

# NORTHERN TRUST ASSET MANAGEMENT

## THE NT EMERGING MARKETS MULTIFACTOR ESG FUND

EQUITY

SHARE CLASS C USD AS OF AUGUST 2020

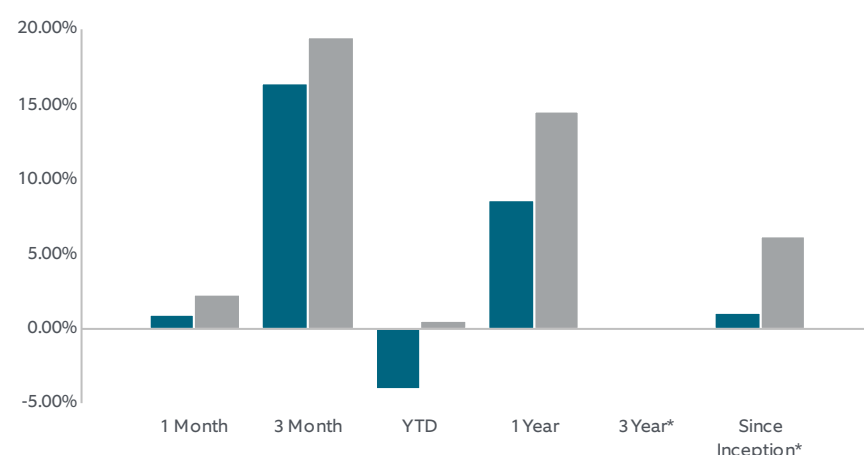
### Investment Objective

The Fund seeks to deliver long-term capital growth by investing in securities within the MSCI Emerging Markets 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 USD AS OF 31/08/20

- The NT Emerging Markets Multifactor ESG Fund
- MSCI Emerging Markets ND



	1 Month	3 Month	YTD	1 Year	3 Year*	Since Inception*
Share Class	0.84	16.38	-4.06	8.60	—	0.95
Index	2.21	19.53	0.45	14.49	—	6.12

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	8.60	—	—	—	—	—
Index	14.49	—	—	—	—	—

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	ICVC
Regulatory Structure	UCITS
Proxy Voting	Yes
Currencies Offered	USD/GBP/EUR
Total Fund Assets	\$723.5 Million
Benchmark	MSCI Emerging Markets ND
Fund Launch Date	28/01/14
Share Class Launch Date	07/05/19
Fund Base Currency	USD
Share Class Currency	USD
Bloomberg Ticker	NEMCUCC
ISIN	IE00BH5MOZ46
Minimum Initial Investment	\$100,000
Minimum Subsequent Investment	\$1,000
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	Yes
Use of Income	Accumulating

### FUND

CHARACTERISTICS	Fund	Benchmark
Weighted Average Market Cap (\$M)	10,607.2	4,671.0
Forward EPS Growth (%)	11.7	14.5
Trailing 12-Month Price-to-Earnings Ratio	12.2	16.6
Price-to-Book Ratio	1.4	1.7
Dividend Yield*** (%)	3.0	2.2
Return on Equity (%)	14.9	13.2
Number of Holdings	329	1,383

\*\*\* 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.

# THE NT EMERGING MARKETS MULTIFACTOR ESG FUND

## TOP HOLDINGS %

	Fund
Alibaba Group Holding Ltd. Sponsored	9.0
Tencent Holdings Ltd.	5.7
Taiwan Semiconductor Manufacturing Co.,	4.7
Samsung Electronics Co., Ltd.	2.8
Naspers Limited Class N	1.5
Hon Hai Precision Industry Co., Ltd.	1.4
China Construction Bank Corporation	1.4
MediaTek Inc	1.3
CNOOC Limited	1.2
Oil company LUKOIL PJSC	1.2

## SECTOR

ALLOCATION %	Fund	Benchmark
Consumer Discretionary	18.9	19.8
Information Technology	18.2	17.6
Financials	17.4	17.8
Communication Services	13.3	12.9
Materials	7.0	7.1
Consumer Staples	5.5	6.3
Health Care	5.0	4.2
Energy	4.8	5.6
Industrials	4.5	4.5
Real Estate	3.2	2.4
Utilities	2.2	2.0

## TOP REGIONS/ COUNTRIES %

	Fund	Benchmark
China	42.9	42.5
Taiwan	13.3	12.5
Korea	12.8	11.5
India	7.5	8.3
Brazil	3.9	4.8
Russia	3.8	2.9
South Africa	3.7	3.5
Saudi Arabia	1.6	2.6
Malaysia	1.6	1.7
Mexico	1.5	1.6

## TOP CURRENCIES %

	Fund	Benchmark
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## FACTOR EXPOSURE %

	Fund	Benchmark
Momentum (Highest)	49.8	43.6
Quality (Highest)	32.1	23.7
Value (Highest)	28.7	11.9

## ADVOCACY DATA

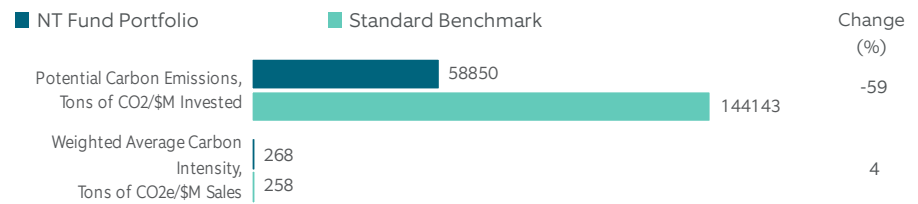
Engagement by Theme



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.

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## DISCLOSURE

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