordisk A/S Class B | 4.7 |
| Schneider Electric SE | 3.2 |
| L'Oreal SA | 2.3 |
| Allianz SE | 1.8 |
| ABB Ltd. | 1.8 |
| Prosus N.V. Class N | 1.6 |
| Vestas Wind Systems A/S | 1.6 |

SECTOR

| ALLOCATION % | Fund | Benchmark |
|------------------------|------|-----------|
| Health Care | 18.9 | 18.9 |
| Financials | 17.0 | 17.1 |
| Industrials | 16.7 | 16.7 |
| Consumer Discretionary | 12.4 | 12.4 |
| Information Technology | 10.5 | 10.5 |
| Materials | 8.4 | 8.4 |
| Consumer Staples | 6.3 | 6.3 |
| Communication Services | 4.5 | 4.5 |
| Utilities | 3.5 | 3.5 |
| Real Estate | 1.8 | 1.8 |

TOP REGIONS/ COUNTRIES %

| | Fund | Benchmark |
|----------------|------|-----------|
| United Kingdom | 19.7 | 19.7 |
| Germany | 17.0 | 17.0 |
| France | 15.6 | 15.6 |
| Netherlands | 12.4 | 12.4 |
| Denmark | 9.7 | 9.7 |
| Switzerland | 9.3 | 9.3 |
| Sweden | 7.1 | 7.1 |
| Spain | 2.5 | 2.5 |
| Belgium | 1.8 | 1.8 |
| Italy | 1.7 | 1.7 |

TOP CURRENCIES %

| | Fund | Benchmark |
|----------------|------|-----------|
| Euro | 54.0 | 54.0 |
| British Pounds | 19.1 | 19.1 |
| Danish Krone | 9.7 | 9.7 |
| Swiss Franc | 9.3 | 9.3 |
| Swedish Krona | 7.1 | 7.1 |

ADVOCACY DATA

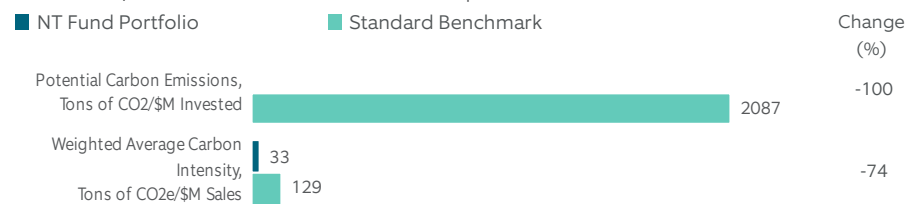
Engagement by Theme



For more detailed information on our engagement, please read our quarterly engagement report at 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



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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.

* Assets under management as of June 30, 2021.

For More Information

Please visit www.northerntrust.com/pooledfunds or please contact your local Northern Trust representative using the information below.

| | | | |
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Our UCITS Funds have been categorized in accordance with the SFDR categorization. For more information please visit: northerntrust.com/europe/what-we-do/investment-management/sustainable-finance-regulation

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