

# THE NT WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FEEDER FUND

SHARE CLASS P EUR

AS OF AUGUST 2020

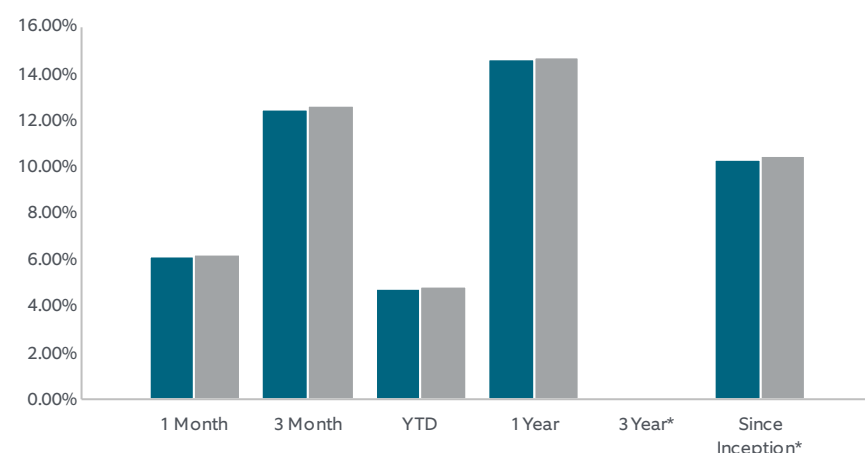
## Investment Objective

The investment objective of the Fund is to invest at least 85% of its assets in the Northern Trust World Custom ESG EUR Hedged Equity Index Fund (the "Master Fund") a Sub-Fund of the Northern Trust UCITS Common Contractual Fund, the investment objective of which is to closely match the risk and return characteristics of the MSCI World Custom ESG 100% Hedged to EUR Index (the 'Index') with net dividends reinvested.



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

- The NT World Custom ESG EUR Hedged Equity Index Feeder Fund
- MSCI World Custom ESG Hedged Index



	1 Month	3 Month	YTD	1 Year	3 Year*	Since Inception*
Share Class	6.16	12.48	4.77	14.63	—	10.32
Index	6.26	12.59	4.85	14.74	—	10.45

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.

The unswung initial launch price has been used as the starting point for performance. Thereafter swung NAVs are used. Please note the above represents the performance that was achievable by eligible Dutch investors and includes income distributions gross of Dutch withholding tax because these investors receive a refund of the 15% Dutch withholding tax levied. Different investor types and investors from other jurisdictions may not be able to achieve the same level of performance due to their tax status and local tax rules.

## 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	14.63	—	—	—	—	—
Index	14.74	—	—	—	—	—

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	ICVC
Regulatory Structure	UCITS
Proxy Voting	Yes
Currencies Offered	USD/GBP/EUR/DKK
Total Fund Assets	€331.6 Million
Benchmark	MSCI World Custom ESG Hedged Index
Fund Launch Date	30/07/19
Share Class Launch Date	30/07/19
Fund Base Currency	EUR
Share Class Currency	EUR
Bloomberg Ticker	NTESGFP
ISIN	IE00BYZMKJ74
Minimum Initial Investment	\$100,000
Minimum Subsequent Investment	\$100,000
Dealing Frequency	Daily
Dealing Deadline	10:00am Irish Time on the business day prior to the Dealing Day
Settlement	T+2
Portfolio Manager	Team Managed
Securities Lending	No
Use of Income	Accumulating

## 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)	24,281.9	24,264.9
Price-to-Book Ratio	2.7	2.7
Dividend Yield*** (%)	1.8	1.8
Return on Equity (%)	16.9	16.9
Number of Holdings	1,535	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 ASSET MANAGEMENT

# THE NT WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FEEDER 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
Visa Inc. Class A	0.8
Nestle S.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	3.2	3.2
Canada	3.1	3.1
Switzerland	2.8	2.8
Germany	2.8	2.8
Australia	2.0	1.9
Netherlands	1.4	1.4
Hong Kong	1.0	1.0

## TOP CURRENCIES %

	Fund	Benchmark
US 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

<b>TOTAL COMPANIES 198</b>				
<b>TOTAL ENGAGEMENTS 553</b>	Environmental 27%	Social 20%	Governance 33%	Strategy, Risk and Communication 18%

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
Governance	0	0.0
Combined Basket	77	5.8

## 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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